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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/11/2016 TO 08/11/2016

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
2016/11/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	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
2016/11/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	2025	03/11/2016			Bond Future	128.3130	128.3130	128.3130	128.3130	0.000	0.0000	0.0000	0
2016/11/08	2025	02/02/2017	130.01	Put	Bond Future	597.9400	0.5979	621.7200	0.6217	3.977	0	0	0
2016/11/08	2025	02/02/2017			Bond Future	129.4121	129.4121	129.3883	129.3883	(0.018)	0.0000	0.0000	3,231
2016/11/08	2025	02/02/2017	130.00	Put	Bond Future	587.9400	0.5879	611.7200	0.6117	4.045	0	0	0
2016/11/08	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2025	02/02/2017	129.99	Put	Bond Future	577.9400	0.5779	601.7200	0.6017	4.115	0	0	0
2016/11/08	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2025	04/05/2017			Bond Future	131.9494	131.9494	131.9253	131.9253	(0.018)	0.0000	0.0000	0
2016/11/08	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2025	04/05/2017	132.56	Put	Bond Future	610.6200	0.6106	634.6900	0.6347	3.942	0	0	0
2016/11/08	2025	04/05/2017	132.58	Put	Bond Future	630.6200	0.6306	654.6900	0.6547	3.817	0	0	0
2016/11/08	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2025	04/05/2017	132.57	Put	Bond Future	620.6200	0.6206	644.6900	0.6447	3.878	0	0	0
2016/11/08	2025	03/08/2017			Bond Future	133.3174	133.3174	133.2890	133.2890	(0.021)	0.0000	0.0000	0
2016/11/08	2025	03/08/2017	133.96	Put	Bond Future	642.5700	0.6426	671.0400	0.6710	4.431	0	0	0
2016/11/08	2025	03/08/2017	133.98	Put	Bond Future	662.5700	0.6626	691.0400	0.6910	4.297	0	0	0
2016/11/08	2025	03/08/2017	133.97	Put	Bond Future	652.5700	0.6526	681.0400	0.6810	4.363	0	0	0
2016/11/08	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2030	03/11/2016			Bond Future	9.0800	93.9320	9.0800	93.9320	0.000	0.0000	0.0000	0
2016/11/08	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2030	02/02/2017			Bond Future	9.1341	91.6301	9.1026	91.8526	(0.344)	0.0000	0.0000	28,782
2016/11/08	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2030	02/02/2017	9.29	Call	Bond Future	1,092.4700	1.0925	1,314.9600	1.3150	20.366	0	0	0
2016/11/08	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2030	02/02/2017	9.30	Call	Bond Future	1,161.9100	1.1619	1,384.4000	1.3844	19.149	0	0	0
2016/11/08	2030	02/02/2017	9.31	Call	Bond Future	1,231.2800	1.2313	1,453.7700	1.4538	18.070	0	0	0
2016/11/08	2030	04/05/2017	9.33	Call	Bond Future	1,068.3300	1.0683	1,295.2900	1.2953	21.244	0	0	0
2016/11/08	2030	04/05/2017			Bond Future	9.1755	93.4217	9.1429	93.6486	(0.354)	0.0000	0.0000	0
2016/11/08	2030	04/05/2017	9.34	Call	Bond Future	1,136.8600	1.1369	1,363.8200	1.3638	19.964	0	0	0
2016/11/08	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2030	04/05/2017	9.32	Call	Bond Future	999.7300	0.9997	1,226.6900	1.2267	22.702	0	0	0
2016/11/08	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2030	03/08/2017	9.33	Call	Bond Future	838.1000	0.8381	1,066.8000	1.0668	27.288	0	0	0
2016/11/08	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/11/08	2030	03/08/2017			Bond Future	9.2074	91.3219	9.1741	91.5506	(0.361)	0.0000	0.0000	0
2016/11/08	2030	03/08/2017	9.34	Call	Bond Future	905.9700	0.9060	1,134.6700	1.1347	25.244	0	0	0
2016/11/08	2030	03/08/2017	9.35	Call	Bond Future	973.7600	0.9738	1,202.4600	1.2025	23.486	0	0	0
2016/11/08	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2032	03/11/2016			Bond Future	9.1850	93.2438	9.1850	93.2438	0.000	0.0000	0.0000	0
2016/11/08	2032	02/02/2017	9.53	Call	Bond Future	3,566.7400	3.5667	3,686.5200	3.6865	3.358	0	0	0
2016/11/08	2032	02/02/2017			Bond Future	9.2415	94.9304	9.2152	95.1302	(0.284)	0.0000	0.0000	14,080
2016/11/08	2032	02/02/2017	9.51	Call	Bond Future	3,471.9400	3.4719	3,589.7700	3.5898	3.394	0	0	0
2016/11/08	2032	02/02/2017	9.52	Call	Bond Future	3,519.1100	3.5191	3,637.9200	3.6379	3.376	0	0	0
2016/11/08	2032	02/02/2017	9.51	Put	Bond Future	1,463.9400	1.4639	1,381.9400	1.3819	(5.601)	0	0	0
2016/11/08	2032	02/02/2017	9.53	Put	Bond Future	1,411.7300	1.4117	1,331.6800	1.3317	(5.670)	0	0	0
2016/11/08	2032	02/02/2017	9.52	Put	Bond Future	1,437.5600	1.4376	1,356.5400	1.3565	(5.636)	0	0	0
2016/11/08	2032	04/05/2017	9.45	Call	Bond Future	3,999.0600	3.9991	4,108.5300	4.1085	2.737	0	0	0
2016/11/08	2032	04/05/2017			Bond Future	9.2816	92.6265	9.2545	92.8304	(0.292)	0.0000	0.0000	0
2016/11/08	2032	04/05/2017	9.46	Call	Bond Future	4,041.0500	4.0411	4,151.2300	4.1512	2.727	0	0	0
2016/11/08	2032	04/05/2017	9.44	Put	Bond Future	2,779.2900	2.7793	2,684.1000	2.6841	(3.425)	0	0	0
2016/11/08	2032	04/05/2017	9.46	Put	Bond Future	2,715.8400	2.7158	2,622.0700	2.6221	(3.453)	0	0	0
2016/11/08	2032	04/05/2017	9.44	Call	Bond Future	3,957.2800	3.9573	4,066.0400	4.0660	2.748	0	0	0
2016/11/08	2032	04/05/2017	9.45	Put	Bond Future	2,747.4200	2.7474	2,652.9400	2.6529	(3.439)	0	0	0
2016/11/08	2032	03/08/2017	9.43	Put	Bond Future	3,667.4800	3.6675	3,569.5200	3.5695	(2.671)	0	0	0
2016/11/08	2032	03/08/2017			Bond Future	9.3114	94.5181	9.2838	94.7233	(0.296)	0.0000	0.0000	0
2016/11/08	2032	03/08/2017	9.45	Put	Bond Future	3,600.9900	3.6010	3,504.1900	3.5042	(2.688)	0	0	0
2016/11/08	2032	03/08/2017	9.44	Put	Bond Future	3,634.1100	3.6341	3,536.7300	3.5367	(2.680)	0	0	0
2016/11/08	2032	03/08/2017	9.44	Call	Bond Future	4,582.1800	4.5822	4,690.0100	4.6900	2.353	0	0	0
2016/11/08	2032	03/08/2017	9.43	Call	Bond Future	4,542.3200	4.5423	4,649.5700	4.6496	2.361	0	0	0
2016/11/08	2032	03/08/2017	9.45	Call	Bond Future	4,622.2000	4.6222	4,730.6100	4.7306	2.345	0	0	0
2016/11/08	2033	03/11/2016			Bond Future	107.1949	107.1949	107.1949	107.1949	0.000	0.0000	0.0000	0
2016/11/08	2033	02/02/2017			Bond Future	108.8791	108.8791	108.8596	108.8596	(0.018)	0.0000	0.0000	5,278
2016/11/08	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2033	02/02/2017	109.70	Put	Bond Future	820.9100	0.8209	840.4200	0.8404	2.377	0	0	0
2016/11/08	2033	02/02/2017	109.71	Put	Bond Future	830.9100	0.8309	850.4200	0.8504	2.348	0	0	0
2016/11/08	2033	02/02/2017	109.72	Put	Bond Future	840.9100	0.8409	860.4200	0.8604	2.320	0	0	0
2016/11/08	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2033	04/05/2017			Bond Future	109.9746	109.9746	109.9549	109.9549	(0.018)	0.0000	0.0000	0
2016/11/08	2033	04/05/2017	110.83	Put	Bond Future	855.4200	0.8554	875.1000	0.8751	2.301	0	0	0
2016/11/08	2033	04/05/2017	110.85	Put	Bond Future	875.4200	0.8754	895.1000	0.8951	2.248	0	0	0
2016/11/08	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2033	04/05/2017	110.84	Put	Bond Future	865.4200	0.8654	885.1000	0.8851	2.274	0	0	0
2016/11/08	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2033	03/08/2017	113.14	Put	Bond Future	914.5900	0.9146	938.0200	0.9380	2.562	0	0	0
2016/11/08	2033	03/08/2017			Bond Future	112.2254	112.2254	112.2020	112.2020	(0.021)	0.0000	0.0000	0
2016/11/08	2033	03/08/2017	113.13	Put	Bond Future	904.5900	0.9046	928.0200	0.9280	2.590	0	0	0
2016/11/08	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/11/08	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2033	03/08/2017	113.12	Put	Bond Future	894.5900	0.8946	918.0200	0.9180	2.619	0	0	0
2016/11/08	2037	03/11/2016			Bond Future	9.3500	94.6264	9.3500	94.6264	0.000	0.0000	0.0000	0
2016/11/08	2037	02/02/2017	9.68	Put	Bond Future	1,661.1100	1.6611	1,570.5200	1.5705	(5.454)	0	0	0
2016/11/08	2037	02/02/2017			Bond Future	9.4097	92.0324	9.3835	92.2520	(0.278)	0.0000	0.0000	41,574
2016/11/08	2037	02/02/2017	9.67	Put	Bond Future	1,690.7000	1.6907	1,599.0500	1.5991	(5.421)	0	0	0
2016/11/08	2037	02/02/2017	9.68	Call	Bond Future	3,879.1000	3.8791	4,008.0900	4.0081	3.325	0	0	0
2016/11/08	2037	02/02/2017	9.66	Call	Bond Future	3,777.2900	3.7773	3,904.1600	3.9042	3.359	0	0	0
2016/11/08	2037	02/02/2017	9.67	Call	Bond Future	3,828.1300	3.8281	3,956.0600	3.9561	3.342	0	0	0
2016/11/08	2037	02/02/2017	9.66	Put	Bond Future	1,720.5400	1.7205	1,627.8300	1.6278	(5.388)	0	0	0
2016/11/08	2037	04/05/2017			Bond Future	9.4522	93.8318	9.4252	94.0558	(0.285)	0.0000	0.0000	0
2016/11/08	2037	04/05/2017	9.58	Put	Bond Future	3,260.1600	3.2602	3,153.1200	3.1531	(3.283)	0	0	0
2016/11/08	2037	04/05/2017	9.60	Put	Bond Future	3,187.7600	3.1878	3,082.2600	3.0823	(3.310)	0	0	0
2016/11/08	2037	04/05/2017	9.59	Put	Bond Future	3,223.9200	3.2239	3,117.6600	3.1177	(3.296)	0	0	0
2016/11/08	2037	04/05/2017	9.60	Call	Bond Future	4,399.7900	4.3998	4,518.2500	4.5182	2.692	0	0	0
2016/11/08	2037	04/05/2017	9.58	Call	Bond Future	4,309.6700	4.3097	4,426.5900	4.4266	2.713	0	0	0
2016/11/08	2037	04/05/2017	9.59	Call	Bond Future	4,354.7500	4.3548	4,472.4500	4.4725	2.703	0	0	0
2016/11/08	2037	03/08/2017	9.57	Call	Bond Future	4,974.0600	4.9741	5,090.1300	5.0901	2.334	0	0	0
2016/11/08	2037	03/08/2017			Bond Future	9.4867	91.4900	9.4593	91.7156	(0.289)	0.0000	0.0000	0
2016/11/08	2037	03/08/2017	9.58	Call	Bond Future	5,017.0400	5.0170	5,133.7500	5.1338	2.326	0	0	0
2016/11/08	2037	03/08/2017	9.56	Put	Bond Future	4,332.1000	4.3321	4,221.9100	4.2219	(2.544)	0	0	0
2016/11/08	2037	03/08/2017	9.57	Put	Bond Future	4,294.0200	4.2940	4,184.4500	4.1844	(2.552)	0	0	0
2016/11/08	2037	03/08/2017	9.58	Put	Bond Future	4,255.9000	4.2559	4,146.9700	4.1470	(2.560)	0	0	0
2016/11/08	2037	03/08/2017	9.56	Call	Bond Future	4,930.9300	4.9309	5,046.3800	5.0464	2.341	0	0	0
2016/11/08	2038	03/11/2016			Bond Future	134.6359	134.6359	134.6359	134.6359	0.000	0.0000	0.0000	0
2016/11/08	2038	02/02/2017	137.07	Put	Bond Future	1,377.7300	1.3777	1,402.8300	1.4028	1.822	0	0	0
2016/11/08	2038	02/02/2017			Bond Future	135.6923	135.6923	135.6672	135.6672	(0.018)	0.0000	0.0000	22,147
2016/11/08	2038	02/02/2017	137.06	Put	Bond Future	1,367.7300	1.3677	1,392.8300	1.3928	1.835	0	0	0
2016/11/08	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2038	02/02/2017	137.05	Put	Bond Future	1,357.7300	1.3577	1,382.8300	1.3828	1.849	0	0	0
2016/11/08	2038	04/05/2017	139.77	Put	Bond Future	1,417.3100	1.4173	1,442.5100	1.4425	1.778	0	0	0
2016/11/08	2038	04/05/2017			Bond Future	138.3527	138.3527	138.3275	138.3275	(0.018)	0.0000	0.0000	0
2016/11/08	2038	04/05/2017	139.79	Put	Bond Future	1,437.3100	1.4373	1,462.5100	1.4625	1.753	0	0	0
2016/11/08	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2038	04/05/2017	139.78	Put	Bond Future	1,427.3100	1.4273	1,452.5100	1.4525	1.766	0	0	0
2016/11/08	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2038	03/08/2017			Bond Future	139.6853	139.6853	139.6552	139.6552	(0.022)	0.0000	0.0000	0
2016/11/08	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2038	03/08/2017	141.16	Put	Bond Future	1,474.7000	1.4747	1,504.8200	1.5048	2.042	0	0	0
2016/11/08	2038	03/08/2017	141.18	Put	Bond Future	1,494.7000	1.4947	1,524.8200	1.5248	2.015	0	0	0
2016/11/08	2038	03/08/2017	141.17	Put	Bond Future	1,484.7000	1.4847	1,514.8200	1.5148	2.029	0	0	0
2016/11/08	2038	03/08/2017	141.18	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
2016/11/08	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2040	03/11/2016			Bond Future	9.4000	98.6685	9.4000	98.6685	0.000	0.0000	0.0000	0
2016/11/08	2040	02/02/2017	9.58	Call	Bond Future	3,430.2800	3.4303	3,578.1600	3.5782	4.311	0	0	0
2016/11/08	2040	02/02/2017			Bond Future	9.4597	95.8914	9.4284	96.1735	(0.331)	0.0000	0.0000	8,119
2016/11/08	2040	02/02/2017	9.59	Call	Bond Future	3,480.1200	3.4801	3,629.3900	3.6294	4.289	0	0	0
2016/11/08	2040	02/02/2017	9.60	Call	Bond Future	3,530.3100	3.5303	3,680.9600	3.6810	4.267	0	0	0
2016/11/08	2040	02/02/2017	9.58	Put	Bond Future	2,359.6700	2.3597	2,225.4400	2.2254	(5.689)	0	0	0
2016/11/08	2040	02/02/2017	9.60	Put	Bond Future	2,283.5700	2.2836	2,152.1100	2.1521	(5.757)	0	0	0
2016/11/08	2040	02/02/2017	9.59	Put	Bond Future	2,321.3800	2.3214	2,188.5400	2.1885	(5.722)	0	0	0
2016/11/08	2040	04/05/2017			Bond Future	9.5022	97.7662	9.4699	98.0541	(0.340)	0.0000	0.0000	0
2016/11/08	2040	04/05/2017	9.62	Put	Bond Future	3,613.5100	3.6135	3,477.2700	3.4773	(3.770)	0	0	0
2016/11/08	2040	04/05/2017	9.64	Put	Bond Future	3,534.6800	3.5347	3,400.3800	3.4004	(3.799)	0	0	0
2016/11/08	2040	04/05/2017	9.62	Call	Bond Future	4,652.8300	4.6528	4,804.4400	4.8044	3.258	0	0	0
2016/11/08	2040	04/05/2017	9.63	Put	Bond Future	3,573.7900	3.5738	3,438.5200	3.4385	(3.785)	0	0	0
2016/11/08	2040	04/05/2017	9.63	Call	Bond Future	4,700.4800	4.7005	4,853.0600	4.8531	3.246	0	0	0
2016/11/08	2040	04/05/2017	9.64	Call	Bond Future	4,748.6100	4.7486	4,902.1600	4.9022	3.234	0	0	0
2016/11/08	2040	03/08/2017			Bond Future	9.5370	95.2544	9.5041	95.5450	(0.344)	0.0000	0.0000	0
2016/11/08	2040	03/08/2017	9.61	Put	Bond Future	4,743.5300	4.7435	4,603.7500	4.6038	(2.947)	0	0	0
2016/11/08	2040	03/08/2017	9.63	Put	Bond Future	4,661.2100	4.6612	4,523.0200	4.5230	(2.965)	0	0	0
2016/11/08	2040	03/08/2017	9.61	Call	Bond Future	5,384.5400	5.3845	5,535.3100	5.5353	2.800	0	0	0
2016/11/08	2040	03/08/2017	9.62	Put	Bond Future	4,702.3800	4.7024	4,563.4000	4.5634	(2.956)	0	0	0
2016/11/08	2040	03/08/2017	9.62	Call	Bond Future	5,430.6100	5.4306	5,582.1800	5.5822	2.791	0	0	0
2016/11/08	2040	03/08/2017	9.63	Call	Bond Future	5,476.5400	5.4765	5,628.9000	5.6289	2.782	0	0	0
2016/11/08	2044	03/11/2016			Bond Future	9.4100	95.9125	9.4100	95.9125	0.000	0.0000	0.0000	0
2016/11/08	2044	02/02/2017			Bond Future	9.4681	93.2065	9.4419	93.4455	(0.276)	0.0000	0.0000	20,162
2016/11/08	2044	02/02/2017	9.77	Call	Bond Future	4,457.5200	4.4575	4,600.5700	4.6006	3.209	0	0	0
2016/11/08	2044	02/02/2017	9.76	Put	Bond Future	1,803.1600	1.8032	1,706.1500	1.7062	(5.380)	0	0	0
2016/11/08	2044	02/02/2017	9.78	Put	Bond Future	1,741.8300	1.7418	1,647.0200	1.6470	(5.443)	0	0	0
2016/11/08	2044	02/02/2017	9.77	Put	Bond Future	1,772.3600	1.7724	1,676.4600	1.6765	(5.411)	0	0	0
2016/11/08	2044	02/02/2017	9.78	Call	Bond Future	4,513.6500	4.5137	4,657.7900	4.6578	3.193	0	0	0
2016/11/08	2044	02/02/2017	9.76	Call	Bond Future	4,401.5200	4.4015	4,543.4600	4.5435	3.225	0	0	0
2016/11/08	2044	04/05/2017			Bond Future	9.5089	95.0289	9.4820	95.2727	(0.283)	0.0000	0.0000	0
2016/11/08	2044	04/05/2017	9.67	Call	Bond Future	4,950.5700	4.9506	5,080.5000	5.0805	2.625	0	0	0
2016/11/08	2044	04/05/2017	9.66	Put	Bond Future	3,552.1700	3.5522	3,437.5200	3.4375	(3.228)	0	0	0
2016/11/08	2044	04/05/2017	9.68	Put	Bond Future	3,474.7400	3.4747	3,361.7100	3.3617	(3.253)	0	0	0
2016/11/08	2044	04/05/2017	9.67	Put	Bond Future	3,513.1500	3.5131	3,399.3100	3.3993	(3.240)	0	0	0
2016/11/08	2044	04/05/2017	9.68	Call	Bond Future	5,000.1400	5.0001	5,130.8800	5.1309	2.615	0	0	0
2016/11/08	2044	04/05/2017	9.66	Call	Bond Future	4,901.4800	4.9015	5,030.6000	5.0306	2.634	0	0	0
2016/11/08	2044	03/08/2017			Bond Future	9.5423	92.5863	9.5150	92.8321	(0.286)	0.0000	0.0000	0
2016/11/08	2044	03/08/2017	9.62	Put	Bond Future	4,815.6500	4.8156	4,696.2100	4.6962	(2.480)	0	0	0
2016/11/08	2044	03/08/2017	9.64	Put	Bond Future	4,732.4900	4.7325	4,614.3800	4.6144	(2.496)	0	0	0
2016/11/08	2044	03/08/2017	9.63	Put	Bond Future	4,774.0700	4.7741	4,655.3000	4.6553	(2.488)	0	0	0
2016/11/08	2044	03/08/2017	9.64	Call	Bond Future	5,601.9300	5.6019	5,729.6100	5.7296	2.279	0	0	0
2016/11/08	2044	03/08/2017	9.62	Call	Bond Future	5,508.1900	5.5082	5,634.5400	5.6345	2.294	0	0	0
2016/11/08	2044	03/08/2017	9.63	Call	Bond Future	5,555.1300	5.5551	5,682.1500	5.6822	2.287	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
2016/11/08	2046	03/11/2016			Bond Future	133.9882		133.9882		0.000	0.0000	0.0000	0
2016/11/08	2046	02/02/2017	137.13	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/08	2046	02/02/2017	137.14	Put	Bond Future	1,533.4800	1.5335	1,557.6800	1.5577	1.578	0	0	0
2016/11/08	2046	02/02/2017			Bond Future	135.6065	135.6065	135.5823	135.5823	(0.018)	0.0000	0.0000	17,789
2016/11/08	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2046	02/02/2017	137.13	Put	Bond Future	1,523.4800	1.5235	1,547.6800	1.5477	1.588	0	0	0
2016/11/08	2046	02/02/2017	137.15	Put	Bond Future	1,543.4800	1.5435	1,567.6800	1.5677	1.568	0	0	0
2016/11/08	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2046	04/05/2017			Bond Future	136.7372	136.7372	136.7125	136.7125	(0.018)	0.0000	0.0000	0
2016/11/08	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2046	04/05/2017	138.32	Put	Bond Future	1,582.8000	1.5828	1,607.4700	1.6075	1.559	0	0	0
2016/11/08	2046	04/05/2017	138.34	Put	Bond Future	1,602.8000	1.6028	1,627.4700	1.6275	1.539	0	0	0
2016/11/08	2046	04/05/2017	138.33	Put	Bond Future	1,592.8000	1.5928	1,617.4700	1.6175	1.549	0	0	0
2016/11/08	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2046	03/08/2017	141.17	Put	Bond Future	1,633.9800	1.6340	1,663.4200	1.6634	1.802	0	0	0
2016/11/08	2046	03/08/2017			Bond Future	139.5360	139.5360	139.5066	139.5066	(0.021)	0.0000	0.0000	0
2016/11/08	2046	03/08/2017	141.19	Put	Bond Future	1,653.9800	1.6540	1,683.4200	1.6834	1.780	0	0	0
2016/11/08	2046	03/08/2017	141.18	Put	Bond Future	1,643.9800	1.6440	1,673.4200	1.6734	1.791	0	0	0
2016/11/08	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2050	03/11/2016			Bond Future	143.1420	143.1420	143.1420	143.1420	0.000	0.0000	0.0000	0
2016/11/08	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2050	02/02/2017	144.97	Put	Bond Future	775.8200	0.7758	801.8700	0.8019	3.358	0	0	0
2016/11/08	2050	02/02/2017			Bond Future	144.1942	144.1942	144.1681	144.1681	(0.018)	0.0000	0.0000	23,975
2016/11/08	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2050	02/02/2017	144.96	Put	Bond Future	765.8200	0.7658	791.8700	0.7919	3.402	0	0	0
2016/11/08	2050	02/02/2017	144.98	Put	Bond Future	785.8200	0.7858	811.8700	0.8119	3.315	0	0	0
2016/11/08	2050	04/05/2017			Bond Future	147.0213	147.0213	146.9950	146.9950	(0.018)	0.0000	0.0000	0
2016/11/08	2050	04/05/2017	147.83	Put	Bond Future	808.7500	0.8088	835.0200	0.8350	3.248	0	0	0
2016/11/08	2050	04/05/2017	147.85	Put	Bond Future	828.7500	0.8288	855.0200	0.8550	3.170	0	0	0
2016/11/08	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2050	04/05/2017	147.84	Put	Bond Future	818.7500	0.8188	845.0200	0.8450	3.209	0	0	0
2016/11/08	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2050	03/08/2017			Bond Future	148.3689	148.3689	148.3372	148.3372	(0.021)	0.0000	0.0000	0
2016/11/08	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	2050	03/08/2017	149.22	Put	Bond Future	851.1500	0.8511	882.7700	0.8828	3.715	0	0	0
2016/11/08	2050	03/08/2017	149.24	Put	Bond Future	871.1500	0.8711	902.7700	0.9028	3.630	0	0	0
2016/11/08	2050	03/08/2017	149.23	Put	Bond Future	861.1500	0.8611	892.7700	0.8928	3.672	0	0	0
2016/11/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/11/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	AL37	02/02/2017			Index Future	515.7020	515.7020	516.2010	516.2010	0.097	0.0000	0.0000	7
2016/11/08	AL37	04/05/2017			Index Future	525.7790	525.7790	526.2890	526.2890	0.097	0.0000	0.0000	0
2016/11/08	AL37	03/08/2017			Index Future	536.5070	536.5070	537.0110	537.0110	0.094	0.0000	0.0000	0
2016/11/08	AL7T	02/02/2017			Index Future	599.1270	599.1270	600.2410	600.2410	0.186	0.0000	0.0000	2
2016/11/08	AL7T	04/05/2017			Index Future	610.8350	610.8350	611.9710	611.9710	0.186	0.0000	0.0000	0
2016/11/08	AL7T	03/08/2017			Index Future	623.2970	623.2970	624.4380	624.4380	0.183	0.0000	0.0000	0
2016/11/08	ALBI	02/02/2017			Index Future	545.3630	545.3630	546.4810	546.4810	0.205	0.0000	0.0000	611
2016/11/08	ALBI	04/05/2017			Index Future	556.0200	556.0200	557.1600	557.1600	0.205	0.0000	0.0000	0
2016/11/08	ALBI	03/08/2017			Index Future	567.3640	567.3640	568.5110	568.5110	0.202	0.0000	0.0000	0
2016/11/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/11/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/11/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/08	EL28	03/11/2016			Bond Future	127.9328	127.9328	127.9328	127.9328	0.000	0.0000	0.0000	0
2016/11/08	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	EL28	02/02/2017			Bond Future	130.3098	130.3098	130.2888	130.2888	(0.016)	0.0000	0.0000	0

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2016/11/08	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	EL28	02/02/2017	135.10	Put	Bond Future	4,790.2300	4.7902	4,811.2100	4.8112	0.438	0	0	0
2016/11/08	EL28	02/02/2017	135.12	Put	Bond Future	4,810.2300	4.8102	4,831.2100	4.8312	0.436	0	0	0
2016/11/08	EL28	02/02/2017	135.11	Put	Bond Future	4,800.2300	4.8002	4,821.2100	4.8212	0.437	0	0	0
2016/11/08	EL28	04/05/2017			Bond Future	131.1826	131.1826	131.1613	131.1613	(0.016)	0.0000	0.0000	0
2016/11/08	EL28	04/05/2017	137.90	Put	Bond Future	6,717.3700	6.7174	6,738.7100	6.7387	0.318	0	0	0
2016/11/08	EL28	04/05/2017	137.92	Put	Bond Future	6,737.3700	6.7374	6,758.7100	6.7587	0.317	0	0	0
2016/11/08	EL28	04/05/2017	137.91	Put	Bond Future	6,727.3700	6.7274	6,748.7100	6.7487	0.317	0	0	0
2016/11/08	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	EL28	03/08/2017			Bond Future	133.8680	133.8680	133.8422	133.8422	(0.019)	0.0000	0.0000	0
2016/11/08	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	EL28	03/08/2017	135.16	Put	Bond Future	1,292.0500	1.2921	1,317.8100	1.3178	1.994	0	0	0
2016/11/08	EL28	03/08/2017	135.18	Put	Bond Future	1,312.0500	1.3121	1,337.8100	1.3378	1.963	0	0	0
2016/11/08	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	EL28	03/08/2017	135.17	Put	Bond Future	1,302.0500	1.3021	1,327.8100	1.3278	1.978	0	0	0
2016/11/08	ES33	03/11/2016			Bond Future	10.2200	79.4470	10.2200	79.4470	0.000	0.0000	0.0000	0
2016/11/08	ES33	02/02/2017			Bond Future	10.3229	80.7867	10.2963	80.9610	(0.258)	0.0000	0.0000	8,789
2016/11/08	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	ES33	02/02/2017	10.59	Call	Bond Future	1,714.5500	1.7146	1,888.8000	1.8888	10.163	0	0	0
2016/11/08	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	ES33	02/02/2017	10.60	Call	Bond Future	1,777.6400	1.7776	1,951.8900	1.9519	9.802	0	0	0
2016/11/08	ES33	02/02/2017	10.61	Call	Bond Future	1,840.6500	1.8406	2,014.9000	2.0149	9.467	0	0	0
2016/11/08	ES33	04/05/2017			Bond Future	10.3936	78.5718	10.3661	78.7496	(0.265)	0.0000	0.0000	0
2016/11/08	ES33	04/05/2017	10.55	Call	Bond Future	998.3600	0.9984	1,176.1800	1.1762	17.811	0	0	0
2016/11/08	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	ES33	04/05/2017	10.56	Call	Bond Future	1,061.5400	1.0615	1,239.3600	1.2394	16.751	0	0	0
2016/11/08	ES33	04/05/2017	10.54	Call	Bond Future	935.1100	0.9351	1,112.9300	1.1129	19.016	0	0	0
2016/11/08	ES33	03/08/2017			Bond Future	10.4544	80.1763	10.4264	80.3553	(0.268)	0.0000	0.0000	0
2016/11/08	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	ES33	03/08/2017	10.55	Call	Bond Future	605.4000	0.6054	784.4400	0.7844	29.574	0	0	0
2016/11/08	ES33	03/08/2017	10.53	Call	Bond Future	479.3000	0.4793	658.3400	0.6583	37.354	0	0	0
2016/11/08	ES33	03/08/2017	10.54	Call	Bond Future	542.3900	0.5424	721.4300	0.7214	33.009	0	0	0
2016/11/08	ES42	03/11/2016			Bond Future	10.3450	83.8522	10.3450	83.8522	0.000	0.0000	0.0000	0
2016/11/08	ES42	02/02/2017			Bond Future	10.4326	85.3276	10.4060	85.5287	(0.255)	0.0000	0.0000	8,777
2016/11/08	ES42	04/05/2017			Bond Future	10.5024	82.7326	10.4749	82.9378	(0.261)	0.0000	0.0000	0
2016/11/08	ES42	03/08/2017			Bond Future	10.5621	84.4226	10.5341	84.6294	(0.265)	0.0000	0.0000	0

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2016/11/08	GOVI	02/02/2017	533.34	Call	GOVI	97,400.0000	9.7400	108,630.0000	10.8630	11.530	0	0	0
2016/11/08	GOVI	02/02/2017			GOVI	543.0800	543.0800	544.2030	544.2030	0.207	0.0000	0.0000	486
2016/11/08	GOVI	02/02/2017	533.32	Call	GOVI	97,600.0000	9.7600	108,830.0000	10.8830	11.506	0	0	0
2016/11/08	GOVI	02/02/2017	533.33	Call	GOVI	97,500.0000	9.7500	108,730.0000	10.8730	11.518	0	0	0
2016/11/08	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	GOVI	04/05/2017			GOVI	553.6920	553.6920	554.8380	554.8380	0.207	0.0000	0.0000	0
2016/11/08	GOVI	04/05/2017	262.19	Call	GOVI	2,915,020.0000	291.5020	2,926,480.0000	292.6480	0.393	0	0	0
2016/11/08	GOVI	04/05/2017	262.20	Call	GOVI	2,914,920.0000	291.4920	2,926,380.0000	292.6380	0.393	0	0	0
2016/11/08	GOVI	04/05/2017	262.18	Call	GOVI	2,915,120.0000	291.5120	2,926,580.0000	292.6580	0.393	0	0	0
2016/11/08	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	GOVI	03/08/2017			GOVI	564.9890	564.9890	566.1410	566.1410	0.204	0.0000	0.0000	0
2016/11/08	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	GOVI	03/08/2017	561.09	Call	GOVI	38,990.0000	3.8990	50,510.0000	5.0510	29.546	0	0	0
2016/11/08	GOVI	03/08/2017	561.10	Call	GOVI	38,890.0000	3.8890	50,410.0000	5.0410	29.622	0	0	0
2016/11/08	GOVI	03/08/2017	561.11	Call	GOVI	38,790.0000	3.8790	50,310.0000	5.0310	29.698	0	0	0
2016/11/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/11/08	IGOV	02/02/2017			Index Future	253.3020	253.3020	253.2250	253.2250	(0.030)	0.0000	0.0000	1,070
2016/11/08	IGOV	04/05/2017			Index Future	258.2670	258.2670	258.1890	258.1890	(0.030)	0.0000	0.0000	0
2016/11/08	IGOV	03/08/2017			Index Future	263.5520	263.5520	263.4630	263.4630	(0.034)	0.0000	0.0000	0
2016/11/08	ILBI	02/02/2017			Index Future	686.1040	686.1040	685.8840	685.8840	(0.032)	0.0000	0.0000	155
2016/11/08	ILBI	04/05/2017			Index Future	699.4530	699.4530	699.2280	699.2280	(0.032)	0.0000	0.0000	0
2016/11/08	ILBI	03/08/2017			Index Future	713.2200	713.2200	712.9910	712.9910	(0.032)	0.0000	0.0000	0
2016/11/08	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/11/08	IS01	16/03/2017			Interest Rate Swap	100.0100	100.0100	100.0084	100.0084	(0.002)	0.0000	0.0000	0
2016/11/08	IS01	15/06/2017			Interest Rate Swap	99.6320	99.6320	99.6302	99.6302	(0.002)	0.0000	0.0000	0
2016/11/08	IS01	21/09/2017			Interest Rate Swap	99.6696	99.6696	99.6676	99.6676	(0.002)	0.0000	0.0000	0
2016/11/08	IS01	21/12/2017			Interest Rate Swap	99.9447	99.9447	99.9454	99.9454	0.001	0.0000	0.0000	0
2016/11/08	IS02	18/12/2017			Interest Rate Swap	99.9718	99.9718	99.9723	99.9723	0.001	0.0000	0.0000	0
2016/11/08	IS02	16/03/2018			Interest Rate Swap	99.2538	99.2538	99.2532	99.2532	(0.001)	0.0000	0.0000	0
2016/11/08	IS02	15/06/2018			Interest Rate Swap	98.9180	98.9180	98.9162	98.9162	(0.002)	0.0000	0.0000	0
2016/11/08	IS02	21/09/2018			Interest Rate Swap	98.9746	98.9746	98.9715	98.9715	(0.003)	0.0000	0.0000	0
2016/11/08	IS02	21/12/2018			Interest Rate Swap	99.4700	99.4700	99.4600	99.4600	(0.010)	0.0000	0.0000	0
2016/11/08	IS05	17/12/2020			Interest Rate Swap	97.7622	97.7622	97.6658	97.6658	(0.099)	0.0000	0.0000	0
2016/11/08	IS05	16/03/2021			Interest Rate Swap	97.0784	97.0784	96.9736	96.9736	(0.108)	0.0000	0.0000	0
2016/11/08	IS05	15/06/2021			Interest Rate Swap	96.3590	96.3590	96.2460	96.2460	(0.117)	0.0000	0.0000	0
2016/11/08	IS05	21/09/2021			Interest Rate Swap	96.6132	96.6132	96.4912	96.4912	(0.126)	0.0000	0.0000	0

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2016/11/08	IS05	21/12/2021			Interest Rate Swap	98.8464		98.8464	98.7163	98.7163	(0.132)	0.0000	0.0000	50
2016/11/08	IS10	17/12/2025			Interest Rate Swap	97.5572		97.5572	97.3039	97.3039	(0.260)	0.0000	0.0000	0
2016/11/08	IS10	16/03/2026			Interest Rate Swap	94.6278		94.6278	94.3750	94.3750	(0.267)	0.0000	0.0000	0
2016/11/08	IS10	15/06/2026			Interest Rate Swap	93.3946		93.3946	93.1467	93.1467	(0.265)	0.0000	0.0000	0
2016/11/08	IS10	21/09/2026			Interest Rate Swap	95.4911		95.4911	95.2517	95.2517	(0.251)	0.0000	0.0000	0
2016/11/08	IS10	21/12/2026			Interest Rate Swap	99.1614		99.1614	98.9281	98.9281	(0.235)	0.0000	0.0000	0
2016/11/08	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/11/08	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/11/08	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/11/08	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/11/08	JBAF	16/11/2016			Jibar Tradeable Future	7.3700		92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/11/08	JBAF	21/12/2016			Jibar Tradeable Future	7.3800		92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10,000
2016/11/08	JBAF	18/01/2017			Jibar Tradeable Future	7.4000		92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/08	JBAF	15/02/2017			Jibar Tradeable Future	7.4000		92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/08	JBAF	15/03/2017			Jibar Tradeable Future	7.4100		92.5900	7.4100	92.5900	0.000	0.0000	0.0000	1,000
2016/11/08	JBAF	21/06/2017			Jibar Tradeable Future	7.4300		92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/11/08	JBAF	20/09/2017			Jibar Tradeable Future	7.4500		92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/11/08	JBAF	20/12/2017			Jibar Tradeable Future	7.4700		92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/11/08	JBAF	20/03/2018			Jibar Tradeable Future	7.4600		92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/11/08	JBAF	20/06/2018			Jibar Tradeable Future	7.9800		92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/11/08	JBAF	19/09/2018			Jibar Tradeable Future	7.4600		92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/11/08	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/11/08	R023	03/11/2016			Bond Future	8.3750		98.4430	8.3750	98.4430	0.000	0.0000	0.0000	0
2016/11/08	R023	02/02/2017	8.85	Call	Bond Future	2,496.4900		2.4965	2,581.1300	2.5811	3.390	0	0	0
2016/11/08	R023	02/02/2017			Bond Future	8.4169		100.3023	8.3901	100.4248	(0.318)	0.0000	0.0000	16,470
2016/11/08	R023	02/02/2017	8.86	Call	Bond Future	2,529.5100		2.5295	2,614.7400	2.6147	3.369	0	0	0
2016/11/08	R023	02/02/2017	8.84	Put	Bond Future	548.9600		0.5490	510.4600	0.5105	(7.013)	0	0	0
2016/11/08	R023	02/02/2017	8.86	Put	Bond Future	525.4900		0.5255	488.1700	0.4882	(7.102)	0	0	0
2016/11/08	R023	02/02/2017	8.84	Call	Bond Future	2,463.6500		2.4637	2,547.7000	2.5477	3.412	0	0	0
2016/11/08	R023	02/02/2017	8.85	Put	Bond Future	537.1200		0.5371	499.2100	0.4992	(7.058)	0	0	0
2016/11/08	R023	04/05/2017	8.61	Call	Bond Future	2,185.9000		2.1859	2,253.5400	2.2535	3.094	0	0	0
2016/11/08	R023	04/05/2017			Bond Future	8.4417		98.3299	8.4135	98.4550	(0.334)	0.0000	0.0000	0
2016/11/08	R023	04/05/2017	8.59	Call	Bond Future	2,135.1600		2.1352	2,201.8300	2.2018	3.122	0	0	0
2016/11/08	R023	04/05/2017	8.60	Call	Bond Future	2,160.4500		2.1604	2,227.6100	2.2276	3.109	0	0	0
2016/11/08	R023	04/05/2017	8.59	Put	Bond Future	1,480.3800		1.4804	1,421.9400	1.4219	(3.948)	0	0	0
2016/11/08	R023	04/05/2017	8.61	Put	Bond Future	1,443.2400		1.4432	1,385.7700	1.3858	(3.982)	0	0	0
2016/11/08	R023	04/05/2017	8.60	Put	Bond Future	1,461.7200		1.4617	1,403.7700	1.4038	(3.965)	0	0	0
2016/11/08	R023	03/08/2017	8.60	Put	Bond Future	1,824.0700		1.8241	1,765.7800	1.7658	(3.196)	0	0	0
2016/11/08	R023	03/08/2017			Bond Future	8.4472		100.3375	8.4181	100.4621	(0.344)	0.0000	0.0000	0
2016/11/08	R023	03/08/2017	8.59	Put	Bond Future	1,842.7600		1.8428	1,784.0800	1.7841	(3.184)	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
2016/11/08	R023	03/08/2017	8.60	Call	Bond Future	2,476.2800	2.4763	2,542.5700	2.5426	2.677	0	0	0
2016/11/08	R023	03/08/2017	8.58	Call	Bond Future	2,428.7600	2.4288	2,494.2600	2.4943	2.697	0	0	0
2016/11/08	R023	03/08/2017	8.59	Call	Bond Future	2,452.4600	2.4525	2,518.3600	2.5184	2.687	0	0	0
2016/11/08	R023	03/08/2017	8.58	Put	Bond Future	1,861.6000	1.8616	1,802.5200	1.8025	(3.174)	0	0	0
2016/11/08	R035	03/11/2016			Bond Future	9.2900	98.0479	9.2900	98.0479	0.000	0.0000	0.0000	0
2016/11/08	R035	02/02/2017			Bond Future	9.3590	99.7320	9.3327	99.9522	(0.281)	0.0000	0.0000	5,762
2016/11/08	R035	02/02/2017	9.51	Call	Bond Future	1,249.9100	1.2499	1,470.0500	1.4700	17.612	0	0	0
2016/11/08	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R035	02/02/2017	9.52	Call	Bond Future	1,331.8200	1.3318	1,551.9600	1.5520	16.529	0	0	0
2016/11/08	R035	02/02/2017	9.50	Call	Bond Future	1,167.9000	1.1679	1,388.0400	1.3880	18.849	0	0	0
2016/11/08	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R035	04/05/2017			Bond Future	9.3987	97.1776	9.3716	97.4023	(0.288)	0.0000	0.0000	0
2016/11/08	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R035	04/05/2017	9.55	Call	Bond Future	1,239.9300	1.2399	1,464.5500	1.4646	18.116	0	0	0
2016/11/08	R035	04/05/2017	9.53	Call	Bond Future	1,077.4400	1.0774	1,302.0600	1.3021	20.848	0	0	0
2016/11/08	R035	04/05/2017	9.54	Call	Bond Future	1,158.7400	1.1587	1,383.3600	1.3834	19.385	0	0	0
2016/11/08	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R035	03/08/2017			Bond Future	9.4289	99.1619	9.4014	99.3881	(0.292)	0.0000	0.0000	0
2016/11/08	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R035	03/08/2017	9.50	Call	Bond Future	580.4100	0.5804	806.5500	0.8066	38.962	0	0	0
2016/11/08	R035	03/08/2017	9.51	Call	Bond Future	661.6000	0.6616	887.7400	0.8877	34.181	0	0	0
2016/11/08	R035	03/08/2017	9.52	Call	Bond Future	742.6800	0.7427	968.8200	0.9688	30.449	0	0	0
2016/11/08	R186	03/11/2016			Bond Future	8.6800	116.0884	8.6800	116.0884	0.000	0.0000	0.0000	0
2016/11/08	R186	02/02/2017	8.00	Put	Bond Future	5,583.1100	5.5831	5,389.5300	5.3895	(3.467)	0	0	0
2016/11/08	R186	02/02/2017	9.40	Call	Bond Future	5,191.6300	5.1916	5,368.6300	5.3686	3.409	0	0	0
2016/11/08	R186	02/02/2017	8.81	Put	Bond Future	1,703.5700	1.7036	1,596.3500	1.5963	(6.294)	0	0	0
2016/11/08	R186	02/02/2017	9.10	Put	Bond Future	977.2800	0.9773	903.6600	0.9037	(7.533)	0	0	2,546
2016/11/08	R186	02/02/2017			Bond Future	8.7153	113.0167	8.6837	113.2392	(0.362)	0.0000	0.0000	103,666
2016/11/08	R186	02/02/2017	9.50	Call	Bond Future	5,747.0600	5.7471	5,931.5700	5.9316	3.211	0	0	0
2016/11/08	R186	02/02/2017	8.43	Put	Bond Future	3,188.2200	3.1882	3,034.9300	3.0349	(4.808)	0	0	0
2016/11/08	R186	02/02/2017	8.80	Put	Bond Future	1,734.3400	1.7343	1,625.8900	1.6259	(6.253)	0	0	0
2016/11/08	R186	02/02/2017	8.87	Call	Bond Future	2,608.8400	2.6088	2,731.4500	2.7314	4.700	0	0	0
2016/11/08	R186	02/02/2017	8.90	Put	Bond Future	1,444.5900	1.4446	1,348.2700	1.3483	(6.668)	0	0	750
2016/11/08	R186	02/02/2017	8.00	Call	Bond Future	395.4700	0.3955	424.4200	0.4244	7.320	0	0	7,000
2016/11/08	R186	02/02/2017	8.60	Call	Bond Future	1,631.6000	1.6316	1,720.9700	1.7210	5.477	0	0	7,000
2016/11/08	R186	02/02/2017	8.81	Call	Bond Future	2,367.3800	2.3674	2,482.6900	2.4827	4.871	0	0	0
2016/11/08	R186	02/02/2017	8.37	Call	Bond Future	1,014.2800	1.0143	1,076.8400	1.0768	6.168	0	0	500
2016/11/08	R186	02/02/2017	8.62	Put	Bond Future	2,367.1700	2.3672	2,236.4600	2.2365	(5.522)	0	0	0
2016/11/08	R186	02/02/2017	8.79	Call	Bond Future	2,289.6400	2.2896	2,402.4900	2.4025	4.929	0	0	0
2016/11/08	R186	02/02/2017	8.95	Call	Bond Future	2,949.3000	2.9493	3,081.4100	3.0814	4.479	0	0	0
2016/11/08	R186	02/02/2017	9.02	Call	Bond Future	3,263.6200	3.2636	3,403.7500	3.4038	4.294	0	0	0
2016/11/08	R186	02/02/2017	8.87	Put	Bond Future	1,527.3800	1.5274	1,427.4600	1.4275	(6.542)	0	0	500

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
2016/11/08	R186	02/02/2017	9.50	Put	Bond Future	405.5400	0.4055	367.5200	0.3675	(9.375)	0	0	13,500
2016/11/08	R186	02/02/2017	8.43	Call	Bond Future	1,157.0200	1.1570	1,226.2600	1.2263	5.984	0	0	750
2016/11/08	R186	02/02/2017	8.80	Call	Bond Future	2,328.3300	2.3283	2,442.4100	2.4424	4.900	0	0	0
2016/11/08	R186	02/02/2017	8.90	Call	Bond Future	2,734.0900	2.7341	2,860.3000	2.8603	4.616	0	0	0
2016/11/08	R186	02/02/2017	9.40	Put	Bond Future	511.3200	0.5113	465.7900	0.4658	(8.904)	0	0	750
2016/11/08	R186	02/02/2017	9.10	Call	Bond Future	3,640.2800	3.6403	3,789.1900	3.7892	4.091	0	0	0
2016/11/08	R186	02/02/2017	8.37	Put	Bond Future	3,479.0100	3.4790	3,319.0400	3.3190	(4.598)	0	0	0
2016/11/08	R186	02/02/2017	8.60	Put	Bond Future	2,446.4000	2.4464	2,313.2400	2.3132	(5.443)	0	0	0
2016/11/08	R186	02/02/2017	8.62	Call	Bond Future	1,694.3300	1.6943	1,786.1500	1.7862	5.419	0	0	500
2016/11/08	R186	02/02/2017	8.79	Put	Bond Future	1,765.5200	1.7655	1,655.8400	1.6558	(6.212)	0	0	0
2016/11/08	R186	02/02/2017	8.95	Put	Bond Future	1,314.2500	1.3143	1,223.8300	1.2238	(6.880)	0	0	2,546
2016/11/08	R186	02/02/2017	9.02	Put	Bond Future	1,147.2400	1.1472	1,064.8400	1.0648	(7.182)	0	0	500
2016/11/08	R186	04/05/2017			Bond Future	8.7482	115.2259	8.7152	115.4530	(0.376)	0.0000	0.0000	0
2016/11/08	R186	04/05/2017	8.89	Put	Bond Future	2,424.2500	2.4243	2,319.0500	2.3191	(4.339)	0	0	0
2016/11/08	R186	04/05/2017	8.91	Put	Bond Future	2,366.0800	2.3661	2,262.5600	2.2626	(4.375)	0	0	0
2016/11/08	R186	04/05/2017	8.90	Put	Bond Future	2,395.0300	2.3950	2,290.6700	2.2907	(4.357)	0	0	0
2016/11/08	R186	04/05/2017	8.91	Call	Bond Future	3,473.9300	3.4739	3,597.5100	3.5975	3.557	0	0	0
2016/11/08	R186	04/05/2017	8.89	Call	Bond Future	3,396.0100	3.3960	3,517.9100	3.5179	3.590	0	0	0
2016/11/08	R186	04/05/2017	8.90	Call	Bond Future	3,434.8600	3.4349	3,557.6000	3.5576	3.573	0	0	0
2016/11/08	R186	03/08/2017	8.93	Put	Bond Future	3,003.6500	3.0037	2,899.0200	2.8990	(3.483)	0	0	0
2016/11/08	R186	03/08/2017			Bond Future	8.7674	112.2725	8.7336	112.5007	(0.385)	0.0000	0.0000	0
2016/11/08	R186	03/08/2017	8.92	Put	Bond Future	3,032.5900	3.0326	2,927.2800	2.9273	(3.473)	0	0	0
2016/11/08	R186	03/08/2017	8.91	Call	Bond Future	4,019.6600	4.0197	4,141.8200	4.1418	3.039	0	0	0
2016/11/08	R186	03/08/2017	8.93	Call	Bond Future	4,095.0000	4.0950	4,218.5200	4.2185	3.016	0	0	0
2016/11/08	R186	03/08/2017	8.92	Call	Bond Future	4,057.2500	4.0573	4,180.0900	4.1801	3.028	0	0	0
2016/11/08	R186	03/08/2017	8.91	Put	Bond Future	3,061.7400	3.0617	2,955.7500	2.9557	(3.462)	0	0	0
2016/11/08	R197	03/11/2016			Bond Future	301.4576	301.4576	301.4576	301.4576	0.000	0.0000	0.0000	0
2016/11/08	R197	02/02/2017			Bond Future	300.3711	300.3711	300.1339	300.1339	(0.079)	0.0000	0.0000	1,246
2016/11/08	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R197	02/02/2017	302.57	Put	Bond Future	2,198.9000	2.1989	2,436.1100	2.4361	10.788	0	0	0
2016/11/08	R197	02/02/2017	302.59	Put	Bond Future	2,218.9000	2.2189	2,456.1100	2.4561	10.690	0	0	0
2016/11/08	R197	02/02/2017	302.58	Put	Bond Future	2,208.9000	2.2089	2,446.1100	2.4461	10.739	0	0	0
2016/11/08	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R197	04/05/2017	308.58	Put	Bond Future	2,319.9400	2.3199	2,561.3300	2.5613	10.405	0	0	0
2016/11/08	R197	04/05/2017			Bond Future	306.2601	306.2601	306.0187	306.0187	(0.079)	0.0000	0.0000	0
2016/11/08	R197	04/05/2017	308.60	Put	Bond Future	2,339.9400	2.3399	2,581.3300	2.5813	10.316	0	0	0
2016/11/08	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R197	04/05/2017	308.59	Put	Bond Future	2,329.9400	2.3299	2,571.3300	2.5713	10.360	0	0	0
2016/11/08	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R197	03/08/2017			Bond Future	305.6287	305.6287	305.3730	305.3730	(0.084)	0.0000	0.0000	0
2016/11/08	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R197	03/08/2017	308.05	Put	Bond Future	2,421.2600	2.4213	2,677.0000	2.6770	10.562	0	0	0
2016/11/08	R197	03/08/2017	308.07	Put	Bond Future	2,441.2600	2.4413	2,697.0000	2.6970	10.476	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
2016/11/08	R197	03/08/2017	308.06	Put	Bond Future	2,431.2600	2.4313	2,687.0000	2.6870	10.519	0	0	0
2016/11/08	R202	03/11/2016			Bond Future	248.3344	248.3344	248.3344	248.3344	0.000	0.0000	0.0000	0
2016/11/08	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R202	02/02/2017			Bond Future	249.3936	249.3936	249.3478	249.3478	(0.018)	0.0000	0.0000	35,809
2016/11/08	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R202	02/02/2017	251.72	Put	Bond Future	2,326.3600	2.3264	2,372.2400	2.3722	1.972	0	0	0
2016/11/08	R202	02/02/2017	251.74	Put	Bond Future	2,346.3600	2.3464	2,392.2400	2.3922	1.955	0	0	0
2016/11/08	R202	02/02/2017	251.73	Put	Bond Future	2,336.3600	2.3364	2,382.2400	2.3822	1.964	0	0	0
2016/11/08	R202	04/05/2017	256.73	Put	Bond Future	2,447.1700	2.4472	2,493.0500	2.4931	1.875	0	0	0
2016/11/08	R202	04/05/2017			Bond Future	254.2828	254.2828	254.2369	254.2369	(0.018)	0.0000	0.0000	0
2016/11/08	R202	04/05/2017	256.72	Put	Bond Future	2,437.1700	2.4372	2,483.0500	2.4831	1.883	0	0	0
2016/11/08	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R202	04/05/2017	256.71	Put	Bond Future	2,427.1700	2.4272	2,473.0500	2.4731	1.890	0	0	0
2016/11/08	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R202	03/08/2017			Bond Future	255.8224	255.8224	255.7677	255.7677	(0.021)	0.0000	0.0000	0
2016/11/08	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R202	03/08/2017	258.35	Put	Bond Future	2,527.6300	2.5276	2,582.3200	2.5823	2.164	0	0	0
2016/11/08	R202	03/08/2017	258.37	Put	Bond Future	2,547.6300	2.5476	2,602.3200	2.6023	2.147	0	0	0
2016/11/08	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/08	R202	03/08/2017	258.36	Put	Bond Future	2,537.6300	2.5376	2,592.3200	2.5923	2.155	0	0	0
2016/11/08	R203	03/11/2016			Bond Future	7.5500	101.7813	7.5500	101.7813	0.000	0.0000	0.0000	0
2016/11/08	R203	02/02/2017	7.70	Call	Bond Future	170.8600	0.1709	180.2900	0.1803	5.519	0	0	0
2016/11/08	R203	02/02/2017	7.71	Put	Bond Future	82.0500	0.0821	75.3500	0.0754	(8.166)	0	0	0
2016/11/08	R203	02/02/2017			Bond Future	7.5504	103.6950	7.5224	103.7112	(0.372)	0.0000	0.0000	24,463
2016/11/08	R203	02/02/2017	7.71	Call	Bond Future	174.4000	0.1744	183.9500	0.1839	5.476	0	0	0
2016/11/08	R203	02/02/2017	7.72	Call	Bond Future	178.1900	0.1782	187.8600	0.1879	5.427	0	0	0
2016/11/08	R203	02/02/2017	7.70	Put	Bond Future	84.2900	0.0843	77.4700	0.0775	(8.091)	0	0	0
2016/11/08	R203	02/02/2017	7.72	Put	Bond Future	80.0500	0.0801	73.4700	0.0735	(8.220)	0	0	0
2016/11/08	R203	04/05/2017	6.91	Call	Bond Future	68.4800	0.0685	74.5000	0.0745	8.791	0	0	0
2016/11/08	R203	04/05/2017	6.92	Put	Bond Future	160.9300	0.1609	150.2900	0.1503	(6.612)	0	0	0
2016/11/08	R203	04/05/2017			Bond Future	7.1794	101.5483	7.1316	101.5651	(0.666)	0.0000	0.0000	0
2016/11/08	R203	04/05/2017	6.92	Call	Bond Future	70.0400	0.0700	76.1500	0.0762	8.724	0	0	0
2016/11/08	R203	04/05/2017	6.93	Call	Bond Future	71.3400	0.0713	77.5300	0.0775	8.677	0	0	0
2016/11/08	R203	04/05/2017	6.91	Put	Bond Future	162.8800	0.1629	152.1500	0.1521	(6.588)	0	0	0
2016/11/08	R203	04/05/2017	6.93	Put	Bond Future	158.7200	0.1587	148.1600	0.1482	(6.653)	0	0	0
2016/11/08	R203	03/08/2017	4.89	Call	Bond Future	52.3600	0.0524	52.2900	0.0523	(0.134)	0	0	0
2016/11/08	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/11/08	R203	03/08/2017	4.87	Call	Bond Future	51.0900	0.0511	51.0200	0.0510	(0.137)	0	0	0
2016/11/08	R203	03/08/2017	4.88	Call	Bond Future	51.7300	0.0517	51.6500	0.0517	(0.155)	0	0	0
2016/11/08	R203	03/08/2017	4.87	Put	Bond Future	28.9700	0.0290	28.9000	0.0289	(0.242)	0	0	0
2016/11/08	R203	03/08/2017	4.89	Put	Bond Future	28.0900	0.0281	28.0200	0.0280	(0.249)	0	0	0
2016/11/08	R203	03/08/2017	4.88	Put	Bond Future	28.5300	0.0285	28.4500	0.0285	(0.280)	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
2016/11/08	R204	03/11/2016			Bond Future	7.7250	103.5743	7.7250	103.5743	0.000	0.0000	0.0000	0
2016/11/08	R204	02/02/2017	8.28	Call	Bond Future	998.8300	0.9988	1,029.8200	1.0298	3.103	0	0	0
2016/11/08	R204	02/02/2017			Bond Future	7.7502	101.4670	7.7274	101.5062	(0.295)	0.0000	0.0000	30,155
2016/11/08	R204	02/02/2017	8.29	Call	Bond Future	1,012.8900	1.0129	1,044.0700	1.0441	3.078	0	0	0
2016/11/08	R204	02/02/2017	8.30	Call	Bond Future	1,027.0100	1.0270	1,058.3800	1.0584	3.054	0	0	0
2016/11/08	R204	02/02/2017	8.28	Put	Bond Future	95.4300	0.0954	87.2300	0.0872	(8.593)	0	0	0
2016/11/08	R204	02/02/2017	8.30	Put	Bond Future	89.7200	0.0897	81.9000	0.0819	(8.716)	0	0	0
2016/11/08	R204	02/02/2017	8.29	Put	Bond Future	92.5400	0.0925	84.5300	0.0845	(8.656)	0	0	0
2016/11/08	R204	04/05/2017	7.90	Put	Bond Future	389.2600	0.3893	371.4000	0.3714	(4.588)	0	0	0
2016/11/08	R204	04/05/2017			Bond Future	7.7261	103.4505	7.6993	103.4906	(0.346)	0.0000	0.0000	0
2016/11/08	R204	04/05/2017	7.92	Put	Bond Future	377.3600	0.3774	359.8600	0.3599	(4.637)	0	0	0
2016/11/08	R204	04/05/2017	7.90	Call	Bond Future	649.6800	0.6497	671.9400	0.6719	3.426	0	0	0
2016/11/08	R204	04/05/2017	7.91	Put	Bond Future	383.2800	0.3833	365.6000	0.3656	(4.613)	0	0	0
2016/11/08	R204	04/05/2017	7.91	Call	Bond Future	658.6500	0.6586	681.0900	0.6811	3.407	0	0	0
2016/11/08	R204	04/05/2017	7.92	Call	Bond Future	667.6700	0.6677	690.2900	0.6903	3.388	0	0	0
2016/11/08	R204	03/08/2017	7.77	Put	Bond Future	458.8100	0.4588	441.3200	0.4413	(3.812)	0	0	0
2016/11/08	R204	03/08/2017			Bond Future	7.6201	101.5199	7.5907	101.5576	(0.386)	0.0000	0.0000	0
2016/11/08	R204	03/08/2017	7.76	Put	Bond Future	464.2100	0.4642	446.5800	0.4466	(3.798)	0	0	0
2016/11/08	R204	03/08/2017	7.75	Call	Bond Future	636.1500	0.6362	656.1500	0.6561	3.144	0	0	0
2016/11/08	R204	03/08/2017	7.76	Call	Bond Future	643.5000	0.6435	663.6300	0.6636	3.128	0	0	0
2016/11/08	R204	03/08/2017	7.77	Call	Bond Future	650.8900	0.6509	671.1600	0.6712	3.114	0	0	0
2016/11/08	R204	03/08/2017	7.75	Put	Bond Future	469.6600	0.4697	451.9000	0.4519	(3.781)	0	0	0
2016/11/08	R207	03/11/2016			Bond Future	7.9400	100.3603	7.9400	100.3603	0.000	0.0000	0.0000	0
2016/11/08	R207	02/02/2017	9.24	Call	Bond Future	3,188.7700	3.1888	3,256.9700	3.2570	2.139	0	0	0
2016/11/08	R207	02/02/2017			Bond Future	7.9660	98.6105	7.9385	98.6805	(0.345)	0.0000	0.0000	86,326
2016/11/08	R207	02/02/2017	8.91	Call	Bond Future	2,410.2800	2.4103	2,474.9300	2.4749	2.682	0	0	62
2016/11/08	R207	02/02/2017	9.22	Call	Bond Future	3,140.9900	3.1410	3,209.0500	3.2090	2.167	0	0	0
2016/11/08	R207	02/02/2017	9.23	Call	Bond Future	3,164.8800	3.1649	3,233.0100	3.2330	2.153	0	0	0
2016/11/08	R207	02/02/2017	8.91	Put	Bond Future	44.1300	0.0441	38.8000	0.0388	(12.078)	0	0	0
2016/11/08	R207	02/02/2017	9.22	Put	Bond Future	13.2500	0.0132	11.3300	0.0113	(14.491)	0	0	0
2016/11/08	R207	02/02/2017	9.24	Put	Bond Future	12.1600	0.0122	10.3800	0.0104	(14.638)	0	0	0
2016/11/08	R207	02/02/2017	9.23	Put	Bond Future	12.7000	0.0127	10.8500	0.0108	(14.567)	0	0	0
2016/11/08	R207	04/05/2017	8.21	Put	Bond Future	589.0700	0.5891	559.1700	0.5592	(5.076)	0	0	0
2016/11/08	R207	04/05/2017			Bond Future	7.9778	100.5382	7.9474	100.6097	(0.381)	0.0000	0.0000	0
2016/11/08	R207	04/05/2017	8.22	Call	Bond Future	1,147.6500	1.1477	1,189.5900	1.1896	3.654	0	0	0
2016/11/08	R207	04/05/2017	8.20	Call	Bond Future	1,118.6100	1.1186	1,159.9300	1.1599	3.694	0	0	0
2016/11/08	R207	04/05/2017	8.21	Call	Bond Future	1,133.0900	1.1331	1,174.7200	1.1747	3.674	0	0	0
2016/11/08	R207	04/05/2017	8.20	Put	Bond Future	597.9500	0.5980	567.7400	0.5677	(5.052)	0	0	0
2016/11/08	R207	04/05/2017	8.22	Put	Bond Future	580.2900	0.5803	550.7000	0.5507	(5.099)	0	0	0
2016/11/08	R207	03/08/2017	8.19	Call	Bond Future	1,251.0000	1.2510	1,290.8200	1.2908	3.183	0	0	51
2016/11/08	R207	03/08/2017			Bond Future	7.9482	98.9464	7.9158	99.0163	(0.408)	0.0000	0.0000	0
2016/11/08	R207	03/08/2017	8.39	Put	Bond Future	579.3600	0.5794	553.9100	0.5539	(4.393)	0	0	0
2016/11/08	R207	03/08/2017	8.41	Put	Bond Future	565.6500	0.5656	540.6300	0.5406	(4.423)	0	0	0
2016/11/08	R207	03/08/2017	8.19	Put	Bond Future	731.7300	0.7317	701.6800	0.7017	(4.107)	0	0	0
2016/11/08	R207	03/08/2017	8.40	Put	Bond Future	572.4700	0.5725	547.2400	0.5472	(4.407)	0	0	0
2016/11/08	R207	03/08/2017	8.41	Call	Bond Future	1,554.4200	1.5544	1,599.2700	1.5993	2.885	0	0	0
2016/11/08	R207	03/08/2017	8.39	Call	Bond Future	1,525.5700	1.5256	1,569.9900	1.5700	2.912	0	0	0

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2016/11/08	R207	03/08/2017	8.40	Call	Bond Future	1,539.9600	1.5400	1,584.6000	1.5846	2.899	0	0	0
2016/11/08	R208	03/11/2016			Bond Future	8.1250	95.7160	8.1250	95.7160	0.000	0.0000	0.0000	0
2016/11/08	R208	02/02/2017			Bond Future	8.1603	97.5223	8.1333	97.6131	(0.331)	0.0000	0.0000	33,544
2016/11/08	R208	02/02/2017	8.64	Call	Bond Future	1,879.4000	1.8794	1,946.5400	1.9465	3.572	0	0	0
2016/11/08	R208	02/02/2017	8.63	Put	Bond Future	293.9500	0.2939	269.9200	0.2699	(8.175)	0	0	0
2016/11/08	R208	02/02/2017	8.65	Put	Bond Future	279.3600	0.2794	256.2200	0.2562	(8.283)	0	0	0
2016/11/08	R208	02/02/2017	8.64	Put	Bond Future	286.6500	0.2866	263.0700	0.2631	(8.226)	0	0	0
2016/11/08	R208	02/02/2017	8.65	Call	Bond Future	1,904.9700	1.9050	1,972.5500	1.9725	3.548	0	0	0
2016/11/08	R208	02/02/2017	8.63	Call	Bond Future	1,853.8300	1.8538	1,920.5200	1.9205	3.597	0	0	0
2016/11/08	R208	04/05/2017	8.39	Call	Bond Future	1,552.6000	1.5526	1,605.0900	1.6051	3.381	0	0	0
2016/11/08	R208	04/05/2017			Bond Future	8.1786	96.0253	8.1495	96.1180	(0.356)	0.0000	0.0000	0
2016/11/08	R208	04/05/2017	8.37	Call	Bond Future	1,514.7200	1.5147	1,566.4400	1.5664	3.414	0	0	0
2016/11/08	R208	04/05/2017	8.38	Call	Bond Future	1,533.4700	1.5335	1,585.5800	1.5856	3.398	0	0	0
2016/11/08	R208	04/05/2017	8.37	Put	Bond Future	907.3700	0.9074	866.3900	0.8664	(4.516)	0	0	0
2016/11/08	R208	04/05/2017	8.39	Put	Bond Future	882.0700	0.8821	841.8600	0.8419	(4.559)	0	0	0
2016/11/08	R208	04/05/2017	8.38	Put	Bond Future	894.5200	0.8945	853.9300	0.8539	(4.538)	0	0	0
2016/11/08	R208	03/08/2017	8.32	Call	Bond Future	1,643.2600	1.6433	1,692.2700	1.6923	2.982	0	0	0
2016/11/08	R208	03/08/2017			Bond Future	8.1693	97.9861	8.1390	98.0776	(0.372)	0.0000	0.0000	0
2016/11/08	R208	03/08/2017	8.30	Call	Bond Future	1,609.1600	1.6092	1,657.5600	1.6576	3.008	0	0	0
2016/11/08	R208	03/08/2017	8.31	Call	Bond Future	1,625.9900	1.6260	1,674.7100	1.6747	2.996	0	0	0
2016/11/08	R208	03/08/2017	8.30	Put	Bond Future	1,216.0900	1.2161	1,172.9000	1.1729	(3.552)	0	0	0
2016/11/08	R208	03/08/2017	8.32	Put	Bond Future	1,190.2000	1.1902	1,147.6200	1.1476	(3.578)	0	0	0
2016/11/08	R208	03/08/2017	8.31	Put	Bond Future	1,202.9200	1.2029	1,160.0500	1.1600	(3.564)	0	0	0
2016/11/08	R209	03/11/2016			Bond Future	9.2400	73.9119	9.2400	73.9119	0.000	0.0000	0.0000	0
2016/11/08	R209	02/02/2017	9.55	Put	Bond Future	1,382.7600	1.3828	1,306.4100	1.3064	(5.522)	0	0	0
2016/11/08	R209	02/02/2017			Bond Future	9.2964	75.2029	9.2702	75.3865	(0.281)	0.0000	0.0000	62,143
2016/11/08	R209	02/02/2017	9.54	Put	Bond Future	1,407.8300	1.4078	1,330.5800	1.3306	(5.487)	0	0	0
2016/11/08	R209	02/02/2017	9.55	Call	Bond Future	3,130.0500	3.1300	3,237.3100	3.2373	3.427	0	0	0
2016/11/08	R209	02/02/2017	9.53	Call	Bond Future	3,045.2200	3.0452	3,150.6600	3.1507	3.462	0	0	0
2016/11/08	R209	02/02/2017	9.54	Call	Bond Future	3,087.4300	3.0874	3,193.7900	3.1938	3.445	0	0	0
2016/11/08	R209	02/02/2017	9.53	Put	Bond Future	1,433.4000	1.4334	1,355.2300	1.3552	(5.453)	0	0	0
2016/11/08	R209	04/05/2017	9.48	Put	Bond Future	2,608.1400	2.6081	2,520.4700	2.5205	(3.361)	0	0	0
2016/11/08	R209	04/05/2017			Bond Future	9.3321	73.5218	9.3053	73.7091	(0.288)	0.0000	0.0000	0
2016/11/08	R209	04/05/2017	9.47	Put	Bond Future	2,638.4200	2.6384	2,550.0900	2.5501	(3.348)	0	0	0
2016/11/08	R209	04/05/2017	9.46	Call	Bond Future	3,550.7800	3.5508	3,649.1200	3.6491	2.770	0	0	0
2016/11/08	R209	04/05/2017	9.47	Call	Bond Future	3,588.7200	3.5887	3,687.7200	3.6877	2.759	0	0	0
2016/11/08	R209	04/05/2017	9.48	Call	Bond Future	3,626.6400	3.6266	3,726.3000	3.7263	2.748	0	0	0
2016/11/08	R209	04/05/2017	9.46	Put	Bond Future	2,668.7800	2.6688	2,579.7900	2.5798	(3.334)	0	0	0
2016/11/08	R209	03/08/2017			Bond Future	9.3588	75.0232	9.3316	75.2120	(0.291)	0.0000	0.0000	0
2016/11/08	R209	03/08/2017	9.44	Call	Bond Future	4,051.5400	4.0515	4,148.8900	4.1489	2.403	0	0	0
2016/11/08	R209	03/08/2017	9.43	Put	Bond Future	3,526.4800	3.5265	3,434.4700	3.4345	(2.609)	0	0	0
2016/11/08	R209	03/08/2017	9.45	Put	Bond Future	3,460.4400	3.4604	3,369.5200	3.3695	(2.627)	0	0	0
2016/11/08	R209	03/08/2017	9.44	Put	Bond Future	3,493.3400	3.4933	3,401.8700	3.4019	(2.618)	0	0	0
2016/11/08	R209	03/08/2017	9.45	Call	Bond Future	4,086.9500	4.0869	4,184.8500	4.1849	2.395	0	0	0
2016/11/08	R209	03/08/2017	9.43	Call	Bond Future	4,016.2600	4.0163	4,113.0700	4.1131	2.410	0	0	0

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2016/11/08	R210	03/11/2016			Bond Future	185.9699		185.9699		0.000	0.0000	0.0000	0
2016/11/08	R210	02/02/2017	190.85	Put	Bond Future	1,431.8100		1,431.8100		2.394	0	0	0
2016/11/08	R210	02/02/2017			Bond Future	189.4182		189.4182					1,983
2016/11/08	R210	02/02/2017	190.86	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/08	R210	02/02/2017	190.84	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/08	R210	02/02/2017	190.85	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/08	R210	02/02/2017	190.84	Put	Bond Future	1,421.8100		1,421.8100		2.411	0	0	0
2016/11/08	R210	02/02/2017	190.86	Put	Bond Future	1,441.8100		1,441.8100		2.378	0	0	0
2016/11/08	R210	04/05/2017			Bond Future	190.8153		190.8153			0.0000	0.0000	0
2016/11/08	R210	04/05/2017	192.31	Put	Bond Future	1,494.7000		1,494.7000		2.302	0	0	0
2016/11/08	R210	04/05/2017	192.33	Put	Bond Future	1,514.7000		1,514.7000		2.272	0	0	0
2016/11/08	R210	04/05/2017	192.32	Put	Bond Future	1,504.7000		1,504.7000		2.287	0	0	0
2016/11/08	R210	04/05/2017	192.33	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/08	R210	04/05/2017	192.31	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/08	R210	04/05/2017	192.32	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/08	R210	03/08/2017	196.28	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/08	R210	03/08/2017	196.29	Put	Bond Future	1,568.8600		1,568.8600		2.624	0	0	0
2016/11/08	R210	03/08/2017			Bond Future	194.7211		194.7211			0.0000	0.0000	0
2016/11/08	R210	03/08/2017	196.29	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/08	R210	03/08/2017	196.30	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/08	R210	03/08/2017	196.28	Put	Bond Future	1,558.8600		1,558.8600		2.641	0	0	0
2016/11/08	R210	03/08/2017	196.30	Put	Bond Future	1,578.8600		1,578.8600		2.608	0	0	0
2016/11/08	R211	03/11/2016			Bond Future	141.4001		141.4001		0.000	0.0000	0.0000	0
2016/11/08	R212	03/11/2016			Bond Future	148.0181		148.0181		0.000	0.0000	0.0000	0
2016/11/08	R212	02/02/2017	149.29	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/08	R212	02/02/2017			Bond Future	148.6663		148.6663			0.0000	0.0000	3,380
2016/11/08	R212	02/02/2017	149.27	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/08	R212	02/02/2017	149.28	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/08	R212	02/02/2017	149.27	Put	Bond Future	603.7000		603.7000		4.572	0	0	0
2016/11/08	R212	02/02/2017	149.29	Put	Bond Future	623.7000		623.7000		4.425	0	0	0
2016/11/08	R212	02/02/2017	149.28	Put	Bond Future	613.7000		613.7000		4.497	0	0	0
2016/11/08	R212	04/05/2017	152.24	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/08	R212	04/05/2017			Bond Future	151.5811		151.5811			0.0000	0.0000	0
2016/11/08	R212	04/05/2017	152.25	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/08	R212	04/05/2017	152.23	Put	Bond Future	648.9300		648.9300		4.290	0	0	0
2016/11/08	R212	04/05/2017	152.25	Put	Bond Future	668.9300		668.9300		4.162	0	0	0
2016/11/08	R212	04/05/2017	152.23	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/08	R212	04/05/2017	152.24	Put	Bond Future	658.9300		658.9300		4.225	0	0	0
2016/11/08	R212	03/08/2017			Bond Future	152.6533		152.6533			0.0000	0.0000	0
2016/11/08	R212	03/08/2017	153.34	Put	Bond Future	686.6800		686.6800		4.825	0	0	0
2016/11/08	R212	03/08/2017	153.36	Put	Bond Future	706.6800		706.6800		4.688	0	0	0
2016/11/08	R212	03/08/2017	153.35	Put	Bond Future	696.6800		696.6800		4.755	0	0	0
2016/11/08	R212	03/08/2017	153.34	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/08	R212	03/08/2017	153.35	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/08	R212	03/08/2017	153.36	Call	Bond Future	0.0000		0.0000		0.000	0	0	0

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2016/11/08	R213	03/11/2016			Bond Future	9.1000	84.6977	9.1000	84.6977	0.000	0.0000	0.0000	0
2016/11/08	R213	02/02/2017	9.40	Call	Bond Future	2,996.5200	2.9965	3,124.9900	3.1250	4.287	0	0	0
2016/11/08	R213	02/02/2017	9.42	Call	Bond Future	3,081.5800	3.0816	3,212.2200	3.2122	4.239	0	0	0
2016/11/08	R213	02/02/2017			Bond Future	9.1557	86.2297	9.1242	86.4462	(0.343)	0.0000	0.0000	51,569
2016/11/08	R213	02/02/2017	9.41	Call	Bond Future	3,038.9900	3.0390	3,168.5500	3.1686	4.263	0	0	0
2016/11/08	R213	02/02/2017	9.40	Put	Bond Future	1,339.2900	1.3393	1,251.2500	1.2513	(6.574)	0	0	0
2016/11/08	R213	02/02/2017	9.42	Put	Bond Future	1,290.7500	1.2907	1,204.8800	1.2049	(6.653)	0	0	0
2016/11/08	R213	02/02/2017	9.41	Put	Bond Future	1,314.9200	1.3149	1,227.9700	1.2280	(6.613)	0	0	0
2016/11/08	R213	04/05/2017			Bond Future	9.1915	84.3629	9.1591	84.5838	(0.353)	0.0000	0.0000	0
2016/11/08	R213	04/05/2017	9.35	Put	Bond Future	2,460.4100	2.4604	2,359.5100	2.3595	(4.101)	0	0	0
2016/11/08	R213	04/05/2017	9.37	Put	Bond Future	2,402.8900	2.4029	2,303.5600	2.3036	(4.134)	0	0	0
2016/11/08	R213	04/05/2017	9.35	Call	Bond Future	3,528.8600	3.5289	3,648.8300	3.6488	3.400	0	0	0
2016/11/08	R213	04/05/2017	9.36	Put	Bond Future	2,431.6400	2.4316	2,331.5200	2.3315	(4.117)	0	0	0
2016/11/08	R213	04/05/2017	9.36	Call	Bond Future	3,566.8600	3.5669	3,687.6100	3.6876	3.385	0	0	0
2016/11/08	R213	04/05/2017	9.37	Call	Bond Future	3,604.8100	3.6048	3,726.3500	3.7263	3.372	0	0	0
2016/11/08	R213	03/08/2017	9.33	Put	Bond Future	3,284.3700	3.2844	3,179.3600	3.1794	(3.197)	0	0	0
2016/11/08	R213	03/08/2017			Bond Future	9.2172	86.0854	9.1842	86.3081	(0.358)	0.0000	0.0000	0
2016/11/08	R213	03/08/2017	9.35	Put	Bond Future	3,223.9800	3.2240	3,120.2500	3.1202	(3.217)	0	0	0
2016/11/08	R213	03/08/2017	9.33	Call	Bond Future	4,038.9400	4.0389	4,156.6300	4.1566	2.914	0	0	0
2016/11/08	R213	03/08/2017	9.34	Put	Bond Future	3,254.0600	3.2541	3,149.7000	3.1497	(3.207)	0	0	0
2016/11/08	R213	03/08/2017	9.34	Call	Bond Future	4,075.0600	4.0751	4,193.4000	4.1934	2.904	0	0	0
2016/11/08	R213	03/08/2017	9.35	Call	Bond Future	4,111.3500	4.1113	4,230.3200	4.2303	2.894	0	0	0
2016/11/08	R214	03/11/2016			Bond Future	9.3200	74.2686	9.3200	74.2686	0.000	0.0000	0.0000	0
2016/11/08	R214	02/02/2017			Bond Future	9.3778	75.5617	9.3465	75.7922	(0.333)	0.0000	0.0000	34,384
2016/11/08	R214	02/02/2017	9.67	Call	Bond Future	3,454.0700	3.4541	3,595.7700	3.5958	4.102	0	0	0
2016/11/08	R214	02/02/2017	9.66	Put	Bond Future	1,380.7500	1.3807	1,290.7800	1.2908	(6.516)	0	0	0
2016/11/08	R214	02/02/2017	9.68	Put	Bond Future	1,331.5400	1.3315	1,243.7700	1.2438	(6.592)	0	0	0
2016/11/08	R214	02/02/2017	9.67	Put	Bond Future	1,355.9000	1.3559	1,267.0300	1.2670	(6.554)	0	0	0
2016/11/08	R214	02/02/2017	9.68	Call	Bond Future	3,499.7700	3.4998	3,642.5700	3.6426	4.080	0	0	0
2016/11/08	R214	02/02/2017	9.66	Call	Bond Future	3,408.7600	3.4088	3,549.3600	3.5494	4.125	0	0	0
2016/11/08	R214	04/05/2017	9.58	Put	Bond Future	2,668.5500	2.6686	2,562.3400	2.5623	(3.980)	0	0	0
2016/11/08	R214	04/05/2017			Bond Future	9.4124	73.7401	9.3803	73.9752	(0.341)	0.0000	0.0000	0
2016/11/08	R214	04/05/2017	9.57	Put	Bond Future	2,699.5800	2.6996	2,592.5600	2.5926	(3.964)	0	0	0
2016/11/08	R214	04/05/2017	9.58	Call	Bond Future	3,876.5100	3.8765	4,005.4900	4.0055	3.327	0	0	0
2016/11/08	R214	04/05/2017	9.56	Call	Bond Future	3,796.6800	3.7967	3,924.0200	3.9240	3.354	0	0	0
2016/11/08	R214	04/05/2017	9.57	Call	Bond Future	3,836.4000	3.8364	3,964.5700	3.9646	3.341	0	0	0
2016/11/08	R214	04/05/2017	9.56	Put	Bond Future	2,731.1200	2.7311	2,623.2700	2.6233	(3.949)	0	0	0
2016/11/08	R214	03/08/2017	9.51	Call	Bond Future	4,256.1300	4.2561	4,379.8400	4.3798	2.907	0	0	0
2016/11/08	R214	03/08/2017			Bond Future	9.4386	75.2457	9.4059	75.4834	(0.346)	0.0000	0.0000	0
2016/11/08	R214	03/08/2017	9.52	Call	Bond Future	4,293.9700	4.2940	4,418.3600	4.4184	2.897	0	0	0
2016/11/08	R214	03/08/2017	9.53	Call	Bond Future	4,331.7000	4.3317	4,456.7700	4.4568	2.887	0	0	0
2016/11/08	R214	03/08/2017	9.51	Put	Bond Future	3,740.2600	3.7403	3,626.3200	3.6263	(3.046)	0	0	0
2016/11/08	R214	03/08/2017	9.53	Put	Bond Future	3,672.4500	3.6725	3,559.8700	3.5599	(3.066)	0	0	0
2016/11/08	R214	03/08/2017	9.52	Put	Bond Future	3,706.3500	3.7063	3,593.0900	3.5931	(3.056)	0	0	0
2016/11/08	R248	03/11/2016			Bond Future	9.3700	95.4036	9.3700	95.4036	0.000	0.0000	0.0000	0
2016/11/08	R248	02/02/2017	9.76	Put	Bond Future	1,737.7700	1.7378	1,626.6500	1.6266	(6.394)	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
2016/11/08	R248 02/02/2017	9.78	Put	Bond Future	1,678.0200	1.6780	1,569.5300	1.5695	(6.465)	0	0	0
2016/11/08	R248 02/02/2017			Bond Future	9.4292	97.0655	9.3979	97.3606	(0.332)	0.0000	0.0000	63,422
2016/11/08	R248 02/02/2017	9.77	Put	Bond Future	1,707.6800	1.7077	1,597.8800	1.5979	(6.430)	0	0	0
2016/11/08	R248 02/02/2017	9.76	Call	Bond Future	4,758.5600	4.7586	4,942.5400	4.9425	3.866	0	0	0
2016/11/08	R248 02/02/2017	9.77	Call	Bond Future	4,817.0900	4.8171	5,002.3900	5.0024	3.847	0	0	0
2016/11/08	R248 02/02/2017	9.78	Call	Bond Future	4,875.8900	4.8759	5,062.5000	5.0625	3.827	0	0	0
2016/11/08	R248 04/05/2017	9.66	Call	Bond Future	5,274.0200	5.2740	5,440.7800	5.4408	3.162	0	0	0
2016/11/08	R248 04/05/2017			Bond Future	9.4651	94.5224	9.4330	94.8235	(0.340)	0.0000	0.0000	0
2016/11/08	R248 04/05/2017	9.67	Call	Bond Future	5,325.3700	5.3254	5,493.1200	5.4931	3.150	0	0	0
2016/11/08	R248 04/05/2017	9.65	Put	Bond Future	3,525.4700	3.5255	3,390.1400	3.3901	(3.839)	0	0	0
2016/11/08	R248 04/05/2017	9.67	Put	Bond Future	3,447.6000	3.4476	3,314.2600	3.3143	(3.868)	0	0	0
2016/11/08	R248 04/05/2017	9.65	Call	Bond Future	5,222.8800	5.2229	5,388.6400	5.3886	3.174	0	0	0
2016/11/08	R248 04/05/2017	9.66	Put	Bond Future	3,486.3500	3.4863	3,352.0200	3.3520	(3.853)	0	0	0
2016/11/08	R248 03/08/2017			Bond Future	9.4927	96.4525	9.4600	96.7568	(0.345)	0.0000	0.0000	0
2016/11/08	R248 03/08/2017	9.57	Call	Bond Future	5,678.4200	5.6784	5,836.9200	5.8369	2.791	0	0	0
2016/11/08	R248 03/08/2017	9.56	Put	Bond Future	5,010.0500	5.0100	4,863.4500	4.8635	(2.926)	0	0	0
2016/11/08	R248 03/08/2017	9.58	Put	Bond Future	4,922.9500	4.9230	4,778.0200	4.7780	(2.944)	0	0	0
2016/11/08	R248 03/08/2017	9.57	Put	Bond Future	4,966.5000	4.9665	4,820.7400	4.8207	(2.935)	0	0	0
2016/11/08	R248 03/08/2017	9.58	Call	Bond Future	5,726.2900	5.7263	5,885.6200	5.8856	2.782	0	0	0
2016/11/08	R248 03/08/2017	9.56	Call	Bond Future	5,630.3900	5.6304	5,788.0500	5.7880	2.800	0	0	0

Total

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