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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/11/2016 TO 29/11/2016

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
2016/11/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	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
2016/11/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	2025	02/02/2017	130.01	Put	Bond Future	1,765.8200	1.7658	1,778.5400	1.7785	0.720	0	0	0
2016/11/29	2025	02/02/2017			Bond Future	128.2442	128.2442	128.2315	128.2315	(0.010)	0.0000	0.0000	3,278
2016/11/29	2025	02/02/2017	130.00	Put	Bond Future	1,755.8200	1.7558	1,768.5400	1.7685	0.724	0	0	0
2016/11/29	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2025	02/02/2017	129.99	Put	Bond Future	1,745.8200	1.7458	1,758.5400	1.7585	0.729	0	0	0
2016/11/29	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2025	04/05/2017			Bond Future	130.7449	130.7449	130.7318	130.7318	(0.010)	0.0000	0.0000	0
2016/11/29	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2025	04/05/2017	132.56	Put	Bond Future	1,815.1400	1.8151	1,828.2100	1.8282	0.720	0	0	0
2016/11/29	2025	04/05/2017	132.58	Put	Bond Future	1,835.1400	1.8351	1,848.2100	1.8482	0.712	0	0	0
2016/11/29	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2025	04/05/2017	132.57	Put	Bond Future	1,825.1400	1.8251	1,838.2100	1.8382	0.716	0	0	0
2016/11/29	2025	03/08/2017			Bond Future	132.0464	132.0464	132.0295	132.0295	(0.013)	0.0000	0.0000	0
2016/11/29	2025	03/08/2017	133.96	Put	Bond Future	1,913.5900	1.9136	1,930.5400	1.9305	0.886	0	0	0
2016/11/29	2025	03/08/2017	133.98	Put	Bond Future	1,933.5900	1.9336	1,950.5400	1.9505	0.877	0	0	0
2016/11/29	2025	03/08/2017	133.97	Put	Bond Future	1,923.5900	1.9236	1,940.5400	1.9405	0.881	0	0	0
2016/11/29	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2030	02/02/2017	9.29	Put	Bond Future	53.3300	0.0533	1,037.9800	1.0380	1846.334	0	0	0
2016/11/29	2030	02/02/2017			Bond Future	9.2977	90.4843	9.4406	89.4997	1.537	0.0000	0.0000	30,695
2016/11/29	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	899.1700	0.8992	100.000	0	0	0
2016/11/29	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	968.5400	0.9685	100.000	0	0	0
2016/11/29	2030	02/02/2017	9.30	Call	Bond Future	16.1100	0.0161	0.0000	0.0000	(100.000)	0	0	0
2016/11/29	2030	02/02/2017	9.31	Call	Bond Future	85.4800	0.0855	0.0000	0.0000	(100.000)	0	0	0
2016/11/29	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2030	04/05/2017			Bond Future	9.3460	92.2436	9.4938	91.2397	1.581	0.0000	0.0000	0
2016/11/29	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2030	04/05/2017	9.32	Put	Bond Future	178.3600	0.1784	1,182.2800	1.1823	562.862	0	0	0
2016/11/29	2030	04/05/2017	9.34	Put	Bond Future	41.2300	0.0412	1,045.1500	1.0452	2434.926	0	0	0
2016/11/29	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2030	04/05/2017	9.33	Put	Bond Future	109.7600	0.1098	1,113.6800	1.1137	914.650	0	0	0
2016/11/29	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2030	03/08/2017	9.34	Put	Bond Future	326.0500	0.3260	1,352.7100	1.3527	314.878	0	0	0
2016/11/29	2030	03/08/2017			Bond Future	9.3882	90.0899	9.5415	89.0632	1.633	0.0000	0.0000	0
2016/11/29	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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2016/11/29	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2030	03/08/2017	9.33	Put	Bond Future	393.9200	0.3939	1,420.5800	1.4206	260.627	0	0	0
2016/11/29	2030	03/08/2017	9.35	Put	Bond Future	258.2600	0.2583	1,284.9200	1.2849	397.530	0	0	0
2016/11/29	2032	02/02/2017	9.53	Call	Bond Future	2,404.6400	2.4046	1,852.8800	1.8529	(22.946)	0	0	0
2016/11/29	2032	02/02/2017			Bond Future	9.4299	93.5149	9.5675	92.5008	1.459	0.0000	0.0000	18,016
2016/11/29	2032	02/02/2017	9.51	Call	Bond Future	2,322.6400	2.3226	1,782.7100	1.7827	(23.246)	0	0	0
2016/11/29	2032	02/02/2017	9.52	Call	Bond Future	2,363.3800	2.3634	1,817.5200	1.8175	(23.097)	0	0	0
2016/11/29	2032	02/02/2017	9.51	Put	Bond Future	1,730.1500	1.7301	2,204.2800	2.2043	27.404	0	0	0
2016/11/29	2032	02/02/2017	9.53	Put	Bond Future	1,665.1400	1.6651	2,127.4400	2.1274	27.763	0	0	0
2016/11/29	2032	02/02/2017	9.52	Put	Bond Future	1,697.3400	1.6973	2,165.5400	2.1655	27.584	0	0	0
2016/11/29	2032	04/05/2017	9.45	Call	Bond Future	2,986.8400	2.9868	2,481.1000	2.4811	(16.932)	0	0	0
2016/11/29	2032	04/05/2017			Bond Future	9.4774	91.1735	9.6195	90.1395	1.499	0.0000	0.0000	0
2016/11/29	2032	04/05/2017	9.46	Call	Bond Future	3,022.7200	3.0227	2,513.0400	2.5130	(16.862)	0	0	0
2016/11/29	2032	04/05/2017	9.44	Put	Bond Future	3,225.9900	3.2260	3,758.1500	3.7581	16.496	0	0	0
2016/11/29	2032	04/05/2017	9.46	Put	Bond Future	3,150.5200	3.1505	3,674.7900	3.6748	16.641	0	0	0
2016/11/29	2032	04/05/2017	9.44	Call	Bond Future	2,950.9700	2.9510	2,449.1800	2.4492	(17.004)	0	0	0
2016/11/29	2032	04/05/2017	9.45	Put	Bond Future	3,188.2100	3.1882	3,716.4200	3.7164	16.568	0	0	0
2016/11/29	2032	03/08/2017	9.43	Put	Bond Future	4,199.0000	4.1990	4,748.7900	4.7488	13.093	0	0	0
2016/11/29	2032	03/08/2017			Bond Future	9.5175	93.0056	9.6645	91.9484	1.545	0.0000	0.0000	0
2016/11/29	2032	03/08/2017	9.45	Put	Bond Future	4,121.8500	4.1219	4,665.2500	4.6652	13.183	0	0	0
2016/11/29	2032	03/08/2017	9.44	Put	Bond Future	4,160.2900	4.1603	4,706.8800	4.7069	13.138	0	0	0
2016/11/29	2032	03/08/2017	9.44	Call	Bond Future	3,595.8700	3.5959	3,085.2700	3.0853	(14.200)	0	0	0
2016/11/29	2032	03/08/2017	9.43	Call	Bond Future	3,561.3500	3.5613	3,053.9500	3.0539	(14.247)	0	0	0
2016/11/29	2032	03/08/2017	9.45	Call	Bond Future	3,630.5700	3.6306	3,116.7800	3.1168	(14.152)	0	0	0
2016/11/29	2033	02/02/2017			Bond Future	107.2811	107.2811	107.2710	107.2710	(0.009)	0.0000	0.0000	5,474
2016/11/29	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2033	02/02/2017	109.70	Put	Bond Future	2,418.9100	2.4189	2,429.0200	2.4290	0.418	0	0	0
2016/11/29	2033	02/02/2017	109.71	Put	Bond Future	2,428.9100	2.4289	2,439.0200	2.4390	0.416	0	0	0
2016/11/29	2033	02/02/2017	109.72	Put	Bond Future	2,438.9100	2.4389	2,449.0200	2.4490	0.415	0	0	0
2016/11/29	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2033	04/05/2017			Bond Future	108.3339	108.3339	108.3233	108.3233	(0.010)	0.0000	0.0000	0
2016/11/29	2033	04/05/2017	110.83	Put	Bond Future	2,496.1100	2.4961	2,506.6600	2.5067	0.423	0	0	0
2016/11/29	2033	04/05/2017	110.85	Put	Bond Future	2,516.1100	2.5161	2,526.6600	2.5267	0.419	0	0	0
2016/11/29	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2033	04/05/2017	110.84	Put	Bond Future	2,506.1100	2.5061	2,516.6600	2.5167	0.421	0	0	0
2016/11/29	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2033	03/08/2017	113.14	Put	Bond Future	2,623.5800	2.6236	2,637.3600	2.6374	0.525	0	0	0
2016/11/29	2033	03/08/2017			Bond Future	110.5164	110.5164	110.5026	110.5026	(0.012)	0.0000	0.0000	0
2016/11/29	2033	03/08/2017	113.13	Put	Bond Future	2,613.5800	2.6136	2,627.3600	2.6274	0.527	0	0	0
2016/11/29	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2033	03/08/2017	113.12	Put	Bond Future	2,603.5800	2.6036	2,617.3600	2.6174	0.529	0	0	0

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2016/11/29	2037	02/02/2017	9.68	Put	Bond Future	2,024.2900	2.0243	2,550.6300	2.5506	26.001	0	0	0
2016/11/29	2037	02/02/2017			Bond Future	9.6188	90.3096	9.7562	89.2042	1.429	0.0000	0.0000	45,471
2016/11/29	2037	02/02/2017	9.67	Put	Bond Future	2,062.4000	2.0624	2,595.0300	2.5950	25.826	0	0	0
2016/11/29	2037	02/02/2017	9.68	Call	Bond Future	2,519.4700	2.5195	1,940.4300	1.9404	(22.983)	0	0	0
2016/11/29	2037	02/02/2017	9.66	Call	Bond Future	2,434.8100	2.4348	1,868.3700	1.8684	(23.264)	0	0	0
2016/11/29	2037	02/02/2017	9.67	Call	Bond Future	2,477.0200	2.4770	1,904.2700	1.9043	(23.123)	0	0	0
2016/11/29	2037	02/02/2017	9.66	Put	Bond Future	2,100.8700	2.1009	2,639.8100	2.6398	25.653	0	0	0
2016/11/29	2037	04/05/2017			Bond Future	9.6687	92.0654	9.8103	90.9384	1.465	0.0000	0.0000	0
2016/11/29	2037	04/05/2017	9.58	Put	Bond Future	3,878.8200	3.8788	4,475.5900	4.4756	15.385	0	0	0
2016/11/29	2037	04/05/2017	9.60	Put	Bond Future	3,791.9800	3.7920	4,380.4100	4.3804	15.518	0	0	0
2016/11/29	2037	04/05/2017	9.59	Put	Bond Future	3,835.1000	3.8351	4,427.7000	4.4277	15.452	0	0	0
2016/11/29	2037	04/05/2017	9.60	Call	Bond Future	3,237.5900	3.2376	2,699.0500	2.6990	(16.634)	0	0	0
2016/11/29	2037	04/05/2017	9.58	Call	Bond Future	3,161.9100	3.1619	2,631.7100	2.6317	(16.768)	0	0	0
2016/11/29	2037	04/05/2017	9.59	Call	Bond Future	3,199.5100	3.1995	2,665.1400	2.6651	(16.702)	0	0	0
2016/11/29	2037	03/08/2017	9.57	Call	Bond Future	3,828.1900	3.8282	3,287.9800	3.2880	(14.111)	0	0	0
2016/11/29	2037	03/08/2017			Bond Future	9.7134	89.6577	9.8597	88.5055	1.506	0.0000	0.0000	0
2016/11/29	2037	03/08/2017	9.58	Call	Bond Future	3,864.7000	3.8647	3,321.1000	3.3211	(14.066)	0	0	0
2016/11/29	2037	03/08/2017	9.56	Put	Bond Future	5,025.0000	5.0250	5,640.4500	5.6404	12.248	0	0	0
2016/11/29	2037	03/08/2017	9.57	Put	Bond Future	4,980.4000	4.9804	5,592.4500	5.5925	12.289	0	0	0
2016/11/29	2037	03/08/2017	9.58	Put	Bond Future	4,935.8100	4.9358	5,544.4700	5.5445	12.332	0	0	0
2016/11/29	2037	03/08/2017	9.56	Call	Bond Future	3,791.5800	3.7916	3,254.7700	3.2548	(14.158)	0	0	0
2016/11/29	2038	02/02/2017	137.07	Put	Bond Future	3,601.5200	3.6015	3,614.7200	3.6147	0.367	0	0	0
2016/11/29	2038	02/02/2017			Bond Future	133.4685	133.4685	133.4553	133.4553	(0.010)	0.0000	0.0000	22,790
2016/11/29	2038	02/02/2017	137.06	Put	Bond Future	3,591.5200	3.5915	3,604.7200	3.6047	0.368	0	0	0
2016/11/29	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2038	02/02/2017	137.05	Put	Bond Future	3,581.5200	3.5815	3,594.7200	3.5947	0.369	0	0	0
2016/11/29	2038	04/05/2017	139.77	Put	Bond Future	3,698.9900	3.6990	3,712.4800	3.7125	0.365	0	0	0
2016/11/29	2038	04/05/2017			Bond Future	136.0710	136.0710	136.0575	136.0575	(0.010)	0.0000	0.0000	0
2016/11/29	2038	04/05/2017	139.79	Put	Bond Future	3,718.9900	3.7190	3,732.4800	3.7325	0.363	0	0	0
2016/11/29	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2038	04/05/2017	139.78	Put	Bond Future	3,708.9900	3.7090	3,722.4800	3.7225	0.364	0	0	0
2016/11/29	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2038	03/08/2017			Bond Future	137.3134	137.3134	137.2958	137.2958	(0.013)	0.0000	0.0000	0
2016/11/29	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2038	03/08/2017	141.16	Put	Bond Future	3,846.5900	3.8466	3,864.1700	3.8642	0.457	0	0	0
2016/11/29	2038	03/08/2017	141.18	Put	Bond Future	3,866.5900	3.8666	3,884.1700	3.8842	0.455	0	0	0
2016/11/29	2038	03/08/2017	141.17	Put	Bond Future	3,856.5900	3.8566	3,874.1700	3.8742	0.456	0	0	0
2016/11/29	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2040	02/02/2017	9.58	Call	Bond Future	2,143.0300	2.1430	1,631.8100	1.6318	(23.855)	0	0	0
2016/11/29	2040	02/02/2017			Bond Future	9.6585	94.1329	9.7908	92.9914	1.370	0.0000	0.0000	8,238
2016/11/29	2040	02/02/2017	9.59	Call	Bond Future	2,182.9500	2.1829	1,665.2700	1.6653	(23.715)	0	0	0
2016/11/29	2040	02/02/2017	9.60	Call	Bond Future	2,223.4500	2.2234	1,699.3000	1.6993	(23.574)	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
2016/11/29	2040	02/02/2017	9.58	Put	Bond Future	2,830.9100	2.8309	3,461.2000	3.4612	22.265	0	0	0
2016/11/29	2040	02/02/2017	9.60	Put	Bond Future	2,735.2000	2.7352	3,352.5600	3.3526	22.571	0	0	0
2016/11/29	2040	02/02/2017	9.59	Put	Bond Future	2,782.7000	2.7827	3,406.5300	3.4065	22.418	0	0	0
2016/11/29	2040	04/05/2017			Bond Future	9.7079	95.9631	9.8442	94.7993	1.404	0.0000	0.0000	0
2016/11/29	2040	04/05/2017	9.62	Put	Bond Future	4,217.3100	4.2173	4,829.5600	4.8296	14.518	0	0	0
2016/11/29	2040	04/05/2017	9.64	Put	Bond Future	4,123.9000	4.1239	4,727.6700	4.7277	14.641	0	0	0
2016/11/29	2040	04/05/2017	9.62	Call	Bond Future	3,453.4700	3.4535	2,901.9000	2.9019	(15.971)	0	0	0
2016/11/29	2040	04/05/2017	9.63	Put	Bond Future	4,170.2800	4.1703	4,778.3000	4.7783	14.580	0	0	0
2016/11/29	2040	04/05/2017	9.63	Call	Bond Future	3,493.8100	3.4938	2,938.0100	2.9380	(15.908)	0	0	0
2016/11/29	2040	04/05/2017	9.64	Call	Bond Future	3,534.6700	3.5347	2,974.6200	2.9746	(15.844)	0	0	0
2016/11/29	2040	03/08/2017			Bond Future	9.7524	93.3833	9.8932	92.1933	1.443	0.0000	0.0000	0
2016/11/29	2040	03/08/2017	9.61	Put	Bond Future	5,413.5900	5.4136	6,041.5200	6.0415	11.599	0	0	0
2016/11/29	2040	03/08/2017	9.63	Put	Bond Future	5,318.1700	5.3182	5,939.1700	5.9392	11.677	0	0	0
2016/11/29	2040	03/08/2017	9.61	Call	Bond Future	4,183.4900	4.1835	3,621.4600	3.6215	(13.434)	0	0	0
2016/11/29	2040	03/08/2017	9.62	Put	Bond Future	5,365.8800	5.3659	5,990.3400	5.9903	11.638	0	0	0
2016/11/29	2040	03/08/2017	9.62	Call	Bond Future	4,223.0000	4.2230	3,657.5000	3.6575	(13.391)	0	0	0
2016/11/29	2040	03/08/2017	9.63	Call	Bond Future	4,262.3900	4.2624	3,693.4300	3.6934	(13.348)	0	0	0
2016/11/29	2044	02/02/2017			Bond Future	9.6569	91.5117	9.7891	90.3557	1.370	0.0000	0.0000	20,651
2016/11/29	2044	02/02/2017	9.77	Call	Bond Future	3,029.8900	3.0299	2,386.8600	2.3869	(21.223)	0	0	0
2016/11/29	2044	02/02/2017	9.76	Put	Bond Future	2,077.5100	2.0775	2,596.9000	2.5969	25.001	0	0	0
2016/11/29	2044	02/02/2017	9.78	Put	Bond Future	2,001.8800	2.0019	2,508.5500	2.5085	25.310	0	0	0
2016/11/29	2044	02/02/2017	9.77	Put	Bond Future	2,039.5100	2.0395	2,552.5200	2.5525	25.154	0	0	0
2016/11/29	2044	02/02/2017	9.78	Call	Bond Future	3,078.9200	3.0789	2,429.5500	2.4296	(21.091)	0	0	0
2016/11/29	2044	02/02/2017	9.76	Call	Bond Future	2,981.0900	2.9811	2,344.4400	2.3444	(21.356)	0	0	0
2016/11/29	2044	04/05/2017			Bond Future	9.7042	93.2909	9.8403	92.1124	1.403	0.0000	0.0000	0
2016/11/29	2044	04/05/2017	9.67	Call	Bond Future	3,732.7400	3.7327	3,149.9500	3.1500	(15.613)	0	0	0
2016/11/29	2044	04/05/2017	9.66	Put	Bond Future	4,079.1900	4.0792	4,679.2200	4.6792	14.710	0	0	0
2016/11/29	2044	04/05/2017	9.68	Put	Bond Future	3,987.5200	3.9875	4,579.0000	4.5790	14.833	0	0	0
2016/11/29	2044	04/05/2017	9.67	Put	Bond Future	4,033.2800	4.0333	4,629.0400	4.6290	14.771	0	0	0
2016/11/29	2044	04/05/2017	9.68	Call	Bond Future	3,774.9600	3.7750	3,187.8900	3.1879	(15.552)	0	0	0
2016/11/29	2044	04/05/2017	9.66	Call	Bond Future	3,690.5400	3.6905	3,112.0200	3.1120	(15.676)	0	0	0
2016/11/29	2044	03/08/2017			Bond Future	9.7467	90.7826	9.8872	89.5778	1.441	0.0000	0.0000	0
2016/11/29	2044	03/08/2017	9.62	Put	Bond Future	5,428.3500	5.4284	6,057.0700	6.0571	11.582	0	0	0
2016/11/29	2044	03/08/2017	9.64	Put	Bond Future	5,332.0000	5.3320	5,953.7100	5.9537	11.660	0	0	0
2016/11/29	2044	03/08/2017	9.63	Put	Bond Future	5,379.8600	5.3799	6,005.0800	6.0051	11.621	0	0	0
2016/11/29	2044	03/08/2017	9.64	Call	Bond Future	4,397.7900	4.3978	3,814.6500	3.8146	(13.260)	0	0	0
2016/11/29	2044	03/08/2017	9.62	Call	Bond Future	4,317.2400	4.3172	3,741.1100	3.7411	(13.345)	0	0	0
2016/11/29	2044	03/08/2017	9.63	Call	Bond Future	4,357.2700	4.3573	3,777.6400	3.7776	(13.303)	0	0	0
2016/11/29	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2046	02/02/2017	137.14	Put	Bond Future	4,577.3200	4.5773	4,590.0500	4.5900	0.278	0	0	0
2016/11/29	2046	02/02/2017			Bond Future	132.5627	132.5627	132.5500	132.5500	(0.010)	0.0000	0.0000	18,408
2016/11/29	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	2046	02/02/2017	137.13	Put	Bond Future	4,567.3200	4.5673	4,580.0500	4.5800	0.279	0	0	0
2016/11/29	2046	02/02/2017	137.15	Put	Bond Future	4,587.3200	4.5873	4,600.0500	4.6000	0.278	0	0	0
2016/11/29	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/29	2046	04/05/2017			Bond Future	133.6195		133.6195					0
2016/11/29	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/29	2046	04/05/2017	138.32	Put	Bond Future	4,700.5100	4.7005	4,713.6100	4.7136	0.279	0	0	0
2016/11/29	2046	04/05/2017	138.34	Put	Bond Future	4,720.5100	4.7205	4,733.6100	4.7336	0.278	0	0	0
2016/11/29	2046	04/05/2017	138.33	Put	Bond Future	4,710.5100	4.7105	4,723.6100	4.7236	0.278	0	0	0
2016/11/29	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/29	2046	03/08/2017	141.17	Put	Bond Future	4,858.4700	4.8585	4,875.5800	4.8756	0.352	0	0	0
2016/11/29	2046	03/08/2017			Bond Future	136.3115		136.2944		(0.013)	0.0000	0.0000	0
2016/11/29	2046	03/08/2017	141.19	Put	Bond Future	4,878.4700	4.8785	4,895.5800	4.8956	0.351	0	0	0
2016/11/29	2046	03/08/2017	141.18	Put	Bond Future	4,868.4700	4.8685	4,885.5800	4.8856	0.351	0	0	0
2016/11/29	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/29	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/29	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/29	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/29	2050	02/02/2017	144.97	Put	Bond Future	3,000.3900	3.0004	3,013.9900	3.0140	0.453	0	0	0
2016/11/29	2050	02/02/2017			Bond Future	141.9696		141.9560		(0.010)	0.0000	0.0000	24,822
2016/11/29	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/29	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/29	2050	02/02/2017	144.96	Put	Bond Future	2,990.3900	2.9904	3,003.9900	3.0040	0.455	0	0	0
2016/11/29	2050	02/02/2017	144.98	Put	Bond Future	3,010.3900	3.0104	3,023.9900	3.0240	0.452	0	0	0
2016/11/29	2050	04/05/2017			Bond Future	144.7380		144.7236		(0.010)	0.0000	0.0000	0
2016/11/29	2050	04/05/2017	147.83	Put	Bond Future	3,092.0000	3.0920	3,106.3900	3.1064	0.465	0	0	0
2016/11/29	2050	04/05/2017	147.85	Put	Bond Future	3,112.0000	3.1120	3,126.3900	3.1264	0.462	0	0	0
2016/11/29	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/29	2050	04/05/2017	147.84	Put	Bond Future	3,102.0000	3.1020	3,116.3900	3.1164	0.464	0	0	0
2016/11/29	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/29	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/29	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/29	2050	03/08/2017			Bond Future	145.9922		145.9737		(0.013)	0.0000	0.0000	0
2016/11/29	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/29	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2016/11/29	2050	03/08/2017	149.22	Put	Bond Future	3,227.7600	3.2278	3,246.2800	3.2463	0.574	0	0	0
2016/11/29	2050	03/08/2017	149.24	Put	Bond Future	3,247.7600	3.2478	3,266.2800	3.2663	0.570	0	0	0
2016/11/29	2050	03/08/2017	149.23	Put	Bond Future	3,237.7600	3.2378	3,256.2800	3.2563	0.572	0	0	0
2016/11/29	8607	21/12/2026			Price Contribution	100.0000		100.0000		0.000	0.0000	0.0000	0
2016/11/29	8608	21/12/2026			Price Contribution	100.0000		100.0000		0.000	0.0000	0.0000	0
2016/11/29	8657	21/12/2026			Price Contribution	100.0000		100.0000		0.000	0.0000	0.0000	0
2016/11/29	AL37	02/02/2017			Index Future	511.7940		509.5160		(0.445)	0.0000	0.0000	7
2016/11/29	AL37	04/05/2017			Index Future	521.7410		519.4180		(0.445)	0.0000	0.0000	0
2016/11/29	AL37	03/08/2017			Index Future	532.2200		529.8350		(0.448)	0.0000	0.0000	0
2016/11/29	AL7T	02/02/2017			Index Future	591.8850		587.4110		(0.756)	0.0000	0.0000	2
2016/11/29	AL7T	04/05/2017			Index Future	603.3890		598.8260		(0.756)	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
2016/11/29	AL7T	03/08/2017			Index Future	615.5070	615.5070	610.8370	610.8370	(0.759)	0.0000	0.0000	0
2016/11/29	ALBI	02/02/2017			Index Future	537.7680	537.7680	532.8160	532.8160	(0.921)	0.0000	0.0000	751
2016/11/29	ALBI	04/05/2017			Index Future	548.2200	548.2200	543.1710	543.1710	(0.921)	0.0000	0.0000	0
2016/11/29	ALBI	03/08/2017			Index Future	559.2300	559.2300	554.0650	554.0650	(0.924)	0.0000	0.0000	0
2016/11/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	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
2016/11/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/11/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/29	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	EL28	02/02/2017			Bond Future	129.1133	129.1133	129.1032	129.1032	(0.008)	0.0000	0.0000	0
2016/11/29	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	EL28	02/02/2017	135.10	Put	Bond Future	5,986.6900	5.9867	5,996.7600	5.9968	0.168	0	0	0
2016/11/29	EL28	02/02/2017	135.12	Put	Bond Future	6,006.6900	6.0067	6,016.7600	6.0168	0.168	0	0	0
2016/11/29	EL28	02/02/2017	135.11	Put	Bond Future	5,996.6900	5.9967	6,006.7600	6.0068	0.168	0	0	0
2016/11/29	EL28	04/05/2017			Bond Future	129.9490	129.9490	129.9386	129.9386	(0.008)	0.0000	0.0000	0
2016/11/29	EL28	04/05/2017	137.90	Put	Bond Future	7,951.0300	7.9510	7,961.3900	7.9614	0.130	0	0	0
2016/11/29	EL28	04/05/2017	137.92	Put	Bond Future	7,971.0300	7.9710	7,981.3900	7.9814	0.130	0	0	0
2016/11/29	EL28	04/05/2017	137.91	Put	Bond Future	7,961.0300	7.9610	7,971.3900	7.9714	0.130	0	0	0
2016/11/29	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/11/29	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	EL28	03/08/2017			Bond Future	132.5672	132.5672	132.5530	132.5530	(0.011)	0.0000	0.0000	0
2016/11/29	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	EL28	03/08/2017	135.16	Put	Bond Future	2,592.7700	2.5928	2,606.9800	2.6070	0.548	0	0	0
2016/11/29	EL28	03/08/2017	135.18	Put	Bond Future	2,612.7700	2.6128	2,626.9800	2.6270	0.544	0	0	0
2016/11/29	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	EL28	03/08/2017	135.17	Put	Bond Future	2,602.7700	2.6028	2,616.9800	2.6170	0.546	0	0	0
2016/11/29	ES33	02/02/2017			Bond Future	10.5502	79.3238	10.6876	78.4596	1.302	0.0000	0.0000	8,849
2016/11/29	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	612.5500	0.6126	100.000	0	0	0
2016/11/29	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	486.4500	0.4865	100.000	0	0	0
2016/11/29	ES33	02/02/2017	10.59	Call	Bond Future	251.6700	0.2517	0.0000	0.0000	(100.000)	0	0	0
2016/11/29	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	549.4600	0.5495	100.000	0	0	0
2016/11/29	ES33	02/02/2017	10.60	Call	Bond Future	314.7600	0.3148	0.0000	0.0000	(100.000)	0	0	0
2016/11/29	ES33	02/02/2017	10.61	Call	Bond Future	377.7700	0.3778	0.0000	0.0000	(100.000)	0	0	0
2016/11/29	ES33	04/05/2017			Bond Future	10.6297	77.0720	10.7717	76.1908	1.336	0.0000	0.0000	0
2016/11/29	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	ES33	04/05/2017	10.54	Put	Bond Future	564.6700	0.5647	1,445.8300	1.4458	156.049	0	0	0
2016/11/29	ES33	04/05/2017	10.56	Put	Bond Future	438.2400	0.4382	1,319.4000	1.3194	201.068	0	0	0
2016/11/29	ES33	04/05/2017	10.55	Put	Bond Future	501.4200	0.5014	1,382.5800	1.3826	175.733	0	0	0
2016/11/29	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	ES33	03/08/2017			Bond Future	10.7023	78.6207	10.8494	77.7197	1.374	0.0000	0.0000	0
2016/11/29	ES33	03/08/2017	10.53	Put	Bond Future	1,076.2500	1.0763	1,977.3000	1.9773	83.721	0	0	0
2016/11/29	ES33	03/08/2017	10.55	Put	Bond Future	950.1500	0.9502	1,851.2000	1.8512	94.832	0	0	0
2016/11/29	ES33	03/08/2017	10.54	Put	Bond Future	1,013.1600	1.0132	1,914.2100	1.9142	88.935	0	0	0
2016/11/29	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	ES42	02/02/2017			Bond Future	10.6661	83.5956	10.7983	82.6422	1.240	0.0000	0.0000	8,777
2016/11/29	ES42	04/05/2017			Bond Future	10.7448	80.9580	10.8815	79.9858	1.272	0.0000	0.0000	0
2016/11/29	ES42	03/08/2017			Bond Future	10.8158	82.5851	10.9573	81.5911	1.308	0.0000	0.0000	0
2016/11/29	GOVI	02/02/2017	533.34	Call	GOVI	22,620.0000	2.2620	0.0000	0.0000	(100.000)	0	0	0
2016/11/29	GOVI	02/02/2017			GOVI	535.6020	535.6020	530.6830	530.6830	(0.918)	0.0000	0.0000	487
2016/11/29	GOVI	02/02/2017	533.32	Call	GOVI	22,820.0000	2.2820	0.0000	0.0000	(100.000)	0	0	0
2016/11/29	GOVI	02/02/2017	533.33	Call	GOVI	22,720.0000	2.2720	0.0000	0.0000	(100.000)	0	0	0
2016/11/29	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	26,370.0000	2.6370	100.000	0	0	0
2016/11/29	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	26,570.0000	2.6570	100.000	0	0	0
2016/11/29	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	26,470.0000	2.6470	100.000	0	0	0
2016/11/29	GOVI	04/05/2017			GOVI	546.0110	546.0110	540.9960	540.9960	(0.918)	0.0000	0.0000	0
2016/11/29	GOVI	04/05/2017	262.19	Call	GOVI	2,838,210.0000	283.8210	2,788,060.0000	278.8060	(1.767)	0	0	0
2016/11/29	GOVI	04/05/2017	262.20	Call	GOVI	2,838,110.0000	283.8110	2,787,960.0000	278.7960	(1.767)	0	0	0
2016/11/29	GOVI	04/05/2017	262.18	Call	GOVI	2,838,310.0000	283.8310	2,788,160.0000	278.8160	(1.767)	0	0	0
2016/11/29	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	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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2016/11/29	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	GOVI	03/08/2017			GOVI	556.9780	556.9780	551.8470	551.8470	(0.921)	0.0000	0.0000	0
2016/11/29	GOVI	03/08/2017	561.11	Put	GOVI	41,320.0000	4.1320	92,630.0000	9.2630	124.177	0	0	0
2016/11/29	GOVI	03/08/2017	561.09	Put	GOVI	41,120.0000	4.1120	92,430.0000	9.2430	124.781	0	0	0
2016/11/29	GOVI	03/08/2017	561.10	Put	GOVI	41,220.0000	4.1220	92,530.0000	9.2530	124.478	0	0	0
2016/11/29	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/11/29	IGOV	02/02/2017			Index Future	250.1960	250.1960	250.1400	250.1400	(0.022)	0.0000	0.0000	1,070
2016/11/29	IGOV	04/05/2017			Index Future	255.0730	255.0730	255.0160	255.0160	(0.022)	0.0000	0.0000	0
2016/11/29	IGOV	03/08/2017			Index Future	260.2110	260.2110	260.1460	260.1460	(0.025)	0.0000	0.0000	0
2016/11/29	ILBI	02/02/2017			Index Future	678.6550	678.6550	678.5590	678.5590	(0.014)	0.0000	0.0000	155
2016/11/29	ILBI	04/05/2017			Index Future	691.8380	691.8380	691.7400	691.7400	(0.014)	0.0000	0.0000	0
2016/11/29	ILBI	03/08/2017			Index Future	705.4570	705.4570	705.3560	705.3560	(0.014)	0.0000	0.0000	0
2016/11/29	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/11/29	IS01	16/03/2017			Interest Rate Swap	100.0057	100.0057	100.0074	100.0074	0.002	0.0000	0.0000	0
2016/11/29	IS01	15/06/2017			Interest Rate Swap	99.6317	99.6317	99.6379	99.6379	0.006	0.0000	0.0000	0
2016/11/29	IS01	21/09/2017			Interest Rate Swap	99.6849	99.6849	99.6954	99.6954	0.011	0.0000	0.0000	0
2016/11/29	IS01	21/12/2017			Interest Rate Swap	99.9971	99.9971	100.0107	100.0107	0.014	0.0000	0.0000	0
2016/11/29	IS02	18/12/2017			Interest Rate Swap	100.0197	100.0197	100.0333	100.0333	0.014	0.0000	0.0000	0
2016/11/29	IS02	16/03/2018			Interest Rate Swap	99.3420	99.3420	99.3599	99.3599	0.018	0.0000	0.0000	0
2016/11/29	IS02	15/06/2018			Interest Rate Swap	99.0528	99.0528	99.0750	99.0750	0.022	0.0000	0.0000	0
2016/11/29	IS02	21/09/2018			Interest Rate Swap	99.1623	99.1623	99.1900	99.1900	0.028	0.0000	0.0000	0
2016/11/29	IS02	21/12/2018			Interest Rate Swap	99.7100	99.7100	99.7400	99.7400	0.030	0.0000	0.0000	0
2016/11/29	IS05	17/12/2020			Interest Rate Swap	98.5781	98.5781	98.7559	98.7559	0.180	0.0000	0.0000	0
2016/11/29	IS05	16/03/2021			Interest Rate Swap	97.9807	97.9807	98.1653	98.1653	0.188	0.0000	0.0000	0
2016/11/29	IS05	15/06/2021			Interest Rate Swap	97.3546	97.3546	97.5417	97.5417	0.192	0.0000	0.0000	0
2016/11/29	IS05	21/09/2021			Interest Rate Swap	97.6993	97.6993	97.8882	97.8882	0.193	0.0000	0.0000	0
2016/11/29	IS05	21/12/2021			Interest Rate Swap	99.9973	99.9973	100.1890	100.1890	0.192	0.0000	0.0000	50
2016/11/29	IS10	17/12/2025			Interest Rate Swap	99.6436	99.6436	99.9988	99.9988	0.356	0.0000	0.0000	0
2016/11/29	IS10	16/03/2026			Interest Rate Swap	96.8108	96.8108	97.1737	97.1737	0.375	0.0000	0.0000	0
2016/11/29	IS10	15/06/2026			Interest Rate Swap	95.6640	95.6640	96.0300	96.0300	0.383	0.0000	0.0000	0
2016/11/29	IS10	21/09/2026			Interest Rate Swap	97.8115	97.8115	98.1740	98.1740	0.371	0.0000	0.0000	0
2016/11/29	IS10	21/12/2026			Interest Rate Swap	101.5024	101.5024	101.8579	101.8579	0.350	0.0000	0.0000	0
2016/11/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/11/29	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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2016/11/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/11/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/11/29	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10,000
2016/11/29	JBAF	18/01/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/11/29	JBAF	15/02/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/11/29	JBAF	15/03/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	1,000
2016/11/29	JBAF	19/04/2017			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2016/11/29	JBAF	17/05/2017			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2016/11/29	JBAF	21/06/2017			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2016/11/29	JBAF	20/09/2017			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2016/11/29	JBAF	20/12/2017			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	0
2016/11/29	JBAF	20/03/2018			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2016/11/29	JBAF	20/06/2018			Jibar Tradeable Future	7.8000	92.2000	7.8000	92.2000	0.000	0.0000	0.0000	0
2016/11/29	JBAF	19/09/2018			Jibar Tradeable Future	8.3100	91.6900	8.3100	91.6900	0.000	0.0000	0.0000	0
2016/11/29	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/11/29	R023	02/02/2017	8.85	Call	Bond Future	1,652.3200	1.6523	1,309.0900	1.3091	(20.773)	0	0	0
2016/11/29	R023	02/02/2017			Bond Future	8.6405	99.2845	8.7646	98.7253	1.436	0.0000	0.0000	16,460
2016/11/29	R023	02/02/2017	8.86	Call	Bond Future	1,681.0400	1.6810	1,334.4100	1.3344	(20.620)	0	0	0
2016/11/29	R023	02/02/2017	8.84	Put	Bond Future	726.9200	0.7269	946.3300	0.9463	30.184	0	0	0
2016/11/29	R023	02/02/2017	8.86	Put	Bond Future	694.7800	0.6948	907.3700	0.9074	30.598	0	0	0
2016/11/29	R023	02/02/2017	8.84	Call	Bond Future	1,623.8500	1.6238	1,284.0400	1.2840	(20.926)	0	0	0
2016/11/29	R023	02/02/2017	8.85	Put	Bond Future	710.7100	0.7107	926.7000	0.9267	30.391	0	0	0
2016/11/29	R023	04/05/2017	8.61	Call	Bond Future	1,538.1900	1.5382	1,274.6300	1.2746	(17.134)	0	0	0
2016/11/29	R023	04/05/2017			Bond Future	8.6797	97.2818	8.8105	96.7116	1.508	0.0000	0.0000	0
2016/11/29	R023	04/05/2017	8.59	Call	Bond Future	1,496.8900	1.4969	1,238.0500	1.2381	(17.292)	0	0	0
2016/11/29	R023	04/05/2017	8.60	Call	Bond Future	1,517.4500	1.5175	1,256.2600	1.2563	(17.212)	0	0	0
2016/11/29	R023	04/05/2017	8.59	Put	Bond Future	1,890.1900	1.8902	2,201.6000	2.2016	16.475	0	0	0
2016/11/29	R023	04/05/2017	8.61	Put	Bond Future	1,843.6100	1.8436	2,150.3000	2.1503	16.635	0	0	0
2016/11/29	R023	04/05/2017	8.60	Put	Bond Future	1,866.8000	1.8668	2,175.8600	2.1759	16.556	0	0	0
2016/11/29	R023	03/08/2017	8.60	Put	Bond Future	2,290.5800	2.2906	2,606.1400	2.6061	13.776	0	0	0
2016/11/29	R023	03/08/2017			Bond Future	8.7059	99.2364	8.8448	98.6520	1.595	0.0000	0.0000	0
2016/11/29	R023	03/08/2017	8.59	Put	Bond Future	2,313.1600	2.3132	2,630.6400	2.6306	13.725	0	0	0
2016/11/29	R023	03/08/2017	8.60	Call	Bond Future	1,841.6900	1.8417	1,572.8400	1.5728	(14.598)	0	0	0
2016/11/29	R023	03/08/2017	8.58	Call	Bond Future	1,801.6400	1.8016	1,536.6400	1.5366	(14.709)	0	0	0
2016/11/29	R023	03/08/2017	8.59	Call	Bond Future	1,821.7600	1.8218	1,554.8300	1.5548	(14.652)	0	0	0
2016/11/29	R023	03/08/2017	8.58	Put	Bond Future	2,335.5800	2.3356	2,654.9900	2.6550	13.676	0	0	0
2016/11/29	R035	02/02/2017			Bond Future	9.5723	97.9733	9.7099	96.8655	1.437	0.0000	0.0000	6,557
2016/11/29	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R035	02/02/2017	9.50	Put	Bond Future	590.7800	0.5908	1,698.6700	1.6987	187.530	0	0	0
2016/11/29	R035	02/02/2017	9.51	Put	Bond Future	508.7700	0.5088	1,616.6600	1.6167	217.759	0	0	0
2016/11/29	R035	02/02/2017	9.52	Put	Bond Future	426.8600	0.4269	1,534.7500	1.5347	259.544	0	0	0
2016/11/29	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R035	04/05/2017	9.55	Put	Bond Future	563.4700	0.5635	1,693.0200	1.6930	200.463	0	0	0

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2016/11/29	R035	04/05/2017			Bond Future	9.6198	95.3742	9.7615	94.2447	1.474	0.0000	0.0000	0
2016/11/29	R035	04/05/2017	9.54	Put	Bond Future	644.6600	0.6447	1,774.2100	1.7742	175.216	0	0	0
2016/11/29	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R035	04/05/2017	9.53	Put	Bond Future	725.9600	0.7260	1,855.5100	1.8555	155.594	0	0	0
2016/11/29	R035	03/08/2017			Bond Future	9.6605	97.2907	9.8071	96.1357	1.517	0.0000	0.0000	0
2016/11/29	R035	03/08/2017	9.52	Put	Bond Future	1,128.6000	1.1286	2,283.5500	2.2835	102.335	0	0	0
2016/11/29	R035	03/08/2017	9.50	Put	Bond Future	1,290.8700	1.2909	2,445.8200	2.4458	89.471	0	0	0
2016/11/29	R035	03/08/2017	9.51	Put	Bond Future	1,209.6800	1.2097	2,364.6300	2.3646	95.476	0	0	0
2016/11/29	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R186	02/02/2017	8.00	Put	Bond Future	6,720.5000	6.7205	7,548.7200	7.5487	12.324	0	0	0
2016/11/29	R186	02/02/2017	9.40	Call	Bond Future	3,877.9600	3.8780	3,210.4400	3.2104	(17.213)	0	0	0
2016/11/29	R186	02/02/2017	8.81	Put	Bond Future	2,153.1700	2.1532	2,667.9400	2.6679	23.908	0	0	0
2016/11/29	R186	02/02/2017	9.10	Put	Bond Future	1,205.4600	1.2055	1,561.3200	1.5613	29.521	0	0	2,546
2016/11/29	R186	02/02/2017			Bond Future	8.9165	111.6128	9.0447	110.7313	1.437	0.0000	0.0000	115,741
2016/11/29	R186	02/02/2017	9.50	Call	Bond Future	4,403.9200	4.4039	3,697.9900	3.6980	(16.030)	0	0	0
2016/11/29	R186	02/02/2017	8.43	Put	Bond Future	3,983.1000	3.9831	4,684.8900	4.6849	17.619	0	0	0
2016/11/29	R186	02/02/2017	8.80	Put	Bond Future	2,192.9300	2.1929	2,713.1700	2.7132	23.724	0	0	0
2016/11/29	R186	02/02/2017	8.87	Call	Bond Future	1,601.9000	1.6019	1,202.1200	1.2021	(24.957)	0	0	0
2016/11/29	R186	02/02/2017	8.90	Put	Bond Future	1,816.0300	1.8160	2,281.1200	2.2811	25.610	0	0	750
2016/11/29	R186	02/02/2017	8.00	Call	Bond Future	129.0300	0.1290	75.7500	0.0758	(41.293)	0	0	7,000
2016/11/29	R186	02/02/2017	8.60	Call	Bond Future	866.5300	0.8665	609.8000	0.6098	(29.627)	0	0	7,000
2016/11/29	R186	02/02/2017	8.81	Call	Bond Future	1,413.1500	1.4131	1,046.4200	1.0464	(25.951)	0	0	0
2016/11/29	R186	02/02/2017	8.37	Call	Bond Future	459.4700	0.4595	303.5200	0.3035	(33.941)	0	0	500
2016/11/29	R186	02/02/2017	8.62	Put	Bond Future	2,987.6700	2.9877	3,602.5500	3.6025	20.581	0	0	0
2016/11/29	R186	02/02/2017	8.79	Call	Bond Future	1,353.4400	1.3534	997.6400	0.9976	(26.289)	0	0	0
2016/11/29	R186	02/02/2017	8.95	Call	Bond Future	1,876.2300	1.8762	1,432.1100	1.4321	(23.671)	0	0	0
2016/11/29	R186	02/02/2017	9.02	Call	Bond Future	2,138.4900	2.1385	1,655.8500	1.6559	(22.569)	0	0	0
2016/11/29	R186	02/02/2017	8.87	Put	Bond Future	1,924.2700	1.9243	2,405.9900	2.4060	25.034	0	0	500
2016/11/29	R186	02/02/2017	9.50	Put	Bond Future	466.2300	0.4662	641.8000	0.6418	37.657	0	0	13,550
2016/11/29	R186	02/02/2017	8.43	Call	Bond Future	548.0700	0.5481	368.3600	0.3684	(32.790)	0	0	750
2016/11/29	R186	02/02/2017	8.80	Call	Bond Future	1,383.0900	1.3831	1,021.8300	1.0218	(26.120)	0	0	0
2016/11/29	R186	02/02/2017	8.90	Call	Bond Future	1,701.7000	1.7017	1,285.2900	1.2853	(24.470)	0	0	0
2016/11/29	R186	02/02/2017	9.40	Put	Bond Future	601.4800	0.6015	815.4600	0.8155	35.576	0	0	750
2016/11/29	R186	02/02/2017	9.10	Call	Bond Future	2,464.6300	2.4646	1,938.9900	1.9390	(21.327)	0	0	0
2016/11/29	R186	02/02/2017	8.37	Put	Bond Future	4,328.0300	4.3280	5,053.5800	5.0536	16.764	0	0	0
2016/11/29	R186	02/02/2017	8.60	Put	Bond Future	3,085.1600	3.0852	3,709.9300	3.7099	20.251	0	0	0
2016/11/29	R186	02/02/2017	8.62	Call	Bond Future	911.0000	0.9110	644.3800	0.6444	(29.267)	0	0	500
2016/11/29	R186	02/02/2017	8.79	Put	Bond Future	2,233.1500	2.2331	2,758.8500	2.7588	23.541	0	0	0
2016/11/29	R186	02/02/2017	8.95	Put	Bond Future	1,645.0100	1.6450	2,082.3900	2.0824	26.588	0	0	2,546
2016/11/29	R186	02/02/2017	9.02	Put	Bond Future	1,425.9400	1.4259	1,824.8000	1.8248	27.972	0	0	500
2016/11/29	R186	04/05/2017			Bond Future	8.9595	113.7825	9.0929	112.8837	1.490	0.0000	0.0000	0
2016/11/29	R186	04/05/2017	8.89	Put	Bond Future	2,943.2800	2.9433	3,422.4100	3.4224	16.279	0	0	0
2016/11/29	R186	04/05/2017	8.91	Put	Bond Future	2,872.1800	2.8722	3,344.0800	3.3441	16.430	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
2016/11/29	R186	04/05/2017	8.90	Put	Bond Future	2,907.5800	2.9076	3,383.1000	3.3831	16.354	0	0	0
2016/11/29	R186	04/05/2017	8.91	Call	Bond Future	2,536.6500	2.5366	2,109.7500	2.1097	(16.829)	0	0	0
2016/11/29	R186	04/05/2017	8.89	Call	Bond Future	2,471.6600	2.4717	2,051.9900	2.0520	(16.979)	0	0	0
2016/11/29	R186	04/05/2017	8.90	Call	Bond Future	2,504.0300	2.5040	2,080.7500	2.0807	(16.904)	0	0	0
2016/11/29	R186	03/08/2017	8.93	Put	Bond Future	3,555.0300	3.5550	4,033.0400	4.0330	13.446	0	0	0
2016/11/29	R186	03/08/2017			Bond Future	8.9928	110.7633	9.1324	109.8433	1.551	0.0000	0.0000	0
2016/11/29	R186	03/08/2017	8.92	Put	Bond Future	3,590.0800	3.5901	4,071.0100	4.0710	13.396	0	0	0
2016/11/29	R186	03/08/2017	8.91	Call	Bond Future	3,073.6700	3.0737	2,637.5700	2.6376	(14.188)	0	0	0
2016/11/29	R186	03/08/2017	8.93	Call	Bond Future	3,137.1300	3.1371	2,695.1700	2.6952	(14.088)	0	0	0
2016/11/29	R186	03/08/2017	8.92	Call	Bond Future	3,105.4900	3.1055	2,666.4500	2.6664	(14.138)	0	0	0
2016/11/29	R186	03/08/2017	8.91	Put	Bond Future	3,625.0000	3.6250	4,108.8700	4.1089	13.348	0	0	0
2016/11/29	R197	02/02/2017			Bond Future	297.2508	297.2508	297.2220	297.2220	(0.010)	0.0000	0.0000	1,246
2016/11/29	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R197	02/02/2017	302.57	Put	Bond Future	5,319.1700	5.3192	5,347.9700	5.3480	0.541	0	0	0
2016/11/29	R197	02/02/2017	302.59	Put	Bond Future	5,339.1700	5.3392	5,367.9700	5.3680	0.539	0	0	0
2016/11/29	R197	02/02/2017	302.58	Put	Bond Future	5,329.1700	5.3292	5,357.9700	5.3580	0.540	0	0	0
2016/11/29	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R197	04/05/2017	308.58	Put	Bond Future	5,533.2000	5.5332	5,562.9900	5.5630	0.538	0	0	0
2016/11/29	R197	04/05/2017			Bond Future	303.0468	303.0468	303.0170	303.0170	(0.010)	0.0000	0.0000	0
2016/11/29	R197	04/05/2017	308.60	Put	Bond Future	5,553.2000	5.5532	5,582.9900	5.5830	0.536	0	0	0
2016/11/29	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R197	04/05/2017	308.59	Put	Bond Future	5,543.2000	5.5432	5,572.9900	5.5730	0.537	0	0	0
2016/11/29	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R197	03/08/2017			Bond Future	302.2529	302.2529	302.2142	302.2142	(0.013)	0.0000	0.0000	0
2016/11/29	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R197	03/08/2017	308.05	Put	Bond Future	5,797.0900	5.7971	5,835.7600	5.8358	0.667	0	0	0
2016/11/29	R197	03/08/2017	308.07	Put	Bond Future	5,817.0900	5.8171	5,855.7600	5.8558	0.665	0	0	0
2016/11/29	R197	03/08/2017	308.06	Put	Bond Future	5,807.0900	5.8071	5,845.7600	5.8458	0.666	0	0	0
2016/11/29	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R202	02/02/2017			Bond Future	246.4763	246.4763	246.4528	246.4528	(0.010)	0.0000	0.0000	36,619
2016/11/29	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R202	02/02/2017	251.72	Put	Bond Future	5,243.6500	5.2437	5,267.2400	5.2672	0.450	0	0	0
2016/11/29	R202	02/02/2017	251.74	Put	Bond Future	5,263.6500	5.2637	5,287.2400	5.2872	0.448	0	0	0
2016/11/29	R202	02/02/2017	251.73	Put	Bond Future	5,253.6500	5.2537	5,277.2400	5.2772	0.449	0	0	0
2016/11/29	R202	04/05/2017	256.73	Put	Bond Future	5,447.5600	5.4476	5,472.1200	5.4721	0.451	0	0	0
2016/11/29	R202	04/05/2017			Bond Future	251.2824	251.2824	251.2579	251.2579	(0.010)	0.0000	0.0000	0
2016/11/29	R202	04/05/2017	256.72	Put	Bond Future	5,437.5600	5.4376	5,462.1200	5.4621	0.452	0	0	0
2016/11/29	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R202	04/05/2017	256.71	Put	Bond Future	5,427.5600	5.4276	5,452.1200	5.4521	0.453	0	0	0

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2016/11/29	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R202	03/08/2017			Bond Future	252.6804	252.6804	252.6484	252.6484	(0.013)	0.0000	0.0000	0
2016/11/29	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R202	03/08/2017	258.35	Put	Bond Future	5,669.6100	5.6696	5,701.5600	5.7016	0.564	0	0	0
2016/11/29	R202	03/08/2017	258.37	Put	Bond Future	5,689.6100	5.6896	5,721.5600	5.7216	0.562	0	0	0
2016/11/29	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R202	03/08/2017	258.36	Put	Bond Future	5,679.6100	5.6796	5,711.5600	5.7116	0.563	0	0	0
2016/11/29	R203	02/02/2017	7.70	Call	Bond Future	114.5500	0.1146	72.6300	0.0726	(36.595)	0	0	0
2016/11/29	R203	02/02/2017	7.71	Put	Bond Future	100.1400	0.1001	148.6100	0.1486	48.402	0	0	0
2016/11/29	R203	02/02/2017			Bond Future	7.6799	103.6200	7.8376	103.5289	2.054	0.0000	0.0000	27,039
2016/11/29	R203	02/02/2017	7.71	Call	Bond Future	117.5600	0.1176	74.8700	0.0749	(36.313)	0	0	0
2016/11/29	R203	02/02/2017	7.72	Call	Bond Future	120.8000	0.1208	77.3300	0.0773	(35.985)	0	0	0
2016/11/29	R203	02/02/2017	7.70	Put	Bond Future	102.9100	0.1029	152.1500	0.1521	47.848	0	0	0
2016/11/29	R203	02/02/2017	7.72	Put	Bond Future	97.5900	0.0976	145.2800	0.1453	48.868	0	0	0
2016/11/29	R203	04/05/2017	6.91	Call	Bond Future	37.1400	0.0371	19.1400	0.0191	(48.465)	0	0	0
2016/11/29	R203	04/05/2017	6.92	Put	Bond Future	216.2000	0.2162	290.9400	0.2909	34.570	0	0	0
2016/11/29	R203	04/05/2017			Bond Future	7.4291	101.4610	7.6958	101.3679	3.589	0.0000	0.0000	0
2016/11/29	R203	04/05/2017	6.92	Call	Bond Future	37.9900	0.0380	19.6500	0.0197	(48.276)	0	0	0
2016/11/29	R203	04/05/2017	6.93	Call	Bond Future	38.8600	0.0389	20.1700	0.0202	(48.096)	0	0	0
2016/11/29	R203	04/05/2017	6.91	Put	Bond Future	218.8600	0.2189	293.9400	0.2939	34.305	0	0	0
2016/11/29	R203	04/05/2017	6.93	Put	Bond Future	213.5600	0.2136	287.9500	0.2880	34.833	0	0	0
2016/11/29	R203	03/08/2017	4.89	Call	Bond Future	54.1600	0.0542	54.0800	0.0541	(0.148)	0	0	0
2016/11/29	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/11/29	R203	03/08/2017	4.87	Call	Bond Future	52.8900	0.0529	52.8100	0.0528	(0.151)	0	0	0
2016/11/29	R203	03/08/2017	4.88	Call	Bond Future	53.5300	0.0535	53.4500	0.0534	(0.149)	0	0	0
2016/11/29	R203	03/08/2017	4.87	Put	Bond Future	30.7700	0.0308	30.6900	0.0307	(0.260)	0	0	0
2016/11/29	R203	03/08/2017	4.89	Put	Bond Future	29.8900	0.0299	29.8100	0.0298	(0.268)	0	0	0
2016/11/29	R203	03/08/2017	4.88	Put	Bond Future	30.3300	0.0303	30.2500	0.0302	(0.264)	0	0	0
2016/11/29	R204	02/02/2017	8.28	Call	Bond Future	768.9100	0.7689	598.8000	0.5988	(22.124)	0	0	0
2016/11/29	R204	02/02/2017			Bond Future	7.8899	101.2277	8.0222	101.0019	1.677	0.0000	0.0000	30,194
2016/11/29	R204	02/02/2017	8.29	Call	Bond Future	782.3400	0.7823	610.8300	0.6108	(21.923)	0	0	0
2016/11/29	R204	02/02/2017	8.30	Call	Bond Future	795.9800	0.7960	623.1100	0.6231	(21.718)	0	0	0
2016/11/29	R204	02/02/2017	8.28	Put	Bond Future	104.8100	0.1048	160.5900	0.1606	53.220	0	0	0
2016/11/29	R204	02/02/2017	8.30	Put	Bond Future	97.9900	0.0980	151.0100	0.1510	54.108	0	0	0
2016/11/29	R204	02/02/2017	8.29	Put	Bond Future	101.2900	0.1013	155.6700	0.1557	53.687	0	0	0
2016/11/29	R204	04/05/2017	7.90	Put	Bond Future	473.0000	0.4730	594.6400	0.5946	25.717	0	0	0
2016/11/29	R204	04/05/2017			Bond Future	7.8963	103.1956	8.0507	102.9651	1.955	0.0000	0.0000	0
2016/11/29	R204	04/05/2017	7.92	Put	Bond Future	458.7300	0.4587	578.0600	0.5781	26.013	0	0	0
2016/11/29	R204	04/05/2017	7.90	Call	Bond Future	478.4800	0.4785	369.6800	0.3697	(22.739)	0	0	0
2016/11/29	R204	04/05/2017	7.91	Put	Bond Future	465.8300	0.4658	586.3100	0.5863	25.864	0	0	0
2016/11/29	R204	04/05/2017	7.91	Call	Bond Future	486.2600	0.4863	376.3000	0.3763	(22.613)	0	0	0
2016/11/29	R204	04/05/2017	7.92	Call	Bond Future	494.1000	0.4941	382.9900	0.3830	(22.487)	0	0	0
2016/11/29	R204	03/08/2017	7.77	Put	Bond Future	578.9500	0.5790	712.0200	0.7120	22.985	0	0	0
2016/11/29	R204	03/08/2017			Bond Future	7.8490	101.2267	8.0355	100.9888	2.376	0.0000	0.0000	0
2016/11/29	R204	03/08/2017	7.76	Put	Bond Future	585.4600	0.5855	719.4500	0.7194	22.886	0	0	0
2016/11/29	R204	03/08/2017	7.75	Call	Bond Future	465.3700	0.4654	362.3300	0.3623	(22.142)	0	0	0

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2016/11/29	R204	03/08/2017	7.76	Call	Bond Future	471.6000	0.4716	367.6400	0.3676	(22.044)	0	0	0
2016/11/29	R204	03/08/2017	7.77	Call	Bond Future	477.8800	0.4779	373.0000	0.3730	(21.947)	0	0	0
2016/11/29	R204	03/08/2017	7.75	Put	Bond Future	592.0300	0.5920	726.9400	0.7269	22.788	0	0	0
2016/11/29	R207	02/02/2017	9.24	Call	Bond Future	2,677.1400	2.6771	2,364.6600	2.3647	(11.672)	0	0	0
2016/11/29	R207	02/02/2017			Bond Future	8.1685	98.0968	8.2964	97.7741	1.566	0.0000	0.0000	85,575
2016/11/29	R207	02/02/2017	8.91	Call	Bond Future	1,906.6700	1.9067	1,615.9800	1.6160	(15.246)	0	0	62
2016/11/29	R207	02/02/2017	9.22	Call	Bond Future	2,629.5600	2.6296	2,317.8900	2.3179	(11.853)	0	0	0
2016/11/29	R207	02/02/2017	9.23	Call	Bond Future	2,653.3400	2.6533	2,341.2600	2.3413	(11.762)	0	0	0
2016/11/29	R207	02/02/2017	8.91	Put	Bond Future	54.2100	0.0542	86.2300	0.0862	59.067	0	0	0
2016/11/29	R207	02/02/2017	9.22	Put	Bond Future	15.5100	0.0155	26.5500	0.0265	71.180	0	0	0
2016/11/29	R207	02/02/2017	9.24	Put	Bond Future	14.2200	0.0142	24.4500	0.0244	71.941	0	0	0
2016/11/29	R207	02/02/2017	9.23	Put	Bond Future	14.8500	0.0149	25.4800	0.0255	71.582	0	0	0
2016/11/29	R207	04/05/2017	8.21	Put	Bond Future	778.5300	0.7785	949.7000	0.9497	21.986	0	0	0
2016/11/29	R207	04/05/2017			Bond Future	8.2059	100.0039	8.3471	99.6747	1.721	0.0000	0.0000	0
2016/11/29	R207	04/05/2017	8.22	Call	Bond Future	800.1400	0.8001	640.5900	0.6406	(19.940)	0	0	0
2016/11/29	R207	04/05/2017	8.20	Call	Bond Future	776.0900	0.7761	619.6900	0.6197	(20.152)	0	0	0
2016/11/29	R207	04/05/2017	8.21	Call	Bond Future	788.2000	0.7882	630.2200	0.6302	(20.043)	0	0	0
2016/11/29	R207	04/05/2017	8.20	Put	Bond Future	789.7800	0.7898	962.5300	0.9625	21.873	0	0	0
2016/11/29	R207	04/05/2017	8.22	Put	Bond Future	767.1300	0.7671	936.7300	0.9367	22.108	0	0	0
2016/11/29	R207	03/08/2017	8.19	Call	Bond Future	904.0400	0.9040	744.4300	0.7444	(17.655)	0	0	51
2016/11/29	R207	03/08/2017			Bond Future	8.2172	98.3689	8.3758	98.0304	1.930	0.0000	0.0000	0
2016/11/29	R207	03/08/2017	8.39	Put	Bond Future	769.2100	0.7692	923.5800	0.9236	20.069	0	0	0
2016/11/29	R207	03/08/2017	8.41	Put	Bond Future	751.7900	0.7518	903.7500	0.9038	20.213	0	0	0
2016/11/29	R207	03/08/2017	8.19	Put	Bond Future	962.2400	0.9622	1,141.1700	1.1412	18.595	0	0	0
2016/11/29	R207	03/08/2017	8.40	Put	Bond Future	760.4700	0.7605	913.6300	0.9136	20.140	0	0	0
2016/11/29	R207	03/08/2017	8.41	Call	Bond Future	1,163.0900	1.1631	976.5100	0.9765	(16.042)	0	0	0
2016/11/29	R207	03/08/2017	8.39	Call	Bond Future	1,137.9500	1.1380	953.7800	0.9538	(16.184)	0	0	0
2016/11/29	R207	03/08/2017	8.40	Call	Bond Future	1,150.4900	1.1505	965.1100	0.9651	(16.113)	0	0	0
2016/11/29	R208	02/02/2017			Bond Future	8.3566	96.8668	8.4822	96.4500	1.503	0.0000	0.0000	33,544
2016/11/29	R208	02/02/2017	8.64	Call	Bond Future	1,309.5700	1.3096	1,031.3400	1.0313	(21.246)	0	0	0
2016/11/29	R208	02/02/2017	8.63	Put	Bond Future	382.3100	0.3823	523.5500	0.5235	36.944	0	0	0
2016/11/29	R208	02/02/2017	8.65	Put	Bond Future	362.5000	0.3625	498.4600	0.4985	37.506	0	0	0
2016/11/29	R208	02/02/2017	8.64	Put	Bond Future	372.3700	0.3724	510.9700	0.5110	37.221	0	0	0
2016/11/29	R208	02/02/2017	8.65	Call	Bond Future	1,332.5600	1.3326	1,051.6900	1.0517	(21.077)	0	0	0
2016/11/29	R208	02/02/2017	8.63	Call	Bond Future	1,286.6400	1.2866	1,011.0500	1.0111	(21.419)	0	0	0
2016/11/29	R208	04/05/2017	8.39	Call	Bond Future	1,113.1000	1.1131	907.9300	0.9079	(18.432)	0	0	0
2016/11/29	R208	04/05/2017			Bond Future	8.3926	95.3467	8.5275	94.9216	1.608	0.0000	0.0000	0
2016/11/29	R208	04/05/2017	8.37	Call	Bond Future	1,081.2400	1.0812	879.9100	0.8799	(18.620)	0	0	0
2016/11/29	R208	04/05/2017	8.38	Call	Bond Future	1,097.1000	1.0971	893.8500	0.8939	(18.526)	0	0	0
2016/11/29	R208	04/05/2017	8.37	Put	Bond Future	1,152.5100	1.1525	1,376.2300	1.3762	19.412	0	0	0
2016/11/29	R208	04/05/2017	8.39	Put	Bond Future	1,121.1900	1.1212	1,341.0700	1.3411	19.611	0	0	0
2016/11/29	R208	04/05/2017	8.38	Put	Bond Future	1,136.7700	1.1368	1,358.5700	1.3586	19.511	0	0	0
2016/11/29	R208	03/08/2017	8.32	Call	Bond Future	1,225.0900	1.2251	1,026.2100	1.0262	(16.234)	0	0	0
2016/11/29	R208	03/08/2017			Bond Future	8.4103	97.2626	8.5567	96.8263	1.741	0.0000	0.0000	0
2016/11/29	R208	03/08/2017	8.30	Call	Bond Future	1,196.3500	1.1964	1,000.5500	1.0006	(16.366)	0	0	0
2016/11/29	R208	03/08/2017	8.31	Call	Bond Future	1,210.6700	1.2107	1,013.3300	1.0133	(16.300)	0	0	0

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2016/11/29	R208	03/08/2017	8.30	Put	Bond Future	1,526.7800	1.5268	1,767.2700	1.7673	15.751	0	0	0
2016/11/29	R208	03/08/2017	8.32	Put	Bond Future	1,495.5300	1.4955	1,732.9400	1.7329	15.875	0	0	0
2016/11/29	R208	03/08/2017	8.31	Put	Bond Future	1,511.1000	1.5111	1,750.0500	1.7500	15.813	0	0	0
2016/11/29	R209	02/02/2017	9.55	Put	Bond Future	1,715.9000	1.7159	2,171.5400	2.1715	26.554	0	0	0
2016/11/29	R209	02/02/2017			Bond Future	9.5161	73.6857	9.6534	72.7616	1.443	0.0000	0.0000	63,573
2016/11/29	R209	02/02/2017	9.54	Put	Bond Future	1,748.8100	1.7488	2,209.9300	2.2099	26.368	0	0	0
2016/11/29	R209	02/02/2017	9.55	Call	Bond Future	1,945.9600	1.9460	1,477.5200	1.4775	(24.072)	0	0	0
2016/11/29	R209	02/02/2017	9.53	Call	Bond Future	1,876.7600	1.8768	1,419.2700	1.4193	(24.377)	0	0	0
2016/11/29	R209	02/02/2017	9.54	Call	Bond Future	1,911.1800	1.9112	1,448.2200	1.4482	(24.224)	0	0	0
2016/11/29	R209	02/02/2017	9.53	Put	Bond Future	1,782.1700	1.7822	2,248.7600	2.2488	26.181	0	0	0
2016/11/29	R209	04/05/2017	9.48	Put	Bond Future	3,125.0600	3.1251	3,621.8300	3.6218	15.896	0	0	0
2016/11/29	R209	04/05/2017			Bond Future	9.5591	71.9671	9.7003	71.0250	1.477	0.0000	0.0000	0
2016/11/29	R209	04/05/2017	9.47	Put	Bond Future	3,161.7300	3.1617	3,662.0900	3.6621	15.826	0	0	0
2016/11/29	R209	04/05/2017	9.46	Call	Bond Future	2,526.2200	2.5262	2,088.0500	2.0881	(17.345)	0	0	0
2016/11/29	R209	04/05/2017	9.47	Call	Bond Future	2,557.3500	2.5574	2,115.5900	2.1156	(17.274)	0	0	0
2016/11/29	R209	04/05/2017	9.48	Call	Bond Future	2,588.8800	2.5889	2,143.5300	2.1435	(17.202)	0	0	0
2016/11/29	R209	04/05/2017	9.46	Put	Bond Future	3,198.9000	3.1989	3,702.8500	3.7029	15.754	0	0	0
2016/11/29	R209	03/08/2017			Bond Future	9.5955	73.4132	9.7410	72.4502	1.516	0.0000	0.0000	0
2016/11/29	R209	03/08/2017	9.44	Call	Bond Future	3,099.8500	3.0999	2,653.2100	2.6532	(14.408)	0	0	0
2016/11/29	R209	03/08/2017	9.43	Put	Bond Future	4,189.5700	4.1896	4,708.8200	4.7088	12.394	0	0	0
2016/11/29	R209	03/08/2017	9.45	Put	Bond Future	4,113.9800	4.1140	4,627.4200	4.6274	12.480	0	0	0
2016/11/29	R209	03/08/2017	9.44	Put	Bond Future	4,151.6400	4.1516	4,667.9900	4.6680	12.437	0	0	0
2016/11/29	R209	03/08/2017	9.45	Call	Bond Future	3,130.5000	3.1305	2,680.9500	2.6810	(14.360)	0	0	0
2016/11/29	R209	03/08/2017	9.43	Call	Bond Future	3,069.3600	3.0694	2,625.6200	2.6256	(14.457)	0	0	0
2016/11/29	R210	02/02/2017	190.85	Put	Bond Future	3,242.2700	3.2423	3,260.3000	3.2603	0.556	0	0	0
2016/11/29	R210	02/02/2017			Bond Future	187.6077	187.6077	187.5897	187.5897	(0.010)	0.0000	0.0000	1,885
2016/11/29	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R210	02/02/2017	190.84	Put	Bond Future	3,232.2700	3.2323	3,250.3000	3.2503	0.558	0	0	0
2016/11/29	R210	02/02/2017	190.86	Put	Bond Future	3,252.2700	3.2523	3,270.3000	3.2703	0.554	0	0	0
2016/11/29	R210	04/05/2017			Bond Future	188.9497	188.9497	188.9309	188.9309	(0.010)	0.0000	0.0000	0
2016/11/29	R210	04/05/2017	192.31	Put	Bond Future	3,360.3200	3.3603	3,379.1300	3.3791	0.560	0	0	0
2016/11/29	R210	04/05/2017	192.33	Put	Bond Future	3,380.3200	3.3803	3,399.1300	3.3991	0.556	0	0	0
2016/11/29	R210	04/05/2017	192.32	Put	Bond Future	3,370.3200	3.3703	3,389.1300	3.3891	0.558	0	0	0
2016/11/29	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R210	03/08/2017	196.29	Put	Bond Future	3,533.5500	3.5336	3,557.9000	3.5579	0.689	0	0	0
2016/11/29	R210	03/08/2017			Bond Future	192.7565	192.7565	192.7321	192.7321	(0.013)	0.0000	0.0000	0
2016/11/29	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R210	03/08/2017	196.28	Put	Bond Future	3,523.5500	3.5236	3,547.9000	3.5479	0.691	0	0	0
2016/11/29	R210	03/08/2017	196.30	Put	Bond Future	3,543.5500	3.5436	3,567.9000	3.5679	0.687	0	0	0

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2016/11/29	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R212	02/02/2017			Bond Future	147.3826	147.3826	147.2969	147.2969	(0.058)	0.0000	0.0000	3,380
2016/11/29	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R212	02/02/2017	149.27	Put	Bond Future	1,887.3900	1.8874	1,973.1400	1.9731	4.543	0	0	0
2016/11/29	R212	02/02/2017	149.29	Put	Bond Future	1,907.3900	1.9074	1,993.1400	1.9931	4.496	0	0	0
2016/11/29	R212	02/02/2017	149.28	Put	Bond Future	1,897.3900	1.8974	1,983.1400	1.9831	4.519	0	0	0
2016/11/29	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R212	04/05/2017			Bond Future	150.2566	150.2566	150.1689	150.1689	(0.058)	0.0000	0.0000	0
2016/11/29	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R212	04/05/2017	152.23	Put	Bond Future	1,973.4000	1.9734	2,061.0800	2.0611	4.443	0	0	0
2016/11/29	R212	04/05/2017	152.25	Put	Bond Future	1,993.4000	1.9934	2,081.0800	2.0811	4.399	0	0	0
2016/11/29	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R212	04/05/2017	152.24	Put	Bond Future	1,983.4000	1.9834	2,071.0800	2.0711	4.421	0	0	0
2016/11/29	R212	03/08/2017			Bond Future	151.2535	151.2535	151.1599	151.1599	(0.062)	0.0000	0.0000	0
2016/11/29	R212	03/08/2017	153.34	Put	Bond Future	2,086.4800	2.0865	2,180.1400	2.1801	4.489	0	0	0
2016/11/29	R212	03/08/2017	153.36	Put	Bond Future	2,106.4800	2.1065	2,200.1400	2.2001	4.446	0	0	0
2016/11/29	R212	03/08/2017	153.35	Put	Bond Future	2,096.4800	2.0965	2,190.1400	2.1901	4.467	0	0	0
2016/11/29	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/29	R213	02/02/2017	9.40	Call	Bond Future	2,035.6200	2.0356	1,566.8700	1.5669	(23.027)	0	0	0
2016/11/29	R213	02/02/2017	9.42	Call	Bond Future	2,108.6300	2.1086	1,629.2900	1.6293	(22.732)	0	0	0
2016/11/29	R213	02/02/2017			Bond Future	9.3289	85.0500	9.4614	84.1634	1.420	0.0000	0.0000	50,566
2016/11/29	R213	02/02/2017	9.41	Call	Bond Future	2,071.9500	2.0719	1,597.9000	1.5979	(22.879)	0	0	0
2016/11/29	R213	02/02/2017	9.40	Put	Bond Future	1,558.1200	1.5581	1,975.9800	1.9760	26.818	0	0	0
2016/11/29	R213	02/02/2017	9.42	Put	Bond Future	1,497.5300	1.4975	1,904.8000	1.9048	27.196	0	0	0
2016/11/29	R213	02/02/2017	9.41	Put	Bond Future	1,527.6100	1.5276	1,940.1700	1.9402	27.007	0	0	0
2016/11/29	R213	04/05/2017			Bond Future	9.3715	83.1511	9.5082	82.2472	1.459	0.0000	0.0000	0
2016/11/29	R213	04/05/2017	9.35	Put	Bond Future	2,845.5800	2.8456	3,304.7600	3.3048	16.137	0	0	0
2016/11/29	R213	04/05/2017	9.37	Put	Bond Future	2,777.7700	2.7778	3,229.9900	3.2300	16.280	0	0	0
2016/11/29	R213	04/05/2017	9.35	Call	Bond Future	2,702.2500	2.7023	2,257.4500	2.2575	(16.460)	0	0	0
2016/11/29	R213	04/05/2017	9.36	Put	Bond Future	2,811.5300	2.8115	3,267.2300	3.2672	16.208	0	0	0
2016/11/29	R213	04/05/2017	9.36	Call	Bond Future	2,734.9700	2.7350	2,286.6900	2.2867	(16.391)	0	0	0
2016/11/29	R213	04/05/2017	9.37	Call	Bond Future	2,767.9100	2.7679	2,316.1500	2.3162	(16.321)	0	0	0
2016/11/29	R213	03/08/2017	9.33	Put	Bond Future	3,751.7500	3.7518	4,229.1100	4.2291	12.724	0	0	0
2016/11/29	R213	03/08/2017			Bond Future	9.4069	84.8219	9.5483	83.8974	1.503	0.0000	0.0000	0
2016/11/29	R213	03/08/2017	9.35	Put	Bond Future	3,682.4700	3.6825	4,154.2000	4.1542	12.810	0	0	0
2016/11/29	R213	03/08/2017	9.33	Call	Bond Future	3,242.7700	3.2428	2,795.6600	2.7957	(13.788)	0	0	0
2016/11/29	R213	03/08/2017	9.34	Put	Bond Future	3,717.1300	3.7171	4,191.6700	4.1917	12.766	0	0	0
2016/11/29	R213	03/08/2017	9.34	Call	Bond Future	3,274.5800	3.2746	2,824.6500	2.8246	(13.740)	0	0	0
2016/11/29	R213	03/08/2017	9.35	Call	Bond Future	3,306.2900	3.3063	2,853.5500	2.8536	(13.693)	0	0	0
2016/11/29	R214	02/02/2017			Bond Future	9.5870	74.0496	9.7191	73.1203	1.379	0.0000	0.0000	36,737
2016/11/29	R214	02/02/2017	9.67	Call	Bond Future	2,239.0000	2.2390	1,738.3700	1.7384	(22.360)	0	0	0
2016/11/29	R214	02/02/2017	9.66	Put	Bond Future	1,685.0400	1.6850	2,119.1100	2.1191	25.760	0	0	0
2016/11/29	R214	02/02/2017	9.68	Put	Bond Future	1,620.9700	1.6210	2,044.2800	2.0443	26.115	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
2016/11/29	R214	02/02/2017	9.67	Put	Bond Future	1,652.8500	1.6528	2,081.5200	2.0815	25.935	0	0	0
2016/11/29	R214	02/02/2017	9.68	Call	Bond Future	2,277.1800	2.2772	1,771.1900	1.7712	(22.220)	0	0	0
2016/11/29	R214	02/02/2017	9.66	Call	Bond Future	2,201.0300	2.2010	1,705.8000	1.7058	(22.500)	0	0	0
2016/11/29	R214	04/05/2017	9.58	Put	Bond Future	3,177.3000	3.1773	3,663.0200	3.6630	15.287	0	0	0
2016/11/29	R214	04/05/2017			Bond Future	9.6282	72.1907	9.7640	71.2432	1.411	0.0000	0.0000	0
2016/11/29	R214	04/05/2017	9.57	Put	Bond Future	3,214.8200	3.2148	3,704.1200	3.7041	15.220	0	0	0
2016/11/29	R214	04/05/2017	9.58	Call	Bond Future	2,835.8800	2.8359	2,374.1500	2.3741	(16.282)	0	0	0
2016/11/29	R214	04/05/2017	9.56	Call	Bond Future	2,768.8500	2.7688	2,314.2900	2.3143	(16.417)	0	0	0
2016/11/29	R214	04/05/2017	9.57	Call	Bond Future	2,802.2600	2.8023	2,344.1100	2.3441	(16.349)	0	0	0
2016/11/29	R214	04/05/2017	9.56	Put	Bond Future	3,252.6700	3.2527	3,745.5600	3.7456	15.153	0	0	0
2016/11/29	R214	03/08/2017	9.51	Call	Bond Future	3,279.8300	3.2798	2,827.2500	2.8273	(13.799)	0	0	0
2016/11/29	R214	03/08/2017			Bond Future	9.6635	73.6412	9.8033	72.6727	1.447	0.0000	0.0000	0
2016/11/29	R214	03/08/2017	9.52	Call	Bond Future	3,311.7000	3.3117	2,856.2100	2.8562	(13.754)	0	0	0
2016/11/29	R214	03/08/2017	9.53	Call	Bond Future	3,343.9600	3.3440	2,885.5700	2.8856	(13.708)	0	0	0
2016/11/29	R214	03/08/2017	9.51	Put	Bond Future	4,368.4500	4.3685	4,884.3600	4.8844	11.810	0	0	0
2016/11/29	R214	03/08/2017	9.53	Put	Bond Future	4,289.2000	4.2892	4,799.3000	4.7993	11.893	0	0	0
2016/11/29	R214	03/08/2017	9.52	Put	Bond Future	4,328.5700	4.3286	4,841.5700	4.8416	11.851	0	0	0
2016/11/29	R248	02/02/2017	9.76	Put	Bond Future	2,060.7500	2.0607	2,581.0000	2.5810	25.246	0	0	0
2016/11/29	R248	02/02/2017	9.78	Put	Bond Future	1,985.3800	1.9854	2,492.7200	2.4927	25.554	0	0	0
2016/11/29	R248	02/02/2017			Bond Future	9.6382	95.1369	9.7704	93.9523	1.372	0.0000	0.0000	67,858
2016/11/29	R248	02/02/2017	9.77	Put	Bond Future	2,022.8700	2.0229	2,536.6500	2.5366	25.399	0	0	0
2016/11/29	R248	02/02/2017	9.76	Call	Bond Future	3,152.9200	3.1529	2,488.5700	2.4886	(21.071)	0	0	0
2016/11/29	R248	02/02/2017	9.77	Call	Bond Future	3,203.6600	3.2037	2,532.8400	2.5328	(20.939)	0	0	0
2016/11/29	R248	02/02/2017	9.78	Call	Bond Future	3,254.6300	3.2546	2,577.3700	2.5774	(20.809)	0	0	0
2016/11/29	R248	04/05/2017	9.66	Call	Bond Future	3,893.4600	3.8935	3,289.4000	3.2894	(15.515)	0	0	0
2016/11/29	R248	04/05/2017			Bond Future	9.6810	92.5461	9.8170	91.3383	1.405	0.0000	0.0000	0
2016/11/29	R248	04/05/2017	9.67	Call	Bond Future	3,937.2600	3.9373	3,328.8400	3.3288	(15.453)	0	0	0
2016/11/29	R248	04/05/2017	9.65	Put	Bond Future	4,128.8300	4.1288	4,736.9000	4.7369	14.727	0	0	0
2016/11/29	R248	04/05/2017	9.67	Put	Bond Future	4,035.8300	4.0358	4,635.1600	4.6352	14.850	0	0	0
2016/11/29	R248	04/05/2017	9.65	Call	Bond Future	3,849.9000	3.8499	3,250.2200	3.2502	(15.577)	0	0	0
2016/11/29	R248	04/05/2017	9.66	Put	Bond Future	4,082.1300	4.0821	4,685.8200	4.6858	14.789	0	0	0
2016/11/29	R248	03/08/2017			Bond Future	9.7178	94.4057	9.8579	93.1711	1.442	0.0000	0.0000	0
2016/11/29	R248	03/08/2017	9.57	Call	Bond Future	4,382.0800	4.3821	3,798.8500	3.7988	(13.309)	0	0	0
2016/11/29	R248	03/08/2017	9.56	Put	Bond Future	5,767.9600	5.7680	6,422.8900	6.4229	11.355	0	0	0
2016/11/29	R248	03/08/2017	9.58	Put	Bond Future	5,666.7400	5.6667	6,314.5100	6.3145	11.431	0	0	0
2016/11/29	R248	03/08/2017	9.57	Put	Bond Future	5,717.0200	5.7170	6,368.3700	6.3684	11.393	0	0	0
2016/11/29	R248	03/08/2017	9.58	Call	Bond Future	4,423.2200	4.4232	3,836.4100	3.8364	(13.267)	0	0	0
2016/11/29	R248	03/08/2017	9.56	Call	Bond Future	4,341.4400	4.3414	3,761.7900	3.7618	(13.352)	0	0	0

Total

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