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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/11/2016 TO 24/11/2016

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
2016/11/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	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
2016/11/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	2025	02/02/2017	130.01	Put	Bond Future	1,210.0000	1.2100	1,233.8400	1.2338	1.970	0	0	0
2016/11/24	2025	02/02/2017			Bond Future	128.8000	128.8000	128.7762	128.7762	(0.019)	0.0000	0.0000	3,278
2016/11/24	2025	02/02/2017	130.00	Put	Bond Future	1,200.0000	1.2000	1,223.8400	1.2238	1.987	0	0	0
2016/11/24	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2025	02/02/2017	129.99	Put	Bond Future	1,190.0000	1.1900	1,213.8400	1.2138	2.003	0	0	0
2016/11/24	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2025	04/05/2017			Bond Future	131.3163	131.3163	131.2905	131.2905	(0.020)	0.0000	0.0000	0
2016/11/24	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2025	04/05/2017	132.56	Put	Bond Future	1,243.6900	1.2437	1,269.5000	1.2695	2.075	0	0	0
2016/11/24	2025	04/05/2017	132.58	Put	Bond Future	1,263.6900	1.2637	1,289.5000	1.2895	2.042	0	0	0
2016/11/24	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2025	04/05/2017	132.57	Put	Bond Future	1,253.6900	1.2537	1,279.5000	1.2795	2.059	0	0	0
2016/11/24	2025	03/08/2017			Bond Future	132.6302	132.6302	132.6049	132.6049	(0.019)	0.0000	0.0000	0
2016/11/24	2025	03/08/2017	133.96	Put	Bond Future	1,329.7700	1.3298	1,355.1400	1.3551	1.908	0	0	0
2016/11/24	2025	03/08/2017	133.98	Put	Bond Future	1,349.7700	1.3498	1,375.1400	1.3751	1.880	0	0	0
2016/11/24	2025	03/08/2017	133.97	Put	Bond Future	1,339.7700	1.3398	1,365.1400	1.3651	1.894	0	0	0
2016/11/24	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2030	02/02/2017	9.29	Put	Bond Future	947.6700	0.9477	1,189.3100	1.1893	25.498	0	0	0
2016/11/24	2030	02/02/2017			Bond Future	9.4274	89.5900	9.4628	89.3484	0.375	0.0000	0.0000	30,695
2016/11/24	2030	02/02/2017	9.31	Put	Bond Future	808.8600	0.8089	1,050.5000	1.0505	29.874	0	0	0
2016/11/24	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2030	02/02/2017	9.30	Put	Bond Future	878.2300	0.8782	1,119.8700	1.1199	27.514	0	0	0
2016/11/24	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2030	04/05/2017			Bond Future	9.4797	91.3352	9.5164	91.0877	0.388	0.0000	0.0000	0
2016/11/24	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2030	04/05/2017	9.32	Put	Bond Future	1,086.7100	1.0867	1,334.2200	1.3342	22.776	0	0	0
2016/11/24	2030	04/05/2017	9.34	Put	Bond Future	949.5800	0.9496	1,197.0900	1.1971	26.065	0	0	0
2016/11/24	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2030	04/05/2017	9.33	Put	Bond Future	1,018.1100	1.0181	1,265.6200	1.2656	24.311	0	0	0
2016/11/24	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2030	03/08/2017	9.34	Put	Bond Future	1,252.1300	1.2521	1,503.8600	1.5039	20.104	0	0	0
2016/11/24	2030	03/08/2017			Bond Future	9.5264	89.1638	9.5643	88.9120	0.398	0.0000	0.0000	0
2016/11/24	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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2016/11/24	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2030	03/08/2017	9.33	Put	Bond Future	1,320.0000	1.3200	1,571.7300	1.5717	19.070	0	0	0
2016/11/24	2030	03/08/2017	9.35	Put	Bond Future	1,184.3400	1.1843	1,436.0700	1.4361	21.255	0	0	0
2016/11/24	2032	02/02/2017	9.53	Call	Bond Future	2,027.1300	2.0271	1,867.1200	1.8671	(7.893)	0	0	0
2016/11/24	2032	02/02/2017			Bond Future	9.5442	92.6713	9.5846	92.3758	0.424	0.0000	0.0000	18,016
2016/11/24	2032	02/02/2017	9.51	Call	Bond Future	1,954.8200	1.9548	1,798.1900	1.7982	(8.013)	0	0	0
2016/11/24	2032	02/02/2017	9.52	Call	Bond Future	1,990.7100	1.9907	1,832.3900	1.8324	(7.953)	0	0	0
2016/11/24	2032	02/02/2017	9.51	Put	Bond Future	2,205.8500	2.2059	2,344.7600	2.3448	6.297	0	0	0
2016/11/24	2032	02/02/2017	9.53	Put	Bond Future	2,131.1500	2.1312	2,266.6800	2.2667	6.359	0	0	0
2016/11/24	2032	02/02/2017	9.52	Put	Bond Future	2,168.1900	2.1682	2,305.4100	2.3054	6.329	0	0	0
2016/11/24	2032	04/05/2017	9.45	Call	Bond Future	2,619.9700	2.6200	2,472.7500	2.4728	(5.619)	0	0	0
2016/11/24	2032	04/05/2017			Bond Future	9.5950	90.3169	9.6368	90.0145	0.436	0.0000	0.0000	0
2016/11/24	2032	04/05/2017	9.46	Call	Bond Future	2,652.6400	2.6526	2,504.2800	2.5043	(5.593)	0	0	0
2016/11/24	2032	04/05/2017	9.44	Put	Bond Future	3,718.9200	3.7189	3,875.1900	3.8752	4.202	0	0	0
2016/11/24	2032	04/05/2017	9.46	Put	Bond Future	3,637.0400	3.6370	3,791.0300	3.7910	4.234	0	0	0
2016/11/24	2032	04/05/2017	9.44	Call	Bond Future	2,587.3000	2.5873	2,441.2200	2.4412	(5.646)	0	0	0
2016/11/24	2032	04/05/2017	9.45	Put	Bond Future	3,677.9400	3.6779	3,833.0700	3.8331	4.218	0	0	0
2016/11/24	2032	03/08/2017	9.43	Put	Bond Future	4,694.2700	4.6943	4,855.0800	4.8551	3.426	0	0	0
2016/11/24	2032	03/08/2017			Bond Future	9.6387	92.1324	9.6818	91.8246	0.448	0.0000	0.0000	0
2016/11/24	2032	03/08/2017	9.45	Put	Bond Future	4,611.9200	4.6119	4,770.8800	4.7709	3.447	0	0	0
2016/11/24	2032	03/08/2017	9.44	Put	Bond Future	4,652.9600	4.6530	4,812.8500	4.8129	3.436	0	0	0
2016/11/24	2032	03/08/2017	9.44	Call	Bond Future	3,215.3100	3.2153	3,067.4300	3.0674	(4.599)	0	0	0
2016/11/24	2032	03/08/2017	9.43	Call	Bond Future	3,183.3900	3.1834	3,036.4300	3.0364	(4.616)	0	0	0
2016/11/24	2032	03/08/2017	9.45	Call	Bond Future	3,247.4100	3.2474	3,098.6000	3.0986	(4.582)	0	0	0
2016/11/24	2033	02/02/2017			Bond Future	107.7864	107.7864	107.7669	107.7669	(0.018)	0.0000	0.0000	5,474
2016/11/24	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2033	02/02/2017	109.70	Put	Bond Future	1,913.6300	1.9136	1,933.0700	1.9331	1.016	0	0	0
2016/11/24	2033	02/02/2017	109.71	Put	Bond Future	1,923.6300	1.9236	1,943.0700	1.9431	1.011	0	0	0
2016/11/24	2033	02/02/2017	109.72	Put	Bond Future	1,933.6300	1.9336	1,953.0700	1.9531	1.005	0	0	0
2016/11/24	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2033	04/05/2017			Bond Future	108.8528	108.8528	108.8317	108.8317	(0.019)	0.0000	0.0000	0
2016/11/24	2033	04/05/2017	110.83	Put	Bond Future	1,977.1800	1.9772	1,998.2600	1.9983	1.066	0	0	0
2016/11/24	2033	04/05/2017	110.85	Put	Bond Future	1,997.1800	1.9972	2,018.2600	2.0183	1.055	0	0	0
2016/11/24	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2033	04/05/2017	110.84	Put	Bond Future	1,987.1800	1.9872	2,008.2600	2.0083	1.061	0	0	0
2016/11/24	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2033	03/08/2017	113.14	Put	Bond Future	2,093.4200	2.0934	2,114.0600	2.1141	0.986	0	0	0
2016/11/24	2033	03/08/2017			Bond Future	111.0466	111.0466	111.0259	111.0259	(0.019)	0.0000	0.0000	0
2016/11/24	2033	03/08/2017	113.13	Put	Bond Future	2,083.4200	2.0834	2,104.0600	2.1041	0.991	0	0	0
2016/11/24	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2033	03/08/2017	113.12	Put	Bond Future	2,073.4200	2.0734	2,094.0600	2.0941	0.995	0	0	0

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2016/11/24	2037	02/02/2017	9.68	Put	Bond Future	2,574.7400		2.5747	2,706.7600	2.7068	5.128	0	0	0
2016/11/24	2037	02/02/2017			Bond Future	9.7380		89.3494	9.7733	89.0686	0.362	0.0000	0.0000	45,471
2016/11/24	2037	02/02/2017	9.67	Put	Bond Future	2,618.2000		2.6182	2,751.7900	2.7518	5.102	0	0	0
2016/11/24	2037	02/02/2017	9.68	Call	Bond Future	2,109.7700		2.1098	1,960.9200	1.9609	(7.055)	0	0	0
2016/11/24	2037	02/02/2017	9.66	Call	Bond Future	2,035.8000		2.0358	1,890.1000	1.8901	(7.157)	0	0	0
2016/11/24	2037	02/02/2017	9.67	Call	Bond Future	2,072.6700		2.0727	1,925.3900	1.9254	(7.106)	0	0	0
2016/11/24	2037	02/02/2017	9.66	Put	Bond Future	2,662.0100		2.6620	2,797.1800	2.7972	5.078	0	0	0
2016/11/24	2037	04/05/2017			Bond Future	9.7911		91.0899	9.8275	90.8025	0.372	0.0000	0.0000	0
2016/11/24	2037	04/05/2017	9.58	Put	Bond Future	4,455.5100		4.4555	4,606.6200	4.6066	3.392	0	0	0
2016/11/24	2037	04/05/2017	9.60	Put	Bond Future	4,361.6500		4.3617	4,510.6500	4.5106	3.416	0	0	0
2016/11/24	2037	04/05/2017	9.59	Put	Bond Future	4,408.2800		4.4083	4,558.3400	4.5583	3.404	0	0	0
2016/11/24	2037	04/05/2017	9.60	Call	Bond Future	2,831.7700		2.8318	2,693.3800	2.6934	(4.887)	0	0	0
2016/11/24	2037	04/05/2017	9.58	Call	Bond Future	2,763.1100		2.7631	2,626.8300	2.6268	(4.932)	0	0	0
2016/11/24	2037	04/05/2017	9.59	Call	Bond Future	2,797.2000		2.7972	2,659.8700	2.6599	(4.910)	0	0	0
2016/11/24	2037	03/08/2017	9.57	Call	Bond Future	3,409.2600		3.4093	3,271.5800	3.2716	(4.038)	0	0	0
2016/11/24	2037	03/08/2017			Bond Future	9.8395		88.6632	9.8770	88.3707	0.381	0.0000	0.0000	0
2016/11/24	2037	03/08/2017	9.58	Call	Bond Future	3,442.8900		3.4429	3,304.3600	3.3044	(4.024)	0	0	0
2016/11/24	2037	03/08/2017	9.56	Put	Bond Future	5,603.5000		5.6035	5,759.1600	5.7592	2.778	0	0	0
2016/11/24	2037	03/08/2017	9.57	Put	Bond Future	5,556.0400		5.5560	5,710.8300	5.7108	2.786	0	0	0
2016/11/24	2037	03/08/2017	9.58	Put	Bond Future	5,508.5700		5.5086	5,662.5100	5.6625	2.795	0	0	0
2016/11/24	2037	03/08/2017	9.56	Call	Bond Future	3,375.5100		3.3755	3,238.7000	3.2387	(4.053)	0	0	0
2016/11/24	2038	02/02/2017	137.07	Put	Bond Future	3,073.2200		3.0732	3,097.9500	3.0980	0.805	0	0	0
2016/11/24	2038	02/02/2017			Bond Future	133.9968		133.9968	133.9720	133.9720	(0.018)	0.0000	0.0000	22,835
2016/11/24	2038	02/02/2017	137.06	Put	Bond Future	3,063.2200		3.0632	3,087.9500	3.0880	0.807	0	0	0
2016/11/24	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2038	02/02/2017	137.05	Put	Bond Future	3,053.2200		3.0532	3,077.9500	3.0780	0.810	0	0	0
2016/11/24	2038	04/05/2017	139.77	Put	Bond Future	3,155.4500		3.1555	3,182.3100	3.1823	0.851	0	0	0
2016/11/24	2038	04/05/2017			Bond Future	136.6145		136.6145	136.5877	136.5877	(0.020)	0.0000	0.0000	0
2016/11/24	2038	04/05/2017	139.79	Put	Bond Future	3,175.4500		3.1755	3,202.3100	3.2023	0.846	0	0	0
2016/11/24	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2038	04/05/2017	139.78	Put	Bond Future	3,165.4500		3.1655	3,192.3100	3.1923	0.849	0	0	0
2016/11/24	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2038	03/08/2017			Bond Future	137.8688		137.8688	137.8423	137.8423	(0.019)	0.0000	0.0000	0
2016/11/24	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2038	03/08/2017	141.16	Put	Bond Future	3,291.2000		3.2912	3,317.6900	3.3177	0.805	0	0	0
2016/11/24	2038	03/08/2017	141.18	Put	Bond Future	3,311.2000		3.3112	3,337.6900	3.3377	0.800	0	0	0
2016/11/24	2038	03/08/2017	141.17	Put	Bond Future	3,301.2000		3.3012	3,327.6900	3.3277	0.802	0	0	0
2016/11/24	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2040	02/02/2017	9.58	Call	Bond Future	1,782.4700		1.7825	1,628.7500	1.6288	(8.624)	0	0	0
2016/11/24	2040	02/02/2017			Bond Future	9.7776		93.1035	9.8180	92.7590	0.413	0.0000	0.0000	8,238
2016/11/24	2040	02/02/2017	9.59	Call	Bond Future	1,816.9200		1.8169	1,661.3000	1.6613	(8.565)	0	0	0
2016/11/24	2040	02/02/2017	9.60	Call	Bond Future	1,851.9500		1.8519	1,694.4200	1.6944	(8.506)	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
2016/11/24	2040	02/02/2017	9.58	Put	Bond Future	3,499.7600	3.4998	3,690.5200	3.6905	5.451	0	0	0
2016/11/24	2040	02/02/2017	9.60	Put	Bond Future	3,393.1100	3.3931	3,580.0600	3.5801	5.510	0	0	0
2016/11/24	2040	02/02/2017	9.59	Put	Bond Future	3,446.0800	3.4461	3,634.9400	3.6349	5.480	0	0	0
2016/11/24	2040	04/05/2017			Bond Future	9.8303	94.9170	9.8720	94.5647	0.424	0.0000	0.0000	0
2016/11/24	2040	04/05/2017	9.62	Put	Bond Future	4,834.6400	4.8346	5,020.8400	5.0208	3.851	0	0	0
2016/11/24	2040	04/05/2017	9.64	Put	Bond Future	4,733.8200	4.7338	4,917.4700	4.9175	3.880	0	0	0
2016/11/24	2040	04/05/2017	9.62	Call	Bond Future	3,024.7700	3.0248	2,858.6600	2.8587	(5.492)	0	0	0
2016/11/24	2040	04/05/2017	9.63	Put	Bond Future	4,783.9100	4.7839	4,968.8400	4.9688	3.866	0	0	0
2016/11/24	2040	04/05/2017	9.63	Call	Bond Future	3,061.4100	3.0614	2,894.0300	2.8940	(5.467)	0	0	0
2016/11/24	2040	04/05/2017	9.64	Call	Bond Future	3,098.5600	3.0986	2,929.9000	2.9299	(5.443)	0	0	0
2016/11/24	2040	03/08/2017			Bond Future	9.8784	92.3168	9.9213	91.9581	0.434	0.0000	0.0000	0
2016/11/24	2040	03/08/2017	9.61	Put	Bond Future	6,029.2100	6.0292	6,219.5500	6.2196	3.157	0	0	0
2016/11/24	2040	03/08/2017	9.63	Put	Bond Future	5,927.7100	5.9277	6,115.9700	6.1160	3.176	0	0	0
2016/11/24	2040	03/08/2017	9.61	Call	Bond Future	3,732.6200	3.7326	3,564.2800	3.5643	(4.510)	0	0	0
2016/11/24	2040	03/08/2017	9.62	Put	Bond Future	5,978.4600	5.9785	6,167.7500	6.1677	3.166	0	0	0
2016/11/24	2040	03/08/2017	9.62	Call	Bond Future	3,769.0900	3.7691	3,599.7000	3.5997	(4.494)	0	0	0
2016/11/24	2040	03/08/2017	9.63	Call	Bond Future	3,805.4400	3.8054	3,635.0200	3.6350	(4.478)	0	0	0
2016/11/24	2044	02/02/2017			Bond Future	9.7708	90.5142	9.8112	90.1652	0.413	0.0000	0.0000	20,651
2016/11/24	2044	02/02/2017	9.77	Call	Bond Future	2,578.9100	2.5789	2,385.1400	2.3851	(7.514)	0	0	0
2016/11/24	2044	02/02/2017	9.76	Put	Bond Future	2,629.4900	2.6295	2,786.6200	2.7866	5.976	0	0	0
2016/11/24	2044	02/02/2017	9.78	Put	Bond Future	2,542.9100	2.5429	2,696.2900	2.6963	6.032	0	0	0
2016/11/24	2044	02/02/2017	9.77	Put	Bond Future	2,586.0200	2.5860	2,741.2600	2.7413	6.003	0	0	0
2016/11/24	2044	02/02/2017	9.78	Call	Bond Future	2,622.4600	2.6225	2,426.8300	2.4268	(7.460)	0	0	0
2016/11/24	2044	02/02/2017	9.76	Call	Bond Future	2,535.5800	2.5356	2,343.7000	2.3437	(7.567)	0	0	0
2016/11/24	2044	04/05/2017			Bond Future	9.8211	92.2774	9.8628	91.9206	0.424	0.0000	0.0000	0
2016/11/24	2044	04/05/2017	9.67	Call	Bond Future	3,298.9000	3.2989	3,122.6700	3.1227	(5.342)	0	0	0
2016/11/24	2044	04/05/2017	9.66	Put	Bond Future	4,662.5100	4.6625	4,844.3500	4.8444	3.900	0	0	0
2016/11/24	2044	04/05/2017	9.68	Put	Bond Future	4,563.6400	4.5636	4,742.9100	4.7429	3.928	0	0	0
2016/11/24	2044	04/05/2017	9.67	Put	Bond Future	4,613.0000	4.6130	4,793.5500	4.7936	3.914	0	0	0
2016/11/24	2044	04/05/2017	9.68	Call	Bond Future	3,337.5200	3.3375	3,160.0100	3.1600	(5.319)	0	0	0
2016/11/24	2044	04/05/2017	9.66	Call	Bond Future	3,260.3000	3.2603	3,085.3600	3.0854	(5.366)	0	0	0
2016/11/24	2044	03/08/2017			Bond Future	9.8670	89.7494	9.9098	89.3860	0.434	0.0000	0.0000	0
2016/11/24	2044	03/08/2017	9.62	Put	Bond Future	6,020.3400	6.0203	6,210.4200	6.2104	3.157	0	0	0
2016/11/24	2044	03/08/2017	9.64	Put	Bond Future	5,918.0900	5.9181	6,106.0700	6.1061	3.176	0	0	0
2016/11/24	2044	03/08/2017	9.63	Put	Bond Future	5,968.9000	5.9689	6,157.9300	6.1579	3.167	0	0	0
2016/11/24	2044	03/08/2017	9.64	Call	Bond Future	3,950.6400	3.9506	3,775.2600	3.7753	(4.439)	0	0	0
2016/11/24	2044	03/08/2017	9.62	Call	Bond Future	3,875.9900	3.8760	3,702.7100	3.7027	(4.471)	0	0	0
2016/11/24	2044	03/08/2017	9.63	Call	Bond Future	3,913.0700	3.9131	3,738.7400	3.7387	(4.455)	0	0	0
2016/11/24	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2046	02/02/2017	137.14	Put	Bond Future	3,382.1400	3.3821	3,406.2100	3.4062	0.712	0	0	0
2016/11/24	2046	02/02/2017			Bond Future	133.7579	133.7579	133.7338	133.7338	(0.018)	0.0000	0.0000	18,408
2016/11/24	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2046	02/02/2017	137.13	Put	Bond Future	3,372.1400	3.3721	3,396.2100	3.3962	0.714	0	0	0
2016/11/24	2046	02/02/2017	137.15	Put	Bond Future	3,392.1400	3.3921	3,416.2100	3.4162	0.710	0	0	0
2016/11/24	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/24	2046	04/05/2017			Bond Future	134.8429		134.8429	134.8169	134.8169	(0.019)	0.0000	0.0000	0
2016/11/24	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2046	04/05/2017	138.32	Put	Bond Future	3,477.1200		3,477.1	3,503.0600	3,503.1	0.746	0	0	0
2016/11/24	2046	04/05/2017	138.34	Put	Bond Future	3,497.1200		3,497.1	3,523.0600	3,523.1	0.742	0	0	0
2016/11/24	2046	04/05/2017	138.33	Put	Bond Future	3,487.1200		3,487.1	3,513.0600	3,513.1	0.744	0	0	0
2016/11/24	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2046	03/08/2017	141.17	Put	Bond Future	3,609.3700		3,609.4	3,635.1700	3,635.2	0.715	0	0	0
2016/11/24	2046	03/08/2017			Bond Future	137.5606		137.5606	137.5348	137.5348	(0.019)	0.0000	0.0000	0
2016/11/24	2046	03/08/2017	141.19	Put	Bond Future	3,629.3700		3,629.4	3,655.1700	3,655.2	0.711	0	0	0
2016/11/24	2046	03/08/2017	141.18	Put	Bond Future	3,619.3700		3,619.4	3,645.1700	3,645.2	0.713	0	0	0
2016/11/24	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2050	02/02/2017	144.97	Put	Bond Future	2,921.3800		2,921.4	2,947.2800	2,947.3	0.887	0	0	0
2016/11/24	2050	02/02/2017			Bond Future	142.0486		142.0486	142.0227	142.0227	(0.018)	0.0000	0.0000	24,822
2016/11/24	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2050	02/02/2017	144.96	Put	Bond Future	2,911.3800		2,911.4	2,937.2800	2,937.3	0.890	0	0	0
2016/11/24	2050	02/02/2017	144.98	Put	Bond Future	2,931.3800		2,931.4	2,957.2800	2,957.3	0.884	0	0	0
2016/11/24	2050	04/05/2017			Bond Future	144.8237		144.8237	144.7956	144.7956	(0.019)	0.0000	0.0000	0
2016/11/24	2050	04/05/2017	147.83	Put	Bond Future	3,006.3200		3,006.3	3,034.4400	3,034.4	0.935	0	0	0
2016/11/24	2050	04/05/2017	147.85	Put	Bond Future	3,026.3200		3,026.3	3,054.4400	3,054.4	0.929	0	0	0
2016/11/24	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2050	04/05/2017	147.84	Put	Bond Future	3,016.3200		3,016.3	3,044.4400	3,044.4	0.932	0	0	0
2016/11/24	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2050	03/08/2017			Bond Future	146.0805		146.0805	146.0529	146.0529	(0.019)	0.0000	0.0000	0
2016/11/24	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	2050	03/08/2017	149.22	Put	Bond Future	3,139.4900		3,139.5	3,167.1300	3,167.1	0.880	0	0	0
2016/11/24	2050	03/08/2017	149.24	Put	Bond Future	3,159.4900		3,159.5	3,187.1300	3,187.1	0.875	0	0	0
2016/11/24	2050	03/08/2017	149.23	Put	Bond Future	3,149.4900		3,149.5	3,177.1300	3,177.1	0.878	0	0	0
2016/11/24	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	AL37	02/02/2017			Index Future	510.3520		510.3520	509.4540	509.4540	(0.176)	0.0000	0.0000	7
2016/11/24	AL37	04/05/2017			Index Future	520.2910		520.2910	519.3700	519.3700	(0.177)	0.0000	0.0000	0
2016/11/24	AL37	03/08/2017			Index Future	530.7460		530.7460	529.8100	529.8100	(0.176)	0.0000	0.0000	0
2016/11/24	AL7T	02/02/2017			Index Future	588.2170		588.2170	586.8030	586.8030	(0.240)	0.0000	0.0000	2
2016/11/24	AL7T	04/05/2017			Index Future	599.6730		599.6730	598.2240	598.2240	(0.242)	0.0000	0.0000	0

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2016/11/24	AL7T	03/08/2017			Index Future	611.7220	611.7220	610.2490	610.2490	(0.241)	0.0000	0.0000	0
2016/11/24	ALBI	02/02/2017			Index Future	533.5990	533.5990	532.1120	532.1120	(0.279)	0.0000	0.0000	751
2016/11/24	ALBI	04/05/2017			Index Future	543.9910	543.9910	542.4690	542.4690	(0.280)	0.0000	0.0000	0
2016/11/24	ALBI	03/08/2017			Index Future	554.9220	554.9220	553.3730	553.3730	(0.279)	0.0000	0.0000	0
2016/11/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	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
2016/11/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/11/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/24	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	EL28	02/02/2017			Bond Future	129.6855	129.6855	129.6644	129.6644	(0.016)	0.0000	0.0000	0
2016/11/24	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	EL28	02/02/2017	135.10	Put	Bond Future	5,414.4700	5.4145	5,435.5900	5.4356	0.390	0	0	0
2016/11/24	EL28	02/02/2017	135.12	Put	Bond Future	5,434.4700	5.4345	5,455.5900	5.4556	0.389	0	0	0
2016/11/24	EL28	02/02/2017	135.11	Put	Bond Future	5,424.4700	5.4245	5,445.5900	5.4456	0.389	0	0	0
2016/11/24	EL28	04/05/2017			Bond Future	130.5370	130.5370	130.5140	130.5140	(0.018)	0.0000	0.0000	0
2016/11/24	EL28	04/05/2017	137.90	Put	Bond Future	7,362.9700	7.3630	7,386.0400	7.3860	0.313	0	0	0
2016/11/24	EL28	04/05/2017	137.92	Put	Bond Future	7,382.9700	7.3830	7,406.0400	7.4060	0.312	0	0	0
2016/11/24	EL28	04/05/2017	137.91	Put	Bond Future	7,372.9700	7.3730	7,396.0400	7.3960	0.313	0	0	0
2016/11/24	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/24	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	EL28	03/08/2017			Bond Future	133.1680	133.1680	133.1453	133.1453	(0.017)	0.0000	0.0000	0
2016/11/24	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	EL28	03/08/2017	135.16	Put	Bond Future	1,992.0100	1.9920	2,014.6700	2.0147	1.138	0	0	0
2016/11/24	EL28	03/08/2017	135.18	Put	Bond Future	2,012.0100	2.0120	2,034.6700	2.0347	1.126	0	0	0
2016/11/24	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	EL28	03/08/2017	135.17	Put	Bond Future	2,002.0100	2.0020	2,024.6700	2.0247	1.132	0	0	0
2016/11/24	ES33	02/02/2017			Bond Future	10.6658	78.5959	10.7059	78.3458	0.376	0.0000	0.0000	8,849
2016/11/24	ES33	02/02/2017	10.59	Put	Bond Future	476.2300	0.4762	726.3500	0.7264	52.521	0	0	0
2016/11/24	ES33	02/02/2017	10.61	Put	Bond Future	350.1300	0.3501	600.2500	0.6002	71.436	0	0	0
2016/11/24	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	ES33	02/02/2017	10.60	Put	Bond Future	413.1400	0.4131	663.2600	0.6633	60.541	0	0	0
2016/11/24	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	ES33	04/05/2017			Bond Future	10.7487	76.3327	10.7903	76.0768	0.387	0.0000	0.0000	0
2016/11/24	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	ES33	04/05/2017	10.54	Put	Bond Future	1,303.9800	1.3040	1,559.8500	1.5599	19.622	0	0	0
2016/11/24	ES33	04/05/2017	10.56	Put	Bond Future	1,177.5500	1.1775	1,433.4200	1.4334	21.729	0	0	0
2016/11/24	ES33	04/05/2017	10.55	Put	Bond Future	1,240.7300	1.2407	1,496.6000	1.4966	20.623	0	0	0
2016/11/24	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	ES33	03/08/2017			Bond Future	10.8251	77.8670	10.8680	77.6066	0.396	0.0000	0.0000	0
2016/11/24	ES33	03/08/2017	10.53	Put	Bond Future	1,829.9300	1.8299	2,090.4000	2.0904	14.234	0	0	0
2016/11/24	ES33	03/08/2017	10.55	Put	Bond Future	1,703.8300	1.7038	1,964.3000	1.9643	15.287	0	0	0
2016/11/24	ES33	03/08/2017	10.54	Put	Bond Future	1,766.8400	1.7668	2,027.3100	2.0273	14.742	0	0	0
2016/11/24	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	ES42	02/02/2017			Bond Future	10.7814	82.7631	10.8215	82.4768	0.372	0.0000	0.0000	8,777
2016/11/24	ES42	04/05/2017			Bond Future	10.8635	80.1122	10.9052	79.8194	0.383	0.0000	0.0000	0
2016/11/24	ES42	03/08/2017			Bond Future	10.9384	81.7228	10.9812	81.4248	0.392	0.0000	0.0000	0
2016/11/24	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	GOVI	02/02/2017			GOVI	531.4590	531.4590	529.9820	529.9820	(0.278)	0.0000	0.0000	486
2016/11/24	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	GOVI	02/02/2017	533.32	Put	GOVI	18,610.0000	1.8610	33,380.0000	3.3380	79.366	0	0	0
2016/11/24	GOVI	02/02/2017	533.34	Put	GOVI	18,810.0000	1.8810	33,580.0000	3.3580	78.522	0	0	0
2016/11/24	GOVI	02/02/2017	533.33	Put	GOVI	18,710.0000	1.8710	33,480.0000	3.3480	78.942	0	0	0
2016/11/24	GOVI	04/05/2017			GOVI	541.8090	541.8090	540.2970	540.2970	(0.279)	0.0000	0.0000	0
2016/11/24	GOVI	04/05/2017	262.19	Call	GOVI	2,796,190.0000	279.6190	2,781,070.0000	278.1070	(0.541)	0	0	0
2016/11/24	GOVI	04/05/2017	262.20	Call	GOVI	2,796,090.0000	279.6090	2,780,970.0000	278.0970	(0.541)	0	0	0
2016/11/24	GOVI	04/05/2017	262.18	Call	GOVI	2,796,290.0000	279.6290	2,781,170.0000	278.1170	(0.541)	0	0	0
2016/11/24	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/11/24	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	GOVI	03/08/2017			GOVI	552.6960	552.6960	551.1570	551.1570	(0.278)	0.0000	0.0000	0
2016/11/24	GOVI	03/08/2017	561.11	Put	GOVI	84,140.0000	8.4140	99,530.0000	9.9530	18.291	0	0	0
2016/11/24	GOVI	03/08/2017	561.09	Put	GOVI	83,940.0000	8.3940	99,330.0000	9.9330	18.335	0	0	0
2016/11/24	GOVI	03/08/2017	561.10	Put	GOVI	84,040.0000	8.4040	99,430.0000	9.9430	18.313	0	0	0
2016/11/24	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/11/24	IGOV	02/02/2017			Index Future	251.3170	251.3170	251.1420	251.1420	(0.070)	0.0000	0.0000	1,070
2016/11/24	IGOV	04/05/2017			Index Future	256.2260	256.2260	256.0450	256.0450	(0.071)	0.0000	0.0000	0
2016/11/24	IGOV	03/08/2017			Index Future	261.3900	261.3900	261.2070	261.2070	(0.070)	0.0000	0.0000	0
2016/11/24	ILBI	02/02/2017			Index Future	681.2440	681.2440	680.7760	680.7760	(0.069)	0.0000	0.0000	155
2016/11/24	ILBI	04/05/2017			Index Future	694.4830	694.4830	694.0040	694.0040	(0.069)	0.0000	0.0000	0
2016/11/24	ILBI	03/08/2017			Index Future	708.1530	708.1530	707.6650	707.6650	(0.069)	0.0000	0.0000	0
2016/11/24	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/11/24	IS01	16/03/2017			Interest Rate Swap	100.0118	100.0118	100.0070	100.0070	(0.005)	0.0000	0.0000	0
2016/11/24	IS01	15/06/2017			Interest Rate Swap	99.6468	99.6468	99.6418	99.6418	(0.005)	0.0000	0.0000	0
2016/11/24	IS01	21/09/2017			Interest Rate Swap	99.7171	99.7171	99.7108	99.7108	(0.006)	0.0000	0.0000	0
2016/11/24	IS01	21/12/2017			Interest Rate Swap	100.0347	100.0347	100.0372	100.0372	0.002	0.0000	0.0000	0
2016/11/24	IS02	18/12/2017			Interest Rate Swap	100.0580	100.0580	100.0598	100.0598	0.002	0.0000	0.0000	0
2016/11/24	IS02	16/03/2018			Interest Rate Swap	99.3914	99.3914	99.3965	99.3965	0.005	0.0000	0.0000	0
2016/11/24	IS02	15/06/2018			Interest Rate Swap	99.1122	99.1122	99.1198	99.1198	0.008	0.0000	0.0000	0
2016/11/24	IS02	21/09/2018			Interest Rate Swap	99.2364	99.2364	99.2447	99.2447	0.008	0.0000	0.0000	0
2016/11/24	IS02	21/12/2018			Interest Rate Swap	99.8000	99.8000	99.8100	99.8100	0.010	0.0000	0.0000	0
2016/11/24	IS05	17/12/2020			Interest Rate Swap	98.8703	98.8703	98.8879	98.8879	0.018	0.0000	0.0000	0
2016/11/24	IS05	16/03/2021			Interest Rate Swap	98.2877	98.2877	98.3269	98.3269	0.040	0.0000	0.0000	0
2016/11/24	IS05	15/06/2021			Interest Rate Swap	97.6698	97.6698	97.7395	97.7395	0.071	0.0000	0.0000	0
2016/11/24	IS05	21/09/2021			Interest Rate Swap	98.0232	98.0232	98.1228	98.1228	0.102	0.0000	0.0000	0
2016/11/24	IS05	21/12/2021			Interest Rate Swap	100.3282	100.3282	100.4461	100.4461	0.118	0.0000	0.0000	50
2016/11/24	IS10	17/12/2025			Interest Rate Swap	100.0977	100.0977	100.3436	100.3436	0.246	0.0000	0.0000	0
2016/11/24	IS10	16/03/2026			Interest Rate Swap	97.2835	97.2835	97.5398	97.5398	0.263	0.0000	0.0000	0
2016/11/24	IS10	15/06/2026			Interest Rate Swap	96.1503	96.1503	96.4175	96.4175	0.278	0.0000	0.0000	0
2016/11/24	IS10	21/09/2026			Interest Rate Swap	98.3022	98.3022	98.5761	98.5761	0.279	0.0000	0.0000	0
2016/11/24	IS10	21/12/2026			Interest Rate Swap	101.9869	101.9869	102.2648	102.2648	0.273	0.0000	0.0000	0
2016/11/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/11/24	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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2016/11/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/11/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/11/24	JBAF	21/12/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	10,000
2016/11/24	JBAF	18/01/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/11/24	JBAF	15/02/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/11/24	JBAF	15/03/2017			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	1,000
2016/11/24	JBAF	19/04/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/11/24	JBAF	17/05/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/11/24	JBAF	21/06/2017			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2016/11/24	JBAF	20/09/2017			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2016/11/24	JBAF	20/12/2017			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	0
2016/11/24	JBAF	20/03/2018			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2016/11/24	JBAF	20/06/2018			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2016/11/24	JBAF	19/09/2018			Jibar Tradeable Future	7.8800	92.1200	7.8800	92.1200	0.000	0.0000	0.0000	0
2016/11/24	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/11/24	R023	02/02/2017	8.85	Call	Bond Future	1,473.2000	1.4732	1,333.2000	1.3332	(9.503)	0	0	0
2016/11/24	R023	02/02/2017			Bond Future	8.7200	98.9257	8.7715	98.6942	0.591	0.0000	0.0000	16,460
2016/11/24	R023	02/02/2017	8.86	Call	Bond Future	1,499.6300	1.4996	1,358.2500	1.3582	(9.428)	0	0	0
2016/11/24	R023	02/02/2017	8.84	Put	Bond Future	908.9200	0.9089	1,001.8100	1.0018	10.220	0	0	0
2016/11/24	R023	02/02/2017	8.86	Put	Bond Future	872.2000	0.8722	962.3200	0.9623	10.332	0	0	0
2016/11/24	R023	02/02/2017	8.84	Call	Bond Future	1,447.0200	1.4470	1,308.4100	1.3084	(9.579)	0	0	0
2016/11/24	R023	02/02/2017	8.85	Put	Bond Future	890.4200	0.8904	981.9200	0.9819	10.276	0	0	0
2016/11/24	R023	04/05/2017	8.61	Call	Bond Future	1,396.8000	1.3968	1,288.2900	1.2883	(7.768)	0	0	0
2016/11/24	R023	04/05/2017			Bond Future	8.7627	96.9195	8.8173	96.6824	0.623	0.0000	0.0000	0
2016/11/24	R023	04/05/2017	8.59	Call	Bond Future	1,358.4000	1.3584	1,251.8200	1.2518	(7.846)	0	0	0
2016/11/24	R023	04/05/2017	8.60	Call	Bond Future	1,377.5100	1.3775	1,269.9700	1.2700	(7.807)	0	0	0
2016/11/24	R023	04/05/2017	8.59	Put	Bond Future	2,113.9900	2.1140	2,244.5400	2.2445	6.176	0	0	0
2016/11/24	R023	04/05/2017	8.61	Put	Bond Future	2,064.5100	2.0645	2,193.1300	2.1931	6.230	0	0	0
2016/11/24	R023	04/05/2017	8.60	Put	Bond Future	2,089.1500	2.0891	2,218.7400	2.2187	6.203	0	0	0
2016/11/24	R023	03/08/2017	8.60	Put	Bond Future	2,509.6600	2.5097	2,641.0000	2.6410	5.233	0	0	0
2016/11/24	R023	03/08/2017			Bond Future	8.7935	98.8675	8.8509	98.6263	0.653	0.0000	0.0000	0
2016/11/24	R023	03/08/2017	8.59	Put	Bond Future	2,533.4200	2.5334	2,665.5500	2.6656	5.215	0	0	0
2016/11/24	R023	03/08/2017	8.60	Call	Bond Future	1,691.7900	1.6918	1,581.9900	1.5820	(6.490)	0	0	0
2016/11/24	R023	03/08/2017	8.58	Call	Bond Future	1,654.1000	1.6541	1,545.8700	1.5459	(6.543)	0	0	0
2016/11/24	R023	03/08/2017	8.59	Call	Bond Future	1,673.0400	1.6730	1,564.0300	1.5640	(6.516)	0	0	0
2016/11/24	R023	03/08/2017	8.58	Put	Bond Future	2,557.0200	2.5570	2,689.9300	2.6899	5.198	0	0	0
2016/11/24	R035	02/02/2017			Bond Future	9.6867	97.0505	9.7271	96.7281	0.417	0.0000	0.0000	5,957
2016/11/24	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R035	02/02/2017	9.50	Put	Bond Future	1,513.6600	1.5137	1,836.0500	1.8360	21.299	0	0	0
2016/11/24	R035	02/02/2017	9.51	Put	Bond Future	1,431.6500	1.4316	1,754.0400	1.7540	22.519	0	0	0
2016/11/24	R035	02/02/2017	9.52	Put	Bond Future	1,349.7400	1.3497	1,672.1300	1.6721	23.885	0	0	0
2016/11/24	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R035	04/05/2017	9.55	Put	Bond Future	1,500.8400	1.5008	1,830.6000	1.8306	21.972	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
2016/11/24	R035	04/05/2017			Bond Future	9.7372	94.4369	9.7790	94.1071	0.429	0.0000	0.0000	0
2016/11/24	R035	04/05/2017	9.54	Put	Bond Future	1,582.0300	1.5820	1,911.7900	1.9118	20.844	0	0	0
2016/11/24	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R035	04/05/2017	9.53	Put	Bond Future	1,663.3300	1.6633	1,993.0900	1.9931	19.825	0	0	0
2016/11/24	R035	03/08/2017			Bond Future	9.7816	96.3350	9.8246	95.9993	0.439	0.0000	0.0000	0
2016/11/24	R035	03/08/2017	9.52	Put	Bond Future	2,084.2100	2.0842	2,419.9500	2.4200	16.109	0	0	0
2016/11/24	R035	03/08/2017	9.50	Put	Bond Future	2,246.4800	2.2465	2,582.2200	2.5822	14.945	0	0	0
2016/11/24	R035	03/08/2017	9.51	Put	Bond Future	2,165.2900	2.1653	2,501.0300	2.5010	15.506	0	0	0
2016/11/24	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R186	02/02/2017	8.00	Put	Bond Future	7,414.4700	7.4145	7,675.3400	7.6753	3.518	0	0	0
2016/11/24	R186	02/02/2017	9.40	Call	Bond Future	3,394.7000	3.3947	3,186.1300	3.1861	(6.144)	0	0	0
2016/11/24	R186	02/02/2017	8.81	Put	Bond Future	2,640.1400	2.6401	2,803.6500	2.8037	6.193	0	0	0
2016/11/24	R186	02/02/2017	9.10	Put	Bond Future	1,566.5200	1.5665	1,681.0000	1.6810	7.308	0	0	2,546
2016/11/24	R186	02/02/2017			Bond Future	9.0210	110.8934	9.0617	110.6147	0.451	0.0000	0.0000	115,584
2016/11/24	R186	02/02/2017	9.50	Call	Bond Future	3,884.1700	3.8842	3,663.4500	3.6635	(5.683)	0	0	0
2016/11/24	R186	02/02/2017	8.43	Put	Bond Future	4,601.1900	4.6012	4,822.3500	4.8224	4.807	0	0	0
2016/11/24	R186	02/02/2017	8.80	Put	Bond Future	2,684.0100	2.6840	2,849.2000	2.8492	6.155	0	0	0
2016/11/24	R186	02/02/2017	8.87	Call	Bond Future	1,344.2700	1.3443	1,218.9500	1.2189	(9.323)	0	0	0
2016/11/24	R186	02/02/2017	8.90	Put	Bond Future	2,265.0100	2.2650	2,413.2400	2.4132	6.544	0	0	750
2016/11/24	R186	02/02/2017	8.00	Call	Bond Future	103.5300	0.1035	85.7300	0.0857	(17.193)	0	0	7,000
2016/11/24	R186	02/02/2017	8.60	Call	Bond Future	713.4800	0.7135	632.1700	0.6322	(11.396)	0	0	7,000
2016/11/24	R186	02/02/2017	8.81	Call	Bond Future	1,180.6500	1.1806	1,065.4900	1.0655	(9.754)	0	0	0
2016/11/24	R186	02/02/2017	8.37	Call	Bond Future	373.2900	0.3733	323.1600	0.3232	(13.429)	0	0	500
2016/11/24	R186	02/02/2017	8.62	Put	Bond Future	3,547.2100	3.5472	3,741.5200	3.7415	5.478	0	0	0
2016/11/24	R186	02/02/2017	8.79	Call	Bond Future	1,129.1200	1.1291	1,017.3200	1.0173	(9.902)	0	0	0
2016/11/24	R186	02/02/2017	8.95	Call	Bond Future	1,583.9800	1.5840	1,445.0100	1.4450	(8.773)	0	0	0
2016/11/24	R186	02/02/2017	9.02	Call	Bond Future	1,815.3700	1.8154	1,664.5000	1.6645	(8.311)	0	0	0
2016/11/24	R186	02/02/2017	8.87	Put	Bond Future	2,386.1100	2.3861	2,539.4600	2.5395	6.427	0	0	500
2016/11/24	R186	02/02/2017	9.50	Put	Bond Future	665.9500	0.6659	723.9000	0.7239	8.702	0	0	13,550
2016/11/24	R186	02/02/2017	8.43	Call	Bond Future	446.6900	0.4467	389.1800	0.3892	(12.875)	0	0	750
2016/11/24	R186	02/02/2017	8.80	Call	Bond Future	1,154.7000	1.1547	1,041.2200	1.0412	(9.828)	0	0	0
2016/11/24	R186	02/02/2017	8.90	Call	Bond Future	1,431.2100	1.4312	1,300.7700	1.3008	(9.114)	0	0	0
2016/11/24	R186	02/02/2017	9.40	Put	Bond Future	837.6900	0.8377	907.7900	0.9078	8.368	0	0	750
2016/11/24	R186	02/02/2017	9.10	Call	Bond Future	2,106.2200	2.1062	1,942.0300	1.9420	(7.795)	0	0	0
2016/11/24	R186	02/02/2017	8.37	Put	Bond Future	4,961.3200	4.9613	5,189.8600	5.1899	4.606	0	0	0
2016/11/24	R186	02/02/2017	8.60	Put	Bond Future	3,651.5800	3.6516	3,848.9400	3.8489	5.405	0	0	0
2016/11/24	R186	02/02/2017	8.62	Call	Bond Future	751.0700	0.7511	666.7100	0.6667	(11.232)	0	0	500
2016/11/24	R186	02/02/2017	8.79	Put	Bond Future	2,728.3000	2.7283	2,895.1700	2.8952	6.116	0	0	0
2016/11/24	R186	02/02/2017	8.95	Put	Bond Future	2,072.2300	2.0722	2,211.9300	2.2119	6.742	0	0	2,546
2016/11/24	R186	02/02/2017	9.02	Put	Bond Future	1,822.2900	1.8223	1,950.0900	1.9501	7.013	0	0	500
2016/11/24	R186	04/05/2017			Bond Future	9.0676	113.0532	9.1102	112.7678	0.470	0.0000	0.0000	0
2016/11/24	R186	04/05/2017	8.89	Put	Bond Future	3,377.1100	3.3771	3,530.3700	3.5304	4.538	0	0	0
2016/11/24	R186	04/05/2017	8.91	Put	Bond Future	3,300.3100	3.3003	3,451.2900	3.4513	4.575	0	0	0

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2016/11/24	R186	04/05/2017	8.90	Put	Bond Future	3,338.5700	3.3386	3,490.6800	3.4907	4.556	0	0	0
2016/11/24	R186	04/05/2017	8.91	Call	Bond Future	2,235.4500	2.2354	2,101.0500	2.1010	(6.012)	0	0	0
2016/11/24	R186	04/05/2017	8.89	Call	Bond Future	2,176.1600	2.1762	2,044.0400	2.0440	(6.071)	0	0	0
2016/11/24	R186	04/05/2017	8.90	Call	Bond Future	2,205.6900	2.2057	2,072.4200	2.0724	(6.042)	0	0	0
2016/11/24	R186	03/08/2017	8.93	Put	Bond Future	3,976.5300	3.9765	4,128.6400	4.1286	3.825	0	0	0
2016/11/24	R186	03/08/2017			Bond Future	9.1054	110.0200	9.1497	109.7297	0.486	0.0000	0.0000	0
2016/11/24	R186	03/08/2017	8.92	Put	Bond Future	4,013.9100	4.0139	4,166.9300	4.1669	3.812	0	0	0
2016/11/24	R186	03/08/2017	8.91	Call	Bond Future	2,756.5200	2.7565	2,620.1700	2.6202	(4.946)	0	0	0
2016/11/24	R186	03/08/2017	8.93	Call	Bond Future	2,815.3200	2.8153	2,677.1400	2.6771	(4.908)	0	0	0
2016/11/24	R186	03/08/2017	8.92	Call	Bond Future	2,786.0100	2.7860	2,648.7400	2.6487	(4.927)	0	0	0
2016/11/24	R186	03/08/2017	8.91	Put	Bond Future	4,051.1600	4.0512	4,205.1000	4.2051	3.800	0	0	0
2016/11/24	R197	02/02/2017			Bond Future	298.7543	298.7543	298.6995	298.6995	(0.018)	0.0000	0.0000	1,246
2016/11/24	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R197	02/02/2017	302.57	Put	Bond Future	3,815.6600	3.8157	3,870.4900	3.8705	1.437	0	0	0
2016/11/24	R197	02/02/2017	302.59	Put	Bond Future	3,835.6600	3.8357	3,890.4900	3.8905	1.429	0	0	0
2016/11/24	R197	02/02/2017	302.58	Put	Bond Future	3,825.6600	3.8257	3,880.4900	3.8805	1.433	0	0	0
2016/11/24	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R197	04/05/2017	308.58	Put	Bond Future	3,989.4800	3.9895	4,048.7300	4.0487	1.485	0	0	0
2016/11/24	R197	04/05/2017			Bond Future	304.5905	304.5905	304.5313	304.5313	(0.019)	0.0000	0.0000	0
2016/11/24	R197	04/05/2017	308.60	Put	Bond Future	4,009.4800	4.0095	4,068.7300	4.0687	1.478	0	0	0
2016/11/24	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R197	04/05/2017	308.59	Put	Bond Future	3,999.4800	3.9995	4,058.7300	4.0587	1.481	0	0	0
2016/11/24	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R197	03/08/2017			Bond Future	303.8297	303.8297	303.7714	303.7714	(0.019)	0.0000	0.0000	0
2016/11/24	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R197	03/08/2017	308.05	Put	Bond Future	4,220.2800	4.2203	4,278.6400	4.2786	1.383	0	0	0
2016/11/24	R197	03/08/2017	308.07	Put	Bond Future	4,240.2800	4.2403	4,298.6400	4.2986	1.376	0	0	0
2016/11/24	R197	03/08/2017	308.06	Put	Bond Future	4,230.2800	4.2303	4,288.6400	4.2886	1.380	0	0	0
2016/11/24	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R202	02/02/2017			Bond Future	247.9276	247.9276	247.2239	247.2239	(0.284)	0.0000	0.0000	36,619
2016/11/24	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R202	02/02/2017	251.72	Put	Bond Future	3,792.4300	3.7924	4,496.1300	4.4961	18.555	0	0	0
2016/11/24	R202	02/02/2017	251.74	Put	Bond Future	3,812.4300	3.8124	4,516.1300	4.5161	18.458	0	0	0
2016/11/24	R202	02/02/2017	251.73	Put	Bond Future	3,802.4300	3.8024	4,506.1300	4.5061	18.507	0	0	0
2016/11/24	R202	04/05/2017	256.73	Put	Bond Future	3,959.4000	3.9594	4,679.6700	4.6797	18.191	0	0	0
2016/11/24	R202	04/05/2017			Bond Future	252.7706	252.7706	252.0503	252.0503	(0.285)	0.0000	0.0000	0
2016/11/24	R202	04/05/2017	256.72	Put	Bond Future	3,949.4000	3.9494	4,669.6700	4.6697	18.237	0	0	0
2016/11/24	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R202	04/05/2017	256.71	Put	Bond Future	3,939.4000	3.9394	4,659.6700	4.6597	18.284	0	0	0

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2016/11/24	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R202	03/08/2017			Bond Future	254.2002	254.2002	253.4671	253.4671	(0.288)	0.0000	0.0000	0
2016/11/24	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R202	03/08/2017	258.35	Put	Bond Future	4,149.7800	4.1498	4,882.8700	4.8829	17.666	0	0	0
2016/11/24	R202	03/08/2017	258.37	Put	Bond Future	4,169.7800	4.1698	4,902.8700	4.9029	17.581	0	0	0
2016/11/24	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R202	03/08/2017	258.36	Put	Bond Future	4,159.7800	4.1598	4,892.8700	4.8929	17.623	0	0	0
2016/11/24	R203	02/02/2017	7.70	Call	Bond Future	91.4700	0.0915	79.4400	0.0794	(13.152)	0	0	0
2016/11/24	R203	02/02/2017	7.71	Put	Bond Future	133.4500	0.1335	148.1200	0.1481	10.993	0	0	0
2016/11/24	R203	02/02/2017			Bond Future	7.7782	103.5632	7.8248	103.5363	0.599	0.0000	0.0000	24,463
2016/11/24	R203	02/02/2017	7.71	Call	Bond Future	94.0100	0.0940	81.7700	0.0818	(13.020)	0	0	0
2016/11/24	R203	02/02/2017	7.72	Call	Bond Future	96.7900	0.0968	84.3200	0.0843	(12.884)	0	0	0
2016/11/24	R203	02/02/2017	7.70	Put	Bond Future	136.6900	0.1367	151.5700	0.1516	10.886	0	0	0
2016/11/24	R203	02/02/2017	7.72	Put	Bond Future	130.4400	0.1304	144.8800	0.1449	11.070	0	0	0
2016/11/24	R203	04/05/2017	6.91	Call	Bond Future	26.7600	0.0268	21.6400	0.0216	(19.133)	0	0	0
2016/11/24	R203	04/05/2017	6.92	Put	Bond Future	259.8600	0.2599	283.2900	0.2833	9.016	0	0	0
2016/11/24	R203	04/05/2017			Bond Future	7.5844	101.4068	7.6665	101.3781	1.082	0.0000	0.0000	0
2016/11/24	R203	04/05/2017	6.92	Call	Bond Future	27.4200	0.0274	22.2000	0.0222	(19.037)	0	0	0
2016/11/24	R203	04/05/2017	6.93	Call	Bond Future	28.0900	0.0281	22.7700	0.0228	(18.939)	0	0	0
2016/11/24	R203	04/05/2017	6.91	Put	Bond Future	262.7100	0.2627	286.2400	0.2862	8.957	0	0	0
2016/11/24	R203	04/05/2017	6.93	Put	Bond Future	257.0200	0.2570	280.3500	0.2804	9.077	0	0	0
2016/11/24	R203	03/08/2017	4.89	Call	Bond Future	54.5600	0.0546	54.4800	0.0545	(0.147)	0	0	0
2016/11/24	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/11/24	R203	03/08/2017	4.87	Call	Bond Future	53.3000	0.0533	53.2200	0.0532	(0.150)	0	0	0
2016/11/24	R203	03/08/2017	4.88	Call	Bond Future	53.9300	0.0539	53.8500	0.0538	(0.148)	0	0	0
2016/11/24	R203	03/08/2017	4.87	Put	Bond Future	31.1800	0.0312	31.1000	0.0311	(0.257)	0	0	0
2016/11/24	R203	03/08/2017	4.89	Put	Bond Future	30.2900	0.0303	30.2100	0.0302	(0.264)	0	0	0
2016/11/24	R203	03/08/2017	4.88	Put	Bond Future	30.7300	0.0307	30.6500	0.0306	(0.260)	0	0	0
2016/11/24	R204	02/02/2017	8.28	Call	Bond Future	678.1800	0.6782	628.8000	0.6288	(7.281)	0	0	0
2016/11/24	R204	02/02/2017			Bond Future	7.9677	101.0948	8.0064	101.0289	0.485	0.0000	0.0000	30,194
2016/11/24	R204	02/02/2017	8.29	Call	Bond Future	690.6800	0.6907	640.9000	0.6409	(7.207)	0	0	0
2016/11/24	R204	02/02/2017	8.30	Call	Bond Future	703.4300	0.7034	653.2500	0.6533	(7.134)	0	0	0
2016/11/24	R204	02/02/2017	8.28	Put	Bond Future	146.9900	0.1470	163.5600	0.1636	11.273	0	0	0
2016/11/24	R204	02/02/2017	8.30	Put	Bond Future	138.3500	0.1384	154.1200	0.1541	11.399	0	0	0
2016/11/24	R204	02/02/2017	8.29	Put	Bond Future	142.5400	0.1425	158.7100	0.1587	11.344	0	0	0
2016/11/24	R204	04/05/2017	7.90	Put	Bond Future	548.7100	0.5487	584.9000	0.5849	6.595	0	0	0
2016/11/24	R204	04/05/2017			Bond Future	7.9846	103.0638	8.0304	102.9954	0.575	0.0000	0.0000	0
2016/11/24	R204	04/05/2017	7.92	Put	Bond Future	533.1500	0.5331	568.6600	0.5687	6.660	0	0	0
2016/11/24	R204	04/05/2017	7.90	Call	Bond Future	422.4300	0.4224	390.1900	0.3902	(7.632)	0	0	0
2016/11/24	R204	04/05/2017	7.91	Put	Bond Future	540.8900	0.5409	576.7400	0.5767	6.628	0	0	0
2016/11/24	R204	04/05/2017	7.91	Call	Bond Future	429.5600	0.4296	396.9800	0.3970	(7.585)	0	0	0
2016/11/24	R204	04/05/2017	7.92	Call	Bond Future	436.7600	0.4368	403.8400	0.4038	(7.537)	0	0	0
2016/11/24	R204	03/08/2017	7.77	Put	Bond Future	657.4700	0.6575	696.3300	0.6963	5.911	0	0	0
2016/11/24	R204	03/08/2017			Bond Future	7.9538	101.0929	8.0080	101.0239	0.681	0.0000	0.0000	0
2016/11/24	R204	03/08/2017	7.76	Put	Bond Future	664.4900	0.6645	703.6100	0.7036	5.887	0	0	0
2016/11/24	R204	03/08/2017	7.75	Call	Bond Future	411.1000	0.4111	381.4300	0.3814	(7.217)	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
2016/11/24	R204	03/08/2017	7.76	Call	Bond Future	416.8300	0.4168	386.8900	0.3869	(7.183)	0	0	0
2016/11/24	R204	03/08/2017	7.77	Call	Bond Future	422.6000	0.4226	392.4000	0.3924	(7.146)	0	0	0
2016/11/24	R204	03/08/2017	7.75	Put	Bond Future	671.5600	0.6716	710.9500	0.7109	5.865	0	0	0
2016/11/24	R207	02/02/2017	9.24	Call	Bond Future	2,508.9000	2.5089	2,392.4800	2.3925	(4.640)	0	0	0
2016/11/24	R207	02/02/2017			Bond Future	8.2390	97.9188	8.2869	97.7980	0.582	0.0000	0.0000	85,734
2016/11/24	R207	02/02/2017	8.91	Call	Bond Future	1,755.5000	1.7555	1,647.6100	1.6476	(6.146)	0	0	62
2016/11/24	R207	02/02/2017	9.22	Call	Bond Future	2,462.0000	2.4620	2,345.9000	2.3459	(4.716)	0	0	0
2016/11/24	R207	02/02/2017	9.23	Call	Bond Future	2,485.4400	2.4854	2,369.1700	2.3692	(4.678)	0	0	0
2016/11/24	R207	02/02/2017	8.91	Put	Bond Future	81.0500	0.0811	93.9400	0.0939	15.904	0	0	0
2016/11/24	R207	02/02/2017	9.22	Put	Bond Future	25.9600	0.0260	30.6400	0.0306	18.028	0	0	0
2016/11/24	R207	02/02/2017	9.24	Put	Bond Future	23.9900	0.0240	28.3500	0.0284	18.174	0	0	0
2016/11/24	R207	02/02/2017	9.23	Put	Bond Future	24.9600	0.0250	29.4700	0.0295	18.069	0	0	0
2016/11/24	R207	04/05/2017	8.21	Put	Bond Future	881.9300	0.8819	946.8800	0.9469	7.365	0	0	0
2016/11/24	R207	04/05/2017			Bond Future	8.2821	99.8260	8.3355	99.7017	0.645	0.0000	0.0000	0
2016/11/24	R207	04/05/2017	8.22	Call	Bond Future	724.8700	0.7249	664.9300	0.6649	(8.269)	0	0	0
2016/11/24	R207	04/05/2017	8.20	Call	Bond Future	702.4800	0.7025	643.7100	0.6437	(8.366)	0	0	0
2016/11/24	R207	04/05/2017	8.21	Call	Bond Future	713.7500	0.7138	654.4000	0.6544	(8.315)	0	0	0
2016/11/24	R207	04/05/2017	8.20	Put	Bond Future	894.0200	0.8940	959.5500	0.9595	7.330	0	0	0
2016/11/24	R207	04/05/2017	8.22	Put	Bond Future	869.7100	0.8697	934.0700	0.9341	7.400	0	0	0
2016/11/24	R207	03/08/2017	8.19	Call	Bond Future	826.6600	0.8267	767.6000	0.7676	(7.144)	0	0	51
2016/11/24	R207	03/08/2017			Bond Future	8.3018	98.1881	8.3610	98.0620	0.712	0.0000	0.0000	0
2016/11/24	R207	03/08/2017	8.39	Put	Bond Future	859.6800	0.8597	917.6000	0.9176	6.737	0	0	0
2016/11/24	R207	03/08/2017	8.41	Put	Bond Future	840.9800	0.8410	898.0100	0.8980	6.781	0	0	0
2016/11/24	R207	03/08/2017	8.19	Put	Bond Future	1,065.6700	1.0657	1,132.6900	1.1327	6.289	0	0	0
2016/11/24	R207	03/08/2017	8.40	Put	Bond Future	850.3000	0.8503	907.7700	0.9078	6.759	0	0	0
2016/11/24	R207	03/08/2017	8.41	Call	Bond Future	1,071.4700	1.0715	1,002.4200	1.0024	(6.444)	0	0	0
2016/11/24	R207	03/08/2017	8.39	Call	Bond Future	1,047.6100	1.0476	979.4500	0.9794	(6.506)	0	0	0
2016/11/24	R207	03/08/2017	8.40	Call	Bond Future	1,059.5100	1.0595	990.9000	0.9909	(6.476)	0	0	0
2016/11/24	R208	02/02/2017			Bond Future	8.4368	96.6004	8.4837	96.4449	0.556	0.0000	0.0000	33,544
2016/11/24	R208	02/02/2017	8.64	Call	Bond Future	1,157.4900	1.1575	1,055.2500	1.0553	(8.833)	0	0	0
2016/11/24	R208	02/02/2017	8.63	Put	Bond Future	498.4400	0.4984	552.6400	0.5526	10.874	0	0	0
2016/11/24	R208	02/02/2017	8.65	Put	Bond Future	474.9900	0.4750	527.2500	0.5273	11.002	0	0	0
2016/11/24	R208	02/02/2017	8.64	Put	Bond Future	486.6900	0.4867	539.9100	0.5399	10.935	0	0	0
2016/11/24	R208	02/02/2017	8.65	Call	Bond Future	1,178.6500	1.1786	1,075.4500	1.0755	(8.756)	0	0	0
2016/11/24	R208	02/02/2017	8.63	Call	Bond Future	1,136.3700	1.1364	1,035.1100	1.0351	(8.911)	0	0	0
2016/11/24	R208	04/05/2017	8.39	Call	Bond Future	1,000.4700	1.0005	924.2100	0.9242	(7.622)	0	0	0
2016/11/24	R208	04/05/2017			Bond Future	8.4776	95.0786	8.5284	94.9190	0.599	0.0000	0.0000	0
2016/11/24	R208	04/05/2017	8.37	Call	Bond Future	970.9700	0.9710	896.1400	0.8961	(7.707)	0	0	0
2016/11/24	R208	04/05/2017	8.38	Call	Bond Future	985.6600	0.9857	910.1100	0.9101	(7.665)	0	0	0
2016/11/24	R208	04/05/2017	8.37	Put	Bond Future	1,310.2800	1.3103	1,395.0900	1.3951	6.473	0	0	0
2016/11/24	R208	04/05/2017	8.39	Put	Bond Future	1,276.6000	1.2766	1,359.9800	1.3600	6.531	0	0	0
2016/11/24	R208	04/05/2017	8.38	Put	Bond Future	1,293.3700	1.2934	1,377.4600	1.3775	6.502	0	0	0
2016/11/24	R208	03/08/2017	8.32	Call	Bond Future	1,113.1900	1.1132	1,040.0600	1.0401	(6.569)	0	0	0
2016/11/24	R208	03/08/2017			Bond Future	8.5018	96.9897	8.5563	96.8275	0.641	0.0000	0.0000	0
2016/11/24	R208	03/08/2017	8.30	Call	Bond Future	1,086.3200	1.0863	1,014.3300	1.0143	(6.627)	0	0	0
2016/11/24	R208	03/08/2017	8.31	Call	Bond Future	1,099.7000	1.0997	1,027.1500	1.0272	(6.597)	0	0	0

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2016/11/24	R208	03/08/2017	8.30	Put	Bond Future	1,689.6100	1.6896	1,779.7700	1.7798	5.336	0	0	0
2016/11/24	R208	03/08/2017	8.32	Put	Bond Future	1,656.4900	1.6565	1,745.5100	1.7455	5.374	0	0	0
2016/11/24	R208	03/08/2017	8.31	Put	Bond Future	1,672.9900	1.6730	1,762.5900	1.7626	5.356	0	0	0
2016/11/24	R209	02/02/2017	9.55	Put	Bond Future	2,167.6200	2.1676	2,300.8300	2.3008	6.145	0	0	0
2016/11/24	R209	02/02/2017			Bond Future	9.6299	72.9181	9.6703	72.6490	0.419	0.0000	0.0000	62,144
2016/11/24	R209	02/02/2017	9.54	Put	Bond Future	2,204.9400	2.2049	2,339.7100	2.3397	6.112	0	0	0
2016/11/24	R209	02/02/2017	9.55	Call	Bond Future	1,630.1400	1.6301	1,494.2500	1.4943	(8.336)	0	0	0
2016/11/24	R209	02/02/2017	9.53	Call	Bond Future	1,569.7500	1.5697	1,436.9800	1.4370	(8.458)	0	0	0
2016/11/24	R209	02/02/2017	9.54	Call	Bond Future	1,599.7700	1.5998	1,465.4400	1.4654	(8.397)	0	0	0
2016/11/24	R209	02/02/2017	9.53	Put	Bond Future	2,242.7000	2.2427	2,379.0300	2.3790	6.079	0	0	0
2016/11/24	R209	04/05/2017	9.48	Put	Bond Future	3,583.9800	3.5840	3,729.4600	3.7295	4.059	0	0	0
2016/11/24	R209	04/05/2017			Bond Future	9.6758	71.1873	9.7175	70.9121	0.430	0.0000	0.0000	0
2016/11/24	R209	04/05/2017	9.47	Put	Bond Future	3,623.5400	3.6235	3,770.0600	3.7701	4.044	0	0	0
2016/11/24	R209	04/05/2017	9.46	Call	Bond Future	2,211.0900	2.2111	2,083.4800	2.0835	(5.771)	0	0	0
2016/11/24	R209	04/05/2017	9.47	Call	Bond Future	2,239.3300	2.2393	2,110.6900	2.1107	(5.745)	0	0	0
2016/11/24	R209	04/05/2017	9.48	Call	Bond Future	2,267.9700	2.2680	2,138.2900	2.1383	(5.718)	0	0	0
2016/11/24	R209	04/05/2017	9.46	Put	Bond Future	3,663.6000	3.6636	3,811.1500	3.8112	4.027	0	0	0
2016/11/24	R209	03/08/2017			Bond Future	9.7154	72.6182	9.7582	72.3380	0.440	0.0000	0.0000	0
2016/11/24	R209	03/08/2017	9.44	Call	Bond Future	2,769.0800	2.7691	2,639.5800	2.6396	(4.677)	0	0	0
2016/11/24	R209	03/08/2017	9.43	Put	Bond Future	4,656.1700	4.6562	4,807.7000	4.8077	3.254	0	0	0
2016/11/24	R209	03/08/2017	9.45	Put	Bond Future	4,575.8900	4.5759	4,725.7400	4.7257	3.275	0	0	0
2016/11/24	R209	03/08/2017	9.44	Put	Bond Future	4,615.9000	4.6159	4,766.5900	4.7666	3.265	0	0	0
2016/11/24	R209	03/08/2017	9.45	Call	Bond Future	2,797.3800	2.7974	2,667.0400	2.6670	(4.659)	0	0	0
2016/11/24	R209	03/08/2017	9.43	Call	Bond Future	2,740.9300	2.7409	2,612.2700	2.6123	(4.694)	0	0	0
2016/11/24	R210	02/02/2017	190.85	Put	Bond Future	2,401.7200	2.4017	2,435.9700	2.4360	1.426	0	0	0
2016/11/24	R210	02/02/2017			Bond Future	188.4483	188.4483	188.4140	188.4140	(0.018)	0.0000	0.0000	1,885
2016/11/24	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R210	02/02/2017	190.84	Put	Bond Future	2,391.7200	2.3917	2,425.9700	2.4260	1.432	0	0	0
2016/11/24	R210	02/02/2017	190.86	Put	Bond Future	2,411.7200	2.4117	2,445.9700	2,4460	1.420	0	0	0
2016/11/24	R210	04/05/2017			Bond Future	189.8135	189.8135	189.7763	189.7763	(0.020)	0.0000	0.0000	0
2016/11/24	R210	04/05/2017	192.31	Put	Bond Future	2,496.4800	2.4965	2,533.7500	2.5338	1.493	0	0	0
2016/11/24	R210	04/05/2017	192.33	Put	Bond Future	2,516.4800	2.5165	2,553.7500	2.5538	1.481	0	0	0
2016/11/24	R210	04/05/2017	192.32	Put	Bond Future	2,506.4800	2.5065	2,543.7500	2,5438	1.487	0	0	0
2016/11/24	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R210	03/08/2017	196.29	Put	Bond Future	2,651.0200	2.6510	2,687.6400	2.6876	1.381	0	0	0
2016/11/24	R210	03/08/2017			Bond Future	193.6390	193.6390	193.6024	193.6024	(0.019)	0.0000	0.0000	0
2016/11/24	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R210	03/08/2017	196.28	Put	Bond Future	2,641.0200	2.6410	2,677.6400	2.6776	1.387	0	0	0
2016/11/24	R210	03/08/2017	196.30	Put	Bond Future	2,661.0200	2.6610	2,697.6400	2.6976	1.376	0	0	0

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2016/11/24	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R212	02/02/2017			Bond Future	147.1804	147.1804	147.1534	147.1534	(0.018)	0.0000	0.0000	3,380
2016/11/24	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R212	02/02/2017	149.27	Put	Bond Future	2,089.6200	2.0896	2,116.6400	2.1166	1.293	0	0	0
2016/11/24	R212	02/02/2017	149.29	Put	Bond Future	2,109.6200	2.1096	2,136.6400	2.1366	1.281	0	0	0
2016/11/24	R212	02/02/2017	149.28	Put	Bond Future	2,099.6200	2.0996	2,126.6400	2.1266	1.287	0	0	0
2016/11/24	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R212	04/05/2017			Bond Future	150.0558	150.0558	150.0265	150.0265	(0.020)	0.0000	0.0000	0
2016/11/24	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R212	04/05/2017	152.23	Put	Bond Future	2,174.1800	2.1742	2,203.5400	2.2035	1.350	0	0	0
2016/11/24	R212	04/05/2017	152.25	Put	Bond Future	2,194.1800	2.1942	2,223.5400	2.2235	1.338	0	0	0
2016/11/24	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R212	04/05/2017	152.24	Put	Bond Future	2,184.1800	2.1842	2,213.5400	2.2135	1.344	0	0	0
2016/11/24	R212	03/08/2017			Bond Future	151.0496	151.0496	151.0208	151.0208	(0.019)	0.0000	0.0000	0
2016/11/24	R212	03/08/2017	153.34	Put	Bond Future	2,290.3600	2.2904	2,319.2100	2.3192	1.260	0	0	0
2016/11/24	R212	03/08/2017	153.36	Put	Bond Future	2,310.3600	2.3104	2,339.2100	2.3392	1.249	0	0	0
2016/11/24	R212	03/08/2017	153.35	Put	Bond Future	2,300.3600	2.3004	2,329.2100	2.3292	1.254	0	0	0
2016/11/24	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/24	R213	02/02/2017	9.40	Call	Bond Future	1,704.4100	1.7044	1,564.1300	1.5641	(8.230)	0	0	0
2016/11/24	R213	02/02/2017	9.42	Call	Bond Future	1,768.4000	1.7684	1,624.9800	1.6250	(8.110)	0	0	0
2016/11/24	R213	02/02/2017			Bond Future	9.4432	84.2846	9.4836	84.0162	0.428	0.0000	0.0000	50,566
2016/11/24	R213	02/02/2017	9.41	Call	Bond Future	1,736.2300	1.7362	1,594.3800	1.5944	(8.170)	0	0	0
2016/11/24	R213	02/02/2017	9.40	Put	Bond Future	1,992.3300	1.9923	2,120.4700	2.1205	6.432	0	0	0
2016/11/24	R213	02/02/2017	9.42	Put	Bond Future	1,922.7200	1.9227	2,047.7200	2.0477	6.501	0	0	0
2016/11/24	R213	02/02/2017	9.41	Put	Bond Future	1,957.3100	1.9573	2,083.8800	2.0839	6.467	0	0	0
2016/11/24	R213	04/05/2017			Bond Future	9.4889	82.3739	9.5307	82.0992	0.441	0.0000	0.0000	0
2016/11/24	R213	04/05/2017	9.35	Put	Bond Future	3,288.2200	3.2882	3,428.8500	3.4288	4.277	0	0	0
2016/11/24	R213	04/05/2017	9.37	Put	Bond Future	3,214.5400	3.2145	3,353.0800	3.3531	4.310	0	0	0
2016/11/24	R213	04/05/2017	9.35	Call	Bond Future	2,367.6400	2.3676	2,233.6200	2.2336	(5.660)	0	0	0
2016/11/24	R213	04/05/2017	9.36	Put	Bond Future	3,251.2400	3.2512	3,390.8200	3.3908	4.293	0	0	0
2016/11/24	R213	04/05/2017	9.36	Call	Bond Future	2,397.4300	2.3974	2,262.3600	2.2624	(5.634)	0	0	0
2016/11/24	R213	04/05/2017	9.37	Call	Bond Future	2,427.4300	2.4274	2,291.3200	2.2913	(5.607)	0	0	0
2016/11/24	R213	03/08/2017	9.33	Put	Bond Future	4,198.8600	4.1989	4,344.2800	4.3443	3.463	0	0	0
2016/11/24	R213	03/08/2017			Bond Future	9.5279	84.0295	9.5711	83.7500	0.452	0.0000	0.0000	0
2016/11/24	R213	03/08/2017	9.35	Put	Bond Future	4,124.8400	4.1248	4,268.5600	4.2686	3.484	0	0	0
2016/11/24	R213	03/08/2017	9.33	Call	Bond Future	2,897.5000	2.8975	2,763.3700	2.7634	(4.629)	0	0	0
2016/11/24	R213	03/08/2017	9.34	Put	Bond Future	4,161.8800	4.1619	4,306.4400	4.3064	3.473	0	0	0
2016/11/24	R213	03/08/2017	9.34	Call	Bond Future	2,926.9500	2.9269	2,791.9600	2.7920	(4.612)	0	0	0
2016/11/24	R213	03/08/2017	9.35	Call	Bond Future	2,956.2800	2.9563	2,820.4500	2.8205	(4.595)	0	0	0
2016/11/24	R214	02/02/2017			Bond Future	9.7009	73.2477	9.7412	72.9672	0.416	0.0000	0.0000	34,716
2016/11/24	R214	02/02/2017	9.67	Call	Bond Future	1,886.6700	1.8867	1,736.6100	1.7366	(7.954)	0	0	0
2016/11/24	R214	02/02/2017	9.66	Put	Bond Future	2,139.2800	2.1393	2,271.2900	2.2713	6.171	0	0	0
2016/11/24	R214	02/02/2017	9.68	Put	Bond Future	2,066.0100	2.0660	2,194.8500	2.1949	6.236	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
2016/11/24	R214	02/02/2017	9.67	Put	Bond Future	2,102.4900	2.1025	2,232.9100	2.2329	6.203	0	0	0
2016/11/24	R214	02/02/2017	9.68	Call	Bond Future	1,920.2500	1.9203	1,768.6100	1.7686	(7.897)	0	0	0
2016/11/24	R214	02/02/2017	9.66	Call	Bond Future	1,853.3000	1.8533	1,704.8300	1.7048	(8.011)	0	0	0
2016/11/24	R214	04/05/2017	9.58	Put	Bond Future	3,646.8400	3.6468	3,794.5800	3.7946	4.051	0	0	0
2016/11/24	R214	04/05/2017			Bond Future	9.7449	71.3758	9.7864	71.0889	0.427	0.0000	0.0000	0
2016/11/24	R214	04/05/2017	9.57	Put	Bond Future	3,687.3700	3.6874	3,836.1900	3.8362	4.036	0	0	0
2016/11/24	R214	04/05/2017	9.58	Call	Bond Future	2,490.5100	2.4905	2,351.3700	2.3514	(5.587)	0	0	0
2016/11/24	R214	04/05/2017	9.56	Call	Bond Future	2,429.4900	2.4295	2,292.5200	2.2925	(5.638)	0	0	0
2016/11/24	R214	04/05/2017	9.57	Call	Bond Future	2,459.9000	2.4599	2,321.8400	2.3218	(5.612)	0	0	0
2016/11/24	R214	04/05/2017	9.56	Put	Bond Future	3,728.2200	3.7282	3,878.1300	3.8781	4.021	0	0	0
2016/11/24	R214	03/08/2017	9.51	Call	Bond Future	2,932.5900	2.9326	2,796.7900	2.7968	(4.631)	0	0	0
2016/11/24	R214	03/08/2017			Bond Future	9.7833	72.8103	9.8259	72.5183	0.436	0.0000	0.0000	0
2016/11/24	R214	03/08/2017	9.52	Call	Bond Future	2,962.0200	2.9620	2,825.3500	2.8254	(4.614)	0	0	0
2016/11/24	R214	03/08/2017	9.53	Call	Bond Future	2,991.8500	2.9919	2,854.3000	2.8543	(4.597)	0	0	0
2016/11/24	R214	03/08/2017	9.51	Put	Bond Future	4,852.0900	4.8521	5,008.3300	5.0083	3.220	0	0	0
2016/11/24	R214	03/08/2017	9.53	Put	Bond Future	4,767.9700	4.7680	4,922.4600	4.9225	3.240	0	0	0
2016/11/24	R214	03/08/2017	9.52	Put	Bond Future	4,809.7700	4.8098	4,965.1400	4.9651	3.230	0	0	0
2016/11/24	R248	02/02/2017	9.76	Put	Bond Future	2,616.7200	2.6167	2,773.9600	2.7740	6.009	0	0	0
2016/11/24	R248	02/02/2017	9.78	Put	Bond Future	2,530.1600	2.5302	2,683.5900	2.6836	6.064	0	0	0
2016/11/24	R248	02/02/2017			Bond Future	9.7522	94.1139	9.7926	93.7567	0.414	0.0000	0.0000	65,316
2016/11/24	R248	02/02/2017	9.77	Put	Bond Future	2,573.2500	2.5732	2,728.5800	2.7286	6.036	0	0	0
2016/11/24	R248	02/02/2017	9.76	Call	Bond Future	2,685.8600	2.6859	2,485.9000	2.4859	(7.445)	0	0	0
2016/11/24	R248	02/02/2017	9.77	Call	Bond Future	2,731.0100	2.7310	2,529.1400	2.5291	(7.392)	0	0	0
2016/11/24	R248	02/02/2017	9.78	Call	Bond Future	2,776.3800	2.7764	2,572.6100	2.5726	(7.339)	0	0	0
2016/11/24	R248	04/05/2017	9.66	Call	Bond Future	3,442.8800	3.4429	3,260.3600	3.2604	(5.301)	0	0	0
2016/11/24	R248	04/05/2017			Bond Future	9.7978	91.5066	9.8395	91.1413	0.425	0.0000	0.0000	0
2016/11/24	R248	04/05/2017	9.67	Call	Bond Future	3,482.9900	3.4830	3,299.1700	3.2992	(5.278)	0	0	0
2016/11/24	R248	04/05/2017	9.65	Put	Bond Future	4,721.4700	4.7215	4,905.5300	4.9055	3.898	0	0	0
2016/11/24	R248	04/05/2017	9.67	Put	Bond Future	4,621.0900	4.6211	4,802.5300	4.8025	3.926	0	0	0
2016/11/24	R248	04/05/2017	9.65	Call	Bond Future	3,403.0100	3.4030	3,221.8100	3.2218	(5.325)	0	0	0
2016/11/24	R248	04/05/2017	9.66	Put	Bond Future	4,671.0800	4.6711	4,853.8200	4.8538	3.912	0	0	0
2016/11/24	R248	03/08/2017			Bond Future	9.8379	93.3458	9.8806	92.9739	0.434	0.0000	0.0000	0
2016/11/24	R248	03/08/2017	9.57	Call	Bond Future	3,935.9800	3.9360	3,760.6500	3.7606	(4.455)	0	0	0
2016/11/24	R248	03/08/2017	9.56	Put	Bond Future	6,384.7500	6.3848	6,582.3500	6.5824	3.095	0	0	0
2016/11/24	R248	03/08/2017	9.58	Put	Bond Future	6,277.5100	6.2775	6,472.9700	6.4730	3.114	0	0	0
2016/11/24	R248	03/08/2017	9.57	Put	Bond Future	6,330.8000	6.3308	6,527.3300	6.5273	3.104	0	0	0
2016/11/24	R248	03/08/2017	9.58	Call	Bond Future	3,974.1100	3.9741	3,797.7100	3.7977	(4.439)	0	0	0
2016/11/24	R248	03/08/2017	9.56	Call	Bond Future	3,898.3500	3.8983	3,724.0900	3.7241	(4.470)	0	0	0

Total

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