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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/11/2016 TO 16/11/2016

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
2016/11/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	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
2016/11/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	2025	02/02/2017	130.01	Put	Bond Future	983.6500	0.9836	1,043.8300	1.0438	6.118	0	0	0
2016/11/16	2025	02/02/2017			Bond Future	129.0264	129.0264	128.9662	128.9662	(0.047)	0.0000	0.0000	3,255
2016/11/16	2025	02/02/2017	130.00	Put	Bond Future	973.6500	0.9736	1,033.8300	1.0338	6.181	0	0	0
2016/11/16	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2025	02/02/2017	129.99	Put	Bond Future	963.6500	0.9636	1,023.8300	1.0238	6.245	0	0	0
2016/11/16	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2025	04/05/2017			Bond Future	131.5486	131.5486	131.4910	131.4910	(0.044)	0.0000	0.0000	0
2016/11/16	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2025	04/05/2017	132.56	Put	Bond Future	1,011.3600	1.0114	1,069.0400	1.0690	5.703	0	0	0
2016/11/16	2025	04/05/2017	132.58	Put	Bond Future	1,031.3600	1.0314	1,089.0400	1.0890	5.593	0	0	0
2016/11/16	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2025	04/05/2017	132.57	Put	Bond Future	1,021.3600	1.0214	1,079.0400	1.0790	5.647	0	0	0
2016/11/16	2025	03/08/2017			Bond Future	132.8976	132.8976	132.8133	132.8133	(0.063)	0.0000	0.0000	0
2016/11/16	2025	03/08/2017	133.96	Put	Bond Future	1,062.4000	1.0624	1,146.6600	1.1467	7.931	0	0	0
2016/11/16	2025	03/08/2017	133.98	Put	Bond Future	1,082.4000	1.0824	1,166.6600	1.1667	7.785	0	0	0
2016/11/16	2025	03/08/2017	133.97	Put	Bond Future	1,072.4000	1.0724	1,156.6600	1.1567	7.857	0	0	0
2016/11/16	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2030	02/02/2017	9.29	Put	Bond Future	1,520.9100	1.5209	1,255.9200	1.2559	(17.423)	0	0	0
2016/11/16	2030	02/02/2017			Bond Future	9.5115	89.0168	9.4725	89.2818	(0.410)	0.0000	0.0000	38,639
2016/11/16	2030	02/02/2017	9.31	Put	Bond Future	1,382.1000	1.3821	1,117.1100	1.1171	(19.173)	0	0	0
2016/11/16	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2030	02/02/2017	9.30	Put	Bond Future	1,451.4700	1.4515	1,186.4800	1.1865	(18.257)	0	0	0
2016/11/16	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2030	04/05/2017			Bond Future	9.5664	90.7520	9.5258	91.0246	(0.425)	0.0000	0.0000	0
2016/11/16	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2030	04/05/2017	9.32	Put	Bond Future	1,669.9400	1.6699	1,397.3300	1.3973	(16.325)	0	0	0
2016/11/16	2030	04/05/2017	9.34	Put	Bond Future	1,532.8100	1.5328	1,260.2000	1.2602	(17.785)	0	0	0
2016/11/16	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2030	04/05/2017	9.33	Put	Bond Future	1,601.3400	1.6013	1,328.7300	1.3287	(17.024)	0	0	0
2016/11/16	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2030	03/08/2017	9.34	Put	Bond Future	1,825.7200	1.8257	1,565.4600	1.5655	(14.255)	0	0	0
2016/11/16	2030	03/08/2017			Bond Future	9.6130	88.5902	9.5736	88.8504	(0.410)	0.0000	0.0000	0
2016/11/16	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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2016/11/16	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2030	03/08/2017	9.33	Put	Bond Future	1,893.5900	1.8936	1,633.3300	1.6333	(13.744)	0	0	0
2016/11/16	2030	03/08/2017	9.35	Put	Bond Future	1,757.9300	1.7579	1,497.6700	1.4977	(14.805)	0	0	0
2016/11/16	2032	02/02/2017	9.53	Call	Bond Future	1,873.9700	1.8740	1,956.5200	1.9565	4.405	0	0	0
2016/11/16	2032	02/02/2017			Bond Future	9.6284	92.0572	9.5946	92.3028	(0.351)	0.0000	0.0000	18,016
2016/11/16	2032	02/02/2017	9.51	Call	Bond Future	1,807.9900	1.8080	1,888.0200	1.8880	4.426	0	0	0
2016/11/16	2032	02/02/2017	9.52	Call	Bond Future	1,840.7300	1.8407	1,922.0100	1.9220	4.416	0	0	0
2016/11/16	2032	02/02/2017	9.51	Put	Bond Future	2,673.1600	2.6732	2,507.5700	2.5076	(6.195)	0	0	0
2016/11/16	2032	02/02/2017	9.53	Put	Bond Future	2,592.1300	2.5921	2,429.0600	2.4291	(6.291)	0	0	0
2016/11/16	2032	02/02/2017	9.52	Put	Bond Future	2,632.3500	2.6324	2,468.0100	2.4680	(6.243)	0	0	0
2016/11/16	2032	04/05/2017	9.45	Call	Bond Future	2,361.5500	2.3616	2,549.0500	2.5491	7.940	0	0	0
2016/11/16	2032	04/05/2017			Bond Future	9.6817	89.6919	9.6465	89.9449	(0.364)	0.0000	0.0000	0
2016/11/16	2032	04/05/2017	9.46	Call	Bond Future	2,391.9500	2.3919	2,581.4400	2.5814	7.922	0	0	0
2016/11/16	2032	04/05/2017	9.44	Put	Bond Future	4,087.9400	4.0879	4,020.7000	4.0207	(1.645)	0	0	0
2016/11/16	2032	04/05/2017	9.46	Put	Bond Future	4,001.2800	4.0013	3,937.7900	3.9378	(1.587)	0	0	0
2016/11/16	2032	04/05/2017	9.44	Call	Bond Future	2,331.3900	2.3314	2,517.1300	2.5171	7.967	0	0	0
2016/11/16	2032	04/05/2017	9.45	Put	Bond Future	4,044.4500	4.0444	3,978.9700	3.9790	(1.619)	0	0	0
2016/11/16	2032	03/08/2017	9.43	Put	Bond Future	5,109.9000	5.1099	4,991.0600	4.9911	(2.326)	0	0	0
2016/11/16	2032	03/08/2017			Bond Future	9.7253	91.5161	9.6914	91.7564	(0.348)	0.0000	0.0000	0
2016/11/16	2032	03/08/2017	9.45	Put	Bond Future	5,024.1100	5.0241	4,908.8400	4.9088	(2.294)	0	0	0
2016/11/16	2032	03/08/2017	9.44	Put	Bond Future	5,066.8700	5.0669	4,949.9700	4.9500	(2.307)	0	0	0
2016/11/16	2032	03/08/2017	9.44	Call	Bond Future	3,012.9400	3.0129	3,136.3400	3.1363	4.096	0	0	0
2016/11/16	2032	03/08/2017	9.43	Call	Bond Future	2,982.7400	2.9827	3,104.2000	3.1042	4.072	0	0	0
2016/11/16	2032	03/08/2017	9.45	Call	Bond Future	3,043.3200	3.0433	3,168.3500	3.1683	4.108	0	0	0
2016/11/16	2033	02/02/2017			Bond Future	107.9706	107.9706	107.9216	107.9216	(0.045)	0.0000	0.0000	5,474
2016/11/16	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2033	02/02/2017	109.70	Put	Bond Future	1,729.4100	1.7294	1,778.3800	1.7784	2.832	0	0	0
2016/11/16	2033	02/02/2017	109.71	Put	Bond Future	1,739.4100	1.7394	1,788.3800	1.7884	2.815	0	0	0
2016/11/16	2033	02/02/2017	109.72	Put	Bond Future	1,749.4100	1.7494	1,798.3800	1.7984	2.799	0	0	0
2016/11/16	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2033	04/05/2017			Bond Future	109.0420	109.0420	108.9952	108.9952	(0.043)	0.0000	0.0000	0
2016/11/16	2033	04/05/2017	110.83	Put	Bond Future	1,788.0200	1.7880	1,834.8300	1.8348	2.618	0	0	0
2016/11/16	2033	04/05/2017	110.85	Put	Bond Future	1,808.0200	1.8080	1,854.8300	1.8548	2.589	0	0	0
2016/11/16	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2033	04/05/2017	110.84	Put	Bond Future	1,798.0200	1.7980	1,844.8300	1.8448	2.603	0	0	0
2016/11/16	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2033	03/08/2017	113.14	Put	Bond Future	1,875.2200	1.8752	1,944.0700	1.9441	3.672	0	0	0
2016/11/16	2033	03/08/2017			Bond Future	111.2648	111.2648	111.1959	111.1959	(0.062)	0.0000	0.0000	0
2016/11/16	2033	03/08/2017	113.13	Put	Bond Future	1,865.2200	1.8652	1,934.0700	1.9341	3.691	0	0	0
2016/11/16	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2033	03/08/2017	113.12	Put	Bond Future	1,855.2200	1.8552	1,924.0700	1.9241	3.711	0	0	0

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2016/11/16	2037	02/02/2017	9.68	Put	Bond Future	2,991.9600		2.9920	2,942.8300	2.9428	(1.642)	0	0	0
2016/11/16	2037	02/02/2017			Bond Future	9.8116		88.7650	9.7882	88.9497	(0.238)	0.0000	0.0000	45,061
2016/11/16	2037	02/02/2017	9.67	Put	Bond Future	3,037.7200		3.0377	2,987.4000	2.9874	(1.657)	0	0	0
2016/11/16	2037	02/02/2017	9.68	Call	Bond Future	1,942.5400		1.9425	2,078.0900	2.0781	6.978	0	0	0
2016/11/16	2037	02/02/2017	9.66	Call	Bond Future	1,873.3200		1.8733	2,006.6300	2.0066	7.116	0	0	0
2016/11/16	2037	02/02/2017	9.67	Call	Bond Future	1,907.7400		1.9077	2,042.1000	2.0421	7.043	0	0	0
2016/11/16	2037	02/02/2017	9.66	Put	Bond Future	3,083.9800		3.0840	3,032.6100	3.0326	(1.666)	0	0	0
2016/11/16	2037	04/05/2017			Bond Future	9.8667		90.4953	9.8424	90.6860	(0.247)	0.0000	0.0000	0
2016/11/16	2037	04/05/2017	9.58	Put	Bond Future	4,907.1200		4.9071	4,760.3500	4.7604	(2.991)	0	0	0
2016/11/16	2037	04/05/2017	9.60	Put	Bond Future	4,811.3800		4.8114	4,665.8200	4.6658	(3.025)	0	0	0
2016/11/16	2037	04/05/2017	9.59	Put	Bond Future	4,859.2000		4.8592	4,713.0300	4.7130	(3.008)	0	0	0
2016/11/16	2037	04/05/2017	9.60	Call	Bond Future	2,686.9100		2.6869	2,732.0200	2.7320	1.679	0	0	0
2016/11/16	2037	04/05/2017	9.58	Call	Bond Future	2,620.1300		2.6201	2,664.0300	2.6640	1.675	0	0	0
2016/11/16	2037	04/05/2017	9.59	Call	Bond Future	2,653.5300		2.6535	2,698.0300	2.6980	1.677	0	0	0
2016/11/16	2037	03/08/2017	9.57	Call	Bond Future	3,193.5300		3.1935	3,319.9500	3.3200	3.959	0	0	0
2016/11/16	2037	03/08/2017			Bond Future	9.9148		88.0778	9.8920	88.2546	(0.230)	0.0000	0.0000	0
2016/11/16	2037	03/08/2017	9.58	Call	Bond Future	3,226.7200		3.2267	3,353.7000	3.3537	3.935	0	0	0
2016/11/16	2037	03/08/2017	9.56	Put	Bond Future	5,973.5800		5.9736	5,922.6000	5.9226	(0.853)	0	0	0
2016/11/16	2037	03/08/2017	9.57	Put	Bond Future	5,925.6600		5.9257	5,875.2600	5.8753	(0.851)	0	0	0
2016/11/16	2037	03/08/2017	9.58	Put	Bond Future	5,877.7500		5.8777	5,827.9100	5.8279	(0.848)	0	0	0
2016/11/16	2037	03/08/2017	9.56	Call	Bond Future	3,160.2400		3.1602	3,286.0800	3.2861	3.982	0	0	0
2016/11/16	2038	02/02/2017	137.07	Put	Bond Future	2,381.7400		2.3817	2,444.6100	2.4446	2.640	0	0	0
2016/11/16	2038	02/02/2017			Bond Future	134.6883		134.6883	134.6254	134.6254	(0.047)	0.0000	0.0000	22,835
2016/11/16	2038	02/02/2017	137.06	Put	Bond Future	2,371.7400		2.3717	2,434.6100	2.4346	2.651	0	0	0
2016/11/16	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2038	02/02/2017	137.05	Put	Bond Future	2,361.7400		2.3617	2,424.6100	2.4246	2.662	0	0	0
2016/11/16	2038	04/05/2017	139.77	Put	Bond Future	2,448.8500		2.4488	2,509.0300	2.5090	2.457	0	0	0
2016/11/16	2038	04/05/2017			Bond Future	137.3211		137.3211	137.2610	137.2610	(0.044)	0.0000	0.0000	0
2016/11/16	2038	04/05/2017	139.79	Put	Bond Future	2,468.8500		2.4688	2,529.0300	2.5290	2.438	0	0	0
2016/11/16	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2038	04/05/2017	139.78	Put	Bond Future	2,458.8500		2.4588	2,519.0300	2.5190	2.447	0	0	0
2016/11/16	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2038	03/08/2017			Bond Future	138.6213		138.6213	138.5334	138.5334	(0.063)	0.0000	0.0000	0
2016/11/16	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2038	03/08/2017	141.16	Put	Bond Future	2,538.6700		2.5387	2,626.6200	2.6266	3.464	0	0	0
2016/11/16	2038	03/08/2017	141.18	Put	Bond Future	2,558.6700		2.5587	2,646.6200	2.6466	3.437	0	0	0
2016/11/16	2038	03/08/2017	141.17	Put	Bond Future	2,548.6700		2.5487	2,636.6200	2.6366	3.451	0	0	0
2016/11/16	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2040	02/02/2017	9.58	Call	Bond Future	1,681.1400		1.6811	1,785.0800	1.7851	6.183	0	0	0
2016/11/16	2040	02/02/2017			Bond Future	9.8409		92.5650	9.8125	92.8063	(0.289)	0.0000	0.0000	8,238
2016/11/16	2040	02/02/2017	9.59	Call	Bond Future	1,714.0500		1.7141	1,819.2400	1.8192	6.137	0	0	0
2016/11/16	2040	02/02/2017	9.60	Call	Bond Future	1,747.3600		1.7474	1,853.8000	1.8538	6.091	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
2016/11/16	2040	02/02/2017	9.58	Put	Bond Future	3,936.9600	3.9370	3,799.5300	3.7995	(3.491)	0	0	0
2016/11/16	2040	02/02/2017	9.60	Put	Bond Future	3,827.0500	3.8270	3,692.1200	3.6921	(3.526)	0	0	0
2016/11/16	2040	02/02/2017	9.59	Put	Bond Future	3,881.7400	3.8817	3,745.5600	3.7456	(3.508)	0	0	0
2016/11/16	2040	04/05/2017			Bond Future	9.8953	94.3694	9.8657	94.6180	(0.299)	0.0000	0.0000	0
2016/11/16	2040	04/05/2017	9.62	Put	Bond Future	5,285.5400	5.2855	5,093.6100	5.0936	(3.631)	0	0	0
2016/11/16	2040	04/05/2017	9.64	Put	Bond Future	5,183.3500	5.1834	4,992.9900	4.9930	(3.673)	0	0	0
2016/11/16	2040	04/05/2017	9.62	Call	Bond Future	2,927.9800	2.9280	2,984.6600	2.9847	1.936	0	0	0
2016/11/16	2040	04/05/2017	9.63	Put	Bond Future	5,234.1300	5.2341	5,042.9800	5.0430	(3.652)	0	0	0
2016/11/16	2040	04/05/2017	9.63	Call	Bond Future	2,963.9400	2.9639	3,021.4000	3.0214	1.939	0	0	0
2016/11/16	2040	04/05/2017	9.64	Call	Bond Future	3,000.4000	3.0004	3,058.6500	3.0587	1.941	0	0	0
2016/11/16	2040	03/08/2017			Bond Future	9.9427	91.7803	9.9145	92.0153	(0.284)	0.0000	0.0000	0
2016/11/16	2040	03/08/2017	9.61	Put	Bond Future	6,342.6500	6.3426	6,308.0300	6.3080	(0.546)	0	0	0
2016/11/16	2040	03/08/2017	9.63	Put	Bond Future	6,238.1500	6.2382	6,207.5200	6.2075	(0.491)	0	0	0
2016/11/16	2040	03/08/2017	9.61	Call	Bond Future	3,509.5200	3.5095	3,709.9500	3.7100	5.711	0	0	0
2016/11/16	2040	03/08/2017	9.62	Put	Bond Future	6,290.3900	6.2904	6,257.7700	6.2578	(0.519)	0	0	0
2016/11/16	2040	03/08/2017	9.62	Call	Bond Future	3,544.4800	3.5445	3,746.9100	3.7469	5.711	0	0	0
2016/11/16	2040	03/08/2017	9.63	Call	Bond Future	3,579.3400	3.5793	3,783.7600	3.7838	5.711	0	0	0
2016/11/16	2044	02/02/2017			Bond Future	9.8440	89.8836	9.8157	90.1265	(0.287)	0.0000	0.0000	20,659
2016/11/16	2044	02/02/2017	9.77	Call	Bond Future	2,404.2000	2.4042	2,526.5100	2.5265	5.087	0	0	0
2016/11/16	2044	02/02/2017	9.76	Put	Bond Future	3,088.6000	3.0886	2,966.6400	2.9666	(3.949)	0	0	0
2016/11/16	2044	02/02/2017	9.78	Put	Bond Future	2,995.8000	2.9958	2,876.4600	2.8765	(3.984)	0	0	0
2016/11/16	2044	02/02/2017	9.77	Put	Bond Future	3,041.9400	3.0419	2,921.3800	2.9214	(3.963)	0	0	0
2016/11/16	2044	02/02/2017	9.78	Call	Bond Future	2,444.7200	2.4447	2,568.2500	2.5682	5.053	0	0	0
2016/11/16	2044	02/02/2017	9.76	Call	Bond Future	2,364.0600	2.3641	2,484.9700	2.4850	5.115	0	0	0
2016/11/16	2044	04/05/2017			Bond Future	9.8963	91.6358	9.8669	91.8859	(0.297)	0.0000	0.0000	0
2016/11/16	2044	04/05/2017	9.67	Call	Bond Future	3,170.6900	3.1707	3,222.0200	3.2220	1.619	0	0	0
2016/11/16	2044	04/05/2017	9.66	Put	Bond Future	5,176.9600	5.1770	4,977.3800	4.9774	(3.855)	0	0	0
2016/11/16	2044	04/05/2017	9.68	Put	Bond Future	5,076.4700	5.0765	4,878.4600	4.8785	(3.901)	0	0	0
2016/11/16	2044	04/05/2017	9.67	Put	Bond Future	5,126.4000	5.1264	4,927.6100	4.9276	(3.878)	0	0	0
2016/11/16	2044	04/05/2017	9.68	Call	Bond Future	3,208.7400	3.2087	3,260.8500	3.2608	1.624	0	0	0
2016/11/16	2044	04/05/2017	9.66	Call	Bond Future	3,133.1400	3.1331	3,183.6800	3.1837	1.613	0	0	0
2016/11/16	2044	03/08/2017			Bond Future	9.9418	89.1162	9.9137	89.3534	(0.283)	0.0000	0.0000	0
2016/11/16	2044	03/08/2017	9.62	Put	Bond Future	6,400.3500	6.4003	6,357.4900	6.3575	(0.670)	0	0	0
2016/11/16	2044	03/08/2017	9.64	Put	Bond Future	6,294.5900	6.2946	6,256.2200	6.2562	(0.610)	0	0	0
2016/11/16	2044	03/08/2017	9.63	Put	Bond Future	6,347.1600	6.3472	6,306.8400	6.3068	(0.635)	0	0	0
2016/11/16	2044	03/08/2017	9.64	Call	Bond Future	3,693.9800	3.6940	3,892.8000	3.8928	5.382	0	0	0
2016/11/16	2044	03/08/2017	9.62	Call	Bond Future	3,622.8400	3.6228	3,817.1700	3.8172	5.364	0	0	0
2016/11/16	2044	03/08/2017	9.63	Call	Bond Future	3,658.1700	3.6582	3,855.0400	3.8550	5.382	0	0	0
2016/11/16	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2046	02/02/2017	137.14	Put	Bond Future	2,300.8300	2.3008	2,362.1700	2.3622	2.666	0	0	0
2016/11/16	2046	02/02/2017			Bond Future	134.8392	134.8392	134.7778	134.7778	(0.045)	0.0000	0.0000	18,352
2016/11/16	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2046	02/02/2017	137.13	Put	Bond Future	2,290.8300	2.2908	2,352.1700	2.3522	2.678	0	0	0
2016/11/16	2046	02/02/2017	137.15	Put	Bond Future	2,310.8300	2.3108	2,372.1700	2.3722	2.654	0	0	0
2016/11/16	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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2016/11/16	2046	04/05/2017			Bond Future	135.9471		135.8881		(0.043)	0.0000	0.0000	0
2016/11/16	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2046	04/05/2017	138.32	Put	Bond Future	2,372.9300	2.3729	2,431.8800	2.4319	2.484	0	0	0
2016/11/16	2046	04/05/2017	138.34	Put	Bond Future	2,392.9300	2.3929	2,451.8800	2.4519	2.464	0	0	0
2016/11/16	2046	04/05/2017	138.33	Put	Bond Future	2,382.9300	2.3829	2,441.8800	2.4419	2.474	0	0	0
2016/11/16	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2046	03/08/2017	141.17	Put	Bond Future	2,451.7900	2.4518	2,538.0200	2.5380	3.517	0	0	0
2016/11/16	2046	03/08/2017			Bond Future	138.7182	138.7182	138.6320	138.6320	(0.062)	0.0000	0.0000	0
2016/11/16	2046	03/08/2017	141.19	Put	Bond Future	2,471.7900	2.4718	2,558.0200	2.5580	3.489	0	0	0
2016/11/16	2046	03/08/2017	141.18	Put	Bond Future	2,461.7900	2.4618	2,548.0200	2.5480	3.503	0	0	0
2016/11/16	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2050	02/02/2017	144.97	Put	Bond Future	985.7900	0.9858	1,052.6600	1.0527	6.783	0	0	0
2016/11/16	2050	02/02/2017			Bond Future	143.9842	143.9842	143.9173	143.9173	(0.046)	0.0000	0.0000	24,754
2016/11/16	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2050	02/02/2017	144.96	Put	Bond Future	975.7900	0.9758	1,042.6600	1.0427	6.853	0	0	0
2016/11/16	2050	02/02/2017	144.98	Put	Bond Future	995.7900	0.9958	1,062.6600	1.0627	6.715	0	0	0
2016/11/16	2050	04/05/2017			Bond Future	146.7986	146.7986	146.7349	146.7349	(0.043)	0.0000	0.0000	0
2016/11/16	2050	04/05/2017	147.83	Put	Bond Future	1,031.4000	1.0314	1,095.0800	1.0951	6.174	0	0	0
2016/11/16	2050	04/05/2017	147.85	Put	Bond Future	1,051.4000	1.0514	1,115.0800	1.1151	6.057	0	0	0
2016/11/16	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2050	04/05/2017	147.84	Put	Bond Future	1,041.4000	1.0414	1,105.0800	1.1051	6.115	0	0	0
2016/11/16	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2050	03/08/2017			Bond Future	148.1292	148.1292	148.0359	148.0359	(0.063)	0.0000	0.0000	0
2016/11/16	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	2050	03/08/2017	149.22	Put	Bond Future	1,090.8400	1.0908	1,184.1000	1.1841	8.549	0	0	0
2016/11/16	2050	03/08/2017	149.24	Put	Bond Future	1,110.8400	1.1108	1,204.1000	1.2041	8.395	0	0	0
2016/11/16	2050	03/08/2017	149.23	Put	Bond Future	1,100.8400	1.1008	1,194.1000	1.1941	8.472	0	0	0
2016/11/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	AL37	02/02/2017			Index Future	509.2260	509.2260	509.8290	509.8290	0.118	0.0000	0.0000	7
2016/11/16	AL37	04/05/2017			Index Future	519.1470	519.1470	519.7790	519.7790	0.122	0.0000	0.0000	0
2016/11/16	AL37	03/08/2017			Index Future	529.6960	529.6960	530.2430	530.2430	0.103	0.0000	0.0000	0
2016/11/16	AL7T	02/02/2017			Index Future	585.1880	585.1880	586.4740	586.4740	0.220	0.0000	0.0000	2
2016/11/16	AL7T	04/05/2017			Index Future	596.5890	596.5890	597.9200	597.9200	0.223	0.0000	0.0000	0

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2016/11/16	AL7T	03/08/2017			Index Future	608.7120	608.7120	609.9570	609.9570	0.205	0.0000	0.0000	0
2016/11/16	ALBI	02/02/2017			Index Future	530.9760	530.9760	532.0470	532.0470	0.202	0.0000	0.0000	751
2016/11/16	ALBI	04/05/2017			Index Future	541.3210	541.3210	542.4300	542.4300	0.205	0.0000	0.0000	0
2016/11/16	ALBI	03/08/2017			Index Future	552.3210	552.3210	553.3500	553.3500	0.186	0.0000	0.0000	0
2016/11/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	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
2016/11/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/11/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/16	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	EL28	02/02/2017			Bond Future	129.8848	129.8848	129.8327	129.8327	(0.040)	0.0000	0.0000	0
2016/11/16	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	EL28	02/02/2017	135.10	Put	Bond Future	5,215.2500	5.2152	5,267.3100	5.2673	0.998	0	0	0
2016/11/16	EL28	02/02/2017	135.12	Put	Bond Future	5,235.2500	5.2352	5,287.3100	5.2873	0.994	0	0	0
2016/11/16	EL28	02/02/2017	135.11	Put	Bond Future	5,225.2500	5.2252	5,277.3100	5.2773	0.996	0	0	0
2016/11/16	EL28	04/05/2017			Bond Future	130.7418	130.7418	130.6925	130.6925	(0.038)	0.0000	0.0000	0
2016/11/16	EL28	04/05/2017	137.90	Put	Bond Future	7,158.2000	7.1582	7,207.5300	7.2075	0.689	0	0	0
2016/11/16	EL28	04/05/2017	137.92	Put	Bond Future	7,178.2000	7.1782	7,227.5300	7.2275	0.687	0	0	0
2016/11/16	EL28	04/05/2017	137.91	Put	Bond Future	7,168.2000	7.1682	7,217.5300	7.2175	0.688	0	0	0
2016/11/16	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/16	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	EL28	03/08/2017			Bond Future	133.4072	133.4072	133.3314	133.3314	(0.057)	0.0000	0.0000	0
2016/11/16	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	EL28	03/08/2017	135.16	Put	Bond Future	1,752.7900	1.7528	1,828.6400	1.8286	4.327	0	0	0
2016/11/16	EL28	03/08/2017	135.18	Put	Bond Future	1,772.7900	1.7728	1,848.6400	1.8486	4.279	0	0	0
2016/11/16	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	EL28	03/08/2017	135.17	Put	Bond Future	1,762.7900	1.7628	1,838.6400	1.8386	4.303	0	0	0
2016/11/16	ES33	02/02/2017			Bond Future	10.7281	78.2078	10.7035	78.3608	(0.230)	0.0000	0.0000	8,849
2016/11/16	ES33	02/02/2017	10.59	Put	Bond Future	864.4100	0.8644	711.3500	0.7114	(17.707)	0	0	0
2016/11/16	ES33	02/02/2017	10.61	Put	Bond Future	738.3100	0.7383	585.2500	0.5852	(20.731)	0	0	0
2016/11/16	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	ES33	02/02/2017	10.60	Put	Bond Future	801.3200	0.8013	648.2600	0.6483	(19.101)	0	0	0
2016/11/16	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	ES33	04/05/2017			Bond Future	10.8129	75.9379	10.7871	76.0961	(0.239)	0.0000	0.0000	0
2016/11/16	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	ES33	04/05/2017	10.54	Put	Bond Future	1,698.7100	1.6987	1,540.5200	1.5405	(9.312)	0	0	0
2016/11/16	ES33	04/05/2017	10.56	Put	Bond Future	1,572.2800	1.5723	1,414.0900	1.4141	(10.061)	0	0	0
2016/11/16	ES33	04/05/2017	10.55	Put	Bond Future	1,635.4600	1.6355	1,477.2700	1.4773	(9.673)	0	0	0
2016/11/16	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	ES33	03/08/2017			Bond Future	10.8886	77.4824	10.8644	77.6286	(0.222)	0.0000	0.0000	0
2016/11/16	ES33	03/08/2017	10.53	Put	Bond Future	2,214.6000	2.2146	2,068.3500	2.0684	(6.604)	0	0	0
2016/11/16	ES33	03/08/2017	10.55	Put	Bond Future	2,088.5000	2.0885	1,942.2500	1.9422	(7.003)	0	0	0
2016/11/16	ES33	03/08/2017	10.54	Put	Bond Future	2,151.5100	2.1515	2,005.2600	2.0053	(6.798)	0	0	0
2016/11/16	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	ES42	02/02/2017			Bond Future	10.8327	82.3974	10.8186	82.4973	(0.130)	0.0000	0.0000	8,777
2016/11/16	ES42	04/05/2017			Bond Future	10.9164	79.7404	10.9016	79.8446	(0.136)	0.0000	0.0000	0
2016/11/16	ES42	03/08/2017			Bond Future	10.9902	81.3626	10.9772	81.4529	(0.119)	0.0000	0.0000	0
2016/11/16	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	GOVI	02/02/2017			GOVI	528.7880	528.7880	529.8900	529.8900	0.208	0.0000	0.0000	486
2016/11/16	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	GOVI	02/02/2017	533.32	Put	GOVI	45,320.0000	4.5320	34,300.0000	3.4300	(24.316)	0	0	0
2016/11/16	GOVI	02/02/2017	533.34	Put	GOVI	45,520.0000	4.5520	34,500.0000	3.4500	(24.209)	0	0	0
2016/11/16	GOVI	02/02/2017	533.33	Put	GOVI	45,420.0000	4.5420	34,400.0000	3.4400	(24.262)	0	0	0
2016/11/16	GOVI	04/05/2017			GOVI	539.0900	539.0900	540.2310	540.2310	0.212	0.0000	0.0000	0
2016/11/16	GOVI	04/05/2017	262.19	Call	GOVI	2,769,000.0000	276.9000	2,780,410.0000	278.0410	0.412	0	0	0
2016/11/16	GOVI	04/05/2017	262.20	Call	GOVI	2,768,900.0000	276.8900	2,780,310.0000	278.0310	0.412	0	0	0
2016/11/16	GOVI	04/05/2017	262.18	Call	GOVI	2,769,100.0000	276.9100	2,780,510.0000	278.0510	0.412	0	0	0
2016/11/16	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	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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2016/11/16	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	GOVI	03/08/2017			GOVI	550.0450	550.0450	551.1070	551.1070	0.193	0.0000	0.0000	0
2016/11/16	GOVI	03/08/2017	561.11	Put	GOVI	110,650.0000	11.0650	100,030.0000	10.0030	(9.598)	0	0	0
2016/11/16	GOVI	03/08/2017	561.09	Put	GOVI	110,450.0000	11.0450	99,830.0000	9.9830	(9.615)	0	0	0
2016/11/16	GOVI	03/08/2017	561.10	Put	GOVI	110,550.0000	11.0550	99,930.0000	9.9930	(9.607)	0	0	0
2016/11/16	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/11/16	IGOV	02/02/2017			Index Future	252.2600	252.2600	252.1990	252.1990	(0.024)	0.0000	0.0000	1,070
2016/11/16	IGOV	04/05/2017			Index Future	257.1900	257.1900	257.1360	257.1360	(0.021)	0.0000	0.0000	0
2016/11/16	IGOV	03/08/2017			Index Future	262.4310	262.4310	262.3270	262.3270	(0.040)	0.0000	0.0000	0
2016/11/16	ILBI	02/02/2017			Index Future	683.4890	683.4890	683.0410	683.0410	(0.066)	0.0000	0.0000	155
2016/11/16	ILBI	04/05/2017			Index Future	696.7790	696.7790	696.3210	696.3210	(0.066)	0.0000	0.0000	0
2016/11/16	ILBI	03/08/2017			Index Future	710.4940	710.4940	710.0280	710.0280	(0.066)	0.0000	0.0000	0
2016/11/16	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/11/16	IS01	16/03/2017			Interest Rate Swap	100.0181	100.0181	100.0171	100.0171	(0.001)	0.0000	0.0000	0
2016/11/16	IS01	15/06/2017			Interest Rate Swap	99.6617	99.6617	99.6601	99.6601	(0.002)	0.0000	0.0000	0
2016/11/16	IS01	21/09/2017			Interest Rate Swap	99.7509	99.7509	99.7491	99.7491	(0.002)	0.0000	0.0000	0
2016/11/16	IS01	21/12/2017			Interest Rate Swap	100.0945	100.0945	100.0965	100.0965	0.002	0.0000	0.0000	0
2016/11/16	IS02	18/12/2017			Interest Rate Swap	100.1176	100.1176	100.1193	100.1193	0.002	0.0000	0.0000	0
2016/11/16	IS02	16/03/2018			Interest Rate Swap	99.4724	99.4724	99.4722	99.4722	0.000	0.0000	0.0000	0
2016/11/16	IS02	15/06/2018			Interest Rate Swap	99.2179	99.2179	99.2154	99.2154	(0.002)	0.0000	0.0000	0
2016/11/16	IS02	21/09/2018			Interest Rate Swap	99.3620	99.3620	99.3634	99.3634	0.001	0.0000	0.0000	0
2016/11/16	IS02	21/12/2018			Interest Rate Swap	99.9300	99.9300	99.9500	99.9500	0.020	0.0000	0.0000	0
2016/11/16	IS05	17/12/2020			Interest Rate Swap	99.0635	99.0635	99.0597	99.0597	(0.004)	0.0000	0.0000	0
2016/11/16	IS05	16/03/2021			Interest Rate Swap	98.5007	98.5007	98.4854	98.4854	(0.016)	0.0000	0.0000	0
2016/11/16	IS05	15/06/2021			Interest Rate Swap	97.9065	97.9065	97.8789	97.8789	(0.028)	0.0000	0.0000	0
2016/11/16	IS05	21/09/2021			Interest Rate Swap	98.2833	98.2833	98.2447	98.2447	(0.039)	0.0000	0.0000	0
2016/11/16	IS05	21/12/2021			Interest Rate Swap	100.5995	100.5995	100.5543	100.5543	(0.045)	0.0000	0.0000	50
2016/11/16	IS10	17/12/2025			Interest Rate Swap	100.5990	100.5990	100.4015	100.4015	(0.196)	0.0000	0.0000	0
2016/11/16	IS10	16/03/2026			Interest Rate Swap	97.7951	97.7951	97.5922	97.5922	(0.208)	0.0000	0.0000	0
2016/11/16	IS10	15/06/2026			Interest Rate Swap	96.6635	96.6635	96.4567	96.4567	(0.214)	0.0000	0.0000	0
2016/11/16	IS10	21/09/2026			Interest Rate Swap	98.8059	98.8059	98.5996	98.5996	(0.209)	0.0000	0.0000	0
2016/11/16	IS10	21/12/2026			Interest Rate Swap	102.4743	102.4743	102.2728	102.2728	(0.197)	0.0000	0.0000	0
2016/11/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/11/16	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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2016/11/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/11/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/11/16	JBAF	16/11/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/11/16	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10,000
2016/11/16	JBAF	18/01/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/16	JBAF	15/02/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/16	JBAF	15/03/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	1,000
2016/11/16	JBAF	21/06/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/11/16	JBAF	20/09/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/11/16	JBAF	20/12/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/11/16	JBAF	20/03/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/11/16	JBAF	20/06/2018			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2016/11/16	JBAF	19/09/2018			Jibar Tradeable Future	7.8800	92.1200	7.8800	92.1200	0.000	0.0000	0.0000	0
2016/11/16	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/11/16	R023	02/02/2017	8.85	Call	Bond Future	1,386.6000	1.3866	1,468.5800	1.4686	5.912	0	0	0
2016/11/16	R023	02/02/2017			Bond Future	8.7854	98.6319	8.7503	98.7896	(0.400)	0.0000	0.0000	16,460
2016/11/16	R023	02/02/2017	8.86	Call	Bond Future	1,411.1600	1.4112	1,494.0400	1.4940	5.873	0	0	0
2016/11/16	R023	02/02/2017	8.84	Put	Bond Future	1,117.9400	1.1179	1,041.3800	1.0414	(6.848)	0	0	0
2016/11/16	R023	02/02/2017	8.86	Put	Bond Future	1,077.4900	1.0775	1,002.7400	1.0027	(6.937)	0	0	0
2016/11/16	R023	02/02/2017	8.84	Call	Bond Future	1,362.2800	1.3623	1,443.3500	1.4434	5.951	0	0	0
2016/11/16	R023	02/02/2017	8.85	Put	Bond Future	1,097.5800	1.0976	1,021.9300	1.0219	(6.892)	0	0	0
2016/11/16	R023	04/05/2017	8.61	Call	Bond Future	1,288.7000	1.2887	1,366.5500	1.3666	6.041	0	0	0
2016/11/16	R023	04/05/2017			Bond Future	8.8313	96.6214	8.7937	96.7847	(0.426)	0.0000	0.0000	0
2016/11/16	R023	04/05/2017	8.59	Call	Bond Future	1,251.5600	1.2516	1,328.0800	1.3281	6.114	0	0	0
2016/11/16	R023	04/05/2017	8.60	Call	Bond Future	1,270.0500	1.2700	1,347.2300	1.3472	6.077	0	0	0
2016/11/16	R023	04/05/2017	8.59	Put	Bond Future	2,305.3200	2.3053	2,218.5200	2.2185	(3.765)	0	0	0
2016/11/16	R023	04/05/2017	8.61	Put	Bond Future	2,254.5800	2.2546	2,169.1100	2.1691	(3.791)	0	0	0
2016/11/16	R023	04/05/2017	8.60	Put	Bond Future	2,279.8600	2.2799	2,193.7200	2.1937	(3.778)	0	0	0
2016/11/16	R023	03/08/2017	8.60	Put	Bond Future	2,693.3200	2.6933	2,601.7300	2.6017	(3.401)	0	0	0
2016/11/16	R023	03/08/2017			Bond Future	8.8605	98.5860	8.8253	98.7336	(0.397)	0.0000	0.0000	0
2016/11/16	R023	03/08/2017	8.59	Put	Bond Future	2,717.9500	2.7180	2,625.5700	2.6256	(3.399)	0	0	0
2016/11/16	R023	03/08/2017	8.60	Call	Bond Future	1,593.9900	1.5940	1,650.0400	1.6500	3.516	0	0	0
2016/11/16	R023	03/08/2017	8.58	Call	Bond Future	1,558.0200	1.5580	1,612.8200	1.6128	3.517	0	0	0
2016/11/16	R023	03/08/2017	8.59	Call	Bond Future	1,576.1100	1.5761	1,631.3700	1.6314	3.506	0	0	0
2016/11/16	R023	03/08/2017	8.58	Put	Bond Future	2,742.4000	2.7424	2,649.5600	2.6496	(3.385)	0	0	0
2016/11/16	R035	02/02/2017			Bond Future	9.7507	96.5406	9.7220	96.7688	(0.294)	0.0000	0.0000	5,762
2016/11/16	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R035	02/02/2017	9.50	Put	Bond Future	2,023.4900	2.0235	1,795.3400	1.7953	(11.275)	0	0	0
2016/11/16	R035	02/02/2017	9.51	Put	Bond Future	1,941.4800	1.9415	1,713.3300	1.7133	(11.751)	0	0	0
2016/11/16	R035	02/02/2017	9.52	Put	Bond Future	1,859.5700	1.8596	1,631.4200	1.6314	(12.269)	0	0	0
2016/11/16	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R035	04/05/2017	9.55	Put	Bond Future	2,019.3100	2.0193	1,784.1200	1.7841	(11.647)	0	0	0
2016/11/16	R035	04/05/2017			Bond Future	9.8030	93.9184	9.7731	94.1536	(0.305)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/16	R035	04/05/2017	9.54	Put	Bond Future	2,100.5000	2.1005	1,865.3100	1.8653	(11.197)	0	0	0
2016/11/16	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R035	04/05/2017	9.53	Put	Bond Future	2,181.8000	2.1818	1,946.6100	1.9466	(10.780)	0	0	0
2016/11/16	R035	03/08/2017			Bond Future	9.8466	95.8282	9.8181	96.0496	(0.289)	0.0000	0.0000	0
2016/11/16	R035	03/08/2017	9.50	Put	Bond Future	2,753.2800	2.7533	2,531.8800	2.5319	(8.041)	0	0	0
2016/11/16	R035	03/08/2017	9.52	Put	Bond Future	2,591.0100	2.5910	2,369.6100	2.3696	(8.545)	0	0	0
2016/11/16	R035	03/08/2017	9.51	Put	Bond Future	2,672.0900	2.6721	2,450.6900	2.4507	(8.286)	0	0	0
2016/11/16	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R186	02/02/2017	8.00	Put	Bond Future	8,009.0500	8.0090	7,760.8700	7.7609	(3.099)	0	0	0
2016/11/16	R186	02/02/2017	9.40	Call	Bond Future	3,016.4600	3.0165	3,237.5400	3.2375	7.329	0	0	0
2016/11/16	R186	02/02/2017	8.81	Put	Bond Future	3,079.9600	3.0800	2,933.2100	2.9332	(4.765)	0	0	0
2016/11/16	R186	02/02/2017	9.10	Put	Bond Future	1,907.3600	1.9074	1,818.6700	1.8187	(4.650)	0	0	2,546
2016/11/16	R186	02/02/2017			Bond Future	9.1108	110.2803	9.0714	110.5487	(0.432)	0.0000	0.0000	112,731
2016/11/16	R186	02/02/2017	9.50	Call	Bond Future	3,473.8700	3.4739	3,705.5600	3.7056	6.670	0	0	0
2016/11/16	R186	02/02/2017	8.43	Put	Bond Future	5,139.7200	5.1397	4,933.2800	4.9333	(4.017)	0	0	0
2016/11/16	R186	02/02/2017	8.80	Put	Bond Future	3,126.9900	3.1270	2,978.0400	2.9780	(4.763)	0	0	0
2016/11/16	R186	02/02/2017	8.87	Call	Bond Future	1,151.8900	1.1519	1,286.6500	1.2866	11.699	0	0	0
2016/11/16	R186	02/02/2017	8.90	Put	Bond Future	2,676.0300	2.6760	2,548.9500	2.5490	(4.749)	0	0	750
2016/11/16	R186	02/02/2017	8.00	Call	Bond Future	85.0400	0.0850	105.2300	0.1052	23.742	0	0	7,000
2016/11/16	R186	02/02/2017	8.60	Call	Bond Future	600.4300	0.6004	685.9900	0.6860	14.250	0	0	7,000
2016/11/16	R186	02/02/2017	8.81	Call	Bond Future	1,007.4000	1.0074	1,129.0200	1.1290	12.073	0	0	0
2016/11/16	R186	02/02/2017	8.37	Call	Bond Future	309.9600	0.3100	364.4300	0.3644	17.573	0	0	500
2016/11/16	R186	02/02/2017	8.62	Put	Bond Future	4,042.0500	4.0420	3,862.2300	3.8622	(4.449)	0	0	0
2016/11/16	R186	02/02/2017	8.79	Call	Bond Future	962.1800	0.9622	1,079.4100	1.0794	12.184	0	0	0
2016/11/16	R186	02/02/2017	8.95	Call	Bond Future	1,365.2000	1.3652	1,517.5000	1.5175	11.156	0	0	0
2016/11/16	R186	02/02/2017	9.02	Call	Bond Future	1,572.2000	1.5722	1,738.8600	1.7389	10.600	0	0	0
2016/11/16	R186	02/02/2017	8.87	Put	Bond Future	2,806.8000	2.8068	2,673.1900	2.6732	(4.760)	0	0	500
2016/11/16	R186	02/02/2017	9.50	Put	Bond Future	868.7200	0.8687	832.0400	0.8320	(4.222)	0	0	13,500
2016/11/16	R186	02/02/2017	8.43	Call	Bond Future	372.1500	0.3722	434.0800	0.4341	16.641	0	0	750
2016/11/16	R186	02/02/2017	8.80	Call	Bond Future	984.6100	0.9846	1,104.0300	1.1040	12.129	0	0	0
2016/11/16	R186	02/02/2017	8.90	Call	Bond Future	1,229.1600	1.2292	1,370.4500	1.3704	11.495	0	0	0
2016/11/16	R186	02/02/2017	9.40	Put	Bond Future	1,072.5200	1.0725	1,025.2300	1.0252	(4.409)	0	0	750
2016/11/16	R186	02/02/2017	9.10	Call	Bond Future	1,833.9900	1.8340	2,013.6700	2.0137	9.797	0	0	0
2016/11/16	R186	02/02/2017	8.37	Put	Bond Future	5,511.0600	5.5111	5,297.1600	5.2972	(3.881)	0	0	0
2016/11/16	R186	02/02/2017	8.60	Put	Bond Future	4,151.6000	4.1516	3,968.7900	3.9688	(4.403)	0	0	0
2016/11/16	R186	02/02/2017	8.62	Call	Bond Future	632.8400	0.6328	721.3900	0.7214	13.992	0	0	500
2016/11/16	R186	02/02/2017	8.79	Put	Bond Future	3,174.4300	3.1744	3,023.2900	3.0233	(4.761)	0	0	0
2016/11/16	R186	02/02/2017	8.95	Put	Bond Future	2,466.5200	2.4665	2,350.4500	2.3504	(4.706)	0	0	2,546
2016/11/16	R186	02/02/2017	9.02	Put	Bond Future	2,192.1900	2.1922	2,090.4800	2.0905	(4.640)	0	0	500
2016/11/16	R186	04/05/2017			Bond Future	9.1609	112.4296	9.1194	112.7063	(0.453)	0.0000	0.0000	0
2016/11/16	R186	04/05/2017	8.89	Put	Bond Future	3,783.5800	3.7836	3,631.8400	3.6318	(4.010)	0	0	0
2016/11/16	R186	04/05/2017	8.91	Put	Bond Future	3,702.1700	3.7022	3,554.3800	3.5544	(3.992)	0	0	0
2016/11/16	R186	04/05/2017	8.90	Put	Bond Future	3,742.7300	3.7427	3,592.9600	3.5930	(4.002)	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
2016/11/16	R186	04/05/2017	8.91	Call	Bond Future	2,013.7800	2.0138	2,142.6400	2.1426	6.399	0	0	0
2016/11/16	R186	04/05/2017	8.89	Call	Bond Future	1,959.1000	1.9591	2,084.0100	2.0840	6.376	0	0	0
2016/11/16	R186	04/05/2017	8.90	Call	Bond Future	1,986.3200	1.9863	2,113.2000	2.1132	6.388	0	0	0
2016/11/16	R186	03/08/2017	8.93	Put	Bond Future	4,296.9100	4.2969	4,245.6700	4.2457	(1.192)	0	0	0
2016/11/16	R186	03/08/2017			Bond Future	9.1986	109.4099	9.1588	109.6704	(0.433)	0.0000	0.0000	0
2016/11/16	R186	03/08/2017	8.92	Put	Bond Future	4,336.2000	4.3362	4,282.5800	4.2826	(1.237)	0	0	0
2016/11/16	R186	03/08/2017	8.91	Call	Bond Future	2,470.6600	2.4707	2,675.4900	2.6755	8.290	0	0	0
2016/11/16	R186	03/08/2017	8.93	Call	Bond Future	2,525.6300	2.5256	2,734.8600	2.7349	8.284	0	0	0
2016/11/16	R186	03/08/2017	8.92	Call	Bond Future	2,498.2300	2.4982	2,705.0800	2.7051	8.280	0	0	0
2016/11/16	R186	03/08/2017	8.91	Put	Bond Future	4,375.3700	4.3754	4,319.7300	4.3197	(1.272)	0	0	0
2016/11/16	R197	02/02/2017			Bond Future	299.2921	299.2921	299.1508	299.1508	(0.047)	0.0000	0.0000	1,246
2016/11/16	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R197	02/02/2017	302.57	Put	Bond Future	3,277.8900	3.2779	3,419.2200	3.4192	4.312	0	0	0
2016/11/16	R197	02/02/2017	302.59	Put	Bond Future	3,297.8900	3.2979	3,439.2200	3.4392	4.285	0	0	0
2016/11/16	R197	02/02/2017	302.58	Put	Bond Future	3,287.8900	3.2879	3,429.2200	3.4292	4.299	0	0	0
2016/11/16	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R197	04/05/2017	308.58	Put	Bond Future	3,437.4100	3.4374	3,572.7800	3.5728	3.938	0	0	0
2016/11/16	R197	04/05/2017			Bond Future	305.1426	305.1426	305.0072	305.0072	(0.044)	0.0000	0.0000	0
2016/11/16	R197	04/05/2017	308.60	Put	Bond Future	3,457.4100	3.4574	3,592.7800	3.5928	3.915	0	0	0
2016/11/16	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R197	04/05/2017	308.59	Put	Bond Future	3,447.4100	3.4474	3,582.7800	3.5828	3.927	0	0	0
2016/11/16	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R197	03/08/2017			Bond Future	304.4631	304.4631	304.2662	304.2662	(0.065)	0.0000	0.0000	0
2016/11/16	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R197	03/08/2017	308.05	Put	Bond Future	3,586.8500	3.5869	3,783.8000	3.7838	5.491	0	0	0
2016/11/16	R197	03/08/2017	308.07	Put	Bond Future	3,606.8500	3.6069	3,803.8000	3.8038	5.460	0	0	0
2016/11/16	R197	03/08/2017	308.06	Put	Bond Future	3,596.8500	3.5969	3,793.8000	3.7938	5.476	0	0	0
2016/11/16	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R202	02/02/2017			Bond Future	248.3648	248.3648	248.2497	248.2497	(0.046)	0.0000	0.0000	36,619
2016/11/16	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R202	02/02/2017	251.72	Put	Bond Future	3,355.2300	3.3552	3,470.3200	3.4703	3.430	0	0	0
2016/11/16	R202	02/02/2017	251.74	Put	Bond Future	3,375.2300	3.3752	3,490.3200	3.4903	3.410	0	0	0
2016/11/16	R202	02/02/2017	251.73	Put	Bond Future	3,365.2300	3.3652	3,480.3200	3.4803	3.420	0	0	0
2016/11/16	R202	04/05/2017	256.73	Put	Bond Future	3,510.1300	3.5101	3,620.6600	3.6207	3.149	0	0	0
2016/11/16	R202	04/05/2017			Bond Future	253.2199	253.2199	253.1093	253.1093	(0.044)	0.0000	0.0000	0
2016/11/16	R202	04/05/2017	256.72	Put	Bond Future	3,500.1300	3.5001	3,610.6600	3.6107	3.158	0	0	0
2016/11/16	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R202	04/05/2017	256.71	Put	Bond Future	3,490.1300	3.4901	3,600.6600	3.6007	3.167	0	0	0
2016/11/16	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
2016/11/16	R202	03/08/2017			Bond Future	254.7168	254.7168	254.5552	254.5552	(0.063)	0.0000	0.0000	0
2016/11/16	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R202	03/08/2017	258.35	Put	Bond Future	3,633.2400	3.6332	3,794.8200	3.7948	4.447	0	0	0
2016/11/16	R202	03/08/2017	258.37	Put	Bond Future	3,653.2400	3.6532	3,814.8200	3.8148	4.423	0	0	0
2016/11/16	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R202	03/08/2017	258.36	Put	Bond Future	3,643.2400	3.6432	3,804.8200	3.8048	4.435	0	0	0
2016/11/16	R203	02/02/2017	7.70	Call	Bond Future	109.2700	0.1093	92.8600	0.0929	(15.018)	0	0	0
2016/11/16	R203	02/02/2017	7.71	Put	Bond Future	185.6900	0.1857	143.9300	0.1439	(22.489)	0	0	0
2016/11/16	R203	02/02/2017			Bond Future	7.8381	103.5286	7.7940	103.5540	(0.562)	0.0000	0.0000	24,463
2016/11/16	R203	02/02/2017	7.71	Call	Bond Future	111.6800	0.1117	95.3400	0.0953	(14.631)	0	0	0
2016/11/16	R203	02/02/2017	7.72	Call	Bond Future	114.3100	0.1143	98.0700	0.0981	(14.207)	0	0	0
2016/11/16	R203	02/02/2017	7.70	Put	Bond Future	189.0600	0.1891	147.2300	0.1472	(22.125)	0	0	0
2016/11/16	R203	02/02/2017	7.72	Put	Bond Future	182.5300	0.1825	140.8700	0.1409	(22.824)	0	0	0
2016/11/16	R203	04/05/2017	6.91	Call	Bond Future	45.2400	0.0452	27.3100	0.0273	(39.633)	0	0	0
2016/11/16	R203	04/05/2017	6.92	Put	Bond Future	312.3900	0.3124	265.5800	0.2656	(14.984)	0	0	0
2016/11/16	R203	04/05/2017			Bond Future	7.6817	101.3728	7.5993	101.4016	(1.073)	0.0000	0.0000	0
2016/11/16	R203	04/05/2017	6.92	Call	Bond Future	46.0200	0.0460	27.9600	0.0280	(39.244)	0	0	0
2016/11/16	R203	04/05/2017	6.93	Call	Bond Future	46.8200	0.0468	28.6300	0.0286	(38.851)	0	0	0
2016/11/16	R203	04/05/2017	6.91	Put	Bond Future	315.1200	0.3151	268.4400	0.2684	(14.813)	0	0	0
2016/11/16	R203	04/05/2017	6.93	Put	Bond Future	309.6800	0.3097	262.7400	0.2627	(15.158)	0	0	0
2016/11/16	R203	03/08/2017	4.89	Call	Bond Future	103.5300	0.1035	51.7200	0.0517	(50.043)	0	0	0
2016/11/16	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/11/16	R203	03/08/2017	4.87	Call	Bond Future	102.3700	0.1024	50.4500	0.0504	(50.718)	0	0	0
2016/11/16	R203	03/08/2017	4.88	Call	Bond Future	102.9500	0.1029	51.0900	0.0511	(50.374)	0	0	0
2016/11/16	R203	03/08/2017	4.87	Put	Bond Future	80.2500	0.0803	28.3300	0.0283	(64.698)	0	0	0
2016/11/16	R203	03/08/2017	4.89	Put	Bond Future	79.2600	0.0793	27.4500	0.0275	(65.367)	0	0	0
2016/11/16	R203	03/08/2017	4.88	Put	Bond Future	79.7500	0.0797	27.8900	0.0279	(65.028)	0	0	0
2016/11/16	R204	02/02/2017	8.28	Call	Bond Future	637.3400	0.6373	664.1000	0.6641	4.199	0	0	0
2016/11/16	R204	02/02/2017			Bond Future	8.0266	100.9943	7.9923	101.0529	(0.428)	0.0000	0.0000	30,019
2016/11/16	R204	02/02/2017	8.29	Call	Bond Future	648.9300	0.6489	676.1800	0.6762	4.199	0	0	0
2016/11/16	R204	02/02/2017	8.30	Call	Bond Future	660.6200	0.6606	688.5100	0.6885	4.222	0	0	0
2016/11/16	R204	02/02/2017	8.28	Put	Bond Future	206.6400	0.2066	174.8600	0.1749	(15.379)	0	0	0
2016/11/16	R204	02/02/2017	8.30	Put	Bond Future	196.0300	0.1960	165.3800	0.1654	(15.635)	0	0	0
2016/11/16	R204	02/02/2017	8.29	Put	Bond Future	201.2800	0.2013	169.9900	0.1700	(15.546)	0	0	0
2016/11/16	R204	04/05/2017	7.90	Put	Bond Future	646.8800	0.6469	581.6600	0.5817	(10.082)	0	0	0
2016/11/16	R204	04/05/2017			Bond Future	8.0524	102.9627	8.0104	103.0252	(0.521)	0.0000	0.0000	0
2016/11/16	R204	04/05/2017	7.92	Put	Bond Future	630.4900	0.6305	565.7600	0.5658	(10.267)	0	0	0
2016/11/16	R204	04/05/2017	7.90	Call	Bond Future	419.4600	0.4195	416.7800	0.4168	(0.639)	0	0	0
2016/11/16	R204	04/05/2017	7.91	Put	Bond Future	638.6500	0.6387	573.6700	0.5737	(10.175)	0	0	0
2016/11/16	R204	04/05/2017	7.91	Call	Bond Future	426.1800	0.4262	423.7400	0.4237	(0.573)	0	0	0
2016/11/16	R204	04/05/2017	7.92	Call	Bond Future	432.9600	0.4330	430.7700	0.4308	(0.506)	0	0	0
2016/11/16	R204	03/08/2017	7.77	Put	Bond Future	738.1500	0.7381	684.9500	0.6850	(7.207)	0	0	0
2016/11/16	R204	03/08/2017			Bond Future	8.0161	101.0135	7.9817	101.0574	(0.430)	0.0000	0.0000	0
2016/11/16	R204	03/08/2017	7.76	Put	Bond Future	745.3900	0.7454	692.0800	0.6921	(7.152)	0	0	0
2016/11/16	R204	03/08/2017	7.75	Call	Bond Future	412.8500	0.4128	403.3200	0.4033	(2.308)	0	0	0
2016/11/16	R204	03/08/2017	7.76	Call	Bond Future	418.3600	0.4184	408.9300	0.4089	(2.254)	0	0	0

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2016/11/16	R204	03/08/2017	7.77	Call	Bond Future	423.9100	0.4239	414.5900	0.4146	(2.199)	0	0	0
2016/11/16	R204	03/08/2017	7.75	Put	Bond Future	752.6800	0.7527	699.2700	0.6993	(7.096)	0	0	0
2016/11/16	R207	02/02/2017	9.24	Call	Bond Future	2,383.0100	2.3830	2,454.2100	2.4542	2.988	0	0	0
2016/11/16	R207	02/02/2017			Bond Future	8.2955	97.7765	8.2636	97.8567	(0.384)	0.0000	0.0000	86,326
2016/11/16	R207	02/02/2017	8.91	Call	Bond Future	1,656.2200	1.6562	1,715.3900	1.7154	3.573	0	0	62
2016/11/16	R207	02/02/2017	9.22	Call	Bond Future	2,337.2900	2.3373	2,407.9400	2.4079	3.023	0	0	0
2016/11/16	R207	02/02/2017	9.23	Call	Bond Future	2,360.1300	2.3601	2,431.0600	2.4311	3.005	0	0	0
2016/11/16	R207	02/02/2017	8.91	Put	Bond Future	124.0800	0.1241	103.0100	0.1030	(16.981)	0	0	0
2016/11/16	R207	02/02/2017	9.22	Put	Bond Future	43.5600	0.0436	33.9700	0.0340	(22.016)	0	0	0
2016/11/16	R207	02/02/2017	9.24	Put	Bond Future	40.4100	0.0404	31.3700	0.0314	(22.371)	0	0	0
2016/11/16	R207	02/02/2017	9.23	Put	Bond Future	41.9600	0.0420	32.6500	0.0327	(22.188)	0	0	0
2016/11/16	R207	04/05/2017	8.21	Put	Bond Future	1,000.8100	1.0008	927.8500	0.9278	(7.290)	0	0	0
2016/11/16	R207	04/05/2017			Bond Future	8.3439	99.6822	8.3075	99.7667	(0.436)	0.0000	0.0000	0
2016/11/16	R207	04/05/2017	8.22	Call	Bond Future	699.3300	0.6993	711.2800	0.7113	1.709	0	0	0
2016/11/16	R207	04/05/2017	8.20	Call	Bond Future	678.1400	0.6781	689.3900	0.6894	1.659	0	0	0
2016/11/16	R207	04/05/2017	8.21	Call	Bond Future	688.8200	0.6888	700.4200	0.7004	1.684	0	0	0
2016/11/16	R207	04/05/2017	8.20	Put	Bond Future	1,013.4900	1.0135	940.1800	0.9402	(7.233)	0	0	0
2016/11/16	R207	04/05/2017	8.22	Put	Bond Future	987.9800	0.9880	915.3700	0.9154	(7.349)	0	0	0
2016/11/16	R207	03/08/2017	8.19	Call	Bond Future	791.7200	0.7917	811.8000	0.8118	2.536	0	0	51
2016/11/16	R207	03/08/2017			Bond Future	8.3598	98.0646	8.3284	98.1315	(0.375)	0.0000	0.0000	0
2016/11/16	R207	03/08/2017	8.39	Put	Bond Future	939.7400	0.9397	899.2700	0.8993	(4.307)	0	0	0
2016/11/16	R207	03/08/2017	8.41	Put	Bond Future	920.1700	0.9202	880.1700	0.8802	(4.347)	0	0	0
2016/11/16	R207	03/08/2017	8.19	Put	Bond Future	1,154.2300	1.1542	1,107.4700	1.1075	(4.051)	0	0	0
2016/11/16	R207	03/08/2017	8.40	Put	Bond Future	929.9200	0.9299	889.6800	0.8897	(4.327)	0	0	0
2016/11/16	R207	03/08/2017	8.41	Call	Bond Future	1,027.1600	1.0272	1,054.0000	1.0540	2.613	0	0	0
2016/11/16	R207	03/08/2017	8.39	Call	Bond Future	1,004.1700	1.0042	1,030.5400	1.0305	2.626	0	0	0
2016/11/16	R207	03/08/2017	8.40	Call	Bond Future	1,015.6300	1.0156	1,042.2300	1.0422	2.619	0	0	0
2016/11/16	R208	02/02/2017			Bond Future	8.5030	96.3812	8.4670	96.5003	(0.423)	0.0000	0.0000	33,544
2016/11/16	R208	02/02/2017	8.64	Call	Bond Future	1,082.8100	1.0828	1,139.7900	1.1398	5.262	0	0	0
2016/11/16	R208	02/02/2017	8.63	Put	Bond Future	644.5300	0.6445	581.6300	0.5816	(9.759)	0	0	0
2016/11/16	R208	02/02/2017	8.65	Put	Bond Future	617.8500	0.6178	556.6800	0.5567	(9.900)	0	0	0
2016/11/16	R208	02/02/2017	8.64	Put	Bond Future	631.1700	0.6312	569.0500	0.5691	(9.842)	0	0	0
2016/11/16	R208	02/02/2017	8.65	Call	Bond Future	1,102.3500	1.1023	1,160.2800	1.1603	5.255	0	0	0
2016/11/16	R208	02/02/2017	8.63	Call	Bond Future	1,063.3000	1.0633	1,119.5000	1.1195	5.285	0	0	0
2016/11/16	R208	04/05/2017	8.39	Call	Bond Future	931.3800	0.9314	975.7100	0.9757	4.760	0	0	0
2016/11/16	R208	04/05/2017			Bond Future	8.5483	94.8564	8.5088	94.9805	(0.462)	0.0000	0.0000	0
2016/11/16	R208	04/05/2017	8.37	Call	Bond Future	903.4500	0.9034	946.7500	0.9467	4.793	0	0	0
2016/11/16	R208	04/05/2017	8.38	Call	Bond Future	917.2200	0.9172	961.0400	0.9610	4.777	0	0	0
2016/11/16	R208	04/05/2017	8.37	Put	Bond Future	1,464.9900	1.4650	1,384.2000	1.3842	(5.515)	0	0	0
2016/11/16	R208	04/05/2017	8.39	Put	Bond Future	1,429.7400	1.4297	1,349.9800	1.3500	(5.579)	0	0	0
2016/11/16	R208	04/05/2017	8.38	Put	Bond Future	1,447.1600	1.4472	1,366.8900	1.3669	(5.547)	0	0	0
2016/11/16	R208	03/08/2017	8.32	Call	Bond Future	1,074.6200	1.0746	1,083.8900	1.0839	0.863	0	0	0
2016/11/16	R208	03/08/2017			Bond Future	8.5705	96.7853	8.5342	96.8933	(0.424)	0.0000	0.0000	0
2016/11/16	R208	03/08/2017	8.30	Call	Bond Future	1,048.9700	1.0490	1,057.3100	1.0573	0.795	0	0	0
2016/11/16	R208	03/08/2017	8.31	Call	Bond Future	1,061.7500	1.0617	1,070.3900	1.0704	0.814	0	0	0
2016/11/16	R208	03/08/2017	8.30	Put	Bond Future	1,856.6300	1.8566	1,757.0500	1.7571	(5.363)	0	0	0

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2016/11/16	R208	03/08/2017	8.32	Put	Bond Future	1,822.2900	1.8223	1,723.6400	1.7236	(5.414)	0	0	0
2016/11/16	R208	03/08/2017	8.31	Put	Bond Future	1,839.4100	1.8394	1,740.1300	1.7401	(5.397)	0	0	0
2016/11/16	R209	02/02/2017	9.55	Put	Bond Future	2,492.4100	2.4924	2,413.8900	2.4139	(3.150)	0	0	0
2016/11/16	R209	02/02/2017			Bond Future	9.6875	72.5345	9.6644	72.6879	(0.238)	0.0000	0.0000	62,091
2016/11/16	R209	02/02/2017	9.54	Put	Bond Future	2,531.2200	2.5312	2,451.7400	2.4517	(3.140)	0	0	0
2016/11/16	R209	02/02/2017	9.55	Call	Bond Future	1,571.2900	1.5713	1,646.1500	1.6462	4.764	0	0	0
2016/11/16	R209	02/02/2017	9.53	Call	Bond Future	1,513.7100	1.5137	1,586.9200	1.5869	4.836	0	0	0
2016/11/16	R209	02/02/2017	9.54	Call	Bond Future	1,542.4100	1.5424	1,616.3100	1.6163	4.791	0	0	0
2016/11/16	R209	02/02/2017	9.53	Put	Bond Future	2,570.3000	2.5703	2,490.1300	2.4901	(3.119)	0	0	0
2016/11/16	R209	04/05/2017	9.48	Put	Bond Future	3,818.9600	3.8190	3,813.8800	3.8139	(0.133)	0	0	0
2016/11/16	R209	04/05/2017			Bond Future	9.7349	70.7971	9.7109	70.9555	(0.247)	0.0000	0.0000	0
2016/11/16	R209	04/05/2017	9.47	Put	Bond Future	3,860.1100	3.8601	3,853.3700	3.8534	(0.175)	0	0	0
2016/11/16	R209	04/05/2017	9.46	Call	Bond Future	2,058.6800	2.0587	2,208.6700	2.2087	7.286	0	0	0
2016/11/16	R209	04/05/2017	9.47	Call	Bond Future	2,085.7200	2.0857	2,237.3700	2.2374	7.271	0	0	0
2016/11/16	R209	04/05/2017	9.48	Call	Bond Future	2,112.7700	2.1128	2,266.0800	2.2661	7.256	0	0	0
2016/11/16	R209	04/05/2017	9.46	Put	Bond Future	3,901.3700	3.9014	3,892.9700	3.8930	(0.215)	0	0	0
2016/11/16	R209	03/08/2017			Bond Future	9.7737	72.2369	9.7511	72.3844	(0.231)	0.0000	0.0000	0
2016/11/16	R209	03/08/2017	9.44	Call	Bond Future	2,663.5400	2.6635	2,759.6200	2.7596	3.607	0	0	0
2016/11/16	R209	03/08/2017	9.43	Put	Bond Future	4,932.9100	4.9329	4,880.3100	4.8803	(1.066)	0	0	0
2016/11/16	R209	03/08/2017	9.45	Put	Bond Future	4,850.3300	4.8503	4,800.5900	4.8006	(1.025)	0	0	0
2016/11/16	R209	03/08/2017	9.44	Put	Bond Future	4,891.6100	4.8916	4,840.2000	4.8402	(1.051)	0	0	0
2016/11/16	R209	03/08/2017	9.45	Call	Bond Future	2,690.5700	2.6906	2,788.3200	2.7883	3.633	0	0	0
2016/11/16	R209	03/08/2017	9.43	Call	Bond Future	2,636.4200	2.6364	2,731.3100	2.7313	3.599	0	0	0
2016/11/16	R210	02/02/2017	190.85	Put	Bond Future	2,077.1100	2.0771	2,163.1800	2.1632	4.144	0	0	0
2016/11/16	R210	02/02/2017			Bond Future	188.7729	188.7729	188.6868	188.6868	(0.046)	0.0000	0.0000	1,965
2016/11/16	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R210	02/02/2017	190.84	Put	Bond Future	2,067.1100	2.0671	2,153.1800	2.1532	4.164	0	0	0
2016/11/16	R210	02/02/2017	190.86	Put	Bond Future	2,087.1100	2.0871	2,173.1800	2.1732	4.124	0	0	0
2016/11/16	R210	04/05/2017			Bond Future	190.1468	190.1468	190.0642	190.0642	(0.043)	0.0000	0.0000	0
2016/11/16	R210	04/05/2017	192.31	Put	Bond Future	2,163.2200	2.1632	2,245.8300	2.2458	3.819	0	0	0
2016/11/16	R210	04/05/2017	192.33	Put	Bond Future	2,183.2200	2.1832	2,265.8300	2.2658	3.784	0	0	0
2016/11/16	R210	04/05/2017	192.32	Put	Bond Future	2,173.2200	2.1732	2,255.8300	2.2558	3.801	0	0	0
2016/11/16	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R210	03/08/2017	196.29	Put	Bond Future	2,266.9500	2.2669	2,388.1500	2.3881	5.346	0	0	0
2016/11/16	R210	03/08/2017			Bond Future	194.0231	194.0231	193.9019	193.9019	(0.062)	0.0000	0.0000	0
2016/11/16	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R210	03/08/2017	196.28	Put	Bond Future	2,256.9500	2.2569	2,378.1500	2.3781	5.370	0	0	0
2016/11/16	R210	03/08/2017	196.30	Put	Bond Future	2,276.9500	2.2769	2,398.1500	2.3981	5.323	0	0	0
2016/11/16	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



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2016/11/16	R212	02/02/2017			Bond Future	147.8681	147.8681	147.5838	147.5838	(0.192)	0.0000	0.0000	3,380
2016/11/16	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R212	02/02/2017	149.27	Put	Bond Future	1,401.8600	1.4019	1,686.2100	1.6862	20.284	0	0	0
2016/11/16	R212	02/02/2017	149.29	Put	Bond Future	1,421.8600	1.4219	1,706.2100	1.7062	19.998	0	0	0
2016/11/16	R212	02/02/2017	149.28	Put	Bond Future	1,411.8600	1.4119	1,696.2100	1.6962	20.140	0	0	0
2016/11/16	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R212	04/05/2017			Bond Future	150.7588	150.7588	150.4731	150.4731	(0.189)	0.0000	0.0000	0
2016/11/16	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R212	04/05/2017	152.23	Put	Bond Future	1,471.2200	1.4712	1,756.8800	1.7569	19.417	0	0	0
2016/11/16	R212	04/05/2017	152.25	Put	Bond Future	1,491.2200	1.4912	1,776.8800	1.7769	19.156	0	0	0
2016/11/16	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R212	04/05/2017	152.24	Put	Bond Future	1,481.2200	1.4812	1,766.8800	1.7669	19.285	0	0	0
2016/11/16	R212	03/08/2017			Bond Future	151.8017	151.8017	151.4810	151.4810	(0.211)	0.0000	0.0000	0
2016/11/16	R212	03/08/2017	153.34	Put	Bond Future	1,538.3300	1.5383	1,858.9900	1.8590	20.845	0	0	0
2016/11/16	R212	03/08/2017	153.36	Put	Bond Future	1,558.3300	1.5583	1,878.9900	1.8790	20.577	0	0	0
2016/11/16	R212	03/08/2017	153.35	Put	Bond Future	1,548.3300	1.5483	1,868.9900	1.8690	20.710	0	0	0
2016/11/16	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/16	R213	02/02/2017	9.40	Call	Bond Future	1,547.3900	1.5474	1,669.2700	1.6693	7.876	0	0	0
2016/11/16	R213	02/02/2017	9.42	Call	Bond Future	1,606.1900	1.6062	1,730.8500	1.7309	7.761	0	0	0
2016/11/16	R213	02/02/2017			Bond Future	9.5324	83.6940	9.4935	83.9507	(0.408)	0.0000	0.0000	51,202
2016/11/16	R213	02/02/2017	9.41	Call	Bond Future	1,576.7100	1.5767	1,699.8200	1.6998	7.808	0	0	0
2016/11/16	R213	02/02/2017	9.40	Put	Bond Future	2,425.9300	2.4259	2,291.0800	2.2911	(5.559)	0	0	0
2016/11/16	R213	02/02/2017	9.42	Put	Bond Future	2,351.1300	2.3511	2,219.0600	2.2191	(5.617)	0	0	0
2016/11/16	R213	02/02/2017	9.41	Put	Bond Future	2,388.4100	2.3884	2,254.7900	2.2548	(5.595)	0	0	0
2016/11/16	R213	04/05/2017			Bond Future	9.5808	81.7728	9.5403	82.0368	(0.422)	0.0000	0.0000	0
2016/11/16	R213	04/05/2017	9.35	Put	Bond Future	3,643.3200	3.6433	3,534.2400	3.5342	(2.994)	0	0	0
2016/11/16	R213	04/05/2017	9.37	Put	Bond Future	3,566.5500	3.5665	3,459.7500	3.4598	(2.994)	0	0	0
2016/11/16	R213	04/05/2017	9.36	Put	Bond Future	3,604.7900	3.6048	3,496.9600	3.4970	(2.991)	0	0	0
2016/11/16	R213	04/05/2017	9.35	Call	Bond Future	2,121.6700	2.1217	2,276.6000	2.2766	7.302	0	0	0
2016/11/16	R213	04/05/2017	9.36	Call	Bond Future	2,149.9100	2.1499	2,306.0900	2.3061	7.264	0	0	0
2016/11/16	R213	04/05/2017	9.37	Call	Bond Future	2,178.3700	2.1784	2,335.5800	2.3356	7.217	0	0	0
2016/11/16	R213	03/08/2017	9.33	Put	Bond Future	4,559.7800	4.5598	4,433.7800	4.4338	(2.763)	0	0	0
2016/11/16	R213	03/08/2017			Bond Future	9.6198	83.4356	9.5805	83.6889	(0.408)	0.0000	0.0000	0
2016/11/16	R213	03/08/2017	9.35	Put	Bond Future	4,482.0400	4.4820	4,359.5200	4.3595	(2.734)	0	0	0
2016/11/16	R213	03/08/2017	9.33	Call	Bond Future	2,664.5500	2.6645	2,791.7600	2.7918	4.774	0	0	0
2016/11/16	R213	03/08/2017	9.34	Put	Bond Future	4,520.7900	4.5208	4,396.3900	4.3964	(2.752)	0	0	0
2016/11/16	R213	03/08/2017	9.34	Call	Bond Future	2,691.9900	2.6920	2,820.8000	2.8208	4.785	0	0	0
2016/11/16	R213	03/08/2017	9.35	Call	Bond Future	2,719.6100	2.7196	2,850.3000	2.8503	4.805	0	0	0
2016/11/16	R214	02/02/2017			Bond Future	9.7637	72.8115	9.7406	72.9713	(0.237)	0.0000	0.0000	34,384
2016/11/16	R214	02/02/2017	9.67	Call	Bond Future	1,822.6700	1.8227	1,891.3500	1.8913	3.768	0	0	0
2016/11/16	R214	02/02/2017	9.66	Put	Bond Future	2,513.1600	2.5132	2,421.1500	2.4212	(3.661)	0	0	0
2016/11/16	R214	02/02/2017	9.68	Put	Bond Future	2,436.7800	2.4368	2,346.2800	2.3463	(3.714)	0	0	0
2016/11/16	R214	02/02/2017	9.67	Put	Bond Future	2,474.6900	2.4747	2,383.5000	2.3835	(3.685)	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
2016/11/16	R214 02/02/2017	9.68	Call	Bond Future	1,854.8200	1.8548	1,924.1900	1.9242	3.740	0	0	0
2016/11/16	R214 02/02/2017	9.66	Call	Bond Future	1,790.9800	1.7910	1,858.8400	1.8588	3.789	0	0	0
2016/11/16	R214 04/05/2017	9.58	Put	Bond Future	3,939.3200	3.9393	3,920.8400	3.9208	(0.469)	0	0	0
2016/11/16	R214 04/05/2017			Bond Future	9.8093	70.9320	9.7853	71.0969	(0.245)	0.0000	0.0000	0
2016/11/16	R214 04/05/2017	9.57	Put	Bond Future	3,980.4400	3.9804	3,961.2700	3.9613	(0.482)	0	0	0
2016/11/16	R214 04/05/2017	9.58	Call	Bond Future	2,339.1800	2.3392	2,485.6800	2.4857	6.263	0	0	0
2016/11/16	R214 04/05/2017	9.56	Call	Bond Future	2,279.5400	2.2795	2,424.6600	2.4247	6.366	0	0	0
2016/11/16	R214 04/05/2017	9.57	Call	Bond Future	2,309.1600	2.3092	2,454.9700	2.4550	6.314	0	0	0
2016/11/16	R214 04/05/2017	9.56	Put	Bond Future	4,022.0800	4.0221	4,002.2200	4.0022	(0.494)	0	0	0
2016/11/16	R214 03/08/2017	9.51	Call	Bond Future	2,834.5800	2.8346	2,867.7100	2.8677	1.169	0	0	0
2016/11/16	R214 03/08/2017			Bond Future	9.8470	72.3744	9.8244	72.5287	(0.230)	0.0000	0.0000	0
2016/11/16	R214 03/08/2017	9.52	Call	Bond Future	2,864.0600	2.8641	2,897.6000	2.8976	1.171	0	0	0
2016/11/16	R214 03/08/2017	9.53	Call	Bond Future	2,893.4600	2.8935	2,927.8800	2.9279	1.190	0	0	0
2016/11/16	R214 03/08/2017	9.51	Put	Bond Future	5,190.0000	5.1900	5,068.8800	5.0689	(2.334)	0	0	0
2016/11/16	R214 03/08/2017	9.53	Put	Bond Future	5,105.5000	5.1055	4,985.6700	4.9857	(2.347)	0	0	0
2016/11/16	R214 03/08/2017	9.52	Put	Bond Future	5,147.7300	5.1477	5,027.0200	5.0270	(2.345)	0	0	0
2016/11/16	R248 02/02/2017	9.76	Put	Bond Future	3,081.9900	3.0820	2,960.9500	2.9610	(3.927)	0	0	0
2016/11/16	R248 02/02/2017	9.78	Put	Bond Future	2,990.5700	2.9906	2,871.3500	2.8713	(3.987)	0	0	0
2016/11/16	R248 02/02/2017			Bond Future	9.8102	93.6016	9.7870	93.8059	(0.236)	0.0000	0.0000	63,316
2016/11/16	R248 02/02/2017	9.77	Put	Bond Future	3,036.1000	3.0361	2,915.8900	2.9159	(3.959)	0	0	0
2016/11/16	R248 02/02/2017	9.76	Call	Bond Future	2,638.8600	2.6389	2,722.1200	2.7221	3.155	0	0	0
2016/11/16	R248 02/02/2017	9.77	Call	Bond Future	2,681.5900	2.6816	2,765.6800	2.7657	3.136	0	0	0
2016/11/16	R248 02/02/2017	9.78	Call	Bond Future	2,724.5200	2.7245	2,809.6000	2.8096	3.123	0	0	0
2016/11/16	R248 04/05/2017	9.66	Call	Bond Future	3,294.1100	3.2941	3,406.7100	3.4067	3.418	0	0	0
2016/11/16	R248 04/05/2017			Bond Future	9.8573	90.9855	9.8332	91.1963	(0.245)	0.0000	0.0000	0
2016/11/16	R248 04/05/2017	9.67	Call	Bond Future	3,333.4800	3.3335	3,446.8300	3.4468	3.400	0	0	0
2016/11/16	R248 04/05/2017	9.65	Put	Bond Future	5,094.4800	5.0945	4,995.3100	4.9953	(1.947)	0	0	0
2016/11/16	R248 04/05/2017	9.67	Put	Bond Future	4,992.6100	4.9926	4,895.1800	4.8952	(1.951)	0	0	0
2016/11/16	R248 04/05/2017	9.65	Call	Bond Future	3,254.9900	3.2550	3,366.6000	3.3666	3.429	0	0	0
2016/11/16	R248 04/05/2017	9.66	Put	Bond Future	5,043.3400	5.0433	4,945.1600	4.9452	(1.947)	0	0	0
2016/11/16	R248 03/08/2017			Bond Future	9.8966	92.8358	9.8738	93.0328	(0.230)	0.0000	0.0000	0
2016/11/16	R248 03/08/2017	9.57	Call	Bond Future	3,882.9100	3.8829	3,882.7300	3.8827	(0.005)	0	0	0
2016/11/16	R248 03/08/2017	9.56	Put	Bond Future	6,841.3800	6.8414	6,643.7000	6.6437	(2.889)	0	0	0
2016/11/16	R248 03/08/2017	9.58	Put	Bond Future	6,734.7700	6.7348	6,538.0000	6.5380	(2.922)	0	0	0
2016/11/16	R248 03/08/2017	9.57	Put	Bond Future	6,787.7500	6.7877	6,590.5200	6.5905	(2.906)	0	0	0
2016/11/16	R248 03/08/2017	9.58	Call	Bond Future	3,921.3500	3.9213	3,921.6300	3.9216	0.007	0	0	0
2016/11/16	R248 03/08/2017	9.56	Call	Bond Future	3,844.9600	3.8450	3,844.3300	3.8443	(0.016)	0	0	0

**Total**

**836893**