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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/10/2016 TO 18/10/2016

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
2016/10/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	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
2016/10/18	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	2025	03/11/2016			Bond Future	128.6902	128.6902	128.8018	128.8018	0.087	0.0000	0.0000	2,542
2016/10/18	2025	03/11/2016	129.21	Put	Bond Future	519.8100	0.5198	408.2000	0.4082	(21.471)	0	0	0
2016/10/18	2025	03/11/2016	129.23	Put	Bond Future	539.8100	0.5398	428.2000	0.4282	(20.676)	0	0	0
2016/10/18	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	2025	03/11/2016	129.22	Put	Bond Future	529.8100	0.5298	418.2000	0.4182	(21.066)	0	0	0
2016/10/18	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	2030	03/11/2016			Bond Future	9.2657	92.6132	9.2199	92.9362	(0.495)	0.0000	0.0000	26,853
2016/10/18	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	2030	03/11/2016	9.33	Call	Bond Future	450.3100	0.4503	773.3600	0.7734	71.739	0	0	0
2016/10/18	2030	03/11/2016	9.34	Call	Bond Future	520.0800	0.5201	843.1300	0.8431	62.115	0	0	0
2016/10/18	2030	03/11/2016	9.35	Call	Bond Future	589.7800	0.5898	912.8300	0.9128	54.775	0	0	0
2016/10/18	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	2030	02/02/2017	9.29	Put	Bond Future	162.3000	0.1623	0.0000	0.0000	(100.000)	0	0	0
2016/10/18	2030	02/02/2017			Bond Future	9.3134	90.3754	9.2661	90.7039	(0.508)	0.0000	0.0000	444
2016/10/18	2030	02/02/2017	9.31	Put	Bond Future	23.4900	0.0235	0.0000	0.0000	(100.000)	0	0	0
2016/10/18	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	166.2000	0.1662	100.000	0	0	0
2016/10/18	2030	02/02/2017	9.30	Put	Bond Future	92.8600	0.0929	0.0000	0.0000	(100.000)	0	0	0
2016/10/18	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	235.6400	0.2356	100.000	0	0	0
2016/10/18	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	305.0100	0.3050	100.000	0	0	0
2016/10/18	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	145.1800	0.1452	100.000	0	0	0
2016/10/18	2030	04/05/2017			Bond Future	9.3577	92.1637	9.3088	92.4985	(0.522)	0.0000	0.0000	0
2016/10/18	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	213.7100	0.2137	100.000	0	0	0
2016/10/18	2030	04/05/2017	9.32	Put	Bond Future	258.1900	0.2582	0.0000	0.0000	(100.000)	0	0	0
2016/10/18	2030	04/05/2017	9.34	Put	Bond Future	121.0600	0.1211	0.0000	0.0000	(100.000)	0	0	0
2016/10/18	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	76.5800	0.0766	100.000	0	0	0
2016/10/18	2030	04/05/2017	9.33	Put	Bond Future	189.5900	0.1896	0.0000	0.0000	(100.000)	0	0	0
2016/10/18	2032	03/11/2016			Bond Future	9.3611	91.9016	9.3153	92.2483	(0.490)	0.0000	0.0000	13,093
2016/10/18	2032	03/11/2016	10.28	Put	Bond Future	4.7200	0.0047	2.3300	0.0023	(50.636)	0	0	0
2016/10/18	2032	03/11/2016	10.30	Put	Bond Future	4.0200	0.0040	1.9600	0.0020	(51.244)	0	0	0
2016/10/18	2032	03/11/2016	10.29	Put	Bond Future	4.3600	0.0044	2.1400	0.0021	(50.917)	0	0	0
2016/10/18	2032	03/11/2016	10.30	Call	Bond Future	6,700.5900	6.7006	7,045.2200	7.0452	5.143	0	0	0
2016/10/18	2032	03/11/2016	10.28	Call	Bond Future	6,566.3000	6.5663	6,910.6000	6.9106	5.243	0	0	0
2016/10/18	2032	03/11/2016	10.29	Call	Bond Future	6,633.4700	6.6335	6,977.9400	6.9779	5.193	0	0	0
2016/10/18	2032	02/02/2017	9.53	Call	Bond Future	3,033.2200	3.0332	3,225.5300	3.2255	6.340	0	0	0
2016/10/18	2032	02/02/2017			Bond Future	9.4109	93.6560	9.3637	94.0086	(0.502)	0.0000	0.0000	1,000
2016/10/18	2032	02/02/2017	9.51	Call	Bond Future	2,951.3800	2.9514	3,140.5000	3.1405	6.408	0	0	0

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2016/10/18	2032	02/02/2017	9.52	Call	Bond Future	2,992.0600	2.9921	3,182.7800	3.1828	6.374	0	0	0
2016/10/18	2032	02/02/2017	9.51	Put	Bond Future	2,217.7200	2.2177	2,054.2400	2.0542	(7.372)	0	0	0
2016/10/18	2032	02/02/2017	9.53	Put	Bond Future	2,152.5500	2.1525	1,992.2600	1.9923	(7.447)	0	0	0
2016/10/18	2032	02/02/2017	9.52	Put	Bond Future	2,184.8500	2.1849	2,022.9700	2.0230	(7.409)	0	0	0
2016/10/18	2032	04/05/2017	9.45	Call	Bond Future	3,484.3600	3.4844	3,664.5800	3.6646	5.172	0	0	0
2016/10/18	2032	04/05/2017			Bond Future	9.4535	91.3489	9.4048	91.7082	(0.515)	0.0000	0.0000	0
2016/10/18	2032	04/05/2017	9.46	Call	Bond Future	3,520.8500	3.5208	3,702.2700	3.7023	5.153	0	0	0
2016/10/18	2032	04/05/2017	9.44	Put	Bond Future	3,547.6400	3.5476	3,367.3700	3.3674	(5.081)	0	0	0
2016/10/18	2032	04/05/2017	9.46	Put	Bond Future	3,473.1900	3.4732	3,295.3200	3.2953	(5.121)	0	0	0
2016/10/18	2032	04/05/2017	9.44	Call	Bond Future	3,448.0800	3.4481	3,627.1000	3.6271	5.192	0	0	0
2016/10/18	2032	04/05/2017	9.45	Put	Bond Future	3,510.2700	3.5103	3,331.2000	3.3312	(5.101)	0	0	0
2016/10/18	2033	03/11/2016			Bond Future	107.6318	107.6318	107.6438	107.6438	0.011	0.0000	0.0000	4,678
2016/10/18	2033	03/11/2016	109.16	Put	Bond Future	1,528.1800	1.5282	1,516.1800	1.5162	(0.785)	0	0	0
2016/10/18	2033	03/11/2016	109.17	Put	Bond Future	1,538.1800	1.5382	1,526.1800	1.5262	(0.780)	0	0	0
2016/10/18	2033	03/11/2016	109.18	Put	Bond Future	1,548.1800	1.5482	1,536.1800	1.5362	(0.775)	0	0	0
2016/10/18	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	2037	03/11/2016	10.35	Call	Bond Future	6,730.0400	6.7300	7,064.5600	7.0646	4.971	0	0	0
2016/10/18	2037	03/11/2016	10.36	Put	Bond Future	10.4200	0.0104	5.7900	0.0058	(44.434)	0	0	0
2016/10/18	2037	03/11/2016			Bond Future	9.4904	93.4489	9.4496	93.7883	(0.430)	0.0000	0.0000	36,770
2016/10/18	2037	03/11/2016	10.36	Call	Bond Future	6,802.7400	6.8027	7,137.5800	7.1376	4.922	0	0	0
2016/10/18	2037	03/11/2016	10.37	Call	Bond Future	6,875.4000	6.8754	7,210.5200	7.2105	4.874	0	0	0
2016/10/18	2037	03/11/2016	10.35	Put	Bond Future	11.2100	0.0112	6.2600	0.0063	(44.157)	0	0	0
2016/10/18	2037	03/11/2016	10.37	Put	Bond Future	9.7000	0.0097	5.3500	0.0054	(44.845)	0	0	0
2016/10/18	2037	02/02/2017	9.68	Put	Bond Future	2,385.5400	2.3855	2,229.9600	2.2300	(6.522)	0	0	0
2016/10/18	2037	02/02/2017			Bond Future	9.5371	90.9767	9.4952	91.3218	(0.439)	0.0000	0.0000	0
2016/10/18	2037	02/02/2017	9.67	Put	Bond Future	2,420.6700	2.4207	2,263.6000	2.2636	(6.489)	0	0	0
2016/10/18	2037	02/02/2017	9.68	Call	Bond Future	3,547.8000	3.5478	3,737.3800	3.7374	5.344	0	0	0
2016/10/18	2037	02/02/2017	9.66	Call	Bond Future	3,457.0300	3.4570	3,643.6100	3.6436	5.397	0	0	0
2016/10/18	2037	02/02/2017	9.67	Call	Bond Future	3,502.3700	3.5024	3,690.4600	3.6905	5.370	0	0	0
2016/10/18	2037	02/02/2017	9.66	Put	Bond Future	2,456.0100	2.4560	2,297.4300	2.2974	(6.457)	0	0	0
2016/10/18	2037	04/05/2017			Bond Future	9.5807	92.7769	9.5375	93.1288	(0.450)	0.0000	0.0000	0
2016/10/18	2037	04/05/2017	9.58	Put	Bond Future	3,959.5900	3.9596	3,783.6200	3.7836	(4.444)	0	0	0
2016/10/18	2037	04/05/2017	9.60	Put	Bond Future	3,877.8100	3.8778	3,704.1500	3.7042	(4.478)	0	0	0
2016/10/18	2037	04/05/2017	9.59	Put	Bond Future	3,918.4000	3.9184	3,743.5900	3.7436	(4.461)	0	0	0
2016/10/18	2037	04/05/2017	9.60	Call	Bond Future	4,034.9600	4.0350	4,213.1300	4.2131	4.416	0	0	0
2016/10/18	2037	04/05/2017	9.58	Call	Bond Future	3,954.2200	3.9542	4,130.0800	4.1301	4.447	0	0	0
2016/10/18	2037	04/05/2017	9.59	Call	Bond Future	3,994.3500	3.9944	4,171.3700	4.1714	4.432	0	0	0
2016/10/18	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	2038	03/11/2016			Bond Future	136.2287	136.2287	135.8980	135.8980	(0.243)	0.0000	0.0000	20,563
2016/10/18	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	2038	03/11/2016	136.31	Put	Bond Future	81.2800	0.0813	412.0400	0.4120	406.939	0	0	0
2016/10/18	2038	03/11/2016	136.33	Put	Bond Future	101.2800	0.1013	432.0400	0.4320	326.580	0	0	0
2016/10/18	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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2016/10/18	2038	03/11/2016	136.32	Put	Bond Future	91.2800	0.0913	422.0400	0.4220	362.358	0	0	0
2016/10/18	2040	03/11/2016			Bond Future	9.5354	97.4502	9.4996	97.7694	(0.375)	0.0000	0.0000	4,818
2016/10/18	2040	03/11/2016	9.69	Put	Bond Future	701.7000	0.7017	569.7500	0.5698	(18.804)	0	0	0
2016/10/18	2040	03/11/2016	9.71	Put	Bond Future	645.6800	0.6457	520.7700	0.5208	(19.345)	0	0	0
2016/10/18	2040	03/11/2016	9.70	Put	Bond Future	673.2500	0.6733	544.8300	0.5448	(19.075)	0	0	0
2016/10/18	2040	03/11/2016	9.71	Call	Bond Future	2,180.5800	2.1806	2,374.8700	2.3749	8.910	0	0	0
2016/10/18	2040	03/11/2016	9.69	Call	Bond Future	2,062.8900	2.0629	2,250.1400	2.2501	9.077	0	0	0
2016/10/18	2040	03/11/2016	9.70	Call	Bond Future	2,121.3600	2.1214	2,312.1400	2.3121	8.993	0	0	0
2016/10/18	2040	02/02/2017	9.58	Call	Bond Future	3,185.9900	3.1860	3,341.2200	3.3412	4.872	0	0	0
2016/10/18	2040	02/02/2017			Bond Future	9.5819	94.8040	9.5452	95.1285	(0.383)	0.0000	0.0000	0
2016/10/18	2040	02/02/2017	9.59	Call	Bond Future	3,230.5400	3.2305	3,387.2000	3.3872	4.849	0	0	0
2016/10/18	2040	02/02/2017	9.60	Call	Bond Future	3,275.4100	3.2754	3,433.4900	3.4335	4.826	0	0	0
2016/10/18	2040	02/02/2017	9.58	Put	Bond Future	3,202.7500	3.2027	3,033.4800	3.0335	(5.285)	0	0	0
2016/10/18	2040	02/02/2017	9.60	Put	Bond Future	3,116.0400	3.1160	2,949.6200	2.9496	(5.341)	0	0	0
2016/10/18	2040	02/02/2017	9.59	Put	Bond Future	3,159.1700	3.1592	2,991.3300	2.9913	(5.313)	0	0	0
2016/10/18	2040	04/05/2017			Bond Future	9.6254	96.6801	9.5876	97.0107	(0.392)	0.0000	0.0000	0
2016/10/18	2040	04/05/2017	9.62	Put	Bond Future	4,340.5600	4.3406	4,173.1900	4.1732	(3.856)	0	0	0
2016/10/18	2040	04/05/2017	9.64	Put	Bond Future	4,252.1800	4.2522	4,086.9300	4.0869	(3.886)	0	0	0
2016/10/18	2040	04/05/2017	9.62	Call	Bond Future	4,293.7100	4.2937	4,457.0000	4.4570	3.803	0	0	0
2016/10/18	2040	04/05/2017	9.63	Put	Bond Future	4,296.0600	4.2961	4,129.7500	4.1298	(3.871)	0	0	0
2016/10/18	2040	04/05/2017	9.63	Call	Bond Future	4,336.5800	4.3366	4,500.9300	4.5009	3.790	0	0	0
2016/10/18	2040	04/05/2017	9.64	Call	Bond Future	4,379.9400	4.3799	4,545.3500	4.5454	3.777	0	0	0
2016/10/18	2044	03/11/2016			Bond Future	9.5500	94.6358	9.5093	95.0042	(0.427)	0.0000	0.0000	19,783
2016/10/18	2044	03/11/2016	10.42	Call	Bond Future	7,316.4100	7.3164	7,679.3500	7.6793	4.961	0	0	0
2016/10/18	2044	03/11/2016	10.41	Put	Bond Future	13.3100	0.0133	7.5100	0.0075	(43.576)	0	0	0
2016/10/18	2044	03/11/2016	10.43	Put	Bond Future	11.5600	0.0116	6.4500	0.0065	(44.204)	0	0	0
2016/10/18	2044	03/11/2016	10.42	Put	Bond Future	12.4100	0.0124	6.9600	0.0070	(43.916)	0	0	0
2016/10/18	2044	03/11/2016	10.43	Call	Bond Future	7,393.6500	7.3937	7,756.9300	7.7569	4.913	0	0	0
2016/10/18	2044	03/11/2016	10.41	Call	Bond Future	7,239.1000	7.2391	7,601.6900	7.6017	5.009	0	0	0
2016/10/18	2044	02/02/2017			Bond Future	9.5950	92.0611	9.5532	92.4357	(0.436)	0.0000	0.0000	0
2016/10/18	2044	02/02/2017	9.77	Call	Bond Future	4,036.3400	4.0363	4,247.3800	4.2474	5.228	0	0	0
2016/10/18	2044	02/02/2017	9.76	Put	Bond Future	2,533.3800	2.5334	2,368.1800	2.3682	(6.521)	0	0	0
2016/10/18	2044	02/02/2017	9.78	Put	Bond Future	2,460.1100	2.4601	2,298.1100	2.2981	(6.585)	0	0	0
2016/10/18	2044	02/02/2017	9.77	Put	Bond Future	2,496.6300	2.4966	2,333.0300	2.3330	(6.553)	0	0	0
2016/10/18	2044	02/02/2017	9.78	Call	Bond Future	4,086.4800	4.0865	4,299.1200	4.2991	5.204	0	0	0
2016/10/18	2044	02/02/2017	9.76	Call	Bond Future	3,986.2900	3.9863	4,195.7300	4.1957	5.254	0	0	0
2016/10/18	2044	04/05/2017			Bond Future	9.6370	93.8828	9.5940	94.2646	(0.446)	0.0000	0.0000	0
2016/10/18	2044	04/05/2017	9.67	Call	Bond Future	4,532.8400	4.5328	4,728.3100	4.7283	4.312	0	0	0
2016/10/18	2044	04/05/2017	9.66	Put	Bond Future	4,285.4500	4.2855	4,097.8600	4.0979	(4.377)	0	0	0
2016/10/18	2044	04/05/2017	9.68	Put	Bond Future	4,197.6200	4.1976	4,012.4800	4.0125	(4.411)	0	0	0
2016/10/18	2044	04/05/2017	9.67	Put	Bond Future	4,241.5000	4.2415	4,055.1400	4.0551	(4.394)	0	0	0
2016/10/18	2044	04/05/2017	9.68	Call	Bond Future	4,576.9400	4.5769	4,773.6300	4.7736	4.297	0	0	0
2016/10/18	2044	04/05/2017	9.66	Call	Bond Future	4,488.6800	4.4887	4,682.9200	4.6829	4.327	0	0	0
2016/10/18	2046	03/11/2016	137.07	Put	Bond Future	2,525.6600	2.5257	2,510.4900	2.5105	(0.601)	0	0	0
2016/10/18	2046	03/11/2016			Bond Future	134.5443	134.5443	134.5595	134.5595	0.011	0.0000	0.0000	17,474

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
2016/10/18	2046	03/11/2016	137.09	Put	Bond Future	2,545.6600	2.5457	2,530.4900	2.5305	(0.596)	0	0	0
2016/10/18	2046	03/11/2016	137.08	Put	Bond Future	2,535.6600	2.5357	2,520.4900	2.5205	(0.598)	0	0	0
2016/10/18	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	2050	03/11/2016	149.52	Put	Bond Future	5,384.4800	5.3845	5,706.5200	5.7065	5.981	0	0	0
2016/10/18	2050	03/11/2016			Bond Future	144.1355	144.1355	143.8135	143.8135	(0.223)	0.0000	0.0000	21,628
2016/10/18	2050	03/11/2016	149.54	Put	Bond Future	5,404.4800	5.4045	5,726.5200	5.7265	5.959	0	0	0
2016/10/18	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	2050	03/11/2016	149.53	Put	Bond Future	5,394.4800	5.3945	5,716.5200	5.7165	5.970	0	0	0
2016/10/18	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	AL37	03/11/2016			Index Future	503.0350	503.0350	503.6300	503.6300	0.118	0.0000	0.0000	9
2016/10/18	AL37	02/02/2017			Index Future	512.6370	512.6370	513.2390	513.2390	0.117	0.0000	0.0000	0
2016/10/18	AL7T	03/11/2016			Index Future	580.9710	580.9710	582.8030	582.8030	0.315	0.0000	0.0000	2
2016/10/18	AL7T	02/02/2017			Index Future	592.0600	592.0600	593.9220	593.9220	0.314	0.0000	0.0000	0
2016/10/18	ALBI	03/11/2016			Index Future	529.4710	529.4710	531.1320	531.1320	0.314	0.0000	0.0000	604
2016/10/18	ALBI	02/02/2017			Index Future	539.5770	539.5770	541.2650	541.2650	0.313	0.0000	0.0000	19
2016/10/18	ALBI	04/05/2017			Index Future	550.2480	550.2480	551.9690	551.9690	0.313	0.0000	0.0000	0
2016/10/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	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
2016/10/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/10/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/18	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	EL28	03/11/2016			Bond Future	129.0204	129.0204	129.0371	129.0371	0.013	0.0000	0.0000	0
2016/10/18	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	EL28	03/11/2016	132.15	Put	Bond Future	3,129.5800	3.1296	3,112.8600	3.1129	(0.534)	0	0	0
2016/10/18	EL28	03/11/2016	132.17	Put	Bond Future	3,149.5800	3.1496	3,132.8600	3.1329	(0.531)	0	0	0
2016/10/18	EL28	03/11/2016	132.16	Put	Bond Future	3,139.5800	3.1396	3,122.8600	3.1229	(0.533)	0	0	0
2016/10/18	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	EL28	02/02/2017			Bond Future	131.4917	131.4917	131.5075	131.5075	0.012	0.0000	0.0000	0
2016/10/18	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	EL28	02/02/2017	135.10	Put	Bond Future	3,608.3400	3.6083	3,592.4700	3.5925	(0.440)	0	0	0
2016/10/18	EL28	02/02/2017	135.12	Put	Bond Future	3,628.3400	3.6283	3,612.4700	3.6125	(0.437)	0	0	0
2016/10/18	EL28	02/02/2017	135.11	Put	Bond Future	3,618.3400	3.6183	3,602.4700	3.6025	(0.439)	0	0	0
2016/10/18	EL28	04/05/2017			Bond Future	132.4188	132.4188	132.4348	132.4348	0.012	0.0000	0.0000	0
2016/10/18	EL28	04/05/2017	137.90	Put	Bond Future	5,481.2300	5.4812	5,465.2200	5.4652	(0.292)	0	0	0
2016/10/18	EL28	04/05/2017	137.92	Put	Bond Future	5,501.2300	5.5012	5,485.2200	5.4852	(0.291)	0	0	0
2016/10/18	EL28	04/05/2017	137.91	Put	Bond Future	5,491.2300	5.4912	5,475.2200	5.4752	(0.292)	0	0	0
2016/10/18	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	ES33	03/11/2016			Bond Future	10.3724	78.4452	10.3262	78.7469	(0.445)	0.0000	0.0000	8,789
2016/10/18	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	ES33	03/11/2016	11.31	Call	Bond Future	5,758.7000	5.7587	6,060.3600	6.0604	5.238	0	0	0
2016/10/18	ES33	03/11/2016	11.29	Call	Bond Future	5,642.7900	5.6428	5,944.4500	5.9445	5.346	0	0	0
2016/10/18	ES33	03/11/2016	11.30	Call	Bond Future	5,700.7800	5.7008	6,002.4400	6.0024	5.292	0	0	0
2016/10/18	ES33	02/02/2017			Bond Future	10.4533	79.9428	10.4056	80.2496	(0.456)	0.0000	0.0000	0
2016/10/18	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	ES33	02/02/2017	10.59	Call	Bond Future	870.6700	0.8707	1,177.4500	1.1775	35.235	0	0	0
2016/10/18	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	ES33	02/02/2017	10.60	Call	Bond Future	933.7600	0.9338	1,240.5400	1.2405	32.854	0	0	0
2016/10/18	ES33	02/02/2017	10.61	Call	Bond Future	996.7700	0.9968	1,303.5500	1.3035	30.777	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
2016/10/18	ES33	04/05/2017			Bond Future	10.5253	77.7297	10.4762	78.0424	(0.467)	0.0000	0.0000	0
2016/10/18	ES33	04/05/2017	10.55	Call	Bond Future	156.3200	0.1563	469.0000	0.4690	200.026	0	0	0
2016/10/18	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	ES33	04/05/2017	10.56	Call	Bond Future	219.5000	0.2195	532.1800	0.5322	142.451	0	0	0
2016/10/18	ES33	04/05/2017	10.54	Call	Bond Future	93.0700	0.0931	405.7500	0.4058	335.962	0	0	0
2016/10/18	ES42	03/11/2016			Bond Future	10.4861	82.7823	10.4451	83.0912	(0.392)	0.0000	0.0000	8,777
2016/10/18	ES42	02/02/2017			Bond Future	10.5616	84.3626	10.5193	84.6768	(0.401)	0.0000	0.0000	0
2016/10/18	ES42	04/05/2017			Bond Future	10.6330	81.7685	10.5893	82.0887	(0.411)	0.0000	0.0000	0
2016/10/18	GOVI	03/11/2016	476.11	Call	GOVI	513,750.0000	51.3750	529,190.0000	52.9190	3.005	0	0	0
2016/10/18	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	GOVI	03/11/2016			GOVI	527.4850	527.4850	529.0290	529.0290	0.293	0.0000	0.0000	415
2016/10/18	GOVI	03/11/2016	476.12	Call	GOVI	513,650.0000	51.3650	529,090.0000	52.9090	3.006	0	0	0
2016/10/18	GOVI	03/11/2016	476.13	Call	GOVI	513,550.0000	51.3550	528,990.0000	52.8990	3.007	0	0	0
2016/10/18	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	GOVI	02/02/2017	533.34	Call	GOVI	42,130.0000	4.2130	57,830.0000	5.7830	37.266	0	0	0
2016/10/18	GOVI	02/02/2017			GOVI	537.5530	537.5530	539.1230	539.1230	0.292	0.0000	0.0000	27
2016/10/18	GOVI	02/02/2017	533.32	Call	GOVI	42,330.0000	4.2330	58,030.0000	5.8030	37.090	0	0	0
2016/10/18	GOVI	02/02/2017	533.33	Call	GOVI	42,230.0000	4.2230	57,930.0000	5.7930	37.177	0	0	0
2016/10/18	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	GOVI	04/05/2017			GOVI	548.1830	548.1830	549.7830	549.7830	0.292	0.0000	0.0000	0
2016/10/18	GOVI	04/05/2017	262.19	Call	GOVI	2,859,930.0000	285.9930	2,875,930.0000	287.5930	0.559	0	0	0
2016/10/18	GOVI	04/05/2017	262.20	Call	GOVI	2,859,830.0000	285.9830	2,875,830.0000	287.5830	0.559	0	0	0
2016/10/18	GOVI	04/05/2017	262.18	Call	GOVI	2,860,030.0000	286.0030	2,876,030.0000	287.6030	0.559	0	0	0
2016/10/18	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/10/18	IGOV	03/11/2016			Index Future	250.2650	250.2650	250.1860	250.1860	(0.032)	0.0000	0.0000	990
2016/10/18	IGOV	02/02/2017			Index Future	255.0580	255.0580	254.9740	254.9740	(0.033)	0.0000	0.0000	118
2016/10/18	IGOV	04/05/2017			Index Future	260.1170	260.1170	260.0310	260.0310	(0.033)	0.0000	0.0000	0
2016/10/18	ILBI	03/11/2016			Index Future	678.3960	678.3960	678.2450	678.2450	(0.022)	0.0000	0.0000	0
2016/10/18	ILBI	02/02/2017			Index Future	691.5260	691.5260	691.3710	691.3710	(0.022)	0.0000	0.0000	155
2016/10/18	IS01	19/12/2016			Interest Rate Swap	100.0686	100.0686	100.0686	100.0686	0.000	0.0000	0.0000	0
2016/10/18	IS01	16/03/2017			Interest Rate Swap	100.0217	100.0217	100.0193	100.0193	(0.002)	0.0000	0.0000	0
2016/10/18	IS01	15/06/2017			Interest Rate Swap	99.6665	99.6665	99.6577	99.6577	(0.009)	0.0000	0.0000	0
2016/10/18	IS01	21/09/2017			Interest Rate Swap	99.7449	99.7449	99.7239	99.7239	(0.021)	0.0000	0.0000	0
2016/10/18	IS01	21/12/2017			Interest Rate Swap	100.0512	100.0512	100.0125	100.0125	(0.039)	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
2016/10/18	IS02	18/12/2017			Interest Rate Swap	100.0781	100.0781	100.0400	100.0400	(0.038)	0.0000	0.0000	0
2016/10/18	IS02	16/03/2018			Interest Rate Swap	99.4035	99.4035	99.3531	99.3531	(0.051)	0.0000	0.0000	0
2016/10/18	IS02	15/06/2018			Interest Rate Swap	99.1074	99.1074	99.0444	99.0444	(0.064)	0.0000	0.0000	0
2016/10/18	IS02	21/09/2018			Interest Rate Swap	99.2103	99.2103	99.1321	99.1321	(0.079)	0.0000	0.0000	0
2016/10/18	IS02	21/12/2018			Interest Rate Swap	99.7500	99.7500	99.6600	99.6600	(0.090)	0.0000	0.0000	0
2016/10/18	IS05	17/12/2020			Interest Rate Swap	98.4162	98.4162	98.3006	98.3006	(0.117)	0.0000	0.0000	0
2016/10/18	IS05	16/03/2021			Interest Rate Swap	97.7889	97.7889	97.6674	97.6674	(0.124)	0.0000	0.0000	0
2016/10/18	IS05	15/06/2021			Interest Rate Swap	97.1276	97.1276	96.9986	96.9986	(0.133)	0.0000	0.0000	0
2016/10/18	IS05	21/09/2021			Interest Rate Swap	97.4332	97.4332	97.2955	97.2955	(0.141)	0.0000	0.0000	0
2016/10/18	IS05	21/12/2021			Interest Rate Swap	99.6963	99.6963	99.5509	99.5509	(0.146)	0.0000	0.0000	50
2016/10/18	IS10	17/12/2025			Interest Rate Swap	98.7250	98.7250	98.4785	98.4785	(0.250)	0.0000	0.0000	0
2016/10/18	IS10	16/03/2026			Interest Rate Swap	95.8392	95.8392	95.5897	95.5897	(0.260)	0.0000	0.0000	0
2016/10/18	IS10	15/06/2026			Interest Rate Swap	94.6388	94.6388	94.3882	94.3882	(0.265)	0.0000	0.0000	0
2016/10/18	IS10	21/09/2026			Interest Rate Swap	96.7392	96.7392	96.4924	96.4924	(0.255)	0.0000	0.0000	0
2016/10/18	IS10	21/12/2026			Interest Rate Swap	100.3962	100.3962	100.1551	100.1551	(0.240)	0.0000	0.0000	0
2016/10/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/10/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/10/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/10/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/10/18	JBAF	19/10/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/10/18	JBAF	16/11/2016			Jibar Tradeable Future	7.3700	92.6300	7.3600	92.6400	(0.136)	0.0000	0.0000	0
2016/10/18	JBAF	21/12/2016			Jibar Tradeable Future	7.4400	92.5600	7.4300	92.5700	(0.134)	0.0000	0.0000	10,000
2016/10/18	JBAF	18/01/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2016/10/18	JBAF	15/02/2017			Jibar Tradeable Future	7.4900	92.5100	7.4800	92.5200	(0.134)	0.0000	0.0000	0
2016/10/18	JBAF	15/03/2017			Jibar Tradeable Future	7.5100	92.4900	7.4900	92.5100	(0.266)	0.0000	0.0000	1,000
2016/10/18	JBAF	21/06/2017			Jibar Tradeable Future	7.6100	92.3900	7.5700	92.4300	(0.526)	0.0000	0.0000	0
2016/10/18	JBAF	20/09/2017			Jibar Tradeable Future	7.6400	92.3600	7.5900	92.4100	(0.654)	0.0000	0.0000	0
2016/10/18	JBAF	20/12/2017			Jibar Tradeable Future	7.6500	92.3500	7.6000	92.4000	(0.654)	0.0000	0.0000	0
2016/10/18	JBAF	20/03/2018			Jibar Tradeable Future	7.6500	92.3500	7.6000	92.4000	(0.654)	0.0000	0.0000	0
2016/10/18	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/10/18	JBAF	19/09/2018			Jibar Tradeable Future	7.6500	92.3500	7.6000	92.4000	(0.654)	0.0000	0.0000	0
2016/10/18	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/10/18	R023	03/11/2016	9.73	Put	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2016/10/18	R023	03/11/2016			Bond Future	8.5460	97.6371	8.5101	97.8056	(0.420)	0.0000	0.0000	15,171
2016/10/18	R023	03/11/2016	9.75	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2016/10/18	R023	03/11/2016	9.73	Call	Bond Future	5,356.7800	5.3568	5,525.2500	5.5252	3.145	0	0	0
2016/10/18	R023	03/11/2016	9.74	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2016/10/18	R023	03/11/2016	9.74	Call	Bond Future	5,400.4100	5.4004	5,568.8900	5.5689	3.120	0	0	0

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2016/10/18	R023	03/11/2016	9.75	Call	Bond Future	5,444.0200	5.4440	5,612.5000	5.6125	3.095	0	0	0
2016/10/18	R023	02/02/2017	8.85	Call	Bond Future	2,094.1100	2.0941	2,197.5000	2.1975	4.937	0	0	0
2016/10/18	R023	02/02/2017			Bond Future	8.5927	99.5011	8.5550	99.6720	(0.438)	0.0000	0.0000	2,245
2016/10/18	R023	02/02/2017	8.86	Call	Bond Future	2,122.6500	2.1226	2,226.8500	2.2269	4.909	0	0	0
2016/10/18	R023	02/02/2017	8.84	Put	Bond Future	952.2800	0.9523	883.9100	0.8839	(7.180)	0	0	0
2016/10/18	R023	02/02/2017	8.86	Put	Bond Future	919.8500	0.9198	853.1000	0.8531	(7.257)	0	0	0
2016/10/18	R023	02/02/2017	8.84	Call	Bond Future	2,065.7500	2.0657	2,168.3300	2.1683	4.966	0	0	0
2016/10/18	R023	02/02/2017	8.85	Put	Bond Future	935.9600	0.9360	868.4000	0.8684	(7.218)	0	0	0
2016/10/18	R023	04/05/2017	8.61	Call	Bond Future	1,852.5900	1.8526	1,937.1300	1.9371	4.563	0	0	0
2016/10/18	R023	04/05/2017			Bond Future	8.6217	97.5358	8.5821	97.7099	(0.460)	0.0000	0.0000	0
2016/10/18	R023	04/05/2017	8.59	Call	Bond Future	1,809.0500	1.8091	1,892.3000	1.8923	4.602	0	0	0
2016/10/18	R023	04/05/2017	8.60	Call	Bond Future	1,830.7400	1.8307	1,914.6400	1.9146	4.583	0	0	0
2016/10/18	R023	04/05/2017	8.59	Put	Bond Future	1,948.3700	1.9484	1,857.4800	1.8575	(4.665)	0	0	0
2016/10/18	R023	04/05/2017	8.61	Put	Bond Future	1,904.0300	1.9040	1,814.4300	1.8144	(4.706)	0	0	0
2016/10/18	R023	04/05/2017	8.60	Put	Bond Future	1,926.1100	1.9261	1,835.8700	1.8359	(4.685)	0	0	0
2016/10/18	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R035	03/11/2016			Bond Future	9.4364	96.8183	9.3905	97.2010	(0.486)	0.0000	0.0000	4,673
2016/10/18	R035	03/11/2016	9.59	Call	Bond Future	1,265.1500	1.2652	1,647.8500	1.6478	30.249	0	0	0
2016/10/18	R035	03/11/2016	9.57	Call	Bond Future	1,101.9200	1.1019	1,484.6200	1.4846	34.730	0	0	0
2016/10/18	R035	03/11/2016	9.58	Call	Bond Future	1,183.5900	1.1836	1,566.2900	1.5663	32.334	0	0	0
2016/10/18	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R035	02/02/2017			Bond Future	9.4875	98.6666	9.4403	99.0558	(0.497)	0.0000	0.0000	0
2016/10/18	R035	02/02/2017	9.51	Call	Bond Future	184.5200	0.1845	573.6700	0.5737	210.899	0	0	0
2016/10/18	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R035	02/02/2017	9.52	Call	Bond Future	266.4300	0.2664	655.5800	0.6556	146.061	0	0	0
2016/10/18	R035	02/02/2017	9.50	Call	Bond Future	102.5100	0.1025	491.6600	0.4917	379.622	0	0	0
2016/10/18	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R035	04/05/2017			Bond Future	9.5283	96.1139	9.4797	96.5105	(0.510)	0.0000	0.0000	0
2016/10/18	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R035	04/05/2017	9.55	Call	Bond Future	176.1600	0.1762	572.8100	0.5728	225.165	0	0	0
2016/10/18	R035	04/05/2017	9.53	Call	Bond Future	13.6700	0.0137	410.3200	0.4103	2901.609	0	0	0
2016/10/18	R035	04/05/2017	9.54	Call	Bond Future	94.9700	0.0950	491.6200	0.4916	417.658	0	0	0
2016/10/18	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R186	03/11/2016	8.82	Put	Bond Future	1,090.0500	1.0900	873.0800	0.8731	(19.905)	0	0	150
2016/10/18	R186	03/11/2016	9.40	Put	Bond Future	53.2700	0.0533	31.1000	0.0311	(41.618)	0	0	0
2016/10/18	R186	03/11/2016			Bond Future	8.8704	114.7324	8.8195	115.0928	(0.574)	0.0000	0.0000	88,950
2016/10/18	R186	03/11/2016	8.30	Put	Bond Future	4,158.8300	4.1588	3,806.7400	3.8067	(8.466)	0	0	0
2016/10/18	R186	03/11/2016	8.52	Put	Bond Future	2,662.9200	2.6629	2,340.8400	2.3408	(12.095)	0	0	150
2016/10/18	R186	03/11/2016	8.95	Put	Bond Future	647.8900	0.6479	490.5400	0.4905	(24.287)	0	0	0
2016/10/18	R186	03/11/2016	9.20	Put	Bond Future	185.8100	0.1858	123.2400	0.1232	(33.674)	0	0	0
2016/10/18	R186	03/11/2016	8.97	Put	Bond Future	593.2600	0.5933	444.9100	0.4449	(25.006)	0	0	0
2016/10/18	R186	03/11/2016	8.96	Put	Bond Future	620.1500	0.6202	467.3100	0.4673	(24.646)	0	0	0
2016/10/18	R186	03/11/2016	9.10	Call	Bond Future	1,923.8200	1.9238	2,189.2400	2.1892	13.797	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
2016/10/18	R186	03/11/2016	9.66	Call	Bond Future	5,398.1000	5.3981	5,754.6600	5.7547	6.605	0	0	0
2016/10/18	R186	03/11/2016	8.30	Call	Bond Future	29.5400	0.0295	37.9000	0.0379	28.301	0	0	150
2016/10/18	R186	03/11/2016	8.90	Call	Bond Future	1,008.2800	1.0083	1,188.4400	1.1884	17.868	0	0	0
2016/10/18	R186	03/11/2016	8.97	Call	Bond Future	1,293.2400	1.2932	1,505.3400	1.5053	16.401	0	0	0
2016/10/18	R186	03/11/2016	9.71	Call	Bond Future	5,724.7800	5.7248	6,082.5800	6.0826	6.250	0	0	0
2016/10/18	R186	03/11/2016	8.52	Call	Bond Future	150.3200	0.1503	188.6900	0.1887	25.526	0	0	0
2016/10/18	R186	03/11/2016	8.82	Call	Bond Future	733.0100	0.7330	876.4900	0.8765	19.574	0	0	0
2016/10/18	R186	03/11/2016	8.95	Call	Bond Future	1,207.7200	1.2077	1,410.8200	1.4108	16.817	0	0	0
2016/10/18	R186	03/11/2016	9.20	Call	Bond Future	2,480.2900	2.4803	2,778.1700	2.7782	12.010	0	0	1,425
2016/10/18	R186	03/11/2016	8.90	Put	Bond Future	799.8800	0.7999	619.5900	0.6196	(22.540)	0	0	5,092
2016/10/18	R186	03/11/2016	9.40	Call	Bond Future	3,708.8900	3.7089	4,047.1700	4.0472	9.121	0	0	1,425
2016/10/18	R186	03/11/2016	9.66	Put	Bond Future	7.5000	0.0075	3.6100	0.0036	(51.867)	0	0	0
2016/10/18	R186	03/11/2016	9.71	Put	Bond Future	4.9300	0.0049	2.2800	0.0023	(53.753)	0	0	0
2016/10/18	R186	03/11/2016	8.96	Call	Bond Future	1,250.0900	1.2501	1,457.7000	1.4577	16.608	0	0	0
2016/10/18	R186	03/11/2016	9.10	Put	Bond Future	318.7300	0.3187	223.7000	0.2237	(29.815)	0	0	108
2016/10/18	R186	02/02/2017	8.81	Put	Bond Future	2,630.4600	2.6305	2,426.3000	2.4263	(7.761)	0	0	0
2016/10/18	R186	02/02/2017	9.40	Call	Bond Future	4,283.0400	4.2830	4,544.3600	4.5444	6.101	0	0	0
2016/10/18	R186	02/02/2017	8.00	Put	Bond Future	6,916.6600	6.9167	6,593.1800	6.5932	(4.677)	0	0	0
2016/10/18	R186	02/02/2017			Bond Future	8.9155	111.6200	8.8626	111.9863	(0.593)	0.0000	0.0000	5,191
2016/10/18	R186	02/02/2017	8.43	Put	Bond Future	4,360.6500	4.3606	4,091.7400	4.0917	(6.167)	0	0	0
2016/10/18	R186	02/02/2017	8.80	Put	Bond Future	2,669.1300	2.6691	2,463.1700	2.4632	(7.716)	0	0	0
2016/10/18	R186	02/02/2017	8.90	Put	Bond Future	2,299.7900	2.2998	2,111.8300	2.1118	(8.173)	0	0	750
2016/10/18	R186	02/02/2017	9.50	Call	Bond Future	4,776.0500	4.7761	5,051.0900	5.0511	5.759	0	0	0
2016/10/18	R186	02/02/2017	8.87	Call	Bond Future	2,091.3400	2.0913	2,264.3500	2.2644	8.273	0	0	0
2016/10/18	R186	02/02/2017	8.60	Call	Bond Future	1,308.9200	1.3089	1,434.1100	1.4341	9.564	0	0	7,000
2016/10/18	R186	02/02/2017	8.81	Call	Bond Future	1,897.5700	1.8976	2,059.7700	2.0598	8.548	0	0	0
2016/10/18	R186	02/02/2017	8.00	Call	Bond Future	332.3200	0.3323	375.2000	0.3752	12.903	0	0	7,000
2016/10/18	R186	02/02/2017	8.37	Call	Bond Future	820.1900	0.8202	908.5500	0.9086	10.773	0	0	500
2016/10/18	R186	02/02/2017	8.79	Call	Bond Future	1,835.5900	1.8356	1,994.1900	1.9942	8.640	0	0	0
2016/10/18	R186	02/02/2017	8.87	Put	Bond Future	2,406.5800	2.4066	2,213.2300	2.2132	(8.034)	0	0	500
2016/10/18	R186	02/02/2017	8.43	Call	Bond Future	932.7500	0.9328	1,030.2000	1.0302	10.448	0	0	750
2016/10/18	R186	02/02/2017	8.80	Call	Bond Future	1,866.4200	1.8664	2,026.8200	2.0268	8.594	0	0	0
2016/10/18	R186	02/02/2017	8.90	Call	Bond Future	2,192.5900	2.1926	2,370.9900	2.3710	8.136	0	0	0
2016/10/18	R186	02/02/2017	9.50	Put	Bond Future	831.2300	0.8312	739.9100	0.7399	(10.986)	0	0	13,500
2016/10/18	R186	02/02/2017	9.40	Put	Bond Future	999.4300	0.9994	894.3900	0.8944	(10.510)	0	0	750
2016/10/18	R186	02/02/2017	8.60	Put	Bond Future	3,520.4200	3.5204	3,279.2500	3.2793	(6.851)	0	0	0
2016/10/18	R186	02/02/2017	8.37	Put	Bond Future	4,681.6200	4.6816	4,403.6200	4.4036	(5.938)	0	0	0
2016/10/18	R186	02/02/2017	8.79	Put	Bond Future	2,708.1700	2.7082	2,500.4100	2.5004	(7.672)	0	0	0
2016/10/18	R186	04/05/2017			Bond Future	8.9527	113.8283	8.8977	114.2017	(0.614)	0.0000	0.0000	0
2016/10/18	R186	04/05/2017	8.89	Put	Bond Future	3,256.9200	3.2569	3,062.9000	3.0629	(5.957)	0	0	0
2016/10/18	R186	04/05/2017	8.91	Put	Bond Future	3,186.5300	3.1865	2,995.1700	2.9952	(6.005)	0	0	0
2016/10/18	R186	04/05/2017	8.90	Put	Bond Future	3,221.5900	3.2216	3,028.9000	3.0289	(5.981)	0	0	0
2016/10/18	R186	04/05/2017	8.91	Call	Bond Future	2,896.8500	2.8969	3,078.8400	3.0788	6.282	0	0	0
2016/10/18	R186	04/05/2017	8.89	Call	Bond Future	2,831.1500	2.8312	3,010.4800	3.0105	6.334	0	0	0
2016/10/18	R186	04/05/2017	8.90	Call	Bond Future	2,863.8900	2.8639	3,044.5500	3.0445	6.308	0	0	0
2016/10/18	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R197	03/11/2016	303.57	Put	Bond Future	151.7900	0.1518	119.0500	0.1190	(21.569)	0	0	0

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2016/10/18	R197	03/11/2016			Bond Future	303.4182		303.4182	303.4510	0.011	0.0000	0.0000	861
2016/10/18	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R197	03/11/2016	303.56	Put	Bond Future	141.7900	0.1418	109.0500	0.1090	(23.090)	0	0	0
2016/10/18	R197	03/11/2016	303.58	Put	Bond Future	161.7900	0.1618	129.0500	0.1290	(20.236)	0	0	0
2016/10/18	R202	03/11/2016	253.85	Put	Bond Future	3,399.3800	3.3994	3,371.5900	3.3716	(0.818)	0	0	0
2016/10/18	R202	03/11/2016			Bond Future	250.4506	250.4506	250.4784	250.4784	0.011	0.0000	0.0000	35,721
2016/10/18	R202	03/11/2016	253.87	Put	Bond Future	3,419.3800	3.4194	3,391.5900	3.3916	(0.813)	0	0	0
2016/10/18	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R202	03/11/2016	253.86	Put	Bond Future	3,409.3800	3.4094	3,381.5900	3.3816	(0.815)	0	0	0
2016/10/18	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R203	03/11/2016	8.86	Call	Bond Future	942.9600	0.9430	969.2700	0.9693	2.790	0	0	0
2016/10/18	R203	03/11/2016			Bond Future	7.6923	101.6654	7.6600	101.6917	(0.420)	0.0000	0.0000	23,024
2016/10/18	R203	03/11/2016	8.84	Call	Bond Future	926.9200	0.9269	953.2300	0.9532	2.838	0	0	0
2016/10/18	R203	03/11/2016	8.85	Call	Bond Future	934.9400	0.9349	961.2500	0.9613	2.814	0	0	0
2016/10/18	R203	03/11/2016	8.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R203	03/11/2016	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R203	03/11/2016	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R203	02/02/2017	7.70	Call	Bond Future	144.6400	0.1446	157.2800	0.1573	8.739	0	0	0
2016/10/18	R203	02/02/2017	7.71	Put	Bond Future	143.8700	0.1439	130.6900	0.1307	(9.161)	0	0	0
2016/10/18	R203	02/02/2017			Bond Future	7.7037	103.6063	7.6588	103.6323	(0.583)	0.0000	0.0000	620
2016/10/18	R203	02/02/2017	7.71	Call	Bond Future	147.5300	0.1475	160.3300	0.1603	8.676	0	0	0
2016/10/18	R203	02/02/2017	7.72	Call	Bond Future	150.6800	0.1507	163.6500	0.1636	8.608	0	0	0
2016/10/18	R203	02/02/2017	7.70	Put	Bond Future	146.7600	0.1468	133.4200	0.1334	(9.090)	0	0	0
2016/10/18	R203	02/02/2017	7.72	Put	Bond Future	141.2300	0.1412	128.2200	0.1282	(9.212)	0	0	0
2016/10/18	R203	04/05/2017	6.91	Call	Bond Future	53.4300	0.0534	61.2400	0.0612	14.617	0	0	0
2016/10/18	R203	04/05/2017	6.92	Put	Bond Future	211.9100	0.2119	193.5600	0.1936	(8.659)	0	0	0
2016/10/18	R203	04/05/2017			Bond Future	7.3697	101.4818	7.2946	101.5080	(1.019)	0.0000	0.0000	0
2016/10/18	R203	04/05/2017	6.92	Call	Bond Future	54.4600	0.0545	62.3700	0.0624	14.524	0	0	0
2016/10/18	R203	04/05/2017	6.93	Call	Bond Future	55.5000	0.0555	63.5300	0.0635	14.468	0	0	0
2016/10/18	R203	04/05/2017	6.91	Put	Bond Future	214.3900	0.2144	195.9400	0.1959	(8.606)	0	0	0
2016/10/18	R203	04/05/2017	6.93	Put	Bond Future	209.4400	0.2094	191.2100	0.1912	(8.704)	0	0	0
2016/10/18	R204	03/11/2016			Bond Future	7.8883	103.2600	7.8572	103.3199	(0.395)	0.0000	0.0000	31,393
2016/10/18	R204	03/11/2016	9.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R204	03/11/2016	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R204	03/11/2016	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R204	03/11/2016	9.22	Call	Bond Future	2,515.3800	2.5154	2,575.2300	2.5752	2.379	0	0	0
2016/10/18	R204	03/11/2016	9.21	Call	Bond Future	2,496.7900	2.4968	2,556.6400	2.5566	2.397	0	0	0
2016/10/18	R204	03/11/2016	9.23	Call	Bond Future	2,533.9600	2.5340	2,593.8100	2.5938	2.362	0	0	0
2016/10/18	R204	02/02/2017	8.28	Call	Bond Future	836.9800	0.8370	878.4800	0.8785	4.958	0	0	0
2016/10/18	R204	02/02/2017			Bond Future	7.9113	101.1912	7.8761	101.2513	(0.445)	0.0000	0.0000	28
2016/10/18	R204	02/02/2017	8.29	Call	Bond Future	849.1900	0.8492	890.9900	0.8910	4.922	0	0	0
2016/10/18	R204	02/02/2017	8.30	Call	Bond Future	861.4700	0.8615	903.5800	0.9036	4.888	0	0	0
2016/10/18	R204	02/02/2017	8.28	Put	Bond Future	209.4600	0.2095	190.8100	0.1908	(8.904)	0	0	0

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2016/10/18	R204	02/02/2017	8.30	Put	Bond Future	200.0600	0.2001	182.0200	0.1820	(9.017)	0	0	0
2016/10/18	R204	02/02/2017	8.29	Put	Bond Future	204.7200	0.2047	186.3700	0.1864	(8.963)	0	0	0
2016/10/18	R204	04/05/2017	7.90	Put	Bond Future	531.0300	0.5310	499.9000	0.4999	(5.862)	0	0	0
2016/10/18	R204	04/05/2017			Bond Future	7.8979	103.1932	7.8571	103.2543	(0.517)	0.0000	0.0000	0
2016/10/18	R204	04/05/2017	7.92	Put	Bond Future	516.7700	0.5168	486.1900	0.4862	(5.918)	0	0	0
2016/10/18	R204	04/05/2017	7.90	Call	Bond Future	534.1000	0.5341	564.0900	0.5641	5.615	0	0	0
2016/10/18	R204	04/05/2017	7.91	Put	Bond Future	523.8600	0.5239	493.0100	0.4930	(5.889)	0	0	0
2016/10/18	R204	04/05/2017	7.91	Call	Bond Future	541.8800	0.5419	572.1500	0.5722	5.586	0	0	0
2016/10/18	R204	04/05/2017	7.92	Call	Bond Future	549.7300	0.5497	580.2700	0.5803	5.555	0	0	0
2016/10/18	R207	03/11/2016			Bond Future	8.0936	99.9411	8.0678	100.0115	(0.320)	0.0000	0.0000	58,813
2016/10/18	R207	03/11/2016	7.94	Call	Bond Future	131.5000	0.1315	144.9900	0.1450	10.259	0	0	0
2016/10/18	R207	03/11/2016	7.93	Put	Bond Future	570.3300	0.5703	512.6600	0.5127	(10.112)	0	0	0
2016/10/18	R207	03/11/2016	7.95	Put	Bond Future	531.3800	0.5314	475.2500	0.4752	(10.563)	0	0	0
2016/10/18	R207	03/11/2016	7.94	Put	Bond Future	550.6400	0.5506	493.7300	0.4937	(10.335)	0	0	0
2016/10/18	R207	03/11/2016	7.95	Call	Bond Future	139.5900	0.1396	153.8600	0.1539	10.223	0	0	0
2016/10/18	R207	03/11/2016	7.93	Call	Bond Future	123.8300	0.1238	136.5600	0.1366	10.280	0	0	0
2016/10/18	R207	02/02/2017	9.24	Call	Bond Future	2,823.4500	2.8235	2,889.0800	2.8891	2.324	0	0	0
2016/10/18	R207	02/02/2017			Bond Future	8.1251	98.2066	8.0971	98.2775	(0.345)	0.0000	0.0000	21
2016/10/18	R207	02/02/2017	8.91	Call	Bond Future	2,088.0500	2.0881	2,147.8800	2.1479	2.865	0	0	62
2016/10/18	R207	02/02/2017	9.22	Call	Bond Future	2,777.6400	2.7776	2,843.0100	2.8430	2.353	0	0	0
2016/10/18	R207	02/02/2017	9.23	Call	Bond Future	2,800.5600	2.8006	2,866.0600	2.8661	2.339	0	0	0
2016/10/18	R207	02/02/2017	8.91	Put	Bond Future	125.7400	0.1257	114.6600	0.1147	(8.812)	0	0	0
2016/10/18	R207	02/02/2017	9.22	Put	Bond Future	53.7400	0.0537	48.2000	0.0482	(10.309)	0	0	0
2016/10/18	R207	02/02/2017	9.24	Put	Bond Future	50.6800	0.0507	45.4000	0.0454	(10.418)	0	0	0
2016/10/18	R207	02/02/2017	9.23	Put	Bond Future	52.2200	0.0522	46.8100	0.0468	(10.360)	0	0	0
2016/10/18	R207	04/05/2017	8.21	Put	Bond Future	798.4600	0.7985	763.0500	0.7631	(4.435)	0	0	0
2016/10/18	R207	04/05/2017			Bond Future	8.1435	100.1497	8.1127	100.2218	(0.378)	0.0000	0.0000	0
2016/10/18	R207	04/05/2017	8.22	Call	Bond Future	966.5500	0.9666	1,003.5300	1.0035	3.826	0	0	0
2016/10/18	R207	04/05/2017	8.20	Call	Bond Future	941.4900	0.9415	977.8700	0.9779	3.864	0	0	0
2016/10/18	R207	04/05/2017	8.21	Call	Bond Future	953.9800	0.9540	990.6600	0.9907	3.845	0	0	0
2016/10/18	R207	04/05/2017	8.20	Put	Bond Future	809.3300	0.8093	773.6200	0.7736	(4.412)	0	0	0
2016/10/18	R207	04/05/2017	8.22	Put	Bond Future	787.6900	0.7877	752.5800	0.7526	(4.457)	0	0	0
2016/10/18	R207	03/08/2017	8.19	Call	Bond Future	1,047.2200	1.0472	1,084.1200	1.0841	3.524	0	0	51
2016/10/18	R207	03/08/2017			Bond Future	8.1239	98.5688	8.0902	98.6410	(0.415)	0.0000	0.0000	0
2016/10/18	R207	03/08/2017	8.39	Put	Bond Future	726.5700	0.7266	696.1400	0.6961	(4.188)	0	0	0
2016/10/18	R207	03/08/2017	8.41	Put	Bond Future	710.4600	0.7105	680.5000	0.6805	(4.217)	0	0	0
2016/10/18	R207	03/08/2017	8.19	Put	Bond Future	905.5600	0.9056	870.2000	0.8702	(3.905)	0	0	0
2016/10/18	R207	03/08/2017	8.40	Put	Bond Future	718.4800	0.7185	688.2900	0.6883	(4.202)	0	0	0
2016/10/18	R207	03/08/2017	8.41	Call	Bond Future	1,321.6200	1.3216	1,363.9200	1.3639	3.201	0	0	0
2016/10/18	R207	03/08/2017	8.39	Call	Bond Future	1,295.1700	1.2952	1,337.0000	1.3370	3.230	0	0	0
2016/10/18	R207	03/08/2017	8.40	Call	Bond Future	1,308.3600	1.3084	1,350.4300	1.3504	3.215	0	0	0
2016/10/18	R208	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R208	03/11/2016			Bond Future	8.2903	95.1358	8.2594	95.2440	(0.373)	0.0000	0.0000	30,293
2016/10/18	R208	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R208	03/11/2016	9.57	Call	Bond Future	4,349.7700	4.3498	4,457.9400	4.4579	2.487	0	0	0
2016/10/18	R208	03/11/2016	9.58	Call	Bond Future	4,382.7900	4.3828	4,490.9600	4.4910	2.468	0	0	0

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2016/10/18	R208	03/11/2016	9.59	Call	Bond Future	4,415.7900	4.4158	4,523.9600	4.5240	2.450	0	0	0
2016/10/18	R208	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R208	02/02/2017			Bond Future	8.3309	96.9521	8.2981	97.0615	(0.394)	0.0000	0.0000	0
2016/10/18	R208	02/02/2017	8.64	Call	Bond Future	1,579.0200	1.5790	1,648.6000	1.6486	4.407	0	0	0
2016/10/18	R208	02/02/2017	8.63	Put	Bond Future	567.3200	0.5673	526.9200	0.5269	(7.121)	0	0	0
2016/10/18	R208	02/02/2017	8.65	Put	Bond Future	545.6700	0.5457	506.3500	0.5063	(7.206)	0	0	0
2016/10/18	R208	02/02/2017	8.64	Put	Bond Future	556.5100	0.5565	516.6500	0.5166	(7.162)	0	0	0
2016/10/18	R208	02/02/2017	8.65	Call	Bond Future	1,601.0400	1.6010	1,671.1600	1.6712	4.380	0	0	0
2016/10/18	R208	02/02/2017	8.63	Call	Bond Future	1,556.9600	1.5570	1,626.0000	1.6260	4.434	0	0	0
2016/10/18	R208	04/05/2017	8.39	Call	Bond Future	1,319.6100	1.3196	1,375.2200	1.3752	4.214	0	0	0
2016/10/18	R208	04/05/2017			Bond Future	8.3547	95.4665	8.3195	95.5778	(0.421)	0.0000	0.0000	0
2016/10/18	R208	04/05/2017	8.37	Call	Bond Future	1,286.4000	1.2864	1,341.1200	1.3411	4.254	0	0	0
2016/10/18	R208	04/05/2017	8.38	Call	Bond Future	1,302.8100	1.3028	1,357.9700	1.3580	4.234	0	0	0
2016/10/18	R208	04/05/2017	8.37	Put	Bond Future	1,237.9100	1.2379	1,181.2400	1.1812	(4.578)	0	0	0
2016/10/18	R208	04/05/2017	8.39	Put	Bond Future	1,207.9400	1.2079	1,152.1600	1.1522	(4.618)	0	0	0
2016/10/18	R208	04/05/2017	8.38	Put	Bond Future	1,222.7200	1.2227	1,166.4900	1.1665	(4.599)	0	0	0
2016/10/18	R209	03/11/2016	9.34	Put	Bond Future	1,098.3900	1.0984	904.8600	0.9049	(17.619)	0	0	345
2016/10/18	R209	03/11/2016	10.26	Call	Bond Future	5,715.1500	5.7151	6,030.9400	6.0309	5.525	0	0	0
2016/10/18	R209	03/11/2016			Bond Future	9.3847	72.8964	9.3390	73.2151	(0.487)	0.0000	0.0000	37,761
2016/10/18	R209	03/11/2016	10.24	Call	Bond Future	5,593.5600	5.5936	5,908.9000	5.9089	5.638	0	0	0
2016/10/18	R209	03/11/2016	8.87	Put	Bond Future	3,770.5300	3.7705	3,463.8700	3.4639	(8.133)	0	0	0
2016/10/18	R209	03/11/2016	8.81	Call	Bond Future	36.9800	0.0370	44.6700	0.0447	20.795	0	0	345
2016/10/18	R209	03/11/2016	9.04	Put	Bond Future	2,635.3000	2.6353	2,352.0300	2.3520	(10.749)	0	0	345
2016/10/18	R209	03/11/2016	9.42	Put	Bond Future	816.2900	0.8163	653.6100	0.6536	(19.929)	0	0	0
2016/10/18	R209	03/11/2016	10.25	Call	Bond Future	5,654.3800	5.6544	5,969.9600	5.9700	5.581	0	0	0
2016/10/18	R209	03/11/2016	9.05	Call	Bond Future	191.3200	0.1913	228.7900	0.2288	19.585	0	0	0
2016/10/18	R209	03/11/2016	9.45	Call	Bond Future	1,176.0200	1.1760	1,343.7200	1.3437	14.260	0	0	0
2016/10/18	R209	03/11/2016	10.24	Put	Bond Future	7.0300	0.0070	3.6200	0.0036	(48.506)	0	0	0
2016/10/18	R209	03/11/2016	9.04	Call	Bond Future	180.3100	0.1803	215.7900	0.2158	19.677	0	0	0
2016/10/18	R209	03/11/2016	10.25	Put	Bond Future	6.5000	0.0065	3.3300	0.0033	(48.769)	0	0	0
2016/10/18	R209	03/11/2016	9.34	Call	Bond Future	786.9100	0.7869	912.1300	0.9121	15.913	0	0	0
2016/10/18	R209	03/11/2016	10.26	Put	Bond Future	6.0200	0.0060	3.0600	0.0031	(49.169)	0	0	0
2016/10/18	R209	03/11/2016	9.45	Put	Bond Future	724.7800	0.7248	573.7300	0.5737	(20.841)	0	0	250
2016/10/18	R209	03/11/2016	8.81	Put	Bond Future	4,200.4700	4.2005	3,889.4100	3.8894	(7.405)	0	0	0
2016/10/18	R209	03/11/2016	8.87	Call	Bond Future	58.3400	0.0583	70.4300	0.0704	20.723	0	0	250
2016/10/18	R209	03/11/2016	9.42	Call	Bond Future	1,060.7200	1.0607	1,216.7900	1.2168	14.714	0	0	120
2016/10/18	R209	03/11/2016	9.05	Put	Bond Future	2,573.3300	2.5733	2,292.0500	2.2921	(10.931)	0	0	250
2016/10/18	R209	02/02/2017	9.55	Put	Bond Future	1,970.0000	1.9700	1,823.7900	1.8238	(7.422)	0	0	0
2016/10/18	R209	02/02/2017			Bond Future	9.4280	74.2880	9.3811	74.6123	(0.498)	0.0000	0.0000	0
2016/10/18	R209	02/02/2017	9.54	Put	Bond Future	1,999.8600	1.9999	1,852.1900	1.8522	(7.384)	0	0	0
2016/10/18	R209	02/02/2017	9.55	Call	Bond Future	2,802.4200	2.8024	2,980.4400	2.9804	6.352	0	0	0
2016/10/18	R209	02/02/2017	9.53	Call	Bond Future	2,727.0200	2.7270	2,902.1000	2.9021	6.420	0	0	0
2016/10/18	R209	02/02/2017	9.54	Call	Bond Future	2,764.5900	2.7646	2,941.1500	2.9412	6.386	0	0	0
2016/10/18	R209	02/02/2017	9.53	Put	Bond Future	2,030.0700	2.0301	1,880.9200	1.8809	(7.347)	0	0	0
2016/10/18	R209	04/05/2017	9.48	Put	Bond Future	3,187.1800	3.1872	3,025.5300	3.0255	(5.072)	0	0	0
2016/10/18	R209	04/05/2017			Bond Future	9.4649	72.6062	9.4167	72.9366	(0.509)	0.0000	0.0000	0
2016/10/18	R209	04/05/2017	9.47	Put	Bond Future	3,221.7200	3.2217	3,058.9600	3.0590	(5.052)	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
2016/10/18	R209	04/05/2017	9.46	Call	Bond Future	3,222.7700	3.2228	3,389.3200	3.3893	5.168	0	0	0
2016/10/18	R209	04/05/2017	9.47	Call	Bond Future	3,256.4700	3.2565	3,424.1200	3.4241	5.148	0	0	0
2016/10/18	R209	04/05/2017	9.48	Call	Bond Future	3,290.1300	3.2901	3,458.8900	3.4589	5.129	0	0	0
2016/10/18	R209	04/05/2017	9.46	Put	Bond Future	3,256.3200	3.2563	3,092.4600	3.0925	(5.032)	0	0	0
2016/10/18	R210	03/11/2016			Bond Future	187.2424	187.2424	187.2633	187.2633	0.011	0.0000	0.0000	2,071
2016/10/18	R210	03/11/2016	188.90	Put	Bond Future	1,657.6000	1.6576	1,636.7100	1.6367	(1.260)	0	0	0
2016/10/18	R210	03/11/2016	188.92	Put	Bond Future	1,677.6000	1.6776	1,656.7100	1.6567	(1.245)	0	0	0
2016/10/18	R210	03/11/2016	188.91	Put	Bond Future	1,667.6000	1.6676	1,646.7100	1.6467	(1.253)	0	0	0
2016/10/18	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R211	03/11/2016	141.75	Call	Bond Future	439.4700	0.4395	456.4800	0.4565	3.871	0	0	0
2016/10/18	R211	03/11/2016			Bond Future	142.1895	142.1895	142.2065	142.2065	0.012	0.0000	0.0000	56
2016/10/18	R211	03/11/2016	141.76	Call	Bond Future	429.4700	0.4295	446.4800	0.4465	3.961	0	0	0
2016/10/18	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R211	03/11/2016	141.74	Call	Bond Future	449.4700	0.4495	466.4800	0.4665	3.784	0	0	0
2016/10/18	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R212	03/11/2016			Bond Future	148.3719	148.3719	148.3879	148.3879	0.011	0.0000	0.0000	3,049
2016/10/18	R212	03/11/2016	148.11	Call	Bond Future	261.8700	0.2619	277.8800	0.2779	6.114	0	0	0
2016/10/18	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/18	R212	03/11/2016	148.12	Call	Bond Future	251.8700	0.2519	267.8800	0.2679	6.356	0	0	0
2016/10/18	R212	03/11/2016	148.10	Call	Bond Future	271.8700	0.2719	287.8800	0.2879	5.889	0	0	0
2016/10/18	R213	03/11/2016			Bond Future	9.2760	83.4833	9.2301	83.7973	(0.494)	0.0000	0.0000	42,360
2016/10/18	R213	03/11/2016	10.18	Put	Bond Future	4.4300	0.0044	2.1900	0.0022	(50.564)	0	0	0
2016/10/18	R213	03/11/2016	10.20	Put	Bond Future	3.7700	0.0038	1.8300	0.0018	(51.459)	0	0	0
2016/10/18	R213	03/11/2016	10.18	Call	Bond Future	5,867.3800	5.8674	6,179.1300	6.1791	5.313	0	0	0
2016/10/18	R213	03/11/2016	10.19	Put	Bond Future	4.0900	0.0041	2.0000	0.0020	(51.100)	0	0	0
2016/10/18	R213	03/11/2016	10.19	Call	Bond Future	5,928.5300	5.9285	6,240.4300	6.2404	5.261	0	0	0
2016/10/18	R213	03/11/2016	10.20	Call	Bond Future	5,989.6200	5.9896	6,301.6700	6.3017	5.210	0	0	0
2016/10/18	R213	02/02/2017	9.40	Call	Bond Future	2,571.4800	2.5715	2,739.3700	2.7394	6.529	0	0	0
2016/10/18	R213	02/02/2017	9.42	Call	Bond Future	2,644.4500	2.6444	2,815.2800	2.8153	6.460	0	0	0
2016/10/18	R213	02/02/2017			Bond Future	9.3249	85.0770	9.2777	85.3964	(0.506)	0.0000	0.0000	0
2016/10/18	R213	02/02/2017	9.41	Call	Bond Future	2,607.9200	2.6079	2,777.2900	2.7773	6.494	0	0	0
2016/10/18	R213	02/02/2017	9.40	Put	Bond Future	2,066.9300	2.0669	1,915.5000	1.9155	(7.326)	0	0	0
2016/10/18	R213	02/02/2017	9.42	Put	Bond Future	2,006.3000	2.0063	1,857.8100	1.8578	(7.401)	0	0	0
2016/10/18	R213	02/02/2017	9.41	Put	Bond Future	2,036.5300	2.0365	1,886.5800	1.8866	(7.363)	0	0	0
2016/10/18	R213	04/05/2017			Bond Future	9.3631	83.2072	9.3144	83.5326	(0.520)	0.0000	0.0000	0
2016/10/18	R213	04/05/2017	9.35	Put	Bond Future	3,165.5100	3.1655	3,002.2800	3.0023	(5.157)	0	0	0
2016/10/18	R213	04/05/2017	9.37	Put	Bond Future	3,098.3400	3.0983	2,937.3200	2.9373	(5.197)	0	0	0
2016/10/18	R213	04/05/2017	9.35	Call	Bond Future	3,078.1900	3.0782	3,240.4000	3.2404	5.270	0	0	0
2016/10/18	R213	04/05/2017	9.36	Put	Bond Future	3,131.6700	3.1317	2,969.5400	2.9695	(5.177)	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
2016/10/18	R213	04/05/2017	9.36	Call	Bond Future	3,111.1200	3.1111	3,274.4300	3.2744	5.249	0	0	0
2016/10/18	R213	04/05/2017	9.37	Call	Bond Future	3,144.4900	3.1445	3,308.9100	3.3089	5.229	0	0	0
2016/10/18	R214	03/11/2016	10.35	Put	Bond Future	6.4600	0.0065	3.4700	0.0035	(46.285)	0	0	0
2016/10/18	R214	03/11/2016			Bond Future	9.4549	73.2764	9.4142	73.5736	(0.431)	0.0000	0.0000	29,619
2016/10/18	R214	03/11/2016	10.34	Put	Bond Future	6.9700	0.0070	3.7600	0.0038	(46.055)	0	0	0
2016/10/18	R214	03/11/2016	10.35	Call	Bond Future	6,061.2300	6.0612	6,355.3800	6.3554	4.853	0	0	0
2016/10/18	R214	03/11/2016	10.33	Call	Bond Future	5,936.3300	5.9363	6,230.0400	6.2300	4.948	0	0	0
2016/10/18	R214	03/11/2016	10.34	Call	Bond Future	5,998.8200	5.9988	6,292.7500	6.2927	4.900	0	0	0
2016/10/18	R214	03/11/2016	10.33	Put	Bond Future	7.5100	0.0075	4.0800	0.0041	(45.672)	0	0	0
2016/10/18	R214	02/02/2017			Bond Future	9.4995	74.6754	9.4578	74.9775	(0.440)	0.0000	0.0000	7,379
2016/10/18	R214	02/02/2017	9.67	Call	Bond Future	3,163.1900	3.1632	3,333.7700	3.3338	5.393	0	0	0
2016/10/18	R214	02/02/2017	9.66	Put	Bond Future	1,980.9500	1.9809	1,848.0600	1.8481	(6.708)	0	0	0
2016/10/18	R214	02/02/2017	9.68	Put	Bond Future	1,922.1900	1.9222	1,791.9500	1.7919	(6.776)	0	0	0
2016/10/18	R214	02/02/2017	9.67	Put	Bond Future	1,951.3200	1.9513	1,819.7500	1.8197	(6.743)	0	0	0
2016/10/18	R214	02/02/2017	9.68	Call	Bond Future	3,204.1200	3.2041	3,376.0300	3.3760	5.365	0	0	0
2016/10/18	R214	02/02/2017	9.66	Call	Bond Future	3,122.6600	3.1227	3,291.9200	3.2919	5.420	0	0	0
2016/10/18	R214	04/05/2017	9.58	Put	Bond Future	3,273.1200	3.2731	3,124.4900	3.1245	(4.541)	0	0	0
2016/10/18	R214	04/05/2017			Bond Future	9.5350	72.8534	9.4921	73.1615	(0.450)	0.0000	0.0000	0
2016/10/18	R214	04/05/2017	9.57	Put	Bond Future	3,307.2900	3.3073	3,157.6500	3.1576	(4.525)	0	0	0
2016/10/18	R214	04/05/2017	9.58	Call	Bond Future	3,594.4500	3.5944	3,753.8700	3.7539	4.435	0	0	0
2016/10/18	R214	04/05/2017	9.56	Call	Bond Future	3,520.9000	3.5209	3,678.2900	3.6783	4.470	0	0	0
2016/10/18	R214	04/05/2017	9.57	Call	Bond Future	3,557.4800	3.5575	3,715.8900	3.7159	4.453	0	0	0
2016/10/18	R214	04/05/2017	9.56	Put	Bond Future	3,341.9700	3.3420	3,191.3100	3.1913	(4.508)	0	0	0
2016/10/18	R248	03/11/2016	10.38	Call	Bond Future	7,546.9700	7.5470	7,920.8100	7.9208	4.954	0	0	0
2016/10/18	R248	03/11/2016			Bond Future	9.5052	94.1322	9.4645	94.5121	(0.429)	0.0000	0.0000	64,689
2016/10/18	R248	03/11/2016	10.39	Call	Bond Future	7,625.7600	7.6258	7,999.9500	8.0000	4.907	0	0	0
2016/10/18	R248	03/11/2016	10.37	Put	Bond Future	14.8600	0.0149	8.4700	0.0085	(43.001)	0	0	0
2016/10/18	R248	03/11/2016	10.39	Put	Bond Future	12.9600	0.0130	7.3000	0.0073	(43.673)	0	0	0
2016/10/18	R248	03/11/2016	10.37	Call	Bond Future	7,468.0900	7.4681	7,841.5500	7.8415	5.001	0	0	0
2016/10/18	R248	03/11/2016	10.38	Put	Bond Future	13.8800	0.0139	7.8700	0.0079	(43.300)	0	0	0
2016/10/18	R248	02/02/2017	9.76	Put	Bond Future	2,489.9900	2.4900	2,326.0900	2.3261	(6.582)	0	0	0
2016/10/18	R248	02/02/2017	9.78	Put	Bond Future	2,418.6500	2.4187	2,257.9400	2.2579	(6.645)	0	0	0
2016/10/18	R248	02/02/2017			Bond Future	9.5514	95.9292	9.5096	96.3156	(0.438)	0.0000	0.0000	0
2016/10/18	R248	02/02/2017	9.77	Put	Bond Future	2,454.2100	2.4542	2,291.9000	2.2919	(6.614)	0	0	0
2016/10/18	R248	02/02/2017	9.76	Call	Bond Future	4,374.5000	4.3745	4,596.9800	4.5970	5.086	0	0	0
2016/10/18	R248	02/02/2017	9.77	Call	Bond Future	4,427.3400	4.4273	4,651.4100	4.6514	5.061	0	0	0
2016/10/18	R248	02/02/2017	9.78	Call	Bond Future	4,480.2400	4.4802	4,705.9100	4.7059	5.037	0	0	0
2016/10/18	R248	04/05/2017	9.66	Call	Bond Future	4,849.7400	4.8497	5,056.5500	5.0565	4.264	0	0	0
2016/10/18	R248	04/05/2017			Bond Future	9.5883	93.3858	9.5453	93.7796	(0.448)	0.0000	0.0000	0
2016/10/18	R248	04/05/2017	9.67	Call	Bond Future	4,896.1800	4.8962	5,104.2400	5.1042	4.249	0	0	0
2016/10/18	R248	04/05/2017	9.65	Put	Bond Future	4,242.7300	4.2427	4,054.4900	4.0545	(4.437)	0	0	0
2016/10/18	R248	04/05/2017	9.67	Put	Bond Future	4,155.0400	4.1550	3,969.3000	3.9693	(4.470)	0	0	0
2016/10/18	R248	04/05/2017	9.65	Call	Bond Future	4,803.5100	4.8035	5,009.0700	5.0091	4.279	0	0	0
2016/10/18	R248	04/05/2017	9.66	Put	Bond Future	4,198.7000	4.1987	4,011.7100	4.0117	(4.454)	0	0	0

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