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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/11/2016 TO 28/11/2016

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
2016/11/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	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
2016/11/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	2025	02/02/2017	130.01	Put	Bond Future	1,258.2400	1.2582	1,765.8200	1.7658	40.340	0	0	0
2016/11/28	2025	02/02/2017			Bond Future	128.7518	128.7518	128.2442	128.2442	(0.394)	0.0000	0.0000	3,278
2016/11/28	2025	02/02/2017	130.00	Put	Bond Future	1,248.2400	1.2482	1,755.8200	1.7558	40.664	0	0	0
2016/11/28	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2025	02/02/2017	129.99	Put	Bond Future	1,238.2400	1.2382	1,745.8200	1.7458	40.992	0	0	0
2016/11/28	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2025	04/05/2017			Bond Future	131.2657	131.2657	130.7449	130.7449	(0.397)	0.0000	0.0000	0
2016/11/28	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2025	04/05/2017	132.56	Put	Bond Future	1,294.2700	1.2943	1,815.1400	1.8151	40.244	0	0	0
2016/11/28	2025	04/05/2017	132.58	Put	Bond Future	1,314.2700	1.3143	1,835.1400	1.8351	39.632	0	0	0
2016/11/28	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2025	04/05/2017	132.57	Put	Bond Future	1,304.2700	1.3043	1,825.1400	1.8251	39.936	0	0	0
2016/11/28	2025	03/08/2017			Bond Future	132.5781	132.5781	132.0464	132.0464	(0.401)	0.0000	0.0000	0
2016/11/28	2025	03/08/2017	133.96	Put	Bond Future	1,381.8900	1.3819	1,913.5900	1.9136	38.476	0	0	0
2016/11/28	2025	03/08/2017	133.98	Put	Bond Future	1,401.8900	1.4019	1,933.5900	1.9336	37.927	0	0	0
2016/11/28	2025	03/08/2017	133.97	Put	Bond Future	1,391.8900	1.3919	1,923.5900	1.9236	38.200	0	0	0
2016/11/28	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2030	02/02/2017	9.29	Put	Bond Future	1,465.2400	1.4652	53.3300	0.0533	(96.360)	0	0	0
2016/11/28	2030	02/02/2017			Bond Future	9.5033	89.0724	9.2977	90.4843	(2.164)	0.0000	0.0000	30,695
2016/11/28	2030	02/02/2017	9.31	Put	Bond Future	1,326.4300	1.3264	0.0000	0.0000	(100.000)	0	0	0
2016/11/28	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2030	02/02/2017	9.30	Put	Bond Future	1,395.8000	1.3958	0.0000	0.0000	(100.000)	0	0	0
2016/11/28	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	16.1100	0.0161	100.000	0	0	0
2016/11/28	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	85.4800	0.0855	100.000	0	0	0
2016/11/28	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2030	04/05/2017			Bond Future	9.5583	90.8066	9.3460	92.2436	(2.221)	0.0000	0.0000	0
2016/11/28	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2030	04/05/2017	9.32	Put	Bond Future	1,615.3300	1.6153	178.3600	0.1784	(88.958)	0	0	0
2016/11/28	2030	04/05/2017	9.34	Put	Bond Future	1,478.2000	1.4782	41.2300	0.0412	(97.211)	0	0	0
2016/11/28	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2030	04/05/2017	9.33	Put	Bond Future	1,546.7300	1.5467	109.7600	0.1098	(92.904)	0	0	0
2016/11/28	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2030	03/08/2017	9.34	Put	Bond Future	1,791.6900	1.7917	326.0500	0.3260	(81.802)	0	0	0
2016/11/28	2030	03/08/2017			Bond Future	9.6078	88.6242	9.3882	90.0899	(2.286)	0.0000	0.0000	0
2016/11/28	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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2016/11/28	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2030	03/08/2017	9.33	Put	Bond Future	1,859.5600	1.8596	393.9200	0.3939	(78.816)	0	0	0
2016/11/28	2030	03/08/2017	9.35	Put	Bond Future	1,723.9000	1.7239	258.2600	0.2583	(85.019)	0	0	0
2016/11/28	2032	02/02/2017	9.53	Call	Bond Future	1,697.5500	1.6975	2,404.6400	2.4046	41.654	0	0	0
2016/11/28	2032	02/02/2017			Bond Future	9.6302	92.0443	9.4299	93.5149	(2.080)	0.0000	0.0000	18,016
2016/11/28	2032	02/02/2017	9.51	Call	Bond Future	1,632.4500	1.6325	2,322.6400	2.3226	42.279	0	0	0
2016/11/28	2032	02/02/2017	9.52	Call	Bond Future	1,664.7400	1.6647	2,363.3800	2.3634	41.967	0	0	0
2016/11/28	2032	02/02/2017	9.51	Put	Bond Future	2,510.5300	2.5105	1,730.1500	1.7301	(31.084)	0	0	0
2016/11/28	2032	02/02/2017	9.53	Put	Bond Future	2,428.6200	2.4286	1,665.1400	1.6651	(31.437)	0	0	0
2016/11/28	2032	02/02/2017	9.52	Put	Bond Future	2,469.2700	2.4693	1,697.3400	1.6973	(31.261)	0	0	0
2016/11/28	2032	04/05/2017	9.45	Call	Bond Future	2,315.0500	2.3150	2,986.8400	2.9868	29.018	0	0	0
2016/11/28	2032	04/05/2017			Bond Future	9.6839	89.6767	9.4774	91.1735	(2.132)	0.0000	0.0000	0
2016/11/28	2032	04/05/2017	9.46	Call	Bond Future	2,345.3000	2.3453	3,022.7200	3.0227	28.884	0	0	0
2016/11/28	2032	04/05/2017	9.44	Put	Bond Future	4,056.6100	4.0566	3,225.9900	3.2260	(20.476)	0	0	0
2016/11/28	2032	04/05/2017	9.46	Put	Bond Future	3,969.8900	3.9699	3,150.5200	3.1505	(20.640)	0	0	0
2016/11/28	2032	04/05/2017	9.44	Call	Bond Future	2,284.8000	2.2848	2,950.9700	2.9510	29.157	0	0	0
2016/11/28	2032	04/05/2017	9.45	Put	Bond Future	4,013.2100	4.0132	3,188.2100	3.1882	(20.557)	0	0	0
2016/11/28	2032	03/08/2017	9.43	Put	Bond Future	5,041.3800	5.0414	4,199.0000	4.1990	(16.709)	0	0	0
2016/11/28	2032	03/08/2017			Bond Future	9.7306	91.4789	9.5175	93.0056	(2.190)	0.0000	0.0000	0
2016/11/28	2032	03/08/2017	9.45	Put	Bond Future	4,955.1100	4.9551	4,121.8500	4.1219	(16.816)	0	0	0
2016/11/28	2032	03/08/2017	9.44	Put	Bond Future	4,998.1100	4.9981	4,160.2900	4.1603	(16.763)	0	0	0
2016/11/28	2032	03/08/2017	9.44	Call	Bond Future	2,907.0100	2.9070	3,595.8700	3.5959	23.697	0	0	0
2016/11/28	2032	03/08/2017	9.43	Call	Bond Future	2,877.0500	2.8770	3,561.3500	3.5613	23.785	0	0	0
2016/11/28	2032	03/08/2017	9.45	Call	Bond Future	2,937.1500	2.9371	3,630.5700	3.6306	23.609	0	0	0
2016/11/28	2033	02/02/2017			Bond Future	107.3007	107.3007	107.2811	107.2811	(0.018)	0.0000	0.0000	5,474
2016/11/28	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2033	02/02/2017	109.70	Put	Bond Future	2,399.2900	2.3993	2,418.9100	2.4189	0.818	0	0	0
2016/11/28	2033	02/02/2017	109.71	Put	Bond Future	2,409.2900	2.4093	2,428.9100	2.4289	0.814	0	0	0
2016/11/28	2033	02/02/2017	109.72	Put	Bond Future	2,419.2900	2.4193	2,438.9100	2.4389	0.811	0	0	0
2016/11/28	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2033	04/05/2017			Bond Future	108.3566	108.3566	108.3339	108.3339	(0.021)	0.0000	0.0000	0
2016/11/28	2033	04/05/2017	110.83	Put	Bond Future	2,473.3800	2.4734	2,496.1100	2.4961	0.919	0	0	0
2016/11/28	2033	04/05/2017	110.85	Put	Bond Future	2,493.3800	2.4934	2,516.1100	2.5161	0.912	0	0	0
2016/11/28	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2033	04/05/2017	110.84	Put	Bond Future	2,483.3800	2.4834	2,506.1100	2.5061	0.915	0	0	0
2016/11/28	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2033	03/08/2017	113.14	Put	Bond Future	2,600.1100	2.6001	2,623.5800	2.6236	0.903	0	0	0
2016/11/28	2033	03/08/2017			Bond Future	110.5399	110.5399	110.5164	110.5164	(0.021)	0.0000	0.0000	0
2016/11/28	2033	03/08/2017	113.13	Put	Bond Future	2,590.1100	2.5901	2,613.5800	2.6136	0.906	0	0	0
2016/11/28	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2033	03/08/2017	113.12	Put	Bond Future	2,580.1100	2.5801	2,603.5800	2.6036	0.910	0	0	0

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2016/11/28	2037	02/02/2017	9.68	Put	Bond Future	2,889.0800	2.8891	2,024.2900	2.0243	(29.933)	0	0	0
2016/11/28	2037	02/02/2017			Bond Future	9.8188	88.7079	9.6188	90.3096	(2.037)	0.0000	0.0000	45,471
2016/11/28	2037	02/02/2017	9.67	Put	Bond Future	2,936.1400	2.9361	2,062.4000	2.0624	(29.758)	0	0	0
2016/11/28	2037	02/02/2017	9.68	Call	Bond Future	1,782.6200	1.7826	2,519.4700	2.5195	41.335	0	0	0
2016/11/28	2037	02/02/2017	9.66	Call	Bond Future	1,715.8500	1.7159	2,434.8100	2.4348	41.901	0	0	0
2016/11/28	2037	02/02/2017	9.67	Call	Bond Future	1,749.1200	1.7491	2,477.0200	2.4770	41.615	0	0	0
2016/11/28	2037	02/02/2017	9.66	Put	Bond Future	2,983.5500	2.9836	2,100.8700	2.1009	(29.585)	0	0	0
2016/11/28	2037	04/05/2017			Bond Future	9.8744	90.4350	9.6687	92.0654	(2.084)	0.0000	0.0000	0
2016/11/28	2037	04/05/2017	9.58	Put	Bond Future	4,808.4100	4.8084	3,878.8200	3.8788	(19.333)	0	0	0
2016/11/28	2037	04/05/2017	9.60	Put	Bond Future	4,709.7500	4.7098	3,791.9800	3.7920	(19.487)	0	0	0
2016/11/28	2037	04/05/2017	9.59	Put	Bond Future	4,758.7800	4.7588	3,835.1000	3.8351	(19.410)	0	0	0
2016/11/28	2037	04/05/2017	9.60	Call	Bond Future	2,525.0300	2.5250	3,237.5900	3.2376	28.220	0	0	0
2016/11/28	2037	04/05/2017	9.58	Call	Bond Future	2,461.1700	2.4612	3,161.9100	3.1619	28.472	0	0	0
2016/11/28	2037	04/05/2017	9.59	Call	Bond Future	2,492.8600	2.4929	3,199.5100	3.1995	28.347	0	0	0
2016/11/28	2037	03/08/2017	9.57	Call	Bond Future	3,101.7700	3.1018	3,828.1900	3.8282	23.420	0	0	0
2016/11/28	2037	03/08/2017			Bond Future	9.9255	87.9948	9.7134	89.6577	(2.137)	0.0000	0.0000	0
2016/11/28	2037	03/08/2017	9.58	Call	Bond Future	3,133.4400	3.1334	3,864.7000	3.8647	23.337	0	0	0
2016/11/28	2037	03/08/2017	9.56	Put	Bond Future	5,966.3600	5.9664	5,025.0000	5.0250	(15.778)	0	0	0
2016/11/28	2037	03/08/2017	9.57	Put	Bond Future	5,916.9300	5.9169	4,980.4000	4.9804	(15.828)	0	0	0
2016/11/28	2037	03/08/2017	9.58	Put	Bond Future	5,867.5000	5.8675	4,935.8100	4.9358	(15.879)	0	0	0
2016/11/28	2037	03/08/2017	9.56	Call	Bond Future	3,069.9900	3.0700	3,791.5800	3.7916	23.505	0	0	0
2016/11/28	2038	02/02/2017	137.07	Put	Bond Future	3,576.6700	3.5767	3,601.5200	3.6015	0.695	0	0	0
2016/11/28	2038	02/02/2017			Bond Future	133.4933	133.4933	133.4685	133.4685	(0.019)	0.0000	0.0000	22,790
2016/11/28	2038	02/02/2017	137.06	Put	Bond Future	3,566.6700	3.5667	3,591.5200	3.5915	0.697	0	0	0
2016/11/28	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2038	02/02/2017	137.05	Put	Bond Future	3,556.6700	3.5567	3,581.5200	3.5815	0.699	0	0	0
2016/11/28	2038	04/05/2017	139.77	Put	Bond Future	3,670.0000	3.6700	3,698.9900	3.6990	0.790	0	0	0
2016/11/28	2038	04/05/2017			Bond Future	136.1000	136.1000	136.0710	136.0710	(0.021)	0.0000	0.0000	0
2016/11/28	2038	04/05/2017	139.79	Put	Bond Future	3,690.0000	3.6900	3,718.9900	3.7190	0.786	0	0	0
2016/11/28	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2038	04/05/2017	139.78	Put	Bond Future	3,680.0000	3.6800	3,708.9900	3.7090	0.788	0	0	0
2016/11/28	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2038	03/08/2017			Bond Future	137.3432	137.3432	137.3134	137.3134	(0.022)	0.0000	0.0000	0
2016/11/28	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2038	03/08/2017	141.16	Put	Bond Future	3,816.8300	3.8168	3,846.5900	3.8466	0.780	0	0	0
2016/11/28	2038	03/08/2017	141.18	Put	Bond Future	3,836.8300	3.8368	3,866.5900	3.8666	0.776	0	0	0
2016/11/28	2038	03/08/2017	141.17	Put	Bond Future	3,826.8300	3.8268	3,856.5900	3.8566	0.778	0	0	0
2016/11/28	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2040	02/02/2017	9.58	Call	Bond Future	1,483.5000	1.4835	2,143.0300	2.1430	44.458	0	0	0
2016/11/28	2040	02/02/2017			Bond Future	9.8584	92.4164	9.6585	94.1329	(2.028)	0.0000	0.0000	8,238
2016/11/28	2040	02/02/2017	9.59	Call	Bond Future	1,514.1700	1.5142	2,182.9500	2.1829	44.168	0	0	0
2016/11/28	2040	02/02/2017	9.60	Call	Bond Future	1,545.3900	1.5454	2,223.4500	2.2234	43.876	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
2016/11/28	2040	02/02/2017	9.58	Put	Bond Future	3,887.9100	3.8879	2,830.9100	2.8309	(27.187)	0	0	0
2016/11/28	2040	02/02/2017	9.60	Put	Bond Future	3,773.6700	3.7737	2,735.2000	2.7352	(27.519)	0	0	0
2016/11/28	2040	02/02/2017	9.59	Put	Bond Future	3,830.4500	3.8305	2,782.7000	2.7827	(27.353)	0	0	0
2016/11/28	2040	04/05/2017			Bond Future	9.9136	94.2156	9.7079	95.9631	(2.075)	0.0000	0.0000	0
2016/11/28	2040	04/05/2017	9.62	Put	Bond Future	5,210.5000	5.2105	4,217.3100	4.2173	(19.061)	0	0	0
2016/11/28	2040	04/05/2017	9.64	Put	Bond Future	5,104.5900	5.1046	4,123.9000	4.1239	(19.212)	0	0	0
2016/11/28	2040	04/05/2017	9.62	Call	Bond Future	2,699.2100	2.6992	3,453.4700	3.4535	27.944	0	0	0
2016/11/28	2040	04/05/2017	9.63	Put	Bond Future	5,157.2300	5.1572	4,170.2800	4.1703	(19.137)	0	0	0
2016/11/28	2040	04/05/2017	9.63	Call	Bond Future	2,733.3100	2.7333	3,493.8100	3.4938	27.823	0	0	0
2016/11/28	2040	04/05/2017	9.64	Call	Bond Future	2,767.9100	2.7679	3,534.6700	3.5347	27.702	0	0	0
2016/11/28	2040	03/08/2017			Bond Future	9.9643	91.6009	9.7524	93.3833	(2.127)	0.0000	0.0000	0
2016/11/28	2040	03/08/2017	9.61	Put	Bond Future	6,413.4900	6.4135	5,413.5900	5.4136	(15.591)	0	0	0
2016/11/28	2040	03/08/2017	9.63	Put	Bond Future	6,307.8400	6.3078	5,318.1700	5.3182	(15.690)	0	0	0
2016/11/28	2040	03/08/2017	9.61	Call	Bond Future	3,400.9900	3.4010	4,183.4900	4.1835	23.008	0	0	0
2016/11/28	2040	03/08/2017	9.62	Put	Bond Future	6,360.6600	6.3607	5,365.8800	5.3659	(15.640)	0	0	0
2016/11/28	2040	03/08/2017	9.62	Call	Bond Future	3,435.3800	3.4354	4,223.0000	4.2230	22.927	0	0	0
2016/11/28	2040	03/08/2017	9.63	Call	Bond Future	3,469.6600	3.4697	4,262.3900	4.2624	22.847	0	0	0
2016/11/28	2044	02/02/2017			Bond Future	9.8567	89.7747	9.6569	91.5117	(2.027)	0.0000	0.0000	20,651
2016/11/28	2044	02/02/2017	9.77	Call	Bond Future	2,179.5400	2.1795	3,029.8900	3.0299	39.015	0	0	0
2016/11/28	2044	02/02/2017	9.76	Put	Bond Future	2,973.7500	2.9738	2,077.5100	2.0775	(30.138)	0	0	0
2016/11/28	2044	02/02/2017	9.78	Put	Bond Future	2,879.1300	2.8791	2,001.8800	2.0019	(30.469)	0	0	0
2016/11/28	2044	02/02/2017	9.77	Put	Bond Future	2,926.2400	2.9262	2,039.5100	2.0395	(30.303)	0	0	0
2016/11/28	2044	02/02/2017	9.78	Call	Bond Future	2,219.0900	2.2191	3,078.9200	3.0789	38.747	0	0	0
2016/11/28	2044	02/02/2017	9.76	Call	Bond Future	2,140.2500	2.1403	2,981.0900	2.9811	39.287	0	0	0
2016/11/28	2044	04/05/2017			Bond Future	9.9096	91.5225	9.7042	93.2909	(2.073)	0.0000	0.0000	0
2016/11/28	2044	04/05/2017	9.67	Call	Bond Future	2,933.7600	2.9338	3,732.7400	3.7327	27.234	0	0	0
2016/11/28	2044	04/05/2017	9.66	Put	Bond Future	5,054.9200	5.0549	4,079.1900	4.0792	(19.303)	0	0	0
2016/11/28	2044	04/05/2017	9.68	Put	Bond Future	4,950.6100	4.9506	3,987.5200	3.9875	(19.454)	0	0	0
2016/11/28	2044	04/05/2017	9.67	Put	Bond Future	5,002.7000	5.0027	4,033.2800	4.0333	(19.378)	0	0	0
2016/11/28	2044	04/05/2017	9.68	Call	Bond Future	2,969.6500	2.9696	3,774.9600	3.7750	27.118	0	0	0
2016/11/28	2044	04/05/2017	9.66	Call	Bond Future	2,897.8700	2.8979	3,690.5400	3.6905	27.354	0	0	0
2016/11/28	2044	03/08/2017			Bond Future	9.9582	88.9789	9.7467	90.7826	(2.123)	0.0000	0.0000	0
2016/11/28	2044	03/08/2017	9.62	Put	Bond Future	6,429.8700	6.4299	5,428.3500	5.4284	(15.576)	0	0	0
2016/11/28	2044	03/08/2017	9.64	Put	Bond Future	6,323.1600	6.3232	5,332.0000	5.3320	(15.675)	0	0	0
2016/11/28	2044	03/08/2017	9.63	Put	Bond Future	6,376.2000	6.3762	5,379.8600	5.3799	(15.626)	0	0	0
2016/11/28	2044	03/08/2017	9.64	Call	Bond Future	3,585.2000	3.5852	4,397.7900	4.3978	22.665	0	0	0
2016/11/28	2044	03/08/2017	9.62	Call	Bond Future	3,515.0100	3.5150	4,317.2400	4.3172	22.823	0	0	0
2016/11/28	2044	03/08/2017	9.63	Call	Bond Future	3,549.8600	3.5499	4,357.2700	4.3573	22.745	0	0	0
2016/11/28	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2046	02/02/2017	137.14	Put	Bond Future	4,553.2300	4.5532	4,577.3200	4.5773	0.529	0	0	0
2016/11/28	2046	02/02/2017			Bond Future	132.5868	132.5868	132.5627	132.5627	(0.018)	0.0000	0.0000	18,408
2016/11/28	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2046	02/02/2017	137.13	Put	Bond Future	4,543.2300	4.5432	4,567.3200	4.5673	0.530	0	0	0
2016/11/28	2046	02/02/2017	137.15	Put	Bond Future	4,563.2300	4.5632	4,587.3200	4.5873	0.528	0	0	0
2016/11/28	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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2016/11/28	2046	04/05/2017			Bond Future	133.6477	133.6477	133.6195	133.6195	(0.021)	0.0000	0.0000	0
2016/11/28	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2046	04/05/2017	138.32	Put	Bond Future	4,672.3400	4.6723	4,700.5100	4.7005	0.603	0	0	0
2016/11/28	2046	04/05/2017	138.34	Put	Bond Future	4,692.3400	4.6923	4,720.5100	4.7205	0.600	0	0	0
2016/11/28	2046	04/05/2017	138.33	Put	Bond Future	4,682.3400	4.6823	4,710.5100	4.7105	0.602	0	0	0
2016/11/28	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2046	03/08/2017	141.17	Put	Bond Future	4,829.5900	4.8296	4,858.4700	4.8585	0.598	0	0	0
2016/11/28	2046	03/08/2017			Bond Future	136.3404	136.3404	136.3115	136.3115	(0.021)	0.0000	0.0000	0
2016/11/28	2046	03/08/2017	141.19	Put	Bond Future	4,849.5900	4.8496	4,878.4700	4.8785	0.596	0	0	0
2016/11/28	2046	03/08/2017	141.18	Put	Bond Future	4,839.5900	4.8396	4,868.4700	4.8685	0.597	0	0	0
2016/11/28	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2050	02/02/2017	144.97	Put	Bond Future	2,973.8400	2.9738	3,000.3900	3.0004	0.893	0	0	0
2016/11/28	2050	02/02/2017			Bond Future	141.9962	141.9962	141.9696	141.9696	(0.019)	0.0000	0.0000	24,822
2016/11/28	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2050	02/02/2017	144.96	Put	Bond Future	2,963.8400	2.9638	2,990.3900	2.9904	0.896	0	0	0
2016/11/28	2050	02/02/2017	144.98	Put	Bond Future	2,983.8400	2.9838	3,010.3900	3.0104	0.890	0	0	0
2016/11/28	2050	04/05/2017			Bond Future	144.7684	144.7684	144.7380	144.7380	(0.021)	0.0000	0.0000	0
2016/11/28	2050	04/05/2017	147.83	Put	Bond Future	3,061.5500	3.0615	3,092.0000	3.0920	0.995	0	0	0
2016/11/28	2050	04/05/2017	147.85	Put	Bond Future	3,081.5500	3.0815	3,112.0000	3.1120	0.988	0	0	0
2016/11/28	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2050	04/05/2017	147.84	Put	Bond Future	3,071.5500	3.0715	3,102.0000	3.1020	0.991	0	0	0
2016/11/28	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2050	03/08/2017			Bond Future	146.0239	146.0239	145.9922	145.9922	(0.022)	0.0000	0.0000	0
2016/11/28	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	2050	03/08/2017	149.22	Put	Bond Future	3,196.1000	3.1961	3,227.7600	3.2278	0.991	0	0	0
2016/11/28	2050	03/08/2017	149.24	Put	Bond Future	3,216.1000	3.2161	3,247.7600	3.2478	0.984	0	0	0
2016/11/28	2050	03/08/2017	149.23	Put	Bond Future	3,206.1000	3.2061	3,237.7600	3.2378	0.987	0	0	0
2016/11/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	AL37	02/02/2017			Index Future	508.5110	508.5110	511.7940	511.7940	0.646	0.0000	0.0000	7
2016/11/28	AL37	04/05/2017			Index Future	518.4090	518.4090	521.7410	521.7410	0.643	0.0000	0.0000	0
2016/11/28	AL37	03/08/2017			Index Future	528.8230	528.8230	532.2200	532.2200	0.642	0.0000	0.0000	0
2016/11/28	AL7T	02/02/2017			Index Future	585.2130	585.2130	591.8850	591.8850	1.140	0.0000	0.0000	2
2016/11/28	AL7T	04/05/2017			Index Future	596.6040	596.6040	603.3890	603.3890	1.137	0.0000	0.0000	0

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2016/11/28	AL7T	03/08/2017			Index Future	608.5890	608.5890	615.5070	615.5070	1.137	0.0000	0.0000	0
2016/11/28	ALBI	02/02/2017			Index Future	530.4380	530.4380	537.7680	537.7680	1.382	0.0000	0.0000	751
2016/11/28	ALBI	04/05/2017			Index Future	540.7620	540.7620	548.2200	548.2200	1.379	0.0000	0.0000	0
2016/11/28	ALBI	03/08/2017			Index Future	551.6260	551.6260	559.2300	559.2300	1.378	0.0000	0.0000	0
2016/11/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/11/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/11/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/28	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	EL28	02/02/2017			Bond Future	129.6425	129.6425	129.1133	129.1133	(0.408)	0.0000	0.0000	0
2016/11/28	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	EL28	02/02/2017	135.10	Put	Bond Future	5,457.4500	5.4575	5,986.6900	5.9867	9.698	0	0	0
2016/11/28	EL28	02/02/2017	135.12	Put	Bond Future	5,477.4500	5.4775	6,006.6900	6.0067	9.662	0	0	0
2016/11/28	EL28	02/02/2017	135.11	Put	Bond Future	5,467.4500	5.4675	5,996.6900	5.9967	9.680	0	0	0
2016/11/28	EL28	04/05/2017			Bond Future	130.4920	130.4920	129.9490	129.9490	(0.416)	0.0000	0.0000	0
2016/11/28	EL28	04/05/2017	137.90	Put	Bond Future	7,408.0000	7.4080	7,951.0300	7.9510	7.330	0	0	0
2016/11/28	EL28	04/05/2017	137.92	Put	Bond Future	7,428.0000	7.4280	7,971.0300	7.9710	7.311	0	0	0
2016/11/28	EL28	04/05/2017	137.91	Put	Bond Future	7,418.0000	7.4180	7,961.0300	7.9610	7.320	0	0	0
2016/11/28	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	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	
2016/11/28	EL28	04/05/2017	137.92	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/28	EL28	03/08/2017	135.17	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/28	EL28	03/08/2017			Bond Future		133.1215	133.1215	132.5672	(0.416)	0.0000	0.0000	0	
2016/11/28	EL28	03/08/2017	135.18	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/28	EL28	03/08/2017	135.16	Put	Bond Future		2,038.5400	2.0385	2,592.7700	2.5928	27.188	0	0	0
2016/11/28	EL28	03/08/2017	135.18	Put	Bond Future		2,058.5400	2.0585	2,612.7700	2.6128	26.923	0	0	0
2016/11/28	EL28	03/08/2017	135.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/28	EL28	03/08/2017	135.17	Put	Bond Future		2,048.5400	2.0485	2,602.7700	2.6028	27.055	0	0	0
2016/11/28	ES33	02/02/2017			Bond Future		10.7512	78.0651	10.5502	79.3238	(1.869)	0.0000	0.0000	8,849
2016/11/28	ES33	02/02/2017	10.59	Put	Bond Future		1,007.0900	1.0071	0.0000	0.0000	(100.000)	0	0	0
2016/11/28	ES33	02/02/2017	10.61	Put	Bond Future		880.9900	0.8810	0.0000	0.0000	(100.000)	0	0	0
2016/11/28	ES33	02/02/2017	10.59	Call	Bond Future		0.0000	0.0000	251.6700	0.2517	100.000	0	0	0
2016/11/28	ES33	02/02/2017	10.60	Put	Bond Future		944.0000	0.9440	0.0000	0.0000	(100.000)	0	0	0
2016/11/28	ES33	02/02/2017	10.60	Call	Bond Future		0.0000	0.0000	314.7600	0.3148	100.000	0	0	0
2016/11/28	ES33	02/02/2017	10.61	Call	Bond Future		0.0000	0.0000	377.7700	0.3778	100.000	0	0	0
2016/11/28	ES33	04/05/2017			Bond Future		10.8370	75.7907	10.6297	77.0720	(1.913)	0.0000	0.0000	0
2016/11/28	ES33	04/05/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	ES33	04/05/2017	10.54	Put	Bond Future		1,845.9700	1.8460	564.6700	0.5647	(69.411)	0	0	0
2016/11/28	ES33	04/05/2017	10.56	Put	Bond Future		1,719.5400	1.7195	438.2400	0.4382	(74.514)	0	0	0
2016/11/28	ES33	04/05/2017	10.55	Put	Bond Future		1,782.7200	1.7827	501.4200	0.5014	(71.873)	0	0	0
2016/11/28	ES33	04/05/2017	10.56	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	ES33	04/05/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	ES33	03/08/2017			Bond Future		10.9165	77.3138	10.7023	78.6207	(1.962)	0.0000	0.0000	0
2016/11/28	ES33	03/08/2017	10.53	Put	Bond Future		2,383.1200	2.3831	1,076.2500	1.0763	(54.839)	0	0	0
2016/11/28	ES33	03/08/2017	10.55	Put	Bond Future		2,257.0200	2.2570	950.1500	0.9502	(57.902)	0	0	0
2016/11/28	ES33	03/08/2017	10.54	Put	Bond Future		2,320.0300	2.3200	1,013.1600	1.0132	(56.330)	0	0	0
2016/11/28	ES33	03/08/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	ES33	03/08/2017	10.53	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	ES33	03/08/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	ES42	02/02/2017			Bond Future		10.8668	82.1559	10.6661	83.5956	(1.847)	0.0000	0.0000	8,777
2016/11/28	ES42	04/05/2017			Bond Future		10.9520	79.4924	10.7448	80.9580	(1.892)	0.0000	0.0000	0
2016/11/28	ES42	03/08/2017			Bond Future		11.0297	81.0902	10.8158	82.5851	(1.939)	0.0000	0.0000	0
2016/11/28	GOVI	02/02/2017	533.34	Call	GOVI		0.0000	0.0000	22,620.0000	2.2620	100.000	0	0	0
2016/11/28	GOVI	02/02/2017			GOVI		528.3100	528.3100	535.6020	535.6020	1.380	0.0000	0.0000	487
2016/11/28	GOVI	02/02/2017	533.32	Call	GOVI		0.0000	0.0000	22,820.0000	2.2820	100.000	0	0	0
2016/11/28	GOVI	02/02/2017	533.33	Call	GOVI		0.0000	0.0000	22,720.0000	2.2720	100.000	0	0	0
2016/11/28	GOVI	02/02/2017	533.32	Put	GOVI		50,100.0000	5.0100	0.0000	0.0000	(100.000)	0	0	0
2016/11/28	GOVI	02/02/2017	533.34	Put	GOVI		50,300.0000	5.0300	0.0000	0.0000	(100.000)	0	0	0
2016/11/28	GOVI	02/02/2017	533.33	Put	GOVI		50,200.0000	5.0200	0.0000	0.0000	(100.000)	0	0	0
2016/11/28	GOVI	04/05/2017			GOVI		538.5930	538.5930	546.0110	546.0110	1.377	0.0000	0.0000	0
2016/11/28	GOVI	04/05/2017	262.19	Call	GOVI		2,764,030.0000	276.4030	2,838,210.0000	283.8210	2.684	0	0	0
2016/11/28	GOVI	04/05/2017	262.20	Call	GOVI		2,763,930.0000	276.3930	2,838,110.0000	283.8110	2.684	0	0	0
2016/11/28	GOVI	04/05/2017	262.18	Call	GOVI		2,764,130.0000	276.4130	2,838,310.0000	283.8310	2.684	0	0	0
2016/11/28	GOVI	04/05/2017	262.19	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	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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2016/11/28	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	GOVI	03/08/2017			GOVI	549.4130	549.4130	556.9780	556.9780	1.377	0.0000	0.0000	0
2016/11/28	GOVI	03/08/2017	561.11	Put	GOVI	116,970.0000	11.6970	41,320.0000	4.1320	(64.675)	0	0	0
2016/11/28	GOVI	03/08/2017	561.09	Put	GOVI	116,770.0000	11.6770	41,120.0000	4.1120	(64.785)	0	0	0
2016/11/28	GOVI	03/08/2017	561.10	Put	GOVI	116,870.0000	11.6870	41,220.0000	4.1220	(64.730)	0	0	0
2016/11/28	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/11/28	IGOV	02/02/2017			Index Future	250.6480	250.6480	250.1960	250.1960	(0.180)	0.0000	0.0000	1,070
2016/11/28	IGOV	04/05/2017			Index Future	255.5420	255.5420	255.0730	255.0730	(0.184)	0.0000	0.0000	0
2016/11/28	IGOV	03/08/2017			Index Future	260.6900	260.6900	260.2110	260.2110	(0.184)	0.0000	0.0000	0
2016/11/28	ILBI	02/02/2017			Index Future	679.6610	679.6610	678.6550	678.6550	(0.148)	0.0000	0.0000	155
2016/11/28	ILBI	04/05/2017			Index Future	692.8660	692.8660	691.8380	691.8380	(0.148)	0.0000	0.0000	0
2016/11/28	ILBI	03/08/2017			Index Future	706.5050	706.5050	705.4570	705.4570	(0.148)	0.0000	0.0000	0
2016/11/28	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/11/28	IS01	16/03/2017			Interest Rate Swap	100.0077	100.0077	100.0057	100.0057	(0.002)	0.0000	0.0000	0
2016/11/28	IS01	15/06/2017			Interest Rate Swap	99.6442	99.6442	99.6317	99.6317	(0.013)	0.0000	0.0000	0
2016/11/28	IS01	21/09/2017			Interest Rate Swap	99.7172	99.7172	99.6849	99.6849	(0.032)	0.0000	0.0000	0
2016/11/28	IS01	21/12/2017			Interest Rate Swap	100.0424	100.0424	99.9971	99.9971	(0.045)	0.0000	0.0000	0
2016/11/28	IS02	18/12/2017			Interest Rate Swap	100.0652	100.0652	100.0197	100.0197	(0.045)	0.0000	0.0000	0
2016/11/28	IS02	16/03/2018			Interest Rate Swap	99.4138	99.4138	99.3420	99.3420	(0.072)	0.0000	0.0000	0
2016/11/28	IS02	15/06/2018			Interest Rate Swap	99.1451	99.1451	99.0528	99.0528	(0.093)	0.0000	0.0000	0
2016/11/28	IS02	21/09/2018			Interest Rate Swap	99.2801	99.2801	99.1623	99.1623	(0.119)	0.0000	0.0000	0
2016/11/28	IS02	21/12/2018			Interest Rate Swap	99.8500	99.8500	99.7100	99.7100	(0.140)	0.0000	0.0000	0
2016/11/28	IS05	17/12/2020			Interest Rate Swap	98.9877	98.9877	98.5781	98.5781	(0.414)	0.0000	0.0000	0
2016/11/28	IS05	16/03/2021			Interest Rate Swap	98.4338	98.4338	97.9807	97.9807	(0.460)	0.0000	0.0000	0
2016/11/28	IS05	15/06/2021			Interest Rate Swap	97.8526	97.8526	97.3546	97.3546	(0.509)	0.0000	0.0000	0
2016/11/28	IS05	21/09/2021			Interest Rate Swap	98.2407	98.2407	97.6993	97.6993	(0.551)	0.0000	0.0000	0
2016/11/28	IS05	21/12/2021			Interest Rate Swap	100.5650	100.5650	99.9973	99.9973	(0.565)	0.0000	0.0000	50
2016/11/28	IS10	17/12/2025			Interest Rate Swap	100.6138	100.6138	99.6436	99.6436	(0.964)	0.0000	0.0000	0
2016/11/28	IS10	16/03/2026			Interest Rate Swap	97.8075	97.8075	96.8108	96.8108	(1.019)	0.0000	0.0000	0
2016/11/28	IS10	15/06/2026			Interest Rate Swap	96.6772	96.6772	95.6640	95.6640	(1.048)	0.0000	0.0000	0
2016/11/28	IS10	21/09/2026			Interest Rate Swap	98.8240	98.8240	97.8115	97.8115	(1.025)	0.0000	0.0000	0
2016/11/28	IS10	21/12/2026			Interest Rate Swap	102.5031	102.5031	101.5024	101.5024	(0.976)	0.0000	0.0000	0
2016/11/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/11/28	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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2016/11/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/11/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/11/28	JBAF	21/12/2016			Jibar Tradeable Future	7.4100	92.5900	7.3800	92.6200	(0.405)	0.0000	0.0000	10,000
2016/11/28	JBAF	18/01/2017			Jibar Tradeable Future	7.4200	92.5800	7.4300	92.5700	0.135	0.0000	0.0000	0
2016/11/28	JBAF	15/02/2017			Jibar Tradeable Future	7.4500	92.5500	7.4700	92.5300	0.268	0.0000	0.0000	0
2016/11/28	JBAF	15/03/2017			Jibar Tradeable Future	7.4600	92.5400	7.4700	92.5300	0.134	0.0000	0.0000	1,000
2016/11/28	JBAF	19/04/2017			Jibar Tradeable Future	7.4200	92.5800	7.5400	92.4600	1.617	0.0000	0.0000	0
2016/11/28	JBAF	17/05/2017			Jibar Tradeable Future	7.4200	92.5800	7.5500	92.4500	1.752	0.0000	0.0000	0
2016/11/28	JBAF	21/06/2017			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2016/11/28	JBAF	20/09/2017			Jibar Tradeable Future	7.6700	92.3300	7.6800	92.3200	0.130	0.0000	0.0000	0
2016/11/28	JBAF	20/12/2017			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	0
2016/11/28	JBAF	20/03/2018			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2016/11/28	JBAF	20/06/2018			Jibar Tradeable Future	7.8500	92.1500	7.8000	92.2000	(0.637)	0.0000	0.0000	0
2016/11/28	JBAF	19/09/2018			Jibar Tradeable Future	7.8800	92.1200	8.3100	91.6900	5.457	0.0000	0.0000	0
2016/11/28	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/11/28	R023	02/02/2017	8.85	Call	Bond Future	1,200.6200	1.2006	1,652.3200	1.6523	37.622	0	0	0
2016/11/28	R023	02/02/2017			Bond Future	8.8231	98.4632	8.6405	99.2845	(2.070)	0.0000	0.0000	16,460
2016/11/28	R023	02/02/2017	8.86	Call	Bond Future	1,224.2600	1.2243	1,681.0400	1.6810	37.311	0	0	0
2016/11/28	R023	02/02/2017	8.84	Put	Bond Future	1,101.6300	1.1016	726.9200	0.7269	(34.014)	0	0	0
2016/11/28	R023	02/02/2017	8.86	Put	Bond Future	1,059.3100	1.0593	694.7800	0.6948	(34.412)	0	0	0
2016/11/28	R023	02/02/2017	8.84	Call	Bond Future	1,177.2500	1.1772	1,623.8500	1.6238	37.936	0	0	0
2016/11/28	R023	02/02/2017	8.85	Put	Bond Future	1,080.3200	1.0803	710.7100	0.7107	(34.213)	0	0	0
2016/11/28	R023	04/05/2017	8.61	Call	Bond Future	1,185.8100	1.1858	1,538.1900	1.5382	29.716	0	0	0
2016/11/28	R023	04/05/2017			Bond Future	8.8716	96.4471	8.6797	97.2818	(2.163)	0.0000	0.0000	0
2016/11/28	R023	04/05/2017	8.59	Call	Bond Future	1,151.2600	1.1513	1,496.8900	1.4969	30.022	0	0	0
2016/11/28	R023	04/05/2017	8.60	Call	Bond Future	1,168.4500	1.1684	1,517.4500	1.5175	29.869	0	0	0
2016/11/28	R023	04/05/2017	8.59	Put	Bond Future	2,379.3000	2.3793	1,890.1900	1.8902	(20.557)	0	0	0
2016/11/28	R023	04/05/2017	8.61	Put	Bond Future	2,325.9700	2.3260	1,843.6100	1.8436	(20.738)	0	0	0
2016/11/28	R023	04/05/2017	8.60	Put	Bond Future	2,352.5400	2.3525	1,866.8000	1.8668	(20.647)	0	0	0
2016/11/28	R023	03/08/2017	8.60	Put	Bond Future	2,776.8700	2.7769	2,290.5800	2.2906	(17.512)	0	0	0
2016/11/28	R023	03/08/2017			Bond Future	8.9085	98.3851	8.7059	99.2364	(2.274)	0.0000	0.0000	0
2016/11/28	R023	03/08/2017	8.59	Put	Bond Future	2,802.2000	2.8022	2,313.1600	2.3132	(17.452)	0	0	0
2016/11/28	R023	03/08/2017	8.60	Call	Bond Future	1,476.6800	1.4767	1,841.6900	1.8417	24.718	0	0	0
2016/11/28	R023	03/08/2017	8.58	Call	Bond Future	1,442.1400	1.4421	1,801.6400	1.8016	24.928	0	0	0
2016/11/28	R023	03/08/2017	8.59	Call	Bond Future	1,459.5000	1.4595	1,821.7600	1.8218	24.821	0	0	0
2016/11/28	R023	03/08/2017	8.58	Put	Bond Future	2,827.3800	2.8274	2,335.5800	2.3356	(17.394)	0	0	0
2016/11/28	R035	02/02/2017			Bond Future	9.7726	96.3666	9.5723	97.9733	(2.049)	0.0000	0.0000	5,957
2016/11/28	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R035	02/02/2017	9.50	Put	Bond Future	2,197.5200	2.1975	590.7800	0.5908	(73.116)	0	0	0
2016/11/28	R035	02/02/2017	9.51	Put	Bond Future	2,115.5100	2.1155	508.7700	0.5088	(75.950)	0	0	0
2016/11/28	R035	02/02/2017	9.52	Put	Bond Future	2,033.6000	2.0336	426.8600	0.4269	(79.010)	0	0	0
2016/11/28	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R035	04/05/2017	9.55	Put	Bond Future	2,198.9700	2.1990	563.4700	0.5635	(74.376)	0	0	0

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2016/11/28	R035	04/05/2017			Bond Future	9.8259	93.7387	9.6198	95.3742	(2.098)	0.0000	0.0000	0
2016/11/28	R035	04/05/2017	9.54	Put	Bond Future	2,280.1600	2.2802	644.6600	0.6447	(71.727)	0	0	0
2016/11/28	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R035	04/05/2017	9.53	Put	Bond Future	2,361.4600	2.3615	725.9600	0.7260	(69.258)	0	0	0
2016/11/28	R035	03/08/2017			Bond Future	9.8731	95.6225	9.6605	97.2907	(2.153)	0.0000	0.0000	0
2016/11/28	R035	03/08/2017	9.52	Put	Bond Future	2,796.7500	2.7968	1,128.6000	1.1286	(59.646)	0	0	0
2016/11/28	R035	03/08/2017	9.50	Put	Bond Future	2,959.0200	2.9590	1,290.8700	1.2909	(56.375)	0	0	0
2016/11/28	R035	03/08/2017	9.51	Put	Bond Future	2,877.8300	2.8778	1,209.6800	1.2097	(57.966)	0	0	0
2016/11/28	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R186	02/02/2017	8.00	Put	Bond Future	7,971.7000	7.9717	6,720.5000	6.7205	(15.696)	0	0	0
2016/11/28	R186	02/02/2017	9.40	Call	Bond Future	2,959.4500	2.9594	3,877.9600	3.8780	31.037	0	0	0
2016/11/28	R186	02/02/2017	8.81	Put	Bond Future	2,997.1100	2.9971	2,153.1700	2.1532	(28.158)	0	0	0
2016/11/28	R186	02/02/2017	9.10	Put	Bond Future	1,819.1400	1.8191	1,205.4600	1.2055	(33.735)	0	0	2,546
2016/11/28	R186	02/02/2017			Bond Future	9.1076	110.3017	8.9165	111.6128	(2.098)	0.0000	0.0000	115,536
2016/11/28	R186	02/02/2017	9.50	Call	Bond Future	3,422.2700	3.4223	4,403.9200	4.4039	28.684	0	0	0
2016/11/28	R186	02/02/2017	8.43	Put	Bond Future	5,078.1300	5.0781	3,983.1000	3.9831	(21.564)	0	0	0
2016/11/28	R186	02/02/2017	8.80	Put	Bond Future	3,044.5100	3.0445	2,192.9300	2.1929	(27.971)	0	0	0
2016/11/28	R186	02/02/2017	8.87	Call	Bond Future	1,088.0600	1.0881	1,601.9000	1.6019	47.225	0	0	0
2016/11/28	R186	02/02/2017	8.90	Put	Bond Future	2,589.6800	2.5897	1,816.0300	1.8160	(29.874)	0	0	750
2016/11/28	R186	02/02/2017	8.00	Call	Bond Future	69.0500	0.0691	129.0300	0.1290	86.865	0	0	7,000
2016/11/28	R186	02/02/2017	8.60	Call	Bond Future	549.5600	0.5496	866.5300	0.8665	57.677	0	0	7,000
2016/11/28	R186	02/02/2017	8.81	Call	Bond Future	945.9100	0.9459	1,413.1500	1.4131	49.396	0	0	0
2016/11/28	R186	02/02/2017	8.37	Call	Bond Future	273.6300	0.2736	459.4700	0.4595	67.917	0	0	500
2016/11/28	R186	02/02/2017	8.62	Put	Bond Future	3,968.6700	3.9687	2,987.6700	2.9877	(24.719)	0	0	0
2016/11/28	R186	02/02/2017	8.79	Call	Bond Future	901.4500	0.9014	1,353.4400	1.3534	50.140	0	0	0
2016/11/28	R186	02/02/2017	8.95	Call	Bond Future	1,298.8200	1.2988	1,876.2300	1.8762	44.457	0	0	0
2016/11/28	R186	02/02/2017	9.02	Call	Bond Future	1,504.8400	1.5048	2,138.4900	2.1385	42.107	0	0	0
2016/11/28	R186	02/02/2017	8.87	Put	Bond Future	2,721.6100	2.7216	1,924.2700	1.9243	(29.297)	0	0	500
2016/11/28	R186	02/02/2017	9.50	Put	Bond Future	795.7600	0.7958	466.2300	0.4662	(41.411)	0	0	13,550
2016/11/28	R186	02/02/2017	8.43	Call	Bond Future	331.9200	0.3319	548.0700	0.5481	65.121	0	0	750
2016/11/28	R186	02/02/2017	8.80	Call	Bond Future	923.4900	0.9235	1,383.0900	1.3831	49.768	0	0	0
2016/11/28	R186	02/02/2017	8.90	Call	Bond Future	1,164.1700	1.1642	1,701.7000	1.7017	46.173	0	0	0
2016/11/28	R186	02/02/2017	9.40	Put	Bond Future	994.1500	0.9942	601.4800	0.6015	(39.498)	0	0	750
2016/11/28	R186	02/02/2017	9.10	Call	Bond Future	1,767.1300	1.7671	2,464.6300	2.4646	39.471	0	0	0
2016/11/28	R186	02/02/2017	8.37	Put	Bond Future	5,453.3700	5.4534	4,328.0300	4.3280	(20.636)	0	0	0
2016/11/28	R186	02/02/2017	8.60	Put	Bond Future	4,079.3700	4.0794	3,085.1600	3.0852	(24.372)	0	0	0
2016/11/28	R186	02/02/2017	8.62	Call	Bond Future	580.8200	0.5808	911.0000	0.9110	56.847	0	0	500
2016/11/28	R186	02/02/2017	8.79	Put	Bond Future	3,092.3400	3.0923	2,233.1500	2.2331	(27.784)	0	0	0
2016/11/28	R186	02/02/2017	8.95	Put	Bond Future	2,378.7800	2.3788	1,645.0100	1.6450	(30.846)	0	0	2,546
2016/11/28	R186	02/02/2017	9.02	Put	Bond Future	2,103.4700	2.1035	1,425.9400	1.4259	(32.210)	0	0	500
2016/11/28	R186	04/05/2017			Bond Future	9.1580	112.4488	8.9595	113.7825	(2.168)	0.0000	0.0000	0
2016/11/28	R186	04/05/2017	8.89	Put	Bond Future	3,708.3600	3.7084	2,943.2800	2.9433	(20.631)	0	0	0
2016/11/28	R186	04/05/2017	8.91	Put	Bond Future	3,626.7500	3.6268	2,872.1800	2.8722	(20.806)	0	0	0

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2016/11/28	R186	04/05/2017	8.90	Put	Bond Future	3,667.4100	3.6674	2,907.5800	2.9076	(20.718)	0	0	0
2016/11/28	R186	04/05/2017	8.91	Call	Bond Future	1,957.5500	1.9575	2,536.6500	2.5366	29.583	0	0	0
2016/11/28	R186	04/05/2017	8.89	Call	Bond Future	1,903.0700	1.9031	2,471.6600	2.4717	29.878	0	0	0
2016/11/28	R186	04/05/2017	8.90	Call	Bond Future	1,930.1900	1.9302	2,504.0300	2.5040	29.730	0	0	0
2016/11/28	R186	03/08/2017	8.93	Put	Bond Future	4,305.5000	4.3055	3,555.0300	3.5550	(17.430)	0	0	0
2016/11/28	R186	03/08/2017			Bond Future	9.1997	109.4030	8.9928	110.7633	(2.248)	0.0000	0.0000	0
2016/11/28	R186	03/08/2017	8.92	Put	Bond Future	4,344.8300	4.3448	3,590.0800	3.5901	(17.371)	0	0	0
2016/11/28	R186	03/08/2017	8.91	Call	Bond Future	2,472.4000	2.4724	3,073.6700	3.0737	24.319	0	0	0
2016/11/28	R186	03/08/2017	8.93	Call	Bond Future	2,527.3000	2.5273	3,137.1300	3.1371	24.130	0	0	0
2016/11/28	R186	03/08/2017	8.92	Call	Bond Future	2,499.9400	2.4999	3,105.4900	3.1055	24.223	0	0	0
2016/11/28	R186	03/08/2017	8.91	Put	Bond Future	4,384.0300	4.3840	3,625.0000	3.6250	(17.314)	0	0	0
2016/11/28	R197	02/02/2017			Bond Future	297.3053	297.3053	297.2508	297.2508	(0.018)	0.0000	0.0000	1,246
2016/11/28	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R197	02/02/2017	302.57	Put	Bond Future	5,264.6600	5.2647	5,319.1700	5.3192	1.035	0	0	0
2016/11/28	R197	02/02/2017	302.59	Put	Bond Future	5,284.6600	5.2847	5,339.1700	5.3392	1.031	0	0	0
2016/11/28	R197	02/02/2017	302.58	Put	Bond Future	5,274.6600	5.2747	5,329.1700	5.3292	1.033	0	0	0
2016/11/28	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R197	04/05/2017	308.58	Put	Bond Future	5,469.7500	5.4698	5,533.2000	5.5332	1.160	0	0	0
2016/11/28	R197	04/05/2017			Bond Future	303.1103	303.1103	303.0468	303.0468	(0.021)	0.0000	0.0000	0
2016/11/28	R197	04/05/2017	308.60	Put	Bond Future	5,489.7500	5.4898	5,553.2000	5.5532	1.156	0	0	0
2016/11/28	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R197	04/05/2017	308.59	Put	Bond Future	5,479.7500	5.4798	5,543.2000	5.5432	1.158	0	0	0
2016/11/28	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R197	03/08/2017			Bond Future	302.3183	302.3183	302.2529	302.2529	(0.022)	0.0000	0.0000	0
2016/11/28	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R197	03/08/2017	308.05	Put	Bond Future	5,731.7000	5.7317	5,797.0900	5.7971	1.141	0	0	0
2016/11/28	R197	03/08/2017	308.07	Put	Bond Future	5,751.7000	5.7517	5,817.0900	5.8171	1.137	0	0	0
2016/11/28	R197	03/08/2017	308.06	Put	Bond Future	5,741.7000	5.7417	5,807.0900	5.8071	1.139	0	0	0
2016/11/28	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R202	02/02/2017			Bond Future	247.1778	247.1778	246.4763	246.4763	(0.284)	0.0000	0.0000	36,619
2016/11/28	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R202	02/02/2017	251.72	Put	Bond Future	4,542.1800	4.5422	5,243.6500	5.2437	15.443	0	0	0
2016/11/28	R202	02/02/2017	251.74	Put	Bond Future	4,562.1800	4.5622	5,263.6500	5.2637	15.376	0	0	0
2016/11/28	R202	02/02/2017	251.73	Put	Bond Future	4,552.1800	4.5522	5,253.6500	5.2537	15.410	0	0	0
2016/11/28	R202	04/05/2017	256.73	Put	Bond Future	4,726.0400	4.7260	5,447.5600	5.4476	15.267	0	0	0
2016/11/28	R202	04/05/2017			Bond Future	252.0040	252.0040	251.2824	251.2824	(0.286)	0.0000	0.0000	0
2016/11/28	R202	04/05/2017	256.72	Put	Bond Future	4,716.0400	4.7160	5,437.5600	5.4376	15.299	0	0	0
2016/11/28	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R202	04/05/2017	256.71	Put	Bond Future	4,706.0400	4.7060	5,427.5600	5.4276	15.332	0	0	0

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2016/11/28	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R202	03/08/2017			Bond Future	253.4169	253.4169	252.6804	252.6804	(0.291)	0.0000	0.0000	0
2016/11/28	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R202	03/08/2017	258.35	Put	Bond Future	4,933.0800	4.9331	5,669.6100	5.6696	14.930	0	0	0
2016/11/28	R202	03/08/2017	258.37	Put	Bond Future	4,953.0800	4.9531	5,689.6100	5.6896	14.870	0	0	0
2016/11/28	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R202	03/08/2017	258.36	Put	Bond Future	4,943.0800	4.9431	5,679.6100	5.6796	14.900	0	0	0
2016/11/28	R203	02/02/2017	7.70	Call	Bond Future	66.9700	0.0670	114.5500	0.1146	71.047	0	0	0
2016/11/28	R203	02/02/2017	7.71	Put	Bond Future	166.4200	0.1664	100.1400	0.1001	(39.827)	0	0	0
2016/11/28	R203	02/02/2017			Bond Future	7.8785	103.5052	7.6799	103.6200	(2.521)	0.0000	0.0000	24,463
2016/11/28	R203	02/02/2017	7.71	Call	Bond Future	69.0500	0.0691	117.5600	0.1176	70.253	0	0	0
2016/11/28	R203	02/02/2017	7.72	Call	Bond Future	71.3400	0.0713	120.8000	0.1208	69.330	0	0	0
2016/11/28	R203	02/02/2017	7.70	Put	Bond Future	170.1200	0.1701	102.9100	0.1029	(39.507)	0	0	0
2016/11/28	R203	02/02/2017	7.72	Put	Bond Future	162.9200	0.1629	97.5900	0.0976	(40.099)	0	0	0
2016/11/28	R203	04/05/2017	6.91	Call	Bond Future	16.9500	0.0170	37.1400	0.0371	119.115	0	0	0
2016/11/28	R203	04/05/2017	6.92	Put	Bond Future	309.9500	0.3100	216.2000	0.2162	(30.247)	0	0	0
2016/11/28	R203	04/05/2017			Bond Future	7.7567	101.3467	7.4291	101.4610	(4.223)	0.0000	0.0000	0
2016/11/28	R203	04/05/2017	6.92	Call	Bond Future	17.4100	0.0174	37.9900	0.0380	118.208	0	0	0
2016/11/28	R203	04/05/2017	6.93	Call	Bond Future	17.8800	0.0179	38.8600	0.0389	117.338	0	0	0
2016/11/28	R203	04/05/2017	6.91	Put	Bond Future	313.0000	0.3130	218.8600	0.2189	(30.077)	0	0	0
2016/11/28	R203	04/05/2017	6.93	Put	Bond Future	306.9100	0.3069	213.5600	0.2136	(30.416)	0	0	0
2016/11/28	R203	03/08/2017	4.89	Call	Bond Future	54.4000	0.0544	54.1600	0.0542	(0.441)	0	0	0
2016/11/28	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/11/28	R203	03/08/2017	4.87	Call	Bond Future	53.1400	0.0531	52.8900	0.0529	(0.470)	0	0	0
2016/11/28	R203	03/08/2017	4.88	Call	Bond Future	53.7700	0.0538	53.5300	0.0535	(0.446)	0	0	0
2016/11/28	R203	03/08/2017	4.87	Put	Bond Future	31.0200	0.0310	30.7700	0.0308	(0.806)	0	0	0
2016/11/28	R203	03/08/2017	4.89	Put	Bond Future	30.1300	0.0301	29.8900	0.0299	(0.797)	0	0	0
2016/11/28	R203	03/08/2017	4.88	Put	Bond Future	30.5700	0.0306	30.3300	0.0303	(0.785)	0	0	0
2016/11/28	R204	02/02/2017	8.28	Call	Bond Future	568.0400	0.5680	768.9100	0.7689	35.362	0	0	0
2016/11/28	R204	02/02/2017			Bond Future	8.0563	100.9438	7.8899	101.2277	(2.065)	0.0000	0.0000	30,194
2016/11/28	R204	02/02/2017	8.29	Call	Bond Future	579.5800	0.5796	782.3400	0.7823	34.984	0	0	0
2016/11/28	R204	02/02/2017	8.30	Call	Bond Future	591.3900	0.5914	795.9800	0.7960	34.595	0	0	0
2016/11/28	R204	02/02/2017	8.28	Put	Bond Future	187.8700	0.1879	104.8100	0.1048	(44.211)	0	0	0
2016/11/28	R204	02/02/2017	8.30	Put	Bond Future	177.3300	0.1773	97.9900	0.0980	(44.741)	0	0	0
2016/11/28	R204	02/02/2017	8.29	Put	Bond Future	182.4600	0.1825	101.2900	0.1013	(44.486)	0	0	0
2016/11/28	R204	04/05/2017	7.90	Put	Bond Future	633.3100	0.6333	473.0000	0.4730	(25.313)	0	0	0
2016/11/28	R204	04/05/2017			Bond Future	8.0885	102.9088	7.8963	103.1956	(2.376)	0.0000	0.0000	0
2016/11/28	R204	04/05/2017	7.92	Put	Bond Future	616.2100	0.6162	458.7300	0.4587	(25.556)	0	0	0
2016/11/28	R204	04/05/2017	7.90	Call	Bond Future	352.0100	0.3520	478.4800	0.4785	35.928	0	0	0
2016/11/28	R204	04/05/2017	7.91	Put	Bond Future	624.7200	0.6247	465.8300	0.4658	(25.434)	0	0	0
2016/11/28	R204	04/05/2017	7.91	Call	Bond Future	358.3700	0.3584	486.2600	0.4863	35.687	0	0	0
2016/11/28	R204	04/05/2017	7.92	Call	Bond Future	364.8000	0.3648	494.1000	0.4941	35.444	0	0	0
2016/11/28	R204	03/08/2017	7.77	Put	Bond Future	749.0900	0.7491	578.9500	0.5790	(22.713)	0	0	0
2016/11/28	R204	03/08/2017			Bond Future	8.0783	100.9344	7.8490	101.2267	(2.838)	0.0000	0.0000	0
2016/11/28	R204	03/08/2017	7.76	Put	Bond Future	756.7200	0.7567	585.4600	0.5855	(22.632)	0	0	0
2016/11/28	R204	03/08/2017	7.75	Call	Bond Future	345.3800	0.3454	465.3700	0.4654	34.741	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
2016/11/28	R204	03/08/2017	7.76	Call	Bond Future	350.5100	0.3505	471.6000	0.4716	34.547	0	0	0
2016/11/28	R204	03/08/2017	7.77	Call	Bond Future	355.6700	0.3557	477.8800	0.4779	34.361	0	0	0
2016/11/28	R204	03/08/2017	7.75	Put	Bond Future	764.3900	0.7644	592.0300	0.5920	(22.549)	0	0	0
2016/11/28	R207	02/02/2017	9.24	Call	Bond Future	2,264.0100	2.2640	2,677.1400	2.6771	18.248	0	0	0
2016/11/28	R207	02/02/2017			Bond Future	8.3403	97.6637	8.1685	98.0968	(2.060)	0.0000	0.0000	85,734
2016/11/28	R207	02/02/2017	8.91	Call	Bond Future	1,530.0500	1.5300	1,906.6700	1.9067	24.615	0	0	62
2016/11/28	R207	02/02/2017	9.22	Call	Bond Future	2,217.8600	2.2179	2,629.5600	2.6296	18.563	0	0	0
2016/11/28	R207	02/02/2017	9.23	Call	Bond Future	2,240.9200	2.2409	2,653.3400	2.6533	18.404	0	0	0
2016/11/28	R207	02/02/2017	8.91	Put	Bond Future	110.6800	0.1107	54.2100	0.0542	(51.021)	0	0	0
2016/11/28	R207	02/02/2017	9.22	Put	Bond Future	36.9000	0.0369	15.5100	0.0155	(57.967)	0	0	0
2016/11/28	R207	02/02/2017	9.24	Put	Bond Future	34.1800	0.0342	14.2200	0.0142	(58.397)	0	0	0
2016/11/28	R207	02/02/2017	9.23	Put	Bond Future	35.5200	0.0355	14.8500	0.0149	(58.193)	0	0	0
2016/11/28	R207	04/05/2017	8.21	Put	Bond Future	1,022.1800	1.0222	778.5300	0.7785	(23.836)	0	0	0
2016/11/28	R207	04/05/2017			Bond Future	8.3943	99.5650	8.2059	100.0039	(2.245)	0.0000	0.0000	0
2016/11/28	R207	04/05/2017	8.22	Call	Bond Future	602.8400	0.6028	800.1400	0.8001	32.728	0	0	0
2016/11/28	R207	04/05/2017	8.20	Call	Bond Future	582.9100	0.5829	776.0900	0.7761	33.141	0	0	0
2016/11/28	R207	04/05/2017	8.21	Call	Bond Future	592.9500	0.5930	788.2000	0.7882	32.929	0	0	0
2016/11/28	R207	04/05/2017	8.20	Put	Bond Future	1,035.5000	1.0355	789.7800	0.7898	(23.730)	0	0	0
2016/11/28	R207	04/05/2017	8.22	Put	Bond Future	1,008.7300	1.0087	767.1300	0.7671	(23.951)	0	0	0
2016/11/28	R207	03/08/2017	8.19	Call	Bond Future	705.1200	0.7051	904.0400	0.9040	28.211	0	0	51
2016/11/28	R207	03/08/2017			Bond Future	8.4270	97.9214	8.2172	98.3689	(2.490)	0.0000	0.0000	0
2016/11/28	R207	03/08/2017	8.39	Put	Bond Future	985.5600	0.9856	769.2100	0.7692	(21.952)	0	0	0
2016/11/28	R207	03/08/2017	8.41	Put	Bond Future	964.9600	0.9650	751.7900	0.7518	(22.091)	0	0	0
2016/11/28	R207	03/08/2017	8.19	Put	Bond Future	1,210.8500	1.2108	962.2400	0.9622	(20.532)	0	0	0
2016/11/28	R207	03/08/2017	8.40	Put	Bond Future	975.2300	0.9752	760.4700	0.7605	(22.021)	0	0	0
2016/11/28	R207	03/08/2017	8.41	Call	Bond Future	928.7300	0.9287	1,163.0900	1.1631	25.234	0	0	0
2016/11/28	R207	03/08/2017	8.39	Call	Bond Future	906.7700	0.9068	1,137.9500	1.1380	25.495	0	0	0
2016/11/28	R207	03/08/2017	8.40	Call	Bond Future	917.7200	0.9177	1,150.4900	1.1505	25.364	0	0	0
2016/11/28	R208	02/02/2017			Bond Future	8.5360	96.2721	8.3566	96.8668	(2.102)	0.0000	0.0000	33,544
2016/11/28	R208	02/02/2017	8.64	Call	Bond Future	947.5700	0.9476	1,309.5700	1.3096	38.203	0	0	0
2016/11/28	R208	02/02/2017	8.63	Put	Bond Future	618.8600	0.6189	382.3100	0.3823	(38.224)	0	0	0
2016/11/28	R208	02/02/2017	8.65	Put	Bond Future	591.2200	0.5912	362.5000	0.3625	(38.686)	0	0	0
2016/11/28	R208	02/02/2017	8.64	Put	Bond Future	605.0100	0.6050	372.3700	0.3724	(38.452)	0	0	0
2016/11/28	R208	02/02/2017	8.65	Call	Bond Future	966.6400	0.9666	1,332.5600	1.3326	37.855	0	0	0
2016/11/28	R208	02/02/2017	8.63	Call	Bond Future	928.5500	0.9286	1,286.6400	1.2866	38.564	0	0	0
2016/11/28	R208	04/05/2017	8.39	Call	Bond Future	844.6900	0.8447	1,113.1000	1.1131	31.776	0	0	0
2016/11/28	R208	04/05/2017			Bond Future	8.5845	94.7430	8.3926	95.3467	(2.236)	0.0000	0.0000	0
2016/11/28	R208	04/05/2017	8.37	Call	Bond Future	818.1900	0.8182	1,081.2400	1.0812	32.150	0	0	0
2016/11/28	R208	04/05/2017	8.38	Call	Bond Future	831.3800	0.8314	1,097.1000	1.0971	31.961	0	0	0
2016/11/28	R208	04/05/2017	8.37	Put	Bond Future	1,493.1300	1.4931	1,152.5100	1.1525	(22.812)	0	0	0
2016/11/28	R208	04/05/2017	8.39	Put	Bond Future	1,456.4500	1.4565	1,121.1900	1.1212	(23.019)	0	0	0
2016/11/28	R208	04/05/2017	8.38	Put	Bond Future	1,474.7200	1.4747	1,136.7700	1.1368	(22.916)	0	0	0
2016/11/28	R208	03/08/2017	8.32	Call	Bond Future	962.5300	0.9625	1,225.0900	1.2251	27.278	0	0	0
2016/11/28	R208	03/08/2017			Bond Future	8.6172	96.6469	8.4103	97.2626	(2.400)	0.0000	0.0000	0
2016/11/28	R208	03/08/2017	8.30	Call	Bond Future	938.0600	0.9381	1,196.3500	1.1964	27.534	0	0	0
2016/11/28	R208	03/08/2017	8.31	Call	Bond Future	950.2400	0.9502	1,210.6700	1.2107	27.407	0	0	0

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2016/11/28	R208	03/08/2017	8.30	Put	Bond Future	1,884.1200	1.8841	1,526.7800	1.5268	(18.966)	0	0	0
2016/11/28	R208	03/08/2017	8.32	Put	Bond Future	1,848.6000	1.8486	1,495.5300	1.4955	(19.099)	0	0	0
2016/11/28	R208	03/08/2017	8.31	Put	Bond Future	1,866.3000	1.8663	1,511.1000	1.5111	(19.032)	0	0	0
2016/11/28	R209	02/02/2017	9.55	Put	Bond Future	2,459.1700	2.4592	1,715.9000	1.7159	(30.224)	0	0	0
2016/11/28	R209	02/02/2017			Bond Future	9.7158	72.3476	9.5161	73.6857	(2.055)	0.0000	0.0000	63,323
2016/11/28	R209	02/02/2017	9.54	Put	Bond Future	2,499.8000	2.4998	1,748.8100	1.7488	(30.042)	0	0	0
2016/11/28	R209	02/02/2017	9.55	Call	Bond Future	1,351.1500	1.3512	1,945.9600	1.9460	44.022	0	0	0
2016/11/28	R209	02/02/2017	9.53	Call	Bond Future	1,297.3800	1.2974	1,876.7600	1.8768	44.658	0	0	0
2016/11/28	R209	02/02/2017	9.54	Call	Bond Future	1,324.0900	1.3241	1,911.1800	1.9112	44.339	0	0	0
2016/11/28	R209	02/02/2017	9.53	Put	Bond Future	2,540.8700	2.5409	1,782.1700	1.7822	(29.860)	0	0	0
2016/11/28	R209	04/05/2017	9.48	Put	Bond Future	3,898.0400	3.8980	3,125.0600	3.1251	(19.830)	0	0	0
2016/11/28	R209	04/05/2017			Bond Future	9.7642	70.6049	9.5591	71.9671	(2.101)	0.0000	0.0000	0
2016/11/28	R209	04/05/2017	9.47	Put	Bond Future	3,939.8000	3.9398	3,161.7300	3.1617	(19.749)	0	0	0
2016/11/28	R209	04/05/2017	9.46	Call	Bond Future	1,947.1300	1.9471	2,526.2200	2.5262	29.741	0	0	0
2016/11/28	R209	04/05/2017	9.47	Call	Bond Future	1,973.1800	1.9732	2,557.3500	2.5574	29.606	0	0	0
2016/11/28	R209	04/05/2017	9.48	Call	Bond Future	1,999.6200	1.9996	2,588.8800	2.5889	29.469	0	0	0
2016/11/28	R209	04/05/2017	9.46	Put	Bond Future	3,982.0500	3.9820	3,198.9000	3.1989	(19.667)	0	0	0
2016/11/28	R209	03/08/2017			Bond Future	9.8064	72.0238	9.5955	73.4132	(2.150)	0.0000	0.0000	0
2016/11/28	R209	03/08/2017	9.44	Call	Bond Future	2,499.4400	2.4994	3,099.8500	3.0999	24.022	0	0	0
2016/11/28	R209	03/08/2017	9.43	Put	Bond Future	4,982.7300	4.9827	4,189.5700	4.1896	(15.918)	0	0	0
2016/11/28	R209	03/08/2017	9.45	Put	Bond Future	4,898.8800	4.8989	4,113.9800	4.1140	(16.022)	0	0	0
2016/11/28	R209	03/08/2017	9.44	Put	Bond Future	4,940.6700	4.9407	4,151.6400	4.1516	(15.970)	0	0	0
2016/11/28	R209	03/08/2017	9.45	Call	Bond Future	2,525.9600	2.5260	3,130.5000	3.1305	23.933	0	0	0
2016/11/28	R209	03/08/2017	9.43	Call	Bond Future	2,473.0800	2.4731	3,069.3600	3.0694	24.111	0	0	0
2016/11/28	R210	02/02/2017	190.85	Put	Bond Future	2,471.1300	2.4711	3,242.2700	3.2423	31.206	0	0	0
2016/11/28	R210	02/02/2017			Bond Future	188.3789	188.3789	187.6077	187.6077	(0.409)	0.0000	0.0000	1,885
2016/11/28	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R210	02/02/2017	190.84	Put	Bond Future	2,461.1300	2.4611	3,232.2700	3.2323	31.333	0	0	0
2016/11/28	R210	02/02/2017	190.86	Put	Bond Future	2,481.1300	2.4811	3,252.2700	3.2523	31.080	0	0	0
2016/11/28	R210	04/05/2017			Bond Future	189.7408	189.7408	188.9497	188.9497	(0.417)	0.0000	0.0000	0
2016/11/28	R210	04/05/2017	192.31	Put	Bond Future	2,569.2100	2.5692	3,360.3200	3.3603	30.792	0	0	0
2016/11/28	R210	04/05/2017	192.33	Put	Bond Future	2,589.2100	2.5892	3,380.3200	3.3803	30.554	0	0	0
2016/11/28	R210	04/05/2017	192.32	Put	Bond Future	2,579.2100	2.5792	3,370.3200	3.3703	30.673	0	0	0
2016/11/28	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R210	03/08/2017	196.29	Put	Bond Future	2,726.0500	2.7261	3,533.5500	3.5336	29.622	0	0	0
2016/11/28	R210	03/08/2017			Bond Future	193.5640	193.5640	192.7565	192.7565	(0.417)	0.0000	0.0000	0
2016/11/28	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R210	03/08/2017	196.28	Put	Bond Future	2,716.0500	2.7161	3,523.5500	3.5236	29.731	0	0	0
2016/11/28	R210	03/08/2017	196.30	Put	Bond Future	2,736.0500	2.7361	3,543.5500	3.5436	29.513	0	0	0

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2016/11/28	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R212	02/02/2017			Bond Future	147.4103	147.4103	147.3826	147.3826	(0.019)	0.0000	0.0000	3,380
2016/11/28	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R212	02/02/2017	149.27	Put	Bond Future	1,859.7000	1.8597	1,887.3900	1.8874	1.489	0	0	0
2016/11/28	R212	02/02/2017	149.29	Put	Bond Future	1,879.7000	1.8797	1,907.3900	1.9074	1.473	0	0	0
2016/11/28	R212	02/02/2017	149.28	Put	Bond Future	1,869.7000	1.8697	1,897.3900	1.8974	1.481	0	0	0
2016/11/28	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R212	04/05/2017			Bond Future	150.2887	150.2887	150.2566	150.2566	(0.021)	0.0000	0.0000	0
2016/11/28	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R212	04/05/2017	152.23	Put	Bond Future	1,941.3400	1.9413	1,973.4000	1.9734	1.651	0	0	0
2016/11/28	R212	04/05/2017	152.25	Put	Bond Future	1,961.3400	1.9613	1,993.4000	1.9934	1.635	0	0	0
2016/11/28	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R212	04/05/2017	152.24	Put	Bond Future	1,951.3400	1.9513	1,983.4000	1.9834	1.643	0	0	0
2016/11/28	R212	03/08/2017			Bond Future	151.2866	151.2866	151.2535	151.2535	(0.022)	0.0000	0.0000	0
2016/11/28	R212	03/08/2017	153.34	Put	Bond Future	2,053.4400	2.0534	2,086.4800	2.0865	1.609	0	0	0
2016/11/28	R212	03/08/2017	153.36	Put	Bond Future	2,073.4400	2.0734	2,106.4800	2.1065	1.593	0	0	0
2016/11/28	R212	03/08/2017	153.35	Put	Bond Future	2,063.4400	2.0634	2,096.4800	2.0965	1.601	0	0	0
2016/11/28	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/28	R213	02/02/2017	9.40	Call	Bond Future	1,415.9400	1.4159	2,035.6200	2.0356	43.765	0	0	0
2016/11/28	R213	02/02/2017	9.42	Call	Bond Future	1,473.2500	1.4732	2,108.6300	2.1086	43.128	0	0	0
2016/11/28	R213	02/02/2017			Bond Future	9.5292	83.7150	9.3289	85.0500	(2.102)	0.0000	0.0000	50,566
2016/11/28	R213	02/02/2017	9.41	Call	Bond Future	1,444.4200	1.4444	2,071.9500	2.0719	43.445	0	0	0
2016/11/28	R213	02/02/2017	9.40	Put	Bond Future	2,273.4000	2.2734	1,558.1200	1.5581	(31.463)	0	0	0
2016/11/28	R213	02/02/2017	9.42	Put	Bond Future	2,197.1100	2.1971	1,497.5300	1.4975	(31.841)	0	0	0
2016/11/28	R213	02/02/2017	9.41	Put	Bond Future	2,235.0400	2.2350	1,527.6100	1.5276	(31.652)	0	0	0
2016/11/28	R213	04/05/2017			Bond Future	9.5777	81.7924	9.3715	83.1511	(2.154)	0.0000	0.0000	0
2016/11/28	R213	04/05/2017	9.35	Put	Bond Future	3,592.1700	3.5922	2,845.5800	2.8456	(20.784)	0	0	0
2016/11/28	R213	04/05/2017	9.37	Put	Bond Future	3,514.0500	3.5140	2,777.7700	2.7778	(20.952)	0	0	0
2016/11/28	R213	04/05/2017	9.35	Call	Bond Future	2,090.1200	2.0901	2,702.2500	2.7023	29.287	0	0	0
2016/11/28	R213	04/05/2017	9.36	Put	Bond Future	3,552.9600	3.5530	2,811.5300	2.8115	(20.868)	0	0	0
2016/11/28	R213	04/05/2017	9.36	Call	Bond Future	2,117.6800	2.1177	2,734.9700	2.7350	29.149	0	0	0
2016/11/28	R213	04/05/2017	9.37	Call	Bond Future	2,145.4700	2.1455	2,767.9100	2.7679	29.012	0	0	0
2016/11/28	R213	03/08/2017	9.33	Put	Bond Future	4,512.8000	4.5128	3,751.7500	3.7518	(16.864)	0	0	0
2016/11/28	R213	03/08/2017			Bond Future	9.6197	83.4360	9.4069	84.8219	(2.212)	0.0000	0.0000	0
2016/11/28	R213	03/08/2017	9.35	Put	Bond Future	4,435.1700	4.4352	3,682.4700	3.6825	(16.971)	0	0	0
2016/11/28	R213	03/08/2017	9.33	Call	Bond Future	2,617.8900	2.6179	3,242.7700	3.2428	23.870	0	0	0
2016/11/28	R213	03/08/2017	9.34	Put	Bond Future	4,474.0100	4.4740	3,717.1300	3.7171	(16.917)	0	0	0
2016/11/28	R213	03/08/2017	9.34	Call	Bond Future	2,645.5300	2.6455	3,274.5800	3.2746	23.778	0	0	0
2016/11/28	R213	03/08/2017	9.35	Call	Bond Future	2,673.0600	2.6731	3,306.2900	3.3063	23.689	0	0	0
2016/11/28	R214	02/02/2017			Bond Future	9.7867	72.6532	9.5870	74.0496	(2.041)	0.0000	0.0000	36,737
2016/11/28	R214	02/02/2017	9.67	Call	Bond Future	1,577.9600	1.5780	2,239.0000	2.2390	41.892	0	0	0
2016/11/28	R214	02/02/2017	9.66	Put	Bond Future	2,428.4700	2.4285	1,685.0400	1.6850	(30.613)	0	0	0
2016/11/28	R214	02/02/2017	9.68	Put	Bond Future	2,348.4300	2.3484	1,620.9700	1.6210	(30.976)	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
2016/11/28	R214	02/02/2017	9.67	Put	Bond Future	2,388.2900	2.3883	1,652.8500	1.6528	(30.794)	0	0	0
2016/11/28	R214	02/02/2017	9.68	Call	Bond Future	1,608.1600	1.6082	2,277.1800	2.2772	41.602	0	0	0
2016/11/28	R214	02/02/2017	9.66	Call	Bond Future	1,547.9800	1.5480	2,201.0300	2.2010	42.187	0	0	0
2016/11/28	R214	04/05/2017	9.58	Put	Bond Future	3,965.7200	3.9657	3,177.3000	3.1773	(19.881)	0	0	0
2016/11/28	R214	04/05/2017			Bond Future	9.8332	70.7689	9.6282	72.1907	(2.084)	0.0000	0.0000	0
2016/11/28	R214	04/05/2017	9.57	Put	Bond Future	4,008.5300	4.0085	3,214.8200	3.2148	(19.801)	0	0	0
2016/11/28	R214	04/05/2017	9.58	Call	Bond Future	2,202.5400	2.2025	2,835.8800	2.8359	28.755	0	0	0
2016/11/28	R214	04/05/2017	9.56	Call	Bond Future	2,146.0900	2.1461	2,768.8500	2.7688	29.018	0	0	0
2016/11/28	R214	04/05/2017	9.57	Call	Bond Future	2,174.2100	2.1742	2,802.2600	2.8023	28.886	0	0	0
2016/11/28	R214	04/05/2017	9.56	Put	Bond Future	4,051.6700	4.0517	3,252.6700	3.2527	(19.720)	0	0	0
2016/11/28	R214	03/08/2017	9.51	Call	Bond Future	2,649.8900	2.6499	3,279.8300	3.2798	23.772	0	0	0
2016/11/28	R214	03/08/2017			Bond Future	9.8741	72.1910	9.6635	73.6412	(2.132)	0.0000	0.0000	0
2016/11/28	R214	03/08/2017	9.52	Call	Bond Future	2,677.4700	2.6775	3,311.7000	3.3117	23.688	0	0	0
2016/11/28	R214	03/08/2017	9.53	Call	Bond Future	2,705.4400	2.7054	3,343.9600	3.3440	23.601	0	0	0
2016/11/28	R214	03/08/2017	9.51	Put	Bond Future	5,188.6700	5.1887	4,368.4500	4.3685	(15.808)	0	0	0
2016/11/28	R214	03/08/2017	9.53	Put	Bond Future	5,100.8400	5.1008	4,289.2000	4.2892	(15.912)	0	0	0
2016/11/28	R214	03/08/2017	9.52	Put	Bond Future	5,144.5000	5.1445	4,328.5700	4.3286	(15.860)	0	0	0
2016/11/28	R248	02/02/2017	9.76	Put	Bond Future	2,961.3300	2.9613	2,060.7500	2.0607	(30.411)	0	0	0
2016/11/28	R248	02/02/2017	9.78	Put	Bond Future	2,866.6200	2.8666	1,985.3800	1.9854	(30.741)	0	0	0
2016/11/28	R248	02/02/2017			Bond Future	9.8381	93.3570	9.6382	95.1369	(2.032)	0.0000	0.0000	67,858
2016/11/28	R248	02/02/2017	9.77	Put	Bond Future	2,913.7700	2.9138	2,022.8700	2.0229	(30.576)	0	0	0
2016/11/28	R248	02/02/2017	9.76	Call	Bond Future	2,273.5900	2.2736	3,152.9200	3.1529	38.676	0	0	0
2016/11/28	R248	02/02/2017	9.77	Call	Bond Future	2,314.6500	2.3147	3,203.6600	3.2037	38.408	0	0	0
2016/11/28	R248	02/02/2017	9.78	Call	Bond Future	2,355.9600	2.3560	3,254.6300	3.2546	38.145	0	0	0
2016/11/28	R248	04/05/2017	9.66	Call	Bond Future	3,064.7000	3.0647	3,893.4600	3.8935	27.042	0	0	0
2016/11/28	R248	04/05/2017			Bond Future	9.8863	90.7340	9.6810	92.5461	(2.077)	0.0000	0.0000	0
2016/11/28	R248	04/05/2017	9.67	Call	Bond Future	3,102.0400	3.1020	3,937.2600	3.9373	26.925	0	0	0
2016/11/28	R248	04/05/2017	9.65	Put	Bond Future	5,118.6300	5.1186	4,128.8300	4.1288	(19.337)	0	0	0
2016/11/28	R248	04/05/2017	9.67	Put	Bond Future	5,012.7000	5.0127	4,035.8300	4.0358	(19.488)	0	0	0
2016/11/28	R248	04/05/2017	9.65	Call	Bond Future	3,027.6100	3.0276	3,849.9000	3.8499	27.160	0	0	0
2016/11/28	R248	04/05/2017	9.66	Put	Bond Future	5,065.4600	5.0655	4,082.1300	4.0821	(19.412)	0	0	0
2016/11/28	R248	03/08/2017			Bond Future	9.9289	92.5574	9.7178	94.4057	(2.126)	0.0000	0.0000	0
2016/11/28	R248	03/08/2017	9.57	Call	Bond Future	3,570.8100	3.5708	4,382.0800	4.3821	22.719	0	0	0
2016/11/28	R248	03/08/2017	9.56	Put	Bond Future	6,810.2300	6.8102	5,767.9600	5.7680	(15.304)	0	0	0
2016/11/28	R248	03/08/2017	9.58	Put	Bond Future	6,698.4500	6.6985	5,666.7400	5.6667	(15.402)	0	0	0
2016/11/28	R248	03/08/2017	9.57	Put	Bond Future	6,754.0100	6.7540	5,717.0200	5.7170	(15.354)	0	0	0
2016/11/28	R248	03/08/2017	9.58	Call	Bond Future	3,606.6700	3.6067	4,423.2200	4.4232	22.640	0	0	0
2016/11/28	R248	03/08/2017	9.56	Call	Bond Future	3,535.4500	3.5355	4,341.4400	4.3414	22.797	0	0	0

Total

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