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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/10/2016 TO 12/10/2016

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
2016/10/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	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
2016/10/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	2025	03/11/2016			Bond Future	128.6056	128.6056	128.6479	128.6479	0.033	0.0000	0.0000	3,044
2016/10/12	2025	03/11/2016	129.21	Put	Bond Future	604.4300	0.6044	562.0800	0.5621	(7.007)	0	0	0
2016/10/12	2025	03/11/2016	129.23	Put	Bond Future	624.4300	0.6244	582.0800	0.5821	(6.782)	0	0	0
2016/10/12	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	2025	03/11/2016	129.22	Put	Bond Future	614.4300	0.6144	572.0800	0.5721	(6.893)	0	0	0
2016/10/12	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	2030	03/11/2016			Bond Future	9.3245	92.2014	9.2774	92.5309	(0.505)	0.0000	0.0000	26,853
2016/10/12	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	2030	03/11/2016	9.33	Call	Bond Future	38.4800	0.0385	368.0400	0.3680	856.445	0	0	0
2016/10/12	2030	03/11/2016	9.34	Call	Bond Future	108.2500	0.1082	437.8100	0.4378	304.443	0	0	0
2016/10/12	2030	03/11/2016	9.35	Call	Bond Future	177.9500	0.1780	507.5100	0.5075	185.198	0	0	0
2016/10/12	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	2030	02/02/2017	9.29	Put	Bond Future	579.0100	0.5790	244.0300	0.2440	(57.854)	0	0	0
2016/10/12	2030	02/02/2017			Bond Future	9.3737	89.9587	9.3252	90.2936	(0.518)	0.0000	0.0000	444
2016/10/12	2030	02/02/2017	9.31	Put	Bond Future	440.2000	0.4402	105.2200	0.1052	(76.097)	0	0	0
2016/10/12	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	2030	02/02/2017	9.30	Put	Bond Future	509.5700	0.5096	174.5900	0.1746	(65.738)	0	0	0
2016/10/12	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	2030	04/05/2017			Bond Future	9.4193	91.7436	9.3693	92.0843	(0.531)	0.0000	0.0000	0
2016/10/12	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	2030	04/05/2017	9.32	Put	Bond Future	678.3300	0.6783	337.6600	0.3377	(50.222)	0	0	0
2016/10/12	2030	04/05/2017	9.34	Put	Bond Future	541.2000	0.5412	200.5300	0.2005	(62.947)	0	0	0
2016/10/12	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	2030	04/05/2017	9.33	Put	Bond Future	609.7300	0.6097	269.0600	0.2691	(55.872)	0	0	0
2016/10/12	2032	03/11/2016			Bond Future	9.4250	91.4214	9.3729	91.8128	(0.553)	0.0000	0.0000	13,093
2016/10/12	2032	03/11/2016	10.28	Put	Bond Future	23.1400	0.0231	14.5800	0.0146	(36.992)	0	0	0
2016/10/12	2032	03/11/2016	10.30	Put	Bond Future	20.3500	0.0204	12.8300	0.0128	(36.953)	0	0	0
2016/10/12	2032	03/11/2016	10.29	Put	Bond Future	21.7000	0.0217	13.6800	0.0137	(36.959)	0	0	0
2016/10/12	2032	03/11/2016	10.30	Call	Bond Future	6,236.7800	6.2368	6,620.6400	6.6206	6.155	0	0	0
2016/10/12	2032	03/11/2016	10.28	Call	Bond Future	6,104.5800	6.1046	6,487.4000	6.4874	6.271	0	0	0
2016/10/12	2032	03/11/2016	10.29	Call	Bond Future	6,170.6700	6.1707	6,554.0300	6.5540	6.213	0	0	0
2016/10/12	2032	02/02/2017	9.53	Call	Bond Future	2,823.8800	2.8239	3,041.6400	3.0416	7.711	0	0	0
2016/10/12	2032	02/02/2017			Bond Future	9.4765	93.1696	9.4227	93.5678	(0.567)	0.0000	0.0000	0
2016/10/12	2032	02/02/2017	9.51	Call	Bond Future	2,746.4800	2.7465	2,960.7200	2.9607	7.801	0	0	0

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2016/10/12	2032	02/02/2017	9.52	Call	Bond Future	2,785.1400	2.7851	3,000.9400	3.0009	7.748	0	0	0
2016/10/12	2032	02/02/2017	9.51	Put	Bond Future	2,499.2400	2.4992	2,315.3100	2.3153	(7.359)	0	0	0
2016/10/12	2032	02/02/2017	9.53	Put	Bond Future	2,429.6300	2.4296	2,249.2200	2.2492	(7.425)	0	0	0
2016/10/12	2032	02/02/2017	9.52	Put	Bond Future	2,464.3500	2.4644	2,281.9800	2.2820	(7.400)	0	0	0
2016/10/12	2032	04/05/2017	9.45	Call	Bond Future	3,263.6200	3.2636	3,483.5000	3.4835	6.737	0	0	0
2016/10/12	2032	04/05/2017			Bond Future	9.5205	90.8578	9.4652	91.2628	(0.581)	0.0000	0.0000	0
2016/10/12	2032	04/05/2017	9.46	Call	Bond Future	3,299.5700	3.2996	3,519.7000	3.5197	6.671	0	0	0
2016/10/12	2032	04/05/2017	9.44	Put	Bond Future	3,818.8400	3.8188	3,633.2400	3.6332	(4.860)	0	0	0
2016/10/12	2032	04/05/2017	9.46	Put	Bond Future	3,743.0400	3.7430	3,558.2100	3.5582	(4.938)	0	0	0
2016/10/12	2032	04/05/2017	9.44	Call	Bond Future	3,228.1500	3.2281	3,447.5100	3.4475	6.795	0	0	0
2016/10/12	2032	04/05/2017	9.45	Put	Bond Future	3,780.6600	3.7807	3,595.5800	3.5956	(4.895)	0	0	0
2016/10/12	2033	03/11/2016			Bond Future	108.0126	108.0126	107.4455	107.4455	(0.525)	0.0000	0.0000	4,678
2016/10/12	2033	03/11/2016	109.16	Put	Bond Future	1,147.4400	1.1474	1,714.4600	1.7145	49.416	0	0	0
2016/10/12	2033	03/11/2016	109.17	Put	Bond Future	1,157.4400	1.1574	1,724.4600	1.7245	48.989	0	0	0
2016/10/12	2033	03/11/2016	109.18	Put	Bond Future	1,167.4400	1.1674	1,734.4600	1.7345	48.570	0	0	0
2016/10/12	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	2037	03/11/2016	10.35	Call	Bond Future	6,118.6800	6.1187	6,651.9000	6.6519	8.715	0	0	0
2016/10/12	2037	03/11/2016	10.36	Put	Bond Future	47.5500	0.0475	28.1100	0.0281	(40.883)	0	0	0
2016/10/12	2037	03/11/2016			Bond Future	9.5692	92.7984	9.5021	93.3522	(0.702)	0.0000	0.0000	36,770
2016/10/12	2037	03/11/2016	10.36	Call	Bond Future	6,189.4000	6.1894	6,723.7100	6.7237	8.633	0	0	0
2016/10/12	2037	03/11/2016	10.37	Call	Bond Future	6,260.1400	6.2601	6,795.5100	6.7955	8.552	0	0	0
2016/10/12	2037	03/11/2016	10.35	Put	Bond Future	50.3200	0.0503	29.7900	0.0298	(40.799)	0	0	0
2016/10/12	2037	03/11/2016	10.37	Put	Bond Future	44.9100	0.0449	26.5300	0.0265	(40.926)	0	0	0
2016/10/12	2037	02/02/2017	9.68	Put	Bond Future	2,762.8900	2.7629	2,492.7000	2.4927	(9.779)	0	0	0
2016/10/12	2037	02/02/2017			Bond Future	9.6179	90.3167	9.5488	90.8802	(0.718)	0.0000	0.0000	0
2016/10/12	2037	02/02/2017	9.67	Put	Bond Future	2,800.9500	2.8010	2,528.3500	2.5284	(9.732)	0	0	0
2016/10/12	2037	02/02/2017	9.68	Call	Bond Future	3,265.2100	3.2652	3,558.5100	3.5585	8.983	0	0	0
2016/10/12	2037	02/02/2017	9.66	Call	Bond Future	3,180.2800	3.1803	3,468.7600	3.4688	9.071	0	0	0
2016/10/12	2037	02/02/2017	9.67	Call	Bond Future	3,222.7100	3.2227	3,513.6000	3.5136	9.026	0	0	0
2016/10/12	2037	02/02/2017	9.66	Put	Bond Future	2,839.2000	2.8392	2,564.1900	2.5642	(9.686)	0	0	0
2016/10/12	2037	04/05/2017			Bond Future	9.6633	92.1088	9.5923	92.6825	(0.735)	0.0000	0.0000	0
2016/10/12	2037	04/05/2017	9.58	Put	Bond Future	4,338.8000	4.3388	4,054.3000	4.0543	(6.557)	0	0	0
2016/10/12	2037	04/05/2017	9.60	Put	Bond Future	4,254.6200	4.2546	3,971.8900	3.9719	(6.645)	0	0	0
2016/10/12	2037	04/05/2017	9.59	Put	Bond Future	4,296.5400	4.2965	4,012.8000	4.0128	(6.604)	0	0	0
2016/10/12	2037	04/05/2017	9.60	Call	Bond Future	3,743.6400	3.7436	4,034.6500	4.0346	7.773	0	0	0
2016/10/12	2037	04/05/2017	9.58	Call	Bond Future	3,665.3000	3.6653	3,954.5400	3.9545	7.891	0	0	0
2016/10/12	2037	04/05/2017	9.59	Call	Bond Future	3,704.3600	3.7044	3,994.3600	3.9944	7.829	0	0	0
2016/10/12	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	2038	03/11/2016			Bond Future	136.0245	136.0245	136.0691	136.0691	0.033	0.0000	0.0000	20,563
2016/10/12	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	2038	03/11/2016	136.31	Put	Bond Future	285.5000	0.2855	240.9200	0.2409	(15.615)	0	0	0
2016/10/12	2038	03/11/2016	136.33	Put	Bond Future	305.5000	0.3055	260.9200	0.2609	(14.592)	0	0	0
2016/10/12	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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2016/10/12	2038	03/11/2016	136.32	Put	Bond Future	295.5000	0.2955	250.9200	0.2509	(15.086)	0	0	0
2016/10/12	2040	03/11/2016			Bond Future	9.6091	96.7972	9.5370	97.4361	(0.751)	0.0000	0.0000	4,818
2016/10/12	2040	03/11/2016	9.69	Put	Bond Future	1,153.9600	1.1540	867.5200	0.8675	(24.822)	0	0	0
2016/10/12	2040	03/11/2016	9.71	Put	Bond Future	1,082.2200	1.0822	807.8200	0.8078	(25.355)	0	0	0
2016/10/12	2040	03/11/2016	9.70	Put	Bond Future	1,117.6700	1.1177	837.2600	0.8373	(25.089)	0	0	0
2016/10/12	2040	03/11/2016	9.71	Call	Bond Future	1,964.1100	1.9641	2,328.5600	2.3286	18.555	0	0	0
2016/10/12	2040	03/11/2016	9.69	Call	Bond Future	1,862.1400	1.8621	2,214.5500	2.2146	18.925	0	0	0
2016/10/12	2040	03/11/2016	9.70	Call	Bond Future	1,912.7700	1.9128	2,271.2100	2.2712	18.739	0	0	0
2016/10/12	2040	02/02/2017	9.58	Call	Bond Future	2,918.9200	2.9189	3,252.8200	3.2528	11.439	0	0	0
2016/10/12	2040	02/02/2017			Bond Future	9.6575	94.1416	9.5833	94.7919	(0.768)	0.0000	0.0000	0
2016/10/12	2040	02/02/2017	9.59	Call	Bond Future	2,960.6300	2.9606	3,297.3300	3.2973	11.373	0	0	0
2016/10/12	2040	02/02/2017	9.60	Call	Bond Future	3,002.6500	3.0026	3,342.1400	3.3421	11.306	0	0	0
2016/10/12	2040	02/02/2017	9.58	Put	Bond Future	3,598.0800	3.5981	3,281.6500	3.2817	(8.794)	0	0	0
2016/10/12	2040	02/02/2017	9.60	Put	Bond Future	3,505.6800	3.5057	3,194.8400	3.1948	(8.867)	0	0	0
2016/10/12	2040	02/02/2017	9.59	Put	Bond Future	3,551.6600	3.5517	3,238.0300	3.2380	(8.831)	0	0	0
2016/10/12	2040	04/05/2017			Bond Future	9.7025	96.0097	9.6263	96.6718	(0.786)	0.0000	0.0000	0
2016/10/12	2040	04/05/2017	9.62	Put	Bond Future	4,748.1700	4.7482	4,398.3800	4.3984	(7.367)	0	0	0
2016/10/12	2040	04/05/2017	9.64	Put	Bond Future	4,657.8000	4.6578	4,309.9200	4.3099	(7.469)	0	0	0
2016/10/12	2040	04/05/2017	9.62	Call	Bond Future	4,030.9500	4.0310	4,343.2300	4.3432	7.747	0	0	0
2016/10/12	2040	04/05/2017	9.63	Put	Bond Future	4,702.6700	4.7027	4,353.8400	4.3538	(7.418)	0	0	0
2016/10/12	2040	04/05/2017	9.63	Call	Bond Future	4,072.8200	4.0728	4,386.0600	4.3861	7.691	0	0	0
2016/10/12	2040	04/05/2017	9.64	Call	Bond Future	4,115.1900	4.1152	4,429.3800	4.4294	7.635	0	0	0
2016/10/12	2044	03/11/2016			Bond Future	9.6287	93.9316	9.5566	94.5767	(0.749)	0.0000	0.0000	19,783
2016/10/12	2044	03/11/2016	10.42	Call	Bond Future	6,659.3000	6.6593	7,276.6600	7.2767	9.271	0	0	0
2016/10/12	2044	03/11/2016	10.41	Put	Bond Future	62.6500	0.0626	33.6800	0.0337	(46.241)	0	0	0
2016/10/12	2044	03/11/2016	10.43	Put	Bond Future	56.5400	0.0565	30.0600	0.0301	(46.834)	0	0	0
2016/10/12	2044	03/11/2016	10.42	Put	Bond Future	59.5400	0.0595	31.8300	0.0318	(46.540)	0	0	0
2016/10/12	2044	03/11/2016	10.43	Call	Bond Future	6,734.3900	6.7344	7,352.9800	7.3530	9.186	0	0	0
2016/10/12	2044	03/11/2016	10.41	Call	Bond Future	6,584.2000	6.5842	7,200.3000	7.2003	9.357	0	0	0
2016/10/12	2044	02/02/2017			Bond Future	9.6756	91.3464	9.6015	92.0030	(0.766)	0.0000	0.0000	0
2016/10/12	2044	02/02/2017	9.77	Call	Bond Future	3,746.3200	3.7463	4,074.1100	4.0741	8.750	0	0	0
2016/10/12	2044	02/02/2017	9.76	Put	Bond Future	2,960.9900	2.9610	2,629.6000	2.6296	(11.192)	0	0	0
2016/10/12	2044	02/02/2017	9.78	Put	Bond Future	2,881.7900	2.8818	2,555.5700	2.5556	(11.320)	0	0	0
2016/10/12	2044	02/02/2017	9.77	Put	Bond Future	2,921.2800	2.9213	2,592.4800	2.5925	(11.255)	0	0	0
2016/10/12	2044	02/02/2017	9.78	Call	Bond Future	3,793.4900	3.7935	4,123.8600	4.1239	8.709	0	0	0
2016/10/12	2044	02/02/2017	9.76	Call	Bond Future	3,699.2300	3.6992	4,024.4300	4.0244	8.791	0	0	0
2016/10/12	2044	04/05/2017			Bond Future	9.7193	93.1590	9.6433	93.8275	(0.783)	0.0000	0.0000	0
2016/10/12	2044	04/05/2017	9.67	Call	Bond Future	4,262.3100	4.2623	4,558.0300	4.5580	6.938	0	0	0
2016/10/12	2044	04/05/2017	9.66	Put	Bond Future	4,739.9500	4.7400	4,366.1300	4.3661	(7.887)	0	0	0
2016/10/12	2044	04/05/2017	9.68	Put	Bond Future	4,649.7200	4.6497	4,277.9100	4.2779	(7.996)	0	0	0
2016/10/12	2044	04/05/2017	9.67	Put	Bond Future	4,694.8000	4.6948	4,321.9900	4.3220	(7.941)	0	0	0
2016/10/12	2044	04/05/2017	9.68	Call	Bond Future	4,305.2100	4.3052	4,601.9300	4.6019	6.892	0	0	0
2016/10/12	2044	04/05/2017	9.66	Call	Bond Future	4,219.3500	4.2194	4,514.0600	4.5141	6.985	0	0	0
2016/10/12	2046	03/11/2016	137.07	Put	Bond Future	2,758.8400	2.7588	2,713.7300	2.7137	(1.635)	0	0	0
2016/10/12	2046	03/11/2016			Bond Future	134.3112	134.3112	134.3563	134.3563	0.034	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
2016/10/12	2046	03/11/2016	137.09	Put	Bond Future	2,778.8400	2.7788	2,733.7300	2.7337	(1.623)	0	0	0
2016/10/12	2046	03/11/2016	137.08	Put	Bond Future	2,768.8400	2.7688	2,723.7300	2.7237	(1.629)	0	0	0
2016/10/12	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	2050	03/11/2016	149.52	Put	Bond Future	5,481.1200	5.4811	5,432.8100	5.4328	(0.881)	0	0	0
2016/10/12	2050	03/11/2016			Bond Future	144.0389	144.0389	144.0872	144.0872	0.034	0.0000	0.0000	21,628
2016/10/12	2050	03/11/2016	149.54	Put	Bond Future	5,501.1200	5.5011	5,452.8100	5.4528	(0.878)	0	0	0
2016/10/12	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	2050	03/11/2016	149.53	Put	Bond Future	5,491.1200	5.4911	5,442.8100	5.4428	(0.880)	0	0	0
2016/10/12	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	AL37	03/11/2016			Index Future	502.4930	502.4930	503.0710	503.0710	0.115	0.0000	0.0000	9
2016/10/12	AL37	02/02/2017			Index Future	512.1000	512.1000	512.6870	512.6870	0.115	0.0000	0.0000	0
2016/10/12	AL7T	03/11/2016			Index Future	578.6800	578.6800	580.1440	580.1440	0.253	0.0000	0.0000	2
2016/10/12	AL7T	02/02/2017			Index Future	589.7440	589.7440	591.2330	591.2330	0.252	0.0000	0.0000	0
2016/10/12	ALBI	03/11/2016			Index Future	526.9100	526.9100	529.0140	529.0140	0.399	0.0000	0.0000	604
2016/10/12	ALBI	02/02/2017			Index Future	536.9840	536.9840	539.1250	539.1250	0.399	0.0000	0.0000	19
2016/10/12	ALBI	04/05/2017			Index Future	547.6320	547.6320	549.8120	549.8120	0.398	0.0000	0.0000	0
2016/10/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	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
2016/10/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/10/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	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
2016/10/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/12	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	EL28	03/11/2016			Bond Future	129.8880	129.8880	128.6501	128.6501	(0.953)	0.0000	0.0000	0
2016/10/12	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	EL28	03/11/2016	132.15	Put	Bond Future	2,262.0000	2.2620	3,499.9100	3.4999	54.726	0	0	0
2016/10/12	EL28	03/11/2016	132.17	Put	Bond Future	2,282.0000	2.2820	3,519.9100	3.5199	54.247	0	0	0
2016/10/12	EL28	03/11/2016	132.16	Put	Bond Future	2,272.0000	2.2720	3,509.9100	3.5099	54.485	0	0	0
2016/10/12	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	EL28	02/02/2017			Bond Future	132.3800	132.3800	131.1172	131.1172	(0.954)	0.0000	0.0000	0
2016/10/12	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	EL28	02/02/2017	135.10	Put	Bond Future	2,720.0400	2.7200	3,982.7600	3.9828	46.423	0	0	0
2016/10/12	EL28	02/02/2017	135.12	Put	Bond Future	2,740.0400	2.7400	4,002.7600	4.0028	46.084	0	0	0
2016/10/12	EL28	02/02/2017	135.11	Put	Bond Future	2,730.0400	2.7300	3,992.7600	3.9928	46.253	0	0	0
2016/10/12	EL28	04/05/2017			Bond Future	133.3318	133.3318	132.0424	132.0424	(0.967)	0.0000	0.0000	0
2016/10/12	EL28	04/05/2017	137.90	Put	Bond Future	4,568.1700	4.5682	5,857.5600	5.8576	28.226	0	0	0
2016/10/12	EL28	04/05/2017	137.92	Put	Bond Future	4,588.1700	4.5882	5,877.5600	5.8776	28.102	0	0	0
2016/10/12	EL28	04/05/2017	137.91	Put	Bond Future	4,578.1700	4.5782	5,867.5600	5.8676	28.164	0	0	0
2016/10/12	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	ES33	03/11/2016			Bond Future	10.4484	77.9527	10.3851	78.3622	(0.605)	0.0000	0.0000	8,789
2016/10/12	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	ES33	03/11/2016	11.31	Call	Bond Future	5,266.1200	5.2661	5,675.6100	5.6756	7.776	0	0	0
2016/10/12	ES33	03/11/2016	11.29	Call	Bond Future	5,150.2100	5.1502	5,559.7000	5.5597	7.951	0	0	0
2016/10/12	ES33	03/11/2016	11.30	Call	Bond Future	5,208.2000	5.2082	5,617.6900	5.6177	7.862	0	0	0
2016/10/12	ES33	02/02/2017			Bond Future	10.5314	79.4433	10.4662	79.8600	(0.620)	0.0000	0.0000	0
2016/10/12	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	ES33	02/02/2017	10.59	Call	Bond Future	371.1400	0.3711	787.8300	0.7878	112.273	0	0	0
2016/10/12	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	ES33	02/02/2017	10.60	Call	Bond Future	434.2300	0.4342	850.9200	0.8509	95.961	0	0	0
2016/10/12	ES33	02/02/2017	10.61	Call	Bond Future	497.2400	0.4972	913.9300	0.9139	83.801	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
2016/10/12	ES33	04/05/2017			Bond Future	10.6054	77.2245	10.5381	77.6485	(0.634)	0.0000	0.0000	0
2016/10/12	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	75.1500	0.0751	100.000	0	0	0
2016/10/12	ES33	04/05/2017	10.54	Put	Bond Future	412.1500	0.4122	0.0000	0.0000	(100.000)	0	0	0
2016/10/12	ES33	04/05/2017	10.56	Put	Bond Future	285.7200	0.2857	0.0000	0.0000	(100.000)	0	0	0
2016/10/12	ES33	04/05/2017	10.55	Put	Bond Future	348.9000	0.3489	0.0000	0.0000	(100.000)	0	0	0
2016/10/12	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	138.3300	0.1383	100.000	0	0	0
2016/10/12	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	11.9000	0.0119	100.000	0	0	0
2016/10/12	ES42	03/11/2016			Bond Future	10.5617	82.2193	10.4936	82.7261	(0.644)	0.0000	0.0000	8,777
2016/10/12	ES42	02/02/2017			Bond Future	10.6392	83.7916	10.5691	84.3073	(0.659)	0.0000	0.0000	0
2016/10/12	ES42	04/05/2017			Bond Future	10.7125	81.1906	10.6402	81.7156	(0.675)	0.0000	0.0000	0
2016/10/12	GOVI	03/11/2016	476.11	Call	GOVI	490,890.0000	49.0890	509,150.0000	50.9150	3.720	0	0	0
2016/10/12	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	GOVI	03/11/2016			GOVI	525.1990	525.1990	527.0250	527.0250	0.348	0.0000	0.0000	414
2016/10/12	GOVI	03/11/2016	476.12	Call	GOVI	490,790.0000	49.0790	509,050.0000	50.9050	3.721	0	0	0
2016/10/12	GOVI	03/11/2016	476.13	Call	GOVI	490,690.0000	49.0690	508,950.0000	50.8950	3.721	0	0	0
2016/10/12	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	GOVI	02/02/2017	533.34	Call	GOVI	19,010.0000	1.9010	37,590.0000	3.7590	97.738	0	0	0
2016/10/12	GOVI	02/02/2017			GOVI	535.2410	535.2410	537.0990	537.0990	0.347	0.0000	0.0000	27
2016/10/12	GOVI	02/02/2017	533.32	Call	GOVI	19,210.0000	1.9210	37,790.0000	3.7790	96.720	0	0	0
2016/10/12	GOVI	02/02/2017	533.33	Call	GOVI	19,110.0000	1.9110	37,690.0000	3.7690	97.227	0	0	0
2016/10/12	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	GOVI	04/05/2017			GOVI	545.8540	545.8540	547.7450	547.7450	0.346	0.0000	0.0000	0
2016/10/12	GOVI	04/05/2017	262.19	Call	GOVI	2,836,640.0000	283.6640	2,855,550.0000	285.5550	0.667	0	0	0
2016/10/12	GOVI	04/05/2017	262.20	Call	GOVI	2,836,540.0000	283.6540	2,855,450.0000	285.5450	0.667	0	0	0
2016/10/12	GOVI	04/05/2017	262.18	Call	GOVI	2,836,740.0000	283.6740	2,855,650.0000	285.5650	0.667	0	0	0
2016/10/12	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/10/12	IGOV	03/11/2016			Index Future	250.0020	250.0020	249.9960	249.9960	(0.002)	0.0000	0.0000	1,021
2016/10/12	IGOV	02/02/2017			Index Future	254.7970	254.7970	254.7900	254.7900	(0.003)	0.0000	0.0000	57
2016/10/12	IGOV	04/05/2017			Index Future	259.8650	259.8650	259.8550	259.8550	(0.004)	0.0000	0.0000	0
2016/10/12	ILBI	03/11/2016			Index Future	677.6310	677.6310	677.8540	677.8540	0.033	0.0000	0.0000	0
2016/10/12	ILBI	02/02/2017			Index Future	690.7520	690.7520	690.9780	690.9780	0.033	0.0000	0.0000	155
2016/10/12	IS01	19/12/2016			Interest Rate Swap	100.0686	100.0686	100.0686	100.0686	0.000	0.0000	0.0000	0
2016/10/12	IS01	16/03/2017			Interest Rate Swap	100.0293	100.0293	100.0254	100.0254	(0.004)	0.0000	0.0000	0
2016/10/12	IS01	15/06/2017			Interest Rate Swap	99.6855	99.6855	99.6741	99.6741	(0.011)	0.0000	0.0000	0
2016/10/12	IS01	21/09/2017			Interest Rate Swap	99.7735	99.7735	99.7579	99.7579	(0.016)	0.0000	0.0000	0
2016/10/12	IS01	21/12/2017			Interest Rate Swap	100.0836	100.0836	100.0652	100.0652	(0.018)	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
2016/10/12	IS02	18/12/2017			Interest Rate Swap	100.1091	100.1091	100.0914	100.0914	(0.018)	0.0000	0.0000	0
2016/10/12	IS02	16/03/2018			Interest Rate Swap	99.4450	99.4450	99.4194	99.4194	(0.026)	0.0000	0.0000	0
2016/10/12	IS02	15/06/2018			Interest Rate Swap	99.1631	99.1631	99.1265	99.1265	(0.037)	0.0000	0.0000	0
2016/10/12	IS02	21/09/2018			Interest Rate Swap	99.2794	99.2794	99.2427	99.2427	(0.037)	0.0000	0.0000	0
2016/10/12	IS02	21/12/2018			Interest Rate Swap	99.8300	99.8300	99.7900	99.7900	(0.040)	0.0000	0.0000	0
2016/10/12	IS05	17/12/2020			Interest Rate Swap	98.4983	98.4983	98.5167	98.5167	0.019	0.0000	0.0000	0
2016/10/12	IS05	16/03/2021			Interest Rate Swap	97.8727	97.8727	97.8979	97.8979	0.026	0.0000	0.0000	0
2016/10/12	IS05	15/06/2021			Interest Rate Swap	97.2149	97.2149	97.2454	97.2454	0.031	0.0000	0.0000	0
2016/10/12	IS05	21/09/2021			Interest Rate Swap	97.5197	97.5197	97.5569	97.5569	0.038	0.0000	0.0000	0
2016/10/12	IS05	21/12/2021			Interest Rate Swap	99.7750	99.7750	99.8211	99.8211	0.046	0.0000	0.0000	50
2016/10/12	IS10	17/12/2025			Interest Rate Swap	98.8918	98.8918	98.9562	98.9562	0.065	0.0000	0.0000	0
2016/10/12	IS10	16/03/2026			Interest Rate Swap	96.0143	96.0143	96.0839	96.0839	0.072	0.0000	0.0000	0
2016/10/12	IS10	15/06/2026			Interest Rate Swap	94.8201	94.8201	94.8949	94.8949	0.079	0.0000	0.0000	0
2016/10/12	IS10	21/09/2026			Interest Rate Swap	96.9210	96.9210	96.9993	96.9993	0.081	0.0000	0.0000	0
2016/10/12	IS10	21/12/2026			Interest Rate Swap	100.5745	100.5745	100.6530	100.6530	0.078	0.0000	0.0000	0
2016/10/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/10/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/10/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/10/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/10/12	JBAF	19/10/2016			Jibar Tradeable Future	7.3600	92.6400	7.3700	92.6300	0.136	0.0000	0.0000	0
2016/10/12	JBAF	16/11/2016			Jibar Tradeable Future	7.3800	92.6200	7.4000	92.6000	0.271	0.0000	0.0000	0
2016/10/12	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.4800	92.5200	0.809	0.0000	0.0000	10,000
2016/10/12	JBAF	18/01/2017			Jibar Tradeable Future	7.4400	92.5600	7.5100	92.4900	0.941	0.0000	0.0000	0
2016/10/12	JBAF	15/02/2017			Jibar Tradeable Future	7.4700	92.5300	7.5700	92.4300	1.339	0.0000	0.0000	0
2016/10/12	JBAF	15/03/2017			Jibar Tradeable Future	7.4700	92.5300	7.5800	92.4200	1.473	0.0000	0.0000	1,000
2016/10/12	JBAF	21/06/2017			Jibar Tradeable Future	7.5100	92.4900	7.7000	92.3000	2.530	0.0000	0.0000	0
2016/10/12	JBAF	20/09/2017			Jibar Tradeable Future	7.5100	92.4900	7.7200	92.2800	2.796	0.0000	0.0000	0
2016/10/12	JBAF	20/12/2017			Jibar Tradeable Future	7.5000	92.5000	7.7300	92.2700	3.067	0.0000	0.0000	0
2016/10/12	JBAF	20/03/2018			Jibar Tradeable Future	7.5000	92.5000	7.7400	92.2600	3.200	0.0000	0.0000	0
2016/10/12	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/10/12	JBAF	19/09/2018			Jibar Tradeable Future	7.5000	92.5000	7.7400	92.2600	3.200	0.0000	0.0000	0
2016/10/12	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/10/12	R023	03/11/2016	9.73	Put	Bond Future	0.4500	0.0005	0.3500	0.0004	(22.222)	0	0	0
2016/10/12	R023	03/11/2016			Bond Future	8.5747	97.5029	8.5426	97.6531	(0.374)	0.0000	0.0000	14,556
2016/10/12	R023	03/11/2016	9.75	Put	Bond Future	0.3700	0.0004	0.2900	0.0003	(21.622)	0	0	0
2016/10/12	R023	03/11/2016	9.73	Call	Bond Future	5,222.9800	5.2230	5,373.1000	5.3731	2.874	0	0	0
2016/10/12	R023	03/11/2016	9.74	Put	Bond Future	0.4100	0.0004	0.3200	0.0003	(21.951)	0	0	0
2016/10/12	R023	03/11/2016	9.74	Call	Bond Future	5,266.5800	5.2666	5,416.7100	5.4167	2.851	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
2016/10/12	R023	03/11/2016	9.75	Call	Bond Future	5,310.1500	5.3101	5,460.2900	5.4603	2.827	0	0	0
2016/10/12	R023	02/02/2017	8.85	Call	Bond Future	2,027.2700	2.0273	2,137.2100	2.1372	5.423	0	0	0
2016/10/12	R023	02/02/2017			Bond Future	8.6222	99.3675	8.5886	99.5197	(0.390)	0.0000	0.0000	0
2016/10/12	R023	02/02/2017	8.86	Call	Bond Future	2,055.1500	2.0551	2,165.7300	2.1657	5.381	0	0	0
2016/10/12	R023	02/02/2017	8.84	Put	Bond Future	1,019.7100	1.0197	976.8100	0.9768	(4.207)	0	0	0
2016/10/12	R023	02/02/2017	8.86	Put	Bond Future	985.9600	0.9860	944.3400	0.9443	(4.221)	0	0	0
2016/10/12	R023	02/02/2017	8.84	Call	Bond Future	1,999.5700	1.9996	2,108.8700	2.1089	5.466	0	0	0
2016/10/12	R023	02/02/2017	8.85	Put	Bond Future	1,002.7300	1.0027	960.4700	0.9605	(4.214)	0	0	0
2016/10/12	R023	04/05/2017	8.61	Call	Bond Future	1,779.9100	1.7799	1,887.7200	1.8877	6.057	0	0	0
2016/10/12	R023	04/05/2017			Bond Future	8.6516	97.4047	8.6165	97.5589	(0.406)	0.0000	0.0000	0
2016/10/12	R023	04/05/2017	8.59	Call	Bond Future	1,736.7600	1.7368	1,844.0000	1.8440	6.175	0	0	0
2016/10/12	R023	04/05/2017	8.60	Call	Bond Future	1,758.2600	1.7583	1,865.7800	1.8658	6.115	0	0	0
2016/10/12	R023	04/05/2017	8.59	Put	Bond Future	2,007.1400	2.0071	1,960.2400	1.9602	(2.337)	0	0	0
2016/10/12	R023	04/05/2017	8.61	Put	Bond Future	1,962.4100	1.9624	1,916.0800	1.9161	(2.361)	0	0	0
2016/10/12	R023	04/05/2017	8.60	Put	Bond Future	1,984.6900	1.9847	1,938.0700	1.9381	(2.349)	0	0	0
2016/10/12	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	R035	03/11/2016			Bond Future	9.5054	96.2466	9.4431	96.7619	(0.655)	0.0000	0.0000	4,673
2016/10/12	R035	03/11/2016	9.59	Call	Bond Future	693.4300	0.6934	1,208.7700	1.2088	74.318	0	0	0
2016/10/12	R035	03/11/2016	9.57	Call	Bond Future	530.2000	0.5302	1,045.5400	1.0455	97.197	0	0	0
2016/10/12	R035	03/11/2016	9.58	Call	Bond Future	611.8700	0.6119	1,127.2100	1.1272	84.224	0	0	0
2016/10/12	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	R035	02/02/2017			Bond Future	9.5584	98.0871	9.4942	98.6114	(0.671)	0.0000	0.0000	0
2016/10/12	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	129.3000	0.1293	100.000	0	0	0
2016/10/12	R035	02/02/2017	9.50	Put	Bond Future	477.0300	0.4770	0.0000	0.0000	(100.000)	0	0	0
2016/10/12	R035	02/02/2017	9.51	Put	Bond Future	395.0200	0.3950	0.0000	0.0000	(100.000)	0	0	0
2016/10/12	R035	02/02/2017	9.52	Put	Bond Future	313.1100	0.3131	0.0000	0.0000	(100.000)	0	0	0
2016/10/12	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	211.2100	0.2112	100.000	0	0	0
2016/10/12	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	47.2900	0.0473	100.000	0	0	0
2016/10/12	R035	04/05/2017	9.55	Put	Bond Future	409.7000	0.4097	0.0000	0.0000	(100.000)	0	0	0
2016/10/12	R035	04/05/2017			Bond Future	9.6007	95.5280	9.5347	96.0616	(0.687)	0.0000	0.0000	0
2016/10/12	R035	04/05/2017	9.54	Put	Bond Future	490.8900	0.4909	0.0000	0.0000	(100.000)	0	0	0
2016/10/12	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	123.9400	0.1239	100.000	0	0	0
2016/10/12	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	42.7500	0.0428	100.000	0	0	0
2016/10/12	R035	04/05/2017	9.53	Put	Bond Future	572.1900	0.5722	38.5500	0.0386	(93.263)	0	0	0
2016/10/12	R186	03/11/2016	8.82	Put	Bond Future	1,480.9800	1.4810	1,299.0000	1.2990	(12.288)	0	0	150
2016/10/12	R186	03/11/2016	9.40	Put	Bond Future	141.0700	0.1411	106.9000	0.1069	(24.222)	0	0	0
2016/10/12	R186	03/11/2016			Bond Future	8.9343	114.2829	8.8922	114.5788	(0.471)	8.9305	8.9305	87,480
2016/10/12	R186	03/11/2016	8.30	Put	Bond Future	4,616.7300	4.6167	4,332.9000	4.3329	(6.148)	0	0	0
2016/10/12	R186	03/11/2016	8.52	Put	Bond Future	3,120.3200	3.1203	2,863.8500	2.8638	(8.219)	0	0	150
2016/10/12	R186	03/11/2016	8.95	Put	Bond Future	977.7800	0.9778	833.1100	0.8331	(14.796)	0	0	0
2016/10/12	R186	03/11/2016	9.20	Put	Bond Future	368.3600	0.3684	295.0700	0.2951	(19.896)	0	0	0
2016/10/12	R186	03/11/2016	8.97	Put	Bond Future	912.2200	0.9122	773.3900	0.7734	(15.219)	0	0	0
2016/10/12	R186	03/11/2016	8.96	Put	Bond Future	944.5500	0.9445	802.8600	0.8029	(15.001)	0	0	0
2016/10/12	R186	03/11/2016	9.10	Call	Bond Future	1,715.9500	1.7159	1,911.8000	1.9118	11.414	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
2016/10/12	R186	03/11/2016	9.66	Call	Bond Future	4,973.0000	4.9730	5,259.2700	5.2593	5.756	0	0	0
2016/10/12	R186	03/11/2016	8.30	Call	Bond Future	38.0000	0.0380	50.0200	0.0500	31.632	0	0	150
2016/10/12	R186	03/11/2016	8.90	Call	Bond Future	914.3700	0.9144	1,051.0700	1.0511	14.950	0	0	0
2016/10/12	R186	03/11/2016	8.97	Call	Bond Future	1,162.7600	1.1628	1,319.7800	1.3198	13.504	0	0	0
2016/10/12	R186	03/11/2016	9.71	Call	Bond Future	5,293.6000	5.2936	5,582.2100	5.5822	5.452	0	0	0
2016/10/12	R186	03/11/2016	8.52	Call	Bond Future	158.2800	0.1583	197.6600	0.1977	24.880	0	0	0
2016/10/12	R186	03/11/2016	8.82	Call	Bond Future	674.5000	0.6745	788.3700	0.7884	16.882	0	0	0
2016/10/12	R186	03/11/2016	8.95	Call	Bond Future	1,088.1700	1.0882	1,239.3500	1.2394	13.893	0	0	0
2016/10/12	R186	03/11/2016	9.20	Call	Bond Future	2,213.4000	2.2134	2,435.9600	2.4360	10.055	0	0	1,425
2016/10/12	R186	03/11/2016	8.90	Put	Bond Future	1,155.4100	1.1554	996.2600	0.9963	(13.774)	0	0	5,092
2016/10/12	R186	03/11/2016	9.40	Call	Bond Future	3,347.2500	3.3473	3,608.9300	3.6089	7.818	0	0	1,425
2016/10/12	R186	03/11/2016	9.66	Put	Bond Future	31.8400	0.0318	22.2600	0.0223	(30.088)	0	0	0
2016/10/12	R186	03/11/2016	9.71	Put	Bond Future	23.1900	0.0232	15.9500	0.0160	(31.220)	0	0	0
2016/10/12	R186	03/11/2016	8.96	Call	Bond Future	1,125.0500	1.1250	1,279.2100	1.2792	13.703	0	0	0
2016/10/12	R186	03/11/2016	9.10	Put	Bond Future	560.3000	0.5603	460.3000	0.4603	(17.848)	0	0	108
2016/10/12	R186	02/02/2017	8.81	Put	Bond Future	2,901.8900	2.9019	2,765.4400	2.7654	(4.702)	0	0	0
2016/10/12	R186	02/02/2017	9.40	Call	Bond Future	3,986.7100	3.9867	4,216.7500	4.2168	5.770	0	0	0
2016/10/12	R186	02/02/2017	8.00	Put	Bond Future	7,324.9100	7.3249	7,077.0400	7.0770	(3.384)	0	0	0
2016/10/12	R186	02/02/2017			Bond Future	8.9814	111.1655	8.9378	111.4660	(0.486)	0.0000	0.0000	2,681
2016/10/12	R186	02/02/2017	8.43	Put	Bond Future	4,704.9500	4.7050	4,514.3600	4.5144	(4.051)	0	0	0
2016/10/12	R186	02/02/2017	8.80	Put	Bond Future	2,942.0000	2.9420	2,804.7600	2.8048	(4.665)	0	0	0
2016/10/12	R186	02/02/2017	8.90	Put	Bond Future	2,557.7400	2.5577	2,428.5200	2.4285	(5.052)	0	0	750
2016/10/12	R186	02/02/2017	9.50	Call	Bond Future	4,460.4000	4.4604	4,701.2900	4.7013	5.401	0	0	0
2016/10/12	R186	02/02/2017	8.87	Call	Bond Future	1,899.4100	1.8994	2,068.2600	2.0683	8.890	0	0	0
2016/10/12	R186	02/02/2017	8.60	Call	Bond Future	1,166.0700	1.1661	1,301.8900	1.3019	11.648	0	0	7,000
2016/10/12	R186	02/02/2017	8.81	Call	Bond Future	1,714.5300	1.7145	1,878.5900	1.8786	9.569	0	0	0
2016/10/12	R186	02/02/2017	8.00	Call	Bond Future	286.1000	0.2861	338.7400	0.3387	18.399	0	0	7,000
2016/10/12	R186	02/02/2017	8.37	Call	Bond Future	720.6200	0.7206	821.7100	0.8217	14.028	0	0	500
2016/10/12	R186	02/02/2017	8.79	Call	Bond Future	1,655.4200	1.6554	1,817.9100	1.8179	9.816	0	0	0
2016/10/12	R186	02/02/2017	8.87	Put	Bond Future	2,669.1200	2.6691	2,537.4600	2.5375	(4.933)	0	0	500
2016/10/12	R186	02/02/2017	8.43	Call	Bond Future	822.5800	0.8226	932.5000	0.9325	13.363	0	0	750
2016/10/12	R186	02/02/2017	8.80	Call	Bond Future	1,684.8200	1.6848	1,848.0900	1.8481	9.691	0	0	0
2016/10/12	R186	02/02/2017	8.90	Call	Bond Future	1,996.0700	1.9961	2,167.3600	2.1674	8.581	0	0	0
2016/10/12	R186	02/02/2017	9.50	Put	Bond Future	970.0500	0.9700	910.4300	0.9104	(6.146)	0	0	13,500
2016/10/12	R186	02/02/2017	9.40	Put	Bond Future	1,157.5700	1.1576	1,087.1000	1.0871	(6.088)	0	0	750
2016/10/12	R186	02/02/2017	8.60	Put	Bond Future	3,832.0400	3.8320	3,667.3500	3.6674	(4.298)	0	0	0
2016/10/12	R186	02/02/2017	8.37	Put	Bond Future	5,036.5200	5.0365	4,837.1000	4.8371	(3.959)	0	0	0
2016/10/12	R186	02/02/2017	8.79	Put	Bond Future	2,982.4700	2.9825	2,844.4500	2.8444	(4.628)	0	0	0
2016/10/12	R186	04/05/2017			Bond Future	9.0204	113.3709	8.9752	113.6761	(0.501)	0.0000	0.0000	0
2016/10/12	R186	04/05/2017	8.89	Put	Bond Future	3,485.8700	3.4859	3,372.8000	3.3728	(3.244)	0	0	0
2016/10/12	R186	04/05/2017	8.91	Put	Bond Future	3,414.2700	3.4143	3,301.3700	3.3014	(3.307)	0	0	0
2016/10/12	R186	04/05/2017	8.90	Put	Bond Future	3,449.9300	3.4499	3,336.9500	3.3369	(3.275)	0	0	0
2016/10/12	R186	04/05/2017	8.91	Call	Bond Future	2,667.2000	2.6672	2,859.4600	2.8595	7.208	0	0	0
2016/10/12	R186	04/05/2017	8.89	Call	Bond Future	2,602.7100	2.6027	2,794.8000	2.7948	7.380	0	0	0
2016/10/12	R186	04/05/2017	8.90	Call	Bond Future	2,634.8400	2.6348	2,827.0200	2.8270	7.294	0	0	0
2016/10/12	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	R197	03/11/2016	303.57	Put	Bond Future	347.8200	0.3478	249.6500	0.2496	(28.224)	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
2016/10/12	R197	03/11/2016			Bond Future	303.2222	303.2222	303.3203	303.3203	0.032	0.0000	0.0000	875
2016/10/12	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	R197	03/11/2016	303.56	Put	Bond Future	337.8200	0.3378	239.6500	0.2396	(29.060)	0	0	0
2016/10/12	R197	03/11/2016	303.58	Put	Bond Future	357.8200	0.3578	259.6500	0.2596	(27.436)	0	0	0
2016/10/12	R202	03/11/2016	253.85	Put	Bond Future	3,565.3300	3.5653	3,482.3700	3.4824	(2.327)	0	0	0
2016/10/12	R202	03/11/2016			Bond Future	250.2847	250.2847	250.3676	250.3676	0.033	0.0000	0.0000	35,840
2016/10/12	R202	03/11/2016	253.87	Put	Bond Future	3,585.3300	3.5853	3,502.3700	3.5024	(2.314)	0	0	0
2016/10/12	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	R202	03/11/2016	253.86	Put	Bond Future	3,575.3300	3.5753	3,492.3700	3.4924	(2.320)	0	0	0
2016/10/12	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	R203	03/11/2016	8.86	Call	Bond Future	918.6700	0.9187	950.5900	0.9506	3.475	0	0	0
2016/10/12	R203	03/11/2016			Bond Future	7.7222	101.6411	7.6829	101.6730	(0.508)	0.0000	0.0000	23,644
2016/10/12	R203	03/11/2016	8.84	Call	Bond Future	902.6300	0.9026	934.5600	0.9346	3.537	0	0	0
2016/10/12	R203	03/11/2016	8.85	Call	Bond Future	910.6500	0.9106	942.5800	0.9426	3.506	0	0	0
2016/10/12	R203	03/11/2016	8.84	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2016/10/12	R203	03/11/2016	8.86	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/12	R203	03/11/2016	8.85	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2016/10/12	R203	02/02/2017	7.70	Call	Bond Future	135.8500	0.1359	153.0800	0.1531	12.683	0	0	0
2016/10/12	R203	02/02/2017	7.71	Put	Bond Future	156.4500	0.1564	142.2300	0.1422	(9.089)	0	0	0
2016/10/12	R203	02/02/2017			Bond Future	7.7409	103.5848	7.6861	103.6164	(0.707)	0.0000	0.0000	0
2016/10/12	R203	02/02/2017	7.71	Call	Bond Future	138.6000	0.1386	156.0300	0.1560	12.576	0	0	0
2016/10/12	R203	02/02/2017	7.72	Call	Bond Future	141.6300	0.1416	159.2600	0.1593	12.448	0	0	0
2016/10/12	R203	02/02/2017	7.70	Put	Bond Future	159.4800	0.1595	145.0600	0.1451	(9.042)	0	0	0
2016/10/12	R203	02/02/2017	7.72	Put	Bond Future	153.6900	0.1537	139.6700	0.1397	(9.122)	0	0	0
2016/10/12	R203	04/05/2017	6.91	Call	Bond Future	46.7000	0.0467	59.1100	0.0591	26.574	0	0	0
2016/10/12	R203	04/05/2017	6.92	Put	Bond Future	221.8600	0.2219	203.0400	0.2030	(8.483)	0	0	0
2016/10/12	R203	04/05/2017			Bond Future	7.4170	101.4652	7.3279	101.4964	(1.200)	0.0000	0.0000	0
2016/10/12	R203	04/05/2017	6.92	Call	Bond Future	47.9000	0.0479	60.2000	0.0602	25.678	0	0	0
2016/10/12	R203	04/05/2017	6.93	Call	Bond Future	48.8600	0.0489	61.3100	0.0613	25.481	0	0	0
2016/10/12	R203	04/05/2017	6.91	Put	Bond Future	224.1700	0.2242	205.4600	0.2055	(8.346)	0	0	0
2016/10/12	R203	04/05/2017	6.93	Put	Bond Future	219.3100	0.2193	200.6400	0.2006	(8.513)	0	0	0
2016/10/12	R204	03/11/2016			Bond Future	7.9112	103.2161	7.8791	103.2778	(0.406)	0.0000	0.0000	30,921
2016/10/12	R204	03/11/2016	9.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	R204	03/11/2016	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	R204	03/11/2016	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	R204	03/11/2016	9.22	Call	Bond Future	2,471.4800	2.4715	2,533.1200	2.5331	2.494	0	0	0
2016/10/12	R204	03/11/2016	9.21	Call	Bond Future	2,452.8900	2.4529	2,514.5300	2.5145	2.513	0	0	0
2016/10/12	R204	03/11/2016	9.23	Call	Bond Future	2,490.0600	2.4901	2,551.7000	2.5517	2.475	0	0	0
2016/10/12	R204	02/02/2017	8.28	Call	Bond Future	811.0400	0.8110	860.4900	0.8605	6.097	0	0	0
2016/10/12	R204	02/02/2017			Bond Future	7.9356	101.1497	7.8994	101.2116	(0.457)	0.0000	0.0000	0
2016/10/12	R204	02/02/2017	8.29	Call	Bond Future	823.0200	0.8230	872.7300	0.8727	6.040	0	0	0
2016/10/12	R204	02/02/2017	8.30	Call	Bond Future	835.2700	0.8353	885.0400	0.8850	5.959	0	0	0
2016/10/12	R204	02/02/2017	8.28	Put	Bond Future	225.0100	0.2250	212.5300	0.2125	(5.546)	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
2016/10/12	R204	02/02/2017	8.30	Put	Bond Future	215.3500	0.2154	203.1900	0.2032	(5.647)	0	0	0
2016/10/12	R204	02/02/2017	8.29	Put	Bond Future	220.0400	0.2200	207.8200	0.2078	(5.554)	0	0	0
2016/10/12	R204	04/05/2017	7.90	Put	Bond Future	545.7700	0.5458	525.2800	0.5253	(3.754)	0	0	0
2016/10/12	R204	04/05/2017			Bond Future	7.9226	103.1563	7.8811	103.2183	(0.524)	0.0000	0.0000	0
2016/10/12	R204	04/05/2017	7.92	Put	Bond Future	531.5100	0.5315	511.2500	0.5113	(3.812)	0	0	0
2016/10/12	R204	04/05/2017	7.90	Call	Bond Future	511.9900	0.5120	553.5000	0.5535	8.108	0	0	0
2016/10/12	R204	04/05/2017	7.91	Put	Bond Future	538.7600	0.5388	518.2300	0.5182	(3.811)	0	0	0
2016/10/12	R204	04/05/2017	7.91	Call	Bond Future	519.9300	0.5199	561.4000	0.5614	7.976	0	0	0
2016/10/12	R204	04/05/2017	7.92	Call	Bond Future	527.6200	0.5276	569.3600	0.5694	7.911	0	0	0
2016/10/12	R207	03/11/2016			Bond Future	8.1267	99.8511	8.0948	99.9379	(0.393)	0.0000	0.0000	58,834
2016/10/12	R207	03/11/2016	7.94	Call	Bond Future	144.0500	0.1440	165.7300	0.1657	15.050	0	0	0
2016/10/12	R207	03/11/2016	7.93	Put	Bond Future	673.1100	0.6731	607.1600	0.6072	(9.798)	0	0	0
2016/10/12	R207	03/11/2016	7.95	Put	Bond Future	633.7000	0.6337	569.4700	0.5695	(10.136)	0	0	0
2016/10/12	R207	03/11/2016	7.94	Put	Bond Future	653.2600	0.6533	588.1100	0.5881	(9.973)	0	0	0
2016/10/12	R207	03/11/2016	7.95	Call	Bond Future	151.8400	0.1518	174.4400	0.1744	14.884	0	0	0
2016/10/12	R207	03/11/2016	7.93	Call	Bond Future	136.5400	0.1365	157.4200	0.1574	15.292	0	0	0
2016/10/12	R207	02/02/2017	9.24	Call	Bond Future	2,739.4800	2.7395	2,827.8500	2.8279	3.226	0	0	0
2016/10/12	R207	02/02/2017			Bond Future	8.1601	98.1180	8.1255	98.2056	(0.425)	0.0000	0.0000	0
2016/10/12	R207	02/02/2017	8.91	Call	Bond Future	2,014.5200	2.0145	2,096.3600	2.0964	4.063	0	0	62
2016/10/12	R207	02/02/2017	9.22	Call	Bond Future	2,694.1400	2.6941	2,782.2500	2.7823	3.270	0	0	0
2016/10/12	R207	02/02/2017	9.23	Call	Bond Future	2,716.7900	2.7168	2,805.0700	2.8051	3.249	0	0	0
2016/10/12	R207	02/02/2017	8.91	Put	Bond Future	140.8700	0.1409	135.0700	0.1351	(4.117)	0	0	0
2016/10/12	R207	02/02/2017	9.22	Put	Bond Future	58.9000	0.0589	59.3700	0.0594	0.798	0	0	0
2016/10/12	R207	02/02/2017	9.24	Put	Bond Future	55.3700	0.0554	56.1000	0.0561	1.318	0	0	0
2016/10/12	R207	02/02/2017	9.23	Put	Bond Future	57.1100	0.0571	57.7500	0.0578	1.121	0	0	0
2016/10/12	R207	04/05/2017	8.21	Put	Bond Future	830.7400	0.8307	807.8700	0.8079	(2.753)	0	0	0
2016/10/12	R207	04/05/2017			Bond Future	8.1799	100.0646	8.1421	100.1528	(0.461)	0.0000	0.0000	0
2016/10/12	R207	04/05/2017	8.22	Call	Bond Future	913.3600	0.9134	979.1100	0.9791	7.199	0	0	0
2016/10/12	R207	04/05/2017	8.20	Call	Bond Future	888.7200	0.8887	954.0400	0.9540	7.350	0	0	0
2016/10/12	R207	04/05/2017	8.21	Call	Bond Future	901.1500	0.9011	966.5300	0.9665	7.255	0	0	0
2016/10/12	R207	04/05/2017	8.20	Put	Bond Future	841.6700	0.8417	818.7400	0.8187	(2.724)	0	0	0
2016/10/12	R207	04/05/2017	8.22	Put	Bond Future	819.6100	0.8196	797.1100	0.7971	(2.745)	0	0	0
2016/10/12	R207	03/08/2017	8.19	Call	Bond Future	1,005.9600	1.0060	1,059.5100	1.0595	5.323	0	0	51
2016/10/12	R207	03/08/2017			Bond Future	8.1619	98.4874	8.1204	98.5762	(0.508)	0.0000	0.0000	0
2016/10/12	R207	03/08/2017	8.39	Put	Bond Future	760.9200	0.7609	731.7900	0.7318	(3.828)	0	0	0
2016/10/12	R207	03/08/2017	8.41	Put	Bond Future	744.2800	0.7443	715.7000	0.7157	(3.840)	0	0	0
2016/10/12	R207	03/08/2017	8.19	Put	Bond Future	945.7000	0.9457	910.3900	0.9104	(3.734)	0	0	0
2016/10/12	R207	03/08/2017	8.40	Put	Bond Future	752.5600	0.7526	723.7100	0.7237	(3.834)	0	0	0
2016/10/12	R207	03/08/2017	8.41	Call	Bond Future	1,274.0400	1.2740	1,334.3200	1.3343	4.731	0	0	0
2016/10/12	R207	03/08/2017	8.39	Call	Bond Future	1,248.1200	1.2481	1,307.8500	1.3078	4.786	0	0	0
2016/10/12	R207	03/08/2017	8.40	Call	Bond Future	1,261.0400	1.2610	1,321.0500	1.3210	4.759	0	0	0
2016/10/12	R208	03/11/2016	9.59	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2016/10/12	R208	03/11/2016			Bond Future	8.3137	95.0542	8.2816	95.1661	(0.385)	0.0000	0.0000	30,293
2016/10/12	R208	03/11/2016	9.58	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2016/10/12	R208	03/11/2016	9.57	Call	Bond Future	4,268.1200	4.2681	4,380.0900	4.3801	2.623	0	0	0
2016/10/12	R208	03/11/2016	9.58	Call	Bond Future	4,301.1400	4.3011	4,413.1100	4.4131	2.603	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
2016/10/12	R208	03/11/2016	9.59	Call	Bond Future	4,334.1300	4.3341	4,446.1100	4.4461	2.584	0	0	0
2016/10/12	R208	03/11/2016	9.57	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2016/10/12	R208	02/02/2017			Bond Future	8.3550	96.8719	8.3210	96.9852	(0.407)	0.0000	0.0000	0
2016/10/12	R208	02/02/2017	8.64	Call	Bond Future	1,534.2100	1.5342	1,621.7100	1.6217	5.703	0	0	0
2016/10/12	R208	02/02/2017	8.63	Put	Bond Future	603.1400	0.6031	576.8800	0.5769	(4.354)	0	0	0
2016/10/12	R208	02/02/2017	8.65	Put	Bond Future	580.8600	0.5809	555.3400	0.5553	(4.393)	0	0	0
2016/10/12	R208	02/02/2017	8.64	Put	Bond Future	591.9200	0.5919	566.1300	0.5661	(4.357)	0	0	0
2016/10/12	R208	02/02/2017	8.65	Call	Bond Future	1,556.0100	1.5560	1,643.7800	1.6438	5.641	0	0	0
2016/10/12	R208	02/02/2017	8.63	Call	Bond Future	1,512.5600	1.5126	1,599.5900	1.5996	5.754	0	0	0
2016/10/12	R208	04/05/2017	8.39	Call	Bond Future	1,270.4400	1.2704	1,355.1200	1.3551	6.665	0	0	0
2016/10/12	R208	04/05/2017			Bond Future	8.3789	95.3898	8.3427	95.5042	(0.432)	0.0000	0.0000	0
2016/10/12	R208	04/05/2017	8.37	Call	Bond Future	1,237.8100	1.2378	1,321.6000	1.3216	6.769	0	0	0
2016/10/12	R208	04/05/2017	8.38	Call	Bond Future	1,253.9300	1.2539	1,338.1600	1.3382	6.717	0	0	0
2016/10/12	R208	04/05/2017	8.37	Put	Bond Future	1,266.0000	1.2660	1,235.3500	1.2353	(2.421)	0	0	0
2016/10/12	R208	04/05/2017	8.39	Put	Bond Future	1,235.4500	1.2355	1,205.6900	1.2057	(2.409)	0	0	0
2016/10/12	R208	04/05/2017	8.38	Put	Bond Future	1,250.5200	1.2505	1,220.3100	1.2203	(2.416)	0	0	0
2016/10/12	R209	03/11/2016	9.34	Put	Bond Future	1,539.2000	1.5392	1,269.6400	1.2696	(17.513)	0	0	345
2016/10/12	R209	03/11/2016	10.26	Call	Bond Future	5,231.7700	5.2318	5,646.3500	5.6463	7.924	0	0	0
2016/10/12	R209	03/11/2016			Bond Future	9.4582	72.3887	9.3963	72.8162	(0.655)	0.0000	0.0000	37,761
2016/10/12	R209	03/11/2016	10.24	Call	Bond Future	5,112.9400	5.1129	5,526.0400	5.5260	8.080	0	0	0
2016/10/12	R209	03/11/2016	8.87	Put	Bond Future	4,290.8900	4.2909	3,887.7200	3.8877	(9.396)	0	0	0
2016/10/12	R209	03/11/2016	8.81	Call	Bond Future	48.0700	0.0481	65.3400	0.0653	35.927	0	0	345
2016/10/12	R209	03/11/2016	9.04	Put	Bond Future	3,152.0100	3.1520	2,781.0600	2.7811	(11.769)	0	0	345
2016/10/12	R209	03/11/2016	9.42	Put	Bond Future	1,218.5500	1.2186	981.1300	0.9811	(19.484)	0	0	0
2016/10/12	R209	03/11/2016	10.25	Call	Bond Future	5,172.4100	5.1724	5,586.2100	5.5862	8.000	0	0	0
2016/10/12	R209	03/11/2016	9.05	Call	Bond Future	199.5100	0.1995	258.6100	0.2586	29.623	0	0	0
2016/10/12	R209	03/11/2016	9.45	Call	Bond Future	1,054.2700	1.0543	1,256.7400	1.2567	19.205	0	0	0
2016/10/12	R209	03/11/2016	10.24	Put	Bond Future	34.0900	0.0341	19.6500	0.0197	(42.358)	0	0	0
2016/10/12	R209	03/11/2016	9.04	Call	Bond Future	189.3400	0.1893	245.9300	0.2459	29.888	0	0	0
2016/10/12	R209	03/11/2016	10.25	Put	Bond Future	32.2100	0.0322	18.4700	0.0185	(42.658)	0	0	0
2016/10/12	R209	03/11/2016	9.34	Call	Bond Future	720.0400	0.7200	878.0200	0.8780	21.940	0	0	0
2016/10/12	R209	03/11/2016	10.26	Put	Bond Future	30.3200	0.0303	17.3600	0.0174	(42.744)	0	0	0
2016/10/12	R209	03/11/2016	9.45	Put	Bond Future	1,110.7100	1.1107	885.6400	0.8856	(20.264)	0	0	250
2016/10/12	R209	03/11/2016	8.81	Put	Bond Future	4,719.2400	4.7192	4,308.9700	4.3090	(8.694)	0	0	0
2016/10/12	R209	03/11/2016	8.87	Call	Bond Future	71.0200	0.0710	95.3900	0.0954	34.314	0	0	250
2016/10/12	R209	03/11/2016	9.42	Call	Bond Future	955.3000	0.9553	1,145.4200	1.1454	19.902	0	0	120
2016/10/12	R209	03/11/2016	9.05	Put	Bond Future	3,089.2000	3.0892	2,720.7600	2.7208	(11.927)	0	0	250
2016/10/12	R209	02/02/2017	9.55	Put	Bond Future	2,263.8300	2.2638	2,058.0700	2.0581	(9.089)	0	0	0
2016/10/12	R209	02/02/2017			Bond Future	9.5032	73.7730	9.4396	74.2081	(0.669)	0.0000	0.0000	0
2016/10/12	R209	02/02/2017	9.54	Put	Bond Future	2,296.0500	2.2960	2,088.3600	2.0884	(9.046)	0	0	0
2016/10/12	R209	02/02/2017	9.55	Call	Bond Future	2,581.1800	2.5812	2,810.5000	2.8105	8.884	0	0	0
2016/10/12	R209	02/02/2017	9.53	Call	Bond Future	2,510.6600	2.5107	2,735.9400	2.7359	8.973	0	0	0
2016/10/12	R209	02/02/2017	9.54	Call	Bond Future	2,545.7100	2.5457	2,773.1000	2.7731	8.932	0	0	0
2016/10/12	R209	02/02/2017	9.53	Put	Bond Future	2,328.7800	2.3288	2,118.9800	2.1190	(9.009)	0	0	0
2016/10/12	R209	04/05/2017	9.48	Put	Bond Future	3,476.1700	3.4762	3,264.7900	3.2648	(6.081)	0	0	0
2016/10/12	R209	04/05/2017			Bond Future	9.5417	72.0848	9.4764	72.5277	(0.684)	0.0000	0.0000	0
2016/10/12	R209	04/05/2017	9.47	Put	Bond Future	3,511.3700	3.5114	3,299.6000	3.2996	(6.031)	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
2016/10/12	R209	04/05/2017	9.46	Call	Bond Future	2,991.8900	2.9919	3,222.4400	3.2224	7.706	0	0	0
2016/10/12	R209	04/05/2017	9.47	Call	Bond Future	3,024.7200	3.0247	3,255.8700	3.2559	7.642	0	0	0
2016/10/12	R209	04/05/2017	9.48	Call	Bond Future	3,057.7200	3.0577	3,289.2600	3.2893	7.572	0	0	0
2016/10/12	R209	04/05/2017	9.46	Put	Bond Future	3,546.8400	3.5468	3,334.4700	3.3345	(5.988)	0	0	0
2016/10/12	R210	03/11/2016			Bond Future	186.6542	186.6542	186.7164	186.7164	0.033	0.0000	0.0000	2,086
2016/10/12	R210	03/11/2016	188.90	Put	Bond Future	2,245.8500	2.2459	2,183.5800	2.1836	(2.773)	0	0	0
2016/10/12	R210	03/11/2016	188.92	Put	Bond Future	2,265.8500	2.2659	2,203.5800	2.2036	(2.748)	0	0	0
2016/10/12	R210	03/11/2016	188.91	Put	Bond Future	2,255.8500	2.2559	2,193.5800	2.1936	(2.760)	0	0	0
2016/10/12	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	R211	03/11/2016	141.75	Call	Bond Future	337.8500	0.3378	388.7400	0.3887	15.063	0	0	0
2016/10/12	R211	03/11/2016			Bond Future	142.0878	142.0878	142.1387	142.1387	0.036	0.0000	0.0000	56
2016/10/12	R211	03/11/2016	141.76	Call	Bond Future	327.8500	0.3278	378.7400	0.3787	15.522	0	0	0
2016/10/12	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	R211	03/11/2016	141.74	Call	Bond Future	347.8500	0.3478	398.7400	0.3987	14.630	0	0	0
2016/10/12	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	R212	03/11/2016			Bond Future	148.2036	148.2036	148.2516	148.2516	0.032	0.0000	0.0000	3,049
2016/10/12	R212	03/11/2016	148.11	Call	Bond Future	93.5800	0.0936	141.6000	0.1416	51.314	0	0	0
2016/10/12	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/12	R212	03/11/2016	148.12	Call	Bond Future	83.5800	0.0836	131.6000	0.1316	57.454	0	0	0
2016/10/12	R212	03/11/2016	148.10	Call	Bond Future	103.5800	0.1036	151.6000	0.1516	46.360	0	0	0
2016/10/12	R213	03/11/2016			Bond Future	9.3449	83.0145	9.2978	83.3344	(0.504)	0.0000	0.0000	42,360
2016/10/12	R213	03/11/2016	10.18	Put	Bond Future	20.6600	0.0207	14.5700	0.0146	(29.477)	0	0	0
2016/10/12	R213	03/11/2016	10.20	Put	Bond Future	18.1100	0.0181	12.8000	0.0128	(29.321)	0	0	0
2016/10/12	R213	03/11/2016	10.18	Call	Bond Future	5,414.7500	5.4148	5,728.5800	5.7286	5.796	0	0	0
2016/10/12	R213	03/11/2016	10.19	Put	Bond Future	19.3500	0.0194	13.6600	0.0137	(29.406)	0	0	0
2016/10/12	R213	03/11/2016	10.19	Call	Bond Future	5,474.9300	5.4749	5,789.1600	5.7892	5.739	0	0	0
2016/10/12	R213	03/11/2016	10.20	Call	Bond Future	5,535.1000	5.5351	5,849.7100	5.8497	5.684	0	0	0
2016/10/12	R213	02/02/2017	9.40	Call	Bond Future	2,359.9800	2.3600	2,542.8500	2.5428	7.749	0	0	0
2016/10/12	R213	02/02/2017	9.42	Call	Bond Future	2,428.4300	2.4284	2,614.3900	2.6144	7.658	0	0	0
2016/10/12	R213	02/02/2017			Bond Future	9.3956	84.6019	9.3471	84.9273	(0.516)	0.0000	0.0000	0
2016/10/12	R213	02/02/2017	9.41	Call	Bond Future	2,394.0700	2.3941	2,578.5800	2.5786	7.707	0	0	0
2016/10/12	R213	02/02/2017	9.40	Put	Bond Future	2,330.5500	2.3306	2,188.0700	2.1881	(6.114)	0	0	0
2016/10/12	R213	02/02/2017	9.42	Put	Bond Future	2,265.4000	2.2654	2,126.0100	2.1260	(6.153)	0	0	0
2016/10/12	R213	02/02/2017	9.41	Put	Bond Future	2,297.8000	2.2978	2,156.9600	2.1570	(6.129)	0	0	0
2016/10/12	R213	04/05/2017			Bond Future	9.4353	82.7270	9.3855	83.0579	(0.529)	0.0000	0.0000	0
2016/10/12	R213	04/05/2017	9.35	Put	Bond Future	3,451.5100	3.4515	3,277.4500	3.2775	(5.043)	0	0	0
2016/10/12	R213	04/05/2017	9.37	Put	Bond Future	3,382.5900	3.3826	3,209.2700	3.2093	(5.124)	0	0	0
2016/10/12	R213	04/05/2017	9.35	Call	Bond Future	2,884.0400	2.8840	3,040.8900	3.0409	5.439	0	0	0
2016/10/12	R213	04/05/2017	9.36	Put	Bond Future	3,416.8000	3.4168	3,243.1100	3.2431	(5.083)	0	0	0

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2016/10/12	R213	04/05/2017	9.36	Call	Bond Future	2,916.1000	2.9161	3,073.3200	3.0733	5.391	0	0	0
2016/10/12	R213	04/05/2017	9.37	Call	Bond Future	2,948.5900	2.9486	3,106.1800	3.1062	5.345	0	0	0
2016/10/12	R214	03/11/2016	10.35	Put	Bond Future	32.4100	0.0324	17.9700	0.0180	(44.554)	0	0	0
2016/10/12	R214	03/11/2016			Bond Future	9.5285	72.7447	9.4615	73.2288	(0.703)	0.0000	0.0000	29,619
2016/10/12	R214	03/11/2016	10.34	Put	Bond Future	34.3600	0.0344	19.0900	0.0191	(44.441)	0	0	0
2016/10/12	R214	03/11/2016	10.35	Call	Bond Future	5,555.4000	5.5554	6,025.0600	6.0251	8.454	0	0	0
2016/10/12	R214	03/11/2016	10.33	Call	Bond Future	5,433.4600	5.4335	5,901.4100	5.9014	8.612	0	0	0
2016/10/12	R214	03/11/2016	10.34	Call	Bond Future	5,494.4300	5.4944	5,963.2600	5.9633	8.533	0	0	0
2016/10/12	R214	03/11/2016	10.33	Put	Bond Future	36.4200	0.0364	20.2700	0.0203	(44.344)	0	0	0
2016/10/12	R214	02/02/2017			Bond Future	9.5749	74.1357	9.5061	74.6285	(0.719)	0.0000	0.0000	7,379
2016/10/12	R214	02/02/2017	9.67	Call	Bond Future	2,943.2300	2.9432	3,191.9000	3.1919	8.449	0	0	0
2016/10/12	R214	02/02/2017	9.66	Put	Bond Future	2,303.1100	2.3031	2,056.8800	2.0569	(10.691)	0	0	0
2016/10/12	R214	02/02/2017	9.68	Put	Bond Future	2,239.2600	2.2393	1,997.5000	1.9975	(10.796)	0	0	0
2016/10/12	R214	02/02/2017	9.67	Put	Bond Future	2,271.0100	2.2710	2,026.9400	2.0269	(10.747)	0	0	0
2016/10/12	R214	02/02/2017	9.68	Call	Bond Future	2,981.5400	2.9815	3,232.5200	3.2325	8.418	0	0	0
2016/10/12	R214	02/02/2017	9.66	Call	Bond Future	2,905.1700	2.9052	3,151.6800	3.1517	8.485	0	0	0
2016/10/12	R214	04/05/2017	9.58	Put	Bond Future	3,611.3500	3.6113	3,336.5600	3.3366	(7.609)	0	0	0
2016/10/12	R214	04/05/2017			Bond Future	9.6117	72.3071	9.5412	72.8087	(0.734)	0.0000	0.0000	0
2016/10/12	R214	04/05/2017	9.57	Put	Bond Future	3,647.3200	3.6473	3,370.8900	3.3709	(7.579)	0	0	0
2016/10/12	R214	04/05/2017	9.58	Call	Bond Future	3,386.3200	3.3863	3,613.1600	3.6132	6.699	0	0	0
2016/10/12	R214	04/05/2017	9.56	Call	Bond Future	3,316.3600	3.3164	3,539.9200	3.5399	6.741	0	0	0
2016/10/12	R214	04/05/2017	9.57	Call	Bond Future	3,351.1500	3.3512	3,576.3500	3.5763	6.720	0	0	0
2016/10/12	R214	04/05/2017	9.56	Put	Bond Future	3,683.7900	3.6838	3,405.7200	3.4057	(7.548)	0	0	0
2016/10/12	R248	03/11/2016	10.38	Call	Bond Future	6,870.5200	6.8705	7,506.8400	7.5068	9.262	0	0	0
2016/10/12	R248	03/11/2016			Bond Future	9.5840	93.4061	9.5119	94.0709	(0.753)	0.0000	0.0000	64,217
2016/10/12	R248	03/11/2016	10.39	Call	Bond Future	6,946.9300	6.9469	7,584.6600	7.5847	9.180	0	0	0
2016/10/12	R248	03/11/2016	10.37	Put	Bond Future	67.0300	0.0670	37.0900	0.0371	(44.667)	0	0	0
2016/10/12	R248	03/11/2016	10.39	Put	Bond Future	60.2800	0.0603	33.2200	0.0332	(44.891)	0	0	0
2016/10/12	R248	03/11/2016	10.37	Call	Bond Future	6,794.1100	6.7941	7,428.9600	7.4290	9.344	0	0	0
2016/10/12	R248	03/11/2016	10.38	Put	Bond Future	63.5800	0.0636	35.1100	0.0351	(44.778)	0	0	0
2016/10/12	R248	02/02/2017	9.76	Put	Bond Future	2,935.6200	2.9356	2,588.6100	2.5886	(11.821)	0	0	0
2016/10/12	R248	02/02/2017	9.78	Put	Bond Future	2,857.7800	2.8578	2,516.4500	2.5165	(11.944)	0	0	0
2016/10/12	R248	02/02/2017			Bond Future	9.6321	95.1922	9.5579	95.8690	(0.770)	0.0000	0.0000	0
2016/10/12	R248	02/02/2017	9.77	Put	Bond Future	2,896.5900	2.8966	2,552.4200	2.5524	(11.882)	0	0	0
2016/10/12	R248	02/02/2017	9.76	Call	Bond Future	4,083.0900	4.0831	4,412.8900	4.4129	8.077	0	0	0
2016/10/12	R248	02/02/2017	9.77	Call	Bond Future	4,132.6800	4.1327	4,465.3200	4.4653	8.049	0	0	0
2016/10/12	R248	02/02/2017	9.78	Call	Bond Future	4,182.3300	4.1823	4,517.8100	4.5178	8.021	0	0	0
2016/10/12	R248	04/05/2017	9.66	Call	Bond Future	4,573.5700	4.5736	4,874.5700	4.8746	6.581	0	0	0
2016/10/12	R248	04/05/2017			Bond Future	9.6706	92.6392	9.5946	93.3283	(0.786)	0.0000	0.0000	0
2016/10/12	R248	04/05/2017	9.67	Call	Bond Future	4,618.7100	4.6187	4,920.7900	4.9208	6.540	0	0	0
2016/10/12	R248	04/05/2017	9.65	Put	Bond Future	4,714.4900	4.7145	4,325.2800	4.3253	(8.256)	0	0	0
2016/10/12	R248	04/05/2017	9.67	Put	Bond Future	4,624.2000	4.6242	4,237.1500	4.2371	(8.370)	0	0	0
2016/10/12	R248	04/05/2017	9.65	Call	Bond Future	4,528.6400	4.5286	4,828.5600	4.8286	6.623	0	0	0
2016/10/12	R248	04/05/2017	9.66	Put	Bond Future	4,669.1600	4.6692	4,281.0300	4.2810	(8.313)	0	0	0

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Total											717666	