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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/11/2016 TO 18/11/2016

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
2016/11/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/18	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	2025	02/02/2017	130.01	Put	Bond Future	1,067.5200	1.0675	1,091.7700	1.0918	2.272	0	0	0
2016/11/18	2025	02/02/2017			Bond Future	128.9425	128.9425	128.9182	128.9182	(0.019)	0.0000	0.0000	3,255
2016/11/18	2025	02/02/2017	130.00	Put	Bond Future	1,057.5200	1.0575	1,081.7700	1.0818	2.293	0	0	0
2016/11/18	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2025	02/02/2017	129.99	Put	Bond Future	1,047.5200	1.0475	1,071.7700	1.0718	2.315	0	0	0
2016/11/18	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2025	04/05/2017			Bond Future	131.4656	131.4656	131.4410	131.4410	(0.019)	0.0000	0.0000	0
2016/11/18	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2025	04/05/2017	132.56	Put	Bond Future	1,094.4200	1.0944	1,118.9500	1.1189	2.241	0	0	0
2016/11/18	2025	04/05/2017	132.58	Put	Bond Future	1,114.4200	1.1144	1,138.9500	1.1389	2.201	0	0	0
2016/11/18	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2025	04/05/2017	132.57	Put	Bond Future	1,104.4200	1.1044	1,128.9500	1.1289	2.221	0	0	0
2016/11/18	2025	03/08/2017			Bond Future	132.7879	132.7879	132.7620	132.7620	(0.020)	0.0000	0.0000	0
2016/11/18	2025	03/08/2017	133.96	Put	Bond Future	1,172.0800	1.1721	1,198.0400	1.1980	2.215	0	0	0
2016/11/18	2025	03/08/2017	133.98	Put	Bond Future	1,192.0800	1.1921	1,218.0400	1.2180	2.178	0	0	0
2016/11/18	2025	03/08/2017	133.97	Put	Bond Future	1,182.0800	1.1821	1,208.0400	1.2080	2.196	0	0	0
2016/11/18	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2030	02/02/2017	9.29	Put	Bond Future	1,006.0500	1.0061	720.5000	0.7205	(28.383)	0	0	0
2016/11/18	2030	02/02/2017			Bond Future	9.4359	89.5316	9.3943	89.8172	(0.441)	0.0000	0.0000	33,739
2016/11/18	2030	02/02/2017	9.31	Put	Bond Future	867.2400	0.8672	581.6900	0.5817	(32.926)	0	0	0
2016/11/18	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2030	02/02/2017	9.30	Put	Bond Future	936.6100	0.9366	651.0600	0.6511	(30.488)	0	0	0
2016/11/18	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2030	04/05/2017			Bond Future	9.4881	91.2785	9.4450	91.5697	(0.454)	0.0000	0.0000	0
2016/11/18	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2030	04/05/2017	9.32	Put	Bond Future	1,143.4500	1.1434	852.1900	0.8522	(25.472)	0	0	0
2016/11/18	2030	04/05/2017	9.34	Put	Bond Future	1,006.3200	1.0063	715.0600	0.7151	(28.943)	0	0	0
2016/11/18	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2030	04/05/2017	9.33	Put	Bond Future	1,074.8500	1.0748	783.5900	0.7836	(27.098)	0	0	0
2016/11/18	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2030	03/08/2017	9.34	Put	Bond Future	1,306.1900	1.3062	1,009.6900	1.0097	(22.700)	0	0	0
2016/11/18	2030	03/08/2017			Bond Future	9.5345	89.1097	9.4900	89.4062	(0.467)	0.0000	0.0000	0
2016/11/18	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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2016/11/18	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2030	03/08/2017	9.33	Put	Bond Future	1,374.0600	1.3741	1,077.5600	1.0776	(21.578)	0	0	0
2016/11/18	2030	03/08/2017	9.35	Put	Bond Future	1,238.4000	1.2384	941.9000	0.9419	(23.942)	0	0	0
2016/11/18	2032	02/02/2017	9.53	Call	Bond Future	2,072.6100	2.0726	2,213.5300	2.2135	6.799	0	0	0
2016/11/18	2032	02/02/2017			Bond Future	9.5580	92.5700	9.5164	92.8754	(0.436)	0.0000	0.0000	18,016
2016/11/18	2032	02/02/2017	9.51	Call	Bond Future	2,001.2800	2.0013	2,138.9200	2.1389	6.878	0	0	0
2016/11/18	2032	02/02/2017	9.52	Call	Bond Future	2,036.6900	2.0367	2,175.9600	2.1760	6.838	0	0	0
2016/11/18	2032	02/02/2017	9.51	Put	Bond Future	2,353.6600	2.3537	2,185.9300	2.1859	(7.126)	0	0	0
2016/11/18	2032	02/02/2017	9.53	Put	Bond Future	2,277.9800	2.2780	2,113.5300	2.1135	(7.219)	0	0	0
2016/11/18	2032	02/02/2017	9.52	Put	Bond Future	2,315.5200	2.3155	2,149.4200	2.1494	(7.173)	0	0	0
2016/11/18	2032	04/05/2017	9.45	Call	Bond Future	2,662.7900	2.6628	2,799.0500	2.7990	5.117	0	0	0
2016/11/18	2032	04/05/2017			Bond Future	9.6088	90.2164	9.5659	90.5278	(0.448)	0.0000	0.0000	0
2016/11/18	2032	04/05/2017	9.46	Call	Bond Future	2,696.1600	2.6962	2,833.5500	2.8336	5.096	0	0	0
2016/11/18	2032	04/05/2017	9.44	Put	Bond Future	3,862.0400	3.8620	3,685.6900	3.6857	(4.566)	0	0	0
2016/11/18	2032	04/05/2017	9.46	Put	Bond Future	3,781.0800	3.7811	3,606.9900	3.6070	(4.604)	0	0	0
2016/11/18	2032	04/05/2017	9.44	Call	Bond Future	2,629.9000	2.6299	2,765.0300	2.7650	5.138	0	0	0
2016/11/18	2032	04/05/2017	9.45	Put	Bond Future	3,821.2800	3.8213	3,646.0600	3.6461	(4.585)	0	0	0
2016/11/18	2032	03/08/2017	9.43	Put	Bond Future	4,831.5000	4.8315	4,653.7500	4.6538	(3.679)	0	0	0
2016/11/18	2032	03/08/2017			Bond Future	9.6525	92.0336	9.6082	92.3507	(0.459)	0.0000	0.0000	0
2016/11/18	2032	03/08/2017	9.45	Put	Bond Future	4,750.8800	4.7509	4,574.9800	4.5750	(3.702)	0	0	0
2016/11/18	2032	03/08/2017	9.44	Put	Bond Future	4,791.2200	4.7912	4,614.3900	4.6144	(3.691)	0	0	0
2016/11/18	2032	03/08/2017	9.44	Call	Bond Future	3,254.8100	3.2548	3,395.0500	3.3950	4.309	0	0	0
2016/11/18	2032	03/08/2017	9.43	Call	Bond Future	3,221.8600	3.2219	3,361.1800	3.3612	4.324	0	0	0
2016/11/18	2032	03/08/2017	9.45	Call	Bond Future	3,287.6100	3.2876	3,428.7800	3.4288	4.294	0	0	0
2016/11/18	2033	02/02/2017			Bond Future	108.0521	108.0521	107.8827	107.8827	(0.157)	0.0000	0.0000	5,474
2016/11/18	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2033	02/02/2017	109.70	Put	Bond Future	1,647.9400	1.6479	1,817.2900	1.8173	10.276	0	0	0
2016/11/18	2033	02/02/2017	109.71	Put	Bond Future	1,657.9400	1.6579	1,827.2900	1.8273	10.214	0	0	0
2016/11/18	2033	02/02/2017	109.72	Put	Bond Future	1,667.9400	1.6679	1,837.2900	1.8373	10.153	0	0	0
2016/11/18	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2033	04/05/2017			Bond Future	109.1271	109.1271	108.9546	108.9546	(0.158)	0.0000	0.0000	0
2016/11/18	2033	04/05/2017	110.83	Put	Bond Future	1,702.9200	1.7029	1,875.4200	1.8754	10.130	0	0	0
2016/11/18	2033	04/05/2017	110.85	Put	Bond Future	1,722.9200	1.7229	1,895.4200	1.8954	10.012	0	0	0
2016/11/18	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2033	04/05/2017	110.84	Put	Bond Future	1,712.9200	1.7129	1,885.4200	1.8854	10.071	0	0	0
2016/11/18	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2033	03/08/2017	113.14	Put	Bond Future	1,809.1400	1.8091	1,986.0100	1.9860	9.776	0	0	0
2016/11/18	2033	03/08/2017			Bond Future	111.3309	111.3309	111.1540	111.1540	(0.159)	0.0000	0.0000	0
2016/11/18	2033	03/08/2017	113.13	Put	Bond Future	1,799.1400	1.7991	1,976.0100	1.9760	9.831	0	0	0
2016/11/18	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2033	03/08/2017	113.12	Put	Bond Future	1,789.1400	1.7891	1,966.0100	1.9660	9.886	0	0	0

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2016/11/18	2037	02/02/2017	9.68	Put	Bond Future	2,793.9000		2.7939	2,565.5600	2.5656	(8.173)	0	0	0
2016/11/18	2037	02/02/2017			Bond Future	9.7568		89.1990	9.7050	89.6132	(0.531)	0.0000	0.0000	45,061
2016/11/18	2037	02/02/2017	9.67	Put	Bond Future	2,837.2100		2.8372	2,606.7300	2.6067	(8.123)	0	0	0
2016/11/18	2037	02/02/2017	9.68	Call	Bond Future	2,178.5200		2.1785	2,364.3200	2.3643	8.529	0	0	0
2016/11/18	2037	02/02/2017	9.66	Call	Bond Future	2,104.5400		2.1045	2,286.0700	2.2861	8.626	0	0	0
2016/11/18	2037	02/02/2017	9.67	Call	Bond Future	2,141.2700		2.1413	2,324.9300	2.3249	8.577	0	0	0
2016/11/18	2037	02/02/2017	9.66	Put	Bond Future	2,881.1600		2.8812	2,648.5500	2.6486	(8.073)	0	0	0
2016/11/18	2037	04/05/2017			Bond Future	9.8101		90.9394	9.7567	91.3618	(0.544)	0.0000	0.0000	0
2016/11/18	2037	04/05/2017	9.58	Put	Bond Future	4,606.2900		4.6063	4,362.4700	4.3625	(5.293)	0	0	0
2016/11/18	2037	04/05/2017	9.60	Put	Bond Future	4,513.5100		4.5135	4,272.6800	4.2727	(5.336)	0	0	0
2016/11/18	2037	04/05/2017	9.59	Put	Bond Future	4,559.8500		4.5599	4,317.5200	4.3175	(5.314)	0	0	0
2016/11/18	2037	04/05/2017	9.60	Call	Bond Future	2,833.1000		2.8331	3,014.6700	3.0147	6.409	0	0	0
2016/11/18	2037	04/05/2017	9.58	Call	Bond Future	2,763.3600		2.7634	2,941.9400	2.9419	6.462	0	0	0
2016/11/18	2037	04/05/2017	9.59	Call	Bond Future	2,798.2400		2.7982	2,978.3100	2.9783	6.435	0	0	0
2016/11/18	2037	03/08/2017	9.57	Call	Bond Future	3,425.1400		3.4251	3,610.7800	3.6108	5.420	0	0	0
2016/11/18	2037	03/08/2017			Bond Future	9.8587		88.5134	9.8037	88.9436	(0.558)	0.0000	0.0000	0
2016/11/18	2037	03/08/2017	9.58	Call	Bond Future	3,459.6200		3.4596	3,646.4900	3.6465	5.401	0	0	0
2016/11/18	2037	03/08/2017	9.56	Put	Bond Future	5,768.3500		5.7684	5,522.4800	5.5225	(4.262)	0	0	0
2016/11/18	2037	03/08/2017	9.57	Put	Bond Future	5,721.7300		5.7217	5,477.0900	5.4771	(4.276)	0	0	0
2016/11/18	2037	03/08/2017	9.58	Put	Bond Future	5,675.1100		5.6751	5,431.7000	5.4317	(4.289)	0	0	0
2016/11/18	2037	03/08/2017	9.56	Call	Bond Future	3,390.5500		3.3906	3,574.9600	3.5750	5.439	0	0	0
2016/11/18	2038	02/02/2017	137.07	Put	Bond Future	2,469.2500		2.4693	2,950.6100	2.9506	19.494	0	0	0
2016/11/18	2038	02/02/2017			Bond Future	134.6008		134.6008	134.1194	134.1194	(0.358)	0.0000	0.0000	22,835
2016/11/18	2038	02/02/2017	137.06	Put	Bond Future	2,459.2500		2.4593	2,940.6100	2.9406	19.573	0	0	0
2016/11/18	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2038	02/02/2017	137.05	Put	Bond Future	2,449.2500		2.4493	2,930.6100	2.9306	19.653	0	0	0
2016/11/18	2038	04/05/2017	139.77	Put	Bond Future	2,535.3700		2.5354	3,026.2300	3.0262	19.360	0	0	0
2016/11/18	2038	04/05/2017			Bond Future	137.2346		137.2346	136.7438	136.7438	(0.358)	0.0000	0.0000	0
2016/11/18	2038	04/05/2017	139.79	Put	Bond Future	2,555.3700		2.5554	3,046.2300	3.0462	19.209	0	0	0
2016/11/18	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2038	04/05/2017	139.78	Put	Bond Future	2,545.3700		2.5454	3,036.2300	3.0362	19.284	0	0	0
2016/11/18	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2038	03/08/2017			Bond Future	138.5067		138.5067	138.0052	138.0052	(0.362)	0.0000	0.0000	0
2016/11/18	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2038	03/08/2017	141.16	Put	Bond Future	2,653.2700		2.6533	3,154.7700	3.1548	18.901	0	0	0
2016/11/18	2038	03/08/2017	141.18	Put	Bond Future	2,673.2700		2.6733	3,174.7700	3.1748	18.760	0	0	0
2016/11/18	2038	03/08/2017	141.17	Put	Bond Future	2,663.2700		2.6633	3,164.7700	3.1648	18.830	0	0	0
2016/11/18	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2040	02/02/2017	9.58	Call	Bond Future	1,858.4500		1.8584	2,047.7400	2.0477	10.185	0	0	0
2016/11/18	2040	02/02/2017			Bond Future	9.7862		93.0301	9.7293	93.5188	(0.582)	0.0000	0.0000	8,238
2016/11/18	2040	02/02/2017	9.59	Call	Bond Future	1,893.7000		1.8937	2,085.4800	2.0855	10.127	0	0	0
2016/11/18	2040	02/02/2017	9.60	Call	Bond Future	1,929.3500		1.9294	2,123.6300	2.1236	10.070	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
2016/11/18	2040	02/02/2017	9.58	Put	Bond Future	3,649.1300	3.6491	3,349.7700	3.3498	(8.204)	0	0	0
2016/11/18	2040	02/02/2017	9.60	Put	Bond Future	3,543.9000	3.5439	3,249.5300	3.2495	(8.306)	0	0	0
2016/11/18	2040	02/02/2017	9.59	Put	Bond Future	3,596.2500	3.5963	3,299.3800	3.2994	(8.255)	0	0	0
2016/11/18	2040	04/05/2017			Bond Future	9.8388	94.8452	9.7801	95.3436	(0.596)	0.0000	0.0000	0
2016/11/18	2040	04/05/2017	9.62	Put	Bond Future	4,955.0000	4.9550	4,671.6700	4.6717	(5.718)	0	0	0
2016/11/18	2040	04/05/2017	9.64	Put	Bond Future	4,855.9300	4.8559	4,576.0800	4.5761	(5.763)	0	0	0
2016/11/18	2040	04/05/2017	9.62	Call	Bond Future	3,073.2600	3.0733	3,288.3200	3.2883	6.998	0	0	0
2016/11/18	2040	04/05/2017	9.63	Put	Bond Future	4,905.1500	4.9051	4,623.5600	4.6236	(5.741)	0	0	0
2016/11/18	2040	04/05/2017	9.63	Call	Bond Future	3,110.7800	3.1108	3,327.5800	3.3276	6.969	0	0	0
2016/11/18	2040	04/05/2017	9.64	Call	Bond Future	3,148.8000	3.1488	3,367.3400	3.3673	6.940	0	0	0
2016/11/18	2040	03/08/2017			Bond Future	9.8867	92.2475	9.8263	92.7551	(0.610)	0.0000	0.0000	0
2016/11/18	2040	03/08/2017	9.61	Put	Bond Future	6,170.1300	6.1701	5,885.5200	5.8855	(4.613)	0	0	0
2016/11/18	2040	03/08/2017	9.63	Put	Bond Future	6,070.9100	6.0709	5,789.1500	5.7891	(4.641)	0	0	0
2016/11/18	2040	03/08/2017	9.61	Call	Bond Future	3,804.2300	3.8042	4,027.2600	4.0273	5.863	0	0	0
2016/11/18	2040	03/08/2017	9.62	Put	Bond Future	6,120.5100	6.1205	5,837.3300	5.8373	(4.627)	0	0	0
2016/11/18	2040	03/08/2017	9.62	Call	Bond Future	3,841.8300	3.8418	4,066.2900	4.0663	5.843	0	0	0
2016/11/18	2040	03/08/2017	9.63	Call	Bond Future	3,879.3300	3.8793	4,105.2100	4.1052	5.823	0	0	0
2016/11/18	2044	02/02/2017			Bond Future	9.7844	90.3969	9.7275	90.8913	(0.581)	0.0000	0.0000	20,659
2016/11/18	2044	02/02/2017	9.77	Call	Bond Future	2,644.1700	2.6442	2,884.6500	2.8846	9.095	0	0	0
2016/11/18	2044	02/02/2017	9.76	Put	Bond Future	2,812.5500	2.8125	2,556.1300	2.5561	(9.117)	0	0	0
2016/11/18	2044	02/02/2017	9.78	Put	Bond Future	2,725.1100	2.7251	2,473.7400	2.4737	(9.224)	0	0	0
2016/11/18	2044	02/02/2017	9.77	Put	Bond Future	2,768.6600	2.7687	2,514.7600	2.5148	(9.171)	0	0	0
2016/11/18	2044	02/02/2017	9.78	Call	Bond Future	2,687.2800	2.6873	2,930.2900	2.9303	9.043	0	0	0
2016/11/18	2044	02/02/2017	9.76	Call	Bond Future	2,601.2600	2.6013	2,839.2200	2.8392	9.148	0	0	0
2016/11/18	2044	04/05/2017			Bond Future	9.8347	92.1606	9.7762	92.6647	(0.595)	0.0000	0.0000	0
2016/11/18	2044	04/05/2017	9.67	Call	Bond Future	3,336.5200	3.3365	3,564.0100	3.5640	6.818	0	0	0
2016/11/18	2044	04/05/2017	9.66	Put	Bond Future	4,816.2200	4.8162	4,537.8600	4.5379	(5.780)	0	0	0
2016/11/18	2044	04/05/2017	9.68	Put	Bond Future	4,719.1800	4.7192	4,444.3300	4.4443	(5.824)	0	0	0
2016/11/18	2044	04/05/2017	9.67	Put	Bond Future	4,767.3900	4.7674	4,490.7800	4.4908	(5.802)	0	0	0
2016/11/18	2044	04/05/2017	9.68	Call	Bond Future	3,376.2900	3.3763	3,605.5400	3.6055	6.790	0	0	0
2016/11/18	2044	04/05/2017	9.66	Call	Bond Future	3,297.2400	3.2972	3,522.9800	3.5230	6.846	0	0	0
2016/11/18	2044	03/08/2017			Bond Future	9.8805	89.6340	9.8203	90.1476	(0.609)	0.0000	0.0000	0
2016/11/18	2044	03/08/2017	9.62	Put	Bond Future	6,194.0700	6.1941	5,909.0500	5.9090	(4.601)	0	0	0
2016/11/18	2044	03/08/2017	9.64	Put	Bond Future	6,094.3600	6.0944	5,812.2300	5.8122	(4.629)	0	0	0
2016/11/18	2044	03/08/2017	9.63	Put	Bond Future	6,144.2000	6.1442	5,860.6300	5.8606	(4.615)	0	0	0
2016/11/18	2044	03/08/2017	9.64	Call	Bond Future	4,011.4800	4.0115	4,242.9900	4.2430	5.771	0	0	0
2016/11/18	2044	03/08/2017	9.62	Call	Bond Future	3,934.2900	3.9343	4,162.9100	4.1629	5.811	0	0	0
2016/11/18	2044	03/08/2017	9.63	Call	Bond Future	3,972.9400	3.9729	4,203.0100	4.2030	5.791	0	0	0
2016/11/18	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2046	02/02/2017	137.14	Put	Bond Future	2,954.9000	2.9549	3,262.5200	3.2625	10.411	0	0	0
2016/11/18	2046	02/02/2017			Bond Future	134.1851	134.1851	133.8775	133.8775	(0.229)	0.0000	0.0000	18,352
2016/11/18	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2046	02/02/2017	137.13	Put	Bond Future	2,944.9000	2.9449	3,252.5200	3.2525	10.446	0	0	0
2016/11/18	2046	02/02/2017	137.15	Put	Bond Future	2,964.9000	2.9649	3,272.5200	3.2725	10.375	0	0	0
2016/11/18	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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2016/11/18	2046	04/05/2017			Bond Future	135.2825	135.2825	134.9693	134.9693	(0.232)	0.0000	0.0000	0
2016/11/18	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2046	04/05/2017	138.32	Put	Bond Future	3,037.4600	3.0375	3,350.7100	3.3507	10.313	0	0	0
2016/11/18	2046	04/05/2017	138.34	Put	Bond Future	3,057.4600	3.0575	3,370.7100	3.3707	10.245	0	0	0
2016/11/18	2046	04/05/2017	138.33	Put	Bond Future	3,047.4600	3.0475	3,360.7100	3.3607	10.279	0	0	0
2016/11/18	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2046	03/08/2017	141.17	Put	Bond Future	3,155.1900	3.1552	3,475.9800	3.4760	10.167	0	0	0
2016/11/18	2046	03/08/2017			Bond Future	138.0148	138.0148	137.6940	137.6940	(0.232)	0.0000	0.0000	0
2016/11/18	2046	03/08/2017	141.19	Put	Bond Future	3,175.1900	3.1752	3,495.9800	3.4960	10.103	0	0	0
2016/11/18	2046	03/08/2017	141.18	Put	Bond Future	3,165.1900	3.1652	3,485.9800	3.4860	10.135	0	0	0
2016/11/18	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2050	02/02/2017	144.97	Put	Bond Future	1,418.3900	1.4184	2,792.8000	2.7928	96.899	0	0	0
2016/11/18	2050	02/02/2017			Bond Future	143.5516	143.5516	142.1772	142.1772	(0.957)	0.0000	0.0000	24,754
2016/11/18	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2050	02/02/2017	144.96	Put	Bond Future	1,408.3900	1.4084	2,782.8000	2.7828	97.587	0	0	0
2016/11/18	2050	02/02/2017	144.98	Put	Bond Future	1,428.3900	1.4284	2,802.8000	2.8028	96.221	0	0	0
2016/11/18	2050	04/05/2017			Bond Future	146.3604	146.3604	144.9593	144.9593	(0.957)	0.0000	0.0000	0
2016/11/18	2050	04/05/2017	147.83	Put	Bond Future	1,469.6400	1.4696	2,870.6500	2.8706	95.330	0	0	0
2016/11/18	2050	04/05/2017	147.85	Put	Bond Future	1,489.6400	1.4896	2,890.6500	2.8906	94.050	0	0	0
2016/11/18	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2050	04/05/2017	147.84	Put	Bond Future	1,479.6400	1.4796	2,880.6500	2.8806	94.686	0	0	0
2016/11/18	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2050	03/08/2017			Bond Future	147.6543	147.6543	146.2242	146.2242	(0.969)	0.0000	0.0000	0
2016/11/18	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	2050	03/08/2017	149.22	Put	Bond Future	1,565.6600	1.5657	2,995.8300	2.9958	91.346	0	0	0
2016/11/18	2050	03/08/2017	149.24	Put	Bond Future	1,585.6600	1.5857	3,015.8300	3.0158	90.194	0	0	0
2016/11/18	2050	03/08/2017	149.23	Put	Bond Future	1,575.6600	1.5757	3,005.8300	3.0058	90.766	0	0	0
2016/11/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	AL37	02/02/2017			Index Future	510.2150	510.2150	510.9660	510.9660	0.147	0.0000	0.0000	7
2016/11/18	AL37	04/05/2017			Index Future	520.1670	520.1670	520.9330	520.9330	0.147	0.0000	0.0000	0
2016/11/18	AL37	03/08/2017			Index Future	530.6410	530.6410	531.4180	531.4180	0.146	0.0000	0.0000	0
2016/11/18	AL7T	02/02/2017			Index Future	587.7530	587.7530	588.8520	588.8520	0.187	0.0000	0.0000	2
2016/11/18	AL7T	04/05/2017			Index Future	599.2170	599.2170	600.3390	600.3390	0.187	0.0000	0.0000	0

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2016/11/18	AL7T	03/08/2017			Index Future	611.2830	611.2830	612.4230	612.4230	0.186	0.0000	0.0000	0
2016/11/18	ALBI	02/02/2017			Index Future	533.2290	533.2290	534.9560	534.9560	0.324	0.0000	0.0000	751
2016/11/18	ALBI	04/05/2017			Index Future	543.6300	543.6300	545.3910	545.3910	0.324	0.0000	0.0000	0
2016/11/18	ALBI	03/08/2017			Index Future	554.5760	554.5760	556.3690	556.3690	0.323	0.0000	0.0000	0
2016/11/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	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
2016/11/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/11/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/18	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	EL28	02/02/2017			Bond Future	129.8117	129.8117	129.7903	129.7903	(0.016)	0.0000	0.0000	0
2016/11/18	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	EL28	02/02/2017	135.10	Put	Bond Future	5,288.3300	5.2883	5,309.7100	5.3097	0.404	0	0	0
2016/11/18	EL28	02/02/2017	135.12	Put	Bond Future	5,308.3300	5.3083	5,329.7100	5.3297	0.403	0	0	0
2016/11/18	EL28	02/02/2017	135.11	Put	Bond Future	5,298.3300	5.2983	5,319.7100	5.3197	0.404	0	0	0
2016/11/18	EL28	04/05/2017			Bond Future	130.6697	130.6697	130.6480	130.6480	(0.017)	0.0000	0.0000	0
2016/11/18	EL28	04/05/2017	137.90	Put	Bond Future	7,230.2700	7.2303	7,252.0000	7.2520	0.301	0	0	0
2016/11/18	EL28	04/05/2017	137.92	Put	Bond Future	7,250.2700	7.2503	7,272.0000	7.2720	0.300	0	0	0
2016/11/18	EL28	04/05/2017	137.91	Put	Bond Future	7,240.2700	7.2403	7,262.0000	7.2620	0.300	0	0	0
2016/11/18	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/18	EL28	04/05/2017	137.92	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	EL28	03/08/2017	135.17	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	EL28	03/08/2017			Bond Future		133.3087	133.3087	133.2856	(0.017)	0.0000	0.0000	0
2016/11/18	EL28	03/08/2017	135.18	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	EL28	03/08/2017	135.16	Put	Bond Future		1,851.3200	1.8513	1,874.3700	1.245	0	0	0
2016/11/18	EL28	03/08/2017	135.18	Put	Bond Future		1,871.3200	1.8713	1,894.3700	1.232	0	0	0
2016/11/18	EL28	03/08/2017	135.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	EL28	03/08/2017	135.17	Put	Bond Future		1,861.3200	1.8613	1,884.3700	1.238	0	0	0
2016/11/18	ES33	02/02/2017			Bond Future		10.6716	78.5595	10.6193	(0.490)	0.0000	0.0000	8,849
2016/11/18	ES33	02/02/2017	10.59	Put	Bond Future		512.6700	0.5127	184.5600	(64.000)	0	0	0
2016/11/18	ES33	02/02/2017	10.61	Put	Bond Future		386.5700	0.3866	58.4600	(84.877)	0	0	0
2016/11/18	ES33	02/02/2017	10.59	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	ES33	02/02/2017	10.60	Put	Bond Future		449.5800	0.4496	121.4700	(72.981)	0	0	0
2016/11/18	ES33	02/02/2017	10.60	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	ES33	02/02/2017	10.61	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	ES33	04/05/2017			Bond Future		10.7543	76.2979	10.7002	(0.503)	0.0000	0.0000	0
2016/11/18	ES33	04/05/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	ES33	04/05/2017	10.54	Put	Bond Future		1,338.7500	1.3388	1,004.0500	(25.001)	0	0	0
2016/11/18	ES33	04/05/2017	10.56	Put	Bond Future		1,212.3200	1.2123	877.6200	(27.608)	0	0	0
2016/11/18	ES33	04/05/2017	10.55	Put	Bond Future		1,275.5000	1.2755	940.8000	(26.241)	0	0	0
2016/11/18	ES33	04/05/2017	10.56	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	ES33	04/05/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	ES33	03/08/2017			Bond Future		10.8304	77.8348	10.7746	(0.515)	0.0000	0.0000	0
2016/11/18	ES33	03/08/2017	10.53	Put	Bond Future		1,862.1900	1.8622	1,521.3600	(18.303)	0	0	0
2016/11/18	ES33	03/08/2017	10.55	Put	Bond Future		1,736.0900	1.7361	1,395.2600	(19.632)	0	0	0
2016/11/18	ES33	03/08/2017	10.54	Put	Bond Future		1,799.1000	1.7991	1,458.2700	(18.944)	0	0	0
2016/11/18	ES33	03/08/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	ES33	03/08/2017	10.53	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	ES33	03/08/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	ES42	02/02/2017			Bond Future		10.7869	82.7239	10.7346	(0.484)	0.0000	0.0000	8,777
2016/11/18	ES42	04/05/2017			Bond Future		10.8688	80.0748	10.8148	(0.497)	0.0000	0.0000	0
2016/11/18	ES42	03/08/2017			Bond Future		10.9433	81.6880	10.8876	(0.509)	0.0000	0.0000	0
2016/11/18	GOVI	02/02/2017	533.34	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	GOVI	02/02/2017			GOVI		531.0820	531.0820	532.7760	0.319	0.0000	0.0000	486
2016/11/18	GOVI	02/02/2017	533.32	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	GOVI	02/02/2017	533.33	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	GOVI	02/02/2017	533.32	Put	GOVI		22,380.0000	2.2380	5,440.0000	(75.693)	0	0	0
2016/11/18	GOVI	02/02/2017	533.34	Put	GOVI		22,580.0000	2.2580	5,640.0000	(75.022)	0	0	0
2016/11/18	GOVI	02/02/2017	533.33	Put	GOVI		22,480.0000	2.2480	5,540.0000	(75.356)	0	0	0
2016/11/18	GOVI	04/05/2017			GOVI		541.4420	541.4420	543.1690	0.319	0.0000	0.0000	0
2016/11/18	GOVI	04/05/2017	262.19	Call	GOVI		2,792,520.0000	279.2520	2,809,790.0000	0.618	0	0	0
2016/11/18	GOVI	04/05/2017	262.20	Call	GOVI		2,792,420.0000	279.2420	2,809,690.0000	0.618	0	0	0
2016/11/18	GOVI	04/05/2017	262.18	Call	GOVI		2,792,620.0000	279.2620	2,809,890.0000	0.618	0	0	0
2016/11/18	GOVI	04/05/2017	262.19	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	GOVI	04/05/2017	262.18	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0

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2016/11/18	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	GOVI	03/08/2017			GOVI	552.3430	552.3430	554.1020	554.1020	0.318	0.0000	0.0000	0
2016/11/18	GOVI	03/08/2017	561.11	Put	GOVI	87,670.0000	8.7670	70,080.0000	7.0080	(20.064)	0	0	0
2016/11/18	GOVI	03/08/2017	561.09	Put	GOVI	87,470.0000	8.7470	69,880.0000	6.9880	(20.110)	0	0	0
2016/11/18	GOVI	03/08/2017	561.10	Put	GOVI	87,570.0000	8.7570	69,980.0000	6.9980	(20.087)	0	0	0
2016/11/18	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/11/18	IGOV	02/02/2017			Index Future	251.9800	251.9800	251.5430	251.5430	(0.173)	0.0000	0.0000	1,070
2016/11/18	IGOV	04/05/2017			Index Future	256.9100	256.9100	256.4660	256.4660	(0.173)	0.0000	0.0000	0
2016/11/18	IGOV	03/08/2017			Index Future	262.0980	262.0980	261.6430	261.6430	(0.174)	0.0000	0.0000	0
2016/11/18	ILBI	02/02/2017			Index Future	682.5680	682.5680	681.7370	681.7370	(0.122)	0.0000	0.0000	155
2016/11/18	ILBI	04/05/2017			Index Future	695.8380	695.8380	694.9900	694.9900	(0.122)	0.0000	0.0000	0
2016/11/18	ILBI	03/08/2017			Index Future	709.5340	709.5340	708.6700	708.6700	(0.122)	0.0000	0.0000	0
2016/11/18	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/11/18	IS01	16/03/2017			Interest Rate Swap	100.0171	100.0171	100.0148	100.0148	(0.002)	0.0000	0.0000	0
2016/11/18	IS01	15/06/2017			Interest Rate Swap	99.6567	99.6567	99.6542	99.6542	(0.003)	0.0000	0.0000	0
2016/11/18	IS01	21/09/2017			Interest Rate Swap	99.7417	99.7417	99.7370	99.7370	(0.005)	0.0000	0.0000	0
2016/11/18	IS01	21/12/2017			Interest Rate Swap	100.0813	100.0813	100.0699	100.0699	(0.011)	0.0000	0.0000	0
2016/11/18	IS02	18/12/2017			Interest Rate Swap	100.1042	100.1042	100.0929	100.0929	(0.011)	0.0000	0.0000	0
2016/11/18	IS02	16/03/2018			Interest Rate Swap	99.4511	99.4511	99.4373	99.4373	(0.014)	0.0000	0.0000	0
2016/11/18	IS02	15/06/2018			Interest Rate Swap	99.1862	99.1862	99.1700	99.1700	(0.016)	0.0000	0.0000	0
2016/11/18	IS02	21/09/2018			Interest Rate Swap	99.3238	99.3238	99.3077	99.3077	(0.016)	0.0000	0.0000	0
2016/11/18	IS02	21/12/2018			Interest Rate Swap	99.8900	99.8900	99.8800	99.8800	(0.010)	0.0000	0.0000	0
2016/11/18	IS05	17/12/2020			Interest Rate Swap	98.9682	98.9682	98.8484	98.8484	(0.121)	0.0000	0.0000	0
2016/11/18	IS05	16/03/2021			Interest Rate Swap	98.3841	98.3841	98.2602	98.2602	(0.126)	0.0000	0.0000	0
2016/11/18	IS05	15/06/2021			Interest Rate Swap	97.7665	97.7665	97.6415	97.6415	(0.128)	0.0000	0.0000	0
2016/11/18	IS05	21/09/2021			Interest Rate Swap	98.1216	98.1216	97.9958	97.9958	(0.128)	0.0000	0.0000	0
2016/11/18	IS05	21/12/2021			Interest Rate Swap	100.4255	100.4255	100.2964	100.2964	(0.129)	0.0000	0.0000	50
2016/11/18	IS10	17/12/2025			Interest Rate Swap	100.1484	100.1484	99.8975	99.8975	(0.251)	0.0000	0.0000	0
2016/11/18	IS10	16/03/2026			Interest Rate Swap	97.3257	97.3257	97.0717	97.0717	(0.261)	0.0000	0.0000	0
2016/11/18	IS10	15/06/2026			Interest Rate Swap	96.1787	96.1787	95.9266	95.9266	(0.262)	0.0000	0.0000	0
2016/11/18	IS10	21/09/2026			Interest Rate Swap	98.3150	98.3150	98.0698	98.0698	(0.249)	0.0000	0.0000	0
2016/11/18	IS10	21/12/2026			Interest Rate Swap	101.9875	101.9875	101.7483	101.7483	(0.235)	0.0000	0.0000	0
2016/11/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/11/18	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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2016/11/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/11/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/11/18	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10,000
2016/11/18	JBAF	18/01/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/18	JBAF	15/02/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/18	JBAF	15/03/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	1,000
2016/11/18	JBAF	19/04/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/11/18	JBAF	17/05/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/11/18	JBAF	21/06/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/11/18	JBAF	20/09/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/11/18	JBAF	20/12/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/11/18	JBAF	20/03/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/11/18	JBAF	20/06/2018			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2016/11/18	JBAF	19/09/2018			Jibar Tradeable Future	7.8800	92.1200	7.8800	92.1200	0.000	0.0000	0.0000	0
2016/11/18	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/11/18	R023	02/02/2017	8.85	Call	Bond Future	1,515.9000	1.5159	1,620.2700	1.6203	6.885	0	0	0
2016/11/18	R023	02/02/2017			Bond Future	8.7288	98.8863	8.6865	99.0769	(0.485)	0.0000	0.0000	16,460
2016/11/18	R023	02/02/2017	8.86	Call	Bond Future	1,541.9200	1.5419	1,647.3900	1.6474	6.840	0	0	0
2016/11/18	R023	02/02/2017	8.84	Put	Bond Future	991.3900	0.9914	904.0900	0.9041	(8.806)	0	0	0
2016/11/18	R023	02/02/2017	8.86	Put	Bond Future	953.8700	0.9539	868.7700	0.8688	(8.922)	0	0	0
2016/11/18	R023	02/02/2017	8.84	Call	Bond Future	1,490.1100	1.4901	1,593.3800	1.5934	6.930	0	0	0
2016/11/18	R023	02/02/2017	8.85	Put	Bond Future	972.5000	0.9725	886.3000	0.8863	(8.864)	0	0	0
2016/11/18	R023	04/05/2017	8.61	Call	Bond Future	1,404.4800	1.4045	1,487.4600	1.4875	5.908	0	0	0
2016/11/18	R023	04/05/2017			Bond Future	8.7712	96.8824	8.7266	97.0768	(0.509)	0.0000	0.0000	0
2016/11/18	R023	04/05/2017	8.59	Call	Bond Future	1,365.2400	1.3652	1,446.6800	1.4467	5.965	0	0	0
2016/11/18	R023	04/05/2017	8.60	Call	Bond Future	1,384.7800	1.3848	1,466.9900	1.4670	5.937	0	0	0
2016/11/18	R023	04/05/2017	8.59	Put	Bond Future	2,157.9600	2.1580	2,044.9900	2.0450	(5.235)	0	0	0
2016/11/18	R023	04/05/2017	8.61	Put	Bond Future	2,109.3200	2.1093	1,997.8900	1.9979	(5.283)	0	0	0
2016/11/18	R023	04/05/2017	8.60	Put	Bond Future	2,133.5500	2.1335	2,021.3500	2.0213	(5.259)	0	0	0
2016/11/18	R023	03/08/2017	8.60	Put	Bond Future	2,541.9600	2.5420	2,429.9200	2.4299	(4.408)	0	0	0
2016/11/18	R023	03/08/2017			Bond Future	8.8015	98.8336	8.7546	99.0313	(0.533)	0.0000	0.0000	0
2016/11/18	R023	03/08/2017	8.59	Put	Bond Future	2,565.4800	2.5655	2,452.8100	2.4528	(4.392)	0	0	0
2016/11/18	R023	03/08/2017	8.60	Call	Bond Future	1,690.2900	1.6903	1,775.8600	1.7759	5.062	0	0	0
2016/11/18	R023	03/08/2017	8.58	Call	Bond Future	1,652.4400	1.6524	1,736.7400	1.7367	5.102	0	0	0
2016/11/18	R023	03/08/2017	8.59	Call	Bond Future	1,671.3000	1.6713	1,756.2400	1.7562	5.082	0	0	0
2016/11/18	R023	03/08/2017	8.58	Put	Bond Future	2,589.1600	2.5892	2,475.8500	2.4759	(4.376)	0	0	0
2016/11/18	R035	02/02/2017			Bond Future	9.6905	97.0200	9.6386	97.4371	(0.536)	0.0000	0.0000	5,957
2016/11/18	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R035	02/02/2017	9.50	Put	Bond Future	1,544.0800	1.5441	1,127.0500	1.1270	(27.008)	0	0	0
2016/11/18	R035	02/02/2017	9.51	Put	Bond Future	1,462.0700	1.4621	1,045.0400	1.0450	(28.523)	0	0	0
2016/11/18	R035	02/02/2017	9.52	Put	Bond Future	1,380.1600	1.3802	963.1300	0.9631	(30.216)	0	0	0
2016/11/18	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R035	04/05/2017	9.55	Put	Bond Future	1,528.8700	1.5289	1,103.6500	1.1036	(27.813)	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
2016/11/18	R035	04/05/2017			Bond Future	9.7408	94.4088	9.6872	94.8341	(0.550)	0.0000	0.0000	0
2016/11/18	R035	04/05/2017	9.54	Put	Bond Future	1,610.0600	1.6101	1,184.8400	1.1848	(26.410)	0	0	0
2016/11/18	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R035	04/05/2017	9.53	Put	Bond Future	1,691.3600	1.6914	1,266.1400	1.2661	(25.141)	0	0	0
2016/11/18	R035	03/08/2017			Bond Future	9.7847	96.3104	9.7296	96.7435	(0.563)	0.0000	0.0000	0
2016/11/18	R035	03/08/2017	9.50	Put	Bond Future	2,271.1500	2.2712	1,838.0100	1.8380	(19.071)	0	0	0
2016/11/18	R035	03/08/2017	9.52	Put	Bond Future	2,108.8800	2.1089	1,675.7400	1.6757	(20.539)	0	0	0
2016/11/18	R035	03/08/2017	9.51	Put	Bond Future	2,189.9600	2.1900	1,756.8200	1.7568	(19.778)	0	0	0
2016/11/18	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R186	02/02/2017	8.00	Put	Bond Future	7,520.5700	7.5206	7,314.3700	7.3144	(2.742)	0	0	0
2016/11/18	R186	02/02/2017	9.40	Call	Bond Future	3,400.8000	3.4008	3,543.5900	3.5436	4.199	0	0	0
2016/11/18	R186	02/02/2017	8.81	Put	Bond Future	2,763.3000	2.7633	2,619.2800	2.6193	(5.212)	0	0	0
2016/11/18	R186	02/02/2017	9.10	Put	Bond Future	1,689.5700	1.6896	1,581.0700	1.5811	(6.422)	0	0	2,546
2016/11/18	R186	02/02/2017			Bond Future	9.0346	110.8000	9.0031	111.0161	(0.349)	0.0000	0.0000	115,516
2016/11/18	R186	02/02/2017	9.50	Call	Bond Future	3,881.0500	3.8811	4,034.2600	4.0343	3.948	0	0	0
2016/11/18	R186	02/02/2017	8.43	Put	Bond Future	4,719.9500	4.7200	4,537.7000	4.5377	(3.861)	0	0	0
2016/11/18	R186	02/02/2017	8.80	Put	Bond Future	2,806.7800	2.8068	2,661.6000	2.6616	(5.172)	0	0	0
2016/11/18	R186	02/02/2017	8.87	Call	Bond Future	1,376.3100	1.3763	1,455.5000	1.4555	5.754	0	0	0
2016/11/18	R186	02/02/2017	8.90	Put	Bond Future	2,391.4000	2.3914	2,258.1800	2.2582	(5.571)	0	0	750
2016/11/18	R186	02/02/2017	8.00	Call	Bond Future	116.3100	0.1163	126.1600	0.1262	8.469	0	0	7,000
2016/11/18	R186	02/02/2017	8.60	Call	Bond Future	741.3600	0.7414	790.4600	0.7905	6.623	0	0	7,000
2016/11/18	R186	02/02/2017	8.81	Call	Bond Future	1,210.4900	1.2105	1,282.5200	1.2825	5.950	0	0	0
2016/11/18	R186	02/02/2017	8.37	Call	Bond Future	397.2800	0.3973	426.4800	0.4265	7.350	0	0	500
2016/11/18	R186	02/02/2017	8.62	Put	Bond Future	3,668.4900	3.6685	3,503.5500	3.5036	(4.496)	0	0	0
2016/11/18	R186	02/02/2017	8.79	Call	Bond Future	1,158.2000	1.1582	1,227.9000	1.2279	6.018	0	0	0
2016/11/18	R186	02/02/2017	8.95	Call	Bond Future	1,618.3700	1.6184	1,707.3400	1.7073	5.498	0	0	0
2016/11/18	R186	02/02/2017	9.02	Call	Bond Future	1,849.7100	1.8497	1,947.3400	1.9473	5.278	0	0	0
2016/11/18	R186	02/02/2017	8.87	Put	Bond Future	2,511.4700	2.5115	2,374.6100	2.3746	(5.449)	0	0	500
2016/11/18	R186	02/02/2017	9.50	Put	Bond Future	756.1500	0.7561	693.3100	0.6933	(8.311)	0	0	13,550
2016/11/18	R186	02/02/2017	8.43	Call	Bond Future	472.1300	0.4721	505.9300	0.5059	7.159	0	0	750
2016/11/18	R186	02/02/2017	8.80	Call	Bond Future	1,184.1500	1.1842	1,255.0200	1.2550	5.985	0	0	0
2016/11/18	R186	02/02/2017	8.90	Call	Bond Future	1,464.2800	1.4643	1,547.1100	1.5471	5.657	0	0	0
2016/11/18	R186	02/02/2017	9.40	Put	Bond Future	937.1100	0.9371	863.8500	0.8639	(7.818)	0	0	750
2016/11/18	R186	02/02/2017	9.10	Call	Bond Future	2,135.9500	2.1359	2,243.5000	2.2435	5.035	0	0	0
2016/11/18	R186	02/02/2017	8.37	Put	Bond Future	5,078.6300	5.0786	4,891.7800	4.8918	(3.679)	0	0	0
2016/11/18	R186	02/02/2017	8.60	Put	Bond Future	3,772.7800	3.7728	3,605.8300	3.6058	(4.425)	0	0	0
2016/11/18	R186	02/02/2017	8.62	Call	Bond Future	779.0300	0.7790	830.1400	0.8301	6.561	0	0	500
2016/11/18	R186	02/02/2017	8.79	Put	Bond Future	2,850.7000	2.8507	2,704.3500	2.7044	(5.134)	0	0	0
2016/11/18	R186	02/02/2017	8.95	Put	Bond Future	2,199.9400	2.1999	2,072.8600	2.0729	(5.777)	0	0	2,546
2016/11/18	R186	02/02/2017	9.02	Put	Bond Future	1,949.9500	1.9500	1,831.5300	1.8315	(6.073)	0	0	500
2016/11/18	R186	04/05/2017			Bond Future	9.0813	112.9615	9.0485	113.1820	(0.362)	0.0000	0.0000	0
2016/11/18	R186	04/05/2017	8.89	Put	Bond Future	3,478.6300	3.4786	3,348.0600	3.3481	(3.753)	0	0	0
2016/11/18	R186	04/05/2017	8.91	Put	Bond Future	3,403.1100	3.4031	3,274.2200	3.2742	(3.787)	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
2016/11/18	R186	04/05/2017	8.90	Put	Bond Future	3,440.7300	3.4407	3,310.9900	3.3110	(3.771)	0	0	0
2016/11/18	R186	04/05/2017	8.91	Call	Bond Future	2,246.6300	2.2466	2,338.1800	2.3382	4.075	0	0	0
2016/11/18	R186	04/05/2017	8.89	Call	Bond Future	2,186.0600	2.1861	2,275.9300	2.2759	4.111	0	0	0
2016/11/18	R186	04/05/2017	8.90	Call	Bond Future	2,216.2300	2.2162	2,306.9300	2.3069	4.093	0	0	0
2016/11/18	R186	03/08/2017	8.93	Put	Bond Future	4,096.2000	4.0962	3,969.2400	3.9692	(3.099)	0	0	0
2016/11/18	R186	03/08/2017			Bond Future	9.1190	109.9311	9.0849	110.1552	(0.374)	0.0000	0.0000	0
2016/11/18	R186	03/08/2017	8.92	Put	Bond Future	4,132.3100	4.1323	4,004.6700	4.0047	(3.089)	0	0	0
2016/11/18	R186	03/08/2017	8.91	Call	Bond Future	2,785.1500	2.7851	2,880.9200	2.8809	3.439	0	0	0
2016/11/18	R186	03/08/2017	8.93	Call	Bond Future	2,846.1200	2.8461	2,943.2600	2.9433	3.413	0	0	0
2016/11/18	R186	03/08/2017	8.92	Call	Bond Future	2,815.5400	2.8155	2,912.0000	2.9120	3.426	0	0	0
2016/11/18	R186	03/08/2017	8.91	Put	Bond Future	4,168.6600	4.1687	4,040.3300	4.0403	(3.078)	0	0	0
2016/11/18	R197	02/02/2017			Bond Future	299.0953	299.0953	299.0387	299.0387	(0.019)	0.0000	0.0000	1,246
2016/11/18	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R197	02/02/2017	302.57	Put	Bond Future	3,474.6500	3.4746	3,531.2900	3.5313	1.630	0	0	0
2016/11/18	R197	02/02/2017	302.59	Put	Bond Future	3,494.6500	3.4946	3,551.2900	3.5513	1.621	0	0	0
2016/11/18	R197	02/02/2017	302.58	Put	Bond Future	3,484.6500	3.4846	3,541.2900	3.5413	1.625	0	0	0
2016/11/18	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R197	04/05/2017	308.58	Put	Bond Future	3,632.3000	3.6323	3,689.7800	3.6898	1.582	0	0	0
2016/11/18	R197	04/05/2017			Bond Future	304.9477	304.9477	304.8902	304.8902	(0.019)	0.0000	0.0000	0
2016/11/18	R197	04/05/2017	308.60	Put	Bond Future	3,652.3000	3.6523	3,709.7800	3.7098	1.574	0	0	0
2016/11/18	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R197	04/05/2017	308.59	Put	Bond Future	3,642.3000	3.6423	3,699.7800	3.6998	1.578	0	0	0
2016/11/18	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R197	03/08/2017			Bond Future	304.2066	304.2066	304.1458	304.1458	(0.020)	0.0000	0.0000	0
2016/11/18	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R197	03/08/2017	308.05	Put	Bond Future	3,843.4200	3.8434	3,904.1700	3.9042	1.581	0	0	0
2016/11/18	R197	03/08/2017	308.07	Put	Bond Future	3,863.4200	3.8634	3,924.1700	3.9242	1.572	0	0	0
2016/11/18	R197	03/08/2017	308.06	Put	Bond Future	3,853.4200	3.8534	3,914.1700	3.9142	1.577	0	0	0
2016/11/18	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R202	02/02/2017			Bond Future	248.2041	248.2041	248.1578	248.1578	(0.019)	0.0000	0.0000	36,619
2016/11/18	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R202	02/02/2017	251.72	Put	Bond Future	3,515.9400	3.5159	3,562.2100	3.5622	1.316	0	0	0
2016/11/18	R202	02/02/2017	251.74	Put	Bond Future	3,535.9400	3.5359	3,582.2100	3.5822	1.309	0	0	0
2016/11/18	R202	02/02/2017	251.73	Put	Bond Future	3,525.9400	3.5259	3,572.2100	3.5722	1.312	0	0	0
2016/11/18	R202	04/05/2017	256.73	Put	Bond Future	3,669.2300	3.6692	3,716.1500	3.7162	1.279	0	0	0
2016/11/18	R202	04/05/2017			Bond Future	253.0608	253.0608	253.0138	253.0138	(0.019)	0.0000	0.0000	0
2016/11/18	R202	04/05/2017	256.72	Put	Bond Future	3,659.2300	3.6592	3,706.1500	3.7062	1.282	0	0	0
2016/11/18	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R202	04/05/2017	256.71	Put	Bond Future	3,649.2300	3.6492	3,696.1500	3.6962	1.286	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
2016/11/18	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R202	03/08/2017			Bond Future	254.5063	254.5063	254.4569	254.4569	(0.019)	0.0000	0.0000	0
2016/11/18	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R202	03/08/2017	258.35	Put	Bond Future	3,843.6500	3.8437	3,893.1300	3.8931	1.287	0	0	0
2016/11/18	R202	03/08/2017	258.37	Put	Bond Future	3,863.6500	3.8637	3,913.1300	3.9131	1.281	0	0	0
2016/11/18	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R202	03/08/2017	258.36	Put	Bond Future	3,853.6500	3.8537	3,903.1300	3.9031	1.284	0	0	0
2016/11/18	R203	02/02/2017	7.70	Call	Bond Future	90.5500	0.0905	105.5100	0.1055	16.521	0	0	0
2016/11/18	R203	02/02/2017	7.71	Put	Bond Future	145.2700	0.1453	125.2400	0.1252	(13.788)	0	0	0
2016/11/18	R203	02/02/2017			Bond Future	7.8004	103.5503	7.7394	103.5856	(0.782)	0.0000	0.0000	24,463
2016/11/18	R203	02/02/2017	7.71	Call	Bond Future	93.0000	0.0930	108.2400	0.1082	16.387	0	0	0
2016/11/18	R203	02/02/2017	7.72	Call	Bond Future	95.7000	0.0957	111.2100	0.1112	16.207	0	0	0
2016/11/18	R203	02/02/2017	7.70	Put	Bond Future	148.6000	0.1486	128.2900	0.1283	(13.668)	0	0	0
2016/11/18	R203	02/02/2017	7.72	Put	Bond Future	142.1800	0.1422	122.4200	0.1224	(13.898)	0	0	0
2016/11/18	R203	04/05/2017	6.91	Call	Bond Future	26.2200	0.0262	33.1600	0.0332	26.468	0	0	0
2016/11/18	R203	04/05/2017	6.92	Put	Bond Future	269.2300	0.2692	240.2000	0.2402	(10.783)	0	0	0
2016/11/18	R203	04/05/2017			Bond Future	7.6129	101.3968	7.5095	101.4329	(1.359)	0.0000	0.0000	0
2016/11/18	R203	04/05/2017	6.92	Call	Bond Future	26.8600	0.0269	33.9300	0.0339	26.322	0	0	0
2016/11/18	R203	04/05/2017	6.93	Call	Bond Future	27.5100	0.0275	34.7100	0.0347	26.172	0	0	0
2016/11/18	R203	04/05/2017	6.91	Put	Bond Future	272.1000	0.2721	242.9400	0.2429	(10.717)	0	0	0
2016/11/18	R203	04/05/2017	6.93	Put	Bond Future	266.3700	0.2664	237.4700	0.2375	(10.850)	0	0	0
2016/11/18	R203	03/08/2017	4.89	Call	Bond Future	51.6500	0.0517	51.5800	0.0516	(0.136)	0	0	0
2016/11/18	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/11/18	R203	03/08/2017	4.87	Call	Bond Future	50.3700	0.0504	50.3000	0.0503	(0.139)	0	0	0
2016/11/18	R203	03/08/2017	4.88	Call	Bond Future	51.0100	0.0510	50.9400	0.0509	(0.137)	0	0	0
2016/11/18	R203	03/08/2017	4.87	Put	Bond Future	28.2500	0.0283	28.1800	0.0282	(0.248)	0	0	0
2016/11/18	R203	03/08/2017	4.89	Put	Bond Future	27.3800	0.0274	27.3100	0.0273	(0.256)	0	0	0
2016/11/18	R203	03/08/2017	4.88	Put	Bond Future	27.8100	0.0278	27.7400	0.0277	(0.252)	0	0	0
2016/11/18	R204	02/02/2017	8.28	Call	Bond Future	669.2300	0.6692	729.7300	0.7297	9.040	0	0	0
2016/11/18	R204	02/02/2017			Bond Future	7.9863	101.0631	7.9358	101.1493	(0.633)	0.0000	0.0000	30,219
2016/11/18	R204	02/02/2017	8.29	Call	Bond Future	681.3900	0.6814	742.4300	0.7424	8.958	0	0	0
2016/11/18	R204	02/02/2017	8.30	Call	Bond Future	693.8100	0.6938	755.3700	0.7554	8.873	0	0	0
2016/11/18	R204	02/02/2017	8.28	Put	Bond Future	169.8000	0.1698	144.0400	0.1440	(15.171)	0	0	0
2016/11/18	R204	02/02/2017	8.30	Put	Bond Future	160.4900	0.1605	135.7900	0.1358	(15.390)	0	0	0
2016/11/18	R204	02/02/2017	8.29	Put	Bond Future	165.0100	0.1650	139.7900	0.1398	(15.284)	0	0	0
2016/11/18	R204	04/05/2017	7.90	Put	Bond Future	575.0400	0.5750	526.5800	0.5266	(8.427)	0	0	0
2016/11/18	R204	04/05/2017			Bond Future	8.0041	103.0346	7.9451	103.1227	(0.737)	0.0000	0.0000	0
2016/11/18	R204	04/05/2017	7.92	Put	Bond Future	559.2300	0.5592	511.6100	0.5116	(8.515)	0	0	0
2016/11/18	R204	04/05/2017	7.90	Call	Bond Future	419.5600	0.4196	459.1900	0.4592	9.446	0	0	0
2016/11/18	R204	04/05/2017	7.91	Put	Bond Future	567.1000	0.5671	519.0600	0.5191	(8.471)	0	0	0
2016/11/18	R204	04/05/2017	7.91	Call	Bond Future	426.5700	0.4266	466.6200	0.4666	9.389	0	0	0
2016/11/18	R204	04/05/2017	7.92	Call	Bond Future	433.6400	0.4336	474.1100	0.4741	9.333	0	0	0
2016/11/18	R204	03/08/2017	7.77	Put	Bond Future	678.2300	0.6782	627.2000	0.6272	(7.524)	0	0	0
2016/11/18	R204	03/08/2017			Bond Future	7.9739	101.0673	7.9040	101.1565	(0.876)	0.0000	0.0000	0
2016/11/18	R204	03/08/2017	7.76	Put	Bond Future	685.3200	0.6853	633.9600	0.6340	(7.494)	0	0	0
2016/11/18	R204	03/08/2017	7.75	Call	Bond Future	406.4500	0.4065	443.8800	0.4439	9.209	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
2016/11/18	R204	03/08/2017	7.76	Call	Bond Future	412.0900	0.4121	449.8600	0.4499	9.165	0	0	0
2016/11/18	R204	03/08/2017	7.77	Call	Bond Future	417.7900	0.4178	455.8900	0.4559	9.119	0	0	0
2016/11/18	R204	03/08/2017	7.75	Put	Bond Future	692.4800	0.6925	640.7800	0.6408	(7.466)	0	0	0
2016/11/18	R207	02/02/2017	9.24	Call	Bond Future	2,506.2800	2.5063	2,610.5900	2.6106	4.162	0	0	0
2016/11/18	R207	02/02/2017			Bond Future	8.2416	97.9124	8.1981	98.0221	(0.527)	0.0000	0.0000	86,326
2016/11/18	R207	02/02/2017	8.91	Call	Bond Future	1,761.7200	1.7617	1,856.5500	1.8566	5.383	0	0	62
2016/11/18	R207	02/02/2017	9.22	Call	Bond Future	2,459.7700	2.4598	2,563.6900	2.5637	4.225	0	0	0
2016/11/18	R207	02/02/2017	9.23	Call	Bond Future	2,483.0100	2.4830	2,587.1300	2.5871	4.193	0	0	0
2016/11/18	R207	02/02/2017	8.91	Put	Bond Future	93.6700	0.0937	78.8100	0.0788	(15.864)	0	0	0
2016/11/18	R207	02/02/2017	9.22	Put	Bond Future	30.1300	0.0301	24.3600	0.0244	(19.150)	0	0	0
2016/11/18	R207	02/02/2017	9.24	Put	Bond Future	27.7700	0.0278	22.3900	0.0224	(19.373)	0	0	0
2016/11/18	R207	02/02/2017	9.23	Put	Bond Future	28.9300	0.0289	23.3600	0.0234	(19.253)	0	0	0
2016/11/18	R207	04/05/2017	8.21	Put	Bond Future	895.6000	0.8956	835.1100	0.8351	(6.754)	0	0	0
2016/11/18	R207	04/05/2017			Bond Future	8.2836	99.8225	8.2356	99.9345	(0.580)	0.0000	0.0000	0
2016/11/18	R207	04/05/2017	8.22	Call	Bond Future	735.0800	0.7351	787.0800	0.7871	7.074	0	0	0
2016/11/18	R207	04/05/2017	8.20	Call	Bond Future	712.6900	0.7127	763.6600	0.7637	7.152	0	0	0
2016/11/18	R207	04/05/2017	8.21	Call	Bond Future	723.9700	0.7240	775.4600	0.7755	7.112	0	0	0
2016/11/18	R207	04/05/2017	8.20	Put	Bond Future	907.6800	0.9077	846.6700	0.8467	(6.722)	0	0	0
2016/11/18	R207	04/05/2017	8.22	Put	Bond Future	883.3700	0.8834	823.3900	0.8234	(6.790)	0	0	0
2016/11/18	R207	03/08/2017	8.19	Call	Bond Future	836.3300	0.8363	888.3600	0.8884	6.221	0	0	51
2016/11/18	R207	03/08/2017			Bond Future	8.3015	98.1887	8.2484	98.3022	(0.640)	0.0000	0.0000	0
2016/11/18	R207	03/08/2017	8.39	Put	Bond Future	870.5800	0.8706	817.1200	0.8171	(6.141)	0	0	0
2016/11/18	R207	03/08/2017	8.41	Put	Bond Future	851.8800	0.8519	799.2100	0.7992	(6.183)	0	0	0
2016/11/18	R207	03/08/2017	8.19	Put	Bond Future	1,074.7400	1.0747	1,013.2500	1.0133	(5.721)	0	0	0
2016/11/18	R207	03/08/2017	8.40	Put	Bond Future	861.1900	0.8612	808.1300	0.8081	(6.161)	0	0	0
2016/11/18	R207	03/08/2017	8.41	Call	Bond Future	1,082.9700	1.0830	1,143.8200	1.1438	5.619	0	0	0
2016/11/18	R207	03/08/2017	8.39	Call	Bond Future	1,059.1100	1.0591	1,119.1700	1.1192	5.671	0	0	0
2016/11/18	R207	03/08/2017	8.40	Call	Bond Future	1,071.0000	1.0710	1,131.4600	1.1315	5.645	0	0	0
2016/11/18	R208	02/02/2017			Bond Future	8.4452	96.5724	8.4077	96.6967	(0.444)	0.0000	0.0000	33,544
2016/11/18	R208	02/02/2017	8.64	Call	Bond Future	1,179.4000	1.1794	1,253.7900	1.2538	6.307	0	0	0
2016/11/18	R208	02/02/2017	8.63	Put	Bond Future	548.7300	0.5487	498.0400	0.4980	(9.238)	0	0	0
2016/11/18	R208	02/02/2017	8.65	Put	Bond Future	524.6900	0.5247	475.5400	0.4755	(9.367)	0	0	0
2016/11/18	R208	02/02/2017	8.64	Put	Bond Future	536.6100	0.5366	486.6900	0.4867	(9.303)	0	0	0
2016/11/18	R208	02/02/2017	8.65	Call	Bond Future	1,200.3400	1.2003	1,275.5000	1.2755	6.262	0	0	0
2016/11/18	R208	02/02/2017	8.63	Call	Bond Future	1,158.6500	1.1586	1,232.2700	1.2323	6.354	0	0	0
2016/11/18	R208	04/05/2017	8.39	Call	Bond Future	1,005.6400	1.0056	1,062.2500	1.0622	5.629	0	0	0
2016/11/18	R208	04/05/2017			Bond Future	8.4857	95.0530	8.4454	95.1799	(0.475)	0.0000	0.0000	0
2016/11/18	R208	04/05/2017	8.37	Call	Bond Future	976.0600	0.9761	1,031.5700	1.0316	5.687	0	0	0
2016/11/18	R208	04/05/2017	8.38	Call	Bond Future	990.6600	0.9907	1,046.7200	1.0467	5.659	0	0	0
2016/11/18	R208	04/05/2017	8.37	Put	Bond Future	1,340.9800	1.3410	1,269.5900	1.2696	(5.324)	0	0	0
2016/11/18	R208	04/05/2017	8.39	Put	Bond Future	1,307.3800	1.3074	1,237.0900	1.2371	(5.376)	0	0	0
2016/11/18	R208	04/05/2017	8.38	Put	Bond Future	1,323.9800	1.3240	1,253.1400	1.2531	(5.351)	0	0	0
2016/11/18	R208	03/08/2017	8.32	Call	Bond Future	1,113.8000	1.1138	1,169.0100	1.1690	4.957	0	0	0
2016/11/18	R208	03/08/2017			Bond Future	8.5092	96.9675	8.4660	97.0963	(0.508)	0.0000	0.0000	0
2016/11/18	R208	03/08/2017	8.30	Call	Bond Future	1,086.7200	1.0867	1,141.0500	1.1411	4.999	0	0	0
2016/11/18	R208	03/08/2017	8.31	Call	Bond Future	1,100.0500	1.1000	1,154.8200	1.1548	4.979	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
2016/11/18	R208	03/08/2017	8.30	Put	Bond Future	1,712.1600	1.7122	1,637.7500	1.6378	(4.346)	0	0	0
2016/11/18	R208	03/08/2017	8.32	Put	Bond Future	1,679.2500	1.6793	1,605.7200	1.6057	(4.379)	0	0	0
2016/11/18	R208	03/08/2017	8.31	Put	Bond Future	1,695.4900	1.6955	1,621.5200	1.6215	(4.363)	0	0	0
2016/11/18	R209	02/02/2017	9.55	Put	Bond Future	2,288.6700	2.2887	2,096.3300	2.0963	(8.404)	0	0	0
2016/11/18	R209	02/02/2017			Bond Future	9.6332	72.8965	9.5815	73.2433	(0.537)	0.0000	0.0000	62,108
2016/11/18	R209	02/02/2017	9.54	Put	Bond Future	2,325.4200	2.3254	2,131.2200	2.1312	(8.351)	0	0	0
2016/11/18	R209	02/02/2017	9.55	Call	Bond Future	1,729.5300	1.7295	1,884.0100	1.8840	8.932	0	0	0
2016/11/18	R209	02/02/2017	9.53	Call	Bond Future	1,668.1100	1.6681	1,818.8700	1.8189	9.038	0	0	0
2016/11/18	R209	02/02/2017	9.54	Call	Bond Future	1,698.5900	1.6986	1,851.2100	1.8512	8.985	0	0	0
2016/11/18	R209	02/02/2017	9.53	Put	Bond Future	2,362.7200	2.3627	2,166.6600	2.1667	(8.298)	0	0	0
2016/11/18	R209	04/05/2017	9.48	Put	Bond Future	3,687.3200	3.6873	3,487.1400	3.4871	(5.429)	0	0	0
2016/11/18	R209	04/05/2017			Bond Future	9.6788	71.1674	9.6256	71.5211	(0.549)	0.0000	0.0000	0
2016/11/18	R209	04/05/2017	9.47	Put	Bond Future	3,726.0600	3.7261	3,524.6000	3.5246	(5.407)	0	0	0
2016/11/18	R209	04/05/2017	9.46	Call	Bond Future	2,292.5800	2.2926	2,443.4800	2.4435	6.582	0	0	0
2016/11/18	R209	04/05/2017	9.47	Call	Bond Future	2,322.0300	2.3220	2,474.2100	2.4742	6.554	0	0	0
2016/11/18	R209	04/05/2017	9.48	Call	Bond Future	2,351.4900	2.3515	2,504.9500	2.5050	6.526	0	0	0
2016/11/18	R209	04/05/2017	9.46	Put	Bond Future	3,764.9100	3.7649	3,562.1700	3.5622	(5.385)	0	0	0
2016/11/18	R209	03/08/2017			Bond Future	9.7181	72.6010	9.6635	72.9612	(0.562)	0.0000	0.0000	0
2016/11/18	R209	03/08/2017	9.44	Call	Bond Future	2,848.1000	2.8481	3,004.2700	3.0043	5.483	0	0	0
2016/11/18	R209	03/08/2017	9.43	Put	Bond Future	4,751.6300	4.7516	4,546.4900	4.5465	(4.317)	0	0	0
2016/11/18	R209	03/08/2017	9.45	Put	Bond Future	4,673.1500	4.6731	4,470.1100	4.4701	(4.345)	0	0	0
2016/11/18	R209	03/08/2017	9.44	Put	Bond Future	4,712.1400	4.7121	4,508.0400	4.5080	(4.331)	0	0	0
2016/11/18	R209	03/08/2017	9.45	Call	Bond Future	2,877.4200	2.8774	3,034.6500	3.0346	5.464	0	0	0
2016/11/18	R209	03/08/2017	9.43	Call	Bond Future	2,819.1700	2.8192	2,974.3000	2.9743	5.503	0	0	0
2016/11/18	R210	02/02/2017	190.85	Put	Bond Future	2,197.3000	2.1973	2,231.9600	2.2320	1.577	0	0	0
2016/11/18	R210	02/02/2017			Bond Future	188.6527	188.6527	188.6180	188.6180	(0.018)	0.0000	0.0000	1,885
2016/11/18	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R210	02/02/2017	190.84	Put	Bond Future	2,187.3000	2.1873	2,221.9600	2.2220	1.585	0	0	0
2016/11/18	R210	02/02/2017	190.86	Put	Bond Future	2,207.3000	2.2073	2,241.9600	2.2420	1.570	0	0	0
2016/11/18	R210	04/05/2017			Bond Future	190.0278	190.0278	189.9926	189.9926	(0.019)	0.0000	0.0000	0
2016/11/18	R210	04/05/2017	192.31	Put	Bond Future	2,282.2500	2.2822	2,317.4100	2.3174	1.541	0	0	0
2016/11/18	R210	04/05/2017	192.33	Put	Bond Future	2,302.2500	2.3022	2,337.4100	2.3374	1.527	0	0	0
2016/11/18	R210	04/05/2017	192.32	Put	Bond Future	2,292.2500	2.2922	2,327.4100	2.3274	1.534	0	0	0
2016/11/18	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R210	03/08/2017	196.29	Put	Bond Future	2,424.6500	2.4247	2,461.8600	2.4619	1.535	0	0	0
2016/11/18	R210	03/08/2017			Bond Future	193.8653	193.8653	193.8281	193.8281	(0.019)	0.0000	0.0000	0
2016/11/18	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R210	03/08/2017	196.28	Put	Bond Future	2,414.6500	2.4147	2,451.8600	2.4519	1.541	0	0	0
2016/11/18	R210	03/08/2017	196.30	Put	Bond Future	2,434.6500	2.4347	2,471.8600	2.4719	1.528	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
2016/11/18	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R212	02/02/2017			Bond Future	147.3420	147.3420	147.3145	147.3145	(0.019)	0.0000	0.0000	3,380
2016/11/18	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R212	02/02/2017	149.27	Put	Bond Future	1,928.0100	1.9280	1,955.4700	1.9555	1.424	0	0	0
2016/11/18	R212	02/02/2017	149.29	Put	Bond Future	1,948.0100	1.9480	1,975.4700	1.9755	1.410	0	0	0
2016/11/18	R212	02/02/2017	149.28	Put	Bond Future	1,938.0100	1.9380	1,965.4700	1.9655	1.417	0	0	0
2016/11/18	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R212	04/05/2017			Bond Future	150.2251	150.2251	150.1973	150.1973	(0.019)	0.0000	0.0000	0
2016/11/18	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R212	04/05/2017	152.23	Put	Bond Future	2,004.8600	2.0049	2,032.6700	2.0327	1.387	0	0	0
2016/11/18	R212	04/05/2017	152.25	Put	Bond Future	2,024.8600	2.0249	2,052.6700	2.0527	1.373	0	0	0
2016/11/18	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R212	04/05/2017	152.24	Put	Bond Future	2,014.8600	2.0149	2,042.6700	2.0427	1.380	0	0	0
2016/11/18	R212	03/08/2017			Bond Future	151.2286	151.2286	151.1992	151.1992	(0.019)	0.0000	0.0000	0
2016/11/18	R212	03/08/2017	153.34	Put	Bond Future	2,111.4400	2.1114	2,140.8400	2.1408	1.392	0	0	0
2016/11/18	R212	03/08/2017	153.36	Put	Bond Future	2,131.4400	2.1314	2,160.8400	2.1608	1.379	0	0	0
2016/11/18	R212	03/08/2017	153.35	Put	Bond Future	2,121.4400	2.1214	2,150.8400	2.1508	1.386	0	0	0
2016/11/18	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/18	R213	02/02/2017	9.40	Call	Bond Future	1,770.8700	1.7709	1,894.5400	1.8945	6.984	0	0	0
2016/11/18	R213	02/02/2017	9.42	Call	Bond Future	1,835.0500	1.8350	1,961.7200	1.9617	6.903	0	0	0
2016/11/18	R213	02/02/2017			Bond Future	9.4569	84.1931	9.4153	84.4703	(0.440)	0.0000	0.0000	51,184
2016/11/18	R213	02/02/2017	9.41	Call	Bond Future	1,802.7200	1.8027	1,927.8900	1.9279	6.943	0	0	0
2016/11/18	R213	02/02/2017	9.40	Put	Bond Future	2,150.2900	2.1503	1,996.7000	1.9967	(7.143)	0	0	0
2016/11/18	R213	02/02/2017	9.42	Put	Bond Future	2,080.8700	2.0809	1,930.2800	1.9303	(7.237)	0	0	0
2016/11/18	R213	02/02/2017	9.41	Put	Bond Future	2,115.3000	2.1153	1,963.2100	1.9632	(7.190)	0	0	0
2016/11/18	R213	04/05/2017			Bond Future	9.5027	82.2832	9.4597	82.5659	(0.452)	0.0000	0.0000	0
2016/11/18	R213	04/05/2017	9.35	Put	Bond Future	3,391.4100	3.3914	3,232.7900	3.2328	(4.677)	0	0	0
2016/11/18	R213	04/05/2017	9.37	Put	Bond Future	3,318.7300	3.3187	3,162.1900	3.1622	(4.717)	0	0	0
2016/11/18	R213	04/05/2017	9.35	Call	Bond Future	2,380.1400	2.3801	2,504.2300	2.5042	5.214	0	0	0
2016/11/18	R213	04/05/2017	9.36	Put	Bond Future	3,355.0400	3.3550	3,197.4600	3.1975	(4.697)	0	0	0
2016/11/18	R213	04/05/2017	9.36	Call	Bond Future	2,410.5400	2.4105	2,535.6700	2.5357	5.191	0	0	0
2016/11/18	R213	04/05/2017	9.37	Call	Bond Future	2,440.9300	2.4409	2,567.1000	2.5671	5.169	0	0	0
2016/11/18	R213	03/08/2017	9.33	Put	Bond Future	4,289.4700	4.2895	4,128.7600	4.1288	(3.747)	0	0	0
2016/11/18	R213	03/08/2017			Bond Future	9.5417	83.9404	9.4974	84.2282	(0.463)	0.0000	0.0000	0
2016/11/18	R213	03/08/2017	9.35	Put	Bond Future	4,216.6900	4.2167	4,057.6900	4.0577	(3.771)	0	0	0
2016/11/18	R213	03/08/2017	9.33	Call	Bond Future	2,899.0400	2.8990	3,026.1100	3.0261	4.383	0	0	0
2016/11/18	R213	03/08/2017	9.34	Put	Bond Future	4,252.8300	4.2528	4,092.9700	4.0930	(3.759)	0	0	0
2016/11/18	R213	03/08/2017	9.34	Call	Bond Future	2,928.8300	2.9288	3,056.7500	3.0568	4.368	0	0	0
2016/11/18	R213	03/08/2017	9.35	Call	Bond Future	2,959.0600	2.9591	3,087.8400	3.0878	4.352	0	0	0
2016/11/18	R214	02/02/2017			Bond Future	9.7093	73.1888	9.6576	73.5506	(0.533)	0.0000	0.0000	34,384
2016/11/18	R214	02/02/2017	9.67	Call	Bond Future	1,983.3500	1.9834	2,153.0800	2.1531	8.558	0	0	0
2016/11/18	R214	02/02/2017	9.66	Put	Bond Future	2,294.5200	2.2945	2,100.6000	2.1006	(8.451)	0	0	0
2016/11/18	R214	02/02/2017	9.68	Put	Bond Future	2,221.9200	2.2219	2,031.8100	2.0318	(8.556)	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
2016/11/18	R214	02/02/2017	9.67	Put	Bond Future	2,258.0100	2.2580	2,065.9900	2.0660	(8.504)	0	0	0
2016/11/18	R214	02/02/2017	9.68	Call	Bond Future	2,017.3200	2.0173	2,188.9600	2.1890	8.508	0	0	0
2016/11/18	R214	02/02/2017	9.66	Call	Bond Future	1,949.7000	1.9497	2,117.5300	2.1175	8.608	0	0	0
2016/11/18	R214	04/05/2017	9.58	Put	Bond Future	3,791.2100	3.7912	3,586.3100	3.5863	(5.405)	0	0	0
2016/11/18	R214	04/05/2017			Bond Future	9.7532	71.3180	9.7001	71.6869	(0.545)	0.0000	0.0000	0
2016/11/18	R214	04/05/2017	9.57	Put	Bond Future	3,830.8600	3.8309	3,624.6500	3.6246	(5.383)	0	0	0
2016/11/18	R214	04/05/2017	9.58	Call	Bond Future	2,577.0600	2.5771	2,741.0900	2.7411	6.365	0	0	0
2016/11/18	R214	04/05/2017	9.56	Call	Bond Future	2,514.4800	2.5145	2,675.8800	2.6759	6.419	0	0	0
2016/11/18	R214	04/05/2017	9.57	Call	Bond Future	2,545.5700	2.5456	2,708.2900	2.7083	6.392	0	0	0
2016/11/18	R214	04/05/2017	9.56	Put	Bond Future	3,871.0300	3.8710	3,663.5000	3.6635	(5.361)	0	0	0
2016/11/18	R214	03/08/2017	9.51	Call	Bond Future	2,959.8900	2.9599	3,122.7600	3.1228	5.503	0	0	0
2016/11/18	R214	03/08/2017			Bond Future	9.7914	72.7544	9.7369	73.1302	(0.557)	0.0000	0.0000	0
2016/11/18	R214	03/08/2017	9.52	Call	Bond Future	2,990.4300	2.9904	3,154.4000	3.1544	5.483	0	0	0
2016/11/18	R214	03/08/2017	9.53	Call	Bond Future	3,021.3700	3.0214	3,186.4400	3.1864	5.463	0	0	0
2016/11/18	R214	03/08/2017	9.51	Put	Bond Future	4,935.3500	4.9354	4,722.3400	4.7223	(4.316)	0	0	0
2016/11/18	R214	03/08/2017	9.53	Put	Bond Future	4,853.4500	4.8535	4,642.6400	4.6426	(4.344)	0	0	0
2016/11/18	R214	03/08/2017	9.52	Put	Bond Future	4,894.1400	4.8941	4,682.2300	4.6822	(4.330)	0	0	0
2016/11/18	R248	02/02/2017	9.76	Put	Bond Future	2,806.6000	2.8066	2,550.3500	2.5503	(9.130)	0	0	0
2016/11/18	R248	02/02/2017	9.78	Put	Bond Future	2,719.7600	2.7198	2,468.5800	2.4686	(9.235)	0	0	0
2016/11/18	R248	02/02/2017			Bond Future	9.7557	94.0833	9.6988	94.5909	(0.583)	0.0000	0.0000	65,316
2016/11/18	R248	02/02/2017	9.77	Put	Bond Future	2,762.9200	2.7629	2,509.2100	2.5092	(9.183)	0	0	0
2016/11/18	R248	02/02/2017	9.76	Call	Bond Future	2,845.1900	2.8452	3,096.5200	3.0965	8.834	0	0	0
2016/11/18	R248	02/02/2017	9.77	Call	Bond Future	2,890.1300	2.8901	3,144.0000	3.1440	8.784	0	0	0
2016/11/18	R248	02/02/2017	9.78	Call	Bond Future	2,935.4300	2.9354	3,191.8300	3.1918	8.735	0	0	0
2016/11/18	R248	04/05/2017	9.66	Call	Bond Future	3,526.7400	3.5267	3,764.9400	3.7649	6.754	0	0	0
2016/11/18	R248	04/05/2017			Bond Future	9.8011	91.4783	9.7425	91.9959	(0.597)	0.0000	0.0000	0
2016/11/18	R248	04/05/2017	9.67	Call	Bond Future	3,567.8200	3.5678	3,807.8200	3.8078	6.727	0	0	0
2016/11/18	R248	04/05/2017	9.65	Put	Bond Future	4,832.3700	4.8324	4,551.2300	4.5512	(5.818)	0	0	0
2016/11/18	R248	04/05/2017	9.67	Put	Bond Future	4,734.1700	4.7342	4,456.6300	4.4566	(5.862)	0	0	0
2016/11/18	R248	04/05/2017	9.65	Call	Bond Future	3,485.6600	3.4857	3,722.0600	3.7221	6.782	0	0	0
2016/11/18	R248	04/05/2017	9.66	Put	Bond Future	4,783.1900	4.7832	4,503.8500	4.5038	(5.840)	0	0	0
2016/11/18	R248	03/08/2017			Bond Future	9.8408	93.3208	9.7807	93.8481	(0.611)	0.0000	0.0000	0
2016/11/18	R248	03/08/2017	9.57	Call	Bond Future	4,002.0000	4.0020	4,234.9300	4.2349	5.820	0	0	0
2016/11/18	R248	03/08/2017	9.56	Put	Bond Future	6,474.1700	6.4742	6,178.2900	6.1783	(4.570)	0	0	0
2016/11/18	R248	03/08/2017	9.58	Put	Bond Future	6,370.0700	6.3701	6,077.1700	6.0772	(4.598)	0	0	0
2016/11/18	R248	03/08/2017	9.57	Put	Bond Future	6,421.7900	6.4218	6,127.4000	6.1274	(4.584)	0	0	0
2016/11/18	R248	03/08/2017	9.58	Call	Bond Future	4,041.7000	4.0417	4,276.1200	4.2761	5.800	0	0	0
2016/11/18	R248	03/08/2017	9.56	Call	Bond Future	3,962.8000	3.9628	4,194.2400	4.1942	5.840	0	0	0

Total

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