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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/11/2016 TO 04/11/2016

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
2016/11/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	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
2016/11/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	2025	03/11/2016			Bond Future	128.3130	128.3130	128.3130	128.3130	0.000	0.0000	0.0000	0
2016/11/04	2025	02/02/2017	130.01	Put	Bond Future	533.4400	0.5334	573.7800	0.5738	7.562	0	0	0
2016/11/04	2025	02/02/2017			Bond Future	129.4766	129.4766	129.4362	129.4362	(0.031)	0.0000	0.0000	3,231
2016/11/04	2025	02/02/2017	130.00	Put	Bond Future	523.4400	0.5234	563.7800	0.5638	7.707	0	0	0
2016/11/04	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2025	02/02/2017	129.99	Put	Bond Future	513.4400	0.5134	553.7800	0.5538	7.857	0	0	0
2016/11/04	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2025	04/05/2017			Bond Future	132.0275	132.0275	131.9781	131.9781	(0.037)	0.0000	0.0000	0
2016/11/04	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2025	04/05/2017	132.56	Put	Bond Future	532.4700	0.5325	581.9500	0.5820	9.293	0	0	0
2016/11/04	2025	04/05/2017	132.58	Put	Bond Future	552.4700	0.5525	601.9500	0.6020	8.956	0	0	0
2016/11/04	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2025	04/05/2017	132.57	Put	Bond Future	542.4700	0.5425	591.9500	0.5920	9.121	0	0	0
2016/11/04	2025	03/08/2017			Bond Future	133.3989	133.3989	133.3479	133.3479	(0.038)	0.0000	0.0000	0
2016/11/04	2025	03/08/2017	133.96	Put	Bond Future	561.0800	0.5611	612.0700	0.6121	9.088	0	0	0
2016/11/04	2025	03/08/2017	133.98	Put	Bond Future	581.0800	0.5811	632.0700	0.6321	8.775	0	0	0
2016/11/04	2025	03/08/2017	133.97	Put	Bond Future	571.0800	0.5711	622.0700	0.6221	8.929	0	0	0
2016/11/04	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2030	03/11/2016			Bond Future	9.0800	93.9320	9.0800	93.9320	0.000	0.0000	0.0000	0
2016/11/04	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2030	02/02/2017			Bond Future	9.0868	91.9652	9.1500	91.5177	0.696	0.0000	0.0000	28,852
2016/11/04	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2030	02/02/2017	9.29	Call	Bond Future	1,427.5600	1.4276	980.0300	0.9800	(31.349)	0	0	0
2016/11/04	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2030	02/02/2017	9.30	Call	Bond Future	1,497.0000	1.4970	1,049.4700	1.0495	(29.895)	0	0	0
2016/11/04	2030	02/02/2017	9.31	Call	Bond Future	1,566.3700	1.5664	1,118.8400	1.1188	(28.571)	0	0	0
2016/11/04	2030	04/05/2017	9.33	Call	Bond Future	1,418.7700	1.4188	956.6300	0.9566	(32.573)	0	0	0
2016/11/04	2030	04/05/2017			Bond Future	9.1253	93.7721	9.1915	93.3100	0.725	0.0000	0.0000	0
2016/11/04	2030	04/05/2017	9.34	Call	Bond Future	1,487.3000	1.4873	1,025.1600	1.0252	(31.072)	0	0	0
2016/11/04	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2030	04/05/2017	9.32	Call	Bond Future	1,350.1700	1.3502	888.0300	0.8880	(34.228)	0	0	0
2016/11/04	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2030	03/08/2017	9.33	Call	Bond Future	1,196.7300	1.1967	724.9300	0.7249	(39.424)	0	0	0
2016/11/04	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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2016/11/04	2030	03/08/2017			Bond Future	9.1553	91.6805	9.2238	91.2087	0.748	0.0000	0.0000	0
2016/11/04	2030	03/08/2017	9.34	Call	Bond Future	1,264.6000	1.2646	792.8000	0.7928	(37.308)	0	0	0
2016/11/04	2030	03/08/2017	9.35	Call	Bond Future	1,332.3900	1.3324	860.5900	0.8606	(35.410)	0	0	0
2016/11/04	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2032	03/11/2016			Bond Future	9.1850	93.2438	9.1850	93.2438	0.000	0.0000	0.0000	0
2016/11/04	2032	02/02/2017	9.53	Call	Bond Future	3,854.0900	3.8541	3,500.2200	3.5002	(9.182)	0	0	0
2016/11/04	2032	02/02/2017			Bond Future	9.1944	95.2888	9.2626	94.7702	0.741	0.0000	0.0000	14,080
2016/11/04	2032	02/02/2017	9.51	Call	Bond Future	3,756.4900	3.7565	3,407.2100	3.4072	(9.298)	0	0	0
2016/11/04	2032	02/02/2017	9.52	Call	Bond Future	3,805.0700	3.8051	3,453.4900	3.4535	(9.240)	0	0	0
2016/11/04	2032	02/02/2017	9.51	Put	Bond Future	1,390.0900	1.3901	1,559.3300	1.5593	12.175	0	0	0
2016/11/04	2032	02/02/2017	9.53	Put	Bond Future	1,340.6800	1.3407	1,505.3300	1.5053	12.281	0	0	0
2016/11/04	2032	02/02/2017	9.52	Put	Bond Future	1,365.1200	1.3651	1,532.0600	1.5321	12.229	0	0	0
2016/11/04	2032	04/05/2017	9.45	Call	Bond Future	4,255.1000	4.2551	3,934.8600	3.9349	(7.526)	0	0	0
2016/11/04	2032	04/05/2017			Bond Future	9.2319	93.0009	9.3030	92.4662	0.770	0.0000	0.0000	0
2016/11/04	2032	04/05/2017	9.46	Call	Bond Future	4,298.3100	4.2983	3,976.2700	3.9763	(7.492)	0	0	0
2016/11/04	2032	04/05/2017	9.44	Put	Bond Future	2,659.7000	2.6597	2,875.9100	2.8759	8.129	0	0	0
2016/11/04	2032	04/05/2017	9.46	Put	Bond Future	2,598.7000	2.5987	2,811.3000	2.8113	8.181	0	0	0
2016/11/04	2032	04/05/2017	9.44	Call	Bond Future	4,212.0900	4.2121	3,893.6600	3.8937	(7.560)	0	0	0
2016/11/04	2032	04/05/2017	9.45	Put	Bond Future	2,629.0600	2.6291	2,843.4600	2.8435	8.155	0	0	0
2016/11/04	2032	03/08/2017	9.43	Put	Bond Future	3,530.1500	3.5301	3,762.9400	3.7629	6.594	0	0	0
2016/11/04	2032	03/08/2017			Bond Future	9.2600	94.9011	9.3334	94.3554	0.792	0.0000	0.0000	0
2016/11/04	2032	03/08/2017	9.45	Put	Bond Future	3,465.7700	3.4658	3,695.5100	3.6955	6.629	0	0	0
2016/11/04	2032	03/08/2017	9.44	Put	Bond Future	3,497.8400	3.4978	3,729.1000	3.7291	6.612	0	0	0
2016/11/04	2032	03/08/2017	9.44	Call	Bond Future	4,828.9600	4.8290	4,514.4700	4.5145	(6.513)	0	0	0
2016/11/04	2032	03/08/2017	9.43	Call	Bond Future	4,788.0400	4.7880	4,475.0800	4.4751	(6.536)	0	0	0
2016/11/04	2032	03/08/2017	9.45	Call	Bond Future	4,870.0300	4.8700	4,554.0200	4.5540	(6.489)	0	0	0
2016/11/04	2033	03/11/2016			Bond Future	107.1949	107.1949	107.1949	107.1949	0.000	0.0000	0.0000	0
2016/11/04	2033	02/02/2017			Bond Future	109.2360	109.2360	108.8989	108.8989	(0.309)	0.0000	0.0000	5,278
2016/11/04	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2033	02/02/2017	109.70	Put	Bond Future	463.9800	0.4640	801.1000	0.8011	72.658	0	0	0
2016/11/04	2033	02/02/2017	109.71	Put	Bond Future	473.9800	0.4740	811.1000	0.8111	71.125	0	0	0
2016/11/04	2033	02/02/2017	109.72	Put	Bond Future	483.9800	0.4840	821.1000	0.8211	69.656	0	0	0
2016/11/04	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2033	04/05/2017			Bond Future	110.3489	110.3489	109.9983	109.9983	(0.318)	0.0000	0.0000	0
2016/11/04	2033	04/05/2017	110.83	Put	Bond Future	481.1300	0.4811	831.7000	0.8317	72.864	0	0	0
2016/11/04	2033	04/05/2017	110.85	Put	Bond Future	501.1300	0.5011	851.7000	0.8517	69.956	0	0	0
2016/11/04	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2033	04/05/2017	110.84	Put	Bond Future	491.1300	0.4911	841.7000	0.8417	71.380	0	0	0
2016/11/04	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2033	03/08/2017	113.14	Put	Bond Future	531.1700	0.5312	889.3700	0.8894	67.436	0	0	0
2016/11/04	2033	03/08/2017			Bond Future	112.6088	112.6088	112.2506	112.2506	(0.318)	0.0000	0.0000	0
2016/11/04	2033	03/08/2017	113.13	Put	Bond Future	521.1700	0.5212	879.3700	0.8794	68.730	0	0	0
2016/11/04	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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2016/11/04	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2033	03/08/2017	113.12	Put	Bond Future	511.1700	0.5112	869.3700	0.8694	70.075	0	0	0
2016/11/04	2037	03/11/2016			Bond Future	9.3500	94.6264	9.3500	94.6264	0.000	0.0000	0.0000	0
2016/11/04	2037	02/02/2017	9.68	Put	Bond Future	1,552.4000	1.5524	1,751.2900	1.7513	12.812	0	0	0
2016/11/04	2037	02/02/2017			Bond Future	9.3526	92.5124	9.4256	91.8995	0.781	0.0000	0.0000	41,574
2016/11/04	2037	02/02/2017	9.67	Put	Bond Future	1,580.1000	1.5801	1,781.6500	1.7816	12.756	0	0	0
2016/11/04	2037	02/02/2017	9.68	Call	Bond Future	4,250.4100	4.2504	3,836.4200	3.8364	(9.740)	0	0	0
2016/11/04	2037	02/02/2017	9.66	Call	Bond Future	4,144.7900	4.1448	3,736.1400	3.7361	(9.859)	0	0	0
2016/11/04	2037	02/02/2017	9.67	Call	Bond Future	4,197.5500	4.1975	3,786.2200	3.7862	(9.799)	0	0	0
2016/11/04	2037	02/02/2017	9.66	Put	Bond Future	1,608.0200	1.6080	1,812.2500	1.8122	12.701	0	0	0
2016/11/04	2037	04/05/2017			Bond Future	9.3923	94.3300	9.4682	93.6994	0.808	0.0000	0.0000	0
2016/11/04	2037	04/05/2017	9.58	Put	Bond Future	3,089.7500	3.0898	3,349.5900	3.3496	8.410	0	0	0
2016/11/04	2037	04/05/2017	9.60	Put	Bond Future	3,020.6000	3.0206	3,276.2500	3.2763	8.464	0	0	0
2016/11/04	2037	04/05/2017	9.59	Put	Bond Future	3,055.1400	3.0551	3,312.8800	3.3129	8.436	0	0	0
2016/11/04	2037	04/05/2017	9.60	Call	Bond Future	4,730.8400	4.7308	4,355.8700	4.3559	(7.926)	0	0	0
2016/11/04	2037	04/05/2017	9.58	Call	Bond Future	4,637.4700	4.6375	4,266.6900	4.2667	(7.995)	0	0	0
2016/11/04	2037	04/05/2017	9.59	Call	Bond Future	4,684.1800	4.6842	4,311.3000	4.3113	(7.960)	0	0	0
2016/11/04	2037	03/08/2017	9.57	Call	Bond Future	5,292.0700	5.2921	4,926.3100	4.9263	(6.911)	0	0	0
2016/11/04	2037	03/08/2017			Bond Future	9.4249	91.9994	9.5031	91.3557	0.829	0.0000	0.0000	0
2016/11/04	2037	03/08/2017	9.58	Call	Bond Future	5,336.4500	5.3364	4,968.9100	4.9689	(6.887)	0	0	0
2016/11/04	2037	03/08/2017	9.56	Put	Bond Future	4,139.3000	4.1393	4,419.0600	4.4191	6.759	0	0	0
2016/11/04	2037	03/08/2017	9.57	Put	Bond Future	4,102.6100	4.1026	4,380.6000	4.3806	6.776	0	0	0
2016/11/04	2037	03/08/2017	9.58	Put	Bond Future	4,065.8900	4.0659	4,342.1000	4.3421	6.793	0	0	0
2016/11/04	2037	03/08/2017	9.56	Call	Bond Future	5,247.5500	5.2475	4,883.5600	4.8836	(6.936)	0	0	0
2016/11/04	2038	03/11/2016			Bond Future	134.6359	134.6359	134.6359	134.6359	0.000	0.0000	0.0000	0
2016/11/04	2038	02/02/2017	137.07	Put	Bond Future	1,310.1700	1.3102	1,352.6300	1.3526	3.241	0	0	0
2016/11/04	2038	02/02/2017			Bond Future	135.7598	135.7598	135.7174	135.7174	(0.031)	0.0000	0.0000	22,147
2016/11/04	2038	02/02/2017	137.06	Put	Bond Future	1,300.1700	1.3002	1,342.6300	1.3426	3.266	0	0	0
2016/11/04	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2038	02/02/2017	137.05	Put	Bond Future	1,290.1700	1.2902	1,332.6300	1.3326	3.291	0	0	0
2016/11/04	2038	04/05/2017	139.77	Put	Bond Future	1,335.2300	1.3352	1,387.2800	1.3873	3.898	0	0	0
2016/11/04	2038	04/05/2017			Bond Future	138.4348	138.4348	138.3827	138.3827	(0.038)	0.0000	0.0000	0
2016/11/04	2038	04/05/2017	139.79	Put	Bond Future	1,355.2300	1.3552	1,407.2800	1.4073	3.841	0	0	0
2016/11/04	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2038	04/05/2017	139.78	Put	Bond Future	1,345.2300	1.3452	1,397.2800	1.3973	3.869	0	0	0
2016/11/04	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2038	03/08/2017			Bond Future	139.7707	139.7707	139.7173	139.7173	(0.038)	0.0000	0.0000	0
2016/11/04	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2038	03/08/2017	141.16	Put	Bond Future	1,389.3400	1.3893	1,442.7200	1.4427	3.842	0	0	0
2016/11/04	2038	03/08/2017	141.18	Put	Bond Future	1,409.3400	1.4093	1,462.7200	1.4627	3.788	0	0	0
2016/11/04	2038	03/08/2017	141.17	Put	Bond Future	1,399.3400	1.3993	1,452.7200	1.4527	3.815	0	0	0
2016/11/04	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
2016/11/04	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	2040	03/11/2016			Bond Future	9.4000	98.6685	9.4000	98.6685	0.000	0.0000	0.0000	0
2016/11/04	2040	02/02/2017	9.58	Call	Bond Future	3,796.7800	3.7968	3,397.4700	3.3975	(10.517)	0	0	0
2016/11/04	2040	02/02/2017			Bond Future	9.4026	96.4064	9.4756	95.7488	0.776	0.0000	0.0000	8,099
2016/11/04	2040	02/02/2017	9.59	Call	Bond Future	3,848.9000	3.8489	3,446.5500	3.4465	(10.454)	0	0	0
2016/11/04	2040	02/02/2017	9.60	Call	Bond Future	3,901.3700	3.9014	3,495.9800	3.4960	(10.391)	0	0	0
2016/11/04	2040	02/02/2017	9.58	Put	Bond Future	2,211.1800	2.2112	2,469.4300	2.4694	11.679	0	0	0
2016/11/04	2040	02/02/2017	9.60	Put	Bond Future	2,139.6400	2.1396	2,391.8100	2.3918	11.786	0	0	0
2016/11/04	2040	02/02/2017	9.59	Put	Bond Future	2,175.1700	2.1752	2,430.3800	2.4304	11.733	0	0	0
2016/11/04	2040	04/05/2017			Bond Future	9.4424	98.3005	9.5182	97.6241	0.802	0.0000	0.0000	0
2016/11/04	2040	04/05/2017	9.62	Put	Bond Future	3,429.9400	3.4299	3,710.6100	3.7106	8.183	0	0	0
2016/11/04	2040	04/05/2017	9.64	Put	Bond Future	3,354.5500	3.3545	3,630.7800	3.6308	8.234	0	0	0
2016/11/04	2040	04/05/2017	9.62	Call	Bond Future	5,003.5200	5.0035	4,607.7800	4.6078	(7.909)	0	0	0
2016/11/04	2040	04/05/2017	9.63	Put	Bond Future	3,391.9400	3.3919	3,670.3800	3.6704	8.209	0	0	0
2016/11/04	2040	04/05/2017	9.63	Call	Bond Future	5,052.8900	5.0529	4,654.9200	4.6549	(7.876)	0	0	0
2016/11/04	2040	04/05/2017	9.64	Call	Bond Future	5,102.7400	5.1027	4,702.5600	4.7026	(7.842)	0	0	0
2016/11/04	2040	03/08/2017			Bond Future	9.4754	95.8006	9.5533	95.1101	0.823	0.0000	0.0000	0
2016/11/04	2040	03/08/2017	9.61	Put	Bond Future	4,537.9100	4.5379	4,837.3100	4.8373	6.598	0	0	0
2016/11/04	2040	03/08/2017	9.63	Put	Bond Future	4,458.5200	4.4585	4,754.1900	4.7542	6.632	0	0	0
2016/11/04	2040	03/08/2017	9.61	Call	Bond Future	5,725.1100	5.7251	5,334.0200	5.3340	(6.831)	0	0	0
2016/11/04	2040	03/08/2017	9.62	Put	Bond Future	4,498.2300	4.4982	4,795.7600	4.7958	6.614	0	0	0
2016/11/04	2040	03/08/2017	9.62	Call	Bond Future	5,772.6500	5.7726	5,379.6900	5.3797	(6.807)	0	0	0
2016/11/04	2040	03/08/2017	9.63	Call	Bond Future	5,820.0400	5.8200	5,425.2200	5.4252	(6.784)	0	0	0
2016/11/04	2044	03/11/2016			Bond Future	9.4100	95.9125	9.4100	95.9125	0.000	0.0000	0.0000	0
2016/11/04	2044	02/02/2017			Bond Future	9.4111	93.7287	9.4839	93.0621	0.774	0.0000	0.0000	20,162
2016/11/04	2044	02/02/2017	9.77	Call	Bond Future	4,868.3100	4.8683	4,410.0300	4.4100	(9.414)	0	0	0
2016/11/04	2044	02/02/2017	9.76	Put	Bond Future	1,689.8100	1.6898	1,900.9000	1.9009	12.492	0	0	0
2016/11/04	2044	02/02/2017	9.78	Put	Bond Future	1,632.3400	1.6323	1,837.9400	1.8379	12.595	0	0	0
2016/11/04	2044	02/02/2017	9.77	Put	Bond Future	1,660.9600	1.6610	1,869.2900	1.8693	12.543	0	0	0
2016/11/04	2044	02/02/2017	9.78	Call	Bond Future	4,926.3500	4.9263	4,465.3400	4.4653	(9.358)	0	0	0
2016/11/04	2044	02/02/2017	9.76	Call	Bond Future	4,810.3600	4.8104	4,354.8400	4.3548	(9.470)	0	0	0
2016/11/04	2044	04/05/2017			Bond Future	9.4493	95.5703	9.5249	94.8847	0.800	0.0000	0.0000	0
2016/11/04	2044	04/05/2017	9.67	Call	Bond Future	5,314.0800	5.3141	4,902.7000	4.9027	(7.741)	0	0	0
2016/11/04	2044	04/05/2017	9.66	Put	Bond Future	3,372.5900	3.3726	3,649.0200	3.6490	8.196	0	0	0
2016/11/04	2044	04/05/2017	9.68	Put	Bond Future	3,298.5600	3.2986	3,570.5800	3.5706	8.247	0	0	0
2016/11/04	2044	04/05/2017	9.67	Put	Bond Future	3,335.2800	3.3353	3,609.4900	3.6095	8.221	0	0	0
2016/11/04	2044	04/05/2017	9.68	Call	Bond Future	5,365.3400	5.3653	4,951.7700	4.9518	(7.708)	0	0	0
2016/11/04	2044	04/05/2017	9.66	Call	Bond Future	5,263.2800	5.2633	4,854.1200	4.8541	(7.774)	0	0	0
2016/11/04	2044	03/08/2017			Bond Future	9.4810	93.1399	9.5587	92.4399	0.820	0.0000	0.0000	0
2016/11/04	2044	03/08/2017	9.62	Put	Bond Future	4,608.8000	4.6088	4,910.5200	4.9105	6.547	0	0	0
2016/11/04	2044	03/08/2017	9.64	Put	Bond Future	4,528.5900	4.5286	4,826.5400	4.8265	6.579	0	0	0
2016/11/04	2044	03/08/2017	9.63	Put	Bond Future	4,568.7000	4.5687	4,868.5400	4.8685	6.563	0	0	0
2016/11/04	2044	03/08/2017	9.64	Call	Bond Future	5,951.6100	5.9516	5,549.6400	5.5496	(6.754)	0	0	0
2016/11/04	2044	03/08/2017	9.62	Call	Bond Future	5,854.9200	5.8549	5,456.7200	5.4567	(6.801)	0	0	0
2016/11/04	2044	03/08/2017	9.63	Call	Bond Future	5,903.3400	5.9033	5,503.2600	5.5033	(6.777)	0	0	0

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2016/11/04	2046	03/11/2016			Bond Future	133.9882		133.9882		0.000	0.0000	0.0000	0
2016/11/04	2046	02/02/2017	137.13	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/04	2046	02/02/2017	137.14	Put	Bond Future	600.5300		0.6005	1,508.7000	1.5087	0	0	0
2016/11/04	2046	02/02/2017			Bond Future	136.5395		136.5395	135.6313	(0.665)	0.0000	0.0000	17,789
2016/11/04	2046	02/02/2017	137.14	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/04	2046	02/02/2017	137.15	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/04	2046	02/02/2017	137.13	Put	Bond Future	590.5300		0.5905	1,498.7000	1.4987	0	0	0
2016/11/04	2046	02/02/2017	137.15	Put	Bond Future	610.5300		0.6105	1,518.7000	1.5187	0	0	0
2016/11/04	2046	04/05/2017	138.33	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/04	2046	04/05/2017			Bond Future	137.7016		137.7016	136.7668	(0.679)	0.0000	0.0000	0
2016/11/04	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/04	2046	04/05/2017	138.32	Put	Bond Future	618.3900		0.6184	1,553.2400	1.5532	0	0	0
2016/11/04	2046	04/05/2017	138.34	Put	Bond Future	638.3900		0.6384	1,573.2400	1.5732	0	0	0
2016/11/04	2046	04/05/2017	138.33	Put	Bond Future	628.3900		0.6284	1,563.2400	1.5632	0	0	0
2016/11/04	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/04	2046	03/08/2017	141.17	Put	Bond Future	648.3600		0.6484	1,602.7900	1.6028	0	0	0
2016/11/04	2046	03/08/2017			Bond Future	140.5216		140.5216	139.5672	(0.679)	0.0000	0.0000	0
2016/11/04	2046	03/08/2017	141.19	Put	Bond Future	668.3600		0.6684	1,622.7900	1.6228	0	0	0
2016/11/04	2046	03/08/2017	141.18	Put	Bond Future	658.3600		0.6584	1,612.7900	1.6128	0	0	0
2016/11/04	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/04	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/04	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/04	2050	03/11/2016			Bond Future	143.1420		143.1420	143.1420	0.000	0.0000	0.0000	0
2016/11/04	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/04	2050	02/02/2017	144.97	Put	Bond Future	704.3800		0.7044	749.0800	0.7491	0	0	0
2016/11/04	2050	02/02/2017			Bond Future	144.2656		144.2656	144.2209	(0.031)	0.0000	0.0000	23,975
2016/11/04	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/04	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/04	2050	02/02/2017	144.96	Put	Bond Future	694.3800		0.6944	739.0800	0.7391	0	0	0
2016/11/04	2050	02/02/2017	144.98	Put	Bond Future	714.3800		0.7144	759.0800	0.7591	0	0	0
2016/11/04	2050	04/05/2017			Bond Future	147.1080		147.1080	147.0530	(0.037)	0.0000	0.0000	0
2016/11/04	2050	04/05/2017	147.83	Put	Bond Future	722.0300		0.7220	777.0000	0.7770	0	0	0
2016/11/04	2050	04/05/2017	147.85	Put	Bond Future	742.0300		0.7420	797.0000	0.7970	0	0	0
2016/11/04	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/04	2050	04/05/2017	147.84	Put	Bond Future	732.0300		0.7320	787.0000	0.7870	0	0	0
2016/11/04	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/04	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/04	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/04	2050	03/08/2017			Bond Future	148.4589		148.4589	148.4025	(0.038)	0.0000	0.0000	0
2016/11/04	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/04	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/04	2050	03/08/2017	149.22	Put	Bond Future	761.0600		0.7611	817.4600	0.8175	0	0	0
2016/11/04	2050	03/08/2017	149.24	Put	Bond Future	781.0600		0.7811	837.4600	0.8375	0	0	0
2016/11/04	2050	03/08/2017	149.23	Put	Bond Future	771.0600		0.7711	827.4600	0.8275	0	0	0
2016/11/04	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/11/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	AL37	02/02/2017			Index Future	516.6830	516.6830	515.4910	515.4910	(0.231)	0.0000	0.0000	7
2016/11/04	AL37	04/05/2017			Index Future	526.8310	526.8310	525.5830	525.5830	(0.237)	0.0000	0.0000	0
2016/11/04	AL37	03/08/2017			Index Future	537.5890	537.5890	536.3130	536.3130	(0.237)	0.0000	0.0000	0
2016/11/04	AL7T	02/02/2017			Index Future	600.8300	600.8300	598.5360	598.5360	(0.382)	0.0000	0.0000	2
2016/11/04	AL7T	04/05/2017			Index Future	612.6310	612.6310	610.2530	610.2530	(0.388)	0.0000	0.0000	0
2016/11/04	AL7T	03/08/2017			Index Future	625.1410	625.1410	622.7120	622.7120	(0.389)	0.0000	0.0000	0
2016/11/04	ALBI	02/02/2017			Index Future	547.4160	547.4160	544.7400	544.7400	(0.489)	0.0000	0.0000	611
2016/11/04	ALBI	04/05/2017			Index Future	558.1680	558.1680	555.4050	555.4050	(0.495)	0.0000	0.0000	0
2016/11/04	ALBI	03/08/2017			Index Future	569.5660	569.5660	566.7440	566.7440	(0.495)	0.0000	0.0000	0
2016/11/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	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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2016/11/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/11/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/04	EL28	03/11/2016			Bond Future	127.9328	127.9328	127.9328	127.9328	0.000	0.0000	0.0000	0
2016/11/04	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	EL28	02/02/2017			Bond Future	130.3688	130.3688	130.3311	130.3311	(0.029)	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
2016/11/04	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	EL28	02/02/2017	135.10	Put	Bond Future	4,731.1600	4.7312	4,768.8700	4.7689	0.797	0	0	0
2016/11/04	EL28	02/02/2017	135.12	Put	Bond Future	4,751.1600	4.7512	4,788.8700	4.7889	0.794	0	0	0
2016/11/04	EL28	02/02/2017	135.11	Put	Bond Future	4,741.1600	4.7412	4,778.8700	4.7789	0.795	0	0	0
2016/11/04	EL28	04/05/2017			Bond Future	131.2553	131.2553	131.2086	131.2086	(0.036)	0.0000	0.0000	0
2016/11/04	EL28	04/05/2017	137.90	Put	Bond Future	6,644.7400	6.6447	6,691.4200	6.6914	0.703	0	0	0
2016/11/04	EL28	04/05/2017	137.92	Put	Bond Future	6,664.7400	6.6647	6,711.4200	6.7114	0.700	0	0	0
2016/11/04	EL28	04/05/2017	137.91	Put	Bond Future	6,654.7400	6.6547	6,701.4200	6.7014	0.701	0	0	0
2016/11/04	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	EL28	03/08/2017			Bond Future	133.9438	133.9438	133.8956	133.8956	(0.036)	0.0000	0.0000	0
2016/11/04	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	EL28	03/08/2017	135.16	Put	Bond Future	1,216.2200	1.2162	1,264.4300	1.2644	3.964	0	0	0
2016/11/04	EL28	03/08/2017	135.18	Put	Bond Future	1,236.2200	1.2362	1,284.4300	1.2844	3.900	0	0	0
2016/11/04	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	EL28	03/08/2017	135.17	Put	Bond Future	1,226.2200	1.2262	1,274.4300	1.2744	3.932	0	0	0
2016/11/04	ES33	03/11/2016			Bond Future	10.2200	79.4470	10.2200	79.4470	0.000	0.0000	0.0000	0
2016/11/04	ES33	02/02/2017			Bond Future	10.2559	81.2262	10.3289	80.7476	0.712	0.0000	0.0000	8,789
2016/11/04	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	ES33	02/02/2017	10.59	Call	Bond Future	2,154.0100	2.1540	1,675.4600	1.6755	(22.217)	0	0	0
2016/11/04	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	ES33	02/02/2017	10.60	Call	Bond Future	2,217.1000	2.2171	1,738.5500	1.7385	(21.585)	0	0	0
2016/11/04	ES33	02/02/2017	10.61	Call	Bond Future	2,280.1100	2.2801	1,801.5600	1.8016	(20.988)	0	0	0
2016/11/04	ES33	04/05/2017			Bond Future	10.3232	79.0274	10.3994	78.5344	0.738	0.0000	0.0000	0
2016/11/04	ES33	04/05/2017	10.55	Call	Bond Future	1,454.0000	1.4540	961.0500	0.9611	(33.903)	0	0	0
2016/11/04	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	ES33	04/05/2017	10.56	Call	Bond Future	1,517.1800	1.5172	1,024.2300	1.0242	(32.491)	0	0	0
2016/11/04	ES33	04/05/2017	10.54	Call	Bond Future	1,390.7500	1.3907	897.8000	0.8978	(35.445)	0	0	0
2016/11/04	ES33	03/08/2017			Bond Future	10.3816	80.6421	10.4603	80.1389	0.757	0.0000	0.0000	0
2016/11/04	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	ES33	03/08/2017	10.55	Call	Bond Future	1,071.2300	1.0712	568.0700	0.5681	(46.970)	0	0	0
2016/11/04	ES33	03/08/2017	10.53	Call	Bond Future	945.1300	0.9451	441.9700	0.4420	(53.237)	0	0	0
2016/11/04	ES33	03/08/2017	10.54	Call	Bond Future	1,008.2200	1.0082	505.0600	0.5051	(49.906)	0	0	0
2016/11/04	ES42	03/11/2016			Bond Future	10.3450	83.8522	10.3450	83.8522	0.000	0.0000	0.0000	0
2016/11/04	ES42	02/02/2017			Bond Future	10.3760	85.7571	10.4488	85.2051	0.702	0.0000	0.0000	8,777
2016/11/04	ES42	04/05/2017			Bond Future	10.4429	83.1787	10.5188	82.6105	0.727	0.0000	0.0000	0
2016/11/04	ES42	03/08/2017			Bond Future	10.5006	84.8786	10.5789	84.2987	0.745	0.0000	0.0000	0

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2016/11/04	GOVI	02/02/2017	533.34	Call	GOVI	117,530.0000	11.7530	91,130.0000	9.1130	(22.462)	0	0	0
2016/11/04	GOVI	02/02/2017			GOVI	545.0930	545.0930	542.4530	542.4530	(0.484)	0.0000	0.0000	517
2016/11/04	GOVI	02/02/2017	533.32	Call	GOVI	117,730.0000	11.7730	91,330.0000	9.1330	(22.424)	0	0	0
2016/11/04	GOVI	02/02/2017	533.33	Call	GOVI	117,630.0000	11.7630	91,230.0000	9.1230	(22.443)	0	0	0
2016/11/04	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	GOVI	04/05/2017			GOVI	555.7990	555.7990	553.0720	553.0720	(0.491)	0.0000	0.0000	0
2016/11/04	GOVI	04/05/2017	262.19	Call	GOVI	2,936,090.0000	293.6090	2,908,820.0000	290.8820	(0.929)	0	0	0
2016/11/04	GOVI	04/05/2017	262.20	Call	GOVI	2,935,990.0000	293.5990	2,908,720.0000	290.8720	(0.929)	0	0	0
2016/11/04	GOVI	04/05/2017	262.18	Call	GOVI	2,936,190.0000	293.6190	2,908,920.0000	290.8920	(0.929)	0	0	0
2016/11/04	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	GOVI	03/08/2017			GOVI	567.1490	567.1490	564.3640	564.3640	(0.491)	0.0000	0.0000	0
2016/11/04	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	GOVI	03/08/2017	561.09	Call	GOVI	60,590.0000	6.0590	32,740.0000	3.2740	(45.965)	0	0	0
2016/11/04	GOVI	03/08/2017	561.10	Call	GOVI	60,490.0000	6.0490	32,640.0000	3.2640	(46.041)	0	0	0
2016/11/04	GOVI	03/08/2017	561.11	Call	GOVI	60,390.0000	6.0390	32,540.0000	3.2540	(46.117)	0	0	0
2016/11/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/11/04	IGOV	02/02/2017			Index Future	253.6570	253.6570	253.4390	253.4390	(0.086)	0.0000	0.0000	1,070
2016/11/04	IGOV	04/05/2017			Index Future	258.6540	258.6540	258.4150	258.4150	(0.092)	0.0000	0.0000	0
2016/11/04	IGOV	03/08/2017			Index Future	263.9510	263.9510	263.7060	263.7060	(0.093)	0.0000	0.0000	0
2016/11/04	ILBI	02/02/2017			Index Future	686.8590	686.8590	686.2240	686.2240	(0.092)	0.0000	0.0000	155
2016/11/04	ILBI	04/05/2017			Index Future	700.3820	700.3820	699.5780	699.5780	(0.115)	0.0000	0.0000	0
2016/11/04	ILBI	03/08/2017			Index Future	714.1530	714.1530	713.3480	713.3480	(0.113)	0.0000	0.0000	0
2016/11/04	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/11/04	IS01	16/03/2017			Interest Rate Swap	100.0093	100.0093	100.0103	100.0103	0.001	0.0000	0.0000	0
2016/11/04	IS01	15/06/2017			Interest Rate Swap	99.6297	99.6297	99.6334	99.6334	0.004	0.0000	0.0000	0
2016/11/04	IS01	21/09/2017			Interest Rate Swap	99.6633	99.6633	99.6708	99.6708	0.008	0.0000	0.0000	0
2016/11/04	IS01	21/12/2017			Interest Rate Swap	99.9338	99.9338	99.9426	99.9426	0.009	0.0000	0.0000	0
2016/11/04	IS02	18/12/2017			Interest Rate Swap	99.9617	99.9617	99.9701	99.9701	0.008	0.0000	0.0000	0
2016/11/04	IS02	16/03/2018			Interest Rate Swap	99.2398	99.2398	99.2520	99.2520	0.012	0.0000	0.0000	0
2016/11/04	IS02	15/06/2018			Interest Rate Swap	98.9003	98.9003	98.9143	98.9143	0.014	0.0000	0.0000	0
2016/11/04	IS02	21/09/2018			Interest Rate Swap	98.9497	98.9497	98.9690	98.9690	0.020	0.0000	0.0000	0
2016/11/04	IS02	21/12/2018			Interest Rate Swap	99.4400	99.4400	99.4600	99.4600	0.020	0.0000	0.0000	0
2016/11/04	IS05	17/12/2020			Interest Rate Swap	97.7423	97.7423	97.7512	97.7512	0.009	0.0000	0.0000	0
2016/11/04	IS05	16/03/2021			Interest Rate Swap	97.0589	97.0589	97.0645	97.0645	0.006	0.0000	0.0000	0
2016/11/04	IS05	15/06/2021			Interest Rate Swap	96.3396	96.3396	96.3415	96.3415	0.002	0.0000	0.0000	0
2016/11/04	IS05	21/09/2021			Interest Rate Swap	96.5939	96.5939	96.5930	96.5930	(0.001)	0.0000	0.0000	0

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2016/11/04	IS05	21/12/2021			Interest Rate Swap	98.8290	98.8290	98.8265	98.8265	(0.003)	0.0000	0.0000	50
2016/11/04	IS10	17/12/2025			Interest Rate Swap	97.5199	97.5199	97.6160	97.6160	0.099	0.0000	0.0000	0
2016/11/04	IS10	16/03/2026			Interest Rate Swap	94.5914	94.5914	94.6936	94.6936	0.108	0.0000	0.0000	0
2016/11/04	IS10	15/06/2026			Interest Rate Swap	93.3602	93.3602	93.4677	93.4677	0.115	0.0000	0.0000	0
2016/11/04	IS10	21/09/2026			Interest Rate Swap	95.4581	95.4581	95.5698	95.5698	0.117	0.0000	0.0000	0
2016/11/04	IS10	21/12/2026			Interest Rate Swap	99.1284	99.1284	99.2420	99.2420	0.115	0.0000	0.0000	0
2016/11/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/11/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/11/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/11/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/11/04	JBAF	16/11/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/11/04	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10,000
2016/11/04	JBAF	18/01/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/04	JBAF	15/02/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/04	JBAF	15/03/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	1,000
2016/11/04	JBAF	21/06/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/11/04	JBAF	20/09/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/11/04	JBAF	20/12/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/11/04	JBAF	20/03/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/11/04	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/11/04	JBAF	19/09/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/11/04	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/11/04	R023	03/11/2016			Bond Future	8.3750	98.4430	8.3750	98.4430	0.000	0.0000	0.0000	0
2016/11/04	R023	02/02/2017	8.85	Call	Bond Future	2,688.6400	2.6886	2,478.4600	2.4785	(7.817)	0	0	0
2016/11/04	R023	02/02/2017			Bond Future	8.3675	100.5288	8.4278	100.2523	0.721	0.0000	0.0000	16,607
2016/11/04	R023	02/02/2017	8.86	Call	Bond Future	2,722.4400	2.7224	2,511.1100	2.5111	(7.763)	0	0	0
2016/11/04	R023	02/02/2017	8.84	Put	Bond Future	513.7600	0.5138	581.2600	0.5813	13.138	0	0	0
2016/11/04	R023	02/02/2017	8.86	Put	Bond Future	491.8700	0.4919	557.0600	0.5571	13.254	0	0	0
2016/11/04	R023	02/02/2017	8.84	Call	Bond Future	2,655.0000	2.6550	2,445.9800	2.4460	(7.873)	0	0	0
2016/11/04	R023	02/02/2017	8.85	Put	Bond Future	502.7200	0.5027	569.0600	0.5691	13.196	0	0	0
2016/11/04	R023	04/05/2017	8.61	Call	Bond Future	2,346.0500	2.3460	2,173.3800	2.1734	(7.360)	0	0	0
2016/11/04	R023	04/05/2017			Bond Future	8.3876	98.5702	8.4525	98.2821	0.774	0.0000	0.0000	0
2016/11/04	R023	04/05/2017	8.59	Call	Bond Future	2,293.5400	2.2935	2,123.0300	2.1230	(7.434)	0	0	0
2016/11/04	R023	04/05/2017	8.60	Call	Bond Future	2,319.7200	2.3197	2,148.1300	2.1481	(7.397)	0	0	0
2016/11/04	R023	04/05/2017	8.59	Put	Bond Future	1,398.4800	1.3985	1,516.0300	1.5160	8.406	0	0	0
2016/11/04	R023	04/05/2017	8.61	Put	Bond Future	1,363.1100	1.3631	1,478.5000	1.4785	8.465	0	0	0
2016/11/04	R023	04/05/2017	8.60	Put	Bond Future	1,380.7100	1.3807	1,497.1800	1.4972	8.436	0	0	0
2016/11/04	R023	03/08/2017	8.60	Put	Bond Future	1,733.3000	1.7333	1,857.0400	1.8570	7.139	0	0	0
2016/11/04	R023	03/08/2017			Bond Future	8.3898	100.5838	8.4583	100.2897	0.817	0.0000	0.0000	0
2016/11/04	R023	03/08/2017	8.59	Put	Bond Future	1,751.2400	1.7512	1,875.8900	1.8759	7.118	0	0	0

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2016/11/04	R023	03/08/2017	8.60	Call	Bond Future	2,631.8200	2.6318	2,461.4000	2.4614	(6.475)	0	0	0
2016/11/04	R023	03/08/2017	8.58	Call	Bond Future	2,582.7900	2.5828	2,414.1900	2.4142	(6.528)	0	0	0
2016/11/04	R023	03/08/2017	8.59	Call	Bond Future	2,607.2500	2.6073	2,437.7400	2.4377	(6.501)	0	0	0
2016/11/04	R023	03/08/2017	8.58	Put	Bond Future	1,769.3200	1.7693	1,894.8800	1.8949	7.097	0	0	0
2016/11/04	R035	03/11/2016			Bond Future	9.2900	98.0479	9.2900	98.0479	0.000	0.0000	0.0000	0
2016/11/04	R035	02/02/2017			Bond Future	9.2967	100.2556	9.3698	99.6417	0.787	0.0000	0.0000	5,762
2016/11/04	R035	02/02/2017	9.51	Call	Bond Future	1,773.4400	1.7734	1,159.5900	1.1596	(34.614)	0	0	0
2016/11/04	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R035	02/02/2017	9.52	Call	Bond Future	1,855.3500	1.8553	1,241.5000	1.2415	(33.085)	0	0	0
2016/11/04	R035	02/02/2017	9.50	Call	Bond Future	1,691.4300	1.6914	1,077.5800	1.0776	(36.292)	0	0	0
2016/11/04	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R035	04/05/2017			Bond Future	9.3334	97.7206	9.4095	97.0886	0.815	0.0000	0.0000	0
2016/11/04	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R035	04/05/2017	9.55	Call	Bond Future	1,782.9000	1.7829	1,150.9300	1.1509	(35.446)	0	0	0
2016/11/04	R035	04/05/2017	9.53	Call	Bond Future	1,620.4100	1.6204	988.4400	0.9884	(39.001)	0	0	0
2016/11/04	R035	04/05/2017	9.54	Call	Bond Future	1,701.7100	1.7017	1,069.7400	1.0697	(37.137)	0	0	0
2016/11/04	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R035	03/08/2017			Bond Future	9.3615	99.7170	9.4399	99.0720	0.837	0.0000	0.0000	0
2016/11/04	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R035	03/08/2017	9.50	Call	Bond Future	1,135.5100	1.1355	490.4400	0.4904	(56.809)	0	0	0
2016/11/04	R035	03/08/2017	9.51	Call	Bond Future	1,216.7000	1.2167	571.6300	0.5716	(53.018)	0	0	0
2016/11/04	R035	03/08/2017	9.52	Call	Bond Future	1,297.7800	1.2978	652.7100	0.6527	(49.706)	0	0	0
2016/11/04	R186	03/11/2016			Bond Future	8.6800	116.0884	8.6800	116.0884	0.000	0.0000	0.0000	0
2016/11/04	R186	02/02/2017	8.00	Put	Bond Future	5,329.1800	5.3292	5,698.0500	5.6980	6.922	0	0	0
2016/11/04	R186	02/02/2017	9.40	Call	Bond Future	5,503.1700	5.5032	5,123.2900	5.1233	(6.903)	0	0	0
2016/11/04	R186	02/02/2017	8.81	Put	Bond Future	1,604.3100	1.6043	1,787.6500	1.7876	11.428	0	0	0
2016/11/04	R186	02/02/2017	9.10	Put	Bond Future	920.8900	0.9209	1,041.4400	1.0414	13.091	0	0	2,546
2016/11/04	R186	02/02/2017			Bond Future	8.6672	113.3556	8.7312	112.9043	0.739	0.0000	0.0000	103,516
2016/11/04	R186	02/02/2017	9.50	Call	Bond Future	6,065.1700	6.0652	5,672.7000	5.6727	(6.471)	0	0	0
2016/11/04	R186	02/02/2017	8.43	Put	Bond Future	3,016.1400	3.0161	3,292.9600	3.2930	9.178	0	0	0
2016/11/04	R186	02/02/2017	8.80	Put	Bond Future	1,633.3500	1.6334	1,819.0700	1.8191	11.370	0	0	0
2016/11/04	R186	02/02/2017	8.87	Call	Bond Future	2,858.5500	2.8586	2,576.6100	2.5766	(9.863)	0	0	0
2016/11/04	R186	02/02/2017	8.90	Put	Bond Future	1,360.1800	1.3602	1,522.6700	1.5227	11.946	0	0	750
2016/11/04	R186	02/02/2017	8.00	Call	Bond Future	480.4600	0.4805	398.0700	0.3981	(17.148)	0	0	7,000
2016/11/04	R186	02/02/2017	8.60	Call	Bond Future	1,832.4400	1.8324	1,615.9700	1.6160	(11.813)	0	0	7,000
2016/11/04	R186	02/02/2017	8.81	Call	Bond Future	2,607.0400	2.6070	2,339.1200	2.3391	(10.277)	0	0	0
2016/11/04	R186	02/02/2017	8.37	Call	Bond Future	1,168.9700	1.1690	1,008.9600	1.0090	(13.688)	0	0	500
2016/11/04	R186	02/02/2017	8.62	Put	Bond Future	2,232.9800	2.2330	2,462.7900	2.4628	10.292	0	0	0
2016/11/04	R186	02/02/2017	8.79	Call	Bond Future	2,525.8200	2.5258	2,262.6700	2.2627	(10.418)	0	0	0
2016/11/04	R186	02/02/2017	8.95	Call	Bond Future	3,211.4700	3.2115	2,911.6100	2.9116	(9.337)	0	0	0
2016/11/04	R186	02/02/2017	9.02	Call	Bond Future	3,535.7900	3.5358	3,221.0400	3.2210	(8.902)	0	0	0
2016/11/04	R186	02/02/2017	8.87	Put	Bond Future	1,438.1700	1.4382	1,607.4900	1.6075	11.773	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
2016/11/04	R186	02/02/2017	9.50	Put	Bond Future	384.7300	0.3847	443.5200	0.4435	15.281	0	0	13,500
2016/11/04	R186	02/02/2017	8.43	Call	Bond Future	1,323.8600	1.3239	1,149.4200	1.1494	(13.177)	0	0	750
2016/11/04	R186	02/02/2017	8.80	Call	Bond Future	2,566.2600	2.5663	2,300.7200	2.3007	(10.347)	0	0	0
2016/11/04	R186	02/02/2017	8.90	Call	Bond Future	2,988.6000	2.9886	2,699.8300	2.6998	(9.662)	0	0	0
2016/11/04	R186	02/02/2017	9.40	Put	Bond Future	483.9400	0.4839	555.3200	0.5553	14.750	0	0	750
2016/11/04	R186	02/02/2017	9.10	Call	Bond Future	3,922.8100	3.9228	3,592.1000	3.5921	(8.430)	0	0	0
2016/11/04	R186	02/02/2017	8.37	Put	Bond Future	3,294.7800	3.2948	3,586.0300	3.5860	8.840	0	0	0
2016/11/04	R186	02/02/2017	8.60	Put	Bond Future	2,308.3200	2.3083	2,543.1100	2.5431	10.171	0	0	0
2016/11/04	R186	02/02/2017	8.62	Call	Bond Future	1,899.0600	1.8991	1,677.6100	1.6776	(11.661)	0	0	500
2016/11/04	R186	02/02/2017	8.79	Put	Bond Future	1,662.7800	1.6628	1,850.8900	1.8509	11.313	0	0	0
2016/11/04	R186	02/02/2017	8.95	Put	Bond Future	1,237.5000	1.2375	1,388.9000	1.3889	12.234	0	0	2,546
2016/11/04	R186	02/02/2017	9.02	Put	Bond Future	1,080.4900	1.0805	1,217.0000	1.2170	12.634	0	0	500
2016/11/04	R186	04/05/2017			Bond Future	8.6965	115.5824	8.7642	115.1150	0.779	0.0000	0.0000	0
2016/11/04	R186	04/05/2017	8.89	Put	Bond Future	2,304.6600	2.3047	2,496.7300	2.4967	8.334	0	0	0
2016/11/04	R186	04/05/2017	8.91	Put	Bond Future	2,249.0100	2.2490	2,437.7000	2.4377	8.390	0	0	0
2016/11/04	R186	04/05/2017	8.90	Put	Bond Future	2,276.7000	2.2767	2,467.0800	2.4671	8.362	0	0	0
2016/11/04	R186	04/05/2017	8.91	Call	Bond Future	3,713.3400	3.7133	3,434.6800	3.4347	(7.504)	0	0	0
2016/11/04	R186	04/05/2017	8.89	Call	Bond Future	3,632.9000	3.6329	3,357.6200	3.3576	(7.577)	0	0	0
2016/11/04	R186	04/05/2017	8.90	Call	Bond Future	3,673.0100	3.6730	3,396.0400	3.3960	(7.541)	0	0	0
2016/11/04	R186	03/08/2017	8.93	Put	Bond Future	2,873.5400	2.8735	3,072.2100	3.0722	6.914	0	0	0
2016/11/04	R186	03/08/2017			Bond Future	8.7135	112.6375	8.7840	112.1603	0.809	0.0000	0.0000	0
2016/11/04	R186	03/08/2017	8.92	Put	Bond Future	2,901.4100	2.9014	3,101.4800	3.1015	6.896	0	0	0
2016/11/04	R186	03/08/2017	8.91	Call	Bond Future	4,252.3700	4.2524	3,976.7100	3.9767	(6.483)	0	0	0
2016/11/04	R186	03/08/2017	8.93	Call	Bond Future	4,329.8300	4.3298	4,051.3700	4.0514	(6.431)	0	0	0
2016/11/04	R186	03/08/2017	8.92	Call	Bond Future	4,291.0100	4.2910	4,013.9500	4.0139	(6.457)	0	0	0
2016/11/04	R186	03/08/2017	8.91	Put	Bond Future	2,929.5100	2.9295	3,130.9800	3.1310	6.877	0	0	0
2016/11/04	R197	03/11/2016			Bond Future	301.4576	301.4576	301.4576	301.4576	0.000	0.0000	0.0000	0
2016/11/04	R197	02/02/2017			Bond Future	300.5220	300.5220	300.4277	300.4277	(0.031)	0.0000	0.0000	1,246
2016/11/04	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R197	02/02/2017	302.57	Put	Bond Future	2,047.9800	2.0480	2,142.3100	2.1423	4.606	0	0	0
2016/11/04	R197	02/02/2017	302.59	Put	Bond Future	2,067.9800	2.0680	2,162.3100	2.1623	4.561	0	0	0
2016/11/04	R197	02/02/2017	302.58	Put	Bond Future	2,057.9800	2.0580	2,152.3100	2.1523	4.584	0	0	0
2016/11/04	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R197	04/05/2017	308.58	Put	Bond Future	2,137.0000	2.1370	2,252.6100	2.2526	5.410	0	0	0
2016/11/04	R197	04/05/2017			Bond Future	306.4430	306.4430	306.3274	306.3274	(0.038)	0.0000	0.0000	0
2016/11/04	R197	04/05/2017	308.60	Put	Bond Future	2,157.0000	2.1570	2,272.6100	2.2726	5.360	0	0	0
2016/11/04	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R197	04/05/2017	308.59	Put	Bond Future	2,147.0000	2.1470	2,262.6100	2.2626	5.385	0	0	0
2016/11/04	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R197	03/08/2017			Bond Future	305.8188	305.8188	305.7000	305.7000	(0.039)	0.0000	0.0000	0
2016/11/04	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R197	03/08/2017	308.05	Put	Bond Future	2,231.2400	2.2312	2,350.0200	2.3500	5.323	0	0	0
2016/11/04	R197	03/08/2017	308.07	Put	Bond Future	2,251.2400	2.2512	2,370.0200	2.3700	5.276	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
2016/11/04	R197	03/08/2017	308.06	Put	Bond Future	2,241.2400	2.2412	2,360.0200	2.3600	5.300	0	0	0
2016/11/04	R202	03/11/2016			Bond Future	248.3344	248.3344	248.3344	248.3344	0.000	0.0000	0.0000	0
2016/11/04	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R202	02/02/2017			Bond Future	249.5172	249.5172	249.4395	249.4395	(0.031)	0.0000	0.0000	35,809
2016/11/04	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R202	02/02/2017	251.72	Put	Bond Future	2,202.7600	2.2028	2,280.4700	2.2805	3.528	0	0	0
2016/11/04	R202	02/02/2017	251.74	Put	Bond Future	2,222.7600	2.2228	2,300.4700	2.3005	3.496	0	0	0
2016/11/04	R202	02/02/2017	251.73	Put	Bond Future	2,212.7600	2.2128	2,290.4700	2.2905	3.512	0	0	0
2016/11/04	R202	04/05/2017	256.73	Put	Bond Future	2,296.9800	2.2970	2,392.0900	2.3921	4.141	0	0	0
2016/11/04	R202	04/05/2017			Bond Future	254.4330	254.4330	254.3379	254.3379	(0.037)	0.0000	0.0000	0
2016/11/04	R202	04/05/2017	256.72	Put	Bond Future	2,286.9800	2.2870	2,382.0900	2.3821	4.159	0	0	0
2016/11/04	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R202	04/05/2017	256.71	Put	Bond Future	2,276.9800	2.2770	2,372.0900	2.3721	4.177	0	0	0
2016/11/04	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R202	03/08/2017			Bond Future	255.9787	255.9787	255.8807	255.8807	(0.038)	0.0000	0.0000	0
2016/11/04	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R202	03/08/2017	258.35	Put	Bond Future	2,371.3200	2.3713	2,469.3100	2.4693	4.132	0	0	0
2016/11/04	R202	03/08/2017	258.37	Put	Bond Future	2,391.3200	2.3913	2,489.3100	2.4893	4.098	0	0	0
2016/11/04	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R202	03/08/2017	258.36	Put	Bond Future	2,381.3200	2.3813	2,479.3100	2.4793	4.115	0	0	0
2016/11/04	R203	03/11/2016			Bond Future	7.5500	101.7813	7.5500	101.7813	0.000	0.0000	0.0000	0
2016/11/04	R203	02/02/2017	7.70	Call	Bond Future	211.9400	0.2119	170.6500	0.1707	(19.482)	0	0	0
2016/11/04	R203	02/02/2017	7.71	Put	Bond Future	63.9500	0.0639	85.4800	0.0855	33.667	0	0	0
2016/11/04	R203	02/02/2017			Bond Future	7.4476	103.7545	7.5568	103.6913	1.465	0.0000	0.0000	24,463
2016/11/04	R203	02/02/2017	7.71	Call	Bond Future	215.8800	0.2159	174.1600	0.1742	(19.326)	0	0	0
2016/11/04	R203	02/02/2017	7.72	Call	Bond Future	220.0500	0.2200	177.9100	0.1779	(19.150)	0	0	0
2016/11/04	R203	02/02/2017	7.70	Put	Bond Future	65.7900	0.0658	87.7500	0.0878	33.379	0	0	0
2016/11/04	R203	02/02/2017	7.72	Put	Bond Future	62.3300	0.0623	83.4400	0.0834	33.868	0	0	0
2016/11/04	R203	04/05/2017	6.91	Call	Bond Future	98.9500	0.0989	69.1800	0.0692	(30.086)	0	0	0
2016/11/04	R203	04/05/2017	6.92	Put	Bond Future	121.3200	0.1213	162.0800	0.1621	33.597	0	0	0
2016/11/04	R203	04/05/2017			Bond Future	6.9783	101.6188	7.1807	101.5479	2.901	0.0000	0.0000	0
2016/11/04	R203	04/05/2017	6.92	Call	Bond Future	100.8800	0.1009	70.7400	0.0707	(29.877)	0	0	0
2016/11/04	R203	04/05/2017	6.93	Call	Bond Future	102.5400	0.1025	72.0500	0.0721	(29.735)	0	0	0
2016/11/04	R203	04/05/2017	6.91	Put	Bond Future	122.9000	0.1229	164.0300	0.1640	33.466	0	0	0
2016/11/04	R203	04/05/2017	6.93	Put	Bond Future	119.4700	0.1195	159.8800	0.1599	33.824	0	0	0
2016/11/04	R203	03/08/2017	4.89	Call	Bond Future	105.7200	0.1057	52.8200	0.0528	(50.038)	0	0	0
2016/11/04	R203	03/08/2017			Bond Future	3.9843	103.6949	4.6600	103.6223	16.961	0.0000	0.0000	0
2016/11/04	R203	03/08/2017	4.87	Call	Bond Future	103.9200	0.1039	51.5400	0.0515	(50.404)	0	0	0
2016/11/04	R203	03/08/2017	4.88	Call	Bond Future	104.8200	0.1048	52.1800	0.0522	(50.219)	0	0	0
2016/11/04	R203	03/08/2017	4.87	Put	Bond Future	8.7800	0.0088	29.0100	0.0290	230.410	0	0	0
2016/11/04	R203	03/08/2017	4.89	Put	Bond Future	8.4300	0.0084	28.1400	0.0281	233.808	0	0	0
2016/11/04	R203	03/08/2017	4.88	Put	Bond Future	8.6000	0.0086	28.5700	0.0286	232.209	0	0	0

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2016/11/04	R204	03/11/2016			Bond Future	7.7250	103.5743	7.7250	103.5743	0.000	0.0000	0.0000	0
2016/11/04	R204	02/02/2017	8.28	Call	Bond Future	1,105.7400	1.1057	995.4200	0.9954	(9.977)	0	0	0
2016/11/04	R204	02/02/2017			Bond Future	7.6795	101.5884	7.7558	101.4575	0.994	0.0000	0.0000	30,055
2016/11/04	R204	02/02/2017	8.29	Call	Bond Future	1,120.2000	1.1202	1,009.3700	1.0094	(9.894)	0	0	0
2016/11/04	R204	02/02/2017	8.30	Call	Bond Future	1,134.7300	1.1347	1,023.3800	1.0234	(9.813)	0	0	0
2016/11/04	R204	02/02/2017	8.28	Put	Bond Future	80.9600	0.0810	101.6200	0.1016	25.519	0	0	0
2016/11/04	R204	02/02/2017	8.30	Put	Bond Future	76.0600	0.0761	95.6900	0.0957	25.809	0	0	0
2016/11/04	R204	02/02/2017	8.29	Put	Bond Future	78.4700	0.0785	98.6200	0.0986	25.679	0	0	0
2016/11/04	R204	04/05/2017	7.90	Put	Bond Future	341.7600	0.3418	396.1700	0.3962	15.921	0	0	0
2016/11/04	R204	04/05/2017			Bond Future	7.6372	103.5840	7.7304	103.4440	1.221	0.0000	0.0000	0
2016/11/04	R204	04/05/2017	7.92	Put	Bond Future	331.0100	0.3310	384.1900	0.3842	16.066	0	0	0
2016/11/04	R204	04/05/2017	7.90	Call	Bond Future	735.6800	0.7357	650.0800	0.6501	(11.635)	0	0	0
2016/11/04	R204	04/05/2017	7.91	Put	Bond Future	336.3500	0.3363	390.1500	0.3902	15.995	0	0	0
2016/11/04	R204	04/05/2017	7.91	Call	Bond Future	745.2200	0.7452	659.0100	0.6590	(11.568)	0	0	0
2016/11/04	R204	04/05/2017	7.92	Call	Bond Future	754.8200	0.7548	667.9900	0.6680	(11.503)	0	0	0
2016/11/04	R204	03/08/2017	7.77	Put	Bond Future	404.7600	0.4048	464.3900	0.4644	14.732	0	0	0
2016/11/04	R204	03/08/2017			Bond Future	7.5132	101.6572	7.6246	101.5141	1.483	0.0000	0.0000	0
2016/11/04	R204	03/08/2017	7.76	Put	Bond Future	409.6700	0.4097	469.8100	0.4698	14.680	0	0	0
2016/11/04	R204	03/08/2017	7.75	Call	Bond Future	718.4800	0.7185	636.0200	0.6360	(11.477)	0	0	0
2016/11/04	R204	03/08/2017	7.76	Call	Bond Future	726.3200	0.7263	643.3500	0.6433	(11.423)	0	0	0
2016/11/04	R204	03/08/2017	7.77	Call	Bond Future	734.2000	0.7342	650.7200	0.6507	(11.370)	0	0	0
2016/11/04	R204	03/08/2017	7.75	Put	Bond Future	414.6300	0.4146	475.2800	0.4753	14.627	0	0	0
2016/11/04	R207	03/11/2016			Bond Future	7.9400	100.3603	7.9400	100.3603	0.000	0.0000	0.0000	0
2016/11/04	R207	02/02/2017	9.24	Call	Bond Future	3,339.1700	3.3392	3,162.7200	3.1627	(5.284)	0	0	0
2016/11/04	R207	02/02/2017			Bond Future	7.9065	98.7621	7.9770	98.5824	0.893	0.0000	0.0000	86,326
2016/11/04	R207	02/02/2017	8.91	Call	Bond Future	2,557.0900	2.5571	2,387.5400	2.3875	(6.631)	0	0	62
2016/11/04	R207	02/02/2017	9.22	Call	Bond Future	3,291.2700	3.2913	3,115.0800	3.1151	(5.353)	0	0	0
2016/11/04	R207	02/02/2017	9.23	Call	Bond Future	3,315.2200	3.3152	3,138.9000	3.1389	(5.319)	0	0	0
2016/11/04	R207	02/02/2017	8.91	Put	Bond Future	39.3000	0.0393	49.4800	0.0495	25.903	0	0	0
2016/11/04	R207	02/02/2017	9.22	Put	Bond Future	11.8900	0.0119	15.4300	0.0154	29.773	0	0	0
2016/11/04	R207	02/02/2017	9.24	Put	Bond Future	10.9200	0.0109	14.2000	0.0142	30.037	0	0	0
2016/11/04	R207	02/02/2017	9.23	Put	Bond Future	11.4000	0.0114	14.8100	0.0148	29.912	0	0	0
2016/11/04	R207	04/05/2017	8.21	Put	Bond Future	535.8000	0.5358	605.9000	0.6059	13.083	0	0	0
2016/11/04	R207	04/05/2017			Bond Future	7.9081	100.7023	7.9886	100.5128	1.018	0.0000	0.0000	0
2016/11/04	R207	04/05/2017	8.22	Call	Bond Future	1,259.1300	1.2591	1,138.9500	1.1389	(9.545)	0	0	0
2016/11/04	R207	04/05/2017	8.20	Call	Bond Future	1,228.7700	1.2288	1,110.1500	1.1102	(9.654)	0	0	0
2016/11/04	R207	04/05/2017	8.21	Call	Bond Future	1,243.9100	1.2439	1,124.5100	1.1245	(9.599)	0	0	0
2016/11/04	R207	04/05/2017	8.20	Put	Bond Future	544.0200	0.5440	614.9000	0.6149	13.029	0	0	0
2016/11/04	R207	04/05/2017	8.22	Put	Bond Future	527.6800	0.5277	597.0000	0.5970	13.137	0	0	0
2016/11/04	R207	03/08/2017	8.19	Call	Bond Future	1,359.5300	1.3595	1,241.5500	1.2416	(8.678)	0	0	51
2016/11/04	R207	03/08/2017			Bond Future	7.8701	99.1150	7.9599	98.9213	1.141	0.0000	0.0000	0
2016/11/04	R207	03/08/2017	8.39	Put	Bond Future	529.7800	0.5298	593.1600	0.5932	11.963	0	0	0
2016/11/04	R207	03/08/2017	8.41	Put	Bond Future	517.0400	0.5170	579.2600	0.5793	12.034	0	0	0
2016/11/04	R207	03/08/2017	8.19	Put	Bond Future	671.6800	0.6717	747.3600	0.7474	11.267	0	0	0
2016/11/04	R207	03/08/2017	8.40	Put	Bond Future	523.3800	0.5234	586.1800	0.5862	11.999	0	0	0
2016/11/04	R207	03/08/2017	8.41	Call	Bond Future	1,674.3900	1.6744	1,542.9500	1.5429	(7.850)	0	0	0
2016/11/04	R207	03/08/2017	8.39	Call	Bond Future	1,644.5700	1.6446	1,514.2900	1.5143	(7.922)	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
2016/11/04	R207	03/08/2017	8.40	Call	Bond Future	1,659.4500	1.6594	1,528.5900	1.5286	(7.886)	0	0	0
2016/11/04	R208	03/11/2016			Bond Future	8.1250	95.7160	8.1250	95.7160	0.000	0.0000	0.0000	0
2016/11/04	R208	02/02/2017			Bond Future	8.1037	97.7124	8.1713	97.4855	0.834	0.0000	0.0000	33,544
2016/11/04	R208	02/02/2017	8.64	Call	Bond Future	2,042.8700	2.0429	1,862.3300	1.8623	(8.838)	0	0	0
2016/11/04	R208	02/02/2017	8.63	Put	Bond Future	266.7200	0.2667	313.9900	0.3140	17.723	0	0	0
2016/11/04	R208	02/02/2017	8.65	Put	Bond Future	253.4600	0.2535	298.8300	0.2988	17.900	0	0	0
2016/11/04	R208	02/02/2017	8.64	Put	Bond Future	260.0900	0.2601	306.4100	0.3064	17.809	0	0	0
2016/11/04	R208	02/02/2017	8.65	Call	Bond Future	2,069.1000	2.0691	1,887.6100	1.8876	(8.771)	0	0	0
2016/11/04	R208	02/02/2017	8.63	Call	Bond Future	2,016.6300	2.0166	1,837.0400	1.8370	(8.905)	0	0	0
2016/11/04	R208	04/05/2017	8.39	Call	Bond Future	1,688.7900	1.6888	1,541.9300	1.5419	(8.696)	0	0	0
2016/11/04	R208	04/05/2017			Bond Future	8.1149	96.2283	8.1894	95.9909	0.918	0.0000	0.0000	0
2016/11/04	R208	04/05/2017	8.37	Call	Bond Future	1,649.3300	1.6493	1,504.3600	1.5044	(8.790)	0	0	0
2016/11/04	R208	04/05/2017	8.38	Call	Bond Future	1,668.8700	1.6689	1,522.9600	1.5230	(8.743)	0	0	0
2016/11/04	R208	04/05/2017	8.37	Put	Bond Future	839.0000	0.8390	931.4300	0.9314	11.017	0	0	0
2016/11/04	R208	04/05/2017	8.39	Put	Bond Future	815.2800	0.8153	905.8200	0.9058	11.105	0	0	0
2016/11/04	R208	04/05/2017	8.38	Put	Bond Future	826.9400	0.8269	918.4300	0.9184	11.064	0	0	0
2016/11/04	R208	03/08/2017	8.32	Call	Bond Future	1,772.1400	1.7721	1,631.9400	1.6319	(7.911)	0	0	0
2016/11/04	R208	03/08/2017			Bond Future	8.1004	98.1943	8.1807	97.9518	0.991	0.0000	0.0000	0
2016/11/04	R208	03/08/2017	8.30	Call	Bond Future	1,736.6800	1.7367	1,598.0800	1.5981	(7.981)	0	0	0
2016/11/04	R208	03/08/2017	8.31	Call	Bond Future	1,754.2000	1.7542	1,614.7900	1.6148	(7.947)	0	0	0
2016/11/04	R208	03/08/2017	8.30	Put	Bond Future	1,135.4100	1.1354	1,239.3000	1.2393	9.150	0	0	0
2016/11/04	R208	03/08/2017	8.32	Put	Bond Future	1,110.8800	1.1109	1,213.1700	1.2132	9.208	0	0	0
2016/11/04	R208	03/08/2017	8.31	Put	Bond Future	1,122.9300	1.1229	1,226.0100	1.2260	9.180	0	0	0
2016/11/04	R209	03/11/2016			Bond Future	9.2400	73.9119	9.2400	73.9119	0.000	0.0000	0.0000	0
2016/11/04	R209	02/02/2017	9.55	Put	Bond Future	1,289.2300	1.2892	1,457.9800	1.4580	13.089	0	0	0
2016/11/04	R209	02/02/2017			Bond Future	9.2393	75.6046	9.3122	75.0920	0.788	0.0000	0.0000	61,989
2016/11/04	R209	02/02/2017	9.54	Put	Bond Future	1,312.6500	1.3126	1,483.7100	1.4837	13.032	0	0	0
2016/11/04	R209	02/02/2017	9.55	Call	Bond Future	3,438.2400	3.4382	3,094.3300	3.0943	(10.003)	0	0	0
2016/11/04	R209	02/02/2017	9.53	Call	Bond Future	3,350.0900	3.3501	3,010.8100	3.0108	(10.127)	0	0	0
2016/11/04	R209	02/02/2017	9.54	Call	Bond Future	3,393.9700	3.3940	3,052.3700	3.0524	(10.065)	0	0	0
2016/11/04	R209	02/02/2017	9.53	Put	Bond Future	1,336.5500	1.3366	1,509.9300	1.5099	12.972	0	0	0
2016/11/04	R209	04/05/2017	9.48	Put	Bond Future	2,468.6400	2.4686	2,681.4100	2.6814	8.619	0	0	0
2016/11/04	R209	04/05/2017			Bond Future	9.2725	73.9385	9.3480	73.4111	0.815	0.0000	0.0000	0
2016/11/04	R209	04/05/2017	9.47	Put	Bond Future	2,497.5300	2.4975	2,712.1000	2.7121	8.591	0	0	0
2016/11/04	R209	04/05/2017	9.46	Call	Bond Future	3,825.2200	3.8252	3,514.1700	3.5142	(8.132)	0	0	0
2016/11/04	R209	04/05/2017	9.47	Call	Bond Future	3,864.5600	3.8646	3,551.7100	3.5517	(8.095)	0	0	0
2016/11/04	R209	04/05/2017	9.48	Call	Bond Future	3,903.8700	3.9039	3,589.2200	3.5892	(8.060)	0	0	0
2016/11/04	R209	04/05/2017	9.46	Put	Bond Future	2,526.4900	2.5265	2,742.8600	2.7429	8.564	0	0	0
2016/11/04	R209	03/08/2017			Bond Future	9.2975	75.4492	9.3751	74.9109	0.835	0.0000	0.0000	0
2016/11/04	R209	03/08/2017	9.44	Call	Bond Future	4,316.8200	4.3168	4,011.0500	4.0111	(7.083)	0	0	0
2016/11/04	R209	03/08/2017	9.43	Put	Bond Future	3,364.5700	3.3646	3,598.6500	3.5987	6.957	0	0	0
2016/11/04	R209	03/08/2017	9.45	Put	Bond Future	3,300.9200	3.3009	3,531.9400	3.5319	6.999	0	0	0
2016/11/04	R209	03/08/2017	9.44	Put	Bond Future	3,332.6200	3.3326	3,565.1700	3.5652	6.978	0	0	0
2016/11/04	R209	03/08/2017	9.45	Call	Bond Future	4,353.4300	4.3534	4,046.1300	4.0461	(7.059)	0	0	0
2016/11/04	R209	03/08/2017	9.43	Call	Bond Future	4,280.3500	4.2804	3,976.1100	3.9761	(7.108)	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
2016/11/04	R210	03/11/2016			Bond Future	185.9699	185.9699	185.9699	185.9699	0.000	0.0000	0.0000	0
2016/11/04	R210	02/02/2017	190.85	Put	Bond Future	1,338.9800	1.3390	1,397.3500	1.3974	4.359	0	0	0
2016/11/04	R210	02/02/2017			Bond Future	189.5110	189.5110	189.4526	189.4526	(0.031)	0.0000	0.0000	1,983
2016/11/04	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R210	02/02/2017	190.84	Put	Bond Future	1,328.9800	1.3290	1,387.3500	1.3874	4.392	0	0	0
2016/11/04	R210	02/02/2017	190.86	Put	Bond Future	1,348.9800	1.3490	1,407.3500	1.4074	4.327	0	0	0
2016/11/04	R210	04/05/2017			Bond Future	190.9282	190.9282	190.8566	190.8566	(0.037)	0.0000	0.0000	0
2016/11/04	R210	04/05/2017	192.31	Put	Bond Future	1,381.8100	1.3818	1,453.3900	1.4534	5.180	0	0	0
2016/11/04	R210	04/05/2017	192.33	Put	Bond Future	1,401.8100	1.4018	1,473.3900	1.4734	5.106	0	0	0
2016/11/04	R210	04/05/2017	192.32	Put	Bond Future	1,391.8100	1.3918	1,463.3900	1.4634	5.143	0	0	0
2016/11/04	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R210	03/08/2017	196.29	Put	Bond Future	1,451.3900	1.4514	1,524.9800	1.5250	5.070	0	0	0
2016/11/04	R210	03/08/2017			Bond Future	194.8386	194.8386	194.7650	194.7650	(0.038)	0.0000	0.0000	0
2016/11/04	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R210	03/08/2017	196.28	Put	Bond Future	1,441.3900	1.4414	1,514.9800	1.5150	5.105	0	0	0
2016/11/04	R210	03/08/2017	196.30	Put	Bond Future	1,461.3900	1.4614	1,534.9800	1.5350	5.036	0	0	0
2016/11/04	R211	03/11/2016			Bond Future	141.4001	141.4001	141.4001	141.4001	0.000	0.0000	0.0000	0
2016/11/04	R212	03/11/2016			Bond Future	148.0181	148.0181	148.0181	148.0181	0.000	0.0000	0.0000	0
2016/11/04	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R212	02/02/2017			Bond Future	148.7410	148.7410	148.6942	148.6942	(0.031)	0.0000	0.0000	3,380
2016/11/04	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R212	02/02/2017	149.27	Put	Bond Future	529.0100	0.5290	575.8100	0.5758	8.847	0	0	0
2016/11/04	R212	02/02/2017	149.29	Put	Bond Future	549.0100	0.5490	595.8100	0.5958	8.524	0	0	0
2016/11/04	R212	02/02/2017	149.28	Put	Bond Future	539.0100	0.5390	585.8100	0.5858	8.683	0	0	0
2016/11/04	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R212	04/05/2017			Bond Future	151.6716	151.6716	151.6144	151.6144	(0.038)	0.0000	0.0000	0
2016/11/04	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R212	04/05/2017	152.23	Put	Bond Future	558.4200	0.5584	615.6000	0.6156	10.240	0	0	0
2016/11/04	R212	04/05/2017	152.25	Put	Bond Future	578.4200	0.5784	635.6000	0.6356	9.886	0	0	0
2016/11/04	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R212	04/05/2017	152.24	Put	Bond Future	568.4200	0.5684	625.6000	0.6256	10.059	0	0	0
2016/11/04	R212	03/08/2017			Bond Future	152.7476	152.7476	152.6886	152.6886	(0.039)	0.0000	0.0000	0
2016/11/04	R212	03/08/2017	153.34	Put	Bond Future	592.4000	0.5924	651.3700	0.6514	9.954	0	0	0
2016/11/04	R212	03/08/2017	153.36	Put	Bond Future	612.4000	0.6124	671.3700	0.6714	9.629	0	0	0
2016/11/04	R212	03/08/2017	153.35	Put	Bond Future	602.4000	0.6024	661.3700	0.6614	9.789	0	0	0
2016/11/04	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/04	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/04	R213	03/11/2016			Bond Future	9.1000	84.6977	9.1000	84.6977	0.000	0.0000	0.0000	0
2016/11/04	R213	02/02/2017	9.40	Call	Bond Future	3,274.3300	3.2743	2,960.9200	2.9609	(9.572)	0	0	0
2016/11/04	R213	02/02/2017	9.42	Call	Bond Future	3,362.3800	3.3624	3,044.6700	3.0447	(9.449)	0	0	0
2016/11/04	R213	02/02/2017			Bond Future	9.1034	86.5901	9.1716	86.1203	0.749	0.0000	0.0000	51,569
2016/11/04	R213	02/02/2017	9.41	Call	Bond Future	3,318.3100	3.3183	3,002.7400	3.0027	(9.510)	0	0	0
2016/11/04	R213	02/02/2017	9.40	Put	Bond Future	1,256.7600	1.2568	1,413.1600	1.4132	12.445	0	0	0
2016/11/04	R213	02/02/2017	9.42	Put	Bond Future	1,211.2100	1.2112	1,363.3100	1.3633	12.558	0	0	0
2016/11/04	R213	02/02/2017	9.41	Put	Bond Future	1,233.9000	1.2339	1,388.1400	1.3881	12.500	0	0	0
2016/11/04	R213	04/05/2017			Bond Future	9.1365	84.7384	9.2075	84.2541	0.778	0.0000	0.0000	0
2016/11/04	R213	04/05/2017	9.35	Put	Bond Future	2,336.9300	2.3369	2,531.6700	2.5317	8.333	0	0	0
2016/11/04	R213	04/05/2017	9.37	Put	Bond Future	2,281.9300	2.2819	2,473.3400	2.4733	8.388	0	0	0
2016/11/04	R213	04/05/2017	9.35	Call	Bond Future	3,780.8200	3.7808	3,491.2500	3.4913	(7.659)	0	0	0
2016/11/04	R213	04/05/2017	9.36	Put	Bond Future	2,309.4200	2.3094	2,502.4900	2.5025	8.360	0	0	0
2016/11/04	R213	04/05/2017	9.36	Call	Bond Future	3,820.0800	3.8201	3,528.8400	3.5288	(7.624)	0	0	0
2016/11/04	R213	04/05/2017	9.37	Call	Bond Future	3,859.2900	3.8593	3,566.3900	3.5664	(7.589)	0	0	0
2016/11/04	R213	03/08/2017	9.33	Put	Bond Future	3,143.1100	3.1431	3,354.0700	3.3541	6.712	0	0	0
2016/11/04	R213	03/08/2017			Bond Future	9.1603	86.4695	9.2336	85.9751	0.800	0.0000	0.0000	0
2016/11/04	R213	03/08/2017	9.35	Put	Bond Future	3,084.8600	3.0849	3,293.0200	3.2930	6.748	0	0	0
2016/11/04	R213	03/08/2017	9.33	Call	Bond Future	4,281.7400	4.2817	3,998.2700	3.9983	(6.620)	0	0	0
2016/11/04	R213	03/08/2017	9.34	Put	Bond Future	3,113.8800	3.1139	3,323.4400	3.3234	6.730	0	0	0
2016/11/04	R213	03/08/2017	9.34	Call	Bond Future	4,318.9400	4.3189	4,034.0700	4.0341	(6.596)	0	0	0
2016/11/04	R213	03/08/2017	9.35	Call	Bond Future	4,356.2900	4.3563	4,070.0200	4.0700	(6.571)	0	0	0
2016/11/04	R214	03/11/2016			Bond Future	9.3200	74.2686	9.3200	74.2686	0.000	0.0000	0.0000	0
2016/11/04	R214	02/02/2017			Bond Future	9.3209	75.9823	9.3937	75.4452	0.781	0.0000	0.0000	34,384
2016/11/04	R214	02/02/2017	9.67	Call	Bond Future	3,783.3700	3.7834	3,413.9600	3.4140	(9.764)	0	0	0
2016/11/04	R214	02/02/2017	9.66	Put	Bond Future	1,287.8100	1.2878	1,457.7400	1.4577	13.195	0	0	0
2016/11/04	R214	02/02/2017	9.68	Put	Bond Future	1,241.8800	1.2419	1,407.1700	1.4072	13.310	0	0	0
2016/11/04	R214	02/02/2017	9.67	Put	Bond Future	1,264.6100	1.2646	1,432.2100	1.4322	13.253	0	0	0
2016/11/04	R214	02/02/2017	9.68	Call	Bond Future	3,830.7000	3.8307	3,458.9800	3.4590	(9.704)	0	0	0
2016/11/04	R214	02/02/2017	9.66	Call	Bond Future	3,736.4100	3.7364	3,369.3300	3.3693	(9.824)	0	0	0
2016/11/04	R214	04/05/2017	9.58	Put	Bond Future	2,525.9300	2.5259	2,744.4700	2.7445	8.652	0	0	0
2016/11/04	R214	04/05/2017			Bond Future	9.3530	74.1759	9.4283	73.6238	0.805	0.0000	0.0000	0
2016/11/04	R214	04/05/2017	9.57	Put	Bond Future	2,555.5400	2.5555	2,775.9300	2.7759	8.624	0	0	0
2016/11/04	R214	04/05/2017	9.58	Call	Bond Future	4,169.7100	4.1697	3,836.1400	3.8361	(8.000)	0	0	0
2016/11/04	R214	04/05/2017	9.56	Call	Bond Future	4,087.0200	4.0870	3,757.1700	3.7572	(8.071)	0	0	0
2016/11/04	R214	04/05/2017	9.57	Call	Bond Future	4,128.1800	4.1282	3,796.4600	3.7965	(8.036)	0	0	0
2016/11/04	R214	04/05/2017	9.56	Put	Bond Future	2,585.6400	2.5856	2,807.9000	2.8079	8.596	0	0	0
2016/11/04	R214	03/08/2017	9.51	Call	Bond Future	4,533.2500	4.5332	4,213.9700	4.2140	(7.043)	0	0	0
2016/11/04	R214	03/08/2017			Bond Future	9.3775	75.6912	9.4548	75.1277	0.824	0.0000	0.0000	0
2016/11/04	R214	03/08/2017	9.52	Call	Bond Future	4,572.3300	4.5723	4,251.4700	4.2515	(7.017)	0	0	0
2016/11/04	R214	03/08/2017	9.53	Call	Bond Future	4,611.3000	4.6113	4,288.8600	4.2889	(6.992)	0	0	0
2016/11/04	R214	03/08/2017	9.51	Put	Bond Future	3,571.8500	3.5719	3,816.1300	3.8161	6.839	0	0	0
2016/11/04	R214	03/08/2017	9.53	Put	Bond Future	3,506.5200	3.5065	3,747.6400	3.7476	6.876	0	0	0
2016/11/04	R214	03/08/2017	9.52	Put	Bond Future	3,539.1800	3.5392	3,781.8800	3.7819	6.858	0	0	0
2016/11/04	R248	03/11/2016			Bond Future	9.3700	95.4036	9.3700	95.4036	0.000	0.0000	0.0000	0
2016/11/04	R248	02/02/2017	9.76	Put	Bond Future	1,628.5000	1.6285	1,835.3600	1.8354	12.702	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
2016/11/04	R248 02/02/2017	9.78	Put	Bond Future	1,572.5500	1.5725	1,773.9200	1.7739	12.805	0	0	0
2016/11/04	R248 02/02/2017			Bond Future	9.3723	97.6035	9.4451	96.9164	0.777	0.0000	0.0000	63,422
2016/11/04	R248 02/02/2017	9.77	Put	Bond Future	1,600.3200	1.6003	1,804.4200	1.8044	12.754	0	0	0
2016/11/04	R248 02/02/2017	9.76	Call	Bond Future	5,187.2600	5.1873	4,707.0600	4.7071	(9.257)	0	0	0
2016/11/04	R248 02/02/2017	9.77	Call	Bond Future	5,247.7000	5.2477	4,764.7400	4.7647	(9.203)	0	0	0
2016/11/04	R248 02/02/2017	9.78	Call	Bond Future	5,308.3900	5.3084	4,822.7000	4.8227	(9.149)	0	0	0
2016/11/04	R248 04/05/2017	9.66	Call	Bond Future	5,654.6700	5.6547	5,222.6100	5.2226	(7.641)	0	0	0
2016/11/04	R248 04/05/2017			Bond Future	9.4057	95.0799	9.4811	94.3735	0.802	0.0000	0.0000	0
2016/11/04	R248 04/05/2017	9.67	Call	Bond Future	5,707.7300	5.7077	5,273.4300	5.2734	(7.609)	0	0	0
2016/11/04	R248 04/05/2017	9.65	Put	Bond Future	3,346.9300	3.3469	3,623.5100	3.6235	8.264	0	0	0
2016/11/04	R248 04/05/2017	9.67	Put	Bond Future	3,272.4900	3.2725	3,544.5800	3.5446	8.314	0	0	0
2016/11/04	R248 04/05/2017	9.65	Call	Bond Future	5,601.8100	5.6018	5,172.0000	5.1720	(7.673)	0	0	0
2016/11/04	R248 04/05/2017	9.66	Put	Bond Future	3,309.5300	3.3095	3,583.8600	3.5839	8.289	0	0	0
2016/11/04	R248 03/08/2017			Bond Future	9.4316	97.0225	9.5090	96.3014	0.821	0.0000	0.0000	0
2016/11/04	R248 03/08/2017	9.57	Call	Bond Future	6,035.2600	6.0353	5,625.2600	5.6253	(6.793)	0	0	0
2016/11/04	R248 03/08/2017	9.56	Put	Bond Future	4,795.4100	4.7954	5,108.4600	5.1085	6.528	0	0	0
2016/11/04	R248 03/08/2017	9.58	Put	Bond Future	4,711.3600	4.7114	5,020.5200	5.0205	6.562	0	0	0
2016/11/04	R248 03/08/2017	9.57	Put	Bond Future	4,753.3900	4.7534	5,064.4900	5.0645	6.545	0	0	0
2016/11/04	R248 03/08/2017	9.58	Call	Bond Future	6,084.6500	6.0847	5,672.7100	5.6727	(6.770)	0	0	0
2016/11/04	R248 03/08/2017	9.56	Call	Bond Future	5,985.7000	5.9857	5,577.6500	5.5776	(6.817)	0	0	0

Total

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