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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2016/11/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	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
2016/11/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	2025	02/02/2017	130.01	Put	Bond Future	911.4900	0.9115	935.8700	0.9359	2.675	0	0	0
2016/11/11	2025	02/02/2017			Bond Future	129.0985	129.0985	129.0741	129.0741	(0.019)	0.0000	0.0000	3,255
2016/11/11	2025	02/02/2017	130.00	Put	Bond Future	901.4900	0.9015	925.8700	0.9259	2.704	0	0	0
2016/11/11	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2025	02/02/2017	129.99	Put	Bond Future	891.4900	0.8915	915.8700	0.9159	2.735	0	0	0
2016/11/11	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2025	04/05/2017			Bond Future	131.6263	131.6263	131.6015	131.6015	(0.019)	0.0000	0.0000	0
2016/11/11	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2025	04/05/2017	132.56	Put	Bond Future	933.7500	0.9338	958.5000	0.9585	2.651	0	0	0
2016/11/11	2025	04/05/2017	132.58	Put	Bond Future	953.7500	0.9538	978.5000	0.9785	2.595	0	0	0
2016/11/11	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2025	04/05/2017	132.57	Put	Bond Future	943.7500	0.9438	968.5000	0.9685	2.623	0	0	0
2016/11/11	2025	03/08/2017			Bond Future	132.9830	132.9830	132.9547	132.9547	(0.021)	0.0000	0.0000	0
2016/11/11	2025	03/08/2017	133.96	Put	Bond Future	976.9700	0.9770	1,005.2700	1.0053	2.897	0	0	0
2016/11/11	2025	03/08/2017	133.98	Put	Bond Future	996.9700	0.9970	1,025.2700	1.0253	2.839	0	0	0
2016/11/11	2025	03/08/2017	133.97	Put	Bond Future	986.9700	0.9870	1,015.2700	1.0153	2.867	0	0	0
2016/11/11	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2030	02/02/2017	9.29	Put	Bond Future	1,392.2600	1.3923	2,016.7000	2.0167	44.851	0	0	0
2016/11/11	2030	02/02/2017			Bond Future	9.4926	89.1454	9.5849	88.5210	0.972	0.0000	0.0000	38,639
2016/11/11	2030	02/02/2017	9.31	Put	Bond Future	1,253.4500	1.2534	1,877.8900	1.8779	49.818	0	0	0
2016/11/11	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2030	02/02/2017	9.30	Put	Bond Future	1,322.8200	1.3228	1,947.2600	1.9473	47.205	0	0	0
2016/11/11	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2030	04/05/2017			Bond Future	9.5464	90.8860	9.6419	90.2494	1.000	0.0000	0.0000	0
2016/11/11	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2030	04/05/2017	9.32	Put	Bond Future	1,535.9600	1.5360	2,172.4800	2.1725	41.441	0	0	0
2016/11/11	2030	04/05/2017	9.34	Put	Bond Future	1,398.8300	1.3988	2,035.3500	2.0353	45.504	0	0	0
2016/11/11	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2030	04/05/2017	9.33	Put	Bond Future	1,467.3600	1.4674	2,103.8800	2.1039	43.379	0	0	0
2016/11/11	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2030	03/08/2017	9.34	Put	Bond Future	1,684.7200	1.6847	2,336.3500	2.3363	38.679	0	0	0
2016/11/11	2030	03/08/2017			Bond Future	9.5916	88.7312	9.6907	88.0795	1.033	0.0000	0.0000	0
2016/11/11	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/11/11	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2030	03/08/2017	9.33	Put	Bond Future	1,752.5900	1.7526	2,404.2200	2.4042	37.181	0	0	0
2016/11/11	2030	03/08/2017	9.35	Put	Bond Future	1,616.9300	1.6169	2,268.5600	2.2686	40.300	0	0	0
2016/11/11	2032	02/02/2017	9.53	Call	Bond Future	2,006.2300	2.0062	1,693.9800	1.6940	(15.564)	0	0	0
2016/11/11	2032	02/02/2017			Bond Future	9.6096	92.1939	9.7017	91.5275	0.959	0.0000	0.0000	15,426
2016/11/11	2032	02/02/2017	9.51	Call	Bond Future	1,938.5800	1.9386	1,633.2000	1.6332	(15.753)	0	0	0
2016/11/11	2032	02/02/2017	9.52	Call	Bond Future	1,972.1500	1.9722	1,663.3400	1.6633	(15.659)	0	0	0
2016/11/11	2032	02/02/2017	9.51	Put	Bond Future	2,667.1000	2.6671	3,028.0500	3.0281	13.533	0	0	0
2016/11/11	2032	02/02/2017	9.53	Put	Bond Future	2,587.7400	2.5877	2,941.8200	2.9418	13.683	0	0	0
2016/11/11	2032	02/02/2017	9.52	Put	Bond Future	2,627.1200	2.6271	2,984.6400	2.9846	13.609	0	0	0
2016/11/11	2032	04/05/2017	9.45	Call	Bond Future	2,468.3900	2.4684	2,171.7800	2.1718	(12.016)	0	0	0
2016/11/11	2032	04/05/2017			Bond Future	9.6619	89.8342	9.7571	89.1548	0.985	0.0000	0.0000	0
2016/11/11	2032	04/05/2017	9.46	Call	Bond Future	2,499.3900	2.4994	2,200.3000	2.2003	(11.967)	0	0	0
2016/11/11	2032	04/05/2017	9.44	Put	Bond Future	4,051.9400	4.0519	4,437.2000	4.4372	9.508	0	0	0
2016/11/11	2032	04/05/2017	9.46	Put	Bond Future	3,966.4900	3.9665	4,346.7800	4.3468	9.588	0	0	0
2016/11/11	2032	04/05/2017	9.44	Call	Bond Future	2,437.6200	2.4376	2,143.5000	2.1435	(12.066)	0	0	0
2016/11/11	2032	04/05/2017	9.45	Put	Bond Future	4,009.0600	4.0091	4,391.8300	4.3918	9.548	0	0	0
2016/11/11	2032	03/08/2017	9.43	Put	Bond Future	5,063.0500	5.0631	5,452.6800	5.4527	7.696	0	0	0
2016/11/11	2032	03/08/2017			Bond Future	9.7042	91.6655	9.8027	90.9702	1.015	0.0000	0.0000	0
2016/11/11	2032	03/08/2017	9.45	Put	Bond Future	4,978.2200	4.9782	5,363.8300	5.3638	7.746	0	0	0
2016/11/11	2032	03/08/2017	9.44	Put	Bond Future	5,020.5100	5.0205	5,408.1300	5.4081	7.721	0	0	0
2016/11/11	2032	03/08/2017	9.44	Call	Bond Future	3,116.0200	3.1160	2,808.3600	2.8084	(9.873)	0	0	0
2016/11/11	2032	03/08/2017	9.43	Call	Bond Future	3,085.3300	3.0853	2,779.6800	2.7797	(9.907)	0	0	0
2016/11/11	2032	03/08/2017	9.45	Call	Bond Future	3,146.8700	3.1469	2,837.2000	2.8372	(9.841)	0	0	0
2016/11/11	2033	02/02/2017			Bond Future	108.7820	108.7820	108.0094	108.0094	(0.710)	0.0000	0.0000	5,474
2016/11/11	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2033	02/02/2017	109.70	Put	Bond Future	917.9700	0.9180	1,690.6000	1.6906	84.167	0	0	0
2016/11/11	2033	02/02/2017	109.71	Put	Bond Future	927.9700	0.9280	1,700.6000	1.7006	83.260	0	0	0
2016/11/11	2033	02/02/2017	109.72	Put	Bond Future	937.9700	0.9380	1,710.6000	1.7106	82.373	0	0	0
2016/11/11	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2033	04/05/2017			Bond Future	109.8728	109.8728	109.0851	109.0851	(0.717)	0.0000	0.0000	0
2016/11/11	2033	04/05/2017	110.83	Put	Bond Future	957.2200	0.9572	1,744.8900	1.7449	82.287	0	0	0
2016/11/11	2033	04/05/2017	110.85	Put	Bond Future	977.2200	0.9772	1,764.8900	1.7649	80.603	0	0	0
2016/11/11	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2033	04/05/2017	110.84	Put	Bond Future	967.2200	0.9672	1,754.8900	1.7549	81.436	0	0	0
2016/11/11	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2033	03/08/2017	113.14	Put	Bond Future	1,022.2900	1.0223	1,828.6600	1.8287	78.879	0	0	0
2016/11/11	2033	03/08/2017			Bond Future	112.1177	112.1177	111.3113	111.3113	(0.719)	0.0000	0.0000	0
2016/11/11	2033	03/08/2017	113.13	Put	Bond Future	1,012.2900	1.0123	1,818.6600	1.8187	79.658	0	0	0
2016/11/11	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2033	03/08/2017	113.12	Put	Bond Future	1,002.2900	1.0023	1,808.6600	1.8087	80.453	0	0	0

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2016/11/11	2037	02/02/2017	9.68	Put	Bond Future	2,962.8800		2.9629	3,404.1800	3.4042	14.894	0	0	0
2016/11/11	2037	02/02/2017			Bond Future	9.7876		88.9548	9.8899	88.1495	1.045	0.0000	0.0000	41,573
2016/11/11	2037	02/02/2017	9.67	Put	Bond Future	3,007.5000		3.0075	3,452.9300	3.4529	14.811	0	0	0
2016/11/11	2037	02/02/2017	9.68	Call	Bond Future	2,103.2900		2.1033	1,739.2600	1.7393	(17.308)	0	0	0
2016/11/11	2037	02/02/2017	9.66	Call	Bond Future	2,031.7700		2.0318	1,675.9900	1.6760	(17.511)	0	0	0
2016/11/11	2037	02/02/2017	9.67	Call	Bond Future	2,067.3500		2.0674	1,707.4500	1.7075	(17.409)	0	0	0
2016/11/11	2037	02/02/2017	9.66	Put	Bond Future	3,052.6000		3.0526	3,502.1500	3.5021	14.727	0	0	0
2016/11/11	2037	04/05/2017			Bond Future	9.8416		90.6917	9.9471	89.8707	1.071	0.0000	0.0000	0
2016/11/11	2037	04/05/2017	9.58	Put	Bond Future	4,846.1500		4.8462	5,317.7200	5.3177	9.731	0	0	0
2016/11/11	2037	04/05/2017	9.60	Put	Bond Future	4,752.0000		4.7520	5,217.8600	5.2179	9.803	0	0	0
2016/11/11	2037	04/05/2017	9.59	Put	Bond Future	4,799.0200		4.7990	5,267.7400	5.2677	9.767	0	0	0
2016/11/11	2037	04/05/2017	9.60	Call	Bond Future	2,823.9300		2.8239	2,468.8300	2.4688	(12.575)	0	0	0
2016/11/11	2037	04/05/2017	9.58	Call	Bond Future	2,755.5600		2.7556	2,406.1700	2.4062	(12.679)	0	0	0
2016/11/11	2037	04/05/2017	9.59	Call	Bond Future	2,789.7500		2.7898	2,437.5100	2.4375	(12.626)	0	0	0
2016/11/11	2037	03/08/2017	9.57	Call	Bond Future	3,322.8100		3.3228	2,961.7000	2.9617	(10.868)	0	0	0
2016/11/11	2037	03/08/2017			Bond Future	9.8884		88.2825	9.9974	87.4427	1.102	0.0000	0.0000	0
2016/11/11	2037	03/08/2017	9.58	Call	Bond Future	3,356.6500		3.3567	2,993.1300	2.9931	(10.830)	0	0	0
2016/11/11	2037	03/08/2017	9.56	Put	Bond Future	5,897.5000		5.8975	6,378.5800	6.3786	8.157	0	0	0
2016/11/11	2037	03/08/2017	9.57	Put	Bond Future	5,850.2500		5.8502	6,328.9100	6.3289	8.182	0	0	0
2016/11/11	2037	03/08/2017	9.58	Put	Bond Future	5,802.9900		5.8030	6,279.2400	6.2792	8.207	0	0	0
2016/11/11	2037	03/08/2017	9.56	Call	Bond Future	3,288.8500		3.2888	2,930.1600	2.9302	(10.906)	0	0	0
2016/11/11	2038	02/02/2017	137.07	Put	Bond Future	1,847.3100		1.8473	2,331.9600	2.3320	26.235	0	0	0
2016/11/11	2038	02/02/2017			Bond Future	135.2227		135.2227	134.7380	134.7380	(0.358)	0.0000	0.0000	22,835
2016/11/11	2038	02/02/2017	137.06	Put	Bond Future	1,837.3100		1.8373	2,321.9600	2.3220	26.378	0	0	0
2016/11/11	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2038	02/02/2017	137.05	Put	Bond Future	1,827.3100		1.8273	2,311.9600	2.3120	26.523	0	0	0
2016/11/11	2038	04/05/2017	139.77	Put	Bond Future	1,899.6400		1.8996	2,393.6400	2.3936	26.005	0	0	0
2016/11/11	2038	04/05/2017			Bond Future	137.8704		137.8704	137.3764	137.3764	(0.358)	0.0000	0.0000	0
2016/11/11	2038	04/05/2017	139.79	Put	Bond Future	1,919.6400		1.9196	2,413.6400	2.4136	25.734	0	0	0
2016/11/11	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2038	04/05/2017	139.78	Put	Bond Future	1,909.6400		1.9096	2,403.6400	2.4036	25.869	0	0	0
2016/11/11	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2038	03/08/2017			Bond Future	139.1882		139.1882	138.6808	138.6808	(0.365)	0.0000	0.0000	0
2016/11/11	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2038	03/08/2017	141.16	Put	Bond Future	1,971.8100		1.9718	2,479.1700	2.4792	25.731	0	0	0
2016/11/11	2038	03/08/2017	141.18	Put	Bond Future	1,991.8100		1.9918	2,499.1700	2.4992	25.472	0	0	0
2016/11/11	2038	03/08/2017	141.17	Put	Bond Future	1,981.8100		1.9818	2,489.1700	2.4892	25.601	0	0	0
2016/11/11	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2040	02/02/2017	9.58	Call	Bond Future	1,804.6700		1.8047	1,472.8900	1.4729	(18.385)	0	0	0
2016/11/11	2040	02/02/2017			Bond Future	9.8272		92.6813	9.9294	91.8193	1.040	0.0000	0.0000	8,238
2016/11/11	2040	02/02/2017	9.59	Call	Bond Future	1,838.5000		1.8385	1,502.4400	1.5024	(18.279)	0	0	0
2016/11/11	2040	02/02/2017	9.60	Call	Bond Future	1,872.7100		1.8727	1,532.3600	1.5324	(18.174)	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
2016/11/11	2040	02/02/2017	9.58	Put	Bond Future	3,944.1400	3.9441	4,474.3400	4.4743	13.443	0	0	0
2016/11/11	2040	02/02/2017	9.60	Put	Bond Future	3,836.0500	3.8361	4,357.6800	4.3577	13.598	0	0	0
2016/11/11	2040	02/02/2017	9.59	Put	Bond Future	3,889.8400	3.8898	4,415.7600	4.4158	13.520	0	0	0
2016/11/11	2040	04/05/2017			Bond Future	9.8808	94.4910	9.9861	93.6122	1.066	0.0000	0.0000	0
2016/11/11	2040	04/05/2017	9.62	Put	Bond Future	5,273.1300	5.2731	5,774.6900	5.7747	9.512	0	0	0
2016/11/11	2040	04/05/2017	9.64	Put	Bond Future	5,172.0100	5.1720	5,667.5600	5.6676	9.581	0	0	0
2016/11/11	2040	04/05/2017	9.62	Call	Bond Future	3,037.1700	3.0372	2,659.9700	2.6600	(12.419)	0	0	0
2016/11/11	2040	04/05/2017	9.63	Put	Bond Future	5,222.2600	5.2223	5,720.8100	5.7208	9.547	0	0	0
2016/11/11	2040	04/05/2017	9.63	Call	Bond Future	3,073.6700	3.0737	2,693.4600	2.6935	(12.370)	0	0	0
2016/11/11	2040	04/05/2017	9.64	Call	Bond Future	3,110.6600	3.1107	2,727.4500	2.7275	(12.319)	0	0	0
2016/11/11	2040	03/08/2017			Bond Future	9.9273	91.9088	10.0361	91.0099	1.096	0.0000	0.0000	0
2016/11/11	2040	03/08/2017	9.61	Put	Bond Future	6,314.4500	6.3145	6,824.7700	6.8248	8.082	0	0	0
2016/11/11	2040	03/08/2017	9.63	Put	Bond Future	6,210.8000	6.2108	6,716.0500	6.7161	8.135	0	0	0
2016/11/11	2040	03/08/2017	9.61	Call	Bond Future	3,609.8700	3.6099	3,221.3100	3.2213	(10.764)	0	0	0
2016/11/11	2040	03/08/2017	9.62	Put	Bond Future	6,262.6200	6.2626	6,770.4000	6.7704	8.108	0	0	0
2016/11/11	2040	03/08/2017	9.62	Call	Bond Future	3,645.2600	3.6453	3,254.1600	3.2542	(10.729)	0	0	0
2016/11/11	2040	03/08/2017	9.63	Call	Bond Future	3,680.5400	3.6805	3,286.9100	3.2869	(10.695)	0	0	0
2016/11/11	2044	02/02/2017			Bond Future	9.8353	89.9576	9.9324	89.1311	0.987	0.0000	0.0000	20,659
2016/11/11	2044	02/02/2017	9.77	Call	Bond Future	2,523.8900	2.5239	2,127.5400	2.1275	(15.704)	0	0	0
2016/11/11	2044	02/02/2017	9.76	Put	Bond Future	3,133.8200	3.1338	3,568.0700	3.5681	13.857	0	0	0
2016/11/11	2044	02/02/2017	9.78	Put	Bond Future	3,041.9600	3.0420	3,467.9700	3.4680	14.004	0	0	0
2016/11/11	2044	02/02/2017	9.77	Put	Bond Future	3,087.6400	3.0876	3,517.7600	3.5178	13.930	0	0	0
2016/11/11	2044	02/02/2017	9.78	Call	Bond Future	2,564.8700	2.5649	2,164.4100	2.1644	(15.613)	0	0	0
2016/11/11	2044	02/02/2017	9.76	Call	Bond Future	2,483.2700	2.4833	2,091.0500	2.0910	(15.794)	0	0	0
2016/11/11	2044	04/05/2017			Bond Future	9.8871	91.7140	9.9870	90.8716	1.011	0.0000	0.0000	0
2016/11/11	2044	04/05/2017	9.67	Call	Bond Future	3,264.1700	3.2642	2,887.1700	2.8872	(11.550)	0	0	0
2016/11/11	2044	04/05/2017	9.66	Put	Bond Future	5,191.8000	5.1918	5,660.1400	5.6601	9.021	0	0	0
2016/11/11	2044	04/05/2017	9.68	Put	Bond Future	5,092.0300	5.0920	5,554.6400	5.5546	9.085	0	0	0
2016/11/11	2044	04/05/2017	9.67	Put	Bond Future	5,141.6000	5.1416	5,607.0900	5.6071	9.053	0	0	0
2016/11/11	2044	04/05/2017	9.68	Call	Bond Future	3,302.5800	3.3026	2,922.7000	2.9227	(11.503)	0	0	0
2016/11/11	2044	04/05/2017	9.66	Call	Bond Future	3,226.2600	3.2263	2,852.1100	2.8521	(11.597)	0	0	0
2016/11/11	2044	03/08/2017			Bond Future	9.9318	89.2005	10.0350	88.3387	1.039	0.0000	0.0000	0
2016/11/11	2044	03/08/2017	9.62	Put	Bond Future	6,398.4300	6.3984	6,883.6000	6.8836	7.583	0	0	0
2016/11/11	2044	03/08/2017	9.64	Put	Bond Future	6,293.2600	6.2933	6,773.5700	6.7736	7.632	0	0	0
2016/11/11	2044	03/08/2017	9.63	Put	Bond Future	6,345.5300	6.3455	6,828.2800	6.8283	7.608	0	0	0
2016/11/11	2044	03/08/2017	9.64	Call	Bond Future	3,776.9600	3.7770	3,395.4300	3.3954	(10.102)	0	0	0
2016/11/11	2044	03/08/2017	9.62	Call	Bond Future	3,705.2300	3.7052	3,328.5600	3.3286	(10.166)	0	0	0
2016/11/11	2044	03/08/2017	9.63	Call	Bond Future	3,740.8500	3.7408	3,361.7600	3.3618	(10.134)	0	0	0
2016/11/11	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2046	02/02/2017	137.14	Put	Bond Future	1,654.4400	1.6544	2,821.5900	2.8216	70.547	0	0	0
2016/11/11	2046	02/02/2017			Bond Future	135.4856	135.4856	134.3184	134.3184	(0.861)	0.0000	0.0000	18,352
2016/11/11	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	2046	02/02/2017	137.13	Put	Bond Future	1,644.4400	1.6444	2,811.5900	2.8116	70.976	0	0	0
2016/11/11	2046	02/02/2017	137.15	Put	Bond Future	1,664.4400	1.6644	2,831.5900	2.8316	70.123	0	0	0
2016/11/11	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/11/11	2046	04/05/2017			Bond Future	136.6102		136.6102	135.4205	(0.871)	0.0000	0.0000	0
2016/11/11	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/11	2046	04/05/2017	138.32	Put	Bond Future	1,709.8200	1.7098	2,899.4900	2.8995	69.579	0	0	0
2016/11/11	2046	04/05/2017	138.34	Put	Bond Future	1,729.8200	1.7298	2,919.4900	2.9195	68.774	0	0	0
2016/11/11	2046	04/05/2017	138.33	Put	Bond Future	1,719.8200	1.7198	2,909.4900	2.9095	69.174	0	0	0
2016/11/11	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/11	2046	03/08/2017	141.17	Put	Bond Future	1,768.4400	1.7684	2,985.6000	2.9856	68.827	0	0	0
2016/11/11	2046	03/08/2017			Bond Future	139.4016		139.4016	138.1844	(0.873)	0.0000	0.0000	0
2016/11/11	2046	03/08/2017	141.19	Put	Bond Future	1,788.4400	1.7884	3,005.6000	3.0056	68.057	0	0	0
2016/11/11	2046	03/08/2017	141.18	Put	Bond Future	1,778.4400	1.7784	2,995.6000	2.9956	68.440	0	0	0
2016/11/11	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/11	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/11	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/11	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/11	2050	02/02/2017	144.97	Put	Bond Future	906.0400	0.9060	933.0800	0.9331	2.984	0	0	0
2016/11/11	2050	02/02/2017			Bond Future	144.0640		144.0640	144.0369	(0.019)	0.0000	0.0000	24,754
2016/11/11	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/11	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/11	2050	02/02/2017	144.96	Put	Bond Future	896.0400	0.8960	923.0800	0.9231	3.018	0	0	0
2016/11/11	2050	02/02/2017	144.98	Put	Bond Future	916.0400	0.9160	943.0800	0.9431	2.952	0	0	0
2016/11/11	2050	04/05/2017			Bond Future	146.8848		146.8848	146.8572	(0.019)	0.0000	0.0000	0
2016/11/11	2050	04/05/2017	147.83	Put	Bond Future	945.1800	0.9452	972.7900	0.9728	2.921	0	0	0
2016/11/11	2050	04/05/2017	147.85	Put	Bond Future	965.1800	0.9652	992.7900	0.9928	2.861	0	0	0
2016/11/11	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/11	2050	04/05/2017	147.84	Put	Bond Future	955.1800	0.9552	982.7900	0.9828	2.891	0	0	0
2016/11/11	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/11	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/11	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/11	2050	03/08/2017			Bond Future	148.2242		148.2242	148.1926	(0.021)	0.0000	0.0000	0
2016/11/11	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/11	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/11/11	2050	03/08/2017	149.22	Put	Bond Future	995.7800	0.9958	1,027.3600	1.0274	3.171	0	0	0
2016/11/11	2050	03/08/2017	149.24	Put	Bond Future	1,015.7800	1.0158	1,047.3600	1.0474	3.109	0	0	0
2016/11/11	2050	03/08/2017	149.23	Put	Bond Future	1,005.7800	1.0058	1,037.3600	1.0374	3.140	0	0	0
2016/11/11	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	AL37	02/02/2017			Index Future	510.9170		510.9170	508.5750	(0.458)	0.0000	0.0000	7
2016/11/11	AL37	04/05/2017			Index Future	520.8900		520.8900	518.5020	(0.458)	0.0000	0.0000	0
2016/11/11	AL37	03/08/2017			Index Future	531.5010		531.5010	529.0530	(0.461)	0.0000	0.0000	0
2016/11/11	AL7T	02/02/2017			Index Future	587.2720		587.2720	582.9860	(0.730)	0.0000	0.0000	2
2016/11/11	AL7T	04/05/2017			Index Future	598.7340		598.7340	594.3650	(0.730)	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
2016/11/11	AL7T	03/08/2017			Index Future	610.9320	610.9320	606.4600	606.4600	(0.732)	0.0000	0.0000	0
2016/11/11	ALBI	02/02/2017			Index Future	532.1050	532.1050	528.2600	528.2600	(0.723)	0.0000	0.0000	619
2016/11/11	ALBI	04/05/2017			Index Future	542.4910	542.4910	538.5720	538.5720	(0.722)	0.0000	0.0000	0
2016/11/11	ALBI	03/08/2017			Index Future	553.5430	553.5430	549.5310	549.5310	(0.725)	0.0000	0.0000	0
2016/11/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/11/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/11	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	EL28	02/02/2017			Bond Future	130.2053	130.2053	129.9271	129.9271	(0.214)	0.0000	0.0000	0
2016/11/11	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	EL28	02/02/2017	135.10	Put	Bond Future	4,894.7200	4.8947	5,172.9300	5.1729	5.684	0	0	0
2016/11/11	EL28	02/02/2017	135.12	Put	Bond Future	4,914.7200	4.9147	5,192.9300	5.1929	5.661	0	0	0
2016/11/11	EL28	02/02/2017	135.11	Put	Bond Future	4,904.7200	4.9047	5,182.9300	5.1829	5.672	0	0	0
2016/11/11	EL28	04/05/2017			Bond Future	131.0726	131.0726	130.7892	130.7892	(0.216)	0.0000	0.0000	0
2016/11/11	EL28	04/05/2017	137.90	Put	Bond Future	6,827.3600	6.8274	7,110.8400	7.1108	4.152	0	0	0
2016/11/11	EL28	04/05/2017	137.92	Put	Bond Future	6,847.3600	6.8474	7,130.8400	7.1308	4.140	0	0	0
2016/11/11	EL28	04/05/2017	137.91	Put	Bond Future	6,837.3600	6.8374	7,120.8400	7.1208	4.146	0	0	0
2016/11/11	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/11/11	EL28	04/05/2017	137.92	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/11	EL28	03/08/2017	135.17	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/11	EL28	03/08/2017			Bond Future		133.7511	133.7511	133.4587	(0.219)	0.0000	0.0000	0	
2016/11/11	EL28	03/08/2017	135.18	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/11	EL28	03/08/2017	135.16	Put	Bond Future		1,408.9200	1.4089	1,701.3300	1.7013	20.754	0	0	0
2016/11/11	EL28	03/08/2017	135.18	Put	Bond Future		1,428.9200	1.4289	1,721.3300	1.7213	20.464	0	0	0
2016/11/11	EL28	03/08/2017	135.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/11	EL28	03/08/2017	135.17	Put	Bond Future		1,418.9200	1.4189	1,711.3300	1.7113	20.608	0	0	0
2016/11/11	ES33	02/02/2017			Bond Future		10.6949	78.4142	10.7971	77.7814	0.956	0.0000	0.0000	8,789
2016/11/11	ES33	02/02/2017	10.59	Put	Bond Future		657.9300	0.6579	1,290.7500	1.2907	96.183	0	0	0
2016/11/11	ES33	02/02/2017	10.61	Put	Bond Future		531.8300	0.5318	1,164.6500	1.1647	118.989	0	0	0
2016/11/11	ES33	02/02/2017	10.59	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	ES33	02/02/2017	10.60	Put	Bond Future		594.8400	0.5948	1,227.6600	1.2277	106.385	0	0	0
2016/11/11	ES33	02/02/2017	10.60	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	ES33	02/02/2017	10.61	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	ES33	04/05/2017			Bond Future		10.7782	76.1509	10.8839	75.5058	0.980	0.0000	0.0000	0
2016/11/11	ES33	04/05/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	ES33	04/05/2017	10.54	Put	Bond Future		1,485.7300	1.4857	2,130.8800	2.1309	43.423	0	0	0
2016/11/11	ES33	04/05/2017	10.56	Put	Bond Future		1,359.3000	1.3593	2,004.4500	2.0044	47.462	0	0	0
2016/11/11	ES33	04/05/2017	10.55	Put	Bond Future		1,422.4800	1.4225	2,067.6300	2.0676	45.354	0	0	0
2016/11/11	ES33	04/05/2017	10.56	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	ES33	04/05/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	ES33	03/08/2017			Bond Future		10.8521	77.7033	10.9616	77.0432	1.009	0.0000	0.0000	0
2016/11/11	ES33	03/08/2017	10.53	Put	Bond Future		1,993.6900	1.9937	2,653.7700	2.6538	33.108	0	0	0
2016/11/11	ES33	03/08/2017	10.55	Put	Bond Future		1,867.5900	1.8676	2,527.6700	2.5277	35.344	0	0	0
2016/11/11	ES33	03/08/2017	10.54	Put	Bond Future		1,930.6000	1.9306	2,590.6800	2.5907	34.190	0	0	0
2016/11/11	ES33	03/08/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	ES33	03/08/2017	10.53	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	ES33	03/08/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	ES42	02/02/2017			Bond Future		10.8045	82.5982	10.9067	81.8752	0.946	0.0000	0.0000	8,777
2016/11/11	ES42	04/05/2017			Bond Future		10.8869	79.9477	10.9926	79.2106	0.971	0.0000	0.0000	0
2016/11/11	ES42	03/08/2017			Bond Future		10.9592	81.5780	11.0686	80.8240	0.998	0.0000	0.0000	0
2016/11/11	GOVI	02/02/2017	533.34	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	GOVI	02/02/2017			GOVI		529.9820	529.9820	526.1160	526.1160	(0.729)	0.0000	0.0000	486
2016/11/11	GOVI	02/02/2017	533.32	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	GOVI	02/02/2017	533.33	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	GOVI	02/02/2017	533.32	Put	GOVI		33,380.0000	3.3380	72,040.0000	7.2040	115.818	0	0	0
2016/11/11	GOVI	02/02/2017	533.34	Put	GOVI		33,580.0000	3.3580	72,240.0000	7.2240	115.128	0	0	0
2016/11/11	GOVI	02/02/2017	533.33	Put	GOVI		33,480.0000	3.3480	72,140.0000	7.2140	115.472	0	0	0
2016/11/11	GOVI	04/05/2017			GOVI		540.3270	540.3270	536.3850	536.3850	(0.730)	0.0000	0.0000	0
2016/11/11	GOVI	04/05/2017	262.19	Call	GOVI		2,781,370.0000	278.1370	2,741,950.0000	274.1950	(1.417)	0	0	0
2016/11/11	GOVI	04/05/2017	262.20	Call	GOVI		2,781,270.0000	278.1270	2,741,850.0000	274.1850	(1.417)	0	0	0
2016/11/11	GOVI	04/05/2017	262.18	Call	GOVI		2,781,470.0000	278.1470	2,742,050.0000	274.2050	(1.417)	0	0	0
2016/11/11	GOVI	04/05/2017	262.19	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	GOVI	04/05/2017	262.18	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/11/11	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	GOVI	03/08/2017			GOVI	551.3340	551.3340	547.3000	547.3000	(0.732)	0.0000	0.0000	0
2016/11/11	GOVI	03/08/2017	561.11	Put	GOVI	97,760.0000	9.7760	138,100.0000	13.8100	41.264	0	0	0
2016/11/11	GOVI	03/08/2017	561.09	Put	GOVI	97,560.0000	9.7560	137,900.0000	13.7900	41.349	0	0	0
2016/11/11	GOVI	03/08/2017	561.10	Put	GOVI	97,660.0000	9.7660	138,000.0000	13.8000	41.307	0	0	0
2016/11/11	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/11/11	IGOV	02/02/2017			Index Future	252.9830	252.9830	252.5050	252.5050	(0.189)	0.0000	0.0000	1,070
2016/11/11	IGOV	04/05/2017			Index Future	257.9360	257.9360	257.4490	257.4490	(0.189)	0.0000	0.0000	0
2016/11/11	IGOV	03/08/2017			Index Future	263.2060	263.2060	262.7020	262.7020	(0.191)	0.0000	0.0000	0
2016/11/11	ILBI	02/02/2017			Index Future	685.0140	685.0140	684.0240	684.0240	(0.145)	0.0000	0.0000	155
2016/11/11	ILBI	04/05/2017			Index Future	698.3380	698.3380	697.3280	697.3280	(0.145)	0.0000	0.0000	0
2016/11/11	ILBI	03/08/2017			Index Future	712.0840	712.0840	711.0540	711.0540	(0.145)	0.0000	0.0000	0
2016/11/11	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/11/11	IS01	16/03/2017			Interest Rate Swap	100.0113	100.0113	100.0193	100.0193	0.008	0.0000	0.0000	0
2016/11/11	IS01	15/06/2017			Interest Rate Swap	99.6400	99.6400	99.6649	99.6649	0.025	0.0000	0.0000	0
2016/11/11	IS01	21/09/2017			Interest Rate Swap	99.6993	99.6993	99.7515	99.7515	0.052	0.0000	0.0000	0
2016/11/11	IS01	21/12/2017			Interest Rate Swap	100.0051	100.0051	100.0859	100.0859	0.081	0.0000	0.0000	0
2016/11/11	IS02	18/12/2017			Interest Rate Swap	100.0304	100.0304	100.1096	100.1096	0.079	0.0000	0.0000	0
2016/11/11	IS02	16/03/2018			Interest Rate Swap	99.3420	99.3420	99.4593	99.4593	0.118	0.0000	0.0000	0
2016/11/11	IS02	15/06/2018			Interest Rate Swap	99.0378	99.0378	99.1932	99.1932	0.157	0.0000	0.0000	0
2016/11/11	IS02	21/09/2018			Interest Rate Swap	99.1326	99.1326	99.3306	99.3306	0.200	0.0000	0.0000	0
2016/11/11	IS02	21/12/2018			Interest Rate Swap	99.6700	99.6700	99.9100	99.9100	0.241	0.0000	0.0000	0
2016/11/11	IS05	17/12/2020			Interest Rate Swap	98.4343	98.4343	98.9646	98.9646	0.539	0.0000	0.0000	0
2016/11/11	IS05	16/03/2021			Interest Rate Swap	97.8167	97.8167	98.3831	98.3831	0.579	0.0000	0.0000	0
2016/11/11	IS05	15/06/2021			Interest Rate Swap	97.1650	97.1650	97.7701	97.7701	0.623	0.0000	0.0000	0
2016/11/11	IS05	21/09/2021			Interest Rate Swap	97.4852	97.4852	98.1319	98.1319	0.663	0.0000	0.0000	0
2016/11/11	IS05	21/12/2021			Interest Rate Swap	99.7623	99.7623	100.4427	100.4427	0.682	0.0000	0.0000	50
2016/11/11	IS10	17/12/2025			Interest Rate Swap	99.2276	99.2276	100.4769	100.4769	1.259	0.0000	0.0000	0
2016/11/11	IS10	16/03/2026			Interest Rate Swap	96.3705	96.3705	97.6793	97.6793	1.358	0.0000	0.0000	0
2016/11/11	IS10	15/06/2026			Interest Rate Swap	95.1980	95.1980	96.5561	96.5561	1.427	0.0000	0.0000	0
2016/11/11	IS10	21/09/2026			Interest Rate Swap	97.3254	97.3254	98.7092	98.7092	1.422	0.0000	0.0000	0
2016/11/11	IS10	21/12/2026			Interest Rate Swap	100.9979	100.9979	102.3860	102.3860	1.374	0.0000	0.0000	0
2016/11/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/11/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0

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2016/11/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/11/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/11/11	JBAF	16/11/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/11/11	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10,000
2016/11/11	JBAF	18/01/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/11	JBAF	15/02/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/11	JBAF	15/03/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	1,000
2016/11/11	JBAF	21/06/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/11/11	JBAF	20/09/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/11/11	JBAF	20/12/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/11/11	JBAF	20/03/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/11/11	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/11/11	JBAF	19/09/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/11/11	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/11/11	R023	02/02/2017	8.85	Call	Bond Future	1,675.9500	1.6759	1,351.6700	1.3517	(19.349)	0	0	0
2016/11/11	R023	02/02/2017			Bond Future	8.6874	99.0726	8.8128	98.5091	1.444	0.0000	0.0000	16,470
2016/11/11	R023	02/02/2017	8.86	Call	Bond Future	1,702.8700	1.7029	1,375.5100	1.3755	(19.224)	0	0	0
2016/11/11	R023	02/02/2017	8.84	Put	Bond Future	964.2400	0.9642	1,206.5700	1.2066	25.132	0	0	0
2016/11/11	R023	02/02/2017	8.86	Put	Bond Future	928.5300	0.9285	1,164.6900	1.1647	25.434	0	0	0
2016/11/11	R023	02/02/2017	8.84	Call	Bond Future	1,649.2500	1.6493	1,328.0600	1.3281	(19.475)	0	0	0
2016/11/11	R023	02/02/2017	8.85	Put	Bond Future	946.2600	0.9463	1,185.5000	1.1855	25.283	0	0	0
2016/11/11	R023	04/05/2017	8.61	Call	Bond Future	1,513.3300	1.5133	1,257.5700	1.2576	(16.900)	0	0	0
2016/11/11	R023	04/05/2017			Bond Future	8.7274	97.0736	8.8595	96.4991	1.515	0.0000	0.0000	0
2016/11/11	R023	04/05/2017	8.59	Call	Bond Future	1,472.4600	1.4725	1,221.2900	1.2213	(17.058)	0	0	0
2016/11/11	R023	04/05/2017	8.60	Call	Bond Future	1,492.8100	1.4928	1,239.3400	1.2393	(16.979)	0	0	0
2016/11/11	R023	04/05/2017	8.59	Put	Bond Future	2,073.9500	2.0740	2,397.2600	2.3973	15.589	0	0	0
2016/11/11	R023	04/05/2017	8.61	Put	Bond Future	2,026.9400	2.0269	2,345.6600	2.3457	15.724	0	0	0
2016/11/11	R023	04/05/2017	8.60	Put	Bond Future	2,050.3500	2.0503	2,371.3600	2.3714	15.656	0	0	0
2016/11/11	R023	03/08/2017	8.60	Put	Bond Future	2,454.5800	2.4546	2,779.4700	2.7795	13.236	0	0	0
2016/11/11	R023	03/08/2017			Bond Future	8.7496	99.0521	8.8897	98.4637	1.601	0.0000	0.0000	0
2016/11/11	R023	03/08/2017	8.59	Put	Bond Future	2,477.7000	2.4777	2,804.4500	2.8044	13.188	0	0	0
2016/11/11	R023	03/08/2017	8.60	Call	Bond Future	1,821.3800	1.8214	1,557.8400	1.5578	(14.469)	0	0	0
2016/11/11	R023	03/08/2017	8.58	Call	Bond Future	1,782.3800	1.7824	1,522.5800	1.5226	(14.576)	0	0	0
2016/11/11	R023	03/08/2017	8.59	Call	Bond Future	1,801.9900	1.8020	1,540.3100	1.5403	(14.522)	0	0	0
2016/11/11	R023	03/08/2017	8.58	Put	Bond Future	2,500.6300	2.5006	2,829.2600	2.8293	13.142	0	0	0
2016/11/11	R035	02/02/2017			Bond Future	9.7320	96.6894	9.8343	95.8801	1.052	0.0000	0.0000	5,762
2016/11/11	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R035	02/02/2017	9.50	Put	Bond Future	1,874.7500	1.8747	2,684.0400	2.6840	43.168	0	0	0
2016/11/11	R035	02/02/2017	9.51	Put	Bond Future	1,792.7400	1.7927	2,602.0300	2.6020	45.143	0	0	0
2016/11/11	R035	02/02/2017	9.52	Put	Bond Future	1,710.8300	1.7108	2,520.1200	2.5201	47.304	0	0	0
2016/11/11	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R035	04/05/2017	9.55	Put	Bond Future	1,864.6900	1.8647	2,689.6700	2.6897	44.242	0	0	0
2016/11/11	R035	04/05/2017			Bond Future	9.7833	94.0730	9.8889	93.2480	1.079	0.0000	0.0000	0

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2016/11/11	R035	04/05/2017	9.54	Put	Bond Future	1,945.8800	1.9459	2,770.8600	2.7709	42.396	0	0	0
2016/11/11	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R035	04/05/2017	9.53	Put	Bond Future	2,027.1800	2.0272	2,852.1600	2.8522	40.696	0	0	0
2016/11/11	R035	03/08/2017			Bond Future	9.8257	95.9906	9.9348	95.1465	1.111	0.0000	0.0000	0
2016/11/11	R035	03/08/2017	9.50	Put	Bond Future	2,590.9500	2.5910	3,435.0000	3.4350	32.577	0	0	0
2016/11/11	R035	03/08/2017	9.52	Put	Bond Future	2,428.6800	2.4287	3,272.7300	3.2727	34.753	0	0	0
2016/11/11	R035	03/08/2017	9.51	Put	Bond Future	2,509.7600	2.5098	3,353.8100	3.3538	33.631	0	0	0
2016/11/11	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R186	02/02/2017	8.00	Put	Bond Future	7,633.3100	7.6333	8,430.6300	8.4306	10.445	0	0	0
2016/11/11	R186	02/02/2017	9.40	Call	Bond Future	3,351.0100	3.3510	2,781.3900	2.7814	(16.998)	0	0	0
2016/11/11	R186	02/02/2017	8.81	Put	Bond Future	2,867.0700	2.8671	3,413.0100	3.4130	19.042	0	0	0
2016/11/11	R186	02/02/2017	9.10	Put	Bond Future	1,767.0600	1.7671	2,175.7000	2.1757	23.125	0	0	2,546
2016/11/11	R186	02/02/2017			Bond Future	9.0502	110.6937	9.1742	109.8502	1.370	0.0000	0.0000	112,360
2016/11/11	R186	02/02/2017	9.50	Call	Bond Future	3,824.3600	3.8244	3,215.2300	3.2152	(15.928)	0	0	0
2016/11/11	R186	02/02/2017	8.43	Put	Bond Future	4,834.4800	4.8345	5,531.7300	5.5317	14.422	0	0	0
2016/11/11	R186	02/02/2017	8.80	Put	Bond Future	2,911.5200	2.9115	3,462.0100	3.4620	18.907	0	0	0
2016/11/11	R186	02/02/2017	8.87	Call	Bond Future	1,367.8700	1.3679	1,042.6200	1.0426	(23.778)	0	0	0
2016/11/11	R186	02/02/2017	8.90	Put	Bond Future	2,486.2800	2.4863	2,990.4300	2.9904	20.277	0	0	750
2016/11/11	R186	02/02/2017	8.00	Call	Bond Future	122.7200	0.1227	76.5600	0.0766	(37.614)	0	0	7,000
2016/11/11	R186	02/02/2017	8.60	Call	Bond Future	747.8100	0.7478	540.1800	0.5402	(27.765)	0	0	7,000
2016/11/11	R186	02/02/2017	8.81	Call	Bond Future	1,207.9300	1.2079	910.3900	0.9104	(24.632)	0	0	0
2016/11/11	R186	02/02/2017	8.37	Call	Bond Future	405.5900	0.4056	278.1600	0.2782	(31.418)	0	0	500
2016/11/11	R186	02/02/2017	8.62	Put	Bond Future	3,780.9100	3.7809	4,408.8000	4.4088	16.607	0	0	0
2016/11/11	R186	02/02/2017	8.79	Call	Bond Future	1,157.5600	1.1576	869.0900	0.8691	(24.921)	0	0	0
2016/11/11	R186	02/02/2017	8.95	Call	Bond Future	1,601.5700	1.6016	1,238.5500	1.2386	(22.667)	0	0	0
2016/11/11	R186	02/02/2017	9.02	Call	Bond Future	1,826.0400	1.8260	1,429.5100	1.4295	(21.715)	0	0	0
2016/11/11	R186	02/02/2017	8.87	Put	Bond Future	2,609.3600	2.6094	3,127.5900	3.1276	19.860	0	0	500
2016/11/11	R186	02/02/2017	9.50	Put	Bond Future	805.7900	0.8058	1,040.1400	1.0401	29.083	0	0	13,500
2016/11/11	R186	02/02/2017	8.43	Call	Bond Future	480.3300	0.4803	334.1000	0.3341	(30.444)	0	0	750
2016/11/11	R186	02/02/2017	8.80	Call	Bond Future	1,182.5600	1.1826	889.5700	0.8896	(24.776)	0	0	0
2016/11/11	R186	02/02/2017	8.90	Call	Bond Future	1,452.8300	1.4528	1,113.5000	1.1135	(23.356)	0	0	0
2016/11/11	R186	02/02/2017	9.40	Put	Bond Future	993.6500	0.9936	1,267.5100	1.2675	27.561	0	0	750
2016/11/11	R186	02/02/2017	9.10	Call	Bond Future	2,107.1100	2.1071	1,672.2700	1.6723	(20.637)	0	0	0
2016/11/11	R186	02/02/2017	8.37	Put	Bond Future	5,193.2700	5.1933	5,909.3200	5.9093	13.788	0	0	0
2016/11/11	R186	02/02/2017	8.60	Put	Bond Future	3,885.5600	3.8856	4,521.4100	4.5214	16.364	0	0	0
2016/11/11	R186	02/02/2017	8.62	Call	Bond Future	785.1200	0.7851	569.5300	0.5695	(27.459)	0	0	500
2016/11/11	R186	02/02/2017	8.79	Put	Bond Future	2,956.3900	2.9564	3,511.4000	3.5114	18.773	0	0	0
2016/11/11	R186	02/02/2017	8.95	Put	Bond Future	2,289.4700	2.2895	2,769.9300	2.7699	20.986	0	0	2,546
2016/11/11	R186	02/02/2017	9.02	Put	Bond Future	2,032.6100	2.0326	2,479.5600	2.4796	21.989	0	0	500
2016/11/11	R186	04/05/2017			Bond Future	9.0973	112.8546	9.2264	111.9948	1.419	0.0000	0.0000	0
2016/11/11	R186	04/05/2017	8.89	Put	Bond Future	3,577.0900	3.5771	4,076.8700	4.0769	13.972	0	0	0
2016/11/11	R186	04/05/2017	8.91	Put	Bond Future	3,499.0800	3.4991	3,992.3500	3.9924	14.097	0	0	0
2016/11/11	R186	04/05/2017	8.90	Put	Bond Future	3,537.9400	3.5379	4,034.4700	4.0345	14.034	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
2016/11/11	R186	04/05/2017	8.91	Call	Bond Future	2,235.6900	2.2357	1,869.0800	1.8691	(16.398)	0	0	0
2016/11/11	R186	04/05/2017	8.89	Call	Bond Future	2,177.6100	2.1776	1,817.5100	1.8175	(16.536)	0	0	0
2016/11/11	R186	04/05/2017	8.90	Call	Bond Future	2,206.5300	2.2065	1,843.1800	1.8432	(16.467)	0	0	0
2016/11/11	R186	03/08/2017	8.93	Put	Bond Future	4,083.2000	4.0832	4,577.0200	4.5770	12.094	0	0	0
2016/11/11	R186	03/08/2017			Bond Future	9.1315	109.8488	9.2664	108.9688	1.478	0.0000	0.0000	0
2016/11/11	R186	03/08/2017	8.92	Put	Bond Future	4,121.0800	4.1211	4,617.6400	4.6176	12.049	0	0	0
2016/11/11	R186	03/08/2017	8.91	Call	Bond Future	2,693.0300	2.6930	2,312.3300	2.3123	(14.136)	0	0	0
2016/11/11	R186	03/08/2017	8.93	Call	Bond Future	2,750.8400	2.7508	2,364.6500	2.3647	(14.039)	0	0	0
2016/11/11	R186	03/08/2017	8.92	Call	Bond Future	2,722.0300	2.7220	2,338.5800	2.3386	(14.087)	0	0	0
2016/11/11	R186	03/08/2017	8.91	Put	Bond Future	4,158.8200	4.1588	4,658.1300	4.6581	12.006	0	0	0
2016/11/11	R197	02/02/2017			Bond Future	299.9129	299.9129	299.8556	299.8556	(0.019)	0.0000	0.0000	1,246
2016/11/11	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R197	02/02/2017	302.57	Put	Bond Future	2,657.0600	2.6571	2,714.4000	2.7144	2.158	0	0	0
2016/11/11	R197	02/02/2017	302.59	Put	Bond Future	2,677.0600	2.6771	2,734.4000	2.7344	2.142	0	0	0
2016/11/11	R197	02/02/2017	302.58	Put	Bond Future	2,667.0600	2.6671	2,724.4000	2.7244	2.150	0	0	0
2016/11/11	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R197	04/05/2017	308.58	Put	Bond Future	2,794.8400	2.7948	2,853.1800	2.8532	2.087	0	0	0
2016/11/11	R197	04/05/2017			Bond Future	305.7852	305.7852	305.7268	305.7268	(0.019)	0.0000	0.0000	0
2016/11/11	R197	04/05/2017	308.60	Put	Bond Future	2,814.8400	2.8148	2,873.1800	2.8732	2.073	0	0	0
2016/11/11	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R197	04/05/2017	308.59	Put	Bond Future	2,804.8400	2.8048	2,863.1800	2.8632	2.080	0	0	0
2016/11/11	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R197	03/08/2017			Bond Future	305.1331	305.1331	305.0665	305.0665	(0.022)	0.0000	0.0000	0
2016/11/11	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R197	03/08/2017	308.05	Put	Bond Future	2,916.9000	2.9169	2,983.5100	2.9835	2.284	0	0	0
2016/11/11	R197	03/08/2017	308.07	Put	Bond Future	2,936.9000	2.9369	3,003.5100	3.0035	2.268	0	0	0
2016/11/11	R197	03/08/2017	308.06	Put	Bond Future	2,926.9000	2.9269	2,993.5100	2.9935	2.276	0	0	0
2016/11/11	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R202	02/02/2017			Bond Future	249.1673	249.1673	248.7882	248.7882	(0.152)	0.0000	0.0000	36,619
2016/11/11	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R202	02/02/2017	251.72	Put	Bond Future	2,552.7100	2.5527	2,931.8100	2.9318	14.851	0	0	0
2016/11/11	R202	02/02/2017	251.74	Put	Bond Future	2,572.7100	2.5727	2,951.8100	2.9518	14.735	0	0	0
2016/11/11	R202	02/02/2017	251.73	Put	Bond Future	2,562.7100	2.5627	2,941.8100	2.9418	14.793	0	0	0
2016/11/11	R202	04/05/2017	256.73	Put	Bond Future	2,684.3500	2.6844	3,070.6900	3.0707	14.392	0	0	0
2016/11/11	R202	04/05/2017			Bond Future	254.0456	254.0456	253.6593	253.6593	(0.152)	0.0000	0.0000	0
2016/11/11	R202	04/05/2017	256.72	Put	Bond Future	2,674.3500	2.6744	3,060.6900	3.0607	14.446	0	0	0
2016/11/11	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R202	04/05/2017	256.71	Put	Bond Future	2,664.3500	2.6644	3,050.6900	3.0507	14.500	0	0	0
2016/11/11	R202	03/08/2017	258.36	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/11	R202	03/08/2017			Bond Future	255.5713	255.5713	255.1712	255.1712	(0.157)	0.0000	0.0000	0
2016/11/11	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R202	03/08/2017	258.35	Put	Bond Future	2,778.7200	2.7787	3,178.8200	3.1788	14.399	0	0	0
2016/11/11	R202	03/08/2017	258.37	Put	Bond Future	2,798.7200	2.7987	3,198.8200	3.1988	14.296	0	0	0
2016/11/11	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R202	03/08/2017	258.36	Put	Bond Future	2,788.7200	2.7887	3,188.8200	3.1888	14.347	0	0	0
2016/11/11	R203	02/02/2017	7.70	Call	Bond Future	115.3600	0.1154	88.0200	0.0880	(23.700)	0	0	0
2016/11/11	R203	02/02/2017	7.71	Put	Bond Future	187.8700	0.1879	228.8400	0.2288	21.808	0	0	0
2016/11/11	R203	02/02/2017			Bond Future	7.8313	103.5325	7.9503	103.4638	1.520	0.0000	0.0000	24,463
2016/11/11	R203	02/02/2017	7.71	Call	Bond Future	117.8000	0.1178	90.0500	0.0901	(23.557)	0	0	0
2016/11/11	R203	02/02/2017	7.72	Call	Bond Future	120.4800	0.1205	92.3100	0.0923	(23.381)	0	0	0
2016/11/11	R203	02/02/2017	7.70	Put	Bond Future	191.2100	0.1912	232.5900	0.2326	21.641	0	0	0
2016/11/11	R203	02/02/2017	7.72	Put	Bond Future	184.7600	0.1848	225.3100	0.2253	21.947	0	0	0
2016/11/11	R203	04/05/2017	6.91	Call	Bond Future	48.4400	0.0484	33.8900	0.0339	(30.037)	0	0	0
2016/11/11	R203	04/05/2017	6.92	Put	Bond Future	308.4000	0.3084	363.6600	0.3637	17.918	0	0	0
2016/11/11	R203	04/05/2017			Bond Future	7.6609	101.3801	7.8618	101.3101	2.622	0.0000	0.0000	0
2016/11/11	R203	04/05/2017	6.92	Call	Bond Future	49.2600	0.0493	34.5100	0.0345	(29.943)	0	0	0
2016/11/11	R203	04/05/2017	6.93	Call	Bond Future	50.0900	0.0501	35.1400	0.0351	(29.846)	0	0	0
2016/11/11	R203	04/05/2017	6.91	Put	Bond Future	311.0900	0.3111	366.5500	0.3666	17.828	0	0	0
2016/11/11	R203	04/05/2017	6.93	Put	Bond Future	305.7200	0.3057	360.7800	0.3608	18.010	0	0	0
2016/11/11	R203	03/08/2017	4.89	Call	Bond Future	104.3900	0.1044	104.2200	0.1042	(0.163)	0	0	0
2016/11/11	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/11/11	R203	03/08/2017	4.87	Call	Bond Future	103.2300	0.1032	103.0600	0.1031	(0.165)	0	0	0
2016/11/11	R203	03/08/2017	4.88	Call	Bond Future	103.8100	0.1038	103.6400	0.1036	(0.164)	0	0	0
2016/11/11	R203	03/08/2017	4.87	Put	Bond Future	81.1100	0.0811	80.9400	0.0809	(0.210)	0	0	0
2016/11/11	R203	03/08/2017	4.89	Put	Bond Future	80.1200	0.0801	79.9500	0.0800	(0.212)	0	0	0
2016/11/11	R203	03/08/2017	4.88	Put	Bond Future	80.6100	0.0806	80.4400	0.0804	(0.211)	0	0	0
2016/11/11	R204	02/02/2017	8.28	Call	Bond Future	686.7600	0.6868	570.2800	0.5703	(16.961)	0	0	0
2016/11/11	R204	02/02/2017			Bond Future	7.9934	101.0511	8.0952	100.8776	1.274	0.0000	0.0000	30,070
2016/11/11	R204	02/02/2017	8.29	Call	Bond Future	698.6200	0.6986	581.0800	0.5811	(16.825)	0	0	0
2016/11/11	R204	02/02/2017	8.30	Call	Bond Future	710.5700	0.7106	591.9700	0.5920	(16.691)	0	0	0
2016/11/11	R204	02/02/2017	8.28	Put	Bond Future	199.3300	0.1993	256.3700	0.2564	28.616	0	0	0
2016/11/11	R204	02/02/2017	8.30	Put	Bond Future	189.2500	0.1893	244.1700	0.2442	29.020	0	0	0
2016/11/11	R204	02/02/2017	8.29	Put	Bond Future	194.2400	0.1942	250.2200	0.2502	28.820	0	0	0
2016/11/11	R204	04/05/2017	7.90	Put	Bond Future	620.4700	0.6205	720.3600	0.7204	16.099	0	0	0
2016/11/11	R204	04/05/2017			Bond Future	8.0114	103.0237	8.1301	102.8469	1.482	0.0000	0.0000	0
2016/11/11	R204	04/05/2017	7.92	Put	Bond Future	604.6700	0.6047	702.9800	0.7030	16.258	0	0	0
2016/11/11	R204	04/05/2017	7.90	Call	Bond Future	454.1300	0.4541	377.1400	0.3771	(16.953)	0	0	0
2016/11/11	R204	04/05/2017	7.91	Put	Bond Future	612.5300	0.6125	711.6300	0.7116	16.179	0	0	0
2016/11/11	R204	04/05/2017	7.91	Call	Bond Future	461.1400	0.4611	383.3600	0.3834	(16.867)	0	0	0
2016/11/11	R204	04/05/2017	7.92	Call	Bond Future	468.2200	0.4682	389.6500	0.3897	(16.781)	0	0	0
2016/11/11	R204	03/08/2017	7.77	Put	Bond Future	704.8300	0.7048	811.7700	0.8118	15.172	0	0	0
2016/11/11	R204	03/08/2017			Bond Future	7.9634	101.0807	8.1070	100.8978	1.803	0.0000	0.0000	0
2016/11/11	R204	03/08/2017	7.76	Put	Bond Future	711.8200	0.7118	819.4000	0.8194	15.113	0	0	0
2016/11/11	R204	03/08/2017	7.75	Call	Bond Future	446.2000	0.4462	371.5600	0.3716	(16.728)	0	0	0
2016/11/11	R204	03/08/2017	7.76	Call	Bond Future	451.9600	0.4520	376.6700	0.3767	(16.659)	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
2016/11/11	R204	03/08/2017	7.77	Call	Bond Future	457.7600	0.4578	381.8300	0.3818	(16.587)	0	0	0
2016/11/11	R204	03/08/2017	7.75	Put	Bond Future	718.8600	0.7189	827.0900	0.8271	15.056	0	0	0
2016/11/11	R207	02/02/2017	9.24	Call	Bond Future	2,605.9600	2.6060	2,271.2900	2.2713	(12.842)	0	0	0
2016/11/11	R207	02/02/2017			Bond Future	8.2042	98.0067	8.3453	97.6512	1.720	0.0000	0.0000	86,326
2016/11/11	R207	02/02/2017	8.91	Call	Bond Future	1,864.6600	1.8647	1,561.4700	1.5615	(16.260)	0	0	62
2016/11/11	R207	02/02/2017	9.22	Call	Bond Future	2,559.6800	2.5597	2,226.3600	2.2264	(13.022)	0	0	0
2016/11/11	R207	02/02/2017	9.23	Call	Bond Future	2,582.8100	2.5828	2,248.8000	2.2488	(12.932)	0	0	0
2016/11/11	R207	02/02/2017	8.91	Put	Bond Future	102.2500	0.1022	154.6200	0.1546	51.218	0	0	0
2016/11/11	R207	02/02/2017	9.22	Put	Bond Future	35.6800	0.0357	57.9200	0.0579	62.332	0	0	0
2016/11/11	R207	02/02/2017	9.24	Put	Bond Future	33.0900	0.0331	53.9800	0.0540	63.131	0	0	0
2016/11/11	R207	02/02/2017	9.23	Put	Bond Future	34.3700	0.0344	55.9200	0.0559	62.700	0	0	0
2016/11/11	R207	04/05/2017	8.21	Put	Bond Future	886.3400	0.8863	1,080.9700	1.0810	21.959	0	0	0
2016/11/11	R207	04/05/2017			Bond Future	8.2417	99.9201	8.3975	99.5576	1.890	0.0000	0.0000	0
2016/11/11	R207	04/05/2017	8.22	Call	Bond Future	823.8200	0.8238	654.4100	0.6544	(20.564)	0	0	0
2016/11/11	R207	04/05/2017	8.20	Call	Bond Future	800.4900	0.8005	634.2600	0.6343	(20.766)	0	0	0
2016/11/11	R207	04/05/2017	8.21	Call	Bond Future	812.2500	0.8122	644.4200	0.6444	(20.662)	0	0	0
2016/11/11	R207	04/05/2017	8.20	Put	Bond Future	897.9400	0.8979	1,094.1700	1.0942	21.853	0	0	0
2016/11/11	R207	04/05/2017	8.22	Put	Bond Future	874.5700	0.8746	1,067.6200	1.0676	22.074	0	0	0
2016/11/11	R207	03/08/2017	8.19	Call	Bond Future	916.0800	0.9161	744.6800	0.7447	(18.710)	0	0	51
2016/11/11	R207	03/08/2017			Bond Future	8.2438	98.3121	8.4183	97.9399	2.117	0.0000	0.0000	0
2016/11/11	R207	03/08/2017	8.39	Put	Bond Future	834.0400	0.8340	1,008.8500	1.0089	20.959	0	0	0
2016/11/11	R207	03/08/2017	8.41	Put	Bond Future	816.1700	0.8162	988.4200	0.9884	21.105	0	0	0
2016/11/11	R207	03/08/2017	8.19	Put	Bond Future	1,031.1400	1.0311	1,231.9000	1.2319	19.470	0	0	0
2016/11/11	R207	03/08/2017	8.40	Put	Bond Future	825.0700	0.8251	998.6000	0.9986	21.032	0	0	0
2016/11/11	R207	03/08/2017	8.41	Call	Bond Future	1,170.6100	1.1706	970.7000	0.9707	(17.077)	0	0	0
2016/11/11	R207	03/08/2017	8.39	Call	Bond Future	1,145.9200	1.1459	948.5700	0.9486	(17.222)	0	0	0
2016/11/11	R207	03/08/2017	8.40	Call	Bond Future	1,158.2300	1.1582	959.6000	0.9596	(17.149)	0	0	0
2016/11/11	R208	02/02/2017			Bond Future	8.4193	96.6583	8.5413	96.2546	1.449	0.0000	0.0000	33,544
2016/11/11	R208	02/02/2017	8.64	Call	Bond Future	1,277.8200	1.2778	1,030.3600	1.0304	(19.366)	0	0	0
2016/11/11	R208	02/02/2017	8.63	Put	Bond Future	560.8700	0.5609	719.5000	0.7195	28.283	0	0	0
2016/11/11	R208	02/02/2017	8.65	Put	Bond Future	537.2500	0.5373	691.1900	0.6912	28.653	0	0	0
2016/11/11	R208	02/02/2017	8.64	Put	Bond Future	549.0500	0.5491	705.3300	0.7053	28.464	0	0	0
2016/11/11	R208	02/02/2017	8.65	Call	Bond Future	1,298.8800	1.2989	1,049.0800	1.0491	(19.232)	0	0	0
2016/11/11	R208	02/02/2017	8.63	Call	Bond Future	1,256.7700	1.2568	1,011.6600	1.0117	(19.503)	0	0	0
2016/11/11	R208	04/05/2017	8.39	Call	Bond Future	1,079.0100	1.0790	890.5200	0.8905	(17.469)	0	0	0
2016/11/11	R208	04/05/2017			Bond Future	8.4575	95.1419	8.5885	94.7304	1.549	0.0000	0.0000	0
2016/11/11	R208	04/05/2017	8.37	Call	Bond Future	1,048.5700	1.0486	863.6000	0.8636	(17.640)	0	0	0
2016/11/11	R208	04/05/2017	8.38	Call	Bond Future	1,063.6000	1.0636	876.8700	0.8769	(17.556)	0	0	0
2016/11/11	R208	04/05/2017	8.37	Put	Bond Future	1,324.5800	1.3246	1,551.1700	1.5512	17.107	0	0	0
2016/11/11	R208	04/05/2017	8.39	Put	Bond Future	1,291.8400	1.2918	1,514.9100	1.5149	17.268	0	0	0
2016/11/11	R208	04/05/2017	8.38	Put	Bond Future	1,308.0100	1.3080	1,532.8400	1.5328	17.189	0	0	0
2016/11/11	R208	03/08/2017	8.32	Call	Bond Future	1,218.3100	1.2183	1,032.4700	1.0325	(15.254)	0	0	0
2016/11/11	R208	03/08/2017			Bond Future	8.4711	97.0812	8.6131	96.6590	1.676	0.0000	0.0000	0
2016/11/11	R208	03/08/2017	8.30	Call	Bond Future	1,190.6400	1.1906	1,007.6100	1.0076	(15.372)	0	0	0
2016/11/11	R208	03/08/2017	8.31	Call	Bond Future	1,204.4300	1.2044	1,019.9900	1.0200	(15.313)	0	0	0
2016/11/11	R208	03/08/2017	8.30	Put	Bond Future	1,702.3900	1.7024	1,941.5700	1.9416	14.050	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/11	R208	03/08/2017	8.32	Put	Bond Future	1,670.0700		1.6701	1,906.4400	1.9064	14.153	0	0	0
2016/11/11	R208	03/08/2017	8.31	Put	Bond Future	1,686.1800		1.6862	1,923.9500	1.9240	14.101	0	0	0
2016/11/11	R209	02/02/2017	9.55	Put	Bond Future	2,484.2500		2.4843	2,858.8600	2.8589	15.079	0	0	0
2016/11/11	R209	02/02/2017			Bond Future	9.6686		72.6602	9.7707	71.9860	1.056	0.0000	0.0000	62,112
2016/11/11	R209	02/02/2017	9.54	Put	Bond Future	2,522.2400		2.5222	2,900.3700	2.9004	14.992	0	0	0
2016/11/11	R209	02/02/2017	9.55	Call	Bond Future	1,688.8400		1.6888	1,389.2000	1.3892	(17.742)	0	0	0
2016/11/11	R209	02/02/2017	9.53	Call	Bond Future	1,629.6200		1.6296	1,337.0300	1.3370	(17.954)	0	0	0
2016/11/11	R209	02/02/2017	9.54	Call	Bond Future	1,659.1400		1.6591	1,363.0200	1.3630	(17.848)	0	0	0
2016/11/11	R209	02/02/2017	9.53	Put	Bond Future	2,560.5000		2.5605	2,942.1600	2.9422	14.906	0	0	0
2016/11/11	R209	04/05/2017	9.48	Put	Bond Future	3,785.7800		3.7858	4,178.8500	4.1788	10.383	0	0	0
2016/11/11	R209	04/05/2017			Bond Future	9.7151		70.9275	9.8202	70.2401	1.082	0.0000	0.0000	0
2016/11/11	R209	04/05/2017	9.47	Put	Bond Future	3,826.3700		3.8264	4,221.9400	4.2219	10.338	0	0	0
2016/11/11	R209	04/05/2017	9.46	Call	Bond Future	2,154.8300		2.1548	1,865.5000	1.8655	(13.427)	0	0	0
2016/11/11	R209	04/05/2017	9.47	Call	Bond Future	2,182.4200		2.1824	1,890.5900	1.8906	(13.372)	0	0	0
2016/11/11	R209	04/05/2017	9.48	Call	Bond Future	2,210.0300		2.2100	1,915.7000	1.9157	(13.318)	0	0	0
2016/11/11	R209	04/05/2017	9.46	Put	Bond Future	3,867.0800		3.8671	4,265.1500	4.2651	10.294	0	0	0
2016/11/11	R209	03/08/2017			Bond Future	9.7528		72.3734	9.8611	71.6704	1.111	0.0000	0.0000	0
2016/11/11	R209	03/08/2017	9.44	Call	Bond Future	2,756.5800		2.7566	2,454.1100	2.4541	(10.973)	0	0	0
2016/11/11	R209	03/08/2017	9.43	Put	Bond Future	4,889.0000		4.8890	5,291.6400	5.2916	8.236	0	0	0
2016/11/11	R209	03/08/2017	9.45	Put	Bond Future	4,807.3200		4.8073	5,205.9000	5.2059	8.291	0	0	0
2016/11/11	R209	03/08/2017	9.44	Put	Bond Future	4,848.1500		4.8481	5,248.7600	5.2488	8.263	0	0	0
2016/11/11	R209	03/08/2017	9.45	Call	Bond Future	2,784.0600		2.7841	2,479.5600	2.4796	(10.937)	0	0	0
2016/11/11	R209	03/08/2017	9.43	Call	Bond Future	2,729.0100		2.7290	2,428.5700	2.4286	(11.009)	0	0	0
2016/11/11	R210	02/02/2017	190.85	Put	Bond Future	1,601.3000		1.6013	2,008.4400	2.0084	25.426	0	0	0
2016/11/11	R210	02/02/2017			Bond Future	189.2487		189.2487	188.8416	188.8416	(0.215)	0.0000	0.0000	1,983
2016/11/11	R210	02/02/2017	190.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R210	02/02/2017	190.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R210	02/02/2017	190.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R210	02/02/2017	190.84	Put	Bond Future	1,591.3000		1.5913	1,998.4400	1.9984	25.585	0	0	0
2016/11/11	R210	02/02/2017	190.86	Put	Bond Future	1,611.3000		1.6113	2,018.4400	2.0184	25.268	0	0	0
2016/11/11	R210	04/05/2017			Bond Future	190.6377		190.6377	190.2226	190.2226	(0.218)	0.0000	0.0000	0
2016/11/11	R210	04/05/2017	192.31	Put	Bond Future	1,672.3000		1.6723	2,087.4300	2.0874	24.824	0	0	0
2016/11/11	R210	04/05/2017	192.33	Put	Bond Future	1,692.3000		1.6923	2,107.4300	2.1074	24.531	0	0	0
2016/11/11	R210	04/05/2017	192.32	Put	Bond Future	1,682.3000		1.6823	2,097.4300	2.0974	24.676	0	0	0
2016/11/11	R210	04/05/2017	192.33	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R210	04/05/2017	192.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R210	04/05/2017	192.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R210	03/08/2017	196.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R210	03/08/2017	196.29	Put	Bond Future	1,757.0300		1.7570	2,184.9100	2.1849	24.352	0	0	0
2016/11/11	R210	03/08/2017			Bond Future	194.5330		194.5330	194.1051	194.1051	(0.220)	0.0000	0.0000	0
2016/11/11	R210	03/08/2017	196.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R210	03/08/2017	196.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R210	03/08/2017	196.28	Put	Bond Future	1,747.0300		1.7470	2,174.9100	2.1749	24.492	0	0	0
2016/11/11	R210	03/08/2017	196.30	Put	Bond Future	1,767.0300		1.7670	2,194.9100	2.1949	24.215	0	0	0
2016/11/11	R212	02/02/2017	149.29	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
2016/11/11	R212	02/02/2017			Bond Future	148.1314	148.1314	147.9230	147.9230	(0.141)	0.0000	0.0000	3,380
2016/11/11	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R212	02/02/2017	149.27	Put	Bond Future	1,138.6100	1.1386	1,347.0400	1.3470	18.306	0	0	0
2016/11/11	R212	02/02/2017	149.29	Put	Bond Future	1,158.6100	1.1586	1,367.0400	1.3670	17.990	0	0	0
2016/11/11	R212	02/02/2017	149.28	Put	Bond Future	1,148.6100	1.1486	1,357.0400	1.3570	18.146	0	0	0
2016/11/11	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R212	04/05/2017			Bond Future	151.0319	151.0319	150.8194	150.8194	(0.141)	0.0000	0.0000	0
2016/11/11	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R212	04/05/2017	152.23	Put	Bond Future	1,198.0900	1.1981	1,410.5600	1.4106	17.734	0	0	0
2016/11/11	R212	04/05/2017	152.25	Put	Bond Future	1,218.0900	1.2181	1,430.5600	1.4306	17.443	0	0	0
2016/11/11	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R212	04/05/2017	152.24	Put	Bond Future	1,208.0900	1.2081	1,420.5600	1.4206	17.587	0	0	0
2016/11/11	R212	03/08/2017			Bond Future	152.0875	152.0875	151.8672	151.8672	(0.145)	0.0000	0.0000	0
2016/11/11	R212	03/08/2017	153.34	Put	Bond Future	1,252.5000	1.2525	1,472.8000	1.4728	17.589	0	0	0
2016/11/11	R212	03/08/2017	153.36	Put	Bond Future	1,272.5000	1.2725	1,492.8000	1.4928	17.312	0	0	0
2016/11/11	R212	03/08/2017	153.35	Put	Bond Future	1,262.5000	1.2625	1,482.8000	1.4828	17.450	0	0	0
2016/11/11	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/11	R213	02/02/2017	9.40	Call	Bond Future	1,678.4500	1.6784	1,391.9800	1.3920	(17.068)	0	0	0
2016/11/11	R213	02/02/2017	9.42	Call	Bond Future	1,739.2000	1.7392	1,445.9600	1.4460	(16.861)	0	0	0
2016/11/11	R213	02/02/2017			Bond Future	9.5084	83.8523	9.6057	83.2133	1.023	0.0000	0.0000	51,202
2016/11/11	R213	02/02/2017	9.41	Call	Bond Future	1,708.7500	1.7088	1,418.8900	1.4189	(16.963)	0	0	0
2016/11/11	R213	02/02/2017	9.40	Put	Bond Future	2,398.6900	2.3987	2,751.1800	2.7512	14.695	0	0	0
2016/11/11	R213	02/02/2017	9.42	Put	Bond Future	2,325.8400	2.3258	2,671.5600	2.6716	14.864	0	0	0
2016/11/11	R213	02/02/2017	9.41	Put	Bond Future	2,362.1500	2.3622	2,711.2500	2.7113	14.779	0	0	0
2016/11/11	R213	04/05/2017			Bond Future	9.5556	81.9369	9.6560	81.2855	1.050	0.0000	0.0000	0
2016/11/11	R213	04/05/2017	9.35	Put	Bond Future	3,591.2100	3.5912	3,958.5900	3.9586	10.230	0	0	0
2016/11/11	R213	04/05/2017	9.37	Put	Bond Future	3,515.8200	3.5158	3,878.3700	3.8784	10.312	0	0	0
2016/11/11	R213	04/05/2017	9.36	Put	Bond Future	3,553.3700	3.5534	3,918.3400	3.9183	10.271	0	0	0
2016/11/11	R213	04/05/2017	9.35	Call	Bond Future	2,233.6200	2.2336	1,949.5700	1.9496	(12.717)	0	0	0
2016/11/11	R213	04/05/2017	9.36	Call	Bond Future	2,262.5500	2.2625	1,976.0900	1.9761	(12.661)	0	0	0
2016/11/11	R213	04/05/2017	9.37	Call	Bond Future	2,291.7000	2.2917	2,002.8200	2.0028	(12.605)	0	0	0
2016/11/11	R213	03/08/2017	9.33	Put	Bond Future	4,496.8800	4.4969	4,870.6600	4.8707	8.312	0	0	0
2016/11/11	R213	03/08/2017			Bond Future	9.5932	83.6069	9.6971	82.9403	1.083	0.0000	0.0000	0
2016/11/11	R213	03/08/2017	9.35	Put	Bond Future	4,420.2300	4.4202	4,790.0900	4.7901	8.367	0	0	0
2016/11/11	R213	03/08/2017	9.33	Call	Bond Future	2,772.8900	2.7729	2,480.0500	2.4800	(10.561)	0	0	0
2016/11/11	R213	03/08/2017	9.34	Put	Bond Future	4,458.4400	4.4584	4,830.2600	4.8303	8.340	0	0	0
2016/11/11	R213	03/08/2017	9.34	Call	Bond Future	2,800.8800	2.8009	2,506.0800	2.5061	(10.525)	0	0	0
2016/11/11	R213	03/08/2017	9.35	Call	Bond Future	2,829.0400	2.8290	2,532.2800	2.5323	(10.490)	0	0	0
2016/11/11	R214	02/02/2017			Bond Future	9.7448	72.9421	9.8470	72.2405	1.048	0.0000	0.0000	34,384
2016/11/11	R214	02/02/2017	9.67	Call	Bond Future	1,950.3700	1.9504	1,620.5100	1.6205	(16.913)	0	0	0
2016/11/11	R214	02/02/2017	9.66	Put	Bond Future	2,509.4400	2.5094	2,884.7800	2.8848	14.957	0	0	0
2016/11/11	R214	02/02/2017	9.68	Put	Bond Future	2,434.6100	2.4346	2,802.7700	2.8028	15.122	0	0	0
2016/11/11	R214	02/02/2017	9.67	Put	Bond Future	2,471.7500	2.4718	2,843.5000	2.8435	15.040	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
2016/11/11	R214 02/02/2017	9.68	Call	Bond Future	1,983.2900	1.9833	1,649.8400	1.6498	(16.813)	0	0	0
2016/11/11	R214 02/02/2017	9.66	Call	Bond Future	1,917.9000	1.9179	1,591.6300	1.5916	(17.012)	0	0	0
2016/11/11	R214 04/05/2017	9.58	Put	Bond Future	3,907.8700	3.9079	4,307.7100	4.3077	10.232	0	0	0
2016/11/11	R214 04/05/2017			Bond Future	9.7896	71.0674	9.8946	70.3522	1.072	0.0000	0.0000	0
2016/11/11	R214 04/05/2017	9.57	Put	Bond Future	3,948.4200	3.9484	4,350.8500	4.3508	10.192	0	0	0
2016/11/11	R214 04/05/2017	9.58	Call	Bond Future	2,443.1500	2.4431	2,127.8000	2.1278	(12.908)	0	0	0
2016/11/11	R214 04/05/2017	9.56	Call	Bond Future	2,382.3600	2.3824	2,072.1900	2.0722	(13.019)	0	0	0
2016/11/11	R214 04/05/2017	9.57	Call	Bond Future	2,412.5600	2.4126	2,099.8000	2.0998	(12.964)	0	0	0
2016/11/11	R214 04/05/2017	9.56	Put	Bond Future	3,989.4800	3.9895	4,394.5000	4.3945	10.152	0	0	0
2016/11/11	R214 03/08/2017	9.51	Call	Bond Future	2,932.2000	2.9322	2,615.8200	2.6158	(10.790)	0	0	0
2016/11/11	R214 03/08/2017			Bond Future	9.8263	72.5160	9.9344	71.7845	1.100	0.0000	0.0000	0
2016/11/11	R214 03/08/2017	9.52	Call	Bond Future	2,962.1600	2.9622	2,643.6500	2.6437	(10.753)	0	0	0
2016/11/11	R214 03/08/2017	9.53	Call	Bond Future	2,992.0200	2.9920	2,671.4100	2.6714	(10.716)	0	0	0
2016/11/11	R214 03/08/2017	9.51	Put	Bond Future	5,146.0600	5.1461	5,561.1700	5.5612	8.067	0	0	0
2016/11/11	R214 03/08/2017	9.53	Put	Bond Future	5,062.5000	5.0625	5,473.3800	5.4734	8.116	0	0	0
2016/11/11	R214 03/08/2017	9.52	Put	Bond Future	5,104.2700	5.1043	5,517.2500	5.5173	8.091	0	0	0
2016/11/11	R248 02/02/2017	9.76	Put	Bond Future	3,109.8000	3.1098	3,537.6700	3.5377	13.759	0	0	0
2016/11/11	R248 02/02/2017	9.78	Put	Bond Future	3,019.6500	3.0196	3,439.3200	3.4393	13.898	0	0	0
2016/11/11	R248 02/02/2017			Bond Future	9.7965	93.7223	9.8936	92.8739	0.991	0.0000	0.0000	61,332
2016/11/11	R248 02/02/2017	9.77	Put	Bond Future	3,064.5600	3.0646	3,488.3200	3.4883	13.828	0	0	0
2016/11/11	R248 02/02/2017	9.76	Call	Bond Future	2,787.3600	2.7874	2,366.8500	2.3669	(15.086)	0	0	0
2016/11/11	R248 02/02/2017	9.77	Call	Bond Future	2,830.7400	2.8307	2,406.1200	2.4061	(15.000)	0	0	0
2016/11/11	R248 02/02/2017	9.78	Call	Bond Future	2,874.2900	2.8743	2,445.5800	2.4456	(14.915)	0	0	0
2016/11/11	R248 04/05/2017	9.66	Call	Bond Future	3,410.9600	3.4110	3,015.1000	3.0151	(11.606)	0	0	0
2016/11/11	R248 04/05/2017			Bond Future	9.8429	91.1115	9.9428	90.2466	1.015	0.0000	0.0000	0
2016/11/11	R248 04/05/2017	9.67	Call	Bond Future	3,450.8500	3.4508	3,052.0000	3.0520	(11.558)	0	0	0
2016/11/11	R248 04/05/2017	9.65	Put	Bond Future	5,084.8200	5.0848	5,556.9000	5.5569	9.284	0	0	0
2016/11/11	R248 04/05/2017	9.67	Put	Bond Future	4,984.0000	4.9840	5,450.1000	5.4501	9.352	0	0	0
2016/11/11	R248 04/05/2017	9.65	Call	Bond Future	3,371.3100	3.3713	2,978.4400	2.9784	(11.653)	0	0	0
2016/11/11	R248 04/05/2017	9.66	Put	Bond Future	5,034.2100	5.0342	5,503.3000	5.5033	9.318	0	0	0
2016/11/11	R248 03/08/2017			Bond Future	9.8813	92.9686	9.9842	92.0840	1.042	0.0000	0.0000	0
2016/11/11	R248 03/08/2017	9.57	Call	Bond Future	3,990.0300	3.9900	3,599.4400	3.5994	(9.789)	0	0	0
2016/11/11	R248 03/08/2017	9.56	Put	Bond Future	6,815.1800	6.8152	7,311.6700	7.3117	7.285	0	0	0
2016/11/11	R248 03/08/2017	9.58	Put	Bond Future	6,709.4600	6.7095	7,201.0300	7.2010	7.327	0	0	0
2016/11/11	R248 03/08/2017	9.57	Put	Bond Future	6,762.0000	6.7620	7,256.0300	7.2560	7.306	0	0	0
2016/11/11	R248 03/08/2017	9.58	Call	Bond Future	4,028.9100	4.0289	3,635.8600	3.6359	(9.756)	0	0	0
2016/11/11	R248 03/08/2017	9.56	Call	Bond Future	3,951.6300	3.9516	3,563.5000	3.5635	(9.822)	0	0	0

Total

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