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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/11/2016 TO 25/11/2016

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
2016/11/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	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
2016/11/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	2025	02/02/2017	130.01	Put	Bond Future	1,233.8400	1.2338	1,258.2400	1.2582	1.978	0	0	0
2016/11/25	2025	02/02/2017			Bond Future	128.7762	128.7762	128.7518	128.7518	(0.019)	0.0000	0.0000	3,278
2016/11/25	2025	02/02/2017	130.00	Put	Bond Future	1,223.8400	1.2238	1,248.2400	1.2482	1.994	0	0	0
2016/11/25	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2025	02/02/2017	129.99	Put	Bond Future	1,213.8400	1.2138	1,238.2400	1.2382	2.010	0	0	0
2016/11/25	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2025	04/05/2017			Bond Future	131.2905	131.2905	131.2657	131.2657	(0.019)	0.0000	0.0000	0
2016/11/25	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2025	04/05/2017	132.56	Put	Bond Future	1,269.5000	1.2695	1,294.2700	1.2943	1.951	0	0	0
2016/11/25	2025	04/05/2017	132.58	Put	Bond Future	1,289.5000	1.2895	1,314.2700	1.3143	1.921	0	0	0
2016/11/25	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2025	04/05/2017	132.57	Put	Bond Future	1,279.5000	1.2795	1,304.2700	1.3043	1.936	0	0	0
2016/11/25	2025	03/08/2017			Bond Future	132.6049	132.6049	132.5781	132.5781	(0.020)	0.0000	0.0000	0
2016/11/25	2025	03/08/2017	133.96	Put	Bond Future	1,355.1400	1.3551	1,381.8900	1.3819	1.974	0	0	0
2016/11/25	2025	03/08/2017	133.98	Put	Bond Future	1,375.1400	1.3751	1,401.8900	1.4019	1.945	0	0	0
2016/11/25	2025	03/08/2017	133.97	Put	Bond Future	1,365.1400	1.3651	1,391.8900	1.3919	1.960	0	0	0
2016/11/25	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2030	02/02/2017	9.29	Put	Bond Future	1,189.3100	1.1893	1,465.2400	1.4652	23.201	0	0	0
2016/11/25	2030	02/02/2017			Bond Future	9.4628	89.3484	9.5033	89.0724	0.428	0.0000	0.0000	30,695
2016/11/25	2030	02/02/2017	9.31	Put	Bond Future	1,050.5000	1.0505	1,326.4300	1.3264	26.267	0	0	0
2016/11/25	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2030	02/02/2017	9.30	Put	Bond Future	1,119.8700	1.1199	1,395.8000	1.3958	24.639	0	0	0
2016/11/25	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2030	04/05/2017			Bond Future	9.5164	91.0877	9.5583	90.8066	0.440	0.0000	0.0000	0
2016/11/25	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2030	04/05/2017	9.32	Put	Bond Future	1,334.2200	1.3342	1,615.3300	1.6153	21.069	0	0	0
2016/11/25	2030	04/05/2017	9.34	Put	Bond Future	1,197.0900	1.1971	1,478.2000	1.4782	23.483	0	0	0
2016/11/25	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2030	04/05/2017	9.33	Put	Bond Future	1,265.6200	1.2656	1,546.7300	1.5467	22.211	0	0	0
2016/11/25	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2030	03/08/2017	9.34	Put	Bond Future	1,503.8600	1.5039	1,791.6900	1.7917	19.139	0	0	0
2016/11/25	2030	03/08/2017			Bond Future	9.5643	88.9120	9.6078	88.6242	0.455	0.0000	0.0000	0
2016/11/25	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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2016/11/25	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2030	03/08/2017	9.33	Put	Bond Future	1,571.7300	1.5717	1,859.5600	1.8596	18.313	0	0	0
2016/11/25	2030	03/08/2017	9.35	Put	Bond Future	1,436.0700	1.4361	1,723.9000	1.7239	20.043	0	0	0
2016/11/25	2032	02/02/2017	9.53	Call	Bond Future	1,867.1200	1.8671	1,697.5500	1.6975	(9.082)	0	0	0
2016/11/25	2032	02/02/2017			Bond Future	9.5846	92.3758	9.6302	92.0443	0.475	0.0000	0.0000	18,016
2016/11/25	2032	02/02/2017	9.51	Call	Bond Future	1,798.1900	1.7982	1,632.4500	1.6325	(9.217)	0	0	0
2016/11/25	2032	02/02/2017	9.52	Call	Bond Future	1,832.3900	1.8324	1,664.7400	1.6647	(9.149)	0	0	0
2016/11/25	2032	02/02/2017	9.51	Put	Bond Future	2,344.7600	2.3448	2,510.5300	2.5105	7.070	0	0	0
2016/11/25	2032	02/02/2017	9.53	Put	Bond Future	2,266.6800	2.2667	2,428.6200	2.4286	7.144	0	0	0
2016/11/25	2032	02/02/2017	9.52	Put	Bond Future	2,305.4100	2.3054	2,469.2700	2.4693	7.108	0	0	0
2016/11/25	2032	04/05/2017	9.45	Call	Bond Future	2,472.7500	2.4728	2,315.0500	2.3150	(6.378)	0	0	0
2016/11/25	2032	04/05/2017			Bond Future	9.6368	90.0145	9.6839	89.6767	0.488	0.0000	0.0000	0
2016/11/25	2032	04/05/2017	9.46	Call	Bond Future	2,504.2800	2.5043	2,345.3000	2.3453	(6.348)	0	0	0
2016/11/25	2032	04/05/2017	9.44	Put	Bond Future	3,875.1900	3.8752	4,056.6100	4.0566	4.682	0	0	0
2016/11/25	2032	04/05/2017	9.46	Put	Bond Future	3,791.0300	3.7910	3,969.8900	3.9699	4.718	0	0	0
2016/11/25	2032	04/05/2017	9.44	Call	Bond Future	2,441.2200	2.4412	2,284.8000	2.2848	(6.407)	0	0	0
2016/11/25	2032	04/05/2017	9.45	Put	Bond Future	3,833.0700	3.8331	4,013.2100	4.0132	4.700	0	0	0
2016/11/25	2032	03/08/2017	9.43	Put	Bond Future	4,855.0800	4.8551	5,041.3800	5.0414	3.837	0	0	0
2016/11/25	2032	03/08/2017			Bond Future	9.6818	91.8246	9.7306	91.4789	0.503	0.0000	0.0000	0
2016/11/25	2032	03/08/2017	9.45	Put	Bond Future	4,770.8800	4.7709	4,955.1100	4.9551	3.862	0	0	0
2016/11/25	2032	03/08/2017	9.44	Put	Bond Future	4,812.8500	4.8129	4,998.1100	4.9981	3.849	0	0	0
2016/11/25	2032	03/08/2017	9.44	Call	Bond Future	3,067.4300	3.0674	2,907.0100	2.9070	(5.230)	0	0	0
2016/11/25	2032	03/08/2017	9.43	Call	Bond Future	3,036.4300	3.0364	2,877.0500	2.8770	(5.249)	0	0	0
2016/11/25	2032	03/08/2017	9.45	Call	Bond Future	3,098.6000	3.0986	2,937.1500	2.9371	(5.210)	0	0	0
2016/11/25	2033	02/02/2017			Bond Future	107.7669	107.7669	107.3007	107.3007	(0.433)	0.0000	0.0000	5,474
2016/11/25	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2033	02/02/2017	109.70	Put	Bond Future	1,933.0700	1.9331	2,399.2900	2.3993	24.118	0	0	0
2016/11/25	2033	02/02/2017	109.71	Put	Bond Future	1,943.0700	1.9431	2,409.2900	2.4093	23.994	0	0	0
2016/11/25	2033	02/02/2017	109.72	Put	Bond Future	1,953.0700	1.9531	2,419.2900	2.4193	23.871	0	0	0
2016/11/25	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2033	04/05/2017			Bond Future	108.8317	108.8317	108.3566	108.3566	(0.437)	0.0000	0.0000	0
2016/11/25	2033	04/05/2017	110.83	Put	Bond Future	1,998.2600	1.9983	2,473.3800	2.4734	23.777	0	0	0
2016/11/25	2033	04/05/2017	110.85	Put	Bond Future	2,018.2600	2.0183	2,493.3800	2.4934	23.541	0	0	0
2016/11/25	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2033	04/05/2017	110.84	Put	Bond Future	2,008.2600	2.0083	2,483.3800	2.4834	23.658	0	0	0
2016/11/25	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2033	03/08/2017	113.14	Put	Bond Future	2,114.0600	2.1141	2,600.1100	2.6001	22.991	0	0	0
2016/11/25	2033	03/08/2017			Bond Future	111.0259	111.0259	110.5399	110.5399	(0.438)	0.0000	0.0000	0
2016/11/25	2033	03/08/2017	113.13	Put	Bond Future	2,104.0600	2.1041	2,590.1100	2.5901	23.101	0	0	0
2016/11/25	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2033	03/08/2017	113.12	Put	Bond Future	2,094.0600	2.0941	2,580.1100	2.5801	23.211	0	0	0

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2016/11/25	2037	02/02/2017	9.68	Put	Bond Future	2,706.7600		2.7068	2,889.0800	2.8891	6.736	0	0	0
2016/11/25	2037	02/02/2017			Bond Future	9.7733		89.0686	9.8188	88.7079	0.466	0.0000	0.0000	45,471
2016/11/25	2037	02/02/2017	9.67	Put	Bond Future	2,751.7900		2.7518	2,936.1400	2.9361	6.699	0	0	0
2016/11/25	2037	02/02/2017	9.68	Call	Bond Future	1,960.9200		1.9609	1,782.6200	1.7826	(9.093)	0	0	0
2016/11/25	2037	02/02/2017	9.66	Call	Bond Future	1,890.1000		1.8901	1,715.8500	1.7159	(9.219)	0	0	0
2016/11/25	2037	02/02/2017	9.67	Call	Bond Future	1,925.3900		1.9254	1,749.1200	1.7491	(9.155)	0	0	0
2016/11/25	2037	02/02/2017	9.66	Put	Bond Future	2,797.1800		2.7972	2,983.5500	2.9836	6.663	0	0	0
2016/11/25	2037	04/05/2017			Bond Future	9.8275		90.8025	9.8744	90.4350	0.477	0.0000	0.0000	0
2016/11/25	2037	04/05/2017	9.58	Put	Bond Future	4,606.6200		4.6066	4,808.4100	4.8084	4.380	0	0	0
2016/11/25	2037	04/05/2017	9.60	Put	Bond Future	4,510.6500		4.5106	4,709.7500	4.7098	4.414	0	0	0
2016/11/25	2037	04/05/2017	9.59	Put	Bond Future	4,558.3400		4.5583	4,758.7800	4.7588	4.397	0	0	0
2016/11/25	2037	04/05/2017	9.60	Call	Bond Future	2,693.3800		2.6934	2,525.0300	2.5250	(6.251)	0	0	0
2016/11/25	2037	04/05/2017	9.58	Call	Bond Future	2,626.8300		2.6268	2,461.1700	2.4612	(6.306)	0	0	0
2016/11/25	2037	04/05/2017	9.59	Call	Bond Future	2,659.8700		2.6599	2,492.8600	2.4929	(6.279)	0	0	0
2016/11/25	2037	03/08/2017	9.57	Call	Bond Future	3,271.5800		3.2716	3,101.7700	3.1018	(5.190)	0	0	0
2016/11/25	2037	03/08/2017			Bond Future	9.8770		88.3707	9.9255	87.9948	0.491	0.0000	0.0000	0
2016/11/25	2037	03/08/2017	9.58	Call	Bond Future	3,304.3600		3.3044	3,133.4400	3.1334	(5.173)	0	0	0
2016/11/25	2037	03/08/2017	9.56	Put	Bond Future	5,759.1600		5.7592	5,966.3600	5.9664	3.598	0	0	0
2016/11/25	2037	03/08/2017	9.57	Put	Bond Future	5,710.8300		5.7108	5,916.9300	5.9169	3.609	0	0	0
2016/11/25	2037	03/08/2017	9.58	Put	Bond Future	5,662.5100		5.6625	5,867.5000	5.8675	3.620	0	0	0
2016/11/25	2037	03/08/2017	9.56	Call	Bond Future	3,238.7000		3.2387	3,069.9900	3.0700	(5.209)	0	0	0
2016/11/25	2038	02/02/2017	137.07	Put	Bond Future	3,097.9500		3.0980	3,576.6700	3.5767	15.453	0	0	0
2016/11/25	2038	02/02/2017			Bond Future	133.9720		133.9720	133.4933	133.4933	(0.357)	0.0000	0.0000	22,790
2016/11/25	2038	02/02/2017	137.06	Put	Bond Future	3,087.9500		3.0880	3,566.6700	3.5667	15.503	0	0	0
2016/11/25	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2038	02/02/2017	137.05	Put	Bond Future	3,077.9500		3.0780	3,556.6700	3.5567	15.553	0	0	0
2016/11/25	2038	04/05/2017	139.77	Put	Bond Future	3,182.3100		3.1823	3,670.0000	3.6700	15.325	0	0	0
2016/11/25	2038	04/05/2017			Bond Future	136.5877		136.5877	136.1000	136.1000	(0.357)	0.0000	0.0000	0
2016/11/25	2038	04/05/2017	139.79	Put	Bond Future	3,202.3100		3.2023	3,690.0000	3.6900	15.229	0	0	0
2016/11/25	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2038	04/05/2017	139.78	Put	Bond Future	3,192.3100		3.1923	3,680.0000	3.6800	15.277	0	0	0
2016/11/25	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2038	03/08/2017			Bond Future	137.8423		137.8423	137.3432	137.3432	(0.362)	0.0000	0.0000	0
2016/11/25	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2038	03/08/2017	141.16	Put	Bond Future	3,317.6900		3.3177	3,816.8300	3.8168	15.045	0	0	0
2016/11/25	2038	03/08/2017	141.18	Put	Bond Future	3,337.6900		3.3377	3,836.8300	3.8368	14.955	0	0	0
2016/11/25	2038	03/08/2017	141.17	Put	Bond Future	3,327.6900		3.3277	3,826.8300	3.8268	15.000	0	0	0
2016/11/25	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2040	02/02/2017	9.58	Call	Bond Future	1,628.7500		1.6288	1,483.5000	1.4835	(8.918)	0	0	0
2016/11/25	2040	02/02/2017			Bond Future	9.8180		92.7590	9.8584	92.4164	0.411	0.0000	0.0000	8,238
2016/11/25	2040	02/02/2017	9.59	Call	Bond Future	1,661.3000		1.6613	1,514.1700	1.5142	(8.856)	0	0	0
2016/11/25	2040	02/02/2017	9.60	Call	Bond Future	1,694.4200		1.6944	1,545.3900	1.5454	(8.795)	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
2016/11/25	2040	02/02/2017	9.58	Put	Bond Future	3,690.5200	3.6905	3,887.9100	3.8879	5.349	0	0	0
2016/11/25	2040	02/02/2017	9.60	Put	Bond Future	3,580.0600	3.5801	3,773.6700	3.7737	5.408	0	0	0
2016/11/25	2040	02/02/2017	9.59	Put	Bond Future	3,634.9400	3.6349	3,830.4500	3.8305	5.379	0	0	0
2016/11/25	2040	04/05/2017			Bond Future	9.8720	94.5647	9.9136	94.2156	0.421	0.0000	0.0000	0
2016/11/25	2040	04/05/2017	9.62	Put	Bond Future	5,020.8400	5.0208	5,210.5000	5.2105	3.777	0	0	0
2016/11/25	2040	04/05/2017	9.64	Put	Bond Future	4,917.4700	4.9175	5,104.5900	5.1046	3.805	0	0	0
2016/11/25	2040	04/05/2017	9.62	Call	Bond Future	2,858.6600	2.8587	2,699.2100	2.6992	(5.578)	0	0	0
2016/11/25	2040	04/05/2017	9.63	Put	Bond Future	4,968.8400	4.9688	5,157.2300	5.1572	3.791	0	0	0
2016/11/25	2040	04/05/2017	9.63	Call	Bond Future	2,894.0300	2.8940	2,733.3100	2.7333	(5.554)	0	0	0
2016/11/25	2040	04/05/2017	9.64	Call	Bond Future	2,929.9000	2.9299	2,767.9100	2.7679	(5.529)	0	0	0
2016/11/25	2040	03/08/2017			Bond Future	9.9213	91.9581	9.9643	91.6009	0.434	0.0000	0.0000	0
2016/11/25	2040	03/08/2017	9.61	Put	Bond Future	6,219.5500	6.2196	6,413.4900	6.4135	3.118	0	0	0
2016/11/25	2040	03/08/2017	9.63	Put	Bond Future	6,115.9700	6.1160	6,307.8400	6.3078	3.137	0	0	0
2016/11/25	2040	03/08/2017	9.61	Call	Bond Future	3,564.2800	3.5643	3,400.9900	3.4010	(4.581)	0	0	0
2016/11/25	2040	03/08/2017	9.62	Put	Bond Future	6,167.7500	6.1677	6,360.6600	6.3607	3.128	0	0	0
2016/11/25	2040	03/08/2017	9.62	Call	Bond Future	3,599.7000	3.5997	3,435.3800	3.4354	(4.565)	0	0	0
2016/11/25	2040	03/08/2017	9.63	Call	Bond Future	3,635.0200	3.6350	3,469.6600	3.4697	(4.549)	0	0	0
2016/11/25	2044	02/02/2017			Bond Future	9.8112	90.1652	9.8567	89.7747	0.464	0.0000	0.0000	20,651
2016/11/25	2044	02/02/2017	9.77	Call	Bond Future	2,385.1400	2.3851	2,179.5400	2.1795	(8.620)	0	0	0
2016/11/25	2044	02/02/2017	9.76	Put	Bond Future	2,786.6200	2.7866	2,973.7500	2.9738	6.715	0	0	0
2016/11/25	2044	02/02/2017	9.78	Put	Bond Future	2,696.2900	2.6963	2,879.1300	2.8791	6.781	0	0	0
2016/11/25	2044	02/02/2017	9.77	Put	Bond Future	2,741.2600	2.7413	2,926.2400	2.9262	6.748	0	0	0
2016/11/25	2044	02/02/2017	9.78	Call	Bond Future	2,426.8300	2.4268	2,219.0900	2.2191	(8.560)	0	0	0
2016/11/25	2044	02/02/2017	9.76	Call	Bond Future	2,343.7000	2.3437	2,140.2500	2.1403	(8.681)	0	0	0
2016/11/25	2044	04/05/2017			Bond Future	9.8628	91.9206	9.9096	91.5225	0.475	0.0000	0.0000	0
2016/11/25	2044	04/05/2017	9.67	Call	Bond Future	3,122.6700	3.1227	2,933.7600	2.9338	(6.050)	0	0	0
2016/11/25	2044	04/05/2017	9.66	Put	Bond Future	4,844.3500	4.8444	5,054.9200	5.0549	4.347	0	0	0
2016/11/25	2044	04/05/2017	9.68	Put	Bond Future	4,742.9100	4.7429	4,950.6100	4.9506	4.379	0	0	0
2016/11/25	2044	04/05/2017	9.67	Put	Bond Future	4,793.5500	4.7936	5,002.7000	5.0027	4.363	0	0	0
2016/11/25	2044	04/05/2017	9.68	Call	Bond Future	3,160.0100	3.1600	2,969.6500	2.9696	(6.024)	0	0	0
2016/11/25	2044	04/05/2017	9.66	Call	Bond Future	3,085.3600	3.0854	2,897.8700	2.8979	(6.077)	0	0	0
2016/11/25	2044	03/08/2017			Bond Future	9.9098	89.3860	9.9582	88.9789	0.488	0.0000	0.0000	0
2016/11/25	2044	03/08/2017	9.62	Put	Bond Future	6,210.4200	6.2104	6,429.8700	6.4299	3.534	0	0	0
2016/11/25	2044	03/08/2017	9.64	Put	Bond Future	6,106.0700	6.1061	6,323.1600	6.3232	3.555	0	0	0
2016/11/25	2044	03/08/2017	9.63	Put	Bond Future	6,157.9300	6.1579	6,376.2000	6.3762	3.545	0	0	0
2016/11/25	2044	03/08/2017	9.64	Call	Bond Future	3,775.2600	3.7753	3,585.2000	3.5852	(5.034)	0	0	0
2016/11/25	2044	03/08/2017	9.62	Call	Bond Future	3,702.7100	3.7027	3,515.0100	3.5150	(5.069)	0	0	0
2016/11/25	2044	03/08/2017	9.63	Call	Bond Future	3,738.7400	3.7387	3,549.8600	3.5499	(5.052)	0	0	0
2016/11/25	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2046	02/02/2017	137.14	Put	Bond Future	3,406.2100	3.4062	4,553.2300	4.5532	33.674	0	0	0
2016/11/25	2046	02/02/2017			Bond Future	133.7338	133.7338	132.5868	132.5868	(0.858)	0.0000	0.0000	18,408
2016/11/25	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2046	02/02/2017	137.13	Put	Bond Future	3,396.2100	3.3962	4,543.2300	4.5432	33.774	0	0	0
2016/11/25	2046	02/02/2017	137.15	Put	Bond Future	3,416.2100	3.4162	4,563.2300	4.5632	33.576	0	0	0
2016/11/25	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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2016/11/25	2046	04/05/2017			Bond Future	134.8169		133.6477		(0.867)	0.0000	0.0000	0
2016/11/25	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2046	04/05/2017	138.32	Put	Bond Future	3,503.0600	3.5031	4,672.3400	4.6723	33.379	0	0	0
2016/11/25	2046	04/05/2017	138.34	Put	Bond Future	3,523.0600	3.5231	4,692.3400	4.6923	33.189	0	0	0
2016/11/25	2046	04/05/2017	138.33	Put	Bond Future	3,513.0600	3.5131	4,682.3400	4.6823	33.284	0	0	0
2016/11/25	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2046	03/08/2017	141.17	Put	Bond Future	3,635.1700	3.6352	4,829.5900	4.8296	32.857	0	0	0
2016/11/25	2046	03/08/2017			Bond Future	137.5348	137.5348	136.3404	136.3404	(0.868)	0.0000	0.0000	0
2016/11/25	2046	03/08/2017	141.19	Put	Bond Future	3,655.1700	3.6552	4,849.5900	4.8496	32.678	0	0	0
2016/11/25	2046	03/08/2017	141.18	Put	Bond Future	3,645.1700	3.6452	4,839.5900	4.8396	32.767	0	0	0
2016/11/25	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2050	02/02/2017	144.97	Put	Bond Future	2,947.2800	2.9473	2,973.8400	2.9738	0.901	0	0	0
2016/11/25	2050	02/02/2017			Bond Future	142.0227	142.0227	141.9962	141.9962	(0.019)	0.0000	0.0000	24,822
2016/11/25	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2050	02/02/2017	144.96	Put	Bond Future	2,937.2800	2.9373	2,963.8400	2.9638	0.904	0	0	0
2016/11/25	2050	02/02/2017	144.98	Put	Bond Future	2,957.2800	2.9573	2,983.8400	2.9838	0.898	0	0	0
2016/11/25	2050	04/05/2017			Bond Future	144.7956	144.7956	144.7684	144.7684	(0.019)	0.0000	0.0000	0
2016/11/25	2050	04/05/2017	147.83	Put	Bond Future	3,034.4400	3.0344	3,061.5500	3.0615	0.893	0	0	0
2016/11/25	2050	04/05/2017	147.85	Put	Bond Future	3,054.4400	3.0544	3,081.5500	3.0815	0.888	0	0	0
2016/11/25	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2050	04/05/2017	147.84	Put	Bond Future	3,044.4400	3.0444	3,071.5500	3.0715	0.890	0	0	0
2016/11/25	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2050	03/08/2017			Bond Future	146.0529	146.0529	146.0239	146.0239	(0.020)	0.0000	0.0000	0
2016/11/25	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	2050	03/08/2017	149.22	Put	Bond Future	3,167.1300	3.1671	3,196.1000	3.1961	0.915	0	0	0
2016/11/25	2050	03/08/2017	149.24	Put	Bond Future	3,187.1300	3.1871	3,216.1000	3.2161	0.909	0	0	0
2016/11/25	2050	03/08/2017	149.23	Put	Bond Future	3,177.1300	3.1771	3,206.1000	3.2061	0.912	0	0	0
2016/11/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	AL37	02/02/2017			Index Future	509.4540	509.4540	508.5110	508.5110	(0.185)	0.0000	0.0000	7
2016/11/25	AL37	04/05/2017			Index Future	519.3700	519.3700	518.4090	518.4090	(0.185)	0.0000	0.0000	0
2016/11/25	AL37	03/08/2017			Index Future	529.8100	529.8100	528.8230	528.8230	(0.186)	0.0000	0.0000	0
2016/11/25	AL7T	02/02/2017			Index Future	586.8030	586.8030	585.2130	585.2130	(0.271)	0.0000	0.0000	2
2016/11/25	AL7T	04/05/2017			Index Future	598.2240	598.2240	596.6040	596.6040	(0.271)	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
2016/11/25	AL7T	03/08/2017			Index Future	610.2490	610.2490	608.5890	608.5890	(0.272)	0.0000	0.0000	0
2016/11/25	ALBI	02/02/2017			Index Future	532.1120	532.1120	530.4380	530.4380	(0.315)	0.0000	0.0000	751
2016/11/25	ALBI	04/05/2017			Index Future	542.4690	542.4690	540.7620	540.7620	(0.315)	0.0000	0.0000	0
2016/11/25	ALBI	03/08/2017			Index Future	553.3730	553.3730	551.6260	551.6260	(0.316)	0.0000	0.0000	0
2016/11/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	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
2016/11/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/11/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/25	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	EL28	02/02/2017			Bond Future	129.6644	129.6644	129.6425	129.6425	(0.017)	0.0000	0.0000	0
2016/11/25	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	EL28	02/02/2017	135.10	Put	Bond Future	5,435.5900	5.4356	5,457.4500	5.4575	0.402	0	0	0
2016/11/25	EL28	02/02/2017	135.12	Put	Bond Future	5,455.5900	5.4556	5,477.4500	5.4775	0.401	0	0	0
2016/11/25	EL28	02/02/2017	135.11	Put	Bond Future	5,445.5900	5.4456	5,467.4500	5.4675	0.401	0	0	0
2016/11/25	EL28	04/05/2017			Bond Future	130.5140	130.5140	130.4920	130.4920	(0.017)	0.0000	0.0000	0
2016/11/25	EL28	04/05/2017	137.90	Put	Bond Future	7,386.0400	7.3860	7,408.0000	7.4080	0.297	0	0	0
2016/11/25	EL28	04/05/2017	137.92	Put	Bond Future	7,406.0400	7.4060	7,428.0000	7.4280	0.297	0	0	0
2016/11/25	EL28	04/05/2017	137.91	Put	Bond Future	7,396.0400	7.3960	7,418.0000	7.4180	0.297	0	0	0
2016/11/25	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/25	EL28	04/05/2017	137.92	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	EL28	03/08/2017	135.17	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	EL28	03/08/2017			Bond Future		133.1453	133.1453	133.1215	133.1215	(0.018)	0.0000	0.0000	0
2016/11/25	EL28	03/08/2017	135.18	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	EL28	03/08/2017	135.16	Put	Bond Future		2,014.6700	2.0147	2,038.5400	2.0385	1.185	0	0	0
2016/11/25	EL28	03/08/2017	135.18	Put	Bond Future		2,034.6700	2.0347	2,058.5400	2.0585	1.173	0	0	0
2016/11/25	EL28	03/08/2017	135.16	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	EL28	03/08/2017	135.17	Put	Bond Future		2,024.6700	2.0247	2,048.5400	2.0485	1.179	0	0	0
2016/11/25	ES33	02/02/2017			Bond Future		10.7059	78.3458	10.7512	78.0651	0.423	0.0000	0.0000	8,849
2016/11/25	ES33	02/02/2017	10.59	Put	Bond Future		726.3500	0.7264	1,007.0900	1.0071	38.651	0	0	0
2016/11/25	ES33	02/02/2017	10.61	Put	Bond Future		600.2500	0.6002	880.9900	0.8810	46.771	0	0	0
2016/11/25	ES33	02/02/2017	10.59	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	ES33	02/02/2017	10.60	Put	Bond Future		663.2600	0.6633	944.0000	0.9440	42.327	0	0	0
2016/11/25	ES33	02/02/2017	10.60	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	ES33	02/02/2017	10.61	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	ES33	04/05/2017			Bond Future		10.7903	76.0768	10.8370	75.7907	0.433	0.0000	0.0000	0
2016/11/25	ES33	04/05/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	ES33	04/05/2017	10.54	Put	Bond Future		1,559.8500	1.5599	1,845.9700	1.8460	18.343	0	0	0
2016/11/25	ES33	04/05/2017	10.56	Put	Bond Future		1,433.4200	1.4334	1,719.5400	1.7195	19.961	0	0	0
2016/11/25	ES33	04/05/2017	10.55	Put	Bond Future		1,496.6000	1.4966	1,782.7200	1.7827	19.118	0	0	0
2016/11/25	ES33	04/05/2017	10.56	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	ES33	04/05/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	ES33	03/08/2017			Bond Future		10.8680	77.6066	10.9165	77.3138	0.446	0.0000	0.0000	0
2016/11/25	ES33	03/08/2017	10.53	Put	Bond Future		2,090.4000	2.0904	2,383.1200	2.3831	14.003	0	0	0
2016/11/25	ES33	03/08/2017	10.55	Put	Bond Future		1,964.3000	1.9643	2,257.0200	2.2570	14.902	0	0	0
2016/11/25	ES33	03/08/2017	10.54	Put	Bond Future		2,027.3100	2.0273	2,320.0300	2.3200	14.439	0	0	0
2016/11/25	ES33	03/08/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	ES33	03/08/2017	10.53	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	ES33	03/08/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	ES42	02/02/2017			Bond Future		10.8215	82.4768	10.8668	82.1559	0.418	0.0000	0.0000	8,777
2016/11/25	ES42	04/05/2017			Bond Future		10.9052	79.8194	10.9520	79.4924	0.429	0.0000	0.0000	0
2016/11/25	ES42	03/08/2017			Bond Future		10.9812	81.4248	11.0297	81.0902	0.441	0.0000	0.0000	0
2016/11/25	GOVI	02/02/2017	533.34	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	GOVI	02/02/2017			GOVI		529.9820	529.9820	528.3100	528.3100	(0.315)	0.0000	0.0000	486
2016/11/25	GOVI	02/02/2017	533.32	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	GOVI	02/02/2017	533.33	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	GOVI	02/02/2017	533.32	Put	GOVI		33,380.0000	3.3380	50,100.0000	5.0100	50.090	0	0	0
2016/11/25	GOVI	02/02/2017	533.34	Put	GOVI		33,580.0000	3.3580	50,300.0000	5.0300	49.792	0	0	0
2016/11/25	GOVI	02/02/2017	533.33	Put	GOVI		33,480.0000	3.3480	50,200.0000	5.0200	49.940	0	0	0
2016/11/25	GOVI	04/05/2017			GOVI		540.2970	540.2970	538.5930	538.5930	(0.315)	0.0000	0.0000	0
2016/11/25	GOVI	04/05/2017	262.19	Call	GOVI		2,781,070.0000	278.1070	2,764,030.0000	276.4030	(0.613)	0	0	0
2016/11/25	GOVI	04/05/2017	262.20	Call	GOVI		2,780,970.0000	278.0970	2,763,930.0000	276.3930	(0.613)	0	0	0
2016/11/25	GOVI	04/05/2017	262.18	Call	GOVI		2,781,170.0000	278.1170	2,764,130.0000	276.4130	(0.613)	0	0	0
2016/11/25	GOVI	04/05/2017	262.19	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	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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2016/11/25	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	GOVI	03/08/2017			GOVI	551.1570	551.1570	549.4130	549.4130	(0.316)	0.0000	0.0000	0
2016/11/25	GOVI	03/08/2017	561.11	Put	GOVI	99,530.0000	9.9530	116,970.0000	11.6970	17.522	0	0	0
2016/11/25	GOVI	03/08/2017	561.09	Put	GOVI	99,330.0000	9.9330	116,770.0000	11.6770	17.558	0	0	0
2016/11/25	GOVI	03/08/2017	561.10	Put	GOVI	99,430.0000	9.9430	116,870.0000	11.6870	17.540	0	0	0
2016/11/25	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/11/25	IGOV	02/02/2017			Index Future	251.1420	251.1420	250.6480	250.6480	(0.197)	0.0000	0.0000	1,070
2016/11/25	IGOV	04/05/2017			Index Future	256.0450	256.0450	255.5420	255.5420	(0.196)	0.0000	0.0000	0
2016/11/25	IGOV	03/08/2017			Index Future	261.2070	261.2070	260.6900	260.6900	(0.198)	0.0000	0.0000	0
2016/11/25	ILBI	02/02/2017			Index Future	680.7760	680.7760	679.6610	679.6610	(0.164)	0.0000	0.0000	155
2016/11/25	ILBI	04/05/2017			Index Future	694.0040	694.0040	692.8660	692.8660	(0.164)	0.0000	0.0000	0
2016/11/25	ILBI	03/08/2017			Index Future	707.6650	707.6650	706.5050	706.5050	(0.164)	0.0000	0.0000	0
2016/11/25	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/11/25	IS01	16/03/2017			Interest Rate Swap	100.0070	100.0070	100.0077	100.0077	0.001	0.0000	0.0000	0
2016/11/25	IS01	15/06/2017			Interest Rate Swap	99.6418	99.6418	99.6442	99.6442	0.002	0.0000	0.0000	0
2016/11/25	IS01	21/09/2017			Interest Rate Swap	99.7108	99.7108	99.7172	99.7172	0.006	0.0000	0.0000	0
2016/11/25	IS01	21/12/2017			Interest Rate Swap	100.0372	100.0372	100.0424	100.0424	0.005	0.0000	0.0000	0
2016/11/25	IS02	18/12/2017			Interest Rate Swap	100.0598	100.0598	100.0652	100.0652	0.005	0.0000	0.0000	0
2016/11/25	IS02	16/03/2018			Interest Rate Swap	99.3965	99.3965	99.4138	99.4138	0.017	0.0000	0.0000	0
2016/11/25	IS02	15/06/2018			Interest Rate Swap	99.1198	99.1198	99.1451	99.1451	0.026	0.0000	0.0000	0
2016/11/25	IS02	21/09/2018			Interest Rate Swap	99.2447	99.2447	99.2801	99.2801	0.036	0.0000	0.0000	0
2016/11/25	IS02	21/12/2018			Interest Rate Swap	99.8100	99.8100	99.8500	99.8500	0.040	0.0000	0.0000	0
2016/11/25	IS05	17/12/2020			Interest Rate Swap	98.8879	98.8879	98.9877	98.9877	0.101	0.0000	0.0000	0
2016/11/25	IS05	16/03/2021			Interest Rate Swap	98.3269	98.3269	98.4338	98.4338	0.109	0.0000	0.0000	0
2016/11/25	IS05	15/06/2021			Interest Rate Swap	97.7395	97.7395	97.8526	97.8526	0.116	0.0000	0.0000	0
2016/11/25	IS05	21/09/2021			Interest Rate Swap	98.1228	98.1228	98.2407	98.2407	0.120	0.0000	0.0000	0
2016/11/25	IS05	21/12/2021			Interest Rate Swap	100.4461	100.4461	100.5650	100.5650	0.118	0.0000	0.0000	50
2016/11/25	IS10	17/12/2025			Interest Rate Swap	100.3436	100.3436	100.6138	100.6138	0.269	0.0000	0.0000	0
2016/11/25	IS10	16/03/2026			Interest Rate Swap	97.5398	97.5398	97.8075	97.8075	0.274	0.0000	0.0000	0
2016/11/25	IS10	15/06/2026			Interest Rate Swap	96.4175	96.4175	96.6772	96.6772	0.269	0.0000	0.0000	0
2016/11/25	IS10	21/09/2026			Interest Rate Swap	98.5761	98.5761	98.8240	98.8240	0.251	0.0000	0.0000	0
2016/11/25	IS10	21/12/2026			Interest Rate Swap	102.2648	102.2648	102.5031	102.5031	0.233	0.0000	0.0000	0
2016/11/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/11/25	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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2016/11/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/11/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/11/25	JBAF	21/12/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	10,000
2016/11/25	JBAF	18/01/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/11/25	JBAF	15/02/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/11/25	JBAF	15/03/2017			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	1,000
2016/11/25	JBAF	19/04/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/11/25	JBAF	17/05/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/11/25	JBAF	21/06/2017			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2016/11/25	JBAF	20/09/2017			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2016/11/25	JBAF	20/12/2017			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	0
2016/11/25	JBAF	20/03/2018			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2016/11/25	JBAF	20/06/2018			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2016/11/25	JBAF	19/09/2018			Jibar Tradeable Future	7.8800	92.1200	7.8800	92.1200	0.000	0.0000	0.0000	0
2016/11/25	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/11/25	R023	02/02/2017	8.85	Call	Bond Future	1,333.2000	1.3332	1,200.6200	1.2006	(9.944)	0	0	0
2016/11/25	R023	02/02/2017			Bond Future	8.7715	98.6942	8.8231	98.4632	0.588	0.0000	0.0000	16,460
2016/11/25	R023	02/02/2017	8.86	Call	Bond Future	1,358.2500	1.3582	1,224.2600	1.2243	(9.865)	0	0	0
2016/11/25	R023	02/02/2017	8.84	Put	Bond Future	1,001.8100	1.0018	1,101.6300	1.1016	9.964	0	0	0
2016/11/25	R023	02/02/2017	8.86	Put	Bond Future	962.3200	0.9623	1,059.3100	1.0593	10.079	0	0	0
2016/11/25	R023	02/02/2017	8.84	Call	Bond Future	1,308.4100	1.3084	1,177.2500	1.1772	(10.024)	0	0	0
2016/11/25	R023	02/02/2017	8.85	Put	Bond Future	981.9200	0.9819	1,080.3200	1.0803	10.021	0	0	0
2016/11/25	R023	04/05/2017	8.61	Call	Bond Future	1,288.2900	1.2883	1,185.8100	1.1858	(7.955)	0	0	0
2016/11/25	R023	04/05/2017			Bond Future	8.8173	96.6824	8.8716	96.4471	0.616	0.0000	0.0000	0
2016/11/25	R023	04/05/2017	8.59	Call	Bond Future	1,251.8200	1.2518	1,151.2600	1.1513	(8.033)	0	0	0
2016/11/25	R023	04/05/2017	8.60	Call	Bond Future	1,269.9700	1.2700	1,168.4500	1.1684	(7.994)	0	0	0
2016/11/25	R023	04/05/2017	8.59	Put	Bond Future	2,244.5400	2.2445	2,379.3000	2.3793	6.004	0	0	0
2016/11/25	R023	04/05/2017	8.61	Put	Bond Future	2,193.1300	2.1931	2,325.9700	2.3260	6.057	0	0	0
2016/11/25	R023	04/05/2017	8.60	Put	Bond Future	2,218.7400	2.2187	2,352.5400	2.3525	6.030	0	0	0
2016/11/25	R023	03/08/2017	8.60	Put	Bond Future	2,641.0000	2.6410	2,776.8700	2.7769	5.145	0	0	0
2016/11/25	R023	03/08/2017			Bond Future	8.8509	98.6263	8.9085	98.3851	0.651	0.0000	0.0000	0
2016/11/25	R023	03/08/2017	8.59	Put	Bond Future	2,665.5500	2.6656	2,802.2000	2.8022	5.127	0	0	0
2016/11/25	R023	03/08/2017	8.60	Call	Bond Future	1,581.9900	1.5820	1,476.6800	1.4767	(6.657)	0	0	0
2016/11/25	R023	03/08/2017	8.58	Call	Bond Future	1,545.8700	1.5459	1,442.1400	1.4421	(6.710)	0	0	0
2016/11/25	R023	03/08/2017	8.59	Call	Bond Future	1,564.0300	1.5640	1,459.5000	1.4595	(6.683)	0	0	0
2016/11/25	R023	03/08/2017	8.58	Put	Bond Future	2,689.9300	2.6899	2,827.3800	2.8274	5.110	0	0	0
2016/11/25	R035	02/02/2017			Bond Future	9.7271	96.7281	9.7726	96.3666	0.468	0.0000	0.0000	5,957
2016/11/25	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R035	02/02/2017	9.50	Put	Bond Future	1,836.0500	1.8360	2,197.5200	2.1975	19.687	0	0	0
2016/11/25	R035	02/02/2017	9.51	Put	Bond Future	1,754.0400	1.7540	2,115.5100	2.1155	20.608	0	0	0
2016/11/25	R035	02/02/2017	9.52	Put	Bond Future	1,672.1300	1.6721	2,033.6000	2.0336	21.617	0	0	0
2016/11/25	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R035	04/05/2017	9.55	Put	Bond Future	1,830.6000	1.8306	2,198.9700	2.1990	20.123	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
2016/11/25	R035	04/05/2017			Bond Future	9.7790	94.1071	9.8259	93.7387	0.480	0.0000	0.0000	0
2016/11/25	R035	04/05/2017	9.54	Put	Bond Future	1,911.7900	1.9118	2,280.1600	2.2802	19.268	0	0	0
2016/11/25	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R035	04/05/2017	9.53	Put	Bond Future	1,993.0900	1.9931	2,361.4600	2.3615	18.482	0	0	0
2016/11/25	R035	03/08/2017			Bond Future	9.8246	95.9993	9.8731	95.6225	0.494	0.0000	0.0000	0
2016/11/25	R035	03/08/2017	9.52	Put	Bond Future	2,419.9500	2.4200	2,796.7500	2.7968	15.571	0	0	0
2016/11/25	R035	03/08/2017	9.50	Put	Bond Future	2,582.2200	2.5822	2,959.0200	2.9590	14.592	0	0	0
2016/11/25	R035	03/08/2017	9.51	Put	Bond Future	2,501.0300	2.5010	2,877.8300	2.8778	15.066	0	0	0
2016/11/25	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R186	02/02/2017	8.00	Put	Bond Future	7,675.3400	7.6753	7,971.7000	7.9717	3.861	0	0	0
2016/11/25	R186	02/02/2017	9.40	Call	Bond Future	3,186.1300	3.1861	2,959.4500	2.9594	(7.115)	0	0	0
2016/11/25	R186	02/02/2017	8.81	Put	Bond Future	2,803.6500	2.8037	2,997.1100	2.9971	6.900	0	0	0
2016/11/25	R186	02/02/2017	9.10	Put	Bond Future	1,681.0000	1.6810	1,819.1400	1.8191	8.218	0	0	2,546
2016/11/25	R186	02/02/2017			Bond Future	9.0617	110.6147	9.1076	110.3017	0.507	0.0000	0.0000	118,760
2016/11/25	R186	02/02/2017	9.50	Call	Bond Future	3,663.4500	3.6635	3,422.2700	3.4223	(6.583)	0	0	0
2016/11/25	R186	02/02/2017	8.43	Put	Bond Future	4,822.3500	4.8224	5,078.1300	5.0781	5.304	0	0	0
2016/11/25	R186	02/02/2017	8.80	Put	Bond Future	2,849.2000	2.8492	3,044.5100	3.0445	6.855	0	0	0
2016/11/25	R186	02/02/2017	8.87	Call	Bond Future	1,218.9500	1.2189	1,088.0600	1.0881	(10.738)	0	0	0
2016/11/25	R186	02/02/2017	8.90	Put	Bond Future	2,413.2400	2.4132	2,589.6800	2.5897	7.311	0	0	750
2016/11/25	R186	02/02/2017	8.00	Call	Bond Future	85.7300	0.0857	69.0500	0.0691	(19.456)	0	0	7,000
2016/11/25	R186	02/02/2017	8.60	Call	Bond Future	632.1700	0.6322	549.5600	0.5496	(13.068)	0	0	7,000
2016/11/25	R186	02/02/2017	8.81	Call	Bond Future	1,065.4900	1.0655	945.9100	0.9459	(11.223)	0	0	0
2016/11/25	R186	02/02/2017	8.37	Call	Bond Future	323.1600	0.3232	273.6300	0.2736	(15.327)	0	0	500
2016/11/25	R186	02/02/2017	8.62	Put	Bond Future	3,741.5200	3.7415	3,968.6700	3.9687	6.071	0	0	0
2016/11/25	R186	02/02/2017	8.79	Call	Bond Future	1,017.3200	1.0173	901.4500	0.9014	(11.390)	0	0	0
2016/11/25	R186	02/02/2017	8.95	Call	Bond Future	1,445.0100	1.4450	1,298.8200	1.2988	(10.117)	0	0	0
2016/11/25	R186	02/02/2017	9.02	Call	Bond Future	1,664.5000	1.6645	1,504.8400	1.5048	(9.592)	0	0	0
2016/11/25	R186	02/02/2017	8.87	Put	Bond Future	2,539.4600	2.5395	2,721.6100	2.7216	7.173	0	0	500
2016/11/25	R186	02/02/2017	9.50	Put	Bond Future	723.9000	0.7239	795.7600	0.7958	9.927	0	0	13,550
2016/11/25	R186	02/02/2017	8.43	Call	Bond Future	389.1800	0.3892	331.9200	0.3319	(14.713)	0	0	750
2016/11/25	R186	02/02/2017	8.80	Call	Bond Future	1,041.2200	1.0412	923.4900	0.9235	(11.307)	0	0	0
2016/11/25	R186	02/02/2017	8.90	Call	Bond Future	1,300.7700	1.3008	1,164.1700	1.1642	(10.501)	0	0	0
2016/11/25	R186	02/02/2017	9.40	Put	Bond Future	907.7900	0.9078	994.1500	0.9942	9.513	0	0	750
2016/11/25	R186	02/02/2017	9.10	Call	Bond Future	1,942.0300	1.9420	1,767.1300	1.7671	(9.006)	0	0	0
2016/11/25	R186	02/02/2017	8.37	Put	Bond Future	5,189.8600	5.1899	5,453.3700	5.4534	5.077	0	0	0
2016/11/25	R186	02/02/2017	8.60	Put	Bond Future	3,848.9400	3.8489	4,079.3700	4.0794	5.987	0	0	0
2016/11/25	R186	02/02/2017	8.62	Call	Bond Future	666.7100	0.6667	580.8200	0.5808	(12.883)	0	0	500
2016/11/25	R186	02/02/2017	8.79	Put	Bond Future	2,895.1700	2.8952	3,092.3400	3.0923	6.810	0	0	0
2016/11/25	R186	02/02/2017	8.95	Put	Bond Future	2,211.9300	2.2119	2,378.7800	2.3788	7.543	0	0	2,546
2016/11/25	R186	02/02/2017	9.02	Put	Bond Future	1,950.0900	1.9501	2,103.4700	2.1035	7.865	0	0	500
2016/11/25	R186	04/05/2017			Bond Future	9.1102	112.7678	9.1580	112.4488	0.525	0.0000	0.0000	0
2016/11/25	R186	04/05/2017	8.89	Put	Bond Future	3,530.3700	3.5304	3,708.3600	3.7084	5.042	0	0	0
2016/11/25	R186	04/05/2017	8.91	Put	Bond Future	3,451.2900	3.4513	3,626.7500	3.6268	5.084	0	0	0

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2016/11/25	R186	04/05/2017	8.90	Put	Bond Future	3,490.6800	3.4907	3,667.4100	3.6674	5.063	0	0	0
2016/11/25	R186	04/05/2017	8.91	Call	Bond Future	2,101.0500	2.1010	1,957.5500	1.9575	(6.830)	0	0	0
2016/11/25	R186	04/05/2017	8.89	Call	Bond Future	2,044.0400	2.0440	1,903.0700	1.9031	(6.897)	0	0	0
2016/11/25	R186	04/05/2017	8.90	Call	Bond Future	2,072.4200	2.0724	1,930.1900	1.9302	(6.863)	0	0	0
2016/11/25	R186	03/08/2017	8.93	Put	Bond Future	4,128.6400	4.1286	4,305.5000	4.3055	4.284	0	0	0
2016/11/25	R186	03/08/2017			Bond Future	9.1497	109.7297	9.1997	109.4030	0.546	0.0000	0.0000	0
2016/11/25	R186	03/08/2017	8.92	Put	Bond Future	4,166.9300	4.1669	4,344.8300	4.3448	4.269	0	0	0
2016/11/25	R186	03/08/2017	8.91	Call	Bond Future	2,620.1700	2.6202	2,472.4000	2.4724	(5.640)	0	0	0
2016/11/25	R186	03/08/2017	8.93	Call	Bond Future	2,677.1400	2.6771	2,527.3000	2.5273	(5.597)	0	0	0
2016/11/25	R186	03/08/2017	8.92	Call	Bond Future	2,648.7400	2.6487	2,499.9400	2.4999	(5.618)	0	0	0
2016/11/25	R186	03/08/2017	8.91	Put	Bond Future	4,205.1000	4.2051	4,384.0300	4.3840	4.255	0	0	0
2016/11/25	R197	02/02/2017			Bond Future	298.6995	298.6995	297.3053	297.3053	(0.467)	0.0000	0.0000	1,246
2016/11/25	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R197	02/02/2017	302.57	Put	Bond Future	3,870.4900	3.8705	5,264.6600	5.2647	36.021	0	0	0
2016/11/25	R197	02/02/2017	302.59	Put	Bond Future	3,890.4900	3.8905	5,284.6600	5.2847	35.835	0	0	0
2016/11/25	R197	02/02/2017	302.58	Put	Bond Future	3,880.4900	3.8805	5,274.6600	5.2747	35.928	0	0	0
2016/11/25	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R197	04/05/2017	308.58	Put	Bond Future	4,048.7300	4.0487	5,469.7500	5.4698	35.098	0	0	0
2016/11/25	R197	04/05/2017			Bond Future	304.5313	304.5313	303.1103	303.1103	(0.467)	0.0000	0.0000	0
2016/11/25	R197	04/05/2017	308.60	Put	Bond Future	4,068.7300	4.0687	5,489.7500	5.4898	34.925	0	0	0
2016/11/25	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R197	04/05/2017	308.59	Put	Bond Future	4,058.7300	4.0587	5,479.7500	5.4798	35.011	0	0	0
2016/11/25	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R197	03/08/2017			Bond Future	303.7714	303.7714	302.3183	302.3183	(0.478)	0.0000	0.0000	0
2016/11/25	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R197	03/08/2017	308.05	Put	Bond Future	4,278.6400	4.2786	5,731.7000	5.7317	33.961	0	0	0
2016/11/25	R197	03/08/2017	308.07	Put	Bond Future	4,298.6400	4.2986	5,751.7000	5.7517	33.803	0	0	0
2016/11/25	R197	03/08/2017	308.06	Put	Bond Future	4,288.6400	4.2886	5,741.7000	5.7417	33.882	0	0	0
2016/11/25	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R202	02/02/2017			Bond Future	247.2239	247.2239	247.1778	247.1778	(0.019)	0.0000	0.0000	36,619
2016/11/25	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R202	02/02/2017	251.72	Put	Bond Future	4,496.1300	4.4961	4,542.1800	4.5422	1.024	0	0	0
2016/11/25	R202	02/02/2017	251.74	Put	Bond Future	4,516.1300	4.5161	4,562.1800	4.5622	1.020	0	0	0
2016/11/25	R202	02/02/2017	251.73	Put	Bond Future	4,506.1300	4.5061	4,552.1800	4.5522	1.022	0	0	0
2016/11/25	R202	04/05/2017	256.73	Put	Bond Future	4,679.6700	4.6797	4,726.0400	4.7260	0.991	0	0	0
2016/11/25	R202	04/05/2017			Bond Future	252.0503	252.0503	252.0040	252.0040	(0.018)	0.0000	0.0000	0
2016/11/25	R202	04/05/2017	256.72	Put	Bond Future	4,669.6700	4.6697	4,716.0400	4.7160	0.993	0	0	0
2016/11/25	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R202	04/05/2017	256.71	Put	Bond Future	4,659.6700	4.6597	4,706.0400	4.7060	0.995	0	0	0

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2016/11/25	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R202	03/08/2017			Bond Future	253.4671	253.4671	253.4169	253.4169	(0.020)	0.0000	0.0000	0
2016/11/25	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R202	03/08/2017	258.35	Put	Bond Future	4,882.8700	4.8829	4,933.0800	4.9331	1.028	0	0	0
2016/11/25	R202	03/08/2017	258.37	Put	Bond Future	4,902.8700	4.9029	4,953.0800	4.9531	1.024	0	0	0
2016/11/25	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R202	03/08/2017	258.36	Put	Bond Future	4,892.8700	4.8929	4,943.0800	4.9431	1.026	0	0	0
2016/11/25	R203	02/02/2017	7.70	Call	Bond Future	79.4400	0.0794	66.9700	0.0670	(15.697)	0	0	0
2016/11/25	R203	02/02/2017	7.71	Put	Bond Future	148.1200	0.1481	166.4200	0.1664	12.355	0	0	0
2016/11/25	R203	02/02/2017			Bond Future	7.8248	103.5363	7.8785	103.5052	0.687	0.0000	0.0000	24,463
2016/11/25	R203	02/02/2017	7.71	Call	Bond Future	81.7700	0.0818	69.0500	0.0691	(15.556)	0	0	0
2016/11/25	R203	02/02/2017	7.72	Call	Bond Future	84.3200	0.0843	71.3400	0.0713	(15.394)	0	0	0
2016/11/25	R203	02/02/2017	7.70	Put	Bond Future	151.5700	0.1516	170.1200	0.1701	12.239	0	0	0
2016/11/25	R203	02/02/2017	7.72	Put	Bond Future	144.8800	0.1449	162.9200	0.1629	12.452	0	0	0
2016/11/25	R203	04/05/2017	6.91	Call	Bond Future	21.6400	0.0216	16.9500	0.0170	(21.673)	0	0	0
2016/11/25	R203	04/05/2017	6.92	Put	Bond Future	283.2900	0.2833	309.9500	0.3100	9.411	0	0	0
2016/11/25	R203	04/05/2017			Bond Future	7.6665	101.3781	7.7567	101.3467	1.177	0.0000	0.0000	0
2016/11/25	R203	04/05/2017	6.92	Call	Bond Future	22.2000	0.0222	17.4100	0.0174	(21.577)	0	0	0
2016/11/25	R203	04/05/2017	6.93	Call	Bond Future	22.7700	0.0228	17.8800	0.0179	(21.476)	0	0	0
2016/11/25	R203	04/05/2017	6.91	Put	Bond Future	286.2400	0.2862	313.0000	0.3130	9.349	0	0	0
2016/11/25	R203	04/05/2017	6.93	Put	Bond Future	280.3500	0.2804	306.9100	0.3069	9.474	0	0	0
2016/11/25	R203	03/08/2017	4.89	Call	Bond Future	54.4800	0.0545	54.4000	0.0544	(0.147)	0	0	0
2016/11/25	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/11/25	R203	03/08/2017	4.87	Call	Bond Future	53.2200	0.0532	53.1400	0.0531	(0.150)	0	0	0
2016/11/25	R203	03/08/2017	4.88	Call	Bond Future	53.8500	0.0538	53.7700	0.0538	(0.149)	0	0	0
2016/11/25	R203	03/08/2017	4.87	Put	Bond Future	31.1000	0.0311	31.0200	0.0310	(0.257)	0	0	0
2016/11/25	R203	03/08/2017	4.89	Put	Bond Future	30.2100	0.0302	30.1300	0.0301	(0.265)	0	0	0
2016/11/25	R203	03/08/2017	4.88	Put	Bond Future	30.6500	0.0306	30.5700	0.0306	(0.261)	0	0	0
2016/11/25	R204	02/02/2017	8.28	Call	Bond Future	628.8000	0.6288	568.0400	0.5680	(9.663)	0	0	0
2016/11/25	R204	02/02/2017			Bond Future	8.0064	101.0289	8.0563	100.9438	0.623	0.0000	0.0000	30,194
2016/11/25	R204	02/02/2017	8.29	Call	Bond Future	640.9000	0.6409	579.5800	0.5796	(9.568)	0	0	0
2016/11/25	R204	02/02/2017	8.30	Call	Bond Future	653.2500	0.6533	591.3900	0.5914	(9.470)	0	0	0
2016/11/25	R204	02/02/2017	8.28	Put	Bond Future	163.5600	0.1636	187.8700	0.1879	14.863	0	0	0
2016/11/25	R204	02/02/2017	8.30	Put	Bond Future	154.1200	0.1541	177.3300	0.1773	15.060	0	0	0
2016/11/25	R204	02/02/2017	8.29	Put	Bond Future	158.7100	0.1587	182.4600	0.1825	14.964	0	0	0
2016/11/25	R204	04/05/2017	7.90	Put	Bond Future	584.9000	0.5849	633.3100	0.6333	8.277	0	0	0
2016/11/25	R204	04/05/2017			Bond Future	8.0304	102.9954	8.0885	102.9088	0.724	0.0000	0.0000	0
2016/11/25	R204	04/05/2017	7.92	Put	Bond Future	568.6600	0.5687	616.2100	0.6162	8.362	0	0	0
2016/11/25	R204	04/05/2017	7.90	Call	Bond Future	390.1900	0.3902	352.0100	0.3520	(9.785)	0	0	0
2016/11/25	R204	04/05/2017	7.91	Put	Bond Future	576.7400	0.5767	624.7200	0.6247	8.319	0	0	0
2016/11/25	R204	04/05/2017	7.91	Call	Bond Future	396.9800	0.3970	358.3700	0.3584	(9.726)	0	0	0
2016/11/25	R204	04/05/2017	7.92	Call	Bond Future	403.8400	0.4038	364.8000	0.3648	(9.667)	0	0	0
2016/11/25	R204	03/08/2017	7.77	Put	Bond Future	696.3300	0.6963	749.0900	0.7491	7.577	0	0	0
2016/11/25	R204	03/08/2017			Bond Future	8.0080	101.0239	8.0783	100.9344	0.877	0.0000	0.0000	0
2016/11/25	R204	03/08/2017	7.76	Put	Bond Future	703.6100	0.7036	756.7200	0.7567	7.548	0	0	0
2016/11/25	R204	03/08/2017	7.75	Call	Bond Future	381.4300	0.3814	345.3800	0.3454	(9.451)	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
2016/11/25	R204	03/08/2017	7.76	Call	Bond Future	386.8900	0.3869	350.5100	0.3505	(9.403)	0	0	0
2016/11/25	R204	03/08/2017	7.77	Call	Bond Future	392.4000	0.3924	355.6700	0.3557	(9.360)	0	0	0
2016/11/25	R204	03/08/2017	7.75	Put	Bond Future	710.9500	0.7109	764.3900	0.7644	7.517	0	0	0
2016/11/25	R207	02/02/2017	9.24	Call	Bond Future	2,392.4800	2.3925	2,264.0100	2.2640	(5.370)	0	0	0
2016/11/25	R207	02/02/2017			Bond Future	8.2869	97.7980	8.3403	97.6637	0.644	0.0000	0.0000	85,734
2016/11/25	R207	02/02/2017	8.91	Call	Bond Future	1,647.6100	1.6476	1,530.0500	1.5300	(7.135)	0	0	62
2016/11/25	R207	02/02/2017	9.22	Call	Bond Future	2,345.9000	2.3459	2,217.8600	2.2179	(5.458)	0	0	0
2016/11/25	R207	02/02/2017	9.23	Call	Bond Future	2,369.1700	2.3692	2,240.9200	2.2409	(5.413)	0	0	0
2016/11/25	R207	02/02/2017	8.91	Put	Bond Future	93.9400	0.0939	110.6800	0.1107	17.820	0	0	0
2016/11/25	R207	02/02/2017	9.22	Put	Bond Future	30.6400	0.0306	36.9000	0.0369	20.431	0	0	0
2016/11/25	R207	02/02/2017	9.24	Put	Bond Future	28.3500	0.0284	34.1800	0.0342	20.564	0	0	0
2016/11/25	R207	02/02/2017	9.23	Put	Bond Future	29.4700	0.0295	35.5200	0.0355	20.529	0	0	0
2016/11/25	R207	04/05/2017	8.21	Put	Bond Future	946.8800	0.9469	1,022.1800	1.0222	7.952	0	0	0
2016/11/25	R207	04/05/2017			Bond Future	8.3355	99.7017	8.3943	99.5650	0.706	0.0000	0.0000	0
2016/11/25	R207	04/05/2017	8.22	Call	Bond Future	664.9300	0.6649	602.8400	0.6028	(9.338)	0	0	0
2016/11/25	R207	04/05/2017	8.20	Call	Bond Future	643.7100	0.6437	582.9100	0.5829	(9.445)	0	0	0
2016/11/25	R207	04/05/2017	8.21	Call	Bond Future	654.4000	0.6544	592.9500	0.5930	(9.390)	0	0	0
2016/11/25	R207	04/05/2017	8.20	Put	Bond Future	959.5500	0.9595	1,035.5000	1.0355	7.915	0	0	0
2016/11/25	R207	04/05/2017	8.22	Put	Bond Future	934.0700	0.9341	1,008.7300	1.0087	7.993	0	0	0
2016/11/25	R207	03/08/2017	8.19	Call	Bond Future	767.6000	0.7676	705.1200	0.7051	(8.140)	0	0	51
2016/11/25	R207	03/08/2017			Bond Future	8.3610	98.0620	8.4270	97.9214	0.790	0.0000	0.0000	0
2016/11/25	R207	03/08/2017	8.39	Put	Bond Future	917.6000	0.9176	985.5600	0.9856	7.406	0	0	0
2016/11/25	R207	03/08/2017	8.41	Put	Bond Future	898.0100	0.8980	964.9600	0.9650	7.455	0	0	0
2016/11/25	R207	03/08/2017	8.19	Put	Bond Future	1,132.6900	1.1327	1,210.8500	1.2108	6.900	0	0	0
2016/11/25	R207	03/08/2017	8.40	Put	Bond Future	907.7700	0.9078	975.2300	0.9752	7.431	0	0	0
2016/11/25	R207	03/08/2017	8.41	Call	Bond Future	1,002.4200	1.0024	928.7300	0.9287	(7.351)	0	0	0
2016/11/25	R207	03/08/2017	8.39	Call	Bond Future	979.4500	0.9794	906.7700	0.9068	(7.420)	0	0	0
2016/11/25	R207	03/08/2017	8.40	Call	Bond Future	990.9000	0.9909	917.7200	0.9177	(7.385)	0	0	0
2016/11/25	R208	02/02/2017			Bond Future	8.4837	96.4449	8.5360	96.2721	0.616	0.0000	0.0000	33,544
2016/11/25	R208	02/02/2017	8.64	Call	Bond Future	1,055.2500	1.0553	947.5700	0.9476	(10.204)	0	0	0
2016/11/25	R208	02/02/2017	8.63	Put	Bond Future	552.6400	0.5526	618.8600	0.6189	11.982	0	0	0
2016/11/25	R208	02/02/2017	8.65	Put	Bond Future	527.2500	0.5273	591.2200	0.5912	12.133	0	0	0
2016/11/25	R208	02/02/2017	8.64	Put	Bond Future	539.9100	0.5399	605.0100	0.6050	12.058	0	0	0
2016/11/25	R208	02/02/2017	8.65	Call	Bond Future	1,075.4500	1.0755	966.6400	0.9666	(10.118)	0	0	0
2016/11/25	R208	02/02/2017	8.63	Call	Bond Future	1,035.1100	1.0351	928.5500	0.9286	(10.295)	0	0	0
2016/11/25	R208	04/05/2017	8.39	Call	Bond Future	924.2100	0.9242	844.6900	0.8447	(8.604)	0	0	0
2016/11/25	R208	04/05/2017			Bond Future	8.5284	94.9190	8.5845	94.7430	0.658	0.0000	0.0000	0
2016/11/25	R208	04/05/2017	8.37	Call	Bond Future	896.1400	0.8961	818.1900	0.8182	(8.698)	0	0	0
2016/11/25	R208	04/05/2017	8.38	Call	Bond Future	910.1100	0.9101	831.3800	0.8314	(8.651)	0	0	0
2016/11/25	R208	04/05/2017	8.37	Put	Bond Future	1,395.0900	1.3951	1,493.1300	1.4931	7.028	0	0	0
2016/11/25	R208	04/05/2017	8.39	Put	Bond Future	1,359.9800	1.3600	1,456.4500	1.4565	7.093	0	0	0
2016/11/25	R208	04/05/2017	8.38	Put	Bond Future	1,377.4600	1.3775	1,474.7200	1.4747	7.061	0	0	0
2016/11/25	R208	03/08/2017	8.32	Call	Bond Future	1,040.0600	1.0401	962.5300	0.9625	(7.454)	0	0	0
2016/11/25	R208	03/08/2017			Bond Future	8.5563	96.8275	8.6172	96.6469	0.711	0.0000	0.0000	0
2016/11/25	R208	03/08/2017	8.30	Call	Bond Future	1,014.3300	1.0143	938.0600	0.9381	(7.519)	0	0	0
2016/11/25	R208	03/08/2017	8.31	Call	Bond Future	1,027.1500	1.0272	950.2400	0.9502	(7.488)	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
2016/11/25	R208	03/08/2017	8.30	Put	Bond Future	1,779.7700	1.7798	1,884.1200	1.8841	5.863	0	0	0
2016/11/25	R208	03/08/2017	8.32	Put	Bond Future	1,745.5100	1.7455	1,848.6000	1.8486	5.906	0	0	0
2016/11/25	R208	03/08/2017	8.31	Put	Bond Future	1,762.5900	1.7626	1,866.3000	1.8663	5.884	0	0	0
2016/11/25	R209	02/02/2017	9.55	Put	Bond Future	2,300.8300	2.3008	2,459.1700	2.4592	6.882	0	0	0
2016/11/25	R209	02/02/2017			Bond Future	9.6703	72.6490	9.7158	72.3476	0.470	0.0000	0.0000	62,144
2016/11/25	R209	02/02/2017	9.54	Put	Bond Future	2,339.7100	2.3397	2,499.8000	2.4998	6.842	0	0	0
2016/11/25	R209	02/02/2017	9.55	Call	Bond Future	1,494.2500	1.4943	1,351.1500	1.3512	(9.577)	0	0	0
2016/11/25	R209	02/02/2017	9.53	Call	Bond Future	1,436.9800	1.4370	1,297.3800	1.2974	(9.715)	0	0	0
2016/11/25	R209	02/02/2017	9.54	Call	Bond Future	1,465.4400	1.4654	1,324.0900	1.3241	(9.646)	0	0	0
2016/11/25	R209	02/02/2017	9.53	Put	Bond Future	2,379.0300	2.3790	2,540.8700	2.5409	6.803	0	0	0
2016/11/25	R209	04/05/2017	9.48	Put	Bond Future	3,729.4600	3.7295	3,898.0400	3.8980	4.520	0	0	0
2016/11/25	R209	04/05/2017			Bond Future	9.7175	70.9121	9.7642	70.6049	0.482	0.0000	0.0000	0
2016/11/25	R209	04/05/2017	9.47	Put	Bond Future	3,770.0600	3.7701	3,939.8000	3.9398	4.502	0	0	0
2016/11/25	R209	04/05/2017	9.46	Call	Bond Future	2,083.4800	2.0835	1,947.1300	1.9471	(6.544)	0	0	0
2016/11/25	R209	04/05/2017	9.47	Call	Bond Future	2,110.6900	2.1107	1,973.1800	1.9732	(6.515)	0	0	0
2016/11/25	R209	04/05/2017	9.48	Call	Bond Future	2,138.2900	2.1383	1,999.6200	1.9996	(6.485)	0	0	0
2016/11/25	R209	04/05/2017	9.46	Put	Bond Future	3,811.1500	3.8112	3,982.0500	3.9820	4.484	0	0	0
2016/11/25	R209	03/08/2017			Bond Future	9.7582	72.3380	9.8064	72.0238	0.494	0.0000	0.0000	0
2016/11/25	R209	03/08/2017	9.44	Call	Bond Future	2,639.5800	2.6396	2,499.4400	2.4994	(5.309)	0	0	0
2016/11/25	R209	03/08/2017	9.43	Put	Bond Future	4,807.7000	4.8077	4,982.7300	4.9827	3.641	0	0	0
2016/11/25	R209	03/08/2017	9.45	Put	Bond Future	4,725.7400	4.7257	4,898.8800	4.8989	3.664	0	0	0
2016/11/25	R209	03/08/2017	9.44	Put	Bond Future	4,766.5900	4.7666	4,940.6700	4.9407	3.652	0	0	0
2016/11/25	R209	03/08/2017	9.45	Call	Bond Future	2,667.0400	2.6670	2,525.9600	2.5260	(5.290)	0	0	0
2016/11/25	R209	03/08/2017	9.43	Call	Bond Future	2,612.2700	2.6123	2,473.0800	2.4731	(5.328)	0	0	0
2016/11/25	R210	02/02/2017	190.85	Put	Bond Future	2,435.9700	2.4360	2,471.1300	2.4711	1.443	0	0	0
2016/11/25	R210	02/02/2017			Bond Future	188.4140	188.4140	188.3789	188.3789	(0.019)	0.0000	0.0000	1,885
2016/11/25	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R210	02/02/2017	190.84	Put	Bond Future	2,425.9700	2.4260	2,461.1300	2.4611	1.449	0	0	0
2016/11/25	R210	02/02/2017	190.86	Put	Bond Future	2,445.9700	2.4460	2,481.1300	2.4811	1.437	0	0	0
2016/11/25	R210	04/05/2017			Bond Future	189.7763	189.7763	189.7408	189.7408	(0.019)	0.0000	0.0000	0
2016/11/25	R210	04/05/2017	192.31	Put	Bond Future	2,533.7500	2.5338	2,569.2100	2.5692	1.400	0	0	0
2016/11/25	R210	04/05/2017	192.33	Put	Bond Future	2,553.7500	2.5538	2,589.2100	2.5892	1.389	0	0	0
2016/11/25	R210	04/05/2017	192.32	Put	Bond Future	2,543.7500	2.5438	2,579.2100	2.5792	1.394	0	0	0
2016/11/25	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R210	03/08/2017	196.29	Put	Bond Future	2,687.6400	2.6876	2,726.0500	2.7261	1.429	0	0	0
2016/11/25	R210	03/08/2017			Bond Future	193.6024	193.6024	193.5640	193.5640	(0.020)	0.0000	0.0000	0
2016/11/25	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R210	03/08/2017	196.28	Put	Bond Future	2,677.6400	2.6776	2,716.0500	2.7161	1.434	0	0	0
2016/11/25	R210	03/08/2017	196.30	Put	Bond Future	2,697.6400	2.6976	2,736.0500	2.7361	1.424	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
2016/11/25	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R212	02/02/2017			Bond Future	147.1534	147.1534	147.4103	147.4103	0.175	0.0000	0.0000	3,380
2016/11/25	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R212	02/02/2017	149.27	Put	Bond Future	2,116.6400	2.1166	1,859.7000	1.8597	(12.139)	0	0	0
2016/11/25	R212	02/02/2017	149.29	Put	Bond Future	2,136.6400	2.1366	1,879.7000	1.8797	(12.025)	0	0	0
2016/11/25	R212	02/02/2017	149.28	Put	Bond Future	2,126.6400	2.1266	1,869.7000	1.8697	(12.082)	0	0	0
2016/11/25	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R212	04/05/2017			Bond Future	150.0265	150.0265	150.2887	150.2887	0.175	0.0000	0.0000	0
2016/11/25	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R212	04/05/2017	152.23	Put	Bond Future	2,203.5400	2.2035	1,941.3400	1.9413	(11.899)	0	0	0
2016/11/25	R212	04/05/2017	152.25	Put	Bond Future	2,223.5400	2.2235	1,961.3400	1.9613	(11.792)	0	0	0
2016/11/25	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R212	04/05/2017	152.24	Put	Bond Future	2,213.5400	2.2135	1,951.3400	1.9513	(11.845)	0	0	0
2016/11/25	R212	03/08/2017			Bond Future	151.0208	151.0208	151.2866	151.2866	0.176	0.0000	0.0000	0
2016/11/25	R212	03/08/2017	153.34	Put	Bond Future	2,319.2100	2.3192	2,053.4400	2.0534	(11.460)	0	0	0
2016/11/25	R212	03/08/2017	153.36	Put	Bond Future	2,339.2100	2.3392	2,073.4400	2.0734	(11.362)	0	0	0
2016/11/25	R212	03/08/2017	153.35	Put	Bond Future	2,329.2100	2.3292	2,063.4400	2.0634	(11.410)	0	0	0
2016/11/25	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/25	R213	02/02/2017	9.40	Call	Bond Future	1,564.1300	1.5641	1,415.9400	1.4159	(9.474)	0	0	0
2016/11/25	R213	02/02/2017	9.42	Call	Bond Future	1,624.9800	1.6250	1,473.2500	1.4732	(9.337)	0	0	0
2016/11/25	R213	02/02/2017			Bond Future	9.4836	84.0162	9.5292	83.7150	0.481	0.0000	0.0000	50,566
2016/11/25	R213	02/02/2017	9.41	Call	Bond Future	1,594.3800	1.5944	1,444.4200	1.4444	(9.406)	0	0	0
2016/11/25	R213	02/02/2017	9.40	Put	Bond Future	2,120.4700	2.1205	2,273.4000	2.2734	7.212	0	0	0
2016/11/25	R213	02/02/2017	9.42	Put	Bond Future	2,047.7200	2.0477	2,197.1100	2.1971	7.295	0	0	0
2016/11/25	R213	02/02/2017	9.41	Put	Bond Future	2,083.8800	2.0839	2,235.0400	2.2350	7.254	0	0	0
2016/11/25	R213	04/05/2017			Bond Future	9.5307	82.0992	9.5777	81.7924	0.493	0.0000	0.0000	0
2016/11/25	R213	04/05/2017	9.35	Put	Bond Future	3,428.8500	3.4288	3,592.1700	3.5922	4.763	0	0	0
2016/11/25	R213	04/05/2017	9.37	Put	Bond Future	3,353.0800	3.3531	3,514.0500	3.5140	4.801	0	0	0
2016/11/25	R213	04/05/2017	9.35	Call	Bond Future	2,233.6200	2.2336	2,090.1200	2.0901	(6.425)	0	0	0
2016/11/25	R213	04/05/2017	9.36	Put	Bond Future	3,390.8200	3.3908	3,552.9600	3.5530	4.782	0	0	0
2016/11/25	R213	04/05/2017	9.36	Call	Bond Future	2,262.3600	2.2624	2,117.6800	2.1177	(6.395)	0	0	0
2016/11/25	R213	04/05/2017	9.37	Call	Bond Future	2,291.3200	2.2913	2,145.4700	2.1455	(6.365)	0	0	0
2016/11/25	R213	03/08/2017	9.33	Put	Bond Future	4,344.2800	4.3443	4,512.8000	4.5128	3.879	0	0	0
2016/11/25	R213	03/08/2017			Bond Future	9.5711	83.7500	9.6197	83.4360	0.508	0.0000	0.0000	0
2016/11/25	R213	03/08/2017	9.35	Put	Bond Future	4,268.5600	4.2686	4,435.1700	4.4352	3.903	0	0	0
2016/11/25	R213	03/08/2017	9.33	Call	Bond Future	2,763.3700	2.7634	2,617.8900	2.6179	(5.265)	0	0	0
2016/11/25	R213	03/08/2017	9.34	Put	Bond Future	4,306.4400	4.3064	4,474.0100	4.4740	3.891	0	0	0
2016/11/25	R213	03/08/2017	9.34	Call	Bond Future	2,791.9600	2.7920	2,645.5300	2.6455	(5.245)	0	0	0
2016/11/25	R213	03/08/2017	9.35	Call	Bond Future	2,820.4500	2.8205	2,673.0600	2.6731	(5.226)	0	0	0
2016/11/25	R214	02/02/2017			Bond Future	9.7412	72.9672	9.7867	72.6532	0.467	0.0000	0.0000	34,937
2016/11/25	R214	02/02/2017	9.67	Call	Bond Future	1,736.6100	1.7366	1,577.9600	1.5780	(9.136)	0	0	0
2016/11/25	R214	02/02/2017	9.66	Put	Bond Future	2,271.2900	2.2713	2,428.4700	2.4285	6.920	0	0	0
2016/11/25	R214	02/02/2017	9.68	Put	Bond Future	2,194.8500	2.1949	2,348.4300	2.3484	6.997	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
2016/11/25	R214	02/02/2017	9.67	Put	Bond Future	2,232.9100	2.2329	2,388.2900	2.3883	6.959	0	0	0
2016/11/25	R214	02/02/2017	9.68	Call	Bond Future	1,768.6100	1.7686	1,608.1600	1.6082	(9.072)	0	0	0
2016/11/25	R214	02/02/2017	9.66	Call	Bond Future	1,704.8300	1.7048	1,547.9800	1.5480	(9.200)	0	0	0
2016/11/25	R214	04/05/2017	9.58	Put	Bond Future	3,794.5800	3.7946	3,965.7200	3.9657	4.510	0	0	0
2016/11/25	R214	04/05/2017			Bond Future	9.7864	71.0889	9.8332	70.7689	0.477	0.0000	0.0000	0
2016/11/25	R214	04/05/2017	9.57	Put	Bond Future	3,836.1900	3.8362	4,008.5300	4.0085	4.492	0	0	0
2016/11/25	R214	04/05/2017	9.58	Call	Bond Future	2,351.3700	2.3514	2,202.5400	2.2025	(6.330)	0	0	0
2016/11/25	R214	04/05/2017	9.56	Call	Bond Future	2,292.5200	2.2925	2,146.0900	2.1461	(6.387)	0	0	0
2016/11/25	R214	04/05/2017	9.57	Call	Bond Future	2,321.8400	2.3218	2,174.2100	2.1742	(6.358)	0	0	0
2016/11/25	R214	04/05/2017	9.56	Put	Bond Future	3,878.1300	3.8781	4,051.6700	4.0517	4.475	0	0	0
2016/11/25	R214	03/08/2017	9.51	Call	Bond Future	2,796.7900	2.7968	2,649.8900	2.6499	(5.252)	0	0	0
2016/11/25	R214	03/08/2017			Bond Future	9.8259	72.5183	9.8741	72.1910	0.490	0.0000	0.0000	0
2016/11/25	R214	03/08/2017	9.52	Call	Bond Future	2,825.3500	2.8254	2,677.4700	2.6775	(5.234)	0	0	0
2016/11/25	R214	03/08/2017	9.53	Call	Bond Future	2,854.3000	2.8543	2,705.4400	2.7054	(5.215)	0	0	0
2016/11/25	R214	03/08/2017	9.51	Put	Bond Future	5,008.3300	5.0083	5,188.6700	5.1887	3.601	0	0	0
2016/11/25	R214	03/08/2017	9.53	Put	Bond Future	4,922.4600	4.9225	5,100.8400	5.1008	3.624	0	0	0
2016/11/25	R214	03/08/2017	9.52	Put	Bond Future	4,965.1400	4.9651	5,144.5000	5.1445	3.612	0	0	0
2016/11/25	R248	02/02/2017	9.76	Put	Bond Future	2,773.9600	2.7740	2,961.3300	2.9613	6.755	0	0	0
2016/11/25	R248	02/02/2017	9.78	Put	Bond Future	2,683.5900	2.6836	2,866.6200	2.8666	6.820	0	0	0
2016/11/25	R248	02/02/2017			Bond Future	9.7926	93.7567	9.8381	93.3570	0.465	0.0000	0.0000	67,816
2016/11/25	R248	02/02/2017	9.77	Put	Bond Future	2,728.5800	2.7286	2,913.7700	2.9138	6.787	0	0	0
2016/11/25	R248	02/02/2017	9.76	Call	Bond Future	2,485.9000	2.4859	2,273.5900	2.2736	(8.541)	0	0	0
2016/11/25	R248	02/02/2017	9.77	Call	Bond Future	2,529.1400	2.5291	2,314.6500	2.3147	(8.481)	0	0	0
2016/11/25	R248	02/02/2017	9.78	Call	Bond Future	2,572.6100	2.5726	2,355.9600	2.3560	(8.421)	0	0	0
2016/11/25	R248	04/05/2017	9.66	Call	Bond Future	3,260.3600	3.2604	3,064.7000	3.0647	(6.001)	0	0	0
2016/11/25	R248	04/05/2017			Bond Future	9.8395	91.1413	9.8863	90.7340	0.476	0.0000	0.0000	0
2016/11/25	R248	04/05/2017	9.67	Call	Bond Future	3,299.1700	3.2992	3,102.0400	3.1020	(5.975)	0	0	0
2016/11/25	R248	04/05/2017	9.65	Put	Bond Future	4,905.5300	4.9055	5,118.6300	5.1186	4.344	0	0	0
2016/11/25	R248	04/05/2017	9.67	Put	Bond Future	4,802.5300	4.8025	5,012.7000	5.0127	4.376	0	0	0
2016/11/25	R248	04/05/2017	9.65	Call	Bond Future	3,221.8100	3.2218	3,027.6100	3.0276	(6.028)	0	0	0
2016/11/25	R248	04/05/2017	9.66	Put	Bond Future	4,853.8200	4.8538	5,065.4600	5.0655	4.360	0	0	0
2016/11/25	R248	03/08/2017			Bond Future	9.8806	92.9739	9.9289	92.5574	0.488	0.0000	0.0000	0
2016/11/25	R248	03/08/2017	9.57	Call	Bond Future	3,760.6500	3.7606	3,570.8100	3.5708	(5.048)	0	0	0
2016/11/25	R248	03/08/2017	9.56	Put	Bond Future	6,582.3500	6.5824	6,810.2300	6.8102	3.462	0	0	0
2016/11/25	R248	03/08/2017	9.58	Put	Bond Future	6,472.9700	6.4730	6,698.4500	6.6985	3.483	0	0	0
2016/11/25	R248	03/08/2017	9.57	Put	Bond Future	6,527.3300	6.5273	6,754.0100	6.7540	3.473	0	0	0
2016/11/25	R248	03/08/2017	9.58	Call	Bond Future	3,797.7100	3.7977	3,606.6700	3.6067	(5.030)	0	0	0
2016/11/25	R248	03/08/2017	9.56	Call	Bond Future	3,724.0900	3.7241	3,535.4500	3.5355	(5.065)	0	0	0

Total

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