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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/11/2016 TO 07/11/2016

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
2016/11/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	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
2016/11/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	2025	03/11/2016			Bond Future	128.3130	128.3130	128.3130	128.3130	0.000	0.0000	0.0000	0
2016/11/07	2025	02/02/2017	130.01	Put	Bond Future	573.7800	0.5738	597.9400	0.5979	4.211	0	0	0
2016/11/07	2025	02/02/2017			Bond Future	129.4362	129.4362	129.4121	129.4121	(0.019)	0.0000	0.0000	3,231
2016/11/07	2025	02/02/2017	130.00	Put	Bond Future	563.7800	0.5638	587.9400	0.5879	4.285	0	0	0
2016/11/07	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2025	02/02/2017	129.99	Put	Bond Future	553.7800	0.5538	577.9400	0.5779	4.363	0	0	0
2016/11/07	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2025	04/05/2017			Bond Future	131.9781	131.9781	131.9494	131.9494	(0.022)	0.0000	0.0000	0
2016/11/07	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2025	04/05/2017	132.56	Put	Bond Future	581.9500	0.5820	610.6200	0.6106	4.927	0	0	0
2016/11/07	2025	04/05/2017	132.58	Put	Bond Future	601.9500	0.6020	630.6200	0.6306	4.763	0	0	0
2016/11/07	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2025	04/05/2017	132.57	Put	Bond Future	591.9500	0.5920	620.6200	0.6206	4.843	0	0	0
2016/11/07	2025	03/08/2017			Bond Future	133.3479	133.3479	133.3174	133.3174	(0.023)	0.0000	0.0000	0
2016/11/07	2025	03/08/2017	133.96	Put	Bond Future	612.0700	0.6121	642.5700	0.6426	4.983	0	0	0
2016/11/07	2025	03/08/2017	133.98	Put	Bond Future	632.0700	0.6321	662.5700	0.6626	4.825	0	0	0
2016/11/07	2025	03/08/2017	133.97	Put	Bond Future	622.0700	0.6221	652.5700	0.6526	4.903	0	0	0
2016/11/07	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2030	03/11/2016			Bond Future	9.0800	93.9320	9.0800	93.9320	0.000	0.0000	0.0000	0
2016/11/07	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2030	02/02/2017			Bond Future	9.1500	91.5177	9.1341	91.6301	(0.174)	0.0000	0.0000	28,782
2016/11/07	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2030	02/02/2017	9.29	Call	Bond Future	980.0300	0.9800	1,092.4700	1.0925	11.473	0	0	0
2016/11/07	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2030	02/02/2017	9.30	Call	Bond Future	1,049.4700	1.0495	1,161.9100	1.1619	10.714	0	0	0
2016/11/07	2030	02/02/2017	9.31	Call	Bond Future	1,118.8400	1.1188	1,231.2800	1.2313	10.050	0	0	0
2016/11/07	2030	04/05/2017	9.33	Call	Bond Future	956.6300	0.9566	1,068.3300	1.0683	11.676	0	0	0
2016/11/07	2030	04/05/2017			Bond Future	9.1915	93.3100	9.1755	93.4217	(0.175)	0.0000	0.0000	0
2016/11/07	2030	04/05/2017	9.34	Call	Bond Future	1,025.1600	1.0252	1,136.8600	1.1369	10.896	0	0	0
2016/11/07	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2030	04/05/2017	9.32	Call	Bond Future	888.0300	0.8880	999.7300	0.9997	12.578	0	0	0
2016/11/07	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2030	03/08/2017	9.33	Call	Bond Future	724.9300	0.7249	838.1000	0.8381	15.611	0	0	0
2016/11/07	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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2016/11/07	2030	03/08/2017			Bond Future	9.2238	91.2087	9.2074	91.3219	(0.179)	0.0000	0.0000	0
2016/11/07	2030	03/08/2017	9.34	Call	Bond Future	792.8000	0.7928	905.9700	0.9060	14.275	0	0	0
2016/11/07	2030	03/08/2017	9.35	Call	Bond Future	860.5900	0.8606	973.7600	0.9738	13.150	0	0	0
2016/11/07	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2032	03/11/2016			Bond Future	9.1850	93.2438	9.1850	93.2438	0.000	0.0000	0.0000	0
2016/11/07	2032	02/02/2017	9.53	Call	Bond Future	3,500.2200	3.5002	3,566.7400	3.5667	1.900	0	0	0
2016/11/07	2032	02/02/2017			Bond Future	9.2626	94.7702	9.2415	94.9304	(0.228)	0.0000	0.0000	14,080
2016/11/07	2032	02/02/2017	9.51	Call	Bond Future	3,407.2100	3.4072	3,471.9400	3.4719	1.900	0	0	0
2016/11/07	2032	02/02/2017	9.52	Call	Bond Future	3,453.4900	3.4535	3,519.1100	3.5191	1.900	0	0	0
2016/11/07	2032	02/02/2017	9.51	Put	Bond Future	1,559.3300	1.5593	1,463.9400	1.4639	(6.117)	0	0	0
2016/11/07	2032	02/02/2017	9.53	Put	Bond Future	1,505.3300	1.5053	1,411.7300	1.4117	(6.218)	0	0	0
2016/11/07	2032	02/02/2017	9.52	Put	Bond Future	1,532.0600	1.5321	1,437.5600	1.4376	(6.168)	0	0	0
2016/11/07	2032	04/05/2017	9.45	Call	Bond Future	3,934.8600	3.9349	3,999.0600	3.9991	1.632	0	0	0
2016/11/07	2032	04/05/2017			Bond Future	9.3030	92.4662	9.2816	92.6265	(0.230)	0.0000	0.0000	0
2016/11/07	2032	04/05/2017	9.46	Call	Bond Future	3,976.2700	3.9763	4,041.0500	4.0411	1.629	0	0	0
2016/11/07	2032	04/05/2017	9.44	Put	Bond Future	2,875.9100	2.8759	2,779.2900	2.7793	(3.360)	0	0	0
2016/11/07	2032	04/05/2017	9.46	Put	Bond Future	2,811.3000	2.8113	2,715.8400	2.7158	(3.396)	0	0	0
2016/11/07	2032	04/05/2017	9.44	Call	Bond Future	3,893.6600	3.8937	3,957.2800	3.9573	1.634	0	0	0
2016/11/07	2032	04/05/2017	9.45	Put	Bond Future	2,843.4600	2.8435	2,747.4200	2.7474	(3.378)	0	0	0
2016/11/07	2032	03/08/2017	9.43	Put	Bond Future	3,762.9400	3.7629	3,667.4800	3.6675	(2.537)	0	0	0
2016/11/07	2032	03/08/2017			Bond Future	9.3334	94.3554	9.3114	94.5181	(0.235)	0.0000	0.0000	0
2016/11/07	2032	03/08/2017	9.45	Put	Bond Future	3,695.5100	3.6955	3,600.9900	3.6010	(2.558)	0	0	0
2016/11/07	2032	03/08/2017	9.44	Put	Bond Future	3,729.1000	3.7291	3,634.1100	3.6341	(2.547)	0	0	0
2016/11/07	2032	03/08/2017	9.44	Call	Bond Future	4,514.4700	4.5145	4,582.1800	4.5822	1.500	0	0	0
2016/11/07	2032	03/08/2017	9.43	Call	Bond Future	4,475.0800	4.4751	4,542.3200	4.5423	1.503	0	0	0
2016/11/07	2032	03/08/2017	9.45	Call	Bond Future	4,554.0200	4.5540	4,622.2000	4.6222	1.497	0	0	0
2016/11/07	2033	03/11/2016			Bond Future	107.1949	107.1949	107.1949	107.1949	0.000	0.0000	0.0000	0
2016/11/07	2033	02/02/2017			Bond Future	108.8989	108.8989	108.8791	108.8791	(0.018)	0.0000	0.0000	5,278
2016/11/07	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2033	02/02/2017	109.70	Put	Bond Future	801.1000	0.8011	820.9100	0.8209	2.473	0	0	0
2016/11/07	2033	02/02/2017	109.71	Put	Bond Future	811.1000	0.8111	830.9100	0.8309	2.442	0	0	0
2016/11/07	2033	02/02/2017	109.72	Put	Bond Future	821.1000	0.8211	840.9100	0.8409	2.413	0	0	0
2016/11/07	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2033	04/05/2017			Bond Future	109.9983	109.9983	109.9746	109.9746	(0.022)	0.0000	0.0000	0
2016/11/07	2033	04/05/2017	110.83	Put	Bond Future	831.7000	0.8317	855.4200	0.8554	2.852	0	0	0
2016/11/07	2033	04/05/2017	110.85	Put	Bond Future	851.7000	0.8517	875.4200	0.8754	2.785	0	0	0
2016/11/07	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2033	04/05/2017	110.84	Put	Bond Future	841.7000	0.8417	865.4200	0.8654	2.818	0	0	0
2016/11/07	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2033	03/08/2017	113.14	Put	Bond Future	889.3700	0.8894	914.5900	0.9146	2.836	0	0	0
2016/11/07	2033	03/08/2017			Bond Future	112.2506	112.2506	112.2254	112.2254	(0.022)	0.0000	0.0000	0
2016/11/07	2033	03/08/2017	113.13	Put	Bond Future	879.3700	0.8794	904.5900	0.9046	2.868	0	0	0
2016/11/07	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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2016/11/07	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2033	03/08/2017	113.12	Put	Bond Future	869.3700	0.8694	894.5900	0.8946	2.901	0	0	0
2016/11/07	2037	03/11/2016			Bond Future	9.3500	94.6264	9.3500	94.6264	0.000	0.0000	0.0000	0
2016/11/07	2037	02/02/2017	9.68	Put	Bond Future	1,751.2900	1.7513	1,661.1100	1.6611	(5.149)	0	0	0
2016/11/07	2037	02/02/2017			Bond Future	9.4256	91.8995	9.4097	92.0324	(0.169)	0.0000	0.0000	41,574
2016/11/07	2037	02/02/2017	9.67	Put	Bond Future	1,781.6500	1.7816	1,690.7000	1.6907	(5.105)	0	0	0
2016/11/07	2037	02/02/2017	9.68	Call	Bond Future	3,836.4200	3.8364	3,879.1000	3.8791	1.112	0	0	0
2016/11/07	2037	02/02/2017	9.66	Call	Bond Future	3,736.1400	3.7361	3,777.2900	3.7773	1.101	0	0	0
2016/11/07	2037	02/02/2017	9.67	Call	Bond Future	3,786.2200	3.7862	3,828.1300	3.8281	1.107	0	0	0
2016/11/07	2037	02/02/2017	9.66	Put	Bond Future	1,812.2500	1.8122	1,720.5400	1.7205	(5.061)	0	0	0
2016/11/07	2037	04/05/2017			Bond Future	9.4682	93.6994	9.4522	93.8318	(0.169)	0.0000	0.0000	0
2016/11/07	2037	04/05/2017	9.58	Put	Bond Future	3,349.5900	3.3496	3,260.1600	3.2602	(2.670)	0	0	0
2016/11/07	2037	04/05/2017	9.60	Put	Bond Future	3,276.2500	3.2763	3,187.7600	3.1878	(2.701)	0	0	0
2016/11/07	2037	04/05/2017	9.59	Put	Bond Future	3,312.8800	3.3129	3,223.9200	3.2239	(2.685)	0	0	0
2016/11/07	2037	04/05/2017	9.60	Call	Bond Future	4,355.8700	4.3559	4,399.7900	4.3998	1.008	0	0	0
2016/11/07	2037	04/05/2017	9.58	Call	Bond Future	4,266.6900	4.2667	4,309.6700	4.3097	1.007	0	0	0
2016/11/07	2037	04/05/2017	9.59	Call	Bond Future	4,311.3000	4.3113	4,354.7500	4.3548	1.008	0	0	0
2016/11/07	2037	03/08/2017	9.57	Call	Bond Future	4,926.3100	4.9263	4,974.0600	4.9741	0.969	0	0	0
2016/11/07	2037	03/08/2017			Bond Future	9.5031	91.3557	9.4867	91.4900	(0.172)	0.0000	0.0000	0
2016/11/07	2037	03/08/2017	9.58	Call	Bond Future	4,968.9100	4.9689	5,017.0400	5.0170	0.969	0	0	0
2016/11/07	2037	03/08/2017	9.56	Put	Bond Future	4,419.0600	4.4191	4,332.1000	4.3321	(1.968)	0	0	0
2016/11/07	2037	03/08/2017	9.57	Put	Bond Future	4,380.6000	4.3806	4,294.0200	4.2940	(1.976)	0	0	0
2016/11/07	2037	03/08/2017	9.58	Put	Bond Future	4,342.1000	4.3421	4,255.9000	4.2559	(1.985)	0	0	0
2016/11/07	2037	03/08/2017	9.56	Call	Bond Future	4,883.5600	4.8836	4,930.9300	4.9309	0.970	0	0	0
2016/11/07	2038	03/11/2016			Bond Future	134.6359	134.6359	134.6359	134.6359	0.000	0.0000	0.0000	0
2016/11/07	2038	02/02/2017	137.07	Put	Bond Future	1,352.6300	1.3526	1,377.7300	1.3777	1.856	0	0	0
2016/11/07	2038	02/02/2017			Bond Future	135.7174	135.7174	135.6923	135.6923	(0.018)	0.0000	0.0000	22,147
2016/11/07	2038	02/02/2017	137.06	Put	Bond Future	1,342.6300	1.3426	1,367.7300	1.3677	1.869	0	0	0
2016/11/07	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2038	02/02/2017	137.05	Put	Bond Future	1,332.6300	1.3326	1,357.7300	1.3577	1.883	0	0	0
2016/11/07	2038	04/05/2017	139.77	Put	Bond Future	1,387.2800	1.3873	1,417.3100	1.4173	2.165	0	0	0
2016/11/07	2038	04/05/2017			Bond Future	138.3827	138.3827	138.3527	138.3527	(0.022)	0.0000	0.0000	0
2016/11/07	2038	04/05/2017	139.79	Put	Bond Future	1,407.2800	1.4073	1,437.3100	1.4373	2.134	0	0	0
2016/11/07	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2038	04/05/2017	139.78	Put	Bond Future	1,397.2800	1.3973	1,427.3100	1.4273	2.149	0	0	0
2016/11/07	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2038	03/08/2017			Bond Future	139.7173	139.7173	139.6853	139.6853	(0.023)	0.0000	0.0000	0
2016/11/07	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2038	03/08/2017	141.16	Put	Bond Future	1,442.7200	1.4427	1,474.7000	1.4747	2.217	0	0	0
2016/11/07	2038	03/08/2017	141.18	Put	Bond Future	1,462.7200	1.4627	1,494.7000	1.4947	2.186	0	0	0
2016/11/07	2038	03/08/2017	141.17	Put	Bond Future	1,452.7200	1.4527	1,484.7000	1.4847	2.201	0	0	0
2016/11/07	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
2016/11/07	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	2040	03/11/2016			Bond Future	9.4000	98.6685	9.4000	98.6685	0.000	0.0000	0.0000	0
2016/11/07	2040	02/02/2017	9.58	Call	Bond Future	3,397.4700	3.3975	3,430.2800	3.4303	0.966	0	0	0
2016/11/07	2040	02/02/2017			Bond Future	9.4756	95.7488	9.4597	95.8914	(0.168)	0.0000	0.0000	8,119
2016/11/07	2040	02/02/2017	9.59	Call	Bond Future	3,446.5500	3.4465	3,480.1200	3.4801	0.974	0	0	0
2016/11/07	2040	02/02/2017	9.60	Call	Bond Future	3,495.9800	3.4960	3,530.3100	3.5303	0.982	0	0	0
2016/11/07	2040	02/02/2017	9.58	Put	Bond Future	2,469.4300	2.4694	2,359.6700	2.3597	(4.445)	0	0	0
2016/11/07	2040	02/02/2017	9.60	Put	Bond Future	2,391.8100	2.3918	2,283.5700	2.2836	(4.525)	0	0	0
2016/11/07	2040	02/02/2017	9.59	Put	Bond Future	2,430.3800	2.4304	2,321.3800	2.3214	(4.485)	0	0	0
2016/11/07	2040	04/05/2017			Bond Future	9.5182	97.6241	9.5022	97.7662	(0.168)	0.0000	0.0000	0
2016/11/07	2040	04/05/2017	9.62	Put	Bond Future	3,710.6100	3.7106	3,613.5100	3.6135	(2.617)	0	0	0
2016/11/07	2040	04/05/2017	9.64	Put	Bond Future	3,630.7800	3.6308	3,534.6800	3.5347	(2.647)	0	0	0
2016/11/07	2040	04/05/2017	9.62	Call	Bond Future	4,607.7800	4.6078	4,652.8300	4.6528	0.978	0	0	0
2016/11/07	2040	04/05/2017	9.63	Put	Bond Future	3,670.3800	3.6704	3,573.7900	3.5738	(2.632)	0	0	0
2016/11/07	2040	04/05/2017	9.63	Call	Bond Future	4,654.9200	4.6549	4,700.4800	4.7005	0.979	0	0	0
2016/11/07	2040	04/05/2017	9.64	Call	Bond Future	4,702.5600	4.7026	4,748.6100	4.7486	0.979	0	0	0
2016/11/07	2040	03/08/2017			Bond Future	9.5533	95.1101	9.5370	95.2544	(0.171)	0.0000	0.0000	0
2016/11/07	2040	03/08/2017	9.61	Put	Bond Future	4,837.3100	4.8373	4,743.5300	4.7435	(1.939)	0	0	0
2016/11/07	2040	03/08/2017	9.63	Put	Bond Future	4,754.1900	4.7542	4,661.2100	4.6612	(1.956)	0	0	0
2016/11/07	2040	03/08/2017	9.61	Call	Bond Future	5,334.0200	5.3340	5,384.5400	5.3845	0.947	0	0	0
2016/11/07	2040	03/08/2017	9.62	Put	Bond Future	4,795.7600	4.7958	4,702.3800	4.7024	(1.947)	0	0	0
2016/11/07	2040	03/08/2017	9.62	Call	Bond Future	5,379.6900	5.3797	5,430.6100	5.4306	0.947	0	0	0
2016/11/07	2040	03/08/2017	9.63	Call	Bond Future	5,425.2200	5.4252	5,476.5400	5.4765	0.946	0	0	0
2016/11/07	2044	03/11/2016			Bond Future	9.4100	95.9125	9.4100	95.9125	0.000	0.0000	0.0000	0
2016/11/07	2044	02/02/2017			Bond Future	9.4839	93.0621	9.4681	93.2065	(0.167)	0.0000	0.0000	20,162
2016/11/07	2044	02/02/2017	9.77	Call	Bond Future	4,410.0300	4.4100	4,457.5200	4.4575	1.077	0	0	0
2016/11/07	2044	02/02/2017	9.76	Put	Bond Future	1,900.9000	1.9009	1,803.1600	1.8032	(5.142)	0	0	0
2016/11/07	2044	02/02/2017	9.78	Put	Bond Future	1,837.9400	1.8379	1,741.8300	1.7418	(5.229)	0	0	0
2016/11/07	2044	02/02/2017	9.77	Put	Bond Future	1,869.2900	1.8693	1,772.3600	1.7724	(5.185)	0	0	0
2016/11/07	2044	02/02/2017	9.78	Call	Bond Future	4,465.3400	4.4653	4,513.6500	4.5137	1.082	0	0	0
2016/11/07	2044	02/02/2017	9.76	Call	Bond Future	4,354.8400	4.3548	4,401.5200	4.4015	1.072	0	0	0
2016/11/07	2044	04/05/2017			Bond Future	9.5249	94.8847	9.5089	95.0289	(0.168)	0.0000	0.0000	0
2016/11/07	2044	04/05/2017	9.67	Call	Bond Future	4,902.7000	4.9027	4,950.5700	4.9506	0.976	0	0	0
2016/11/07	2044	04/05/2017	9.66	Put	Bond Future	3,649.0200	3.6490	3,552.1700	3.5522	(2.654)	0	0	0
2016/11/07	2044	04/05/2017	9.68	Put	Bond Future	3,570.5800	3.5706	3,474.7400	3.4747	(2.684)	0	0	0
2016/11/07	2044	04/05/2017	9.67	Put	Bond Future	3,609.4900	3.6095	3,513.1500	3.5131	(2.669)	0	0	0
2016/11/07	2044	04/05/2017	9.68	Call	Bond Future	4,951.7700	4.9518	5,000.1400	5.0001	0.977	0	0	0
2016/11/07	2044	04/05/2017	9.66	Call	Bond Future	4,854.1200	4.8541	4,901.4800	4.9015	0.976	0	0	0
2016/11/07	2044	03/08/2017			Bond Future	9.5587	92.4399	9.5423	92.5863	(0.171)	0.0000	0.0000	0
2016/11/07	2044	03/08/2017	9.62	Put	Bond Future	4,910.5200	4.9105	4,815.6500	4.8156	(1.932)	0	0	0
2016/11/07	2044	03/08/2017	9.64	Put	Bond Future	4,826.5400	4.8265	4,732.4900	4.7325	(1.949)	0	0	0
2016/11/07	2044	03/08/2017	9.63	Put	Bond Future	4,868.5400	4.8685	4,774.0700	4.7741	(1.940)	0	0	0
2016/11/07	2044	03/08/2017	9.64	Call	Bond Future	5,549.6400	5.5496	5,601.9300	5.6019	0.942	0	0	0
2016/11/07	2044	03/08/2017	9.62	Call	Bond Future	5,456.7200	5.4567	5,508.1900	5.5082	0.943	0	0	0
2016/11/07	2044	03/08/2017	9.63	Call	Bond Future	5,503.2600	5.5033	5,555.1300	5.5551	0.943	0	0	0

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2016/11/07	2046	03/11/2016			Bond Future	133.9882		133.9882		0.000	0.0000	0.0000	0
2016/11/07	2046	02/02/2017	137.13	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/07	2046	02/02/2017	137.14	Put	Bond Future	1,508.7000	1.5087	1,533.4800	1.5335	1.642	0	0	0
2016/11/07	2046	02/02/2017			Bond Future	135.6313		135.6065		(0.018)	0.0000	0.0000	17,789
2016/11/07	2046	02/02/2017	137.14	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/07	2046	02/02/2017	137.15	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/07	2046	02/02/2017	137.13	Put	Bond Future	1,498.7000	1.4987	1,523.4800	1.5235	1.653	0	0	0
2016/11/07	2046	02/02/2017	137.15	Put	Bond Future	1,518.7000	1.5187	1,543.4800	1.5435	1.632	0	0	0
2016/11/07	2046	04/05/2017	138.33	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/07	2046	04/05/2017			Bond Future	136.7668		136.7372		(0.022)	0.0000	0.0000	0
2016/11/07	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/07	2046	04/05/2017	138.32	Put	Bond Future	1,553.2400	1.5532	1,582.8000	1.5828	1.903	0	0	0
2016/11/07	2046	04/05/2017	138.34	Put	Bond Future	1,573.2400	1.5732	1,602.8000	1.6028	1.879	0	0	0
2016/11/07	2046	04/05/2017	138.33	Put	Bond Future	1,563.2400	1.5632	1,592.8000	1.5928	1.891	0	0	0
2016/11/07	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/07	2046	03/08/2017	141.17	Put	Bond Future	1,602.7900	1.6028	1,633.9800	1.6340	1.946	0	0	0
2016/11/07	2046	03/08/2017			Bond Future	139.5672		139.5360		(0.022)	0.0000	0.0000	0
2016/11/07	2046	03/08/2017	141.19	Put	Bond Future	1,622.7900	1.6228	1,653.9800	1.6540	1.922	0	0	0
2016/11/07	2046	03/08/2017	141.18	Put	Bond Future	1,612.7900	1.6128	1,643.9800	1.6440	1.934	0	0	0
2016/11/07	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/07	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/07	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/07	2050	03/11/2016			Bond Future	143.1420		143.1420		0.000	0.0000	0.0000	0
2016/11/07	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/07	2050	02/02/2017	144.97	Put	Bond Future	749.0800	0.7491	775.8200	0.7758	3.570	0	0	0
2016/11/07	2050	02/02/2017			Bond Future	144.2209		144.1942		(0.019)	0.0000	0.0000	23,975
2016/11/07	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/07	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/07	2050	02/02/2017	144.96	Put	Bond Future	739.0800	0.7391	765.8200	0.7658	3.618	0	0	0
2016/11/07	2050	02/02/2017	144.98	Put	Bond Future	759.0800	0.7591	785.8200	0.7858	3.523	0	0	0
2016/11/07	2050	04/05/2017			Bond Future	147.0530		147.0213		(0.022)	0.0000	0.0000	0
2016/11/07	2050	04/05/2017	147.83	Put	Bond Future	777.0000	0.7770	808.7500	0.8088	4.086	0	0	0
2016/11/07	2050	04/05/2017	147.85	Put	Bond Future	797.0000	0.7970	828.7500	0.8288	3.984	0	0	0
2016/11/07	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/07	2050	04/05/2017	147.84	Put	Bond Future	787.0000	0.7870	818.7500	0.8188	4.034	0	0	0
2016/11/07	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/07	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/07	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/07	2050	03/08/2017			Bond Future	148.4025		148.3689		(0.023)	0.0000	0.0000	0
2016/11/07	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/07	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/07	2050	03/08/2017	149.22	Put	Bond Future	817.4600	0.8175	851.1500	0.8511	4.121	0	0	0
2016/11/07	2050	03/08/2017	149.24	Put	Bond Future	837.4600	0.8375	871.1500	0.8711	4.023	0	0	0
2016/11/07	2050	03/08/2017	149.23	Put	Bond Future	827.4600	0.8275	861.1500	0.8611	4.071	0	0	0
2016/11/07	8607	21/12/2026			Price Contribution	100.0000		100.0000		0.000	0.0000	0.0000	0

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2016/11/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	AL37	02/02/2017			Index Future	515.4910	515.4910	515.7020	515.7020	0.041	0.0000	0.0000	7
2016/11/07	AL37	04/05/2017			Index Future	525.5830	525.5830	525.7790	525.7790	0.037	0.0000	0.0000	0
2016/11/07	AL37	03/08/2017			Index Future	536.3130	536.3130	536.5070	536.5070	0.036	0.0000	0.0000	0
2016/11/07	AL7T	02/02/2017			Index Future	598.5360	598.5360	599.1270	599.1270	0.099	0.0000	0.0000	2
2016/11/07	AL7T	04/05/2017			Index Future	610.2530	610.2530	610.8350	610.8350	0.095	0.0000	0.0000	0
2016/11/07	AL7T	03/08/2017			Index Future	622.7120	622.7120	623.2970	623.2970	0.094	0.0000	0.0000	0
2016/11/07	ALBI	02/02/2017			Index Future	544.7400	544.7400	545.3630	545.3630	0.114	0.0000	0.0000	611
2016/11/07	ALBI	04/05/2017			Index Future	555.4050	555.4050	556.0200	556.0200	0.111	0.0000	0.0000	0
2016/11/07	ALBI	03/08/2017			Index Future	566.7440	566.7440	567.3640	567.3640	0.109	0.0000	0.0000	0
2016/11/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	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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2016/11/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/11/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/07	EL28	03/11/2016			Bond Future	127.9328	127.9328	127.9328	127.9328	0.000	0.0000	0.0000	0
2016/11/07	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	EL28	02/02/2017			Bond Future	130.3311	130.3311	130.3098	130.3098	(0.016)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/07	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	EL28	02/02/2017	135.10	Put	Bond Future	4,768.8700	4.7689	4,790.2300	4.7902	0.448	0	0	0
2016/11/07	EL28	02/02/2017	135.12	Put	Bond Future	4,788.8700	4.7889	4,810.2300	4.8102	0.446	0	0	0
2016/11/07	EL28	02/02/2017	135.11	Put	Bond Future	4,778.8700	4.7789	4,800.2300	4.8002	0.447	0	0	0
2016/11/07	EL28	04/05/2017			Bond Future	131.2086	131.2086	131.1826	131.1826	(0.020)	0.0000	0.0000	0
2016/11/07	EL28	04/05/2017	137.90	Put	Bond Future	6,691.4200	6.6914	6,717.3700	6.7174	0.388	0	0	0
2016/11/07	EL28	04/05/2017	137.92	Put	Bond Future	6,711.4200	6.7114	6,737.3700	6.7374	0.387	0	0	0
2016/11/07	EL28	04/05/2017	137.91	Put	Bond Future	6,701.4200	6.7014	6,727.3700	6.7274	0.387	0	0	0
2016/11/07	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	EL28	03/08/2017			Bond Future	133.8956	133.8956	133.8680	133.8680	(0.021)	0.0000	0.0000	0
2016/11/07	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	EL28	03/08/2017	135.16	Put	Bond Future	1,264.4300	1.2644	1,292.0500	1.2921	2.184	0	0	0
2016/11/07	EL28	03/08/2017	135.18	Put	Bond Future	1,284.4300	1.2844	1,312.0500	1.3121	2.150	0	0	0
2016/11/07	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	EL28	03/08/2017	135.17	Put	Bond Future	1,274.4300	1.2744	1,302.0500	1.3021	2.167	0	0	0
2016/11/07	ES33	03/11/2016			Bond Future	10.2200	79.4470	10.2200	79.4470	0.000	0.0000	0.0000	0
2016/11/07	ES33	02/02/2017			Bond Future	10.3289	80.7476	10.3229	80.7867	(0.058)	0.0000	0.0000	8,789
2016/11/07	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	ES33	02/02/2017	10.59	Call	Bond Future	1,675.4600	1.6755	1,714.5500	1.7146	2.333	0	0	0
2016/11/07	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	ES33	02/02/2017	10.60	Call	Bond Future	1,738.5500	1.7385	1,777.6400	1.7776	2.248	0	0	0
2016/11/07	ES33	02/02/2017	10.61	Call	Bond Future	1,801.5600	1.8016	1,840.6500	1.8406	2.170	0	0	0
2016/11/07	ES33	04/05/2017			Bond Future	10.3994	78.5344	10.3936	78.5718	(0.056)	0.0000	0.0000	0
2016/11/07	ES33	04/05/2017	10.55	Call	Bond Future	961.0500	0.9611	998.3600	0.9984	3.882	0	0	0
2016/11/07	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	ES33	04/05/2017	10.56	Call	Bond Future	1,024.2300	1.0242	1,061.5400	1.0615	3.643	0	0	0
2016/11/07	ES33	04/05/2017	10.54	Call	Bond Future	897.8000	0.8978	935.1100	0.9351	4.156	0	0	0
2016/11/07	ES33	03/08/2017			Bond Future	10.4603	80.1389	10.4544	80.1763	(0.056)	0.0000	0.0000	0
2016/11/07	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	ES33	03/08/2017	10.55	Call	Bond Future	568.0700	0.5681	605.4000	0.6054	6.571	0	0	0
2016/11/07	ES33	03/08/2017	10.53	Call	Bond Future	441.9700	0.4420	479.3000	0.4793	8.446	0	0	0
2016/11/07	ES33	03/08/2017	10.54	Call	Bond Future	505.0600	0.5051	542.3900	0.5424	7.391	0	0	0
2016/11/07	ES42	03/11/2016			Bond Future	10.3450	83.8522	10.3450	83.8522	0.000	0.0000	0.0000	0
2016/11/07	ES42	02/02/2017			Bond Future	10.4488	85.2051	10.4326	85.3276	(0.155)	0.0000	0.0000	8,777
2016/11/07	ES42	04/05/2017			Bond Future	10.5188	82.6105	10.5024	82.7326	(0.156)	0.0000	0.0000	0
2016/11/07	ES42	03/08/2017			Bond Future	10.5789	84.2987	10.5621	84.4226	(0.159)	0.0000	0.0000	0

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2016/11/07	GOVI	02/02/2017	533.34	Call	GOVI	91,130.0000	9.1130	97,400.0000	9.7400	6.880	0	0	0
2016/11/07	GOVI	02/02/2017			GOVI	542.4530	542.4530	543.0800	543.0800	0.116	0.0000	0.0000	518
2016/11/07	GOVI	02/02/2017	533.32	Call	GOVI	91,330.0000	9.1330	97,600.0000	9.7600	6.865	0	0	0
2016/11/07	GOVI	02/02/2017	533.33	Call	GOVI	91,230.0000	9.1230	97,500.0000	9.7500	6.873	0	0	0
2016/11/07	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	GOVI	04/05/2017			GOVI	553.0720	553.0720	553.6920	553.6920	0.112	0.0000	0.0000	0
2016/11/07	GOVI	04/05/2017	262.19	Call	GOVI	2,908,820.0000	290.8820	2,915,020.0000	291.5020	0.213	0	0	0
2016/11/07	GOVI	04/05/2017	262.20	Call	GOVI	2,908,720.0000	290.8720	2,914,920.0000	291.4920	0.213	0	0	0
2016/11/07	GOVI	04/05/2017	262.18	Call	GOVI	2,908,920.0000	290.8920	2,915,120.0000	291.5120	0.213	0	0	0
2016/11/07	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	GOVI	03/08/2017			GOVI	564.3640	564.3640	564.9890	564.9890	0.111	0.0000	0.0000	0
2016/11/07	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	GOVI	03/08/2017	561.09	Call	GOVI	32,740.0000	3.2740	38,990.0000	3.8990	19.090	0	0	0
2016/11/07	GOVI	03/08/2017	561.10	Call	GOVI	32,640.0000	3.2640	38,890.0000	3.8890	19.148	0	0	0
2016/11/07	GOVI	03/08/2017	561.11	Call	GOVI	32,540.0000	3.2540	38,790.0000	3.8790	19.207	0	0	0
2016/11/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/11/07	IGOV	02/02/2017			Index Future	253.4390	253.4390	253.3020	253.3020	(0.054)	0.0000	0.0000	1,070
2016/11/07	IGOV	04/05/2017			Index Future	258.4150	258.4150	258.2670	258.2670	(0.057)	0.0000	0.0000	0
2016/11/07	IGOV	03/08/2017			Index Future	263.7060	263.7060	263.5520	263.5520	(0.058)	0.0000	0.0000	0
2016/11/07	ILBI	02/02/2017			Index Future	686.2240	686.2240	686.1040	686.1040	(0.017)	0.0000	0.0000	155
2016/11/07	ILBI	04/05/2017			Index Future	699.5780	699.5780	699.4530	699.4530	(0.018)	0.0000	0.0000	0
2016/11/07	ILBI	03/08/2017			Index Future	713.3480	713.3480	713.2200	713.2200	(0.018)	0.0000	0.0000	0
2016/11/07	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/11/07	IS01	16/03/2017			Interest Rate Swap	100.0103	100.0103	100.0100	100.0100	0.000	0.0000	0.0000	0
2016/11/07	IS01	15/06/2017			Interest Rate Swap	99.6334	99.6334	99.6320	99.6320	(0.001)	0.0000	0.0000	0
2016/11/07	IS01	21/09/2017			Interest Rate Swap	99.6708	99.6708	99.6696	99.6696	(0.001)	0.0000	0.0000	0
2016/11/07	IS01	21/12/2017			Interest Rate Swap	99.9426	99.9426	99.9447	99.9447	0.002	0.0000	0.0000	0
2016/11/07	IS02	18/12/2017			Interest Rate Swap	99.9701	99.9701	99.9718	99.9718	0.002	0.0000	0.0000	0
2016/11/07	IS02	16/03/2018			Interest Rate Swap	99.2520	99.2520	99.2538	99.2538	0.002	0.0000	0.0000	0
2016/11/07	IS02	15/06/2018			Interest Rate Swap	98.9143	98.9143	98.9180	98.9180	0.004	0.0000	0.0000	0
2016/11/07	IS02	21/09/2018			Interest Rate Swap	98.9690	98.9690	98.9746	98.9746	0.006	0.0000	0.0000	0
2016/11/07	IS02	21/12/2018			Interest Rate Swap	99.4600	99.4600	99.4700	99.4700	0.010	0.0000	0.0000	0
2016/11/07	IS05	17/12/2020			Interest Rate Swap	97.7512	97.7512	97.7622	97.7622	0.011	0.0000	0.0000	0
2016/11/07	IS05	16/03/2021			Interest Rate Swap	97.0645	97.0645	97.0784	97.0784	0.014	0.0000	0.0000	0
2016/11/07	IS05	15/06/2021			Interest Rate Swap	96.3415	96.3415	96.3590	96.3590	0.018	0.0000	0.0000	0
2016/11/07	IS05	21/09/2021			Interest Rate Swap	96.5930	96.5930	96.6132	96.6132	0.021	0.0000	0.0000	0

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2016/11/07	IS05	21/12/2021			Interest Rate Swap	98.8265	98.8265	98.8464	98.8464	0.020	0.0000	0.0000	50
2016/11/07	IS10	17/12/2025			Interest Rate Swap	97.6160	97.6160	97.5572	97.5572	(0.060)	0.0000	0.0000	0
2016/11/07	IS10	16/03/2026			Interest Rate Swap	94.6936	94.6936	94.6278	94.6278	(0.070)	0.0000	0.0000	0
2016/11/07	IS10	15/06/2026			Interest Rate Swap	93.4677	93.4677	93.3946	93.3946	(0.078)	0.0000	0.0000	0
2016/11/07	IS10	21/09/2026			Interest Rate Swap	95.5698	95.5698	95.4911	95.4911	(0.082)	0.0000	0.0000	0
2016/11/07	IS10	21/12/2026			Interest Rate Swap	99.2420	99.2420	99.1614	99.1614	(0.081)	0.0000	0.0000	0
2016/11/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/11/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/11/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/11/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/11/07	JBAF	16/11/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/11/07	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10,000
2016/11/07	JBAF	18/01/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/07	JBAF	15/02/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/07	JBAF	15/03/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	1,000
2016/11/07	JBAF	21/06/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/11/07	JBAF	20/09/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/11/07	JBAF	20/12/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/11/07	JBAF	20/03/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/11/07	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/11/07	JBAF	19/09/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/11/07	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/11/07	R023	03/11/2016			Bond Future	8.3750	98.4430	8.3750	98.4430	0.000	0.0000	0.0000	0
2016/11/07	R023	02/02/2017	8.85	Call	Bond Future	2,478.4600	2.4785	2,496.4900	2.4965	0.727	0	0	0
2016/11/07	R023	02/02/2017			Bond Future	8.4278	100.2523	8.4169	100.3023	(0.129)	0.0000	0.0000	16,470
2016/11/07	R023	02/02/2017	8.86	Call	Bond Future	2,511.1100	2.5111	2,529.5100	2.5295	0.733	0	0	0
2016/11/07	R023	02/02/2017	8.84	Put	Bond Future	581.2600	0.5813	548.9600	0.5490	(5.557)	0	0	0
2016/11/07	R023	02/02/2017	8.86	Put	Bond Future	557.0600	0.5571	525.4900	0.5255	(5.667)	0	0	0
2016/11/07	R023	02/02/2017	8.84	Call	Bond Future	2,445.9800	2.4460	2,463.6500	2.4637	0.722	0	0	0
2016/11/07	R023	02/02/2017	8.85	Put	Bond Future	569.0600	0.5691	537.1200	0.5371	(5.613)	0	0	0
2016/11/07	R023	04/05/2017	8.61	Call	Bond Future	2,173.3800	2.1734	2,185.9000	2.1859	0.576	0	0	0
2016/11/07	R023	04/05/2017			Bond Future	8.4525	98.2821	8.4417	98.3299	(0.128)	0.0000	0.0000	0
2016/11/07	R023	04/05/2017	8.59	Call	Bond Future	2,123.0300	2.1230	2,135.1600	2.1352	0.571	0	0	0
2016/11/07	R023	04/05/2017	8.60	Call	Bond Future	2,148.1300	2.1481	2,160.4500	2.1604	0.574	0	0	0
2016/11/07	R023	04/05/2017	8.59	Put	Bond Future	1,516.0300	1.5160	1,480.3800	1.4804	(2.352)	0	0	0
2016/11/07	R023	04/05/2017	8.61	Put	Bond Future	1,478.5000	1.4785	1,443.2400	1.4432	(2.385)	0	0	0
2016/11/07	R023	04/05/2017	8.60	Put	Bond Future	1,497.1800	1.4972	1,461.7200	1.4617	(2.368)	0	0	0
2016/11/07	R023	03/08/2017	8.60	Put	Bond Future	1,857.0400	1.8570	1,824.0700	1.8241	(1.775)	0	0	0
2016/11/07	R023	03/08/2017			Bond Future	8.4583	100.2897	8.4472	100.3375	(0.132)	0.0000	0.0000	0
2016/11/07	R023	03/08/2017	8.59	Put	Bond Future	1,875.8900	1.8759	1,842.7600	1.8428	(1.766)	0	0	0

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2016/11/07	R023	03/08/2017	8.60	Call	Bond Future	2,461.4000	2.4614	2,476.2800	2.4763	0.605	0	0	0
2016/11/07	R023	03/08/2017	8.58	Call	Bond Future	2,414.1900	2.4142	2,428.7600	2.4288	0.604	0	0	0
2016/11/07	R023	03/08/2017	8.59	Call	Bond Future	2,437.7400	2.4377	2,452.4600	2.4525	0.604	0	0	0
2016/11/07	R023	03/08/2017	8.58	Put	Bond Future	1,894.8800	1.8949	1,861.6000	1.8616	(1.756)	0	0	0
2016/11/07	R035	03/11/2016			Bond Future	9.2900	98.0479	9.2900	98.0479	0.000	0.0000	0.0000	0
2016/11/07	R035	02/02/2017			Bond Future	9.3698	99.6417	9.3590	99.7320	(0.115)	0.0000	0.0000	5,762
2016/11/07	R035	02/02/2017	9.51	Call	Bond Future	1,159.5900	1.1596	1,249.9100	1.2499	7.789	0	0	0
2016/11/07	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R035	02/02/2017	9.52	Call	Bond Future	1,241.5000	1.2415	1,331.8200	1.3318	7.275	0	0	0
2016/11/07	R035	02/02/2017	9.50	Call	Bond Future	1,077.5800	1.0776	1,167.9000	1.1679	8.382	0	0	0
2016/11/07	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R035	04/05/2017			Bond Future	9.4095	97.0886	9.3987	97.1776	(0.114)	0.0000	0.0000	0
2016/11/07	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R035	04/05/2017	9.55	Call	Bond Future	1,150.9300	1.1509	1,239.9300	1.2399	7.733	0	0	0
2016/11/07	R035	04/05/2017	9.53	Call	Bond Future	988.4400	0.9884	1,077.4400	1.0774	9.004	0	0	0
2016/11/07	R035	04/05/2017	9.54	Call	Bond Future	1,069.7400	1.0697	1,158.7400	1.1587	8.320	0	0	0
2016/11/07	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R035	03/08/2017			Bond Future	9.4399	99.0720	9.4289	99.1619	(0.116)	0.0000	0.0000	0
2016/11/07	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R035	03/08/2017	9.50	Call	Bond Future	490.4400	0.4904	580.4100	0.5804	18.345	0	0	0
2016/11/07	R035	03/08/2017	9.51	Call	Bond Future	571.6300	0.5716	661.6000	0.6616	15.739	0	0	0
2016/11/07	R035	03/08/2017	9.52	Call	Bond Future	652.7100	0.6527	742.6800	0.7427	13.784	0	0	0
2016/11/07	R186	03/11/2016			Bond Future	8.6800	116.0884	8.6800	116.0884	0.000	0.0000	0.0000	0
2016/11/07	R186	02/02/2017	8.00	Put	Bond Future	5,698.0500	5.6980	5,583.1100	5.5831	(2.017)	0	0	0
2016/11/07	R186	02/02/2017	9.40	Call	Bond Future	5,123.2900	5.1233	5,191.6300	5.1916	1.334	0	0	0
2016/11/07	R186	02/02/2017	8.81	Put	Bond Future	1,787.6500	1.7876	1,703.5700	1.7036	(4.703)	0	0	0
2016/11/07	R186	02/02/2017	9.10	Put	Bond Future	1,041.4400	1.0414	977.2800	0.9773	(6.161)	0	0	2,546
2016/11/07	R186	02/02/2017			Bond Future	8.7312	112.9043	8.7153	113.0167	(0.183)	0.0000	0.0000	103,666
2016/11/07	R186	02/02/2017	9.50	Call	Bond Future	5,672.7000	5.6727	5,747.0600	5.7471	1.311	0	0	0
2016/11/07	R186	02/02/2017	8.43	Put	Bond Future	3,292.9600	3.2930	3,188.2200	3.1882	(3.181)	0	0	0
2016/11/07	R186	02/02/2017	8.80	Put	Bond Future	1,819.0700	1.8191	1,734.3400	1.7343	(4.658)	0	0	0
2016/11/07	R186	02/02/2017	8.87	Call	Bond Future	2,576.6100	2.5766	2,608.8400	2.6088	1.251	0	0	0
2016/11/07	R186	02/02/2017	8.90	Put	Bond Future	1,522.6700	1.5227	1,444.5900	1.4446	(5.128)	0	0	750
2016/11/07	R186	02/02/2017	8.00	Call	Bond Future	398.0700	0.3981	395.4700	0.3955	(0.653)	0	0	7,000
2016/11/07	R186	02/02/2017	8.60	Call	Bond Future	1,615.9700	1.6160	1,631.6000	1.6316	0.967	0	0	7,000
2016/11/07	R186	02/02/2017	8.81	Call	Bond Future	2,339.1200	2.3391	2,367.3800	2.3674	1.208	0	0	0
2016/11/07	R186	02/02/2017	8.37	Call	Bond Future	1,008.9600	1.0090	1,014.2800	1.0143	0.527	0	0	500
2016/11/07	R186	02/02/2017	8.62	Put	Bond Future	2,462.7900	2.4628	2,367.1700	2.3672	(3.883)	0	0	0
2016/11/07	R186	02/02/2017	8.79	Call	Bond Future	2,262.6700	2.2627	2,289.6400	2.2896	1.192	0	0	0
2016/11/07	R186	02/02/2017	8.95	Call	Bond Future	2,911.6100	2.9116	2,949.3000	2.9493	1.294	0	0	0
2016/11/07	R186	02/02/2017	9.02	Call	Bond Future	3,221.0400	3.2210	3,263.6200	3.2636	1.322	0	0	0
2016/11/07	R186	02/02/2017	8.87	Put	Bond Future	1,607.4900	1.6075	1,527.3800	1.5274	(4.984)	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
2016/11/07	R186	02/02/2017	9.50	Put	Bond Future	443.5200	0.4435	405.5400	0.4055	(8.563)	0	0	13,500
2016/11/07	R186	02/02/2017	8.43	Call	Bond Future	1,149.4200	1.1494	1,157.0200	1.1570	0.661	0	0	750
2016/11/07	R186	02/02/2017	8.80	Call	Bond Future	2,300.7200	2.3007	2,328.3300	2.3283	1.200	0	0	0
2016/11/07	R186	02/02/2017	8.90	Call	Bond Future	2,699.8300	2.6998	2,734.0900	2.7341	1.269	0	0	0
2016/11/07	R186	02/02/2017	9.40	Put	Bond Future	555.3200	0.5553	511.3200	0.5113	(7.923)	0	0	750
2016/11/07	R186	02/02/2017	9.10	Call	Bond Future	3,592.1000	3.5921	3,640.2800	3.6403	1.341	0	0	0
2016/11/07	R186	02/02/2017	8.37	Put	Bond Future	3,586.0300	3.5860	3,479.0100	3.4790	(2.984)	0	0	0
2016/11/07	R186	02/02/2017	8.60	Put	Bond Future	2,543.1100	2.5431	2,446.4000	2.4464	(3.803)	0	0	0
2016/11/07	R186	02/02/2017	8.62	Call	Bond Future	1,677.6100	1.6776	1,694.3300	1.6943	0.997	0	0	500
2016/11/07	R186	02/02/2017	8.79	Put	Bond Future	1,850.8900	1.8509	1,765.5200	1.7655	(4.612)	0	0	0
2016/11/07	R186	02/02/2017	8.95	Put	Bond Future	1,388.9000	1.3889	1,314.2500	1.3143	(5.375)	0	0	2,546
2016/11/07	R186	02/02/2017	9.02	Put	Bond Future	1,217.0000	1.2170	1,147.2400	1.1472	(5.732)	0	0	500
2016/11/07	R186	04/05/2017			Bond Future	8.7642	115.1150	8.7482	115.2259	(0.184)	0.0000	0.0000	0
2016/11/07	R186	04/05/2017	8.89	Put	Bond Future	2,496.7300	2.4967	2,424.2500	2.4243	(2.903)	0	0	0
2016/11/07	R186	04/05/2017	8.91	Put	Bond Future	2,437.7000	2.4377	2,366.0800	2.3661	(2.938)	0	0	0
2016/11/07	R186	04/05/2017	8.90	Put	Bond Future	2,467.0800	2.4671	2,395.0300	2.3950	(2.920)	0	0	0
2016/11/07	R186	04/05/2017	8.91	Call	Bond Future	3,434.6800	3.4347	3,473.9300	3.4739	1.143	0	0	0
2016/11/07	R186	04/05/2017	8.89	Call	Bond Future	3,357.6200	3.3576	3,396.0100	3.3960	1.143	0	0	0
2016/11/07	R186	04/05/2017	8.90	Call	Bond Future	3,396.0400	3.3960	3,434.8600	3.4349	1.143	0	0	0
2016/11/07	R186	03/08/2017	8.93	Put	Bond Future	3,072.2100	3.0722	3,003.6500	3.0037	(2.232)	0	0	0
2016/11/07	R186	03/08/2017			Bond Future	8.7840	112.1603	8.7674	112.2725	(0.189)	0.0000	0.0000	0
2016/11/07	R186	03/08/2017	8.92	Put	Bond Future	3,101.4800	3.1015	3,032.5900	3.0326	(2.221)	0	0	0
2016/11/07	R186	03/08/2017	8.91	Call	Bond Future	3,976.7100	3.9767	4,019.6600	4.0197	1.080	0	0	0
2016/11/07	R186	03/08/2017	8.93	Call	Bond Future	4,051.3700	4.0514	4,095.0000	4.0950	1.077	0	0	0
2016/11/07	R186	03/08/2017	8.92	Call	Bond Future	4,013.9500	4.0139	4,057.2500	4.0573	1.079	0	0	0
2016/11/07	R186	03/08/2017	8.91	Put	Bond Future	3,130.9800	3.1310	3,061.7400	3.0617	(2.211)	0	0	0
2016/11/07	R197	03/11/2016			Bond Future	301.4576	301.4576	301.4576	301.4576	0.000	0.0000	0.0000	0
2016/11/07	R197	02/02/2017			Bond Future	300.4277	300.4277	300.3711	300.3711	(0.019)	0.0000	0.0000	1,246
2016/11/07	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R197	02/02/2017	302.57	Put	Bond Future	2,142.3100	2.1423	2,198.9000	2.1989	2.642	0	0	0
2016/11/07	R197	02/02/2017	302.59	Put	Bond Future	2,162.3100	2.1623	2,218.9000	2.2189	2.617	0	0	0
2016/11/07	R197	02/02/2017	302.58	Put	Bond Future	2,152.3100	2.1523	2,208.9000	2.2089	2.629	0	0	0
2016/11/07	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R197	04/05/2017	308.58	Put	Bond Future	2,252.6100	2.2526	2,319.9400	2.3199	2.989	0	0	0
2016/11/07	R197	04/05/2017			Bond Future	306.3274	306.3274	306.2601	306.2601	(0.022)	0.0000	0.0000	0
2016/11/07	R197	04/05/2017	308.60	Put	Bond Future	2,272.6100	2.2726	2,339.9400	2.3399	2.963	0	0	0
2016/11/07	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R197	04/05/2017	308.59	Put	Bond Future	2,262.6100	2.2626	2,329.9400	2.3299	2.976	0	0	0
2016/11/07	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R197	03/08/2017			Bond Future	305.7000	305.7000	305.6287	305.6287	(0.023)	0.0000	0.0000	0
2016/11/07	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R197	03/08/2017	308.05	Put	Bond Future	2,350.0200	2.3500	2,421.2600	2.4213	3.031	0	0	0
2016/11/07	R197	03/08/2017	308.07	Put	Bond Future	2,370.0200	2.3700	2,441.2600	2.4413	3.006	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
2016/11/07	R197	03/08/2017	308.06	Put	Bond Future	2,360.0200	2.3600	2,431.2600	2.4313	3.019	0	0	0
2016/11/07	R202	03/11/2016			Bond Future	248.3344	248.3344	248.3344	248.3344	0.000	0.0000	0.0000	0
2016/11/07	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R202	02/02/2017			Bond Future	249.4395	249.4395	249.3936	249.3936	(0.018)	0.0000	0.0000	35,809
2016/11/07	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R202	02/02/2017	251.72	Put	Bond Future	2,280.4700	2.2805	2,326.3600	2.3264	2.012	0	0	0
2016/11/07	R202	02/02/2017	251.74	Put	Bond Future	2,300.4700	2.3005	2,346.3600	2.3464	1.995	0	0	0
2016/11/07	R202	02/02/2017	251.73	Put	Bond Future	2,290.4700	2.2905	2,336.3600	2.3364	2.004	0	0	0
2016/11/07	R202	04/05/2017	256.73	Put	Bond Future	2,392.0900	2.3921	2,447.1700	2.4472	2.303	0	0	0
2016/11/07	R202	04/05/2017			Bond Future	254.3379	254.3379	254.2828	254.2828	(0.022)	0.0000	0.0000	0
2016/11/07	R202	04/05/2017	256.72	Put	Bond Future	2,382.0900	2.3821	2,437.1700	2.4372	2.312	0	0	0
2016/11/07	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R202	04/05/2017	256.71	Put	Bond Future	2,372.0900	2.3721	2,427.1700	2.4272	2.322	0	0	0
2016/11/07	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R202	03/08/2017			Bond Future	255.8807	255.8807	255.8224	255.8224	(0.023)	0.0000	0.0000	0
2016/11/07	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R202	03/08/2017	258.35	Put	Bond Future	2,469.3100	2.4693	2,527.6300	2.5276	2.362	0	0	0
2016/11/07	R202	03/08/2017	258.37	Put	Bond Future	2,489.3100	2.4893	2,547.6300	2.5476	2.343	0	0	0
2016/11/07	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R202	03/08/2017	258.36	Put	Bond Future	2,479.3100	2.4793	2,537.6300	2.5376	2.352	0	0	0
2016/11/07	R203	03/11/2016			Bond Future	7.5500	101.7813	7.5500	101.7813	0.000	0.0000	0.0000	0
2016/11/07	R203	02/02/2017	7.70	Call	Bond Future	170.6500	0.1707	170.8600	0.1709	0.123	0	0	0
2016/11/07	R203	02/02/2017	7.71	Put	Bond Future	85.4800	0.0855	82.0500	0.0821	(4.013)	0	0	0
2016/11/07	R203	02/02/2017			Bond Future	7.5568	103.6913	7.5504	103.6950	(0.084)	0.0000	0.0000	24,463
2016/11/07	R203	02/02/2017	7.71	Call	Bond Future	174.1600	0.1742	174.4000	0.1744	0.138	0	0	0
2016/11/07	R203	02/02/2017	7.72	Call	Bond Future	177.9100	0.1779	178.1900	0.1782	0.157	0	0	0
2016/11/07	R203	02/02/2017	7.70	Put	Bond Future	87.7500	0.0878	84.2900	0.0843	(3.943)	0	0	0
2016/11/07	R203	02/02/2017	7.72	Put	Bond Future	83.4400	0.0834	80.0500	0.0801	(4.063)	0	0	0
2016/11/07	R203	04/05/2017	6.91	Call	Bond Future	69.1800	0.0692	68.4800	0.0685	(1.012)	0	0	0
2016/11/07	R203	04/05/2017	6.92	Put	Bond Future	162.0800	0.1621	160.9300	0.1609	(0.710)	0	0	0
2016/11/07	R203	04/05/2017			Bond Future	7.1807	101.5479	7.1794	101.5483	(0.018)	0.0000	0.0000	0
2016/11/07	R203	04/05/2017	6.92	Call	Bond Future	70.7400	0.0707	70.0400	0.0700	(0.990)	0	0	0
2016/11/07	R203	04/05/2017	6.93	Call	Bond Future	72.0500	0.0721	71.3400	0.0713	(0.985)	0	0	0
2016/11/07	R203	04/05/2017	6.91	Put	Bond Future	164.0300	0.1640	162.8800	0.1629	(0.701)	0	0	0
2016/11/07	R203	04/05/2017	6.93	Put	Bond Future	159.8800	0.1599	158.7200	0.1587	(0.726)	0	0	0
2016/11/07	R203	03/08/2017	4.89	Call	Bond Future	52.8200	0.0528	52.3600	0.0524	(0.871)	0	0	0
2016/11/07	R203	03/08/2017			Bond Future	4.6600	103.6223	4.6638	103.6219	0.082	0.0000	0.0000	0
2016/11/07	R203	03/08/2017	4.87	Call	Bond Future	51.5400	0.0515	51.0900	0.0511	(0.873)	0	0	0
2016/11/07	R203	03/08/2017	4.88	Call	Bond Future	52.1800	0.0522	51.7300	0.0517	(0.862)	0	0	0
2016/11/07	R203	03/08/2017	4.87	Put	Bond Future	29.0100	0.0290	28.9700	0.0290	(0.138)	0	0	0
2016/11/07	R203	03/08/2017	4.89	Put	Bond Future	28.1400	0.0281	28.0900	0.0281	(0.178)	0	0	0
2016/11/07	R203	03/08/2017	4.88	Put	Bond Future	28.5700	0.0286	28.5300	0.0285	(0.140)	0	0	0

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2016/11/07	R204	03/11/2016			Bond Future	7.7250	103.5743	7.7250	103.5743	0.000	0.0000	0.0000	0
2016/11/07	R204	02/02/2017	8.28	Call	Bond Future	995.4200	0.9954	998.8300	0.9988	0.343	0	0	0
2016/11/07	R204	02/02/2017			Bond Future	7.7558	101.4575	7.7502	101.4670	(0.072)	0.0000	0.0000	30,055
2016/11/07	R204	02/02/2017	8.29	Call	Bond Future	1,009.3700	1.0094	1,012.8900	1.0129	0.349	0	0	0
2016/11/07	R204	02/02/2017	8.30	Call	Bond Future	1,023.3800	1.0234	1,027.0100	1.0270	0.355	0	0	0
2016/11/07	R204	02/02/2017	8.28	Put	Bond Future	101.6200	0.1016	95.4300	0.0954	(6.091)	0	0	0
2016/11/07	R204	02/02/2017	8.30	Put	Bond Future	95.6900	0.0957	89.7200	0.0897	(6.239)	0	0	0
2016/11/07	R204	02/02/2017	8.29	Put	Bond Future	98.6200	0.0986	92.5400	0.0925	(6.165)	0	0	0
2016/11/07	R204	04/05/2017	7.90	Put	Bond Future	396.1700	0.3962	389.2600	0.3893	(1.744)	0	0	0
2016/11/07	R204	04/05/2017			Bond Future	7.7304	103.4440	7.7261	103.4505	(0.056)	0.0000	0.0000	0
2016/11/07	R204	04/05/2017	7.92	Put	Bond Future	384.1900	0.3842	377.3600	0.3774	(1.778)	0	0	0
2016/11/07	R204	04/05/2017	7.90	Call	Bond Future	650.0800	0.6501	649.6800	0.6497	(0.062)	0	0	0
2016/11/07	R204	04/05/2017	7.91	Put	Bond Future	390.1500	0.3902	383.2800	0.3833	(1.761)	0	0	0
2016/11/07	R204	04/05/2017	7.91	Call	Bond Future	659.0100	0.6590	658.6500	0.6586	(0.055)	0	0	0
2016/11/07	R204	04/05/2017	7.92	Call	Bond Future	667.9900	0.6680	667.6700	0.6677	(0.048)	0	0	0
2016/11/07	R204	03/08/2017	7.77	Put	Bond Future	464.3900	0.4644	458.8100	0.4588	(1.202)	0	0	0
2016/11/07	R204	03/08/2017			Bond Future	7.6246	101.5141	7.6201	101.5199	(0.059)	0.0000	0.0000	0
2016/11/07	R204	03/08/2017	7.76	Put	Bond Future	469.8100	0.4698	464.2100	0.4642	(1.192)	0	0	0
2016/11/07	R204	03/08/2017	7.75	Call	Bond Future	636.0200	0.6360	636.1500	0.6362	0.020	0	0	0
2016/11/07	R204	03/08/2017	7.76	Call	Bond Future	643.3500	0.6433	643.5000	0.6435	0.023	0	0	0
2016/11/07	R204	03/08/2017	7.77	Call	Bond Future	650.7200	0.6507	650.8900	0.6509	0.026	0	0	0
2016/11/07	R204	03/08/2017	7.75	Put	Bond Future	475.2800	0.4753	469.6600	0.4697	(1.182)	0	0	0
2016/11/07	R207	03/11/2016			Bond Future	7.9400	100.3603	7.9400	100.3603	0.000	0.0000	0.0000	0
2016/11/07	R207	02/02/2017	9.24	Call	Bond Future	3,162.7200	3.1627	3,188.7700	3.1888	0.824	0	0	0
2016/11/07	R207	02/02/2017			Bond Future	7.9770	98.5824	7.9660	98.6105	(0.138)	0.0000	0.0000	86,326
2016/11/07	R207	02/02/2017	8.91	Call	Bond Future	2,387.5400	2.3875	2,410.2800	2.4103	0.952	0	0	62
2016/11/07	R207	02/02/2017	9.22	Call	Bond Future	3,115.0800	3.1151	3,140.9900	3.1410	0.832	0	0	0
2016/11/07	R207	02/02/2017	9.23	Call	Bond Future	3,138.9000	3.1389	3,164.8800	3.1649	0.828	0	0	0
2016/11/07	R207	02/02/2017	8.91	Put	Bond Future	49.4800	0.0495	44.1300	0.0441	(10.812)	0	0	0
2016/11/07	R207	02/02/2017	9.22	Put	Bond Future	15.4300	0.0154	13.2500	0.0132	(14.128)	0	0	0
2016/11/07	R207	02/02/2017	9.24	Put	Bond Future	14.2000	0.0142	12.1600	0.0122	(14.366)	0	0	0
2016/11/07	R207	02/02/2017	9.23	Put	Bond Future	14.8100	0.0148	12.7000	0.0127	(14.247)	0	0	0
2016/11/07	R207	04/05/2017	8.21	Put	Bond Future	605.9000	0.6059	589.0700	0.5891	(2.778)	0	0	0
2016/11/07	R207	04/05/2017			Bond Future	7.9886	100.5128	7.9778	100.5382	(0.135)	0.0000	0.0000	0
2016/11/07	R207	04/05/2017	8.22	Call	Bond Future	1,138.9500	1.1389	1,147.6500	1.1477	0.764	0	0	0
2016/11/07	R207	04/05/2017	8.20	Call	Bond Future	1,110.1500	1.1102	1,118.6100	1.1186	0.762	0	0	0
2016/11/07	R207	04/05/2017	8.21	Call	Bond Future	1,124.5100	1.1245	1,133.0900	1.1331	0.763	0	0	0
2016/11/07	R207	04/05/2017	8.20	Put	Bond Future	614.9000	0.6149	597.9500	0.5980	(2.757)	0	0	0
2016/11/07	R207	04/05/2017	8.22	Put	Bond Future	597.0000	0.5970	580.2900	0.5803	(2.799)	0	0	0
2016/11/07	R207	03/08/2017	8.19	Call	Bond Future	1,241.5500	1.2416	1,251.0000	1.2510	0.761	0	0	51
2016/11/07	R207	03/08/2017			Bond Future	7.9599	98.9213	7.9482	98.9464	(0.146)	0.0000	0.0000	0
2016/11/07	R207	03/08/2017	8.39	Put	Bond Future	593.1600	0.5932	579.3600	0.5794	(2.327)	0	0	0
2016/11/07	R207	03/08/2017	8.41	Put	Bond Future	579.2600	0.5793	565.6500	0.5656	(2.350)	0	0	0
2016/11/07	R207	03/08/2017	8.19	Put	Bond Future	747.3600	0.7474	731.7300	0.7317	(2.091)	0	0	0
2016/11/07	R207	03/08/2017	8.40	Put	Bond Future	586.1800	0.5862	572.4700	0.5725	(2.339)	0	0	0
2016/11/07	R207	03/08/2017	8.41	Call	Bond Future	1,542.9500	1.5429	1,554.4200	1.5544	0.743	0	0	0
2016/11/07	R207	03/08/2017	8.39	Call	Bond Future	1,514.2900	1.5143	1,525.5700	1.5256	0.745	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
2016/11/07	R207	03/08/2017	8.40	Call	Bond Future	1,528.5900	1.5286	1,539.9600	1.5400	0.744	0	0	0
2016/11/07	R208	03/11/2016			Bond Future	8.1250	95.7160	8.1250	95.7160	0.000	0.0000	0.0000	0
2016/11/07	R208	02/02/2017			Bond Future	8.1713	97.4855	8.1603	97.5223	(0.134)	0.0000	0.0000	33,544
2016/11/07	R208	02/02/2017	8.64	Call	Bond Future	1,862.3300	1.8623	1,879.4000	1.8794	0.917	0	0	0
2016/11/07	R208	02/02/2017	8.63	Put	Bond Future	313.9900	0.3140	293.9500	0.2939	(6.382)	0	0	0
2016/11/07	R208	02/02/2017	8.65	Put	Bond Future	298.8300	0.2988	279.3600	0.2794	(6.515)	0	0	0
2016/11/07	R208	02/02/2017	8.64	Put	Bond Future	306.4100	0.3064	286.6500	0.2866	(6.449)	0	0	0
2016/11/07	R208	02/02/2017	8.65	Call	Bond Future	1,887.6100	1.8876	1,904.9700	1.9050	0.920	0	0	0
2016/11/07	R208	02/02/2017	8.63	Call	Bond Future	1,837.0400	1.8370	1,853.8300	1.8538	0.914	0	0	0
2016/11/07	R208	04/05/2017	8.39	Call	Bond Future	1,541.9300	1.5419	1,552.6000	1.5526	0.692	0	0	0
2016/11/07	R208	04/05/2017			Bond Future	8.1894	95.9909	8.1786	96.0253	(0.132)	0.0000	0.0000	0
2016/11/07	R208	04/05/2017	8.37	Call	Bond Future	1,504.3600	1.5044	1,514.7200	1.5147	0.689	0	0	0
2016/11/07	R208	04/05/2017	8.38	Call	Bond Future	1,522.9600	1.5230	1,533.4700	1.5335	0.690	0	0	0
2016/11/07	R208	04/05/2017	8.37	Put	Bond Future	931.4300	0.9314	907.3700	0.9074	(2.583)	0	0	0
2016/11/07	R208	04/05/2017	8.39	Put	Bond Future	905.8200	0.9058	882.0700	0.8821	(2.622)	0	0	0
2016/11/07	R208	04/05/2017	8.38	Put	Bond Future	918.4300	0.9184	894.5200	0.8945	(2.603)	0	0	0
2016/11/07	R208	03/08/2017	8.32	Call	Bond Future	1,631.9400	1.6319	1,643.2600	1.6433	0.694	0	0	0
2016/11/07	R208	03/08/2017			Bond Future	8.1807	97.9518	8.1693	97.9861	(0.139)	0.0000	0.0000	0
2016/11/07	R208	03/08/2017	8.30	Call	Bond Future	1,598.0800	1.5981	1,609.1600	1.6092	0.693	0	0	0
2016/11/07	R208	03/08/2017	8.31	Call	Bond Future	1,614.7900	1.6148	1,625.9900	1.6260	0.694	0	0	0
2016/11/07	R208	03/08/2017	8.30	Put	Bond Future	1,239.3000	1.2393	1,216.0900	1.2161	(1.873)	0	0	0
2016/11/07	R208	03/08/2017	8.32	Put	Bond Future	1,213.1700	1.2132	1,190.2000	1.1902	(1.893)	0	0	0
2016/11/07	R208	03/08/2017	8.31	Put	Bond Future	1,226.0100	1.2260	1,202.9200	1.2029	(1.883)	0	0	0
2016/11/07	R209	03/11/2016			Bond Future	9.2400	73.9119	9.2400	73.9119	0.000	0.0000	0.0000	0
2016/11/07	R209	02/02/2017	9.55	Put	Bond Future	1,457.9800	1.4580	1,382.7600	1.3828	(5.159)	0	0	0
2016/11/07	R209	02/02/2017			Bond Future	9.3122	75.0920	9.2964	75.2029	(0.170)	0.0000	0.0000	62,143
2016/11/07	R209	02/02/2017	9.54	Put	Bond Future	1,483.7100	1.4837	1,407.8300	1.4078	(5.114)	0	0	0
2016/11/07	R209	02/02/2017	9.55	Call	Bond Future	3,094.3300	3.0943	3,130.0500	3.1300	1.154	0	0	0
2016/11/07	R209	02/02/2017	9.53	Call	Bond Future	3,010.8100	3.0108	3,045.2200	3.0452	1.143	0	0	0
2016/11/07	R209	02/02/2017	9.54	Call	Bond Future	3,052.3700	3.0524	3,087.4300	3.0874	1.149	0	0	0
2016/11/07	R209	02/02/2017	9.53	Put	Bond Future	1,509.9300	1.5099	1,433.4000	1.4334	(5.068)	0	0	0
2016/11/07	R209	04/05/2017	9.48	Put	Bond Future	2,681.4100	2.6814	2,608.1400	2.6081	(2.733)	0	0	0
2016/11/07	R209	04/05/2017			Bond Future	9.3480	73.4111	9.3321	73.5218	(0.170)	0.0000	0.0000	0
2016/11/07	R209	04/05/2017	9.47	Put	Bond Future	2,712.1000	2.7121	2,638.4200	2.6384	(2.717)	0	0	0
2016/11/07	R209	04/05/2017	9.46	Call	Bond Future	3,514.1700	3.5142	3,550.7800	3.5508	1.042	0	0	0
2016/11/07	R209	04/05/2017	9.47	Call	Bond Future	3,551.7100	3.5517	3,588.7200	3.5887	1.042	0	0	0
2016/11/07	R209	04/05/2017	9.48	Call	Bond Future	3,589.2200	3.5892	3,626.6400	3.6266	1.043	0	0	0
2016/11/07	R209	04/05/2017	9.46	Put	Bond Future	2,742.8600	2.7429	2,668.7800	2.6688	(2.701)	0	0	0
2016/11/07	R209	03/08/2017			Bond Future	9.3751	74.9109	9.3588	75.0232	(0.173)	0.0000	0.0000	0
2016/11/07	R209	03/08/2017	9.44	Call	Bond Future	4,011.0500	4.0111	4,051.5400	4.0515	1.009	0	0	0
2016/11/07	R209	03/08/2017	9.43	Put	Bond Future	3,598.6500	3.5987	3,526.4800	3.5265	(2.005)	0	0	0
2016/11/07	R209	03/08/2017	9.45	Put	Bond Future	3,531.9400	3.5319	3,460.4400	3.4604	(2.024)	0	0	0
2016/11/07	R209	03/08/2017	9.44	Put	Bond Future	3,565.1700	3.5652	3,493.3400	3.4933	(2.015)	0	0	0
2016/11/07	R209	03/08/2017	9.45	Call	Bond Future	4,046.1300	4.0461	4,086.9500	4.0869	1.009	0	0	0
2016/11/07	R209	03/08/2017	9.43	Call	Bond Future	3,976.1100	3.9761	4,016.2600	4.0163	1.010	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
2016/11/07	R210	03/11/2016			Bond Future	185.9699	185.9699	185.9699	185.9699	0.000	0.0000	0.0000	0
2016/11/07	R210	02/02/2017	190.85	Put	Bond Future	1,397.3500	1.3974	1,431.8100	1.4318	2.466	0	0	0
2016/11/07	R210	02/02/2017			Bond Future	189.4526	189.4526	189.4182	189.4182	(0.018)	0.0000	0.0000	1,983
2016/11/07	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R210	02/02/2017	190.84	Put	Bond Future	1,387.3500	1.3874	1,421.8100	1.4218	2.484	0	0	0
2016/11/07	R210	02/02/2017	190.86	Put	Bond Future	1,407.3500	1.4074	1,441.8100	1.4418	2.449	0	0	0
2016/11/07	R210	04/05/2017			Bond Future	190.8566	190.8566	190.8153	190.8153	(0.022)	0.0000	0.0000	0
2016/11/07	R210	04/05/2017	192.31	Put	Bond Future	1,453.3900	1.4534	1,494.7000	1.4947	2.842	0	0	0
2016/11/07	R210	04/05/2017	192.33	Put	Bond Future	1,473.3900	1.4734	1,514.7000	1.5147	2.804	0	0	0
2016/11/07	R210	04/05/2017	192.32	Put	Bond Future	1,463.3900	1.4634	1,504.7000	1.5047	2.823	0	0	0
2016/11/07	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R210	03/08/2017	196.29	Put	Bond Future	1,524.9800	1.5250	1,568.8600	1.5689	2.877	0	0	0
2016/11/07	R210	03/08/2017			Bond Future	194.7650	194.7650	194.7211	194.7211	(0.023)	0.0000	0.0000	0
2016/11/07	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R210	03/08/2017	196.28	Put	Bond Future	1,514.9800	1.5150	1,558.8600	1.5589	2.896	0	0	0
2016/11/07	R210	03/08/2017	196.30	Put	Bond Future	1,534.9800	1.5350	1,578.8600	1.5789	2.859	0	0	0
2016/11/07	R211	03/11/2016			Bond Future	141.4001	141.4001	141.4001	141.4001	0.000	0.0000	0.0000	0
2016/11/07	R212	03/11/2016			Bond Future	148.0181	148.0181	148.0181	148.0181	0.000	0.0000	0.0000	0
2016/11/07	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R212	02/02/2017			Bond Future	148.6942	148.6942	148.6663	148.6663	(0.019)	0.0000	0.0000	3,380
2016/11/07	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R212	02/02/2017	149.27	Put	Bond Future	575.8100	0.5758	603.7000	0.6037	4.844	0	0	0
2016/11/07	R212	02/02/2017	149.29	Put	Bond Future	595.8100	0.5958	623.7000	0.6237	4.681	0	0	0
2016/11/07	R212	02/02/2017	149.28	Put	Bond Future	585.8100	0.5858	613.7000	0.6137	4.761	0	0	0
2016/11/07	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R212	04/05/2017			Bond Future	151.6144	151.6144	151.5811	151.5811	(0.022)	0.0000	0.0000	0
2016/11/07	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R212	04/05/2017	152.23	Put	Bond Future	615.6000	0.6156	648.9300	0.6489	5.414	0	0	0
2016/11/07	R212	04/05/2017	152.25	Put	Bond Future	635.6000	0.6356	668.9300	0.6689	5.244	0	0	0
2016/11/07	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R212	04/05/2017	152.24	Put	Bond Future	625.6000	0.6256	658.9300	0.6589	5.328	0	0	0
2016/11/07	R212	03/08/2017			Bond Future	152.6886	152.6886	152.6533	152.6533	(0.023)	0.0000	0.0000	0
2016/11/07	R212	03/08/2017	153.34	Put	Bond Future	651.3700	0.6514	686.6800	0.6867	5.421	0	0	0
2016/11/07	R212	03/08/2017	153.36	Put	Bond Future	671.3700	0.6714	706.6800	0.7067	5.259	0	0	0
2016/11/07	R212	03/08/2017	153.35	Put	Bond Future	661.3700	0.6614	696.6800	0.6967	5.339	0	0	0
2016/11/07	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/07	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/11/07	R213	03/11/2016			Bond Future	9.1000		84.6977	9.1000	84.6977	0.000	0.0000	0.0000	0
2016/11/07	R213	02/02/2017	9.40	Call	Bond Future	2,960.9200		2.9609	2,996.5200	2.9965	1.202	0	0	0
2016/11/07	R213	02/02/2017	9.42	Call	Bond Future	3,044.6700		3.0447	3,081.5800	3.0816	1.212	0	0	0
2016/11/07	R213	02/02/2017			Bond Future	9.1716		86.1203	9.1557	86.2297	(0.174)	0.0000	0.0000	51,569
2016/11/07	R213	02/02/2017	9.41	Call	Bond Future	3,002.7400		3.0027	3,038.9900	3.0390	1.207	0	0	0
2016/11/07	R213	02/02/2017	9.40	Put	Bond Future	1,413.1600		1.4132	1,339.2900	1.3393	(5.227)	0	0	0
2016/11/07	R213	02/02/2017	9.42	Put	Bond Future	1,363.3100		1.3633	1,290.7500	1.2907	(5.322)	0	0	0
2016/11/07	R213	02/02/2017	9.41	Put	Bond Future	1,388.1400		1.3881	1,314.9200	1.3149	(5.275)	0	0	0
2016/11/07	R213	04/05/2017			Bond Future	9.2075		84.2541	9.1915	84.3629	(0.174)	0.0000	0.0000	0
2016/11/07	R213	04/05/2017	9.35	Put	Bond Future	2,531.6700		2.5317	2,460.4100	2.4604	(2.815)	0	0	0
2016/11/07	R213	04/05/2017	9.37	Put	Bond Future	2,473.3400		2.4733	2,402.8900	2.4029	(2.848)	0	0	0
2016/11/07	R213	04/05/2017	9.35	Call	Bond Future	3,491.2500		3.4913	3,528.8600	3.5289	1.077	0	0	0
2016/11/07	R213	04/05/2017	9.36	Put	Bond Future	2,502.4900		2.5025	2,431.6400	2.4316	(2.831)	0	0	0
2016/11/07	R213	04/05/2017	9.36	Call	Bond Future	3,528.8400		3.5288	3,566.8600	3.5669	1.077	0	0	0
2016/11/07	R213	04/05/2017	9.37	Call	Bond Future	3,566.3900		3.5664	3,604.8100	3.6048	1.077	0	0	0
2016/11/07	R213	03/08/2017	9.33	Put	Bond Future	3,354.0700		3.3541	3,284.3700	3.2844	(2.078)	0	0	0
2016/11/07	R213	03/08/2017			Bond Future	9.2336		85.9751	9.2172	86.0854	(0.178)	0.0000	0.0000	0
2016/11/07	R213	03/08/2017	9.35	Put	Bond Future	3,293.0200		3.2930	3,223.9800	3.2240	(2.097)	0	0	0
2016/11/07	R213	03/08/2017	9.33	Call	Bond Future	3,998.2700		3.9983	4,038.9400	4.0389	1.017	0	0	0
2016/11/07	R213	03/08/2017	9.34	Put	Bond Future	3,323.4400		3.3234	3,254.0600	3.2541	(2.088)	0	0	0
2016/11/07	R213	03/08/2017	9.34	Call	Bond Future	4,034.0700		4.0341	4,075.0600	4.0751	1.016	0	0	0
2016/11/07	R213	03/08/2017	9.35	Call	Bond Future	4,070.0200		4.0700	4,111.3500	4.1113	1.015	0	0	0
2016/11/07	R214	03/11/2016			Bond Future	9.3200		74.2686	9.3200	74.2686	0.000	0.0000	0.0000	0
2016/11/07	R214	02/02/2017			Bond Future	9.3937		75.4452	9.3778	75.5617	(0.169)	0.0000	0.0000	34,384
2016/11/07	R214	02/02/2017	9.67	Call	Bond Future	3,413.9600		3.4140	3,454.0700	3.4541	1.175	0	0	0
2016/11/07	R214	02/02/2017	9.66	Put	Bond Future	1,457.7400		1.4577	1,380.7500	1.3807	(5.281)	0	0	0
2016/11/07	R214	02/02/2017	9.68	Put	Bond Future	1,407.1700		1.4072	1,331.5400	1.3315	(5.375)	0	0	0
2016/11/07	R214	02/02/2017	9.67	Put	Bond Future	1,432.2100		1.4322	1,355.9000	1.3559	(5.328)	0	0	0
2016/11/07	R214	02/02/2017	9.68	Call	Bond Future	3,458.9800		3.4590	3,499.7700	3.4998	1.179	0	0	0
2016/11/07	R214	02/02/2017	9.66	Call	Bond Future	3,369.3300		3.3693	3,408.7600	3.4088	1.170	0	0	0
2016/11/07	R214	04/05/2017	9.58	Put	Bond Future	2,744.4700		2.7445	2,668.5500	2.6686	(2.766)	0	0	0
2016/11/07	R214	04/05/2017			Bond Future	9.4283		73.6238	9.4124	73.7401	(0.169)	0.0000	0.0000	0
2016/11/07	R214	04/05/2017	9.57	Put	Bond Future	2,775.9300		2.7759	2,699.5800	2.6996	(2.750)	0	0	0
2016/11/07	R214	04/05/2017	9.58	Call	Bond Future	3,836.1400		3.8361	3,876.5100	3.8765	1.052	0	0	0
2016/11/07	R214	04/05/2017	9.56	Call	Bond Future	3,757.1700		3.7572	3,796.6800	3.7967	1.052	0	0	0
2016/11/07	R214	04/05/2017	9.57	Call	Bond Future	3,796.4600		3.7965	3,836.4000	3.8364	1.052	0	0	0
2016/11/07	R214	04/05/2017	9.56	Put	Bond Future	2,807.9000		2.8079	2,731.1200	2.7311	(2.734)	0	0	0
2016/11/07	R214	03/08/2017	9.51	Call	Bond Future	4,213.9700		4.2140	4,256.1300	4.2561	1.000	0	0	0
2016/11/07	R214	03/08/2017			Bond Future	9.4548		75.1277	9.4386	75.2457	(0.172)	0.0000	0.0000	0
2016/11/07	R214	03/08/2017	9.52	Call	Bond Future	4,251.4700		4.2515	4,293.9700	4.2940	1.000	0	0	0
2016/11/07	R214	03/08/2017	9.53	Call	Bond Future	4,288.8600		4.2889	4,331.7000	4.3317	0.999	0	0	0
2016/11/07	R214	03/08/2017	9.51	Put	Bond Future	3,816.1300		3.8161	3,740.2600	3.7403	(1.988)	0	0	0
2016/11/07	R214	03/08/2017	9.53	Put	Bond Future	3,747.6400		3.7476	3,672.4500	3.6725	(2.006)	0	0	0
2016/11/07	R214	03/08/2017	9.52	Put	Bond Future	3,781.8800		3.7819	3,706.3500	3.7063	(1.997)	0	0	0
2016/11/07	R248	03/11/2016			Bond Future	9.3700		95.4036	9.3700	95.4036	0.000	0.0000	0.0000	0
2016/11/07	R248	02/02/2017	9.76	Put	Bond Future	1,835.3600		1.8354	1,737.7700	1.7378	(5.317)	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
2016/11/07	R248	02/02/2017	9.78	Put	Bond Future	1,773.9200	1.7739	1,678.0200	1.6780	(5.406)	0	0	0
2016/11/07	R248	02/02/2017			Bond Future	9.4451	96.9164	9.4292	97.0655	(0.168)	0.0000	0.0000	63,422
2016/11/07	R248	02/02/2017	9.77	Put	Bond Future	1,804.4200	1.8044	1,707.6800	1.7077	(5.361)	0	0	0
2016/11/07	R248	02/02/2017	9.76	Call	Bond Future	4,707.0600	4.7071	4,758.5600	4.7586	1.094	0	0	0
2016/11/07	R248	02/02/2017	9.77	Call	Bond Future	4,764.7400	4.7647	4,817.0900	4.8171	1.099	0	0	0
2016/11/07	R248	02/02/2017	9.78	Call	Bond Future	4,822.7000	4.8227	4,875.8900	4.8759	1.103	0	0	0
2016/11/07	R248	04/05/2017	9.66	Call	Bond Future	5,222.6100	5.2226	5,274.0200	5.2740	0.984	0	0	0
2016/11/07	R248	04/05/2017			Bond Future	9.4811	94.3735	9.4651	94.5224	(0.169)	0.0000	0.0000	0
2016/11/07	R248	04/05/2017	9.67	Call	Bond Future	5,273.4300	5.2734	5,325.3700	5.3254	0.985	0	0	0
2016/11/07	R248	04/05/2017	9.65	Put	Bond Future	3,623.5100	3.6235	3,525.4700	3.5255	(2.706)	0	0	0
2016/11/07	R248	04/05/2017	9.67	Put	Bond Future	3,544.5800	3.5446	3,447.6000	3.4476	(2.736)	0	0	0
2016/11/07	R248	04/05/2017	9.65	Call	Bond Future	5,172.0000	5.1720	5,222.8800	5.2229	0.984	0	0	0
2016/11/07	R248	04/05/2017	9.66	Put	Bond Future	3,583.8600	3.5839	3,486.3500	3.4863	(2.721)	0	0	0
2016/11/07	R248	03/08/2017			Bond Future	9.5090	96.3014	9.4927	96.4525	(0.172)	0.0000	0.0000	0
2016/11/07	R248	03/08/2017	9.57	Call	Bond Future	5,625.2600	5.6253	5,678.4200	5.6784	0.945	0	0	0
2016/11/07	R248	03/08/2017	9.56	Put	Bond Future	5,108.4600	5.1085	5,010.0500	5.0100	(1.926)	0	0	0
2016/11/07	R248	03/08/2017	9.58	Put	Bond Future	5,020.5200	5.0205	4,922.9500	4.9230	(1.943)	0	0	0
2016/11/07	R248	03/08/2017	9.57	Put	Bond Future	5,064.4900	5.0645	4,966.5000	4.9665	(1.935)	0	0	0
2016/11/07	R248	03/08/2017	9.58	Call	Bond Future	5,672.7100	5.6727	5,726.2900	5.7263	0.945	0	0	0
2016/11/07	R248	03/08/2017	9.56	Call	Bond Future	5,577.6500	5.5776	5,630.3900	5.6304	0.946	0	0	0

Total

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