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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/10/2016 TO 05/10/2016

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
2016/10/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	2025	03/11/2016			Bond Future	128.5068	128.5068	128.5495	128.5495	0.033	0.0000	0.0000	3,044
2016/10/05	2025	03/11/2016	129.21	Put	Bond Future	703.2000	0.7032	660.4900	0.6605	(6.074)	0	0	0
2016/10/05	2025	03/11/2016	129.23	Put	Bond Future	723.2000	0.7232	680.4900	0.6805	(5.906)	0	0	0
2016/10/05	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	2025	03/11/2016	129.22	Put	Bond Future	713.2000	0.7132	670.4900	0.6705	(5.989)	0	0	0
2016/10/05	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	2030	03/11/2016			Bond Future	8.9441	94.9142	9.0287	94.3014	0.946	0.0000	0.0000	26,853
2016/10/05	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	2030	03/11/2016	9.33	Call	Bond Future	2,751.3400	2.7513	2,138.5100	2.1385	(22.274)	0	0	0
2016/10/05	2030	03/11/2016	9.34	Call	Bond Future	2,821.1100	2.8211	2,208.2800	2.2083	(21.723)	0	0	0
2016/10/05	2030	03/11/2016	9.35	Call	Bond Future	2,890.8100	2.8908	2,277.9800	2.2780	(21.199)	0	0	0
2016/10/05	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	2030	02/02/2017			Bond Future	8.9801	92.7267	9.0676	92.1016	0.974	0.0000	0.0000	0
2016/10/05	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	2030	02/02/2017	9.29	Call	Bond Future	2,189.0400	2.1890	1,563.9600	1.5640	(28.555)	0	0	0
2016/10/05	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	2030	02/02/2017	9.30	Call	Bond Future	2,258.4800	2.2585	1,633.4000	1.6334	(27.677)	0	0	0
2016/10/05	2030	02/02/2017	9.31	Call	Bond Future	2,327.8500	2.3278	1,702.7700	1.7028	(26.852)	0	0	0
2016/10/05	2030	04/05/2017	9.33	Call	Bond Future	2,219.0600	2.2191	1,581.3100	1.5813	(28.740)	0	0	0
2016/10/05	2030	04/05/2017			Bond Future	9.0118	94.5724	9.1021	93.9346	1.003	0.0000	0.0000	0
2016/10/05	2030	04/05/2017	9.34	Call	Bond Future	2,287.5900	2.2876	1,649.8400	1.6498	(27.879)	0	0	0
2016/10/05	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	2030	04/05/2017	9.32	Call	Bond Future	2,150.4600	2.1505	1,512.7100	1.5127	(29.656)	0	0	0
2016/10/05	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	2032	03/11/2016			Bond Future	9.0501	94.2916	9.1345	93.6339	0.933	0.0000	0.0000	13,093
2016/10/05	2032	03/11/2016	10.28	Put	Bond Future	5.4600	0.0055	8.1600	0.0082	49.451	0	0	0
2016/10/05	2032	03/11/2016	10.30	Put	Bond Future	4.7900	0.0048	7.1700	0.0072	49.687	0	0	0
2016/10/05	2032	03/11/2016	10.29	Put	Bond Future	5.1200	0.0051	7.6500	0.0077	49.414	0	0	0
2016/10/05	2032	03/11/2016	10.30	Call	Bond Future	9,091.3500	9.0913	8,436.1100	8.4361	(7.207)	0	0	0
2016/10/05	2032	03/11/2016	10.28	Call	Bond Future	8,957.0300	8.9570	8,302.1100	8.3021	(7.312)	0	0	0
2016/10/05	2032	03/11/2016	10.29	Call	Bond Future	9,024.2200	9.0242	8,369.1300	8.3691	(7.259)	0	0	0
2016/10/05	2032	02/02/2017	9.53	Call	Bond Future	4,757.8600	4.7579	4,251.5800	4.2516	(10.641)	0	0	0
2016/10/05	2032	02/02/2017			Bond Future	9.0892	96.0980	9.1763	95.4273	0.959	0.0000	0.0000	0
2016/10/05	2032	02/02/2017	9.51	Call	Bond Future	4,656.8800	4.6569	4,155.4200	4.1554	(10.768)	0	0	0

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2016/10/05	2032	02/02/2017	9.52	Call	Bond Future	4,707.2700	4.7073	4,203.4900	4.2035	(10.702)	0	0	0
2016/10/05	2032	02/02/2017	9.51	Put	Bond Future	1,481.2400	1.4812	1,650.5000	1.6505	11.427	0	0	0
2016/10/05	2032	02/02/2017	9.53	Put	Bond Future	1,435.2100	1.4352	1,599.6500	1.5997	11.458	0	0	0
2016/10/05	2032	02/02/2017	9.52	Put	Bond Future	1,458.0800	1.4581	1,625.0200	1.6250	11.449	0	0	0
2016/10/05	2032	04/05/2017	9.45	Call	Bond Future	5,059.2500	5.0593	4,578.1200	4.5781	(9.510)	0	0	0
2016/10/05	2032	04/05/2017			Bond Future	9.1202	93.8500	9.2101	93.1658	0.986	0.0000	0.0000	0
2016/10/05	2032	04/05/2017	9.46	Call	Bond Future	5,104.3800	5.1044	4,621.5600	4.6216	(9.459)	0	0	0
2016/10/05	2032	04/05/2017	9.44	Put	Bond Future	2,612.4600	2.6125	2,817.8200	2.8178	7.861	0	0	0
2016/10/05	2032	04/05/2017	9.46	Put	Bond Future	2,555.6000	2.5556	2,757.0200	2.7570	7.882	0	0	0
2016/10/05	2032	04/05/2017	9.44	Call	Bond Future	5,014.0200	5.0140	4,535.1400	4.5351	(9.551)	0	0	0
2016/10/05	2032	04/05/2017	9.45	Put	Bond Future	2,584.0400	2.5840	2,787.1500	2.7871	7.860	0	0	0
2016/10/05	2033	03/11/2016			Bond Future	108.2318	108.2318	108.2680	108.2680	0.033	0.0000	0.0000	4,678
2016/10/05	2033	03/11/2016	109.16	Put	Bond Future	928.2100	0.9282	892.0000	0.8920	(3.901)	0	0	0
2016/10/05	2033	03/11/2016	109.17	Put	Bond Future	938.2100	0.9382	902.0000	0.9020	(3.859)	0	0	0
2016/10/05	2033	03/11/2016	109.18	Put	Bond Future	948.2100	0.9482	912.0000	0.9120	(3.819)	0	0	0
2016/10/05	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	2037	03/11/2016	10.35	Call	Bond Future	9,113.5600	9.1136	8,394.7300	8.3947	(7.887)	0	0	0
2016/10/05	2037	03/11/2016	10.36	Put	Bond Future	13.3800	0.0134	19.5800	0.0196	46.338	0	0	0
2016/10/05	2037	03/11/2016			Bond Future	9.2094	95.8294	9.2938	95.1041	0.917	0.0000	0.0000	36,730
2016/10/05	2037	03/11/2016	10.36	Call	Bond Future	9,186.2500	9.1863	8,467.0700	8.4671	(7.829)	0	0	0
2016/10/05	2037	03/11/2016	10.37	Call	Bond Future	9,258.8700	9.2589	8,539.3700	8.5394	(7.771)	0	0	0
2016/10/05	2037	03/11/2016	10.35	Put	Bond Future	14.1800	0.0142	20.7300	0.0207	46.192	0	0	0
2016/10/05	2037	03/11/2016	10.37	Put	Bond Future	12.6200	0.0126	18.5000	0.0185	46.593	0	0	0
2016/10/05	2037	02/02/2017	9.68	Put	Bond Future	1,674.5300	1.6745	1,903.3300	1.9033	13.664	0	0	0
2016/10/05	2037	02/02/2017			Bond Future	9.2471	93.4091	9.3340	92.6692	0.940	0.0000	0.0000	0
2016/10/05	2037	02/02/2017	9.67	Put	Bond Future	1,700.5700	1.7006	1,932.0500	1.9321	13.612	0	0	0
2016/10/05	2037	02/02/2017	9.68	Call	Bond Future	5,269.2500	5.2692	4,758.1600	4.7582	(9.699)	0	0	0
2016/10/05	2037	02/02/2017	9.66	Call	Bond Future	5,160.2300	5.1602	4,654.5200	4.6545	(9.800)	0	0	0
2016/10/05	2037	02/02/2017	9.67	Call	Bond Future	5,214.7300	5.2147	4,706.3200	4.7063	(9.749)	0	0	0
2016/10/05	2037	02/02/2017	9.66	Put	Bond Future	1,726.7500	1.7268	1,960.9300	1.9609	13.562	0	0	0
2016/10/05	2037	04/05/2017			Bond Future	9.2809	95.2684	9.3704	94.5136	0.964	0.0000	0.0000	0
2016/10/05	2037	04/05/2017	9.58	Put	Bond Future	3,061.5000	3.0615	3,295.8800	3.2959	7.656	0	0	0
2016/10/05	2037	04/05/2017	9.60	Put	Bond Future	2,997.1000	2.9971	3,226.9200	3.2269	7.668	0	0	0
2016/10/05	2037	04/05/2017	9.59	Put	Bond Future	3,029.2900	3.0293	3,261.2500	3.2613	7.657	0	0	0
2016/10/05	2037	04/05/2017	9.60	Call	Bond Future	5,645.7200	5.6457	5,120.7500	5.1208	(9.299)	0	0	0
2016/10/05	2037	04/05/2017	9.58	Call	Bond Future	5,547.6000	5.5476	5,027.1900	5.0272	(9.381)	0	0	0
2016/10/05	2037	04/05/2017	9.59	Call	Bond Future	5,596.7100	5.5967	5,073.8800	5.0739	(9.342)	0	0	0
2016/10/05	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	2038	03/11/2016			Bond Future	135.6902	135.6902	136.1967	136.1967	0.373	0.0000	0.0000	20,563
2016/10/05	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	2038	03/11/2016	136.31	Put	Bond Future	619.8000	0.6198	113.2700	0.1133	(81.725)	0	0	0
2016/10/05	2038	03/11/2016	136.33	Put	Bond Future	639.8000	0.6398	133.2700	0.1333	(79.170)	0	0	0
2016/10/05	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/10/05	2038	03/11/2016	136.32	Put	Bond Future	629.8000	0.6298	123.2700	0.1233	(80.427)	0	0	0
2016/10/05	2040	03/11/2016			Bond Future	9.2645	99.9139	9.3438	99.1814	0.857	0.0000	0.0000	4,623
2016/10/05	2040	03/11/2016	9.69	Put	Bond Future	440.3200	0.4403	570.2400	0.5702	29.506	0	0	0
2016/10/05	2040	03/11/2016	9.71	Put	Bond Future	409.0200	0.4090	531.3900	0.5314	29.918	0	0	0
2016/10/05	2040	03/11/2016	9.70	Put	Bond Future	424.4700	0.4245	550.5300	0.5505	29.698	0	0	0
2016/10/05	2040	03/11/2016	9.71	Call	Bond Future	4,407.5700	4.4076	3,797.3900	3.7974	(13.844)	0	0	0
2016/10/05	2040	03/11/2016	9.69	Call	Bond Future	4,265.1600	4.2652	3,662.5300	3.6625	(14.129)	0	0	0
2016/10/05	2040	03/11/2016	9.70	Call	Bond Future	4,336.2300	4.3362	3,729.7400	3.7297	(13.987)	0	0	0
2016/10/05	2040	02/02/2017	9.58	Call	Bond Future	4,839.3300	4.8393	4,323.3600	4.3234	(10.662)	0	0	0
2016/10/05	2040	02/02/2017			Bond Future	9.3024	97.3215	9.3841	96.5743	0.878	0.0000	0.0000	0
2016/10/05	2040	02/02/2017	9.59	Call	Bond Future	4,893.9800	4.8940	4,375.2300	4.3752	(10.600)	0	0	0
2016/10/05	2040	02/02/2017	9.60	Call	Bond Future	4,948.8800	4.9489	4,427.3900	4.4274	(10.538)	0	0	0
2016/10/05	2040	02/02/2017	9.58	Put	Bond Future	2,338.6400	2.3386	2,569.7900	2.5698	9.884	0	0	0
2016/10/05	2040	02/02/2017	9.60	Put	Bond Future	2,272.0600	2.2721	2,497.6900	2.4977	9.931	0	0	0
2016/10/05	2040	02/02/2017	9.59	Put	Bond Future	2,305.1600	2.3052	2,533.5300	2.5335	9.907	0	0	0
2016/10/05	2040	04/05/2017			Bond Future	9.3366	99.2587	9.4207	98.4965	0.900	0.0000	0.0000	0
2016/10/05	2040	04/05/2017	9.62	Put	Bond Future	3,432.0100	3.4320	3,671.4900	3.6715	6.978	0	0	0
2016/10/05	2040	04/05/2017	9.64	Put	Bond Future	3,361.3400	3.3613	3,596.5500	3.5965	6.998	0	0	0
2016/10/05	2040	04/05/2017	9.62	Call	Bond Future	5,963.7600	5.9638	5,441.0200	5.4410	(8.765)	0	0	0
2016/10/05	2040	04/05/2017	9.63	Put	Bond Future	3,396.3700	3.3964	3,633.7100	3.6337	6.988	0	0	0
2016/10/05	2040	04/05/2017	9.63	Call	Bond Future	6,015.4900	6.0155	5,490.6100	5.4906	(8.725)	0	0	0
2016/10/05	2040	04/05/2017	9.64	Call	Bond Future	6,067.7000	6.0677	5,540.6900	5.5407	(8.685)	0	0	0
2016/10/05	2044	03/11/2016			Bond Future	9.2739	97.1822	9.3533	96.4377	0.856	0.0000	0.0000	18,511
2016/10/05	2044	03/11/2016	10.42	Call	Bond Future	9,868.8900	9.8689	9,131.2200	9.1312	(7.475)	0	0	0
2016/10/05	2044	03/11/2016	10.41	Put	Bond Future	19.5800	0.0196	26.6300	0.0266	36.006	0	0	0
2016/10/05	2044	03/11/2016	10.43	Put	Bond Future	17.5500	0.0175	24.0700	0.0241	37.151	0	0	0
2016/10/05	2044	03/11/2016	10.42	Put	Bond Future	18.5400	0.0185	25.3200	0.0253	36.570	0	0	0
2016/10/05	2044	03/11/2016	10.43	Call	Bond Future	9,945.9900	9.9460	9,208.0600	9.2081	(7.419)	0	0	0
2016/10/05	2044	03/11/2016	10.41	Call	Bond Future	9,791.7200	9.7917	9,054.3200	9.0543	(7.531)	0	0	0
2016/10/05	2044	02/02/2017			Bond Future	9.3104	94.6626	9.3921	93.9033	0.877	0.0000	0.0000	0
2016/10/05	2044	02/02/2017	9.77	Call	Bond Future	5,974.9100	5.9749	5,402.5200	5.4025	(9.580)	0	0	0
2016/10/05	2044	02/02/2017	9.76	Put	Bond Future	1,861.3000	1.8613	2,050.4800	2.0505	10.164	0	0	0
2016/10/05	2044	02/02/2017	9.78	Put	Bond Future	1,806.2800	1.8063	1,990.7900	1.9908	10.215	0	0	0
2016/10/05	2044	02/02/2017	9.77	Put	Bond Future	1,833.6200	1.8336	2,020.5500	2.0206	10.195	0	0	0
2016/10/05	2044	02/02/2017	9.78	Call	Bond Future	6,034.2300	6.0342	5,459.4200	5.4594	(9.526)	0	0	0
2016/10/05	2044	02/02/2017	9.76	Call	Bond Future	5,915.7900	5.9158	5,345.6500	5.3457	(9.638)	0	0	0
2016/10/05	2044	04/05/2017			Bond Future	9.3433	96.5469	9.4272	95.7723	0.898	0.0000	0.0000	0
2016/10/05	2044	04/05/2017	9.67	Call	Bond Future	6,314.7800	6.3148	5,775.8600	5.7759	(8.534)	0	0	0
2016/10/05	2044	04/05/2017	9.66	Put	Bond Future	3,394.3900	3.3944	3,632.2200	3.6322	7.007	0	0	0
2016/10/05	2044	04/05/2017	9.68	Put	Bond Future	3,324.6100	3.3246	3,557.9200	3.5579	7.018	0	0	0
2016/10/05	2044	04/05/2017	9.67	Put	Bond Future	3,359.3500	3.3594	3,595.0600	3.5951	7.017	0	0	0
2016/10/05	2044	04/05/2017	9.68	Call	Bond Future	6,368.0200	6.3680	5,826.7000	5.8267	(8.501)	0	0	0
2016/10/05	2044	04/05/2017	9.66	Call	Bond Future	6,261.7100	6.2617	5,724.9100	5.7249	(8.573)	0	0	0
2016/10/05	2046	03/11/2016	137.07	Put	Bond Future	3,292.7600	3.2928	2,961.9000	2.9619	(10.048)	0	0	0
2016/10/05	2046	03/11/2016			Bond Future	133.7772	133.7772	134.1081	134.1081	0.247	0.0000	0.0000	17,476

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
2016/10/05	2046	03/11/2016	137.09	Put	Bond Future	3,312.7600	3.3128	2,981.9000	2.9819	(9.987)	0	0	0
2016/10/05	2046	03/11/2016	137.08	Put	Bond Future	3,302.7600	3.3028	2,971.9000	2.9719	(10.018)	0	0	0
2016/10/05	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	2050	03/11/2016	149.52	Put	Bond Future	5,593.8700	5.5939	5,545.2700	5.5453	(0.869)	0	0	0
2016/10/05	2050	03/11/2016			Bond Future	143.9261	143.9261	143.9747	143.9747	0.034	0.0000	0.0000	21,628
2016/10/05	2050	03/11/2016	149.54	Put	Bond Future	5,613.8700	5.6139	5,565.2700	5.5653	(0.866)	0	0	0
2016/10/05	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	2050	03/11/2016	149.53	Put	Bond Future	5,603.8700	5.6039	5,555.2700	5.5553	(0.867)	0	0	0
2016/10/05	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	AL37	03/11/2016			Index Future	508.6370	508.6370	506.8300	506.8300	(0.355)	0.0000	0.0000	9
2016/10/05	AL37	02/02/2017			Index Future	518.3800	518.3800	516.5370	516.5370	(0.356)	0.0000	0.0000	0
2016/10/05	AL7T	03/11/2016			Index Future	592.1460	592.1460	588.8160	588.8160	(0.562)	0.0000	0.0000	2
2016/10/05	AL7T	02/02/2017			Index Future	603.4890	603.4890	600.0930	600.0930	(0.563)	0.0000	0.0000	0
2016/10/05	ALBI	03/11/2016			Index Future	540.8200	540.8200	537.4430	537.4430	(0.624)	0.0000	0.0000	712
2016/10/05	ALBI	02/02/2017			Index Future	551.1790	551.1790	547.7370	547.7370	(0.624)	0.0000	0.0000	2
2016/10/05	ALBI	04/05/2017			Index Future	562.1420	562.1420	558.6320	558.6320	(0.624)	0.0000	0.0000	0
2016/10/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C040	31/01/2040			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
2016/10/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/10/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	C442	25/04/2042			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
2016/10/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/05	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	EL28	03/11/2016			Bond Future	129.7077	129.7077	129.7575	129.7575	0.038	0.0000	0.0000	0
2016/10/05	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	EL28	03/11/2016	132.15	Put	Bond Future	2,442.3200	2.4423	2,392.4800	2.3925	(2.041)	0	0	0
2016/10/05	EL28	03/11/2016	132.17	Put	Bond Future	2,462.3200	2.4623	2,412.4800	2.4125	(2.024)	0	0	0
2016/10/05	EL28	03/11/2016	132.16	Put	Bond Future	2,452.3200	2.4523	2,402.4800	2.4025	(2.032)	0	0	0
2016/10/05	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	EL28	02/02/2017			Bond Future	132.2007	132.2007	132.2508	132.2508	0.038	0.0000	0.0000	0
2016/10/05	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	EL28	02/02/2017	135.10	Put	Bond Future	2,899.2700	2.8993	2,849.1800	2.8492	(1.728)	0	0	0
2016/10/05	EL28	02/02/2017	135.12	Put	Bond Future	2,919.2700	2.9193	2,869.1800	2.8692	(1.716)	0	0	0
2016/10/05	EL28	02/02/2017	135.11	Put	Bond Future	2,909.2700	2.9093	2,859.1800	2.8592	(1.722)	0	0	0
2016/10/05	EL28	04/05/2017			Bond Future	133.1571	133.1571	133.2080	133.2080	0.038	0.0000	0.0000	0
2016/10/05	EL28	04/05/2017	137.90	Put	Bond Future	4,742.9300	4.7429	4,692.0300	4.6920	(1.073)	0	0	0
2016/10/05	EL28	04/05/2017	137.92	Put	Bond Future	4,762.9300	4.7629	4,712.0300	4.7120	(1.069)	0	0	0
2016/10/05	EL28	04/05/2017	137.91	Put	Bond Future	4,752.9300	4.7529	4,702.0300	4.7020	(1.071)	0	0	0
2016/10/05	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	ES33	03/11/2016			Bond Future	10.1009	80.2441	10.1843	79.6847	0.826	0.0000	0.0000	8,789
2016/10/05	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	ES33	03/11/2016	11.31	Call	Bond Future	7,557.5900	7.5576	6,998.1300	6.9981	(7.403)	0	0	0
2016/10/05	ES33	03/11/2016	11.29	Call	Bond Future	7,441.6800	7.4417	6,882.2200	6.8822	(7.518)	0	0	0
2016/10/05	ES33	03/11/2016	11.30	Call	Bond Future	7,499.6700	7.4997	6,940.2100	6.9402	(7.460)	0	0	0
2016/10/05	ES33	02/02/2017			Bond Future	10.1720	81.7815	10.2582	81.2109	0.848	0.0000	0.0000	0
2016/10/05	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	ES33	02/02/2017	10.59	Call	Bond Future	2,709.3200	2.7093	2,138.6800	2.1387	(21.062)	0	0	0
2016/10/05	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	ES33	02/02/2017	10.60	Call	Bond Future	2,772.4100	2.7724	2,201.7700	2.2018	(20.583)	0	0	0
2016/10/05	ES33	02/02/2017	10.61	Call	Bond Future	2,835.4200	2.8354	2,264.7800	2.2648	(20.125)	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
2016/10/05	ES33	04/05/2017			Bond Future	10.2335	79.6140	10.3226	79.0317	0.870	0.0000	0.0000	0
2016/10/05	ES33	04/05/2017	10.55	Call	Bond Future	2,040.5900	2.0406	1,458.3500	1.4584	(28.533)	0	0	0
2016/10/05	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	ES33	04/05/2017	10.56	Call	Bond Future	2,103.7700	2.1038	1,521.5300	1.5215	(27.676)	0	0	0
2016/10/05	ES33	04/05/2017	10.54	Call	Bond Future	1,977.3400	1.9773	1,395.1000	1.3951	(29.446)	0	0	0
2016/10/05	ES42	03/11/2016			Bond Future	10.2188	84.8290	10.2974	84.2184	0.769	0.0000	0.0000	8,777
2016/10/05	ES42	02/02/2017			Bond Future	10.2851	86.4542	10.3662	85.8314	0.788	0.0000	0.0000	0
2016/10/05	ES42	04/05/2017			Bond Future	10.3463	83.9113	10.4300	83.2760	0.809	0.0000	0.0000	0
2016/10/05	GOVI	03/11/2016	476.11	Call	GOVI	620,010.0000	62.0010	588,340.0000	58.8340	(5.108)	0	0	0
2016/10/05	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	GOVI	03/11/2016			GOVI	538.1110	538.1110	534.9440	534.9440	(0.589)	0.0000	0.0000	413
2016/10/05	GOVI	03/11/2016	476.12	Call	GOVI	619,910.0000	61.9910	588,240.0000	58.8240	(5.109)	0	0	0
2016/10/05	GOVI	03/11/2016	476.13	Call	GOVI	619,810.0000	61.9810	588,140.0000	58.8140	(5.110)	0	0	0
2016/10/05	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	GOVI	02/02/2017	533.34	Call	GOVI	150,790.0000	15.0790	118,500.0000	11.8500	(21.414)	0	0	0
2016/10/05	GOVI	02/02/2017			GOVI	548.4190	548.4190	545.1900	545.1900	(0.589)	0.0000	0.0000	27
2016/10/05	GOVI	02/02/2017	533.32	Call	GOVI	150,990.0000	15.0990	118,700.0000	11.8700	(21.386)	0	0	0
2016/10/05	GOVI	02/02/2017	533.33	Call	GOVI	150,890.0000	15.0890	118,600.0000	11.8600	(21.400)	0	0	0
2016/10/05	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	GOVI	04/05/2017			GOVI	559.3270	559.3270	556.0350	556.0350	(0.589)	0.0000	0.0000	0
2016/10/05	GOVI	04/05/2017	262.19	Call	GOVI	2,971,370.0000	297.1370	2,938,450.0000	293.8450	(1.108)	0	0	0
2016/10/05	GOVI	04/05/2017	262.20	Call	GOVI	2,971,270.0000	297.1270	2,938,350.0000	293.8350	(1.108)	0	0	0
2016/10/05	GOVI	04/05/2017	262.18	Call	GOVI	2,971,470.0000	297.1470	2,938,550.0000	293.8550	(1.108)	0	0	0
2016/10/05	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/10/05	IGOV	03/11/2016			Index Future	249.6810	249.6810	249.8230	249.8230	0.057	0.0000	0.0000	1,021
2016/10/05	IGOV	02/02/2017			Index Future	254.4780	254.4780	254.6230	254.6230	0.057	0.0000	0.0000	57
2016/10/05	IGOV	04/05/2017			Index Future	259.5550	259.5550	259.7030	259.7030	0.057	0.0000	0.0000	0
2016/10/05	ILBI	03/11/2016			Index Future	676.7850	676.7850	677.2640	677.2640	0.071	0.0000	0.0000	0
2016/10/05	ILBI	02/02/2017			Index Future	689.8970	689.8970	690.3840	690.3840	0.071	0.0000	0.0000	155
2016/10/05	IS01	19/12/2016			Interest Rate Swap	100.0686	100.0686	100.0686	100.0686	0.000	0.0000	0.0000	0
2016/10/05	IS01	16/03/2017			Interest Rate Swap	100.0121	100.0121	100.0154	100.0154	0.003	0.0000	0.0000	0
2016/10/05	IS01	15/06/2017			Interest Rate Swap	99.6374	99.6374	99.6498	99.6498	0.012	0.0000	0.0000	0
2016/10/05	IS01	21/09/2017			Interest Rate Swap	99.6679	99.6679	99.6929	99.6929	0.025	0.0000	0.0000	0
2016/10/05	IS01	21/12/2017			Interest Rate Swap	99.9182	99.9182	99.9540	99.9540	0.036	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
2016/10/05	IS02	18/12/2017			Interest Rate Swap	99.9461	99.9461	99.9817	99.9817	0.036	0.0000	0.0000	0
2016/10/05	IS02	16/03/2018			Interest Rate Swap	99.2165	99.2165	99.2642	99.2642	0.048	0.0000	0.0000	0
2016/10/05	IS02	15/06/2018			Interest Rate Swap	98.8643	98.8643	98.9241	98.9241	0.061	0.0000	0.0000	0
2016/10/05	IS02	21/09/2018			Interest Rate Swap	98.9024	98.9024	98.9834	98.9834	0.082	0.0000	0.0000	0
2016/10/05	IS02	21/12/2018			Interest Rate Swap	99.3800	99.3800	99.4800	99.4800	0.101	0.0000	0.0000	0
2016/10/05	IS05	17/12/2020			Interest Rate Swap	97.5259	97.5259	97.7445	97.7445	0.224	0.0000	0.0000	0
2016/10/05	IS05	16/03/2021			Interest Rate Swap	96.8309	96.8309	97.0624	97.0624	0.239	0.0000	0.0000	0
2016/10/05	IS05	15/06/2021			Interest Rate Swap	96.1017	96.1017	96.3462	96.3462	0.254	0.0000	0.0000	0
2016/10/05	IS05	21/09/2021			Interest Rate Swap	96.3393	96.3393	96.5966	96.5966	0.267	0.0000	0.0000	0
2016/10/05	IS05	21/12/2021			Interest Rate Swap	98.5517	98.5517	98.8181	98.8181	0.270	0.0000	0.0000	50
2016/10/05	IS10	17/12/2025			Interest Rate Swap	96.8739	96.8739	97.3816	97.3816	0.524	0.0000	0.0000	0
2016/10/05	IS10	16/03/2026			Interest Rate Swap	93.9275	93.9275	94.4640	94.4640	0.571	0.0000	0.0000	0
2016/10/05	IS10	15/06/2026			Interest Rate Swap	92.6828	92.6828	93.2446	93.2446	0.606	0.0000	0.0000	0
2016/10/05	IS10	21/09/2026			Interest Rate Swap	94.7730	94.7730	95.3486	95.3486	0.607	0.0000	0.0000	0
2016/10/05	IS10	21/12/2026			Interest Rate Swap	98.4418	98.4418	99.0201	99.0201	0.588	0.0000	0.0000	0
2016/10/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/10/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/10/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/10/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/10/05	JBAF	19/10/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/10/05	JBAF	16/11/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/10/05	JBAF	21/12/2016			Jibar Tradeable Future	7.4000	92.6000	7.4200	92.5800	0.270	0.0000	0.0000	10,000
2016/10/05	JBAF	18/01/2017			Jibar Tradeable Future	7.4100	92.5900	7.4300	92.5700	0.270	0.0000	0.0000	0
2016/10/05	JBAF	15/02/2017			Jibar Tradeable Future	7.4300	92.5700	7.4500	92.5500	0.269	0.0000	0.0000	0
2016/10/05	JBAF	15/03/2017			Jibar Tradeable Future	7.4400	92.5600	7.4500	92.5500	0.134	0.0000	0.0000	1,000
2016/10/05	JBAF	21/06/2017			Jibar Tradeable Future	7.4400	92.5600	7.4600	92.5400	0.269	0.0000	0.0000	0
2016/10/05	JBAF	20/09/2017			Jibar Tradeable Future	7.4300	92.5700	7.4400	92.5600	0.135	0.0000	0.0000	0
2016/10/05	JBAF	20/12/2017			Jibar Tradeable Future	7.4200	92.5800	7.4400	92.5600	0.270	0.0000	0.0000	0
2016/10/05	JBAF	20/03/2018			Jibar Tradeable Future	7.4200	92.5800	7.4300	92.5700	0.135	0.0000	0.0000	1,000
2016/10/05	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/10/05	JBAF	19/09/2018			Jibar Tradeable Future	7.4200	92.5800	7.4300	92.5700	0.135	0.0000	0.0000	0
2016/10/05	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/10/05	R023	03/11/2016	9.73	Put	Bond Future	0.1300	0.0001	0.2200	0.0002	69.231	0	0	0
2016/10/05	R023	03/11/2016			Bond Future	8.2529	99.0235	8.3432	98.5940	1.094	0.0000	0.0000	13,335
2016/10/05	R023	03/11/2016	9.75	Put	Bond Future	0.1000	0.0001	0.1900	0.0002	90.000	0	0	0
2016/10/05	R023	03/11/2016	9.73	Call	Bond Future	6,743.2000	6.7432	6,313.8000	6.3138	(6.368)	0	0	0
2016/10/05	R023	03/11/2016	9.74	Put	Bond Future	0.1100	0.0001	0.2000	0.0002	81.818	0	0	0
2016/10/05	R023	03/11/2016	9.74	Call	Bond Future	6,786.8200	6.7868	6,357.4200	6.3574	(6.327)	0	0	0

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2016/10/05	R023	03/11/2016	9.75	Call	Bond Future	6,830.4200		6.8304	6,401.0200	6.4010	(6.287)	0	0	0
2016/10/05	R023	02/02/2017	8.85	Call	Bond Future	3,142.7900		3.1428	2,809.8700	2.8099	(10.593)	0	0	0
2016/10/05	R023	02/02/2017			Bond Future	8.2825		100.9206	8.3776	100.4823	1.149	0.0000	0.0000	0
2016/10/05	R023	02/02/2017	8.86	Call	Bond Future	3,176.8500		3.1769	2,842.3500	2.8424	(10.529)	0	0	0
2016/10/05	R023	02/02/2017	8.84	Put	Bond Future	575.8900		0.5759	682.8300	0.6828	18.570	0	0	0
2016/10/05	R023	02/02/2017	8.86	Put	Bond Future	554.5500		0.5545	658.3100	0.6583	18.711	0	0	0
2016/10/05	R023	02/02/2017	8.84	Call	Bond Future	3,108.8600		3.1089	2,777.5400	2.7775	(10.657)	0	0	0
2016/10/05	R023	02/02/2017	8.85	Put	Bond Future	565.1400		0.5651	670.4800	0.6705	18.640	0	0	0
2016/10/05	R023	04/05/2017	8.61	Call	Bond Future	2,732.3700		2.7324	2,426.4900	2.4265	(11.195)	0	0	0
2016/10/05	R023	04/05/2017			Bond Future	8.2923		98.9948	8.3926	98.5475	1.210	0.0000	0.0000	0
2016/10/05	R023	04/05/2017	8.59	Call	Bond Future	2,677.3000		2.6773	2,374.9600	2.3750	(11.293)	0	0	0
2016/10/05	R023	04/05/2017	8.60	Call	Bond Future	2,704.7700		2.7048	2,400.6500	2.4006	(11.244)	0	0	0
2016/10/05	R023	04/05/2017	8.59	Put	Bond Future	1,357.6400		1.3576	1,502.5300	1.5025	10.672	0	0	0
2016/10/05	R023	04/05/2017	8.61	Put	Bond Future	1,324.8300		1.3248	1,466.1800	1.4662	10.669	0	0	0
2016/10/05	R023	04/05/2017	8.60	Put	Bond Future	1,341.1600		1.3412	1,484.2700	1.4843	10.671	0	0	0
2016/10/05	R035	03/11/2016	9.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R035	03/11/2016			Bond Future	9.1508		99.2397	9.2352	98.5148	0.922	0.0000	0.0000	4,822
2016/10/05	R035	03/11/2016	9.59	Call	Bond Future	3,686.5800		3.6866	2,961.6600	2.9617	(19.664)	0	0	0
2016/10/05	R035	03/11/2016	9.57	Call	Bond Future	3,523.3500		3.5233	2,798.4300	2.7984	(20.575)	0	0	0
2016/10/05	R035	03/11/2016	9.58	Call	Bond Future	3,605.0200		3.6050	2,880.1000	2.8801	(20.109)	0	0	0
2016/10/05	R035	03/11/2016	9.57	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R035	03/11/2016	9.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R035	02/02/2017			Bond Future	9.1924		101.1410	9.2794	100.4017	0.946	0.0000	0.0000	0
2016/10/05	R035	02/02/2017	9.51	Call	Bond Future	2,658.8800		2.6589	1,919.5500	1.9196	(27.806)	0	0	0
2016/10/05	R035	02/02/2017	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R035	02/02/2017	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R035	02/02/2017	9.52	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R035	02/02/2017	9.52	Call	Bond Future	2,740.7900		2.7408	2,001.4600	2.0015	(26.975)	0	0	0
2016/10/05	R035	02/02/2017	9.50	Call	Bond Future	2,576.8700		2.5769	1,837.5400	1.8375	(28.691)	0	0	0
2016/10/05	R035	04/05/2017	9.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R035	04/05/2017			Bond Future	9.2230		98.6486	9.3126	97.8943	0.971	0.0000	0.0000	0
2016/10/05	R035	04/05/2017	9.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R035	04/05/2017	9.55	Call	Bond Future	2,710.8600		2.7109	1,956.6100	1.9566	(27.823)	0	0	0
2016/10/05	R035	04/05/2017	9.53	Call	Bond Future	2,548.3700		2.5484	1,794.1200	1.7941	(29.597)	0	0	0
2016/10/05	R035	04/05/2017	9.54	Call	Bond Future	2,629.6700		2.6297	1,875.4200	1.8754	(28.682)	0	0	0
2016/10/05	R035	04/05/2017	9.53	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R186	03/11/2016	8.82	Put	Bond Future	504.2600		0.5043	663.2900	0.6633	31.537	0	0	150
2016/10/05	R186	03/11/2016	9.40	Put	Bond Future	34.5300		0.0345	48.0400	0.0480	39.125	0	0	0
2016/10/05	R186	03/11/2016			Bond Future	8.5629		116.9329	8.6529	116.2833	1.050	0.0000	0.0000	87,069
2016/10/05	R186	03/11/2016	8.30	Put	Bond Future	2,398.3700		2.3984	2,876.8000	2.8768	19.948	0	0	0
2016/10/05	R186	03/11/2016	8.52	Put	Bond Future	1,359.8100		1.3598	1,703.8500	1.7038	25.301	0	0	150
2016/10/05	R186	03/11/2016	8.95	Put	Bond Future	301.9600		0.3020	404.4100	0.4044	33.928	0	0	0
2016/10/05	R186	03/11/2016	9.20	Put	Bond Future	97.6400		0.0976	134.2600	0.1343	37.505	0	0	0
2016/10/05	R186	03/11/2016	8.97	Put	Bond Future	277.7900		0.2778	372.9300	0.3729	34.249	0	0	0
2016/10/05	R186	03/11/2016	8.96	Put	Bond Future	289.6700		0.2897	388.3700	0.3884	34.073	0	0	0
2016/10/05	R186	03/11/2016	9.10	Call	Bond Future	3,962.5000		3.9625	3,369.7300	3.3697	(14.959)	0	0	0

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2016/10/05	R186	03/11/2016	9.66	Call	Bond Future	7,598.1100	7.5981	6,952.0100	6.9520	(8.503)	0	0	0
2016/10/05	R186	03/11/2016	8.30	Call	Bond Future	469.6400	0.4696	298.4400	0.2984	(36.453)	0	0	150
2016/10/05	R186	03/11/2016	8.90	Call	Bond Future	2,778.9900	2.7790	2,251.6900	2.2517	(18.975)	0	0	0
2016/10/05	R186	03/11/2016	8.97	Call	Bond Future	3,178.3300	3.1783	2,623.8400	2.6238	(17.446)	0	0	0
2016/10/05	R186	03/11/2016	9.71	Call	Bond Future	7,925.3300	7.9253	7,278.4200	7.2784	(8.163)	0	0	0
2016/10/05	R186	03/11/2016	8.52	Call	Bond Future	1,047.7700	1.0478	742.1800	0.7422	(29.166)	0	0	0
2016/10/05	R186	03/11/2016	8.82	Call	Bond Future	2,347.7800	2.3478	1,857.1800	1.8572	(20.896)	0	0	0
2016/10/05	R186	03/11/2016	8.95	Call	Bond Future	3,062.3500	3.0624	2,515.1700	2.5152	(17.868)	0	0	0
2016/10/05	R186	03/11/2016	9.20	Call	Bond Future	4,592.6800	4.5927	3,979.6700	3.9797	(13.348)	0	0	1,425
2016/10/05	R186	03/11/2016	8.90	Put	Bond Future	370.0300	0.3700	492.3600	0.4924	33.059	0	0	5,092
2016/10/05	R186	03/11/2016	9.40	Call	Bond Future	5,890.7100	5.8907	5,254.5900	5.2546	(10.799)	0	0	1,425
2016/10/05	R186	03/11/2016	9.66	Put	Bond Future	6.9500	0.0070	10.4800	0.0105	50.791	0	0	0
2016/10/05	R186	03/11/2016	9.71	Put	Bond Future	4.9200	0.0049	7.6400	0.0076	55.285	0	0	0
2016/10/05	R186	03/11/2016	8.96	Call	Bond Future	3,120.1700	3.1202	2,569.2400	2.5692	(17.657)	0	0	0
2016/10/05	R186	03/11/2016	9.10	Put	Bond Future	156.8500	0.1569	213.7100	0.2137	36.251	0	0	108
2016/10/05	R186	02/02/2017	8.81	Put	Bond Future	1,716.5800	1.7166	1,936.0500	1.9360	12.785	0	0	0
2016/10/05	R186	02/02/2017	9.40	Call	Bond Future	6,146.1200	6.1461	5,569.2100	5.5692	(9.387)	0	0	0
2016/10/05	R186	02/02/2017	8.00	Put	Bond Future	5,140.3800	5.1404	5,631.6500	5.6316	9.557	0	0	0
2016/10/05	R186	02/02/2017			Bond Future	8.5945	113.8703	8.6882	113.2075	1.089	0.0000	0.0000	0
2016/10/05	R186	02/02/2017	8.43	Put	Bond Future	3,008.4000	3.0084	3,365.3400	3.3653	11.865	0	0	0
2016/10/05	R186	02/02/2017	8.80	Put	Bond Future	1,743.9100	1.7439	1,966.2600	1.9663	12.750	0	0	0
2016/10/05	R186	02/02/2017	8.90	Put	Bond Future	1,485.3800	1.4854	1,679.7200	1.6797	13.084	0	0	750
2016/10/05	R186	02/02/2017	9.50	Call	Bond Future	6,699.4100	6.6994	6,108.0100	6.1080	(8.828)	0	0	0
2016/10/05	R186	02/02/2017	8.87	Call	Bond Future	3,494.6200	3.4946	3,034.4100	3.0344	(13.169)	0	0	0
2016/10/05	R186	02/02/2017	8.60	Call	Bond Future	2,401.5700	2.4016	2,033.4100	2.0334	(15.330)	0	0	7,000
2016/10/05	R186	02/02/2017	8.81	Call	Bond Future	3,233.9900	3.2340	2,790.7200	2.7907	(13.707)	0	0	0
2016/10/05	R186	02/02/2017	8.00	Call	Bond Future	806.3400	0.8063	634.8700	0.6349	(21.265)	0	0	7,000
2016/10/05	R186	02/02/2017	8.37	Call	Bond Future	1,653.4400	1.6534	1,367.1200	1.3671	(17.317)	0	0	500
2016/10/05	R186	02/02/2017	8.79	Call	Bond Future	3,149.2800	3.1493	2,711.8000	2.7118	(13.891)	0	0	0
2016/10/05	R186	02/02/2017	8.87	Put	Bond Future	1,559.5600	1.5596	1,762.0900	1.7621	12.986	0	0	500
2016/10/05	R186	02/02/2017	8.43	Call	Bond Future	1,830.8000	1.8308	1,525.0000	1.5250	(16.703)	0	0	750
2016/10/05	R186	02/02/2017	8.80	Call	Bond Future	3,191.5000	3.1915	2,751.1100	2.7511	(13.799)	0	0	0
2016/10/05	R186	02/02/2017	8.90	Call	Bond Future	3,628.4800	3.6285	3,160.0800	3.1601	(12.909)	0	0	0
2016/10/05	R186	02/02/2017	9.50	Put	Bond Future	504.2900	0.5043	575.6300	0.5756	14.147	0	0	13,500
2016/10/05	R186	02/02/2017	9.40	Put	Bond Future	612.2100	0.6122	698.0400	0.6980	14.020	0	0	750
2016/10/05	R186	02/02/2017	8.60	Put	Bond Future	2,362.7700	2.3628	2,657.3500	2.6574	12.468	0	0	0
2016/10/05	R186	02/02/2017	8.37	Put	Bond Future	3,264.5700	3.2646	3,640.9900	3.6410	11.530	0	0	0
2016/10/05	R186	02/02/2017	8.79	Put	Bond Future	1,771.5600	1.7716	1,996.8200	1.9968	12.715	0	0	0
2016/10/05	R186	04/05/2017			Bond Future	8.6167	116.1364	8.7142	115.4602	1.131	0.0000	0.0000	0
2016/10/05	R186	04/05/2017	8.89	Put	Bond Future	2,268.0900	2.2681	2,530.1100	2.5301	11.552	0	0	0
2016/10/05	R186	04/05/2017	8.91	Put	Bond Future	2,215.7100	2.2157	2,473.2400	2.4732	11.623	0	0	0
2016/10/05	R186	04/05/2017	8.90	Put	Bond Future	2,241.7800	2.2418	2,501.5500	2.5016	11.588	0	0	0
2016/10/05	R186	04/05/2017	8.91	Call	Bond Future	4,234.0700	4.2341	3,815.4400	3.8154	(9.887)	0	0	0
2016/10/05	R186	04/05/2017	8.89	Call	Bond Future	4,150.3600	4.1504	3,736.2200	3.7362	(9.978)	0	0	0
2016/10/05	R186	04/05/2017	8.90	Call	Bond Future	4,192.1200	4.1921	3,775.7300	3.7757	(9.933)	0	0	0
2016/10/05	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R197	03/11/2016	303.57	Put	Bond Future	576.7500	0.5767	477.9400	0.4779	(17.132)	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
2016/10/05	R197	03/11/2016			Bond Future	302.9933		302.9933	303.0921	0.033	0.0000	0.0000	875
2016/10/05	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R197	03/11/2016	303.56	Put	Bond Future	566.7500	0.5667	467.9400	0.4679	(17.434)	0	0	0
2016/10/05	R197	03/11/2016	303.58	Put	Bond Future	586.7500	0.5867	487.9400	0.4879	(16.840)	0	0	0
2016/10/05	R202	03/11/2016	253.85	Put	Bond Future	3,925.5300	3.9255	3,841.7300	3.8417	(2.135)	0	0	0
2016/10/05	R202	03/11/2016			Bond Future	249.9245	249.9245	250.0083	250.0083	0.034	0.0000	0.0000	35,840
2016/10/05	R202	03/11/2016	253.87	Put	Bond Future	3,945.5300	3.9455	3,861.7300	3.8617	(2.124)	0	0	0
2016/10/05	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R202	03/11/2016	253.86	Put	Bond Future	3,935.5300	3.9355	3,851.7300	3.8517	(2.129)	0	0	0
2016/10/05	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R203	03/11/2016	8.86	Call	Bond Future	1,168.1600	1.1682	1,086.8600	1.0869	(6.960)	0	0	0
2016/10/05	R203	03/11/2016			Bond Future	7.4160	101.8906	7.5156	101.8093	1.343	0.0000	0.0000	23,644
2016/10/05	R203	03/11/2016	8.84	Call	Bond Future	1,152.1200	1.1521	1,070.8200	1.0708	(7.057)	0	0	0
2016/10/05	R203	03/11/2016	8.85	Call	Bond Future	1,160.1400	1.1601	1,078.8400	1.0788	(7.008)	0	0	0
2016/10/05	R203	03/11/2016	8.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R203	03/11/2016	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R203	03/11/2016	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R203	02/02/2017	7.70	Call	Bond Future	296.9900	0.2970	238.5300	0.2385	(19.684)	0	0	0
2016/10/05	R203	02/02/2017	7.71	Put	Bond Future	61.1900	0.0612	85.7300	0.0857	40.105	0	0	0
2016/10/05	R203	02/02/2017			Bond Future	7.2958	103.8426	7.4396	103.7592	1.970	0.0000	0.0000	0
2016/10/05	R203	02/02/2017	7.71	Call	Bond Future	301.2200	0.3012	242.3300	0.2423	(19.550)	0	0	0
2016/10/05	R203	02/02/2017	7.72	Call	Bond Future	305.6800	0.3057	246.3800	0.2464	(19.399)	0	0	0
2016/10/05	R203	02/02/2017	7.70	Put	Bond Future	62.7400	0.0627	87.7100	0.0877	39.799	0	0	0
2016/10/05	R203	02/02/2017	7.72	Put	Bond Future	59.8600	0.0599	83.9900	0.0840	40.311	0	0	0
2016/10/05	R203	04/05/2017	6.91	Call	Bond Future	167.8800	0.1679	119.2000	0.1192	(28.997)	0	0	0
2016/10/05	R203	04/05/2017	6.92	Put	Bond Future	75.0500	0.0750	111.3100	0.1113	48.314	0	0	0
2016/10/05	R203	04/05/2017			Bond Future	6.6484	101.7345	6.8915	101.6492	3.657	0.0000	0.0000	0
2016/10/05	R203	04/05/2017	6.92	Call	Bond Future	170.3700	0.1704	121.3000	0.1213	(28.802)	0	0	0
2016/10/05	R203	04/05/2017	6.93	Call	Bond Future	172.5800	0.1726	123.1100	0.1231	(28.665)	0	0	0
2016/10/05	R203	04/05/2017	6.91	Put	Bond Future	76.0700	0.0761	112.7200	0.1127	48.179	0	0	0
2016/10/05	R203	04/05/2017	6.93	Put	Bond Future	73.7500	0.0738	109.6100	0.1096	48.624	0	0	0
2016/10/05	R204	03/11/2016			Bond Future	7.6160	103.7848	7.7096	103.6040	1.230	0.0000	0.0000	31,543
2016/10/05	R204	03/11/2016	9.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R204	03/11/2016	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R204	03/11/2016	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R204	03/11/2016	9.22	Call	Bond Future	3,040.1200	3.0401	2,859.3100	2,8593	(5.947)	0	0	0
2016/10/05	R204	03/11/2016	9.21	Call	Bond Future	3,021.5300	3.0215	2,840.7200	2,8407	(5.984)	0	0	0
2016/10/05	R204	03/11/2016	9.23	Call	Bond Future	3,058.7000	3.0587	2,877.8900	2,8779	(5.911)	0	0	0
2016/10/05	R204	02/02/2017	8.28	Call	Bond Future	1,271.9000	1.2719	1,119.2200	1.1192	(12.004)	0	0	0
2016/10/05	R204	02/02/2017			Bond Future	7.5955	101.7328	7.7030	101.5480	1.416	0.0000	0.0000	0
2016/10/05	R204	02/02/2017	8.29	Call	Bond Future	1,286.2400	1.2862	1,132.8900	1.1329	(11.922)	0	0	0
2016/10/05	R204	02/02/2017	8.30	Call	Bond Future	1,300.7500	1.3007	1,146.7900	1.1468	(11.836)	0	0	0
2016/10/05	R204	02/02/2017	8.28	Put	Bond Future	102.7200	0.1027	134.8900	0.1349	31.318	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
2016/10/05	R204	02/02/2017	8.30	Put	Bond Future	97.6800		0.0977	128.5700	0.1286	31.624	0	0	0
2016/10/05	R204	02/02/2017	8.29	Put	Bond Future	100.1100		0.1001	131.6100	0.1316	31.465	0	0	0
2016/10/05	R204	04/05/2017	7.90	Put	Bond Future	313.9400		0.3139	369.2900	0.3693	17.631	0	0	0
2016/10/05	R204	04/05/2017			Bond Future	7.5219		103.7573	7.6474	103.5686	1.668	0.0000	0.0000	0
2016/10/05	R204	04/05/2017	7.92	Put	Bond Future	304.6600		0.3047	358.6000	0.3586	17.705	0	0	0
2016/10/05	R204	04/05/2017	7.90	Call	Bond Future	881.2000		0.8812	747.7800	0.7478	(15.141)	0	0	0
2016/10/05	R204	04/05/2017	7.91	Put	Bond Future	309.4200		0.3094	364.0600	0.3641	17.659	0	0	0
2016/10/05	R204	04/05/2017	7.91	Call	Bond Future	891.6300		0.8916	757.5000	0.7575	(15.043)	0	0	0
2016/10/05	R204	04/05/2017	7.92	Call	Bond Future	901.8100		0.9018	766.9800	0.7670	(14.951)	0	0	0
2016/10/05	R207	03/11/2016			Bond Future	7.7896		100.7729	7.8920	100.4918	1.314	0.0000	0.0000	58,834
2016/10/05	R207	03/11/2016	7.94	Call	Bond Future	631.2900		0.6313	451.9700	0.4520	(28.405)	0	0	0
2016/10/05	R207	03/11/2016	7.93	Put	Bond Future	227.8900		0.2279	332.5900	0.3326	45.943	0	0	0
2016/10/05	R207	03/11/2016	7.95	Put	Bond Future	209.7900		0.2098	308.5700	0.3086	47.085	0	0	0
2016/10/05	R207	03/11/2016	7.94	Put	Bond Future	218.7000		0.2187	320.4200	0.3204	46.511	0	0	0
2016/10/05	R207	03/11/2016	7.95	Call	Bond Future	649.7300		0.6497	467.4700	0.4675	(28.052)	0	0	0
2016/10/05	R207	03/11/2016	7.93	Call	Bond Future	613.1200		0.6131	436.7800	0.4368	(28.761)	0	0	0
2016/10/05	R207	02/02/2017	9.24	Call	Bond Future	3,646.8000		3.6468	3,367.3900	3.3674	(7.662)	0	0	0
2016/10/05	R207	02/02/2017			Bond Future	7.7895		99.0610	7.9018	98.7740	1.442	0.0000	0.0000	0
2016/10/05	R207	02/02/2017	8.91	Call	Bond Future	2,873.9100		2.8739	2,604.5700	2.6046	(9.372)	0	0	62
2016/10/05	R207	02/02/2017	9.22	Call	Bond Future	3,599.3300		3.5993	3,320.4100	3.3204	(7.749)	0	0	0
2016/10/05	R207	02/02/2017	9.23	Call	Bond Future	3,623.0600		3.6231	3,343.8900	3.3439	(7.705)	0	0	0
2016/10/05	R207	02/02/2017	8.91	Put	Bond Future	57.2400		0.0572	74.8700	0.0749	30.800	0	0	0
2016/10/05	R207	02/02/2017	9.22	Put	Bond Future	21.0700		0.0211	29.1200	0.0291	38.206	0	0	0
2016/10/05	R207	02/02/2017	9.24	Put	Bond Future	19.6700		0.0197	27.2300	0.0272	38.434	0	0	0
2016/10/05	R207	02/02/2017	9.23	Put	Bond Future	20.3600		0.0204	28.1600	0.0282	38.310	0	0	0
2016/10/05	R207	04/05/2017	8.21	Put	Bond Future	476.4300		0.4764	558.0500	0.5580	17.132	0	0	0
2016/10/05	R207	04/05/2017			Bond Future	7.7682		101.0325	7.8923	100.7395	1.597	0.0000	0.0000	0
2016/10/05	R207	04/05/2017	8.22	Call	Bond Future	1,531.0100		1.5310	1,318.3800	1.3184	(13.888)	0	0	0
2016/10/05	R207	04/05/2017	8.20	Call	Bond Future	1,498.4900		1.4985	1,288.1900	1.2882	(14.034)	0	0	0
2016/10/05	R207	04/05/2017	8.21	Call	Bond Future	1,514.7200		1.5147	1,303.3900	1.3034	(13.952)	0	0	0
2016/10/05	R207	04/05/2017	8.20	Put	Bond Future	483.5600		0.4836	566.2100	0.5662	17.092	0	0	0
2016/10/05	R207	04/05/2017	8.22	Put	Bond Future	469.3800		0.4694	549.7000	0.5497	17.112	0	0	0
2016/10/05	R207	03/08/2017	8.19	Call	Bond Future	1,611.2900		1.6113	1,411.3300	1.4113	(12.410)	0	0	51
2016/10/05	R207	03/08/2017			Bond Future	7.7001		99.4830	7.8394	99.1813	1.809	0.0000	0.0000	0
2016/10/05	R207	03/08/2017	8.39	Put	Bond Future	435.1800		0.4352	517.4300	0.5174	18.900	0	0	0
2016/10/05	R207	03/08/2017	8.41	Put	Bond Future	424.4600		0.4245	505.0800	0.5051	18.994	0	0	0
2016/10/05	R207	03/08/2017	8.19	Put	Bond Future	555.4600		0.5555	657.1800	0.6572	18.313	0	0	0
2016/10/05	R207	03/08/2017	8.40	Put	Bond Future	429.7900		0.4298	511.2200	0.5112	18.946	0	0	0
2016/10/05	R207	03/08/2017	8.41	Call	Bond Future	1,949.7900		1.9498	1,728.7300	1.7287	(11.338)	0	0	0
2016/10/05	R207	03/08/2017	8.39	Call	Bond Future	1,917.9500		1.9179	1,698.5200	1.6985	(11.441)	0	0	0
2016/10/05	R207	03/08/2017	8.40	Call	Bond Future	1,933.8400		1.9338	1,713.5900	1.7136	(11.389)	0	0	0
2016/10/05	R208	03/11/2016	9.59	Put	Bond Future	0.0100		0.0000	0.0200	0.0000	100.000	0	0	0
2016/10/05	R208	03/11/2016			Bond Future	7.9847		96.2118	8.0808	95.8719	1.203	0.0000	0.0000	30,986
2016/10/05	R208	03/11/2016	9.58	Put	Bond Future	0.0100		0.0000	0.0200	0.0000	100.000	0	0	0
2016/10/05	R208	03/11/2016	9.57	Call	Bond Future	5,425.7800		5.4258	5,085.8200	5.0858	(6.266)	0	0	0
2016/10/05	R208	03/11/2016	9.58	Call	Bond Future	5,458.8000		5.4588	5,118.8400	5.1188	(6.228)	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
2016/10/05	R208	03/11/2016	9.59	Call	Bond Future	5,491.8000	5.4918	5,151.8400	5.1518	(6.190)	0	0	0
2016/10/05	R208	03/11/2016	9.57	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2016/10/05	R208	02/02/2017			Bond Future	8.0020	98.0551	8.1050	97.7081	1.287	0.0000	0.0000	0
2016/10/05	R208	02/02/2017	8.64	Call	Bond Future	2,424.2400	2.4242	2,148.8300	2.1488	(11.361)	0	0	0
2016/10/05	R208	02/02/2017	8.63	Put	Bond Future	305.1500	0.3052	378.0100	0.3780	23.877	0	0	0
2016/10/05	R208	02/02/2017	8.65	Put	Bond Future	292.3500	0.2923	362.7500	0.3627	24.081	0	0	0
2016/10/05	R208	02/02/2017	8.64	Put	Bond Future	298.7000	0.2987	370.3200	0.3703	23.977	0	0	0
2016/10/05	R208	02/02/2017	8.65	Call	Bond Future	2,450.7500	2.4507	2,174.1200	2.1741	(11.288)	0	0	0
2016/10/05	R208	02/02/2017	8.63	Call	Bond Future	2,397.8200	2.3978	2,123.6500	2.1237	(11.434)	0	0	0
2016/10/05	R208	04/05/2017	8.39	Call	Bond Future	2,004.1000	2.0041	1,772.9400	1.7729	(11.534)	0	0	0
2016/10/05	R208	04/05/2017			Bond Future	7.9980	96.6024	8.1087	96.2483	1.383	0.0000	0.0000	0
2016/10/05	R208	04/05/2017	8.37	Call	Bond Future	1,962.2500	1.9622	1,733.6500	1.7337	(11.650)	0	0	0
2016/10/05	R208	04/05/2017	8.38	Call	Bond Future	1,982.9900	1.9830	1,753.1000	1.7531	(11.593)	0	0	0
2016/10/05	R208	04/05/2017	8.37	Put	Bond Future	777.7900	0.7778	903.3600	0.9034	16.144	0	0	0
2016/10/05	R208	04/05/2017	8.39	Put	Bond Future	756.4600	0.7565	879.4700	0.8795	16.261	0	0	0
2016/10/05	R208	04/05/2017	8.38	Put	Bond Future	766.9300	0.7669	891.2100	0.8912	16.205	0	0	0
2016/10/05	R209	03/11/2016	9.34	Put	Bond Future	605.5100	0.6055	765.7100	0.7657	26.457	0	0	345
2016/10/05	R209	03/11/2016	10.26	Call	Bond Future	7,711.2000	7.7112	7,107.7200	7.1077	(7.826)	0	0	0
2016/10/05	R209	03/11/2016			Bond Future	9.1034	74.8903	9.1879	74.2828	0.928	0.0000	0.0000	37,782
2016/10/05	R209	03/11/2016	10.24	Call	Bond Future	7,589.6700	7.5897	6,986.6200	6.9866	(7.946)	0	0	0
2016/10/05	R209	03/11/2016	8.87	Put	Bond Future	2,310.3400	2.3103	2,730.8500	2.7308	18.201	0	0	0
2016/10/05	R209	03/11/2016	8.81	Call	Bond Future	470.7300	0.4707	313.3000	0.3133	(33.444)	0	0	345
2016/10/05	R209	03/11/2016	9.04	Put	Bond Future	1,512.5100	1.5125	1,838.8500	1.8388	21.576	0	0	345
2016/10/05	R209	03/11/2016	9.42	Put	Bond Future	456.5200	0.4565	583.2500	0.5833	27.760	0	0	0
2016/10/05	R209	03/11/2016	10.25	Call	Bond Future	7,650.4700	7.6505	7,047.2300	7.0472	(7.885)	0	0	0
2016/10/05	R209	03/11/2016	9.05	Call	Bond Future	1,084.1900	1.0842	797.0400	0.7970	(26.485)	0	0	0
2016/10/05	R209	03/11/2016	9.45	Call	Bond Future	2,854.1000	2.8541	2,361.9400	2.3619	(17.244)	0	0	0
2016/10/05	R209	03/11/2016	10.24	Put	Bond Future	9.2400	0.0092	13.6800	0.0137	48.052	0	0	0
2016/10/05	R209	03/11/2016	9.04	Call	Bond Future	1,051.4200	1.0514	770.2700	0.7703	(26.740)	0	0	0
2016/10/05	R209	03/11/2016	10.25	Put	Bond Future	8.6900	0.0087	12.9400	0.0129	48.907	0	0	0
2016/10/05	R209	03/11/2016	9.34	Call	Bond Future	2,287.9300	2.2879	1,840.6400	1.8406	(19.550)	0	0	0
2016/10/05	R209	03/11/2016	10.26	Put	Bond Future	8.1700	0.0082	12.1800	0.0122	49.082	0	0	0
2016/10/05	R209	03/11/2016	9.45	Put	Bond Future	408.9600	0.4090	524.2900	0.5243	28.201	0	0	250
2016/10/05	R209	03/11/2016	8.81	Put	Bond Future	2,640.3200	2.6403	3,090.3800	3.0904	17.046	0	0	0
2016/10/05	R209	03/11/2016	8.87	Call	Bond Future	592.0500	0.5920	405.0700	0.4051	(31.582)	0	0	250
2016/10/05	R209	03/11/2016	9.42	Call	Bond Future	2,694.8500	2.6949	2,214.0900	2.2141	(17.840)	0	0	120
2016/10/05	R209	03/11/2016	9.05	Put	Bond Future	1,472.3000	1.4723	1,792.6400	1.7926	21.758	0	0	250
2016/10/05	R209	02/02/2017	9.55	Put	Bond Future	1,354.3300	1.3543	1,547.9600	1.5480	14.297	0	0	0
2016/10/05	R209	02/02/2017			Bond Future	9.1383	76.3250	9.2251	75.7055	0.950	0.0000	0.0000	0
2016/10/05	R209	02/02/2017	9.54	Put	Bond Future	1,376.3200	1.3763	1,572.1500	1.5722	14.229	0	0	0
2016/10/05	R209	02/02/2017	9.55	Call	Bond Future	4,223.7500	4.2238	3,797.8800	3.7979	(10.083)	0	0	0
2016/10/05	R209	02/02/2017	9.53	Call	Bond Future	4,132.3900	4.1324	3,711.2400	3.7112	(10.191)	0	0	0
2016/10/05	R209	02/02/2017	9.54	Call	Bond Future	4,178.0500	4.1781	3,754.3800	3.7544	(10.140)	0	0	0
2016/10/05	R209	02/02/2017	9.53	Put	Bond Future	1,398.4400	1.3984	1,596.7900	1.5968	14.184	0	0	0
2016/10/05	R209	04/05/2017	9.48	Put	Bond Future	2,399.3500	2.3994	2,634.0200	2.6340	9.781	0	0	0
2016/10/05	R209	04/05/2017			Bond Future	9.1660	74.6922	9.2552	74.0601	0.973	0.0000	0.0000	0
2016/10/05	R209	04/05/2017	9.47	Put	Bond Future	2,426.1900	2.4262	2,662.8000	2.6628	9.752	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
2016/10/05	R209	04/05/2017	9.46	Call	Bond Future	4,505.4800		4.5055	4,112.1800	4.1122	(8.729)	0	0	0
2016/10/05	R209	04/05/2017	9.47	Call	Bond Future	4,546.9000		4.5469	4,151.4400	4.1514	(8.697)	0	0	0
2016/10/05	R209	04/05/2017	9.48	Call	Bond Future	4,588.2600		4.5883	4,190.8600	4.1909	(8.661)	0	0	0
2016/10/05	R209	04/05/2017	9.46	Put	Bond Future	2,453.0700		2.4531	2,691.8400	2.6918	9.734	0	0	0
2016/10/05	R210	03/11/2016			Bond Future	186.4158		186.4158	186.4787	186.4787	0.034	0.0000	0.0000	2,086
2016/10/05	R210	03/11/2016	188.90	Put	Bond Future	2,484.1900		2.4842	2,421.2800	2.4213	(2.532)	0	0	0
2016/10/05	R210	03/11/2016	188.92	Put	Bond Future	2,504.1900		2.5042	2,441.2800	2.4413	(2.512)	0	0	0
2016/10/05	R210	03/11/2016	188.91	Put	Bond Future	2,494.1900		2.4942	2,431.2800	2.4313	(2.522)	0	0	0
2016/10/05	R210	03/11/2016	188.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R210	03/11/2016	188.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R210	03/11/2016	188.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R211	03/11/2016	141.75	Call	Bond Future	219.1700		0.2192	270.3800	0.2704	23.365	0	0	0
2016/10/05	R211	03/11/2016			Bond Future	141.9692		141.9692	142.0204	142.0204	0.036	0.0000	0.0000	56
2016/10/05	R211	03/11/2016	141.76	Call	Bond Future	209.1700		0.2092	260.3800	0.2604	24.482	0	0	0
2016/10/05	R211	03/11/2016	141.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R211	03/11/2016	141.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R211	03/11/2016	141.74	Call	Bond Future	229.1700		0.2292	280.3800	0.2804	22.346	0	0	0
2016/10/05	R211	03/11/2016	141.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/05	R212	03/11/2016			Bond Future	148.0916		148.0916	148.1400	148.1400	0.033	0.0000	0.0000	3,109
2016/10/05	R212	03/11/2016	148.11	Call	Bond Future	0.0000		0.0000	30.0300	0.0300	100.000	0	0	0
2016/10/05	R212	03/11/2016	148.10	Put	Bond Future	8.3700		0.0084	0.0000	0.0000	(100.000)	0	0	0
2016/10/05	R212	03/11/2016	148.12	Put	Bond Future	28.3700		0.0284	0.0000	0.0000	(100.000)	0	0	0
2016/10/05	R212	03/11/2016	148.11	Put	Bond Future	18.3700		0.0184	0.0000	0.0000	(100.000)	0	0	0
2016/10/05	R212	03/11/2016	148.12	Call	Bond Future	0.0000		0.0000	20.0300	0.0200	100.000	0	0	0
2016/10/05	R212	03/11/2016	148.10	Call	Bond Future	0.0000		0.0000	40.0300	0.0400	100.000	0	0	0
2016/10/05	R213	03/11/2016			Bond Future	8.9648		85.6482	9.0492	85.0527	0.942	0.0000	0.0000	42,426
2016/10/05	R213	03/11/2016	10.18	Put	Bond Future	4.4100		0.0044	6.7700	0.0068	53.515	0	0	0
2016/10/05	R213	03/11/2016	10.20	Put	Bond Future	3.8500		0.0039	5.9300	0.0059	54.026	0	0	0
2016/10/05	R213	03/11/2016	10.18	Call	Bond Future	8,032.1900		8.0322	7,439.1500	7.4391	(7.383)	0	0	0
2016/10/05	R213	03/11/2016	10.19	Put	Bond Future	4.1200		0.0041	6.3400	0.0063	53.883	0	0	0
2016/10/05	R213	03/11/2016	10.19	Call	Bond Future	8,093.3900		8.0934	7,500.2100	7.5002	(7.329)	0	0	0
2016/10/05	R213	03/11/2016	10.20	Call	Bond Future	8,154.5300		8.1545	7,561.2100	7.5612	(7.276)	0	0	0
2016/10/05	R213	02/02/2017	9.40	Call	Bond Future	4,050.8800		4.0509	3,634.1400	3.6341	(10.288)	0	0	0
2016/10/05	R213	02/02/2017	9.42	Call	Bond Future	4,141.8900		4.1419	3,720.3100	3.7203	(10.178)	0	0	0
2016/10/05	R213	02/02/2017			Bond Future	9.0030		87.2890	9.0902	86.6818	0.968	0.0000	0.0000	0
2016/10/05	R213	02/02/2017	9.41	Call	Bond Future	4,096.1900		4.0962	3,677.1200	3.6771	(10.231)	0	0	0
2016/10/05	R213	02/02/2017	9.40	Put	Bond Future	1,334.3600		1.3344	1,524.8800	1.5249	14.278	0	0	0
2016/10/05	R213	02/02/2017	9.42	Put	Bond Future	1,291.7700		1.2918	1,477.4500	1.4775	14.374	0	0	0
2016/10/05	R213	02/02/2017	9.41	Put	Bond Future	1,312.8300		1.3128	1,501.0200	1.5010	14.335	0	0	0
2016/10/05	R213	04/05/2017			Bond Future	9.0299		85.4727	9.1197	84.8531	0.995	0.0000	0.0000	0
2016/10/05	R213	04/05/2017	9.35	Put	Bond Future	2,295.3600		2.2954	2,526.5400	2.5265	10.072	0	0	0
2016/10/05	R213	04/05/2017	9.37	Put	Bond Future	2,244.4600		2.2445	2,471.5700	2.4716	10.119	0	0	0
2016/10/05	R213	04/05/2017	9.35	Call	Bond Future	4,473.5900		4.4736	4,085.1900	4.0852	(8.682)	0	0	0
2016/10/05	R213	04/05/2017	9.36	Put	Bond Future	2,269.7900		2.2698	2,498.8100	2.4988	10.090	0	0	0

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2016/10/05	R213	04/05/2017	9.36	Call	Bond Future	4,514.7900	4.5148	4,124.2300	4.1242	(8.651)	0	0	0
2016/10/05	R213	04/05/2017	9.37	Call	Bond Future	4,556.1600	4.5562	4,163.6900	4.1637	(8.614)	0	0	0
2016/10/05	R214	03/11/2016	10.35	Put	Bond Future	9.5200	0.0095	13.8300	0.0138	45.273	0	0	0
2016/10/05	R214	03/11/2016			Bond Future	9.1839	75.2918	9.2633	74.6920	0.864	0.0000	0.0000	29,928
2016/10/05	R214	03/11/2016	10.34	Put	Bond Future	10.1100	0.0101	14.6500	0.0147	44.906	0	0	0
2016/10/05	R214	03/11/2016	10.35	Call	Bond Future	8,079.6200	8.0796	7,484.2000	7.4842	(7.369)	0	0	0
2016/10/05	R214	03/11/2016	10.33	Call	Bond Future	7,954.8700	7.9549	7,359.9500	7.3600	(7.479)	0	0	0
2016/10/05	R214	03/11/2016	10.34	Call	Bond Future	8,017.2900	8.0173	7,422.1000	7.4221	(7.424)	0	0	0
2016/10/05	R214	03/11/2016	10.33	Put	Bond Future	10.7200	0.0107	15.5300	0.0155	44.869	0	0	0
2016/10/05	R214	02/02/2017			Bond Future	9.2204	76.7342	9.3020	76.1226	0.885	0.0000	0.0000	7,379
2016/10/05	R214	02/02/2017	9.67	Call	Bond Future	4,657.8400	4.6578	4,231.7200	4.2317	(9.148)	0	0	0
2016/10/05	R214	02/02/2017	9.66	Put	Bond Future	1,409.1700	1.4092	1,596.9000	1.5969	13.322	0	0	0
2016/10/05	R214	02/02/2017	9.68	Put	Bond Future	1,365.4200	1.3654	1,548.7200	1.5487	13.424	0	0	0
2016/10/05	R214	02/02/2017	9.67	Put	Bond Future	1,387.1500	1.3872	1,572.6600	1.5727	13.373	0	0	0
2016/10/05	R214	02/02/2017	9.68	Call	Bond Future	4,706.1700	4.7062	4,277.8400	4.2778	(9.101)	0	0	0
2016/10/05	R214	02/02/2017	9.66	Call	Bond Future	4,609.7000	4.6097	4,185.8000	4.1858	(9.196)	0	0	0
2016/10/05	R214	04/05/2017	9.58	Put	Bond Future	2,531.5300	2.5315	2,767.0800	2.7671	9.305	0	0	0
2016/10/05	R214	04/05/2017			Bond Future	9.2474	74.9616	9.3311	74.3376	0.905	0.0000	0.0000	0
2016/10/05	R214	04/05/2017	9.57	Put	Bond Future	2,559.2300	2.5592	2,796.6600	2.7967	9.277	0	0	0
2016/10/05	R214	04/05/2017	9.58	Call	Bond Future	4,961.0400	4.9610	4,572.6200	4.5726	(7.829)	0	0	0
2016/10/05	R214	04/05/2017	9.56	Call	Bond Future	4,874.5200	4.8745	4,489.8700	4.4899	(7.891)	0	0	0
2016/10/05	R214	04/05/2017	9.57	Call	Bond Future	4,917.6000	4.9176	4,531.0600	4.5311	(7.860)	0	0	0
2016/10/05	R214	04/05/2017	9.56	Put	Bond Future	2,587.4100	2.5874	2,826.7300	2.8267	9.249	0	0	0
2016/10/05	R248	03/11/2016	10.38	Call	Bond Future	10,130.4400	10.1304	9,370.7200	9.3707	(7.499)	0	0	0
2016/10/05	R248	03/11/2016			Bond Future	9.2344	96.7097	9.3137	95.9416	0.859	0.0000	0.0000	62,082
2016/10/05	R248	03/11/2016	10.39	Call	Bond Future	10,209.1000	10.2091	9,448.9700	9.4490	(7.446)	0	0	0
2016/10/05	R248	03/11/2016	10.37	Put	Bond Future	20.9700	0.0210	29.7500	0.0298	41.869	0	0	0
2016/10/05	R248	03/11/2016	10.39	Put	Bond Future	18.8200	0.0188	26.7600	0.0268	42.189	0	0	0
2016/10/05	R248	03/11/2016	10.37	Call	Bond Future	10,051.6800	10.0517	9,292.3900	9.2924	(7.554)	0	0	0
2016/10/05	R248	03/11/2016	10.38	Put	Bond Future	19.8700	0.0199	28.2200	0.0282	42.023	0	0	0
2016/10/05	R248	02/02/2017	9.76	Put	Bond Future	1,817.3900	1.8174	2,053.2800	2.0533	12.980	0	0	0
2016/10/05	R248	02/02/2017	9.78	Put	Bond Future	1,763.5700	1.7636	1,994.3600	1.9944	13.087	0	0	0
2016/10/05	R248	02/02/2017			Bond Future	9.2722	98.5625	9.3538	97.7791	0.880	0.0000	0.0000	0
2016/10/05	R248	02/02/2017	9.77	Put	Bond Future	1,790.3100	1.7903	2,023.7400	2.0237	13.039	0	0	0
2016/10/05	R248	02/02/2017	9.76	Call	Bond Future	6,335.1300	6.3351	5,787.6600	5.7877	(8.642)	0	0	0
2016/10/05	R248	02/02/2017	9.77	Call	Bond Future	6,396.6700	6.3967	5,846.7400	5.8467	(8.597)	0	0	0
2016/10/05	R248	02/02/2017	9.78	Call	Bond Future	6,458.3900	6.4584	5,905.8200	5.9058	(8.556)	0	0	0
2016/10/05	R248	04/05/2017	9.66	Call	Bond Future	6,698.9400	6.6989	6,137.2400	6.1372	(8.385)	0	0	0
2016/10/05	R248	04/05/2017			Bond Future	9.3004	96.0822	9.3842	95.2831	0.901	0.0000	0.0000	0
2016/10/05	R248	04/05/2017	9.67	Call	Bond Future	6,754.4100	6.7544	6,190.3000	6.1903	(8.352)	0	0	0
2016/10/05	R248	04/05/2017	9.65	Put	Bond Future	3,386.7500	3.3868	3,626.3000	3.6263	7.073	0	0	0
2016/10/05	R248	04/05/2017	9.67	Put	Bond Future	3,316.9000	3.3169	3,551.9000	3.5519	7.085	0	0	0
2016/10/05	R248	04/05/2017	9.65	Call	Bond Future	6,643.9000	6.6439	6,084.3400	6.0843	(8.422)	0	0	0
2016/10/05	R248	04/05/2017	9.66	Put	Bond Future	3,351.5300	3.3515	3,588.9400	3.5889	7.084	0	0	0

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Total											712277	