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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/11/2016 TO 22/11/2016

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
2016/11/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	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
2016/11/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	2025	02/02/2017	130.01	Put	Bond Future	1,116.0100	1.1160	1,140.2500	1.1403	2.172	0	0	0
2016/11/22	2025	02/02/2017			Bond Future	128.8940	128.8940	128.8698	128.8698	(0.019)	0.0000	0.0000	3,255
2016/11/22	2025	02/02/2017	130.00	Put	Bond Future	1,106.0100	1.1060	1,130.2500	1.1303	2.192	0	0	0
2016/11/22	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2025	02/02/2017	129.99	Put	Bond Future	1,096.0100	1.0960	1,120.2500	1.1203	2.212	0	0	0
2016/11/22	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2025	04/05/2017			Bond Future	131.4128	131.4128	131.3880	131.3880	(0.019)	0.0000	0.0000	0
2016/11/22	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2025	04/05/2017	132.56	Put	Bond Future	1,147.2100	1.1472	1,172.0100	1.1720	2.162	0	0	0
2016/11/22	2025	04/05/2017	132.58	Put	Bond Future	1,167.2100	1.1672	1,192.0100	1.1920	2.125	0	0	0
2016/11/22	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2025	04/05/2017	132.57	Put	Bond Future	1,157.2100	1.1572	1,182.0100	1.1820	2.143	0	0	0
2016/11/22	2025	03/08/2017			Bond Future	132.7320	132.7320	132.7061	132.7061	(0.019)	0.0000	0.0000	0
2016/11/22	2025	03/08/2017	133.96	Put	Bond Future	1,228.0300	1.2280	1,253.8800	1.2539	2.105	0	0	0
2016/11/22	2025	03/08/2017	133.98	Put	Bond Future	1,248.0300	1.2480	1,273.8800	1.2739	2.071	0	0	0
2016/11/22	2025	03/08/2017	133.97	Put	Bond Future	1,238.0300	1.2380	1,263.8800	1.2639	2.088	0	0	0
2016/11/22	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2030	02/02/2017	9.29	Put	Bond Future	681.8100	0.6818	748.9400	0.7489	9.846	0	0	0
2016/11/22	2030	02/02/2017			Bond Future	9.3887	89.8559	9.3984	89.7887	0.104	0.0000	0.0000	30,695
2016/11/22	2030	02/02/2017	9.31	Put	Bond Future	543.0000	0.5430	610.1300	0.6101	12.363	0	0	0
2016/11/22	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2030	02/02/2017	9.30	Put	Bond Future	612.3700	0.6124	679.5000	0.6795	10.962	0	0	0
2016/11/22	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2030	04/05/2017			Bond Future	9.4395	91.6067	9.4496	91.5382	0.107	0.0000	0.0000	0
2016/11/22	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2030	04/05/2017	9.32	Put	Bond Future	815.1900	0.8152	883.6900	0.8837	8.403	0	0	0
2016/11/22	2030	04/05/2017	9.34	Put	Bond Future	678.0600	0.6781	746.5600	0.7466	10.102	0	0	0
2016/11/22	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2030	04/05/2017	9.33	Put	Bond Future	746.5900	0.7466	815.0900	0.8151	9.175	0	0	0
2016/11/22	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2030	03/08/2017	9.34	Put	Bond Future	972.6800	0.9727	1,043.0700	1.0431	7.237	0	0	0
2016/11/22	2030	03/08/2017			Bond Future	9.4845	89.4432	9.4950	89.3728	0.111	0.0000	0.0000	0
2016/11/22	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/22	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2030	03/08/2017	9.33	Put	Bond Future	1,040.5500	1.0406	1,110.9400	1.1109	6.765	0	0	0
2016/11/22	2030	03/08/2017	9.35	Put	Bond Future	904.8900	0.9049	975.2800	0.9753	7.779	0	0	0
2016/11/22	2032	02/02/2017	9.53	Call	Bond Future	2,192.0900	2.1921	2,159.9500	2.1600	(1.466)	0	0	0
2016/11/22	2032	02/02/2017			Bond Future	9.5107	92.9170	9.5153	92.8832	0.048	0.0000	0.0000	18,016
2016/11/22	2032	02/02/2017	9.51	Call	Bond Future	2,117.0300	2.1170	2,085.2600	2.0853	(1.501)	0	0	0
2016/11/22	2032	02/02/2017	9.52	Call	Bond Future	2,154.3000	2.1543	2,122.3400	2.1223	(1.484)	0	0	0
2016/11/22	2032	02/02/2017	9.51	Put	Bond Future	2,122.4100	2.1224	2,124.4000	2.1244	0.094	0	0	0
2016/11/22	2032	02/02/2017	9.53	Put	Bond Future	2,050.4600	2.0505	2,052.0800	2.0521	0.079	0	0	0
2016/11/22	2032	02/02/2017	9.52	Put	Bond Future	2,086.1300	2.0861	2,087.9300	2.0879	0.086	0	0	0
2016/11/22	2032	04/05/2017	9.45	Call	Bond Future	2,789.3700	2.7894	2,763.3000	2.7633	(0.935)	0	0	0
2016/11/22	2032	04/05/2017			Bond Future	9.5603	90.5678	9.5651	90.5333	0.050	0.0000	0.0000	0
2016/11/22	2032	04/05/2017	9.46	Call	Bond Future	2,823.9800	2.8240	2,797.7800	2.7978	(0.928)	0	0	0
2016/11/22	2032	04/05/2017	9.44	Put	Bond Future	3,635.8700	3.6359	3,644.4500	3.6444	0.236	0	0	0
2016/11/22	2032	04/05/2017	9.46	Put	Bond Future	3,557.4000	3.5574	3,565.7000	3.5657	0.233	0	0	0
2016/11/22	2032	04/05/2017	9.44	Call	Bond Future	2,755.2300	2.7552	2,729.3100	2.7293	(0.941)	0	0	0
2016/11/22	2032	04/05/2017	9.45	Put	Bond Future	3,596.3600	3.5964	3,604.7900	3.6048	0.234	0	0	0
2016/11/22	2032	03/08/2017	9.43	Put	Bond Future	4,609.5700	4.6096	4,620.7600	4.6208	0.243	0	0	0
2016/11/22	2032	03/08/2017			Bond Future	9.6027	92.3907	9.6076	92.3551	0.052	0.0000	0.0000	0
2016/11/22	2032	03/08/2017	9.45	Put	Bond Future	4,530.9900	4.5310	4,541.9400	4.5419	0.242	0	0	0
2016/11/22	2032	03/08/2017	9.44	Put	Bond Future	4,570.3000	4.5703	4,581.3700	4.5814	0.242	0	0	0
2016/11/22	2032	03/08/2017	9.44	Call	Bond Future	3,391.0200	3.3910	3,366.4800	3.3665	(0.724)	0	0	0
2016/11/22	2032	03/08/2017	9.43	Call	Bond Future	3,357.0600	3.3571	3,332.6400	3.3326	(0.727)	0	0	0
2016/11/22	2032	03/08/2017	9.45	Call	Bond Future	3,424.8500	3.4249	3,400.1900	3.4002	(0.720)	0	0	0
2016/11/22	2033	02/02/2017			Bond Future	107.8628	107.8628	107.8432	107.8432	(0.018)	0.0000	0.0000	5,474
2016/11/22	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2033	02/02/2017	109.70	Put	Bond Future	1,837.1900	1.8372	1,856.7800	1.8568	1.066	0	0	0
2016/11/22	2033	02/02/2017	109.71	Put	Bond Future	1,847.1900	1.8472	1,866.7800	1.8668	1.061	0	0	0
2016/11/22	2033	02/02/2017	109.72	Put	Bond Future	1,857.1900	1.8572	1,876.7800	1.8768	1.055	0	0	0
2016/11/22	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2033	04/05/2017			Bond Future	108.9314	108.9314	108.9112	108.9112	(0.019)	0.0000	0.0000	0
2016/11/22	2033	04/05/2017	110.83	Put	Bond Future	1,898.5800	1.8986	1,918.7900	1.9188	1.064	0	0	0
2016/11/22	2033	04/05/2017	110.85	Put	Bond Future	1,918.5800	1.9186	1,938.7900	1.9388	1.053	0	0	0
2016/11/22	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2033	04/05/2017	110.84	Put	Bond Future	1,908.5800	1.9086	1,928.7900	1.9288	1.059	0	0	0
2016/11/22	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2033	03/08/2017	113.14	Put	Bond Future	2,010.5100	2.0105	2,031.6100	2.0316	1.049	0	0	0
2016/11/22	2033	03/08/2017			Bond Future	111.1295	111.1295	111.1084	111.1084	(0.019)	0.0000	0.0000	0
2016/11/22	2033	03/08/2017	113.13	Put	Bond Future	2,000.5100	2.0005	2,021.6100	2.0216	1.055	0	0	0
2016/11/22	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2033	03/08/2017	113.12	Put	Bond Future	1,990.5100	1.9905	2,011.6100	2.0116	1.060	0	0	0

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2016/11/22	2037	02/02/2017	9.68	Put	Bond Future	2,534.9800		2.5350	2,536.9700	2.5370	0.079	0	0	0
2016/11/22	2037	02/02/2017			Bond Future	9.7096		89.5763	9.7142	89.5394	0.047	0.0000	0.0000	45,061
2016/11/22	2037	02/02/2017	9.67	Put	Bond Future	2,576.3800		2.5764	2,578.5800	2.5786	0.085	0	0	0
2016/11/22	2037	02/02/2017	9.68	Call	Bond Future	2,296.8500		2.2969	2,261.9700	2.2620	(1.519)	0	0	0
2016/11/22	2037	02/02/2017	9.66	Call	Bond Future	2,219.0600		2.2191	2,184.6000	2.1846	(1.553)	0	0	0
2016/11/22	2037	02/02/2017	9.67	Call	Bond Future	2,257.6900		2.2577	2,223.0200	2.2230	(1.536)	0	0	0
2016/11/22	2037	02/02/2017	9.66	Put	Bond Future	2,618.4300		2.6184	2,620.8400	2.6208	0.092	0	0	0
2016/11/22	2037	04/05/2017			Bond Future	9.7618		91.3216	9.7665	91.2840	0.049	0.0000	0.0000	0
2016/11/22	2037	04/05/2017	9.58	Put	Bond Future	4,352.2100		4.3522	4,362.0000	4.3620	0.225	0	0	0
2016/11/22	2037	04/05/2017	9.60	Put	Bond Future	4,262.0400		4.2620	4,271.5200	4.2715	0.222	0	0	0
2016/11/22	2037	04/05/2017	9.59	Put	Bond Future	4,307.0700		4.3071	4,316.7000	4.3167	0.224	0	0	0
2016/11/22	2037	04/05/2017	9.60	Call	Bond Future	2,963.8800		2.9639	2,935.7700	2.9358	(0.948)	0	0	0
2016/11/22	2037	04/05/2017	9.58	Call	Bond Future	2,891.5300		2.8915	2,863.7300	2.8637	(0.961)	0	0	0
2016/11/22	2037	04/05/2017	9.59	Call	Bond Future	2,927.7100		2.9277	2,899.7500	2.8998	(0.955)	0	0	0
2016/11/22	2037	03/08/2017	9.57	Call	Bond Future	3,565.9600		3.5660	3,539.6800	3.5397	(0.737)	0	0	0
2016/11/22	2037	03/08/2017			Bond Future	9.8090		88.9019	9.8140	88.8632	0.050	0.0000	0.0000	0
2016/11/22	2037	03/08/2017	9.58	Call	Bond Future	3,601.5200		3.6015	3,575.1100	3.5751	(0.733)	0	0	0
2016/11/22	2037	03/08/2017	9.56	Put	Bond Future	5,519.5200		5.5195	5,532.1300	5.5321	0.228	0	0	0
2016/11/22	2037	03/08/2017	9.57	Put	Bond Future	5,473.9700		5.4740	5,486.4600	5.4865	0.228	0	0	0
2016/11/22	2037	03/08/2017	9.58	Put	Bond Future	5,428.4300		5.4284	5,440.7900	5.4408	0.228	0	0	0
2016/11/22	2037	03/08/2017	9.56	Call	Bond Future	3,530.3000		3.5303	3,504.1400	3.5041	(0.741)	0	0	0
2016/11/22	2038	02/02/2017	137.07	Put	Bond Future	2,975.8200		2.9758	3,001.0200	3.0010	0.847	0	0	0
2016/11/22	2038	02/02/2017			Bond Future	134.0942		134.0942	134.0690	134.0690	(0.019)	0.0000	0.0000	22,835
2016/11/22	2038	02/02/2017	137.06	Put	Bond Future	2,965.8200		2.9658	2,991.0200	2.9910	0.850	0	0	0
2016/11/22	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2038	02/02/2017	137.05	Put	Bond Future	2,955.8200		2.9558	2,981.0200	2.9810	0.853	0	0	0
2016/11/22	2038	04/05/2017	139.77	Put	Bond Future	3,055.3800		3.0554	3,081.1400	3.0811	0.843	0	0	0
2016/11/22	2038	04/05/2017			Bond Future	136.7146		136.7146	136.6889	136.6889	(0.019)	0.0000	0.0000	0
2016/11/22	2038	04/05/2017	139.79	Put	Bond Future	3,075.3800		3.0754	3,101.1400	3.1011	0.838	0	0	0
2016/11/22	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2038	04/05/2017	139.78	Put	Bond Future	3,065.3800		3.0654	3,091.1400	3.0911	0.840	0	0	0
2016/11/22	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2038	03/08/2017			Bond Future	137.9742		137.9742	137.9474	137.9474	(0.019)	0.0000	0.0000	0
2016/11/22	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2038	03/08/2017	141.16	Put	Bond Future	3,185.8300		3.1858	3,212.5800	3.2126	0.840	0	0	0
2016/11/22	2038	03/08/2017	141.18	Put	Bond Future	3,205.8300		3.2058	3,232.5800	3.2326	0.834	0	0	0
2016/11/22	2038	03/08/2017	141.17	Put	Bond Future	3,195.8300		3.1958	3,222.5800	3.2226	0.837	0	0	0
2016/11/22	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2040	02/02/2017	9.58	Call	Bond Future	1,959.7700		1.9598	1,925.4300	1.9254	(1.752)	0	0	0
2016/11/22	2040	02/02/2017			Bond Future	9.7390		93.4348	9.7437	93.3952	0.047	0.0000	0.0000	8,238
2016/11/22	2040	02/02/2017	9.59	Call	Bond Future	1,996.9200		1.9969	1,962.3300	1.9623	(1.732)	0	0	0
2016/11/22	2040	02/02/2017	9.60	Call	Bond Future	2,034.4900		2.0345	1,999.6300	1.9996	(1.713)	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
2016/11/22	2040	02/02/2017	9.58	Put	Bond Future	3,345.7200	3.3457	3,350.9700	3.3510	0.157	0	0	0
2016/11/22	2040	02/02/2017	9.60	Put	Bond Future	3,244.3100	3.2443	3,249.0400	3.2490	0.146	0	0	0
2016/11/22	2040	02/02/2017	9.59	Put	Bond Future	3,294.7400	3.2947	3,299.7400	3.2997	0.152	0	0	0
2016/11/22	2040	04/05/2017			Bond Future	9.7905	95.2555	9.7952	95.2150	0.049	0.0000	0.0000	0
2016/11/22	2040	04/05/2017	9.62	Put	Bond Future	4,683.8700	4.6839	4,693.9600	4.6940	0.215	0	0	0
2016/11/22	2040	04/05/2017	9.64	Put	Bond Future	4,587.5500	4.5875	4,597.3300	4.5973	0.213	0	0	0
2016/11/22	2040	04/05/2017	9.62	Call	Bond Future	3,212.4200	3.2124	3,182.0500	3.1820	(0.945)	0	0	0
2016/11/22	2040	04/05/2017	9.63	Put	Bond Future	4,635.3900	4.6354	4,645.3300	4.6453	0.214	0	0	0
2016/11/22	2040	04/05/2017	9.63	Call	Bond Future	3,251.3100	3.2513	3,220.7900	3.2208	(0.939)	0	0	0
2016/11/22	2040	04/05/2017	9.64	Call	Bond Future	3,290.7100	3.2907	3,260.0300	3.2600	(0.932)	0	0	0
2016/11/22	2040	03/08/2017			Bond Future	9.8371	92.6645	9.8420	92.6228	0.050	0.0000	0.0000	0
2016/11/22	2040	03/08/2017	9.61	Put	Bond Future	5,905.8800	5.9059	5,918.9300	5.9189	0.221	0	0	0
2016/11/22	2040	03/08/2017	9.63	Put	Bond Future	5,808.9300	5.8089	5,821.7300	5.8217	0.220	0	0	0
2016/11/22	2040	03/08/2017	9.61	Call	Bond Future	3,957.0200	3.9570	3,928.3200	3.9283	(0.725)	0	0	0
2016/11/22	2040	03/08/2017	9.62	Put	Bond Future	5,857.4000	5.8574	5,870.3300	5.8703	0.221	0	0	0
2016/11/22	2040	03/08/2017	9.62	Call	Bond Future	3,995.7600	3.9958	3,966.9400	3.9669	(0.721)	0	0	0
2016/11/22	2040	03/08/2017	9.63	Call	Bond Future	4,034.3900	4.0344	4,005.4400	4.0054	(0.718)	0	0	0
2016/11/22	2044	02/02/2017			Bond Future	9.7373	90.8061	9.7419	90.7658	0.047	0.0000	0.0000	20,659
2016/11/22	2044	02/02/2017	9.77	Call	Bond Future	2,785.5200	2.7855	2,746.0300	2.7460	(1.418)	0	0	0
2016/11/22	2044	02/02/2017	9.76	Put	Bond Future	2,542.5900	2.5426	2,543.5800	2.5436	0.039	0	0	0
2016/11/22	2044	02/02/2017	9.78	Put	Bond Future	2,459.3700	2.4594	2,459.9500	2.4600	0.024	0	0	0
2016/11/22	2044	02/02/2017	9.77	Put	Bond Future	2,500.8000	2.5008	2,501.5800	2.5016	0.031	0	0	0
2016/11/22	2044	02/02/2017	9.78	Call	Bond Future	2,830.7500	2.8307	2,791.0600	2.7911	(1.402)	0	0	0
2016/11/22	2044	02/02/2017	9.76	Call	Bond Future	2,740.5100	2.7405	2,701.2300	2.7012	(1.433)	0	0	0
2016/11/22	2044	04/05/2017			Bond Future	9.7865	92.5755	9.7913	92.5344	0.049	0.0000	0.0000	0
2016/11/22	2044	04/05/2017	9.67	Call	Bond Future	3,484.9700	3.4850	3,453.2000	3.4532	(0.912)	0	0	0
2016/11/22	2044	04/05/2017	9.66	Put	Bond Future	4,548.3800	4.5484	4,557.8700	4.5579	0.209	0	0	0
2016/11/22	2044	04/05/2017	9.68	Put	Bond Future	4,454.1600	4.4542	4,463.3300	4.4633	0.206	0	0	0
2016/11/22	2044	04/05/2017	9.67	Put	Bond Future	4,500.9600	4.5010	4,510.2900	4.5103	0.207	0	0	0
2016/11/22	2044	04/05/2017	9.68	Call	Bond Future	3,526.1500	3.5262	3,494.2200	3.4942	(0.906)	0	0	0
2016/11/22	2044	04/05/2017	9.66	Call	Bond Future	3,444.2800	3.4443	3,412.6700	3.4127	(0.918)	0	0	0
2016/11/22	2044	03/08/2017			Bond Future	9.8311	90.0558	9.8360	90.0134	0.050	0.0000	0.0000	0
2016/11/22	2044	03/08/2017	9.62	Put	Bond Future	5,928.9900	5.9290	5,941.9400	5.9419	0.218	0	0	0
2016/11/22	2044	03/08/2017	9.64	Put	Bond Future	5,831.5800	5.8316	5,844.2700	5.8443	0.218	0	0	0
2016/11/22	2044	03/08/2017	9.63	Put	Bond Future	5,880.2700	5.8803	5,893.0900	5.8931	0.218	0	0	0
2016/11/22	2044	03/08/2017	9.64	Call	Bond Future	4,170.5100	4.1705	4,140.8500	4.1408	(0.711)	0	0	0
2016/11/22	2044	03/08/2017	9.62	Call	Bond Future	4,091.0200	4.0910	4,061.6200	4.0616	(0.719)	0	0	0
2016/11/22	2044	03/08/2017	9.63	Call	Bond Future	4,130.8200	4.1308	4,101.2900	4.1013	(0.715)	0	0	0
2016/11/22	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2046	02/02/2017	137.14	Put	Bond Future	3,287.1900	3.2872	3,311.5600	3.3116	0.741	0	0	0
2016/11/22	2046	02/02/2017			Bond Future	133.8528	133.8528	133.8284	133.8284	(0.018)	0.0000	0.0000	18,352
2016/11/22	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2046	02/02/2017	137.13	Put	Bond Future	3,277.1900	3.2772	3,301.5600	3.3016	0.744	0	0	0
2016/11/22	2046	02/02/2017	137.15	Put	Bond Future	3,297.1900	3.2972	3,321.5600	3.3216	0.739	0	0	0
2016/11/22	2046	04/05/2017	138.33	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/22	2046	04/05/2017			Bond Future	134.9405		134.9405	134.9154	134.9154	(0.019)	0.0000	0.0000	0
2016/11/22	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2046	04/05/2017	138.32	Put	Bond Future	3,379.5000		3.3795	3,404.6200	3.4046	0.743	0	0	0
2016/11/22	2046	04/05/2017	138.34	Put	Bond Future	3,399.5000		3.3995	3,424.6200	3.4246	0.739	0	0	0
2016/11/22	2046	04/05/2017	138.33	Put	Bond Future	3,389.5000		3.3895	3,414.6200	3.4146	0.741	0	0	0
2016/11/22	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2046	03/08/2017	141.17	Put	Bond Future	3,506.3600		3.5064	3,532.7600	3.5328	0.753	0	0	0
2016/11/22	2046	03/08/2017			Bond Future	137.6636		137.6636	137.6372	137.6372	(0.019)	0.0000	0.0000	0
2016/11/22	2046	03/08/2017	141.19	Put	Bond Future	3,526.3600		3.5264	3,552.7600	3.5528	0.749	0	0	0
2016/11/22	2046	03/08/2017	141.18	Put	Bond Future	3,516.3600		3.5164	3,542.7600	3.5428	0.751	0	0	0
2016/11/22	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2050	02/02/2017	144.97	Put	Bond Future	2,819.3900		2.8194	2,845.6500	2.8456	0.931	0	0	0
2016/11/22	2050	02/02/2017			Bond Future	142.1506		142.1506	142.1243	142.1243	(0.018)	0.0000	0.0000	24,754
2016/11/22	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2050	02/02/2017	144.96	Put	Bond Future	2,809.3900		2.8094	2,835.6500	2.8356	0.935	0	0	0
2016/11/22	2050	02/02/2017	144.98	Put	Bond Future	2,829.3900		2.8294	2,855.6500	2.8556	0.928	0	0	0
2016/11/22	2050	04/05/2017			Bond Future	144.9285		144.9285	144.9017	144.9017	(0.018)	0.0000	0.0000	0
2016/11/22	2050	04/05/2017	147.83	Put	Bond Future	2,901.4800		2.9015	2,928.2900	2.9283	0.924	0	0	0
2016/11/22	2050	04/05/2017	147.85	Put	Bond Future	2,921.4800		2.9215	2,948.2900	2.9483	0.918	0	0	0
2016/11/22	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2050	04/05/2017	147.84	Put	Bond Future	2,911.4800		2.9115	2,938.2900	2.9383	0.921	0	0	0
2016/11/22	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2050	03/08/2017			Bond Future	146.1915		146.1915	146.1631	146.1631	(0.019)	0.0000	0.0000	0
2016/11/22	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	2050	03/08/2017	149.22	Put	Bond Future	3,028.5500		3.0286	3,056.8900	3.0569	0.936	0	0	0
2016/11/22	2050	03/08/2017	149.24	Put	Bond Future	3,048.5500		3.0486	3,076.8900	3.0769	0.930	0	0	0
2016/11/22	2050	03/08/2017	149.23	Put	Bond Future	3,038.5500		3.0386	3,066.8900	3.0669	0.933	0	0	0
2016/11/22	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	AL37	02/02/2017			Index Future	511.0720		511.0720	510.9630	510.9630	(0.021)	0.0000	0.0000	7
2016/11/22	AL37	04/05/2017			Index Future	521.0260		521.0260	520.9150	520.9150	(0.021)	0.0000	0.0000	0
2016/11/22	AL37	03/08/2017			Index Future	531.5070		531.5070	531.3910	531.3910	(0.022)	0.0000	0.0000	0
2016/11/22	AL7T	02/02/2017			Index Future	589.2750		589.2750	589.2750	589.2750	0.000	0.0000	0.0000	2
2016/11/22	AL7T	04/05/2017			Index Future	600.7520		600.7520	600.7520	600.7520	0.000	0.0000	0.0000	0

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2016/11/22	AL7T	03/08/2017			Index Future	612.8370	612.8370	612.8340	612.8340	0.000	0.0000	0.0000	0
2016/11/22	ALBI	02/02/2017			Index Future	534.9270	534.9270	534.6980	534.6980	(0.043)	0.0000	0.0000	751
2016/11/22	ALBI	04/05/2017			Index Future	545.3460	545.3460	545.1120	545.1120	(0.043)	0.0000	0.0000	0
2016/11/22	ALBI	03/08/2017			Index Future	556.3170	556.3170	556.0750	556.0750	(0.044)	0.0000	0.0000	0
2016/11/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	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
2016/11/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/11/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/22	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	EL28	02/02/2017			Bond Future	129.7686	129.7686	129.7471	129.7471	(0.017)	0.0000	0.0000	0
2016/11/22	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	EL28	02/02/2017	135.10	Put	Bond Future	5,331.3500	5.3313	5,352.8600	5.3529	0.403	0	0	0
2016/11/22	EL28	02/02/2017	135.12	Put	Bond Future	5,351.3500	5.3513	5,372.8600	5.3729	0.402	0	0	0
2016/11/22	EL28	02/02/2017	135.11	Put	Bond Future	5,341.3500	5.3413	5,362.8600	5.3629	0.403	0	0	0
2016/11/22	EL28	04/05/2017			Bond Future	130.6225	130.6225	130.6005	130.6005	(0.017)	0.0000	0.0000	0
2016/11/22	EL28	04/05/2017	137.90	Put	Bond Future	7,277.4600	7.2775	7,299.5500	7.2996	0.304	0	0	0
2016/11/22	EL28	04/05/2017	137.92	Put	Bond Future	7,297.4600	7.2975	7,319.5500	7.3196	0.303	0	0	0
2016/11/22	EL28	04/05/2017	137.91	Put	Bond Future	7,287.4600	7.2875	7,309.5500	7.3096	0.303	0	0	0
2016/11/22	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/22	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	EL28	03/08/2017			Bond Future	133.2585	133.2585	133.2355	133.2355	(0.017)	0.0000	0.0000	0
2016/11/22	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	EL28	03/08/2017	135.16	Put	Bond Future	1,901.4800	1.9015	1,924.5200	1.9245	1.212	0	0	0
2016/11/22	EL28	03/08/2017	135.18	Put	Bond Future	1,921.4800	1.9215	1,944.5200	1.9445	1.199	0	0	0
2016/11/22	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	EL28	03/08/2017	135.17	Put	Bond Future	1,911.4800	1.9115	1,934.5200	1.9345	1.205	0	0	0
2016/11/22	ES33	02/02/2017			Bond Future	10.6287	78.8286	10.6380	78.7699	0.088	0.0000	0.0000	8,849
2016/11/22	ES33	02/02/2017	10.59	Put	Bond Future	243.5200	0.2435	302.2800	0.3023	24.129	0	0	0
2016/11/22	ES33	02/02/2017	10.61	Put	Bond Future	117.4200	0.1174	176.1800	0.1762	50.043	0	0	0
2016/11/22	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	ES33	02/02/2017	10.60	Put	Bond Future	180.4300	0.1804	239.1900	0.2392	32.567	0	0	0
2016/11/22	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	ES33	04/05/2017			Bond Future	10.7102	76.5704	10.7199	76.5104	0.090	0.0000	0.0000	0
2016/11/22	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	ES33	04/05/2017	10.54	Put	Bond Future	1,066.2500	1.0663	1,126.2700	1.1263	5.629	0	0	0
2016/11/22	ES33	04/05/2017	10.56	Put	Bond Future	939.8200	0.9398	999.8400	0.9998	6.386	0	0	0
2016/11/22	ES33	04/05/2017	10.55	Put	Bond Future	1,003.0000	1.0030	1,063.0200	1.0630	5.984	0	0	0
2016/11/22	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	ES33	03/08/2017			Bond Future	10.7851	78.1115	10.7952	78.0499	0.093	0.0000	0.0000	0
2016/11/22	ES33	03/08/2017	10.53	Put	Bond Future	1,585.4600	1.5855	1,647.0400	1.6470	3.884	0	0	0
2016/11/22	ES33	03/08/2017	10.55	Put	Bond Future	1,459.3600	1.4594	1,520.9400	1.5209	4.220	0	0	0
2016/11/22	ES33	03/08/2017	10.54	Put	Bond Future	1,522.3700	1.5224	1,583.9500	1.5840	4.045	0	0	0
2016/11/22	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	ES42	02/02/2017			Bond Future	10.7440	83.0311	10.7535	82.9634	0.088	0.0000	0.0000	8,777
2016/11/22	ES42	04/05/2017			Bond Future	10.8249	80.3859	10.8346	80.3169	0.090	0.0000	0.0000	0
2016/11/22	ES42	03/08/2017			Bond Future	10.8981	82.0041	10.9082	81.9333	0.093	0.0000	0.0000	0
2016/11/22	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	GOVI	02/02/2017			GOVI	532.7720	532.7720	532.5420	532.5420	(0.043)	0.0000	0.0000	486
2016/11/22	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	GOVI	02/02/2017	533.32	Put	GOVI	5,480.0000	0.5480	7,780.0000	0.7780	41.971	0	0	0
2016/11/22	GOVI	02/02/2017	533.34	Put	GOVI	5,680.0000	0.5680	7,980.0000	0.7980	40.493	0	0	0
2016/11/22	GOVI	02/02/2017	533.33	Put	GOVI	5,580.0000	0.5580	7,880.0000	0.7880	41.219	0	0	0
2016/11/22	GOVI	04/05/2017			GOVI	543.1490	543.1490	542.9140	542.9140	(0.043)	0.0000	0.0000	0
2016/11/22	GOVI	04/05/2017	262.19	Call	GOVI	2,809,590.0000	280.9590	2,807,240.0000	280.7240	(0.084)	0	0	0
2016/11/22	GOVI	04/05/2017	262.20	Call	GOVI	2,809,490.0000	280.9490	2,807,140.0000	280.7140	(0.084)	0	0	0
2016/11/22	GOVI	04/05/2017	262.18	Call	GOVI	2,809,690.0000	280.9690	2,807,340.0000	280.7340	(0.084)	0	0	0
2016/11/22	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	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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2016/11/22	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	GOVI	03/08/2017			GOVI	554.0760	554.0760	553.8330	553.8330	(0.044)	0.0000	0.0000	0
2016/11/22	GOVI	03/08/2017	561.11	Put	GOVI	70,340.0000	7.0340	72,770.0000	7.2770	3.455	0	0	0
2016/11/22	GOVI	03/08/2017	561.09	Put	GOVI	70,140.0000	7.0140	72,570.0000	7.2570	3.464	0	0	0
2016/11/22	GOVI	03/08/2017	561.10	Put	GOVI	70,240.0000	7.0240	72,670.0000	7.2670	3.460	0	0	0
2016/11/22	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/11/22	IGOV	02/02/2017			Index Future	251.4080	251.4080	251.3610	251.3610	(0.019)	0.0000	0.0000	1,070
2016/11/22	IGOV	04/05/2017			Index Future	256.3200	256.3200	256.2720	256.2720	(0.019)	0.0000	0.0000	0
2016/11/22	IGOV	03/08/2017			Index Future	261.4910	261.4910	261.4410	261.4410	(0.019)	0.0000	0.0000	0
2016/11/22	ILBI	02/02/2017			Index Future	681.6190	681.6190	681.5070	681.5070	(0.016)	0.0000	0.0000	155
2016/11/22	ILBI	04/05/2017			Index Future	694.8670	694.8670	694.7520	694.7520	(0.017)	0.0000	0.0000	0
2016/11/22	ILBI	03/08/2017			Index Future	708.5450	708.5450	708.4270	708.4270	(0.017)	0.0000	0.0000	0
2016/11/22	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/11/22	IS01	16/03/2017			Interest Rate Swap	100.0135	100.0135	100.0119	100.0119	(0.002)	0.0000	0.0000	0
2016/11/22	IS01	15/06/2017			Interest Rate Swap	99.6519	99.6519	99.6472	99.6472	(0.005)	0.0000	0.0000	0
2016/11/22	IS01	21/09/2017			Interest Rate Swap	99.7303	99.7303	99.7178	99.7178	(0.013)	0.0000	0.0000	0
2016/11/22	IS01	21/12/2017			Interest Rate Swap	100.0615	100.0615	100.0370	100.0370	(0.024)	0.0000	0.0000	0
2016/11/22	IS02	18/12/2017			Interest Rate Swap	100.0844	100.0844	100.0603	100.0603	(0.024)	0.0000	0.0000	0
2016/11/22	IS02	16/03/2018			Interest Rate Swap	99.4288	99.4288	99.3947	99.3947	(0.034)	0.0000	0.0000	0
2016/11/22	IS02	15/06/2018			Interest Rate Swap	99.1614	99.1614	99.1178	99.1178	(0.044)	0.0000	0.0000	0
2016/11/22	IS02	21/09/2018			Interest Rate Swap	99.2966	99.2966	99.2428	99.2428	(0.054)	0.0000	0.0000	0
2016/11/22	IS02	21/12/2018			Interest Rate Swap	99.8600	99.8600	99.8000	99.8000	(0.060)	0.0000	0.0000	0
2016/11/22	IS05	17/12/2020			Interest Rate Swap	98.7998	98.7998	98.8251	98.8251	0.026	0.0000	0.0000	0
2016/11/22	IS05	16/03/2021			Interest Rate Swap	98.2031	98.2031	98.2389	98.2389	0.037	0.0000	0.0000	0
2016/11/22	IS05	15/06/2021			Interest Rate Swap	97.5757	97.5757	97.6183	97.6183	0.044	0.0000	0.0000	0
2016/11/22	IS05	21/09/2021			Interest Rate Swap	97.9200	97.9200	97.9682	97.9682	0.049	0.0000	0.0000	0
2016/11/22	IS05	21/12/2021			Interest Rate Swap	100.2129	100.2129	100.2682	100.2682	0.055	0.0000	0.0000	50
2016/11/22	IS10	17/12/2025			Interest Rate Swap	99.7894	99.7894	99.9236	99.9236	0.135	0.0000	0.0000	0
2016/11/22	IS10	16/03/2026			Interest Rate Swap	96.9591	96.9591	97.0945	97.0945	0.140	0.0000	0.0000	0
2016/11/22	IS10	15/06/2026			Interest Rate Swap	95.8106	95.8106	95.9458	95.9458	0.141	0.0000	0.0000	0
2016/11/22	IS10	21/09/2026			Interest Rate Swap	97.9519	97.9519	98.0853	98.0853	0.136	0.0000	0.0000	0
2016/11/22	IS10	21/12/2026			Interest Rate Swap	101.6314	101.6314	101.7633	101.7633	0.130	0.0000	0.0000	0
2016/11/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/11/22	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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2016/11/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/11/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/11/22	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.4100	92.5900	0.407	0.0000	0.0000	10,000
2016/11/22	JBAF	18/01/2017			Jibar Tradeable Future	7.4000	92.6000	7.4200	92.5800	0.270	0.0000	0.0000	0
2016/11/22	JBAF	15/02/2017			Jibar Tradeable Future	7.4000	92.6000	7.4500	92.5500	0.676	0.0000	0.0000	0
2016/11/22	JBAF	15/03/2017			Jibar Tradeable Future	7.4100	92.5900	7.4600	92.5400	0.675	0.0000	0.0000	1,000
2016/11/22	JBAF	19/04/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/11/22	JBAF	17/05/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/11/22	JBAF	21/06/2017			Jibar Tradeable Future	7.4300	92.5700	7.6100	92.3900	2.423	0.0000	0.0000	0
2016/11/22	JBAF	20/09/2017			Jibar Tradeable Future	7.4500	92.5500	7.6700	92.3300	2.953	0.0000	0.0000	0
2016/11/22	JBAF	20/12/2017			Jibar Tradeable Future	7.4700	92.5300	7.7300	92.2700	3.481	0.0000	0.0000	0
2016/11/22	JBAF	20/03/2018			Jibar Tradeable Future	7.4600	92.5400	7.7700	92.2300	4.155	0.0000	0.0000	0
2016/11/22	JBAF	20/06/2018			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2016/11/22	JBAF	19/09/2018			Jibar Tradeable Future	7.8800	92.1200	7.8800	92.1200	0.000	0.0000	0.0000	0
2016/11/22	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/11/22	R023	02/02/2017	8.85	Call	Bond Future	1,612.1700	1.6122	1,591.3400	1.5913	(1.292)	0	0	0
2016/11/22	R023	02/02/2017			Bond Future	8.6808	99.1025	8.6855	99.0812	0.054	0.0000	0.0000	16,460
2016/11/22	R023	02/02/2017	8.86	Call	Bond Future	1,639.5200	1.6395	1,618.5900	1.6186	(1.277)	0	0	0
2016/11/22	R023	02/02/2017	8.84	Put	Bond Future	870.1500	0.8702	870.7100	0.8707	0.064	0	0	0
2016/11/22	R023	02/02/2017	8.86	Put	Bond Future	835.2800	0.8353	835.6400	0.8356	0.043	0	0	0
2016/11/22	R023	02/02/2017	8.84	Call	Bond Future	1,585.0600	1.5851	1,564.3300	1.5643	(1.308)	0	0	0
2016/11/22	R023	02/02/2017	8.85	Put	Bond Future	852.5800	0.8526	853.0400	0.8530	0.054	0	0	0
2016/11/22	R023	04/05/2017	8.61	Call	Bond Future	1,482.8400	1.4828	1,467.5700	1.4676	(1.030)	0	0	0
2016/11/22	R023	04/05/2017			Bond Future	8.7212	97.1003	8.7262	97.0785	0.057	0.0000	0.0000	0
2016/11/22	R023	04/05/2017	8.59	Call	Bond Future	1,441.9200	1.4419	1,426.8400	1.4268	(1.046)	0	0	0
2016/11/22	R023	04/05/2017	8.60	Call	Bond Future	1,462.2900	1.4623	1,447.1200	1.4471	(1.037)	0	0	0
2016/11/22	R023	04/05/2017	8.59	Put	Bond Future	2,016.7100	2.0167	2,023.4000	2.0234	0.332	0	0	0
2016/11/22	R023	04/05/2017	8.61	Put	Bond Future	1,969.7500	1.9697	1,976.2500	1.9763	0.330	0	0	0
2016/11/22	R023	04/05/2017	8.60	Put	Bond Future	1,993.1300	1.9931	1,999.7300	1.9997	0.331	0	0	0
2016/11/22	R023	03/08/2017	8.60	Put	Bond Future	2,405.3400	2.4053	2,413.5600	2.4136	0.342	0	0	0
2016/11/22	R023	03/08/2017			Bond Future	8.7490	99.0545	8.7544	99.0317	0.062	0.0000	0.0000	0
2016/11/22	R023	03/08/2017	8.59	Put	Bond Future	2,428.1700	2.4282	2,436.4700	2.4365	0.342	0	0	0
2016/11/22	R023	03/08/2017	8.60	Call	Bond Future	1,774.5000	1.7745	1,759.9600	1.7600	(0.819)	0	0	0
2016/11/22	R023	03/08/2017	8.58	Call	Bond Future	1,735.2600	1.7353	1,720.8900	1.7209	(0.828)	0	0	0
2016/11/22	R023	03/08/2017	8.59	Call	Bond Future	1,754.8200	1.7548	1,740.3600	1.7404	(0.824)	0	0	0
2016/11/22	R023	03/08/2017	8.58	Put	Bond Future	2,451.1500	2.4512	2,459.5400	2.4595	0.342	0	0	0
2016/11/22	R035	02/02/2017			Bond Future	9.6483	97.3589	9.6580	97.2810	0.100	0.0000	0.0000	5,957
2016/11/22	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R035	02/02/2017	9.50	Put	Bond Future	1,205.2500	1.2053	1,283.1000	1.2831	6.459	0	0	0
2016/11/22	R035	02/02/2017	9.51	Put	Bond Future	1,123.2400	1.1232	1,201.0900	1.2011	6.931	0	0	0
2016/11/22	R035	02/02/2017	9.52	Put	Bond Future	1,041.3300	1.0413	1,119.1800	1.1192	7.476	0	0	0
2016/11/22	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R035	04/05/2017	9.55	Put	Bond Future	1,185.8400	1.1858	1,265.3000	1.2653	6.701	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
2016/11/22	R035	04/05/2017			Bond Future	9.6976	94.7519	9.7075	94.6724	0.103	0.0000	0.0000	0
2016/11/22	R035	04/05/2017	9.54	Put	Bond Future	1,267.0300	1.2670	1,346.4900	1.3465	6.271	0	0	0
2016/11/22	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R035	04/05/2017	9.53	Put	Bond Future	1,348.3300	1.3483	1,427.7900	1.4278	5.893	0	0	0
2016/11/22	R035	03/08/2017			Bond Future	9.7404	96.6589	9.7507	96.5773	0.106	0.0000	0.0000	0
2016/11/22	R035	03/08/2017	9.50	Put	Bond Future	1,922.6500	1.9226	2,004.1800	2.0042	4.241	0	0	0
2016/11/22	R035	03/08/2017	9.52	Put	Bond Future	1,760.3800	1.7604	1,841.9100	1.8419	4.631	0	0	0
2016/11/22	R035	03/08/2017	9.51	Put	Bond Future	1,841.4600	1.8415	1,922.9900	1.9230	4.427	0	0	0
2016/11/22	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R186	02/02/2017	8.00	Put	Bond Future	7,233.6200	7.2336	7,226.7700	7.2268	(0.095)	0	0	0
2016/11/22	R186	02/02/2017	9.40	Call	Bond Future	3,564.9100	3.5649	3,556.4800	3.5565	(0.236)	0	0	0
2016/11/22	R186	02/02/2017	8.81	Put	Bond Future	2,538.6700	2.5387	2,524.5200	2.5245	(0.557)	0	0	0
2016/11/22	R186	02/02/2017	9.10	Put	Bond Future	1,511.6500	1.5116	1,497.6300	1.4976	(0.927)	0	0	2,546
2016/11/22	R186	02/02/2017			Bond Future	8.9923	111.0903	8.9918	111.0936	(0.005)	0.0000	0.0000	115,684
2016/11/22	R186	02/02/2017	9.50	Call	Bond Future	4,061.4700	4.0615	4,054.1000	4.0541	(0.181)	0	0	0
2016/11/22	R186	02/02/2017	8.43	Put	Bond Future	4,452.6500	4.4526	4,441.3300	4.4413	(0.254)	0	0	0
2016/11/22	R186	02/02/2017	8.80	Put	Bond Future	2,580.7200	2.5807	2,566.6100	2.5666	(0.547)	0	0	0
2016/11/22	R186	02/02/2017	8.87	Call	Bond Future	1,450.8400	1.4508	1,439.8200	1.4398	(0.760)	0	0	0
2016/11/22	R186	02/02/2017	8.90	Put	Bond Future	2,180.3300	2.1803	2,165.9800	2.1660	(0.658)	0	0	750
2016/11/22	R186	02/02/2017	8.00	Call	Bond Future	119.5900	0.1196	116.0400	0.1160	(2.968)	0	0	7,000
2016/11/22	R186	02/02/2017	8.60	Call	Bond Future	780.1800	0.7802	770.5700	0.7706	(1.232)	0	0	7,000
2016/11/22	R186	02/02/2017	8.81	Call	Bond Future	1,276.0900	1.2761	1,265.2400	1.2652	(0.850)	0	0	0
2016/11/22	R186	02/02/2017	8.37	Call	Bond Future	415.8400	0.4158	408.4700	0.4085	(1.772)	0	0	500
2016/11/22	R186	02/02/2017	8.62	Put	Bond Future	3,419.3000	3.4193	3,406.2300	3.4062	(0.382)	0	0	0
2016/11/22	R186	02/02/2017	8.79	Call	Bond Future	1,220.9400	1.2209	1,210.1700	1.2102	(0.882)	0	0	0
2016/11/22	R186	02/02/2017	8.95	Call	Bond Future	1,705.5000	1.7055	1,694.4200	1.6944	(0.650)	0	0	0
2016/11/22	R186	02/02/2017	9.02	Call	Bond Future	1,948.3800	1.9484	1,937.4000	1.9374	(0.564)	0	0	0
2016/11/22	R186	02/02/2017	8.87	Put	Bond Future	2,295.7700	2.2958	2,281.4500	2.2815	(0.624)	0	0	500
2016/11/22	R186	02/02/2017	9.50	Put	Bond Future	646.3400	0.6463	635.6700	0.6357	(1.651)	0	0	13,550
2016/11/22	R186	02/02/2017	8.43	Call	Bond Future	495.0600	0.4951	487.0400	0.4870	(1.620)	0	0	750
2016/11/22	R186	02/02/2017	8.80	Call	Bond Future	1,248.3200	1.2483	1,237.5100	1.2375	(0.866)	0	0	0
2016/11/22	R186	02/02/2017	8.90	Call	Bond Future	1,543.4400	1.5434	1,532.3900	1.5324	(0.716)	0	0	0
2016/11/22	R186	02/02/2017	9.40	Put	Bond Future	810.9900	0.8110	799.2600	0.7993	(1.446)	0	0	750
2016/11/22	R186	02/02/2017	9.10	Call	Bond Future	2,248.2600	2.2483	2,237.5400	2.2375	(0.477)	0	0	0
2016/11/22	R186	02/02/2017	8.37	Put	Bond Future	4,806.9600	4.8070	4,796.2900	4.7963	(0.222)	0	0	0
2016/11/22	R186	02/02/2017	8.60	Put	Bond Future	3,521.3700	3.5214	3,508.4600	3.5085	(0.367)	0	0	0
2016/11/22	R186	02/02/2017	8.62	Call	Bond Future	820.0700	0.8201	810.3000	0.8103	(1.191)	0	0	500
2016/11/22	R186	02/02/2017	8.79	Put	Bond Future	2,623.2100	2.6232	2,609.1400	2.6091	(0.536)	0	0	0
2016/11/22	R186	02/02/2017	8.95	Put	Bond Future	1,996.8400	1.9968	1,982.4600	1.9825	(0.720)	0	0	2,546
2016/11/22	R186	02/02/2017	9.02	Put	Bond Future	1,758.3900	1.7584	1,744.1100	1.7441	(0.812)	0	0	500
2016/11/22	R186	04/05/2017			Bond Future	9.0377	113.2545	9.0372	113.2578	(0.005)	0.0000	0.0000	0
2016/11/22	R186	04/05/2017	8.89	Put	Bond Future	3,283.5600	3.2836	3,273.4700	3.2735	(0.307)	0	0	0
2016/11/22	R186	04/05/2017	8.91	Put	Bond Future	3,210.2000	3.2102	3,200.1100	3.2001	(0.314)	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
2016/11/22	R186	04/05/2017	8.90	Put	Bond Future	3,246.7300	3.2467	3,236.6400	3.2366	(0.311)	0	0	0
2016/11/22	R186	04/05/2017	8.91	Call	Bond Future	2,346.7200	2.3467	2,339.8600	2.3399	(0.292)	0	0	0
2016/11/22	R186	04/05/2017	8.89	Call	Bond Future	2,283.9900	2.2840	2,277.1300	2.2771	(0.300)	0	0	0
2016/11/22	R186	04/05/2017	8.90	Call	Bond Future	2,315.2300	2.3152	2,308.3700	2.3084	(0.296)	0	0	0
2016/11/22	R186	03/08/2017	8.93	Put	Bond Future	3,910.5900	3.9106	3,902.4700	3.9025	(0.208)	0	0	0
2016/11/22	R186	03/08/2017			Bond Future	9.0738	110.2283	9.0734	110.2311	(0.005)	0.0000	0.0000	0
2016/11/22	R186	03/08/2017	8.92	Put	Bond Future	3,945.8100	3.9458	3,937.6900	3.9377	(0.206)	0	0	0
2016/11/22	R186	03/08/2017	8.91	Call	Bond Future	2,894.9600	2.8950	2,889.6100	2.8896	(0.185)	0	0	0
2016/11/22	R186	03/08/2017	8.93	Call	Bond Future	2,957.7100	2.9577	2,952.3600	2.9524	(0.181)	0	0	0
2016/11/22	R186	03/08/2017	8.92	Call	Bond Future	2,926.2400	2.9262	2,920.8900	2.9209	(0.183)	0	0	0
2016/11/22	R186	03/08/2017	8.91	Put	Bond Future	3,981.2700	3.9813	3,973.1500	3.9731	(0.204)	0	0	0
2016/11/22	R197	02/02/2017			Bond Future	298.9817	298.9817	298.9251	298.9251	(0.019)	0.0000	0.0000	1,246
2016/11/22	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R197	02/02/2017	302.57	Put	Bond Future	3,588.2600	3.5883	3,644.8700	3.6449	1.578	0	0	0
2016/11/22	R197	02/02/2017	302.59	Put	Bond Future	3,608.2600	3.6083	3,664.8700	3.6649	1.569	0	0	0
2016/11/22	R197	02/02/2017	302.58	Put	Bond Future	3,598.2600	3.5983	3,654.8700	3.6549	1.573	0	0	0
2016/11/22	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R197	04/05/2017	308.58	Put	Bond Future	3,755.7100	3.7557	3,813.8300	3.8138	1.548	0	0	0
2016/11/22	R197	04/05/2017			Bond Future	304.8243	304.8243	304.7662	304.7662	(0.019)	0.0000	0.0000	0
2016/11/22	R197	04/05/2017	308.60	Put	Bond Future	3,775.7100	3.7757	3,833.8300	3.8338	1.539	0	0	0
2016/11/22	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R197	04/05/2017	308.59	Put	Bond Future	3,765.7100	3.7657	3,823.8300	3.8238	1.543	0	0	0
2016/11/22	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R197	03/08/2017			Bond Future	304.0758	304.0758	304.0153	304.0153	(0.020)	0.0000	0.0000	0
2016/11/22	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R197	03/08/2017	308.05	Put	Bond Future	3,974.1600	3.9742	4,034.7200	4.0347	1.524	0	0	0
2016/11/22	R197	03/08/2017	308.07	Put	Bond Future	3,994.1600	3.9942	4,054.7200	4.0547	1.516	0	0	0
2016/11/22	R197	03/08/2017	308.06	Put	Bond Future	3,984.1600	3.9842	4,044.7200	4.0447	1.520	0	0	0
2016/11/22	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R202	02/02/2017			Bond Future	248.1112	248.1112	248.0649	248.0649	(0.019)	0.0000	0.0000	36,619
2016/11/22	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R202	02/02/2017	251.72	Put	Bond Future	3,608.8000	3.6088	3,655.0500	3.6550	1.282	0	0	0
2016/11/22	R202	02/02/2017	251.74	Put	Bond Future	3,628.8000	3.6288	3,675.0500	3.6750	1.275	0	0	0
2016/11/22	R202	02/02/2017	251.73	Put	Bond Future	3,618.8000	3.6188	3,665.0500	3.6650	1.278	0	0	0
2016/11/22	R202	04/05/2017	256.73	Put	Bond Future	3,770.5600	3.7706	3,817.7800	3.8178	1.252	0	0	0
2016/11/22	R202	04/05/2017			Bond Future	252.9594	252.9594	252.9122	252.9122	(0.019)	0.0000	0.0000	0
2016/11/22	R202	04/05/2017	256.72	Put	Bond Future	3,760.5600	3.7606	3,807.7800	3.8078	1.256	0	0	0
2016/11/22	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R202	04/05/2017	256.71	Put	Bond Future	3,750.5600	3.7506	3,797.7800	3.7978	1.259	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
2016/11/22	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R202	03/08/2017			Bond Future	254.3993	254.3993	254.3498	254.3498	(0.019)	0.0000	0.0000	0
2016/11/22	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R202	03/08/2017	258.35	Put	Bond Future	3,950.7300	3.9507	4,000.1900	4.0002	1.252	0	0	0
2016/11/22	R202	03/08/2017	258.37	Put	Bond Future	3,970.7300	3.9707	4,020.1900	4.0202	1.246	0	0	0
2016/11/22	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R202	03/08/2017	258.36	Put	Bond Future	3,960.7300	3.9607	4,010.1900	4.0102	1.249	0	0	0
2016/11/22	R203	02/02/2017	7.70	Call	Bond Future	103.0200	0.1030	98.4900	0.0985	(4.397)	0	0	0
2016/11/22	R203	02/02/2017	7.71	Put	Bond Future	123.1200	0.1231	126.6300	0.1266	2.851	0	0	0
2016/11/22	R203	02/02/2017			Bond Future	7.7401	103.5852	7.7541	103.5771	0.181	0.0000	0.0000	24,463
2016/11/22	R203	02/02/2017	7.71	Call	Bond Future	105.7400	0.1057	101.1500	0.1012	(4.341)	0	0	0
2016/11/22	R203	02/02/2017	7.72	Call	Bond Future	108.7000	0.1087	104.0400	0.1040	(4.287)	0	0	0
2016/11/22	R203	02/02/2017	7.70	Put	Bond Future	126.1800	0.1262	129.7500	0.1297	2.829	0	0	0
2016/11/22	R203	02/02/2017	7.72	Put	Bond Future	120.2900	0.1203	123.7300	0.1237	2.860	0	0	0
2016/11/22	R203	04/05/2017	6.91	Call	Bond Future	31.7900	0.0318	29.8400	0.0298	(6.134)	0	0	0
2016/11/22	R203	04/05/2017	6.92	Put	Bond Future	241.9400	0.2419	248.2800	0.2483	2.620	0	0	0
2016/11/22	R203	04/05/2017			Bond Future	7.5184	101.4298	7.5423	101.4215	0.318	0.0000	0.0000	0
2016/11/22	R203	04/05/2017	6.92	Call	Bond Future	32.5400	0.0325	30.5500	0.0306	(6.116)	0	0	0
2016/11/22	R203	04/05/2017	6.93	Call	Bond Future	33.3000	0.0333	31.2700	0.0313	(6.096)	0	0	0
2016/11/22	R203	04/05/2017	6.91	Put	Bond Future	244.7000	0.2447	251.0800	0.2511	2.607	0	0	0
2016/11/22	R203	04/05/2017	6.93	Put	Bond Future	239.1900	0.2392	245.4900	0.2455	2.634	0	0	0
2016/11/22	R203	03/08/2017	4.89	Call	Bond Future	51.3700	0.0514	51.2900	0.0513	(0.156)	0	0	0
2016/11/22	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/11/22	R203	03/08/2017	4.87	Call	Bond Future	50.0800	0.0501	50.0100	0.0500	(0.140)	0	0	0
2016/11/22	R203	03/08/2017	4.88	Call	Bond Future	50.7300	0.0507	50.6500	0.0507	(0.158)	0	0	0
2016/11/22	R203	03/08/2017	4.87	Put	Bond Future	27.9600	0.0280	27.8900	0.0279	(0.250)	0	0	0
2016/11/22	R203	03/08/2017	4.89	Put	Bond Future	27.1000	0.0271	27.0200	0.0270	(0.295)	0	0	0
2016/11/22	R203	03/08/2017	4.88	Put	Bond Future	27.5300	0.0275	27.4500	0.0275	(0.291)	0	0	0
2016/11/22	R204	02/02/2017	8.28	Call	Bond Future	723.8200	0.7238	707.7400	0.7077	(2.222)	0	0	0
2016/11/22	R204	02/02/2017			Bond Future	7.9358	101.1493	7.9469	101.1303	0.140	0.0000	0.0000	30,219
2016/11/22	R204	02/02/2017	8.29	Call	Bond Future	736.6000	0.7366	720.4200	0.7204	(2.197)	0	0	0
2016/11/22	R204	02/02/2017	8.30	Call	Bond Future	749.6000	0.7496	733.3400	0.7333	(2.169)	0	0	0
2016/11/22	R204	02/02/2017	8.28	Put	Bond Future	138.1500	0.1381	141.0600	0.1411	2.106	0	0	0
2016/11/22	R204	02/02/2017	8.30	Put	Bond Future	130.0400	0.1300	132.7700	0.1328	2.099	0	0	0
2016/11/22	R204	02/02/2017	8.29	Put	Bond Future	133.9800	0.1340	136.7900	0.1368	2.097	0	0	0
2016/11/22	R204	04/05/2017	7.90	Put	Bond Future	523.5800	0.5236	532.3000	0.5323	1.665	0	0	0
2016/11/22	R204	04/05/2017			Bond Future	7.9470	103.1199	7.9600	103.1004	0.164	0.0000	0.0000	0
2016/11/22	R204	04/05/2017	7.92	Put	Bond Future	508.5800	0.5086	517.1100	0.5171	1.677	0	0	0
2016/11/22	R204	04/05/2017	7.90	Call	Bond Future	453.4300	0.4534	442.6600	0.4427	(2.375)	0	0	0
2016/11/22	R204	04/05/2017	7.91	Put	Bond Future	516.0400	0.5160	524.6700	0.5247	1.672	0	0	0
2016/11/22	R204	04/05/2017	7.91	Call	Bond Future	460.8400	0.4608	449.9800	0.4500	(2.357)	0	0	0
2016/11/22	R204	04/05/2017	7.92	Call	Bond Future	468.3200	0.4683	457.3600	0.4574	(2.340)	0	0	0
2016/11/22	R204	03/08/2017	7.77	Put	Bond Future	626.0900	0.6261	636.3100	0.6363	1.632	0	0	0
2016/11/22	R204	03/08/2017			Bond Future	7.9069	101.1528	7.9228	101.1325	0.202	0.0000	0.0000	0
2016/11/22	R204	03/08/2017	7.76	Put	Bond Future	632.8800	0.6329	643.1700	0.6432	1.626	0	0	0
2016/11/22	R204	03/08/2017	7.75	Call	Bond Future	439.1700	0.4392	429.1700	0.4292	(2.277)	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
2016/11/22	R204	03/08/2017	7.76	Call	Bond Future	445.1300	0.4451	435.0500	0.4351	(2.265)	0	0	0
2016/11/22	R204	03/08/2017	7.77	Call	Bond Future	451.1300	0.4511	440.9800	0.4410	(2.250)	0	0	0
2016/11/22	R204	03/08/2017	7.75	Put	Bond Future	639.7200	0.6397	650.0900	0.6501	1.621	0	0	0
2016/11/22	R207	02/02/2017	9.24	Call	Bond Future	2,608.7800	2.6088	2,582.3500	2.5824	(1.013)	0	0	0
2016/11/22	R207	02/02/2017			Bond Future	8.1979	98.0226	8.2084	97.9960	0.128	0.0000	0.0000	86,261
2016/11/22	R207	02/02/2017	8.91	Call	Bond Future	1,851.6000	1.8516	1,826.0200	1.8260	(1.382)	0	0	62
2016/11/22	R207	02/02/2017	9.22	Call	Bond Future	2,561.7300	2.5617	2,535.3200	2.5353	(1.031)	0	0	0
2016/11/22	R207	02/02/2017	9.23	Call	Bond Future	2,585.2400	2.5852	2,558.8200	2.5588	(1.022)	0	0	0
2016/11/22	R207	02/02/2017	8.91	Put	Bond Future	73.3100	0.0733	74.3200	0.0743	1.378	0	0	0
2016/11/22	R207	02/02/2017	9.22	Put	Bond Future	21.8500	0.0219	22.0300	0.0220	0.824	0	0	0
2016/11/22	R207	02/02/2017	9.24	Put	Bond Future	20.0300	0.0200	20.1900	0.0202	0.799	0	0	0
2016/11/22	R207	02/02/2017	9.23	Put	Bond Future	20.9200	0.0209	21.0900	0.0211	0.813	0	0	0
2016/11/22	R207	04/05/2017	8.21	Put	Bond Future	828.9300	0.8289	840.4000	0.8404	1.384	0	0	0
2016/11/22	R207	04/05/2017			Bond Future	8.2365	99.9324	8.2481	99.9052	0.142	0.0000	0.0000	0
2016/11/22	R207	04/05/2017	8.22	Call	Bond Future	778.7600	0.7788	762.9000	0.7629	(2.037)	0	0	0
2016/11/22	R207	04/05/2017	8.20	Call	Bond Future	755.3700	0.7554	739.7700	0.7398	(2.065)	0	0	0
2016/11/22	R207	04/05/2017	8.21	Call	Bond Future	767.1500	0.7672	751.4200	0.7514	(2.050)	0	0	0
2016/11/22	R207	04/05/2017	8.20	Put	Bond Future	840.5100	0.8405	852.1100	0.8521	1.380	0	0	0
2016/11/22	R207	04/05/2017	8.22	Put	Bond Future	817.2000	0.8172	828.5400	0.8285	1.388	0	0	0
2016/11/22	R207	03/08/2017	8.19	Call	Bond Future	881.3800	0.8814	865.9600	0.8660	(1.750)	0	0	51
2016/11/22	R207	03/08/2017			Bond Future	8.2498	98.2992	8.2630	98.2710	0.160	0.0000	0.0000	0
2016/11/22	R207	03/08/2017	8.39	Put	Bond Future	812.9000	0.8129	823.6800	0.8237	1.326	0	0	0
2016/11/22	R207	03/08/2017	8.41	Put	Bond Future	794.9700	0.7950	805.5600	0.8056	1.332	0	0	0
2016/11/22	R207	03/08/2017	8.19	Put	Bond Future	1,009.2600	1.0093	1,022.0700	1.0221	1.269	0	0	0
2016/11/22	R207	03/08/2017	8.40	Put	Bond Future	803.9000	0.8039	814.5800	0.8146	1.329	0	0	0
2016/11/22	R207	03/08/2017	8.41	Call	Bond Future	1,136.5900	1.1366	1,118.9500	1.1189	(1.552)	0	0	0
2016/11/22	R207	03/08/2017	8.39	Call	Bond Future	1,111.9600	1.1120	1,094.5100	1.0945	(1.569)	0	0	0
2016/11/22	R207	03/08/2017	8.40	Call	Bond Future	1,124.2400	1.1242	1,106.6900	1.1067	(1.561)	0	0	0
2016/11/22	R208	02/02/2017			Bond Future	8.4021	96.7155	8.4070	96.6993	0.058	0.0000	0.0000	33,544
2016/11/22	R208	02/02/2017	8.64	Call	Bond Future	1,251.0100	1.2510	1,235.3200	1.2353	(1.254)	0	0	0
2016/11/22	R208	02/02/2017	8.63	Put	Bond Future	476.2800	0.4763	476.8500	0.4769	0.120	0	0	0
2016/11/22	R208	02/02/2017	8.65	Put	Bond Future	454.1700	0.4542	454.6000	0.4546	0.095	0	0	0
2016/11/22	R208	02/02/2017	8.64	Put	Bond Future	465.1200	0.4651	465.6300	0.4656	0.110	0	0	0
2016/11/22	R208	02/02/2017	8.65	Call	Bond Future	1,272.9200	1.2729	1,257.1500	1.2572	(1.239)	0	0	0
2016/11/22	R208	02/02/2017	8.63	Call	Bond Future	1,229.3000	1.2293	1,213.6700	1.2137	(1.271)	0	0	0
2016/11/22	R208	04/05/2017	8.39	Call	Bond Future	1,059.9200	1.0599	1,048.4400	1.0484	(1.083)	0	0	0
2016/11/22	R208	04/05/2017			Bond Future	8.4402	95.1965	8.4454	95.1799	0.062	0.0000	0.0000	0
2016/11/22	R208	04/05/2017	8.37	Call	Bond Future	1,029.1100	1.0291	1,017.7900	1.0178	(1.100)	0	0	0
2016/11/22	R208	04/05/2017	8.38	Call	Bond Future	1,044.3300	1.0443	1,032.9200	1.0329	(1.093)	0	0	0
2016/11/22	R208	04/05/2017	8.37	Put	Bond Future	1,250.5500	1.2506	1,255.8400	1.2558	0.423	0	0	0
2016/11/22	R208	04/05/2017	8.39	Put	Bond Future	1,218.1800	1.2182	1,223.3100	1.2233	0.421	0	0	0
2016/11/22	R208	04/05/2017	8.38	Put	Bond Future	1,234.1700	1.2342	1,239.3700	1.2394	0.421	0	0	0
2016/11/22	R208	03/08/2017	8.32	Call	Bond Future	1,168.4300	1.1684	1,157.8100	1.1578	(0.909)	0	0	0
2016/11/22	R208	03/08/2017			Bond Future	8.4606	97.1124	8.4665	97.0950	0.069	0.0000	0.0000	0
2016/11/22	R208	03/08/2017	8.30	Call	Bond Future	1,140.3800	1.1404	1,129.8900	1.1299	(0.920)	0	0	0
2016/11/22	R208	03/08/2017	8.31	Call	Bond Future	1,154.2000	1.1542	1,143.6300	1.1436	(0.916)	0	0	0

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2016/11/22	R208	03/08/2017	8.30	Put	Bond Future	1,620.9400		1.6209	1,627.8700	1.6279	0.428	0	0	0
2016/11/22	R208	03/08/2017	8.32	Put	Bond Future	1,589.0000		1.5890	1,595.8000	1.5958	0.428	0	0	0
2016/11/22	R208	03/08/2017	8.31	Put	Bond Future	1,604.7600		1.6048	1,611.6100	1.6116	0.427	0	0	0
2016/11/22	R209	02/02/2017	9.55	Put	Bond Future	2,090.0100		2.0900	2,110.2200	2.1102	0.967	0	0	0
2016/11/22	R209	02/02/2017			Bond Future	9.5912		73.1776	9.6010	73.1121	0.102	0.0000	0.0000	62,108
2016/11/22	R209	02/02/2017	9.54	Put	Bond Future	2,125.3000		2.1253	2,145.8800	2.1459	0.968	0	0	0
2016/11/22	R209	02/02/2017	9.55	Call	Bond Future	1,812.0200		1.8120	1,766.7200	1.7667	(2.500)	0	0	0
2016/11/22	R209	02/02/2017	9.53	Call	Bond Future	1,747.6800		1.7477	1,703.1400	1.7031	(2.549)	0	0	0
2016/11/22	R209	02/02/2017	9.54	Call	Bond Future	1,779.6200		1.7796	1,734.6900	1.7347	(2.525)	0	0	0
2016/11/22	R209	02/02/2017	9.53	Put	Bond Future	2,161.1400		2.1611	2,182.1100	2.1821	0.970	0	0	0
2016/11/22	R209	04/05/2017	9.48	Put	Bond Future	3,497.4200		3.4974	3,524.5000	3.5245	0.774	0	0	0
2016/11/22	R209	04/05/2017			Bond Future	9.6360		71.4522	9.6460	71.3854	0.104	0.0000	0.0000	0
2016/11/22	R209	04/05/2017	9.47	Put	Bond Future	3,535.1700		3.5352	3,562.5100	3.5625	0.773	0	0	0
2016/11/22	R209	04/05/2017	9.46	Call	Bond Future	2,385.4500		2.3854	2,346.2500	2.3463	(1.643)	0	0	0
2016/11/22	R209	04/05/2017	9.47	Call	Bond Future	2,415.8800		2.4159	2,376.4200	2.3764	(1.633)	0	0	0
2016/11/22	R209	04/05/2017	9.48	Call	Bond Future	2,446.3300		2.4463	2,406.6100	2.4066	(1.624)	0	0	0
2016/11/22	R209	04/05/2017	9.46	Put	Bond Future	3,573.0400		3.5730	3,600.6400	3.6006	0.772	0	0	0
2016/11/22	R209	03/08/2017			Bond Future	9.6742		72.8903	9.6845	72.8218	0.107	0.0000	0.0000	0
2016/11/22	R209	03/08/2017	9.44	Call	Bond Future	2,950.4500		2.9505	2,912.1200	2.9121	(1.299)	0	0	0
2016/11/22	R209	03/08/2017	9.43	Put	Bond Future	4,563.7900		4.5638	4,594.2100	4.5942	0.667	0	0	0
2016/11/22	R209	03/08/2017	9.45	Put	Bond Future	4,486.9300		4.4869	4,516.9200	4.5169	0.668	0	0	0
2016/11/22	R209	03/08/2017	9.44	Put	Bond Future	4,525.1100		4.5251	4,555.3100	4.5553	0.667	0	0	0
2016/11/22	R209	03/08/2017	9.45	Call	Bond Future	2,980.5800		2.9806	2,942.0400	2.9420	(1.293)	0	0	0
2016/11/22	R209	03/08/2017	9.43	Call	Bond Future	2,920.7100		2.9207	2,882.6000	2.8826	(1.305)	0	0	0
2016/11/22	R210	02/02/2017	190.85	Put	Bond Future	2,266.9800		2.2670	2,301.6300	2.3016	1.528	0	0	0
2016/11/22	R210	02/02/2017			Bond Future	188.5830		188.5830	188.5484	188.5484	(0.018)	0.0000	0.0000	1,885
2016/11/22	R210	02/02/2017	190.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R210	02/02/2017	190.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R210	02/02/2017	190.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R210	02/02/2017	190.84	Put	Bond Future	2,256.9800		2.2570	2,291.6300	2.2916	1.535	0	0	0
2016/11/22	R210	02/02/2017	190.86	Put	Bond Future	2,276.9800		2.2770	2,311.6300	2.3116	1.522	0	0	0
2016/11/22	R210	04/05/2017			Bond Future	189.9519		189.9519	189.9164	189.9164	(0.019)	0.0000	0.0000	0
2016/11/22	R210	04/05/2017	192.31	Put	Bond Future	2,358.1400		2.3581	2,393.6400	2.3936	1.505	0	0	0
2016/11/22	R210	04/05/2017	192.33	Put	Bond Future	2,378.1400		2.3781	2,413.6400	2.4136	1.493	0	0	0
2016/11/22	R210	04/05/2017	192.32	Put	Bond Future	2,368.1400		2.3681	2,403.6400	2.4036	1.499	0	0	0
2016/11/22	R210	04/05/2017	192.33	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R210	04/05/2017	192.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R210	04/05/2017	192.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R210	03/08/2017	196.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R210	03/08/2017	196.29	Put	Bond Future	2,504.9700		2.5050	2,542.1600	2.5422	1.485	0	0	0
2016/11/22	R210	03/08/2017			Bond Future	193.7850		193.7850	193.7478	193.7478	(0.019)	0.0000	0.0000	0
2016/11/22	R210	03/08/2017	196.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R210	03/08/2017	196.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R210	03/08/2017	196.28	Put	Bond Future	2,494.9700		2.4950	2,532.1600	2.5322	1.491	0	0	0
2016/11/22	R210	03/08/2017	196.30	Put	Bond Future	2,514.9700		2.5150	2,552.1600	2.5522	1.479	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
2016/11/22	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R212	02/02/2017			Bond Future	147.2869	147.2869	147.2595	147.2595	(0.019)	0.0000	0.0000	3,380
2016/11/22	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R212	02/02/2017	149.27	Put	Bond Future	1,983.0700	1.9831	2,010.5200	2.0105	1.384	0	0	0
2016/11/22	R212	02/02/2017	149.29	Put	Bond Future	2,003.0700	2.0031	2,030.5200	2.0305	1.370	0	0	0
2016/11/22	R212	02/02/2017	149.28	Put	Bond Future	1,993.0700	1.9931	2,020.5200	2.0205	1.377	0	0	0
2016/11/22	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R212	04/05/2017			Bond Future	150.1652	150.1652	150.1372	150.1372	(0.019)	0.0000	0.0000	0
2016/11/22	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R212	04/05/2017	152.23	Put	Bond Future	2,064.7800	2.0648	2,092.8500	2.0928	1.359	0	0	0
2016/11/22	R212	04/05/2017	152.25	Put	Bond Future	2,084.7800	2.0848	2,112.8500	2.1128	1.346	0	0	0
2016/11/22	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R212	04/05/2017	152.24	Put	Bond Future	2,074.7800	2.0748	2,102.8500	2.1028	1.353	0	0	0
2016/11/22	R212	03/08/2017			Bond Future	151.1651	151.1651	151.1357	151.1357	(0.019)	0.0000	0.0000	0
2016/11/22	R212	03/08/2017	153.34	Put	Bond Future	2,174.8700	2.1749	2,204.2600	2.2043	1.351	0	0	0
2016/11/22	R212	03/08/2017	153.36	Put	Bond Future	2,194.8700	2.1949	2,224.2600	2.2243	1.339	0	0	0
2016/11/22	R212	03/08/2017	153.35	Put	Bond Future	2,184.8700	2.1849	2,214.2600	2.2143	1.345	0	0	0
2016/11/22	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/22	R213	02/02/2017	9.40	Call	Bond Future	1,874.7800	1.8748	1,828.9900	1.8290	(2.442)	0	0	0
2016/11/22	R213	02/02/2017	9.42	Call	Bond Future	1,942.3500	1.9424	1,895.8400	1.8958	(2.395)	0	0	0
2016/11/22	R213	02/02/2017			Bond Future	9.4097	84.5080	9.4194	84.4430	0.103	0.0000	0.0000	51,184
2016/11/22	R213	02/02/2017	9.41	Call	Bond Future	1,908.3200	1.9083	1,862.1800	1.8622	(2.418)	0	0	0
2016/11/22	R213	02/02/2017	9.40	Put	Bond Future	1,939.2800	1.9393	1,958.4500	1.9584	0.989	0	0	0
2016/11/22	R213	02/02/2017	9.42	Put	Bond Future	1,873.2500	1.8732	1,891.7000	1.8917	0.985	0	0	0
2016/11/22	R213	02/02/2017	9.41	Put	Bond Future	1,905.9800	1.9060	1,924.8000	1.9248	0.987	0	0	0
2016/11/22	R213	04/05/2017			Bond Future	9.4542	82.6022	9.4643	82.5358	0.106	0.0000	0.0000	0
2016/11/22	R213	04/05/2017	9.35	Put	Bond Future	3,188.2400	3.1882	3,214.4300	3.2144	0.821	0	0	0
2016/11/22	R213	04/05/2017	9.37	Put	Bond Future	3,117.8600	3.1179	3,143.5300	3.1435	0.823	0	0	0
2016/11/22	R213	04/05/2017	9.35	Call	Bond Future	2,495.9200	2.4959	2,455.7200	2.4557	(1.611)	0	0	0
2016/11/22	R213	04/05/2017	9.36	Put	Bond Future	3,153.0200	3.1530	3,178.9500	3.1789	0.822	0	0	0
2016/11/22	R213	04/05/2017	9.36	Call	Bond Future	2,527.4700	2.5275	2,487.0100	2.4870	(1.601)	0	0	0
2016/11/22	R213	04/05/2017	9.37	Call	Bond Future	2,559.0100	2.5590	2,518.2900	2.5183	(1.591)	0	0	0
2016/11/22	R213	03/08/2017	9.33	Put	Bond Future	4,089.0800	4.0891	4,118.2300	4.1182	0.713	0	0	0
2016/11/22	R213	03/08/2017			Bond Future	9.4919	84.2645	9.5023	84.1964	0.110	0.0000	0.0000	0
2016/11/22	R213	03/08/2017	9.35	Put	Bond Future	4,018.1800	4.0182	4,046.9100	4.0469	0.715	0	0	0
2016/11/22	R213	03/08/2017	9.33	Call	Bond Future	3,022.7100	3.0227	2,983.7500	2.9838	(1.289)	0	0	0
2016/11/22	R213	03/08/2017	9.34	Put	Bond Future	4,053.3800	4.0534	4,082.3100	4.0823	0.714	0	0	0
2016/11/22	R213	03/08/2017	9.34	Call	Bond Future	3,053.4400	3.0534	3,014.2600	3.0143	(1.283)	0	0	0
2016/11/22	R213	03/08/2017	9.35	Call	Bond Future	3,084.6100	3.0846	3,045.2300	3.0452	(1.277)	0	0	0
2016/11/22	R214	02/02/2017			Bond Future	9.6673	73.4822	9.6719	73.4499	0.048	0.0000	0.0000	34,384
2016/11/22	R214	02/02/2017	9.67	Call	Bond Future	2,075.6400	2.0756	2,044.8200	2.0448	(1.485)	0	0	0
2016/11/22	R214	02/02/2017	9.66	Put	Bond Future	2,091.8900	2.0919	2,093.5700	2.0936	0.080	0	0	0
2016/11/22	R214	02/02/2017	9.68	Put	Bond Future	2,022.3700	2.0224	2,023.7000	2.0237	0.066	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
2016/11/22	R214	02/02/2017	9.67	Put	Bond Future	2,056.9200	2.0569	2,058.4200	2.0584	0.073	0	0	0
2016/11/22	R214	02/02/2017	9.68	Call	Bond Future	2,111.1500	2.1112	2,080.1600	2.0802	(1.468)	0	0	0
2016/11/22	R214	02/02/2017	9.66	Call	Bond Future	2,040.4500	2.0404	2,009.8100	2.0098	(1.502)	0	0	0
2016/11/22	R214	04/05/2017	9.58	Put	Bond Future	3,595.6300	3.5956	3,603.5400	3.6035	0.220	0	0	0
2016/11/22	R214	04/05/2017			Bond Future	9.7104	71.6152	9.7151	71.5822	0.049	0.0000	0.0000	0
2016/11/22	R214	04/05/2017	9.57	Put	Bond Future	3,634.2600	3.6343	3,642.3000	3.6423	0.221	0	0	0
2016/11/22	R214	04/05/2017	9.58	Call	Bond Future	2,678.7300	2.6787	2,653.6700	2.6537	(0.936)	0	0	0
2016/11/22	R214	04/05/2017	9.56	Call	Bond Future	2,614.1100	2.6141	2,589.3100	2.5893	(0.949)	0	0	0
2016/11/22	R214	04/05/2017	9.57	Call	Bond Future	2,646.2200	2.6462	2,621.2900	2.6213	(0.942)	0	0	0
2016/11/22	R214	04/05/2017	9.56	Put	Bond Future	3,673.4100	3.6734	3,681.5800	3.6816	0.222	0	0	0
2016/11/22	R214	03/08/2017	9.51	Call	Bond Future	3,066.7400	3.0667	3,043.8200	3.0438	(0.747)	0	0	0
2016/11/22	R214	03/08/2017			Bond Future	9.7475	73.0565	9.7525	73.0225	0.050	0.0000	0.0000	0
2016/11/22	R214	03/08/2017	9.52	Call	Bond Future	3,098.1300	3.0981	3,075.0900	3.0751	(0.744)	0	0	0
2016/11/22	R214	03/08/2017	9.53	Call	Bond Future	3,129.9200	3.1299	3,106.7700	3.1068	(0.740)	0	0	0
2016/11/22	R214	03/08/2017	9.51	Put	Bond Future	4,740.0400	4.7400	4,751.1100	4.7511	0.234	0	0	0
2016/11/22	R214	03/08/2017	9.53	Put	Bond Future	4,659.8400	4.6598	4,670.6800	4.6707	0.233	0	0	0
2016/11/22	R214	03/08/2017	9.52	Put	Bond Future	4,699.6800	4.6997	4,710.6300	4.7106	0.233	0	0	0
2016/11/22	R248	02/02/2017	9.76	Put	Bond Future	2,555.3300	2.5553	2,576.6900	2.5767	0.836	0	0	0
2016/11/22	R248	02/02/2017	9.78	Put	Bond Future	2,472.3400	2.4723	2,492.8300	2.4928	0.829	0	0	0
2016/11/22	R248	02/02/2017			Bond Future	9.7136	94.4579	9.7233	94.3711	0.100	0.0000	0.0000	65,316
2016/11/22	R248	02/02/2017	9.77	Put	Bond Future	2,513.5700	2.5136	2,534.4900	2.5345	0.832	0	0	0
2016/11/22	R248	02/02/2017	9.76	Call	Bond Future	2,968.4500	2.9685	2,903.0600	2.9031	(2.203)	0	0	0
2016/11/22	R248	02/02/2017	9.77	Call	Bond Future	3,015.3100	3.0153	2,949.4800	2.9495	(2.183)	0	0	0
2016/11/22	R248	02/02/2017	9.78	Call	Bond Future	3,062.5400	3.0625	2,996.2800	2.9963	(2.164)	0	0	0
2016/11/22	R248	04/05/2017	9.66	Call	Bond Future	3,660.1300	3.6601	3,604.6300	3.6046	(1.516)	0	0	0
2016/11/22	R248	04/05/2017			Bond Future	9.7581	91.8578	9.7681	91.7692	0.103	0.0000	0.0000	0
2016/11/22	R248	04/05/2017	9.67	Call	Bond Future	3,702.5000	3.7025	3,646.6700	3.6467	(1.508)	0	0	0
2016/11/22	R248	04/05/2017	9.65	Put	Bond Future	4,584.9800	4.5850	4,618.4600	4.6185	0.730	0	0	0
2016/11/22	R248	04/05/2017	9.67	Put	Bond Future	4,489.3500	4.4894	4,522.1800	4.5222	0.731	0	0	0
2016/11/22	R248	04/05/2017	9.65	Call	Bond Future	3,617.7700	3.6178	3,562.5900	3.5626	(1.525)	0	0	0
2016/11/22	R248	04/05/2017	9.66	Put	Bond Future	4,537.0800	4.5371	4,570.2400	4.5702	0.731	0	0	0
2016/11/22	R248	03/08/2017			Bond Future	9.7967	93.7065	9.8071	93.6157	0.106	0.0000	0.0000	0
2016/11/22	R248	03/08/2017	9.57	Call	Bond Future	4,139.4600	4.1395	4,087.6500	4.0876	(1.252)	0	0	0
2016/11/22	R248	03/08/2017	9.56	Put	Bond Future	6,224.8900	6.2249	6,264.2100	6.2642	0.632	0	0	0
2016/11/22	R248	03/08/2017	9.58	Put	Bond Future	6,122.8900	6.1229	6,161.6700	6.1617	0.633	0	0	0
2016/11/22	R248	03/08/2017	9.57	Put	Bond Future	6,173.5600	6.1736	6,212.6100	6.2126	0.633	0	0	0
2016/11/22	R248	03/08/2017	9.58	Call	Bond Future	4,180.2100	4.1802	4,128.1300	4.1281	(1.246)	0	0	0
2016/11/22	R248	03/08/2017	9.56	Call	Bond Future	4,099.2100	4.0992	4,047.6700	4.0477	(1.257)	0	0	0

**Total**

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