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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/10/2016 TO 25/10/2016

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
2016/10/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	2025	03/11/2016			Bond Future	129.0814	129.0814	129.0954	129.0954	0.011	0.0000	0.0000	2,542
2016/10/25	2025	03/11/2016	129.21	Put	Bond Future	128.6500	0.1287	114.5800	0.1146	(10.937)	0	0	0
2016/10/25	2025	03/11/2016	129.23	Put	Bond Future	148.6500	0.1487	134.5800	0.1346	(9.465)	0	0	0
2016/10/25	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2025	03/11/2016	129.22	Put	Bond Future	138.6500	0.1387	124.5800	0.1246	(10.148)	0	0	0
2016/10/25	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2025	02/02/2017	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2025	02/02/2017			Bond Future	130.2690	130.2690	130.2823	130.2823	0.010	0.0000	0.0000	1,317
2016/10/25	2025	02/02/2017	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2025	02/02/2017	130.01	Call	Bond Future	259.0100	0.2590	272.3200	0.2723	5.139	0	0	0
2016/10/25	2025	02/02/2017	129.99	Call	Bond Future	279.0100	0.2790	292.3200	0.2923	4.770	0	0	0
2016/10/25	2025	02/02/2017	130.00	Call	Bond Future	269.0100	0.2690	282.3200	0.2823	4.948	0	0	0
2016/10/25	2025	02/02/2017	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2025	04/05/2017	132.57	Call	Bond Future	275.1900	0.2752	287.7500	0.2877	4.564	0	0	0
2016/10/25	2025	04/05/2017			Bond Future	132.8452	132.8452	132.8577	132.8577	0.009	0.0000	0.0000	0
2016/10/25	2025	04/05/2017	132.58	Call	Bond Future	265.1900	0.2652	277.7500	0.2777	4.736	0	0	0
2016/10/25	2025	04/05/2017	132.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2025	04/05/2017	132.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2025	04/05/2017	132.56	Call	Bond Future	285.1900	0.2852	297.7500	0.2977	4.404	0	0	0
2016/10/25	2025	04/05/2017	132.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2025	03/08/2017			Bond Future	134.2491	134.2491	134.2609	134.2609	0.009	0.0000	0.0000	0
2016/10/25	2025	03/08/2017	133.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2025	03/08/2017	133.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2025	03/08/2017	133.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2025	03/08/2017	133.98	Call	Bond Future	269.0800	0.2691	280.8700	0.2809	4.382	0	0	0
2016/10/25	2025	03/08/2017	133.96	Call	Bond Future	289.0800	0.2891	300.8700	0.3009	4.078	0	0	0
2016/10/25	2025	03/08/2017	133.97	Call	Bond Future	279.0800	0.2791	290.8700	0.2909	4.225	0	0	0
2016/10/25	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2030	03/11/2016			Bond Future	9.1915	93.1368	9.1709	93.2831	(0.224)	0.0000	0.0000	21,196
2016/10/25	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2030	03/11/2016	9.33	Call	Bond Future	973.9600	0.9740	1,120.1800	1.1202	15.013	0	0	0
2016/10/25	2030	03/11/2016	9.34	Call	Bond Future	1,043.7300	1.0437	1,189.9500	1.1900	14.009	0	0	0
2016/10/25	2030	03/11/2016	9.35	Call	Bond Future	1,113.4300	1.1134	1,259.6500	1.2597	13.132	0	0	0
2016/10/25	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2030	02/02/2017			Bond Future	9.2372	90.9053	9.2161	91.0535	(0.229)	0.0000	0.0000	13,250
2016/10/25	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2030	02/02/2017	9.29	Call	Bond Future	367.6100	0.3676	515.8400	0.5158	40.323	0	0	0

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2016/10/25	2030	02/02/2017	9.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2030	02/02/2017	9.30	Call	Bond Future	437.0500		0.4370	585.2800	0.5853	33.916	0	0	0
2016/10/25	2030	02/02/2017	9.31	Call	Bond Future	506.4200		0.5064	654.6500	0.6547	29.270	0	0	0
2016/10/25	2030	04/05/2017	9.33	Call	Bond Future	344.7100		0.3447	495.2200	0.4952	43.663	0	0	0
2016/10/25	2030	04/05/2017			Bond Future	9.2799		92.6980	9.2580	92.8485	(0.235)	0.0000	0.0000	0
2016/10/25	2030	04/05/2017	9.34	Call	Bond Future	413.2400		0.4132	563.7500	0.5638	36.422	0	0	0
2016/10/25	2030	04/05/2017	9.32	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2030	04/05/2017	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2030	04/05/2017	9.32	Call	Bond Future	276.1100		0.2761	426.6200	0.4266	54.511	0	0	0
2016/10/25	2030	04/05/2017	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2030	03/08/2017	9.33	Call	Bond Future	111.7900		0.1118	264.5900	0.2646	136.685	0	0	0
2016/10/25	2030	03/08/2017	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2030	03/08/2017			Bond Future	9.3136		90.5956	9.2911	90.7484	(0.241)	0.0000	0.0000	0
2016/10/25	2030	03/08/2017	9.34	Call	Bond Future	179.6600		0.1797	332.4600	0.3325	85.050	0	0	0
2016/10/25	2030	03/08/2017	9.35	Call	Bond Future	247.4500		0.2475	400.2500	0.4002	61.750	0	0	0
2016/10/25	2030	03/08/2017	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2030	03/08/2017	9.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2032	03/11/2016			Bond Future	9.2918		92.4264	9.2712	92.5834	(0.222)	0.0000	0.0000	7,460
2016/10/25	2032	03/11/2016	10.28	Put	Bond Future	0.0900		0.0001	0.0300	0.0000	(66.667)	0	0	0
2016/10/25	2032	03/11/2016	10.30	Put	Bond Future	0.0700		0.0001	0.0200	0.0000	(71.429)	0	0	0
2016/10/25	2032	03/11/2016	10.29	Put	Bond Future	0.0800		0.0001	0.0200	0.0000	(75.000)	0	0	0
2016/10/25	2032	03/11/2016	10.30	Call	Bond Future	7,221.4600		7.2215	7,378.4700	7.3785	2.174	0	0	0
2016/10/25	2032	03/11/2016	10.28	Call	Bond Future	7,086.4900		7.0865	7,243.4900	7.2435	2.215	0	0	0
2016/10/25	2032	03/11/2016	10.29	Call	Bond Future	7,154.0100		7.1540	7,311.0100	7.3110	2.195	0	0	0
2016/10/25	2032	02/02/2017	9.53	Call	Bond Future	3,254.8600		3.2549	3,339.6800	3.3397	2.606	0	0	0
2016/10/25	2032	02/02/2017			Bond Future	9.3399		94.1871	9.3187	94.3464	(0.227)	0.0000	0.0000	7,338
2016/10/25	2032	02/02/2017	9.51	Call	Bond Future	3,167.8900		3.1679	3,251.2100	3.2512	2.630	0	0	0
2016/10/25	2032	02/02/2017	9.52	Call	Bond Future	3,211.1400		3.2111	3,295.2100	3.2952	2.618	0	0	0
2016/10/25	2032	02/02/2017	9.51	Put	Bond Future	1,903.1600		1.9032	1,827.1500	1.8272	(3.994)	0	0	0
2016/10/25	2032	02/02/2017	9.53	Put	Bond Future	1,843.1200		1.8431	1,768.6100	1.7686	(4.043)	0	0	0
2016/10/25	2032	02/02/2017	9.52	Put	Bond Future	1,872.8600		1.8729	1,797.6000	1.7976	(4.018)	0	0	0
2016/10/25	2032	04/05/2017	9.45	Call	Bond Future	3,697.6800		3.6977	3,777.0500	3.7770	2.146	0	0	0
2016/10/25	2032	04/05/2017			Bond Future	9.3811		91.8844	9.3593	92.0462	(0.232)	0.0000	0.0000	0
2016/10/25	2032	04/05/2017	9.46	Call	Bond Future	3,736.0000		3.7360	3,815.9300	3.8159	2.139	0	0	0
2016/10/25	2032	04/05/2017	9.44	Put	Bond Future	3,223.6100		3.2236	3,140.6800	3.1407	(2.573)	0	0	0
2016/10/25	2032	04/05/2017	9.46	Put	Bond Future	3,152.8300		3.1528	3,071.0000	3.0710	(2.595)	0	0	0
2016/10/25	2032	04/05/2017	9.44	Call	Bond Future	3,659.5600		3.6596	3,738.3900	3.7384	2.154	0	0	0
2016/10/25	2032	04/05/2017	9.45	Put	Bond Future	3,188.0800		3.1881	3,105.6900	3.1057	(2.584)	0	0	0
2016/10/25	2032	03/08/2017	9.43	Put	Bond Future	4,121.2100		4.1212	4,036.6100	4.0366	(2.053)	0	0	0
2016/10/25	2032	03/08/2017			Bond Future	9.4123		93.7728	9.3900	93.9371	(0.238)	0.0000	0.0000	0
2016/10/25	2032	03/08/2017	9.45	Put	Bond Future	4,048.5000		4.0485	3,964.8200	3.9648	(2.067)	0	0	0
2016/10/25	2032	03/08/2017	9.44	Put	Bond Future	4,084.7300		4.0847	4,000.5900	4.0006	(2.060)	0	0	0
2016/10/25	2032	03/08/2017	9.44	Call	Bond Future	4,287.4900		4.2875	4,367.7300	4.3677	1.871	0	0	0
2016/10/25	2032	03/08/2017	9.45	Call	Bond Future	4,324.4000		4.3244	4,405.1000	4.4051	1.866	0	0	0
2016/10/25	2032	03/08/2017	9.43	Call	Bond Future	4,250.7400		4.2507	4,330.5200	4.3305	1.877	0	0	0
2016/10/25	2033	03/11/2016			Bond Future	107.5659		107.5659	107.5780	107.5780	0.011	0.0000	0.0000	5,045

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2016/10/25	2033	03/11/2016	109.16	Put	Bond Future	1,594.1100	1.5941	1,581.9700	1.5820	(0.762)	0	0	0
2016/10/25	2033	03/11/2016	109.17	Put	Bond Future	1,604.1100	1.6041	1,591.9700	1.5920	(0.757)	0	0	0
2016/10/25	2033	03/11/2016	109.18	Put	Bond Future	1,614.1100	1.6141	1,601.9700	1.6020	(0.752)	0	0	0
2016/10/25	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2033	02/02/2017			Bond Future	109.6218	109.6218	109.6332	109.6332	0.010	0.0000	0.0000	0
2016/10/25	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2033	02/02/2017	109.70	Put	Bond Future	78.2100	0.0782	66.8000	0.0668	(14.589)	0	0	0
2016/10/25	2033	02/02/2017	109.71	Put	Bond Future	88.2100	0.0882	76.8000	0.0768	(12.935)	0	0	0
2016/10/25	2033	02/02/2017	109.72	Put	Bond Future	98.2100	0.0982	86.8000	0.0868	(11.618)	0	0	0
2016/10/25	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2033	04/05/2017			Bond Future	110.7504	110.7504	110.7613	110.7613	0.010	0.0000	0.0000	0
2016/10/25	2033	04/05/2017	110.83	Put	Bond Future	79.5600	0.0796	68.7300	0.0687	(13.612)	0	0	0
2016/10/25	2033	04/05/2017	110.85	Put	Bond Future	99.5600	0.0996	88.7300	0.0887	(10.878)	0	0	0
2016/10/25	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2033	04/05/2017	110.84	Put	Bond Future	89.5600	0.0896	78.7300	0.0787	(12.092)	0	0	0
2016/10/25	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2033	03/08/2017	113.14	Put	Bond Future	108.5200	0.1085	98.2900	0.0983	(9.427)	0	0	0
2016/10/25	2033	03/08/2017			Bond Future	113.0315	113.0315	113.0417	113.0417	0.009	0.0000	0.0000	0
2016/10/25	2033	03/08/2017	113.13	Put	Bond Future	98.5200	0.0985	88.2900	0.0883	(10.384)	0	0	0
2016/10/25	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2033	03/08/2017	113.12	Put	Bond Future	88.5200	0.0885	78.2900	0.0783	(11.557)	0	0	0
2016/10/25	2037	03/11/2016	10.35	Call	Bond Future	7,253.1900	7.2532	7,425.7000	7.4257	2.378	0	0	0
2016/10/25	2037	03/11/2016	10.36	Put	Bond Future	0.3500	0.0004	0.1300	0.0001	(62.857)	0	0	0
2016/10/25	2037	03/11/2016			Bond Future	9.4264	93.9828	9.4058	94.1556	(0.218)	0.0000	0.0000	23,986
2016/10/25	2037	03/11/2016	10.36	Call	Bond Future	7,326.6300	7.3266	7,499.1800	7.4992	2.355	0	0	0
2016/10/25	2037	03/11/2016	10.37	Call	Bond Future	7,399.9700	7.4000	7,572.5400	7.5725	2.332	0	0	0
2016/10/25	2037	03/11/2016	10.35	Put	Bond Future	0.4000	0.0004	0.1400	0.0001	(65.000)	0	0	0
2016/10/25	2037	03/11/2016	10.37	Put	Bond Future	0.3100	0.0003	0.1100	0.0001	(64.516)	0	0	0
2016/10/25	2037	02/02/2017	9.68	Put	Bond Future	2,067.7700	2.0678	1,986.5500	1.9866	(3.928)	0	0	0
2016/10/25	2037	02/02/2017			Bond Future	9.4716	91.5170	9.4505	91.6923	(0.223)	0.0000	0.0000	31,607
2016/10/25	2037	02/02/2017	9.67	Put	Bond Future	2,100.3600	2.1004	2,018.3500	2.0184	(3.905)	0	0	0
2016/10/25	2037	02/02/2017	9.68	Call	Bond Future	3,770.3900	3.7704	3,864.4800	3.8645	2.495	0	0	0
2016/10/25	2037	02/02/2017	9.66	Call	Bond Future	3,674.5500	3.6745	3,767.0500	3.7670	2.517	0	0	0
2016/10/25	2037	02/02/2017	9.67	Call	Bond Future	3,722.4200	3.7224	3,815.7200	3.8157	2.506	0	0	0
2016/10/25	2037	02/02/2017	9.66	Put	Bond Future	2,133.1700	2.1332	2,050.3600	2.0504	(3.882)	0	0	0
2016/10/25	2037	04/05/2017			Bond Future	9.5140	93.3218	9.4924	93.4999	(0.228)	0.0000	0.0000	0
2016/10/25	2037	04/05/2017	9.58	Put	Bond Future	3,628.9400	3.6289	3,538.0500	3.5381	(2.505)	0	0	0
2016/10/25	2037	04/05/2017	9.60	Put	Bond Future	3,550.8100	3.5508	3,461.1100	3.4611	(2.526)	0	0	0
2016/10/25	2037	04/05/2017	9.59	Put	Bond Future	3,589.5800	3.5896	3,499.2800	3.4993	(2.516)	0	0	0
2016/10/25	2037	04/05/2017	9.60	Call	Bond Future	4,252.8900	4.2529	4,341.2800	4.3413	2.078	0	0	0
2016/10/25	2037	04/05/2017	9.58	Call	Bond Future	4,168.5000	4.1685	4,255.7000	4.2557	2.092	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
2016/10/25	2037	04/05/2017	9.59	Call	Bond Future	4,210.4600	4.2105	4,298.2500	4.2982	2.085	0	0	0
2016/10/25	2037	03/08/2017	9.57	Call	Bond Future	4,837.7200	4.8377	4,926.1300	4.9261	1.828	0	0	0
2016/10/25	2037	03/08/2017			Bond Future	9.5489	90.9818	9.5267	91.1627	(0.232)	0.0000	0.0000	0
2016/10/25	2037	03/08/2017	9.58	Call	Bond Future	4,878.0000	4.8780	4,966.9100	4.9669	1.823	0	0	0
2016/10/25	2037	03/08/2017	9.56	Put	Bond Future	4,706.6900	4.7067	4,613.6300	4.6136	(1.977)	0	0	0
2016/10/25	2037	03/08/2017	9.57	Put	Bond Future	4,665.9100	4.6659	4,573.3400	4.5733	(1.984)	0	0	0
2016/10/25	2037	03/08/2017	9.58	Put	Bond Future	4,625.0900	4.6251	4,533.0200	4.5330	(1.991)	0	0	0
2016/10/25	2037	03/08/2017	9.56	Call	Bond Future	4,797.2900	4.7973	4,885.2100	4.8852	1.833	0	0	0
2016/10/25	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2038	03/11/2016			Bond Future	135.9870	135.9870	135.7720	135.7720	(0.158)	0.0000	0.0000	13,411
2016/10/25	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2038	03/11/2016	136.31	Put	Bond Future	322.9500	0.3230	537.9800	0.5380	66.583	0	0	0
2016/10/25	2038	03/11/2016	136.33	Put	Bond Future	342.9500	0.3430	557.9800	0.5580	62.700	0	0	0
2016/10/25	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2038	03/11/2016	136.32	Put	Bond Future	332.9500	0.3330	547.9800	0.5480	64.583	0	0	0
2016/10/25	2038	02/02/2017	137.07	Put	Bond Future	0.0000	0.0000	143.5200	0.1435	100.000	0	0	0
2016/10/25	2038	02/02/2017			Bond Future	137.1467	137.1467	136.9265	136.9265	(0.161)	0.0000	0.0000	17,942
2016/10/25	2038	02/02/2017	137.06	Put	Bond Future	0.0000	0.0000	133.5200	0.1335	100.000	0	0	0
2016/10/25	2038	02/02/2017	137.05	Call	Bond Future	96.7100	0.0967	0.0000	0.0000	(100.000)	0	0	0
2016/10/25	2038	02/02/2017	137.07	Call	Bond Future	76.7100	0.0767	0.0000	0.0000	(100.000)	0	0	0
2016/10/25	2038	02/02/2017	137.06	Call	Bond Future	86.7100	0.0867	0.0000	0.0000	(100.000)	0	0	0
2016/10/25	2038	02/02/2017	137.05	Put	Bond Future	0.0000	0.0000	123.5200	0.1235	100.000	0	0	0
2016/10/25	2038	04/05/2017	139.77	Put	Bond Future	0.0000	0.0000	136.6100	0.1366	100.000	0	0	0
2016/10/25	2038	04/05/2017			Bond Future	139.8590	139.8590	139.6334	139.6334	(0.161)	0.0000	0.0000	0
2016/10/25	2038	04/05/2017	139.79	Put	Bond Future	0.0000	0.0000	156.6100	0.1566	100.000	0	0	0
2016/10/25	2038	04/05/2017	139.77	Call	Bond Future	89.0300	0.0890	0.0000	0.0000	(100.000)	0	0	0
2016/10/25	2038	04/05/2017	139.78	Put	Bond Future	0.0000	0.0000	146.6100	0.1466	100.000	0	0	0
2016/10/25	2038	04/05/2017	139.78	Call	Bond Future	79.0300	0.0790	0.0000	0.0000	(100.000)	0	0	0
2016/10/25	2038	04/05/2017	139.79	Call	Bond Future	69.0300	0.0690	0.0000	0.0000	(100.000)	0	0	0
2016/10/25	2038	03/08/2017			Bond Future	141.2409	141.2409	141.0096	141.0096	(0.164)	0.0000	0.0000	0
2016/10/25	2038	03/08/2017	141.17	Call	Bond Future	70.9300	0.0709	0.0000	0.0000	(100.000)	0	0	0
2016/10/25	2038	03/08/2017	141.16	Put	Bond Future	0.0000	0.0000	150.4400	0.1504	100.000	0	0	0
2016/10/25	2038	03/08/2017	141.18	Put	Bond Future	0.0000	0.0000	170.4400	0.1704	100.000	0	0	0
2016/10/25	2038	03/08/2017	141.17	Put	Bond Future	0.0000	0.0000	160.4400	0.1604	100.000	0	0	0
2016/10/25	2038	03/08/2017	141.18	Call	Bond Future	60.9300	0.0609	0.0000	0.0000	(100.000)	0	0	0
2016/10/25	2038	03/08/2017	141.16	Call	Bond Future	80.9300	0.0809	0.0000	0.0000	(100.000)	0	0	0
2016/10/25	2040	03/11/2016			Bond Future	9.4663	98.0683	9.4458	98.2538	(0.217)	0.0000	0.0000	257
2016/10/25	2040	03/11/2016	9.69	Put	Bond Future	289.1600	0.2892	219.7800	0.2198	(23.994)	0	0	0
2016/10/25	2040	03/11/2016	9.71	Put	Bond Future	254.7100	0.2547	191.0300	0.1910	(25.001)	0	0	0
2016/10/25	2040	03/11/2016	9.70	Put	Bond Future	271.4700	0.2715	204.9700	0.2050	(24.496)	0	0	0
2016/10/25	2040	03/11/2016	9.71	Call	Bond Future	2,407.6300	2.4076	2,529.4900	2.5295	5.061	0	0	0
2016/10/25	2040	03/11/2016	9.69	Call	Bond Future	2,268.3700	2.2684	2,384.5300	2.3845	5.121	0	0	0
2016/10/25	2040	03/11/2016	9.70	Call	Bond Future	2,337.6000	2.3376	2,456.6400	2.4566	5.092	0	0	0
2016/10/25	2040	02/02/2017	9.58	Call	Bond Future	3,413.4100	3.4134	3,502.1200	3.5021	2.599	0	0	0
2016/10/25	2040	02/02/2017			Bond Future	9.5113	95.4299	9.4902	95.6182	(0.222)	0.0000	0.0000	4,986
2016/10/25	2040	02/02/2017	9.59	Call	Bond Future	3,460.7800	3.4608	3,550.3500	3.5504	2.588	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
2016/10/25	2040	02/02/2017	9.60	Call	Bond Future	3,508.4700	3.5085	3,598.9100	3.5989	2.578	0	0	0
2016/10/25	2040	02/02/2017	9.58	Put	Bond Future	2,804.3200	2.8043	2,704.6700	2.7047	(3.553)	0	0	0
2016/10/25	2040	02/02/2017	9.60	Put	Bond Future	2,723.2500	2.7232	2,625.3300	2.6253	(3.596)	0	0	0
2016/10/25	2040	02/02/2017	9.59	Put	Bond Future	2,763.5600	2.7636	2,664.7700	2.6648	(3.575)	0	0	0
2016/10/25	2040	04/05/2017			Bond Future	9.5534	97.3119	9.5318	97.5033	(0.226)	0.0000	0.0000	0
2016/10/25	2040	04/05/2017	9.62	Put	Bond Future	3,966.9000	3.9669	3,869.2000	3.8692	(2.463)	0	0	0
2016/10/25	2040	04/05/2017	9.64	Put	Bond Future	3,882.6700	3.8827	3,786.2300	3.7862	(2.484)	0	0	0
2016/10/25	2040	04/05/2017	9.62	Call	Bond Future	4,551.9000	4.5519	4,645.5600	4.6456	2.058	0	0	0
2016/10/25	2040	04/05/2017	9.63	Put	Bond Future	3,924.4700	3.9245	3,827.4000	3.8274	(2.473)	0	0	0
2016/10/25	2040	04/05/2017	9.63	Call	Bond Future	4,596.8400	4.5968	4,691.1300	4.6911	2.051	0	0	0
2016/10/25	2040	04/05/2017	9.64	Call	Bond Future	4,642.2800	4.6423	4,737.2000	4.7372	2.045	0	0	0
2016/10/25	2040	03/08/2017			Bond Future	9.5883	94.8034	9.5661	94.9979	(0.231)	0.0000	0.0000	0
2016/10/25	2040	03/08/2017	9.61	Put	Bond Future	5,097.4900	5.0975	4,998.1100	4.9981	(1.950)	0	0	0
2016/10/25	2040	03/08/2017	9.63	Put	Bond Future	5,010.0100	5.0100	4,911.6800	4.9117	(1.963)	0	0	0
2016/10/25	2040	03/08/2017	9.61	Call	Bond Future	5,287.4900	5.2875	5,382.5900	5.3826	1.799	0	0	0
2016/10/25	2040	03/08/2017	9.62	Put	Bond Future	5,053.7700	5.0538	4,954.9200	4.9549	(1.956)	0	0	0
2016/10/25	2040	03/08/2017	9.62	Call	Bond Future	5,330.9900	5.3310	5,426.6200	5.4266	1.794	0	0	0
2016/10/25	2040	03/08/2017	9.63	Call	Bond Future	5,374.3300	5.3743	5,470.4800	5.4705	1.789	0	0	0
2016/10/25	2044	03/11/2016			Bond Future	9.4811	95.2601	9.4555	95.4939	(0.270)	0.0000	0.0000	16,025
2016/10/25	2044	03/11/2016	10.42	Call	Bond Future	7,928.7500	7.9288	8,162.2400	8.1622	2.945	0	0	0
2016/10/25	2044	03/11/2016	10.41	Put	Bond Future	0.4900	0.0005	0.1700	0.0002	(65.306)	0	0	0
2016/10/25	2044	03/11/2016	10.43	Put	Bond Future	0.3900	0.0004	0.1300	0.0001	(66.667)	0	0	0
2016/10/25	2044	03/11/2016	10.42	Put	Bond Future	0.4400	0.0004	0.1500	0.0002	(65.909)	0	0	0
2016/10/25	2044	03/11/2016	10.43	Call	Bond Future	8,006.7900	8.0068	8,240.3100	8.2403	2.917	0	0	0
2016/10/25	2044	03/11/2016	10.41	Call	Bond Future	7,850.5900	7.8506	8,084.0500	8.0840	2.974	0	0	0
2016/10/25	2044	02/02/2017			Bond Future	9.5246	92.6935	9.4984	92.9309	(0.275)	0.0000	0.0000	3,841
2016/10/25	2044	02/02/2017	9.77	Call	Bond Future	4,322.5100	4.3225	4,457.6700	4.4577	3.127	0	0	0
2016/10/25	2044	02/02/2017	9.76	Put	Bond Future	2,184.2100	2.1842	2,080.8900	2.0809	(4.730)	0	0	0
2016/10/25	2044	02/02/2017	9.78	Put	Bond Future	2,116.7500	2.1168	2,015.5200	2.0155	(4.782)	0	0	0
2016/10/25	2044	02/02/2017	9.77	Put	Bond Future	2,150.3600	2.1504	2,048.0800	2.0481	(4.756)	0	0	0
2016/10/25	2044	02/02/2017	9.78	Call	Bond Future	4,375.5600	4.3756	4,511.7700	4.5118	3.113	0	0	0
2016/10/25	2044	02/02/2017	9.76	Call	Bond Future	4,269.5600	4.2696	4,403.6800	4.4037	3.141	0	0	0
2016/10/25	2044	04/05/2017			Bond Future	9.5653	94.5216	9.5384	94.7630	(0.281)	0.0000	0.0000	0
2016/10/25	2044	04/05/2017	9.67	Call	Bond Future	4,808.9100	4.8089	4,933.2100	4.9332	2.585	0	0	0
2016/10/25	2044	04/05/2017	9.66	Put	Bond Future	3,920.6700	3.9207	3,802.7600	3.8028	(3.007)	0	0	0
2016/10/25	2044	04/05/2017	9.68	Put	Bond Future	3,837.0200	3.8370	3,720.6900	3.7207	(3.032)	0	0	0
2016/10/25	2044	04/05/2017	9.67	Put	Bond Future	3,878.8100	3.8788	3,761.6900	3.7617	(3.019)	0	0	0
2016/10/25	2044	04/05/2017	9.68	Call	Bond Future	4,855.1000	4.8551	4,980.1900	4.9802	2.576	0	0	0
2016/10/25	2044	04/05/2017	9.66	Call	Bond Future	4,762.6600	4.7627	4,886.1700	4.8862	2.593	0	0	0
2016/10/25	2044	03/08/2017			Bond Future	9.5989	92.0809	9.5713	92.3266	(0.287)	0.0000	0.0000	0
2016/10/25	2044	03/08/2017	9.62	Put	Bond Future	5,194.6900	5.1947	5,071.8500	5.0719	(2.365)	0	0	0
2016/10/25	2044	03/08/2017	9.64	Put	Bond Future	5,105.5100	5.1055	4,983.9900	4.9840	(2.380)	0	0	0
2016/10/25	2044	03/08/2017	9.63	Put	Bond Future	5,149.7800	5.1498	5,027.6000	5.0276	(2.373)	0	0	0
2016/10/25	2044	03/08/2017	9.64	Call	Bond Future	5,469.5800	5.4696	5,593.7300	5.5937	2.270	0	0	0
2016/10/25	2044	03/08/2017	9.62	Call	Bond Future	5,381.8600	5.3819	5,504.6900	5.5047	2.282	0	0	0
2016/10/25	2044	03/08/2017	9.63	Call	Bond Future	5,425.4700	5.4255	5,548.9600	5.5490	2.276	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
2016/10/25	2046	03/11/2016	137.07	Put	Bond Future	1,700.9500	1.7009	1,685.9600	1.6860	(0.881)	0	0	0
2016/10/25	2046	03/11/2016			Bond Future	135.3691	135.3691	135.3840	135.3840	0.011	0.0000	0.0000	17,487
2016/10/25	2046	03/11/2016	137.09	Put	Bond Future	1,720.9500	1.7209	1,705.9600	1.7060	(0.871)	0	0	0
2016/10/25	2046	03/11/2016	137.08	Put	Bond Future	1,710.9500	1.7109	1,695.9600	1.6960	(0.876)	0	0	0
2016/10/25	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2046	02/02/2017	137.13	Call	Bond Future	826.2000	0.8262	840.4600	0.8405	1.726	0	0	0
2016/10/25	2046	02/02/2017	137.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2046	02/02/2017			Bond Future	137.9562	137.9562	137.9705	137.9705	0.010	0.0000	0.0000	0
2016/10/25	2046	02/02/2017	137.14	Call	Bond Future	816.2000	0.8162	830.4600	0.8305	1.747	0	0	0
2016/10/25	2046	02/02/2017	137.15	Call	Bond Future	806.2000	0.8062	820.4600	0.8205	1.769	0	0	0
2016/10/25	2046	02/02/2017	137.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2046	02/02/2017	137.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2046	04/05/2017	138.33	Call	Bond Future	826.5100	0.8265	840.0000	0.8400	1.632	0	0	0
2016/10/25	2046	04/05/2017			Bond Future	139.1565	139.1565	139.1700	139.1700	0.010	0.0000	0.0000	0
2016/10/25	2046	04/05/2017	138.34	Call	Bond Future	816.5100	0.8165	830.0000	0.8300	1.652	0	0	0
2016/10/25	2046	04/05/2017	138.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2046	04/05/2017	138.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2046	04/05/2017	138.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2046	04/05/2017	138.32	Call	Bond Future	836.5100	0.8365	850.0000	0.8500	1.613	0	0	0
2016/10/25	2046	03/08/2017	141.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2046	03/08/2017			Bond Future	142.0228	142.0228	142.0355	142.0355	0.009	0.0000	0.0000	0
2016/10/25	2046	03/08/2017	141.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2046	03/08/2017	141.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2046	03/08/2017	141.19	Call	Bond Future	832.8100	0.8328	845.5000	0.8455	1.524	0	0	0
2016/10/25	2046	03/08/2017	141.17	Call	Bond Future	852.8100	0.8528	865.5000	0.8655	1.488	0	0	0
2016/10/25	2046	03/08/2017	141.18	Call	Bond Future	842.8100	0.8428	855.5000	0.8555	1.506	0	0	0
2016/10/25	2050	03/11/2016	149.52	Put	Bond Future	5,609.7300	5.6097	5,593.5400	5.5935	(0.289)	0	0	0
2016/10/25	2050	03/11/2016			Bond Future	143.9103	143.9103	143.9265	143.9265	0.011	0.0000	0.0000	19,763
2016/10/25	2050	03/11/2016	149.54	Put	Bond Future	5,629.7300	5.6297	5,613.5400	5.6135	(0.288)	0	0	0
2016/10/25	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2050	03/11/2016	149.53	Put	Bond Future	5,619.7300	5.6197	5,603.5400	5.6035	(0.288)	0	0	0
2016/10/25	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2050	02/02/2017	144.96	Call	Bond Future	99.3300	0.0993	114.6800	0.1147	15.454	0	0	0
2016/10/25	2050	02/02/2017	144.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2050	02/02/2017			Bond Future	145.0593	145.0593	145.0747	145.0747	0.011	0.0000	0.0000	2,108
2016/10/25	2050	02/02/2017	144.97	Call	Bond Future	89.3300	0.0893	104.6800	0.1047	17.183	0	0	0
2016/10/25	2050	02/02/2017	144.98	Call	Bond Future	79.3300	0.0793	94.6800	0.0947	19.350	0	0	0
2016/10/25	2050	02/02/2017	144.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2050	02/02/2017	144.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2050	04/05/2017			Bond Future	147.9277	147.9277	147.9425	147.9425	0.010	0.0000	0.0000	0
2016/10/25	2050	04/05/2017	147.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2050	04/05/2017	147.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2050	04/05/2017	147.83	Call	Bond Future	97.6900	0.0977	112.4900	0.1125	15.150	0	0	0
2016/10/25	2050	04/05/2017	147.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/25	2050	04/05/2017	147.84	Call	Bond Future	87.6900	0.0877	102.4900	0.1025	16.878	0	0	0
2016/10/25	2050	04/05/2017	147.85	Call	Bond Future	77.6900	0.0777	92.4900	0.0925	19.050	0	0	0
2016/10/25	2050	03/08/2017	149.24	Call	Bond Future	73.2300	0.0732	86.7400	0.0867	18.449	0	0	0
2016/10/25	2050	03/08/2017			Bond Future	149.3132	149.3132	149.3267	149.3267	0.009	0.0000	0.0000	0
2016/10/25	2050	03/08/2017	149.22	Call	Bond Future	93.2300	0.0932	106.7400	0.1067	14.491	0	0	0
2016/10/25	2050	03/08/2017	149.23	Call	Bond Future	83.2300	0.0832	96.7400	0.0967	16.232	0	0	0
2016/10/25	2050	03/08/2017	149.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2050	03/08/2017	149.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	2050	03/08/2017	149.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	AL37	03/11/2016			Index Future	504.0090	504.0090	504.2090	504.2090	0.040	0.0000	0.0000	9
2016/10/25	AL37	02/02/2017			Index Future	513.6090	513.6090	513.8070	513.8070	0.039	0.0000	0.0000	7
2016/10/25	AL37	04/05/2017			Index Future	523.7330	523.7330	523.9310	523.9310	0.038	0.0000	0.0000	0
2016/10/25	AL37	03/08/2017			Index Future	534.4860	534.4860	534.6850	534.6850	0.037	0.0000	0.0000	0
2016/10/25	AL7T	03/11/2016			Index Future	583.6480	583.6480	584.3600	584.3600	0.122	0.0000	0.0000	2
2016/10/25	AL7T	02/02/2017			Index Future	594.7640	594.7640	595.4840	595.4840	0.121	0.0000	0.0000	2
2016/10/25	AL7T	04/05/2017			Index Future	606.4870	606.4870	607.2170	607.2170	0.120	0.0000	0.0000	0
2016/10/25	AL7T	03/08/2017			Index Future	618.9400	618.9400	619.6810	619.6810	0.120	0.0000	0.0000	0
2016/10/25	ALBI	03/11/2016			Index Future	532.0630	532.0630	532.8330	532.8330	0.145	0.0000	0.0000	250
2016/10/25	ALBI	02/02/2017			Index Future	542.1970	542.1970	542.9760	542.9760	0.144	0.0000	0.0000	373
2016/10/25	ALBI	04/05/2017			Index Future	552.8840	552.8840	553.6750	553.6750	0.143	0.0000	0.0000	0
2016/10/25	ALBI	03/08/2017			Index Future	564.2370	564.2370	565.0400	565.0400	0.142	0.0000	0.0000	0
2016/10/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	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
2016/10/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/10/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C333	15/09/2033			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
2016/10/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/25	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	EL28	03/11/2016			Bond Future	129.1382	129.1382	129.1547	129.1547	0.013	0.0000	0.0000	0
2016/10/25	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	EL28	03/11/2016	132.15	Put	Bond Future	3,011.8400	3.0118	2,995.3500	2.9954	(0.548)	0	0	0
2016/10/25	EL28	03/11/2016	132.17	Put	Bond Future	3,031.8400	3.0318	3,015.3500	3.0154	(0.544)	0	0	0
2016/10/25	EL28	03/11/2016	132.16	Put	Bond Future	3,021.8400	3.0218	3,005.3500	3.0054	(0.546)	0	0	0
2016/10/25	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	EL28	02/02/2017			Bond Future	131.6062	131.6062	131.6220	131.6220	0.012	0.0000	0.0000	0
2016/10/25	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	EL28	02/02/2017	135.10	Put	Bond Future	3,493.7700	3.4938	3,478.0100	3.4780	(0.451)	0	0	0
2016/10/25	EL28	02/02/2017	135.12	Put	Bond Future	3,513.7700	3.5138	3,498.0100	3.4980	(0.449)	0	0	0
2016/10/25	EL28	02/02/2017	135.11	Put	Bond Future	3,503.7700	3.5038	3,488.0100	3.4880	(0.450)	0	0	0
2016/10/25	EL28	04/05/2017			Bond Future	132.5271	132.5271	132.5422	132.5422	0.011	0.0000	0.0000	0
2016/10/25	EL28	04/05/2017	137.90	Put	Bond Future	5,372.8600	5.3729	5,357.8300	5.3578	(0.280)	0	0	0
2016/10/25	EL28	04/05/2017	137.92	Put	Bond Future	5,392.8600	5.3929	5,377.8300	5.3778	(0.279)	0	0	0
2016/10/25	EL28	04/05/2017	137.91	Put	Bond Future	5,382.8600	5.3829	5,367.8300	5.3678	(0.279)	0	0	0
2016/10/25	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	EL28	03/08/2017	135.17	Call	Bond Future	87.0600	0.0871	101.3500	0.1013	16.414	0	0	0
2016/10/25	EL28	03/08/2017			Bond Future	135.2571	135.2571	135.2714	135.2714	0.011	0.0000	0.0000	0
2016/10/25	EL28	03/08/2017	135.18	Call	Bond Future	77.0600	0.0771	91.3500	0.0913	18.544	0	0	0
2016/10/25	EL28	03/08/2017	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	EL28	03/08/2017	135.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	EL28	03/08/2017	135.16	Call	Bond Future	97.0600	0.0971	111.3500	0.1113	14.723	0	0	0
2016/10/25	EL28	03/08/2017	135.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	ES33	03/11/2016			Bond Future	10.3007	78.9138	10.2848	79.0186	(0.155)	0.0000	0.0000	2,000
2016/10/25	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	ES33	03/11/2016	11.31	Call	Bond Future	6,227.2000	6.2272	6,332.0600	6.3321	1.684	0	0	0
2016/10/25	ES33	03/11/2016	11.29	Call	Bond Future	6,111.2900	6.1113	6,216.1500	6.2162	1.716	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
2016/10/25	ES33	03/11/2016	11.30	Call	Bond Future	6,169.2800	6.1693	6,274.1400	6.2741	1.700	0	0	0
2016/10/25	ES33	02/02/2017			Bond Future	10.3797	80.4171	10.3634	80.5233	(0.158)	0.0000	0.0000	6,789
2016/10/25	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	ES33	02/02/2017	10.59	Call	Bond Future	1,344.9100	1.3449	1,451.1100	1.4511	7.896	0	0	0
2016/10/25	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	ES33	02/02/2017	10.60	Call	Bond Future	1,408.0000	1.4080	1,514.2000	1.5142	7.543	0	0	0
2016/10/25	ES33	02/02/2017	10.61	Call	Bond Future	1,471.0100	1.4710	1,577.2100	1.5772	7.220	0	0	0
2016/10/25	ES33	04/05/2017			Bond Future	10.4502	78.2081	10.4334	78.3159	(0.161)	0.0000	0.0000	0
2016/10/25	ES33	04/05/2017	10.55	Call	Bond Future	634.7600	0.6348	742.5200	0.7425	16.976	0	0	0
2016/10/25	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	ES33	04/05/2017	10.56	Call	Bond Future	697.9400	0.6979	805.7000	0.8057	15.440	0	0	0
2016/10/25	ES33	04/05/2017	10.54	Call	Bond Future	571.5100	0.5715	679.2700	0.6793	18.855	0	0	0
2016/10/25	ES33	03/08/2017			Bond Future	10.5113	79.8154	10.4940	79.9247	(0.164)	0.0000	0.0000	0
2016/10/25	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	ES33	03/08/2017	10.55	Call	Bond Future	244.5400	0.2445	353.8700	0.3539	44.708	0	0	0
2016/10/25	ES33	03/08/2017	10.53	Call	Bond Future	118.4400	0.1184	227.7700	0.2278	92.308	0	0	0
2016/10/25	ES33	03/08/2017	10.54	Call	Bond Future	181.5300	0.1815	290.8600	0.2909	60.227	0	0	0
2016/10/25	ES42	03/11/2016			Bond Future	10.4200	83.2804	10.3991	83.4390	(0.201)	0.0000	0.0000	8,777
2016/10/25	ES42	02/02/2017			Bond Future	10.4939	84.8669	10.4724	85.0278	(0.205)	0.0000	0.0000	0
2016/10/25	ES42	04/05/2017			Bond Future	10.5637	82.2772	10.5416	82.4407	(0.209)	0.0000	0.0000	0
2016/10/25	ES42	03/08/2017			Bond Future	10.6239	83.9685	10.6012	84.1347	(0.214)	0.0000	0.0000	0
2016/10/25	GOVI	03/11/2016	476.11	Call	GOVI	537,490.0000	53.7490	544,530.0000	54.4530	1.310	0	0	0
2016/10/25	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	GOVI	03/11/2016			GOVI	529.8590	529.8590	530.5630	530.5630	0.133	0.0000	0.0000	217
2016/10/25	GOVI	03/11/2016	476.12	Call	GOVI	537,390.0000	53.7390	544,430.0000	54.4430	1.310	0	0	0
2016/10/25	GOVI	03/11/2016	476.13	Call	GOVI	537,290.0000	53.7290	544,330.0000	54.4330	1.310	0	0	0
2016/10/25	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	GOVI	02/02/2017	533.34	Call	GOVI	66,100.0000	6.6100	73,230.0000	7.3230	10.787	0	0	0
2016/10/25	GOVI	02/02/2017			GOVI	539.9500	539.9500	540.6630	540.6630	0.132	0.0000	0.0000	327
2016/10/25	GOVI	02/02/2017	533.32	Call	GOVI	66,300.0000	6.6300	73,430.0000	7.3430	10.754	0	0	0
2016/10/25	GOVI	02/02/2017	533.33	Call	GOVI	66,200.0000	6.6200	73,330.0000	7.3330	10.770	0	0	0
2016/10/25	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	GOVI	04/05/2017			GOVI	550.5930	550.5930	551.3160	551.3160	0.131	0.0000	0.0000	0
2016/10/25	GOVI	04/05/2017	262.19	Call	GOVI	2,884,030.0000	288.4030	2,891,260.0000	289.1260	0.251	0	0	0
2016/10/25	GOVI	04/05/2017	262.20	Call	GOVI	2,883,930.0000	288.3930	2,891,160.0000	289.1160	0.251	0	0	0
2016/10/25	GOVI	04/05/2017	262.18	Call	GOVI	2,884,130.0000	288.4130	2,891,360.0000	289.1360	0.251	0	0	0
2016/10/25	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2016/10/25	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	GOVI	03/08/2017			GOVI	561.8990	561.8990	562.6320	562.6320	0.130	0.0000	0.0000	0
2016/10/25	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	GOVI	03/08/2017	561.09	Call	GOVI	8,090.0000	0.8090	15,420.0000	1.5420	90.606	0	0	0
2016/10/25	GOVI	03/08/2017	561.10	Call	GOVI	7,990.0000	0.7990	15,320.0000	1.5320	91.740	0	0	0
2016/10/25	GOVI	03/08/2017	561.11	Call	GOVI	7,890.0000	0.7890	15,220.0000	1.5220	92.902	0	0	0
2016/10/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/10/25	IGOV	03/11/2016			Index Future	250.3240	250.3240	250.3140	250.3140	(0.004)	0.0000	0.0000	455
2016/10/25	IGOV	02/02/2017			Index Future	255.1070	255.1070	255.0950	255.0950	(0.005)	0.0000	0.0000	653
2016/10/25	IGOV	04/05/2017			Index Future	260.1510	260.1510	260.1370	260.1370	(0.005)	0.0000	0.0000	0
2016/10/25	IGOV	03/08/2017			Index Future	265.5080	265.5080	265.4910	265.4910	(0.006)	0.0000	0.0000	0
2016/10/25	ILBI	03/11/2016			Index Future	678.1800	678.1800	678.1590	678.1590	(0.003)	0.0000	0.0000	0
2016/10/25	ILBI	02/02/2017			Index Future	691.2990	691.2990	691.2770	691.2770	(0.003)	0.0000	0.0000	155
2016/10/25	ILBI	04/05/2017			Index Future	704.9090	704.9090	704.8870	704.8870	(0.003)	0.0000	0.0000	0
2016/10/25	ILBI	03/08/2017			Index Future	718.7590	718.7590	718.7370	718.7370	(0.003)	0.0000	0.0000	0
2016/10/25	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/10/25	IS01	16/03/2017			Interest Rate Swap	100.0160	100.0160	100.0150	100.0150	(0.001)	0.0000	0.0000	0
2016/10/25	IS01	15/06/2017			Interest Rate Swap	99.6509	99.6509	99.6495	99.6495	(0.001)	0.0000	0.0000	0
2016/10/25	IS01	21/09/2017			Interest Rate Swap	99.7111	99.7111	99.7051	99.7051	(0.006)	0.0000	0.0000	0
2016/10/25	IS01	21/12/2017			Interest Rate Swap	100.0053	100.0053	100.0023	100.0023	(0.003)	0.0000	0.0000	0
2016/10/25	IS02	18/12/2017			Interest Rate Swap	100.0340	100.0340	100.0297	100.0297	(0.004)	0.0000	0.0000	0
2016/10/25	IS02	16/03/2018			Interest Rate Swap	99.3389	99.3389	99.3286	99.3286	(0.010)	0.0000	0.0000	0
2016/10/25	IS02	15/06/2018			Interest Rate Swap	99.0212	99.0212	99.0097	99.0097	(0.012)	0.0000	0.0000	0
2016/10/25	IS02	21/09/2018			Interest Rate Swap	99.1030	99.1030	99.0834	99.0834	(0.020)	0.0000	0.0000	0
2016/10/25	IS02	21/12/2018			Interest Rate Swap	99.6300	99.6300	99.6000	99.6000	(0.030)	0.0000	0.0000	0
2016/10/25	IS05	17/12/2020			Interest Rate Swap	98.1811	98.1811	98.1218	98.1218	(0.060)	0.0000	0.0000	0
2016/10/25	IS05	16/03/2021			Interest Rate Swap	97.5398	97.5398	97.4775	97.4775	(0.064)	0.0000	0.0000	0
2016/10/25	IS05	15/06/2021			Interest Rate Swap	96.8638	96.8638	96.7999	96.7999	(0.066)	0.0000	0.0000	0
2016/10/25	IS05	21/09/2021			Interest Rate Swap	97.1573	97.1573	97.0892	97.0892	(0.070)	0.0000	0.0000	0
2016/10/25	IS05	21/12/2021			Interest Rate Swap	99.4123	99.4123	99.3402	99.3402	(0.073)	0.0000	0.0000	50
2016/10/25	IS10	17/12/2025			Interest Rate Swap	98.3212	98.3212	98.1853	98.1853	(0.138)	0.0000	0.0000	0
2016/10/25	IS10	16/03/2026			Interest Rate Swap	95.4162	95.4162	95.2854	95.2854	(0.137)	0.0000	0.0000	0
2016/10/25	IS10	15/06/2026			Interest Rate Swap	94.1979	94.1979	94.0778	94.0778	(0.127)	0.0000	0.0000	0
2016/10/25	IS10	21/09/2026			Interest Rate Swap	96.2914	96.2914	96.1822	96.1822	(0.113)	0.0000	0.0000	0
2016/10/25	IS10	21/12/2026			Interest Rate Swap	99.9490	99.9490	99.8479	99.8479	(0.101)	0.0000	0.0000	0
2016/10/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

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2016/10/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/10/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/10/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/10/25	JBAF	16/11/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/10/25	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	10,000
2016/10/25	JBAF	18/01/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/10/25	JBAF	15/02/2017			Jibar Tradeable Future	7.4700	92.5300	7.4600	92.5400	(0.134)	0.0000	0.0000	0
2016/10/25	JBAF	15/03/2017			Jibar Tradeable Future	7.4800	92.5200	7.4600	92.5400	(0.267)	0.0000	0.0000	1,000
2016/10/25	JBAF	21/06/2017			Jibar Tradeable Future	7.5500	92.4500	7.5100	92.4900	(0.530)	0.0000	0.0000	0
2016/10/25	JBAF	20/09/2017			Jibar Tradeable Future	7.5700	92.4300	7.5300	92.4700	(0.528)	0.0000	0.0000	0
2016/10/25	JBAF	20/12/2017			Jibar Tradeable Future	7.5800	92.4200	7.5400	92.4600	(0.528)	0.0000	0.0000	0
2016/10/25	JBAF	20/03/2018			Jibar Tradeable Future	7.5800	92.4200	7.5300	92.4700	(0.660)	0.0000	0.0000	0
2016/10/25	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/10/25	JBAF	19/09/2018			Jibar Tradeable Future	7.5800	92.4200	7.5300	92.4700	(0.660)	0.0000	0.0000	0
2016/10/25	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/10/25	R023	03/11/2016	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R023	03/11/2016			Bond Future	8.4867	97.9158	8.4761	97.9657	(0.125)	0.0000	0.0000	11,782
2016/10/25	R023	03/11/2016	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R023	03/11/2016	9.73	Call	Bond Future	5,635.3800	5.6354	5,685.2600	5.6853	0.885	0	0	0
2016/10/25	R023	03/11/2016	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R023	03/11/2016	9.74	Call	Bond Future	5,679.0200	5.6790	5,728.9000	5.7289	0.878	0	0	0
2016/10/25	R023	03/11/2016	9.75	Call	Bond Future	5,722.6300	5.7226	5,772.5100	5.7725	0.872	0	0	0
2016/10/25	R023	02/02/2017	8.85	Call	Bond Future	2,226.4600	2.2265	2,253.6600	2.2537	1.222	0	0	0
2016/10/25	R023	02/02/2017			Bond Future	8.5310	99.7811	8.5200	99.8311	(0.129)	0.0000	0.0000	10,526
2016/10/25	R023	02/02/2017	8.86	Call	Bond Future	2,256.5100	2.2565	2,283.9700	2.2840	1.217	0	0	0
2016/10/25	R023	02/02/2017	8.84	Put	Bond Future	803.1200	0.8031	779.9900	0.7800	(2.880)	0	0	0
2016/10/25	R023	02/02/2017	8.86	Put	Bond Future	773.7000	0.7737	751.0900	0.7511	(2.922)	0	0	0
2016/10/25	R023	02/02/2017	8.84	Call	Bond Future	2,196.6000	2.1966	2,223.5400	2.2235	1.226	0	0	0
2016/10/25	R023	02/02/2017	8.85	Put	Bond Future	788.3000	0.7883	765.4300	0.7654	(2.901)	0	0	0
2016/10/25	R023	04/05/2017	8.61	Call	Bond Future	1,957.9500	1.9579	1,979.8800	1.9799	1.120	0	0	0
2016/10/25	R023	04/05/2017			Bond Future	8.5582	97.8150	8.5468	97.8653	(0.133)	0.0000	0.0000	0
2016/10/25	R023	04/05/2017	8.59	Call	Bond Future	1,912.3200	1.9123	1,933.8600	1.9339	1.126	0	0	0
2016/10/25	R023	04/05/2017	8.60	Call	Bond Future	1,935.0600	1.9351	1,956.7900	1.9568	1.123	0	0	0
2016/10/25	R023	04/05/2017	8.59	Put	Bond Future	1,772.4800	1.7725	1,743.7100	1.7437	(1.623)	0	0	0
2016/10/25	R023	04/05/2017	8.61	Put	Bond Future	1,730.2300	1.7302	1,701.8500	1.7019	(1.640)	0	0	0
2016/10/25	R023	04/05/2017	8.60	Put	Bond Future	1,751.2700	1.7513	1,722.6900	1.7227	(1.632)	0	0	0
2016/10/25	R023	03/08/2017	8.60	Put	Bond Future	2,097.7400	2.0977	2,069.7800	2.0698	(1.333)	0	0	0
2016/10/25	R023	03/08/2017			Bond Future	8.5672	99.8248	8.5553	99.8753	(0.139)	0.0000	0.0000	0
2016/10/25	R023	03/08/2017	8.59	Put	Bond Future	2,118.3900	2.1184	2,090.2700	2.0903	(1.327)	0	0	0
2016/10/25	R023	03/08/2017	8.60	Call	Bond Future	2,237.1800	2.2372	2,259.8100	2.2598	1.012	0	0	0
2016/10/25	R023	03/08/2017	8.58	Call	Bond Future	2,193.2300	2.1932	2,215.5400	2.2155	1.017	0	0	0
2016/10/25	R023	03/08/2017	8.59	Call	Bond Future	2,215.3200	2.2153	2,237.7900	2.2378	1.014	0	0	0
2016/10/25	R023	03/08/2017	8.58	Put	Bond Future	2,138.8400	2.1388	2,110.5600	2.1106	(1.322)	0	0	0

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2016/10/25	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R035	03/11/2016			Bond Future	9.3670	97.3983	9.3513	97.5296	(0.167)	0.0000	0.0000	1,031
2016/10/25	R035	03/11/2016	9.59	Call	Bond Future	1,845.1100	1.8451	1,976.4900	1.9765	7.120	0	0	0
2016/10/25	R035	03/11/2016	9.57	Call	Bond Future	1,681.8800	1.6819	1,813.2600	1.8133	7.811	0	0	0
2016/10/25	R035	03/11/2016	9.58	Call	Bond Future	1,763.5500	1.7635	1,894.9300	1.8949	7.450	0	0	0
2016/10/25	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R035	02/02/2017			Bond Future	9.4164	99.2537	9.4004	99.3868	(0.170)	0.0000	0.0000	5,726
2016/10/25	R035	02/02/2017	9.51	Call	Bond Future	771.6000	0.7716	904.6800	0.9047	17.247	0	0	0
2016/10/25	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R035	02/02/2017	9.52	Call	Bond Future	853.5100	0.8535	986.5900	0.9866	15.592	0	0	0
2016/10/25	R035	02/02/2017	9.50	Call	Bond Future	689.5900	0.6896	822.6700	0.8227	19.298	0	0	0
2016/10/25	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R035	04/05/2017			Bond Future	9.4559	96.7063	9.4395	96.8412	(0.173)	0.0000	0.0000	0
2016/10/25	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R035	04/05/2017	9.55	Call	Bond Future	768.6000	0.7686	903.4700	0.9035	17.547	0	0	0
2016/10/25	R035	04/05/2017	9.53	Call	Bond Future	606.1100	0.6061	740.9800	0.7410	22.252	0	0	0
2016/10/25	R035	04/05/2017	9.54	Call	Bond Future	687.4100	0.6874	822.2800	0.8223	19.620	0	0	0
2016/10/25	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R035	03/08/2017			Bond Future	9.4862	98.6935	9.4694	98.8305	(0.177)	0.0000	0.0000	0
2016/10/25	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R035	03/08/2017	9.50	Call	Bond Future	111.9700	0.1120	248.9400	0.2489	122.327	0	0	0
2016/10/25	R035	03/08/2017	9.51	Call	Bond Future	193.1600	0.1932	330.1300	0.3301	70.910	0	0	0
2016/10/25	R035	03/08/2017	9.52	Call	Bond Future	274.2400	0.2742	411.2100	0.4112	49.945	0	0	0
2016/10/25	R186	03/11/2016	8.82	Put	Bond Future	608.3500	0.6084	508.8500	0.5088	(16.356)	0	0	150
2016/10/25	R186	03/11/2016	9.40	Put	Bond Future	4.9200	0.0049	2.3900	0.0024	(51.423)	0	0	0
2016/10/25	R186	03/11/2016			Bond Future	8.7963	115.2576	8.7757	115.4042	(0.234)	0.0000	0.0000	55,328
2016/10/25	R186	03/11/2016	8.30	Put	Bond Future	3,615.4800	3.6155	3,467.6500	3.4676	(4.089)	0	0	0
2016/10/25	R186	03/11/2016	8.52	Put	Bond Future	2,094.1100	2.0941	1,947.9500	1.9479	(6.980)	0	0	150
2016/10/25	R186	03/11/2016	8.95	Put	Bond Future	278.6500	0.2786	215.0200	0.2150	(22.835)	0	0	0
2016/10/25	R186	03/11/2016	9.20	Put	Bond Future	38.4800	0.0385	23.8000	0.0238	(38.150)	0	0	0
2016/10/25	R186	03/11/2016	8.97	Put	Bond Future	243.3500	0.2434	185.0700	0.1851	(23.949)	0	0	0
2016/10/25	R186	03/11/2016	8.96	Put	Bond Future	260.5400	0.2605	199.6000	0.1996	(23.390)	0	0	0
2016/10/25	R186	03/11/2016	9.10	Call	Bond Future	2,222.1100	2.2221	2,339.5900	2.3396	5.287	0	0	0
2016/10/25	R186	03/11/2016	9.66	Call	Bond Future	5,916.0200	5.9160	6,062.5000	6.0625	2.476	0	0	0
2016/10/25	R186	03/11/2016	8.30	Call	Bond Future	11.4300	0.0114	10.2000	0.0102	(10.761)	0	0	150
2016/10/25	R186	03/11/2016	8.90	Call	Bond Future	1,117.4900	1.1175	1,186.6300	1.1866	6.187	0	0	0
2016/10/25	R186	03/11/2016	8.97	Call	Bond Future	1,468.5700	1.4686	1,556.8900	1.5569	6.014	0	0	0
2016/10/25	R186	03/11/2016	9.71	Call	Bond Future	6,245.1800	6.2452	6,391.7200	6.3917	2.346	0	0	0
2016/10/25	R186	03/11/2016	8.52	Call	Bond Future	106.7500	0.1068	107.1900	0.1072	0.412	0	0	0
2016/10/25	R186	03/11/2016	8.82	Call	Bond Future	776.5500	0.7766	823.6500	0.8236	6.065	0	0	0
2016/10/25	R186	03/11/2016	8.95	Call	Bond Future	1,363.7200	1.3637	1,446.6900	1.4467	6.084	0	0	0
2016/10/25	R186	03/11/2016	9.20	Call	Bond Future	2,858.2000	2.8582	2,990.1200	2.9901	4.615	0	0	1,425

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
2016/10/25	R186	03/11/2016	8.90	Put	Bond Future	383.8500	0.3838	306.3900	0.3064	(20.180)	0	0	5,092
2016/10/25	R186	03/11/2016	9.40	Call	Bond Future	4,185.7800	4.1858	4,329.8500	4.3299	3.442	0	0	1,425
2016/10/25	R186	03/11/2016	9.66	Put	Bond Future	0.1800	0.0002	0.0600	0.0001	(66.667)	0	0	0
2016/10/25	R186	03/11/2016	9.71	Put	Bond Future	0.0900	0.0001	0.0300	0.0000	(66.667)	0	0	0
2016/10/25	R186	03/11/2016	8.96	Call	Bond Future	1,415.7200	1.4157	1,501.3800	1.5014	6.051	0	0	0
2016/10/25	R186	03/11/2016	9.10	Put	Bond Future	91.7800	0.0918	62.6600	0.0627	(31.728)	0	0	108
2016/10/25	R186	02/02/2017	8.81	Put	Bond Future	2,267.0400	2.2670	2,182.1300	2.1821	(3.745)	0	0	0
2016/10/25	R186	02/02/2017	8.00	Put	Bond Future	6,410.8900	6.4109	6,277.3300	6.2773	(2.083)	0	0	0
2016/10/25	R186	02/02/2017	9.40	Call	Bond Future	4,606.6300	4.6066	4,712.2400	4.7122	2.293	0	0	0
2016/10/25	R186	02/02/2017			Bond Future	8.8390	112.1507	8.8177	112.2991	(0.241)	0.0000	0.0000	48,328
2016/10/25	R186	02/02/2017	8.80	Put	Bond Future	2,303.1300	2.3031	2,217.4600	2.2175	(3.720)	0	0	0
2016/10/25	R186	02/02/2017	8.43	Put	Bond Future	3,911.9400	3.9119	3,800.0500	3.8000	(2.860)	0	0	0
2016/10/25	R186	02/02/2017	8.90	Put	Bond Future	1,960.0500	1.9600	1,882.0000	1.8820	(3.982)	0	0	750
2016/10/25	R186	02/02/2017	9.50	Call	Bond Future	5,123.3000	5.1233	5,234.7400	5.2347	2.175	0	0	0
2016/10/25	R186	02/02/2017	8.87	Call	Bond Future	2,274.3000	2.2743	2,342.3700	2.3424	2.993	0	0	0
2016/10/25	R186	02/02/2017	8.60	Call	Bond Future	1,425.4800	1.4255	1,473.4500	1.4734	3.365	0	0	7,000
2016/10/25	R186	02/02/2017	8.81	Call	Bond Future	2,064.8400	2.0648	2,128.3400	2.1283	3.075	0	0	0
2016/10/25	R186	02/02/2017	8.00	Call	Bond Future	357.2400	0.3572	372.0900	0.3721	4.157	0	0	7,000
2016/10/25	R186	02/02/2017	8.37	Call	Bond Future	891.5600	0.8916	924.3800	0.9244	3.681	0	0	500
2016/10/25	R186	02/02/2017	8.62	Put	Bond Future	3,018.8000	3.0188	2,919.7900	2.9198	(3.280)	0	0	0
2016/10/25	R186	02/02/2017	8.79	Call	Bond Future	1,997.7100	1.9977	2,059.6900	2.0597	3.103	0	0	0
2016/10/25	R186	02/02/2017	9.02	Call	Bond Future	2,849.5800	2.8496	2,929.0700	2.9291	2.790	0	0	0
2016/10/25	R186	02/02/2017	8.87	Put	Bond Future	2,058.8500	2.0588	1,978.5100	1.9785	(3.902)	0	0	500
2016/10/25	R186	02/02/2017	8.80	Call	Bond Future	2,031.1100	2.0311	2,093.8500	2.0938	3.089	0	0	0
2016/10/25	R186	02/02/2017	8.43	Call	Bond Future	1,014.7300	1.0147	1,051.2500	1.0513	3.599	0	0	750
2016/10/25	R186	02/02/2017	8.90	Call	Bond Future	2,383.5400	2.3835	2,453.9000	2.4539	2.952	0	0	0
2016/10/25	R186	02/02/2017	9.50	Put	Bond Future	647.7900	0.6478	610.8200	0.6108	(5.707)	0	0	13,500
2016/10/25	R186	02/02/2017	9.40	Put	Bond Future	792.3300	0.7923	749.5300	0.7495	(5.402)	0	0	750
2016/10/25	R186	02/02/2017	8.60	Put	Bond Future	3,106.2900	3.1063	3,005.8500	3.0058	(3.233)	0	0	0
2016/10/25	R186	02/02/2017	8.37	Put	Bond Future	4,222.3000	4.2223	4,106.7100	4.1067	(2.738)	0	0	0
2016/10/25	R186	02/02/2017	8.62	Call	Bond Future	1,479.9500	1.4800	1,529.3500	1.5294	3.338	0	0	500
2016/10/25	R186	02/02/2017	8.79	Put	Bond Future	2,339.6000	2.3396	2,253.1700	2.2532	(3.694)	0	0	0
2016/10/25	R186	02/02/2017	9.02	Put	Bond Future	1,599.2100	1.5992	1,530.2900	1.5303	(4.310)	0	0	500
2016/10/25	R186	04/05/2017			Bond Future	8.8741	114.3621	8.8521	114.5126	(0.248)	0.0000	0.0000	0
2016/10/25	R186	04/05/2017	8.89	Put	Bond Future	2,922.1500	2.9221	2,842.5600	2.8426	(2.724)	0	0	0
2016/10/25	R186	04/05/2017	8.91	Put	Bond Future	2,855.5900	2.8556	2,777.1000	2.7771	(2.749)	0	0	0
2016/10/25	R186	04/05/2017	8.90	Put	Bond Future	2,888.7300	2.8887	2,809.7000	2.8097	(2.736)	0	0	0
2016/10/25	R186	04/05/2017	8.91	Call	Bond Future	3,099.7000	3.0997	3,171.7200	3.1717	2.323	0	0	0
2016/10/25	R186	04/05/2017	8.89	Call	Bond Future	3,030.1700	3.0302	3,101.0900	3.1011	2.340	0	0	0
2016/10/25	R186	04/05/2017	8.90	Call	Bond Future	3,064.8200	3.0648	3,136.3000	3.1363	2.332	0	0	0
2016/10/25	R186	03/08/2017	8.93	Put	Bond Future	3,488.6200	3.4886	3,410.3800	3.4104	(2.243)	0	0	0
2016/10/25	R186	03/08/2017			Bond Future	8.8964	111.4056	8.8736	111.5583	(0.257)	0.0000	0.0000	0
2016/10/25	R186	03/08/2017	8.92	Put	Bond Future	3,521.7000	3.5217	3,443.0100	3.4430	(2.234)	0	0	0
2016/10/25	R186	03/08/2017	8.93	Call	Bond Future	3,713.0400	3.7130	3,787.5400	3.7875	2.006	0	0	0
2016/10/25	R186	03/08/2017	8.91	Call	Bond Future	3,645.6000	3.6456	3,719.2000	3.7192	2.019	0	0	0
2016/10/25	R186	03/08/2017	8.92	Call	Bond Future	3,679.4300	3.6794	3,753.4800	3.7535	2.013	0	0	0
2016/10/25	R186	03/08/2017	8.91	Put	Bond Future	3,554.6100	3.5546	3,475.4700	3.4755	(2.226)	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
2016/10/25	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R197	03/11/2016	303.57	Put	Bond Future	283.9900	0.2840	251.0900	0.2511	(11.585)	0	0	0
2016/10/25	R197	03/11/2016			Bond Future	303.2860	303.2860	303.3189	303.3189	0.011	0.0000	0.0000	861
2016/10/25	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R197	03/11/2016	303.56	Put	Bond Future	273.9900	0.2740	241.0900	0.2411	(12.008)	0	0	0
2016/10/25	R197	03/11/2016	303.58	Put	Bond Future	293.9900	0.2940	261.0900	0.2611	(11.191)	0	0	0
2016/10/25	R197	02/02/2017			Bond Future	302.4070	302.4070	302.4380	302.4380	0.010	0.0000	0.0000	0
2016/10/25	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R197	02/02/2017	302.57	Put	Bond Future	163.0200	0.1630	132.0300	0.1320	(19.010)	0	0	0
2016/10/25	R197	02/02/2017	302.59	Put	Bond Future	183.0200	0.1830	152.0300	0.1520	(16.933)	0	0	0
2016/10/25	R197	02/02/2017	302.58	Put	Bond Future	173.0200	0.1730	142.0300	0.1420	(17.911)	0	0	0
2016/10/25	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R197	04/05/2017	308.58	Put	Bond Future	192.7900	0.1928	163.4000	0.1634	(15.245)	0	0	0
2016/10/25	R197	04/05/2017			Bond Future	308.3872	308.3872	308.4166	308.4166	0.010	0.0000	0.0000	0
2016/10/25	R197	04/05/2017	308.60	Put	Bond Future	212.7900	0.2128	183.4000	0.1834	(13.812)	0	0	0
2016/10/25	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R197	04/05/2017	308.59	Put	Bond Future	202.7900	0.2028	173.4000	0.1734	(14.493)	0	0	0
2016/10/25	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R197	03/08/2017			Bond Future	307.8401	307.8401	307.8677	307.8677	0.009	0.0000	0.0000	0
2016/10/25	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R197	03/08/2017	308.05	Put	Bond Future	209.9000	0.2099	182.2700	0.1823	(13.163)	0	0	0
2016/10/25	R197	03/08/2017	308.07	Put	Bond Future	229.9000	0.2299	202.2700	0.2023	(12.018)	0	0	0
2016/10/25	R197	03/08/2017	308.06	Put	Bond Future	219.9000	0.2199	192.2700	0.1923	(12.565)	0	0	0
2016/10/25	R202	03/11/2016	253.85	Put	Bond Future	3,701.7600	3.7018	3,674.0200	3.6740	(0.749)	0	0	0
2016/10/25	R202	03/11/2016			Bond Future	250.1482	250.1482	250.1760	250.1760	0.011	0.0000	0.0000	25,052
2016/10/25	R202	03/11/2016	253.87	Put	Bond Future	3,721.7600	3.7218	3,694.0200	3.6940	(0.745)	0	0	0
2016/10/25	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R202	03/11/2016	253.86	Put	Bond Future	3,711.7600	3.7118	3,684.0200	3.6840	(0.747)	0	0	0
2016/10/25	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R202	02/02/2017			Bond Future	251.3833	251.3833	251.4094	251.4094	0.010	0.0000	0.0000	32,896
2016/10/25	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R202	02/02/2017	251.72	Put	Bond Future	336.6900	0.3367	310.5500	0.3105	(7.764)	0	0	0
2016/10/25	R202	02/02/2017	251.74	Put	Bond Future	356.6900	0.3567	330.5500	0.3305	(7.328)	0	0	0
2016/10/25	R202	02/02/2017	251.73	Put	Bond Future	346.6900	0.3467	320.5500	0.3205	(7.540)	0	0	0
2016/10/25	R202	04/05/2017	256.73	Put	Bond Future	375.6600	0.3757	350.8300	0.3508	(6.610)	0	0	0
2016/10/25	R202	04/05/2017			Bond Future	256.3543	256.3543	256.3792	256.3792	0.010	0.0000	0.0000	0
2016/10/25	R202	04/05/2017	256.72	Put	Bond Future	365.6600	0.3657	340.8300	0.3408	(6.790)	0	0	0
2016/10/25	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/10/25	R202	04/05/2017	256.72	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R202	04/05/2017	256.71	Put	Bond Future	355.6600	0.3557	330.8300	0.3308	(6.981)	0	0	0
2016/10/25	R202	03/08/2017	258.36	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R202	03/08/2017			Bond Future	257.9700	257.9700	257.9935	257.9935	0.009	0.0000	0.0000	0
2016/10/25	R202	03/08/2017	258.37	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R202	03/08/2017	258.35	Put	Bond Future	380.0000	0.3800	356.5100	0.3565	(6.182)	0	0	0
2016/10/25	R202	03/08/2017	258.37	Put	Bond Future	400.0000	0.4000	376.5100	0.3765	(5.873)	0	0	0
2016/10/25	R202	03/08/2017	258.35	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R202	03/08/2017	258.36	Put	Bond Future	390.0000	0.3900	366.5100	0.3665	(6.023)	0	0	0
2016/10/25	R203	03/11/2016	8.86	Call	Bond Future	975.8100	0.9758	984.6400	0.9846	0.905	0	0	0
2016/10/25	R203	03/11/2016			Bond Future	7.6519	101.6983	7.6411	101.7071	(0.142)	0.0000	0.0000	23,024
2016/10/25	R203	03/11/2016	8.84	Call	Bond Future	959.7700	0.9598	968.6000	0.9686	0.920	0	0	0
2016/10/25	R203	03/11/2016	8.85	Call	Bond Future	967.7900	0.9678	976.6200	0.9766	0.912	0	0	0
2016/10/25	R203	03/11/2016	8.84	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R203	03/11/2016	8.86	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R203	03/11/2016	8.85	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R203	02/02/2017	7.70	Call	Bond Future	154.9600	0.1550	158.6400	0.1586	2.375	0	0	0
2016/10/25	R203	02/02/2017	7.71	Put	Bond Future	125.0100	0.1250	120.5800	0.1206	(3.544)	0	0	0
2016/10/25	R203	02/02/2017			Bond Future	7.6529	103.6356	7.6388	103.6438	(0.184)	0.0000	0.0000	920
2016/10/25	R203	02/02/2017	7.71	Call	Bond Future	158.0400	0.1580	161.7700	0.1618	2.360	0	0	0
2016/10/25	R203	02/02/2017	7.72	Call	Bond Future	161.3800	0.1614	165.1700	0.1652	2.348	0	0	0
2016/10/25	R203	02/02/2017	7.70	Put	Bond Future	127.7100	0.1277	123.2300	0.1232	(3.508)	0	0	0
2016/10/25	R203	02/02/2017	7.72	Put	Bond Future	122.5600	0.1226	118.1900	0.1182	(3.566)	0	0	0
2016/10/25	R203	04/05/2017	6.91	Call	Bond Future	57.6400	0.0576	59.7900	0.0598	3.730	0	0	0
2016/10/25	R203	04/05/2017	6.92	Put	Bond Future	193.2100	0.1932	187.8300	0.1878	(2.785)	0	0	0
2016/10/25	R203	04/05/2017			Bond Future	7.3032	101.5050	7.2816	101.5126	(0.296)	0.0000	0.0000	0
2016/10/25	R203	04/05/2017	6.92	Call	Bond Future	59.0100	0.0590	61.2000	0.0612	3.711	0	0	0
2016/10/25	R203	04/05/2017	6.93	Call	Bond Future	60.1400	0.0601	62.3500	0.0624	3.675	0	0	0
2016/10/25	R203	04/05/2017	6.91	Put	Bond Future	195.3500	0.1954	189.9300	0.1899	(2.775)	0	0	0
2016/10/25	R203	04/05/2017	6.93	Put	Bond Future	190.8300	0.1908	185.4700	0.1855	(2.809)	0	0	0
2016/10/25	R203	03/08/2017	4.89	Call	Bond Future	36.7400	0.0367	40.0400	0.0400	8.982	0	0	0
2016/10/25	R203	03/08/2017			Bond Future	4.9530	103.5908	4.8886	103.5977	(1.302)	0.0000	0.0000	0
2016/10/25	R203	03/08/2017	4.87	Call	Bond Future	35.7300	0.0357	38.9700	0.0390	9.068	0	0	0
2016/10/25	R203	03/08/2017	4.88	Call	Bond Future	36.2300	0.0362	39.5000	0.0395	9.026	0	0	0
2016/10/25	R203	03/08/2017	4.87	Put	Bond Future	44.6500	0.0446	40.9700	0.0410	(8.242)	0	0	0
2016/10/25	R203	03/08/2017	4.89	Put	Bond Future	43.5100	0.0435	39.8900	0.0399	(8.320)	0	0	0
2016/10/25	R203	03/08/2017	4.88	Put	Bond Future	44.0700	0.0441	40.4200	0.0404	(8.282)	0	0	0
2016/10/25	R204	03/11/2016			Bond Future	7.8398	103.3534	7.8343	103.3638	(0.069)	0.0000	0.0000	22,163
2016/10/25	R204	03/11/2016	9.21	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R204	03/11/2016	9.23	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R204	03/11/2016	9.22	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R204	03/11/2016	9.22	Call	Bond Future	2,608.7200	2.6087	2,619.1600	2.6192	0.400	0	0	0
2016/10/25	R204	03/11/2016	9.21	Call	Bond Future	2,590.1300	2.5901	2,600.5700	2.6006	0.403	0	0	0
2016/10/25	R204	03/11/2016	9.23	Call	Bond Future	2,627.3000	2.6273	2,637.7400	2.6377	0.397	0	0	0
2016/10/25	R204	02/02/2017	8.28	Call	Bond Future	889.0400	0.8890	894.6000	0.8946	0.625	0	0	0
2016/10/25	R204	02/02/2017			Bond Future	7.8581	101.2822	7.8524	101.2920	(0.073)	0.0000	0.0000	10,941

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
2016/10/25	R204	02/02/2017	8.29	Call	Bond Future	901.8200	0.9018	907.4400	0.9074	0.623	0	0	0
2016/10/25	R204	02/02/2017	8.30	Call	Bond Future	914.8300	0.9148	920.5200	0.9205	0.622	0	0	0
2016/10/25	R204	02/02/2017	8.28	Put	Bond Future	170.5100	0.1705	166.2700	0.1663	(2.487)	0	0	0
2016/10/25	R204	02/02/2017	8.30	Put	Bond Future	162.4100	0.1624	158.3000	0.1583	(2.531)	0	0	0
2016/10/25	R204	02/02/2017	8.29	Put	Bond Future	166.3400	0.1663	162.1600	0.1622	(2.513)	0	0	0
2016/10/25	R204	04/05/2017	7.90	Put	Bond Future	479.9400	0.4799	474.2500	0.4742	(1.186)	0	0	0
2016/10/25	R204	04/05/2017			Bond Future	7.8404	103.2793	7.8342	103.2885	(0.079)	0.0000	0.0000	0
2016/10/25	R204	04/05/2017	7.92	Put	Bond Future	466.4600	0.4665	460.8500	0.4609	(1.203)	0	0	0
2016/10/25	R204	04/05/2017	7.90	Call	Bond Future	569.1200	0.5691	572.6700	0.5727	0.624	0	0	0
2016/10/25	R204	04/05/2017	7.91	Put	Bond Future	473.1700	0.4732	467.5100	0.4675	(1.196)	0	0	0
2016/10/25	R204	04/05/2017	7.91	Call	Bond Future	577.3000	0.5773	580.8800	0.5809	0.620	0	0	0
2016/10/25	R204	04/05/2017	7.92	Call	Bond Future	585.5300	0.5855	589.1600	0.5892	0.620	0	0	0
2016/10/25	R204	03/08/2017	7.77	Put	Bond Future	530.2700	0.5303	525.1000	0.5251	(0.975)	0	0	0
2016/10/25	R204	03/08/2017			Bond Future	7.7462	101.3583	7.7394	101.3669	(0.087)	0.0000	0.0000	0
2016/10/25	R204	03/08/2017	7.76	Put	Bond Future	536.2600	0.5363	531.0600	0.5311	(0.970)	0	0	0
2016/10/25	R204	03/08/2017	7.75	Call	Bond Future	547.2100	0.5472	550.6100	0.5506	0.621	0	0	0
2016/10/25	R204	03/08/2017	7.76	Call	Bond Future	553.9800	0.5540	557.4100	0.5574	0.619	0	0	0
2016/10/25	R204	03/08/2017	7.77	Call	Bond Future	560.7800	0.5608	564.2400	0.5642	0.617	0	0	0
2016/10/25	R204	03/08/2017	7.75	Put	Bond Future	542.2900	0.5423	537.0600	0.5371	(0.964)	0	0	0
2016/10/25	R207	03/11/2016			Bond Future	8.0552	100.0457	8.0447	100.0744	(0.130)	0.0000	0.0000	34,817
2016/10/25	R207	03/11/2016	7.94	Call	Bond Future	102.3800	0.1024	100.8200	0.1008	(1.524)	0	0	0
2016/10/25	R207	03/11/2016	7.93	Put	Bond Future	436.5600	0.4366	406.1500	0.4062	(6.966)	0	0	0
2016/10/25	R207	03/11/2016	7.95	Put	Bond Future	397.7900	0.3978	367.8100	0.3678	(7.537)	0	0	0
2016/10/25	R207	03/11/2016	7.94	Put	Bond Future	416.9100	0.4169	386.7000	0.3867	(7.246)	0	0	0
2016/10/25	R207	03/11/2016	7.95	Call	Bond Future	110.6100	0.1106	109.2800	0.1093	(1.202)	0	0	0
2016/10/25	R207	03/11/2016	7.93	Call	Bond Future	94.6700	0.0947	92.9100	0.0929	(1.859)	0	0	0
2016/10/25	R207	02/02/2017	9.24	Call	Bond Future	2,912.7800	2.9128	2,938.8700	2.9389	0.896	0	0	0
2016/10/25	R207	02/02/2017			Bond Future	8.0846	98.3092	8.0734	98.3376	(0.138)	0.0000	0.0000	33,642
2016/10/25	R207	02/02/2017	8.91	Call	Bond Future	2,164.3300	2.1643	2,187.8100	2.1878	1.085	0	0	62
2016/10/25	R207	02/02/2017	9.22	Call	Bond Future	2,866.3400	2.8663	2,892.3200	2.8923	0.906	0	0	0
2016/10/25	R207	02/02/2017	9.23	Call	Bond Future	2,889.5800	2.8896	2,915.6100	2.9156	0.901	0	0	0
2016/10/25	R207	02/02/2017	8.91	Put	Bond Future	99.4500	0.0995	94.5600	0.0946	(4.917)	0	0	0
2016/10/25	R207	02/02/2017	9.22	Put	Bond Future	39.8700	0.0399	37.4800	0.0375	(5.994)	0	0	0
2016/10/25	R207	02/02/2017	9.24	Put	Bond Future	37.4400	0.0374	35.1600	0.0352	(6.090)	0	0	0
2016/10/25	R207	02/02/2017	9.23	Put	Bond Future	38.6700	0.0387	36.3300	0.0363	(6.051)	0	0	0
2016/10/25	R207	04/05/2017	8.21	Put	Bond Future	735.1900	0.7352	720.4100	0.7204	(2.010)	0	0	0
2016/10/25	R207	04/05/2017			Bond Future	8.1016	100.2478	8.0895	100.2760	(0.148)	0.0000	0.0000	0
2016/10/25	R207	04/05/2017	8.22	Call	Bond Future	1,001.8100	1.0018	1,015.3300	1.0153	1.350	0	0	0
2016/10/25	R207	04/05/2017	8.20	Call	Bond Future	975.8900	0.9759	989.1600	0.9892	1.360	0	0	0
2016/10/25	R207	04/05/2017	8.21	Call	Bond Future	988.8000	0.9888	1,002.2000	1.0022	1.355	0	0	0
2016/10/25	R207	04/05/2017	8.20	Put	Bond Future	745.6400	0.7456	730.7300	0.7307	(2.000)	0	0	0
2016/10/25	R207	04/05/2017	8.22	Put	Bond Future	724.8600	0.7249	710.2000	0.7102	(2.022)	0	0	0
2016/10/25	R207	03/08/2017	8.19	Call	Bond Future	1,082.4200	1.0824	1,096.0300	1.0960	1.257	0	0	51
2016/10/25	R207	03/08/2017			Bond Future	8.0800	98.6629	8.0670	98.6909	(0.161)	0.0000	0.0000	0
2016/10/25	R207	03/08/2017	8.39	Put	Bond Future	674.3600	0.6744	661.9100	0.6619	(1.846)	0	0	0
2016/10/25	R207	03/08/2017	8.41	Put	Bond Future	658.9100	0.6589	646.6500	0.6467	(1.861)	0	0	0
2016/10/25	R207	03/08/2017	8.19	Put	Bond Future	846.6100	0.8466	832.2100	0.8322	(1.701)	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
2016/10/25	R207	03/08/2017	8.40	Put	Bond Future	666.6000	0.6666	654.2500	0.6542	(1.853)	0	0	0
2016/10/25	R207	03/08/2017	8.41	Call	Bond Future	1,364.2200	1.3642	1,379.9700	1.3800	1.155	0	0	0
2016/10/25	R207	03/08/2017	8.39	Call	Bond Future	1,337.1100	1.3371	1,352.6700	1.3527	1.164	0	0	0
2016/10/25	R207	03/08/2017	8.40	Call	Bond Future	1,350.6300	1.3506	1,366.2900	1.3663	1.159	0	0	0
2016/10/25	R208	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R208	03/11/2016			Bond Future	8.2412	95.3076	8.2307	95.3447	(0.128)	0.0000	0.0000	23,975
2016/10/25	R208	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R208	03/11/2016	9.57	Call	Bond Future	4,521.5300	4.5215	4,558.5900	4.5586	0.820	0	0	0
2016/10/25	R208	03/11/2016	9.58	Call	Bond Future	4,554.5500	4.5545	4,591.6100	4.5916	0.814	0	0	0
2016/10/25	R208	03/11/2016	9.59	Call	Bond Future	4,587.5500	4.5875	4,624.6100	4.6246	0.808	0	0	0
2016/10/25	R208	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R208	02/02/2017			Bond Future	8.2796	97.1233	8.2685	97.1602	(0.134)	0.0000	0.0000	26,127
2016/10/25	R208	02/02/2017	8.64	Call	Bond Future	1,664.4700	1.6645	1,686.1900	1.6862	1.305	0	0	0
2016/10/25	R208	02/02/2017	8.63	Put	Bond Future	480.6200	0.4806	465.1500	0.4652	(3.219)	0	0	0
2016/10/25	R208	02/02/2017	8.65	Put	Bond Future	460.9700	0.4610	445.9000	0.4459	(3.269)	0	0	0
2016/10/25	R208	02/02/2017	8.64	Put	Bond Future	470.8000	0.4708	455.5400	0.4555	(3.241)	0	0	0
2016/10/25	R208	02/02/2017	8.65	Call	Bond Future	1,687.5000	1.6875	1,709.4100	1.7094	1.298	0	0	0
2016/10/25	R208	02/02/2017	8.63	Call	Bond Future	1,641.4200	1.6414	1,662.9300	1.6629	1.310	0	0	0
2016/10/25	R208	04/05/2017	8.39	Call	Bond Future	1,383.9000	1.3839	1,400.8300	1.4008	1.223	0	0	0
2016/10/25	R208	04/05/2017			Bond Future	8.3015	95.6347	8.2898	95.6717	(0.141)	0.0000	0.0000	0
2016/10/25	R208	04/05/2017	8.37	Call	Bond Future	1,349.3300	1.3493	1,365.9600	1.3660	1.232	0	0	0
2016/10/25	R208	04/05/2017	8.38	Call	Bond Future	1,366.4200	1.3664	1,383.2000	1.3832	1.228	0	0	0
2016/10/25	R208	04/05/2017	8.37	Put	Bond Future	1,132.5900	1.1326	1,112.2300	1.1122	(1.798)	0	0	0
2016/10/25	R208	04/05/2017	8.39	Put	Bond Future	1,103.9800	1.1040	1,083.9200	1.0839	(1.817)	0	0	0
2016/10/25	R208	04/05/2017	8.38	Put	Bond Future	1,118.0800	1.1181	1,097.8700	1.0979	(1.808)	0	0	0
2016/10/25	R208	03/08/2017	8.32	Call	Bond Future	1,436.7600	1.4368	1,453.4200	1.4534	1.160	0	0	0
2016/10/25	R208	03/08/2017			Bond Future	8.2977	97.5998	8.2854	97.6369	(0.149)	0.0000	0.0000	0
2016/10/25	R208	03/08/2017	8.30	Call	Bond Future	1,405.5700	1.4056	1,421.9800	1.4220	1.167	0	0	0
2016/10/25	R208	03/08/2017	8.31	Call	Bond Future	1,421.1200	1.4211	1,437.6500	1.4376	1.163	0	0	0
2016/10/25	R208	03/08/2017	8.30	Put	Bond Future	1,398.7200	1.3987	1,378.0900	1.3781	(1.475)	0	0	0
2016/10/25	R208	03/08/2017	8.32	Put	Bond Future	1,369.9200	1.3699	1,349.5400	1.3495	(1.488)	0	0	0
2016/10/25	R208	03/08/2017	8.31	Put	Bond Future	1,384.2700	1.3843	1,363.7600	1.3638	(1.482)	0	0	0
2016/10/25	R209	03/11/2016	9.34	Put	Bond Future	636.7700	0.6368	551.7400	0.5517	(13.353)	0	0	345
2016/10/25	R209	03/11/2016	10.26	Call	Bond Future	6,189.2300	6.1892	6,298.1800	6.2982	1.760	0	0	0
2016/10/25	R209	03/11/2016			Bond Future	9.3159	73.3763	9.3004	73.4854	(0.167)	0.0000	0.0000	28,374
2016/10/25	R209	03/11/2016	10.24	Call	Bond Future	6,066.6700	6.0667	6,175.6000	6.1756	1.796	0	0	0
2016/10/25	R209	03/11/2016	8.87	Put	Bond Future	3,259.2500	3.2593	3,146.8700	3.1469	(3.448)	0	0	0
2016/10/25	R209	03/11/2016	8.81	Call	Bond Future	14.2200	0.0142	11.9500	0.0120	(15.963)	0	0	345
2016/10/25	R209	03/11/2016	9.04	Put	Bond Future	2,100.9600	2.1010	1,986.7900	1.9868	(5.434)	0	0	345
2016/10/25	R209	03/11/2016	9.42	Put	Bond Future	412.2800	0.4123	343.6300	0.3436	(16.651)	0	0	0
2016/10/25	R209	03/11/2016	10.25	Call	Bond Future	6,128.0000	6.1280	6,236.9400	6.2369	1.778	0	0	0
2016/10/25	R209	03/11/2016	9.05	Call	Bond Future	136.2100	0.1362	131.1900	0.1312	(3.685)	0	0	0
2016/10/25	R209	03/11/2016	9.45	Call	Bond Future	1,276.4400	1.2764	1,323.2900	1.3233	3.670	0	0	0
2016/10/25	R209	03/11/2016	10.24	Put	Bond Future	0.1900	0.0002	0.0700	0.0001	(63.158)	0	0	0
2016/10/25	R209	03/11/2016	9.04	Call	Bond Future	125.9200	0.1259	120.8000	0.1208	(4.066)	0	0	0
2016/10/25	R209	03/11/2016	10.25	Put	Bond Future	0.1700	0.0002	0.0600	0.0001	(64.706)	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
2016/10/25	R209	03/11/2016	9.34	Call	Bond Future	805.2400	0.8052	829.2600	0.8293	2.983	0	0	0
2016/10/25	R209	03/11/2016	10.26	Put	Bond Future	0.1500	0.0002	0.0500	0.0001	(66.667)	0	0	0
2016/10/25	R209	03/11/2016	9.45	Put	Bond Future	345.2500	0.3452	283.0500	0.2830	(18.016)	0	0	250
2016/10/25	R209	03/11/2016	8.81	Put	Bond Future	3,697.7600	3.6978	3,586.4400	3.5864	(3.010)	0	0	0
2016/10/25	R209	03/11/2016	8.87	Call	Bond Future	27.0100	0.0270	23.6800	0.0237	(12.329)	0	0	250
2016/10/25	R209	03/11/2016	9.42	Call	Bond Future	1,136.6600	1.1367	1,177.0600	1.1771	3.554	0	0	120
2016/10/25	R209	03/11/2016	9.05	Put	Bond Future	2,038.2700	2.0383	1,924.2000	1.9242	(5.596)	0	0	250
2016/10/25	R209	02/02/2017	9.55	Put	Bond Future	1,685.8200	1.6858	1,631.6700	1.6317	(3.212)	0	0	0
2016/10/25	R209	02/02/2017			Bond Future	9.3577	74.7742	9.3419	74.8847	(0.170)	0.0000	0.0000	12,140
2016/10/25	R209	02/02/2017	9.54	Put	Bond Future	1,713.3200	1.7133	1,658.6300	1.6586	(3.192)	0	0	0
2016/10/25	R209	02/02/2017	9.55	Call	Bond Future	3,004.3700	3.0044	3,060.7800	3.0608	1.878	0	0	0
2016/10/25	R209	02/02/2017	9.53	Call	Bond Future	2,924.2400	2.9242	2,979.5800	2.9796	1.892	0	0	0
2016/10/25	R209	02/02/2017	9.54	Call	Bond Future	2,964.1800	2.9642	3,020.0500	3.0200	1.885	0	0	0
2016/10/25	R209	02/02/2017	9.53	Put	Bond Future	1,741.1600	1.7412	1,685.9400	1.6859	(3.171)	0	0	0
2016/10/25	R209	04/05/2017	9.48	Put	Bond Future	2,893.1200	2.8931	2,834.8400	2.8348	(2.014)	0	0	0
2016/10/25	R209	04/05/2017			Bond Future	9.3934	73.0971	9.3772	73.2093	(0.173)	0.0000	0.0000	0
2016/10/25	R209	04/05/2017	9.47	Put	Bond Future	2,925.9600	2.9260	2,867.3000	2.8673	(2.005)	0	0	0
2016/10/25	R209	04/05/2017	9.46	Call	Bond Future	3,416.1800	3.4162	3,469.3100	3.4693	1.555	0	0	0
2016/10/25	R209	04/05/2017	9.47	Call	Bond Future	3,451.5600	3.4516	3,505.0900	3.5051	1.551	0	0	0
2016/10/25	R209	04/05/2017	9.48	Call	Bond Future	3,486.9200	3.4869	3,540.8300	3.5408	1.546	0	0	0
2016/10/25	R209	04/05/2017	9.46	Put	Bond Future	2,958.8800	2.9589	2,899.8200	2.8998	(1.996)	0	0	0
2016/10/25	R209	03/08/2017			Bond Future	9.4204	74.5993	9.4038	74.7132	(0.176)	0.0000	0.0000	0
2016/10/25	R209	03/08/2017	9.44	Call	Bond Future	3,968.7100	3.9687	4,022.6200	4.0226	1.358	0	0	0
2016/10/25	R209	03/08/2017	9.43	Put	Bond Future	3,868.8100	3.8688	3,808.5300	3.8085	(1.558)	0	0	0
2016/10/25	R209	03/08/2017	9.45	Put	Bond Future	3,800.2200	3.8002	3,740.5800	3.7406	(1.569)	0	0	0
2016/10/25	R209	03/08/2017	9.44	Put	Bond Future	3,834.3900	3.8344	3,774.4300	3.7744	(1.564)	0	0	0
2016/10/25	R209	03/08/2017	9.45	Call	Bond Future	4,002.8500	4.0029	4,057.0800	4.0571	1.355	0	0	0
2016/10/25	R209	03/08/2017	9.43	Call	Bond Future	3,934.7100	3.9347	3,988.3000	3.9883	1.362	0	0	0
2016/10/25	R210	03/11/2016			Bond Future	187.3878	187.3878	187.4085	187.4085	0.011	0.0000	0.0000	891
2016/10/25	R210	03/11/2016	188.90	Put	Bond Future	1,512.2500	1.5122	1,491.5200	1.4915	(1.371)	0	0	0
2016/10/25	R210	03/11/2016	188.92	Put	Bond Future	1,532.2500	1.5322	1,511.5200	1.5115	(1.353)	0	0	0
2016/10/25	R210	03/11/2016	188.91	Put	Bond Future	1,522.2500	1.5222	1,501.5200	1.5015	(1.362)	0	0	0
2016/10/25	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R210	02/02/2017	190.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R210	02/02/2017			Bond Future	190.9692	190.9692	190.9889	190.9889	0.010	0.0000	0.0000	1,699
2016/10/25	R210	02/02/2017	190.86	Call	Bond Future	109.1800	0.1092	128.8800	0.1289	18.044	0	0	0
2016/10/25	R210	02/02/2017	190.84	Call	Bond Future	129.1800	0.1292	148.8800	0.1489	15.250	0	0	0
2016/10/25	R210	02/02/2017	190.85	Call	Bond Future	119.1800	0.1192	138.8800	0.1389	16.530	0	0	0
2016/10/25	R210	02/02/2017	190.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R210	02/02/2017	190.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R210	04/05/2017			Bond Future	192.4294	192.4294	192.4481	192.4481	0.010	0.0000	0.0000	0
2016/10/25	R210	04/05/2017	192.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R210	04/05/2017	192.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R210	04/05/2017	192.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R210	04/05/2017	192.33	Call	Bond Future	99.4500	0.0995	118.1100	0.1181	18.763	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
2016/10/25	R210	04/05/2017	192.31	Call	Bond Future	119.4500	0.1195	138.1100	0.1381	15.622	0	0	0
2016/10/25	R210	04/05/2017	192.32	Call	Bond Future	109.4500	0.1095	128.1100	0.1281	17.049	0	0	0
2016/10/25	R210	03/08/2017	196.28	Call	Bond Future	113.2500	0.1132	130.6800	0.1307	15.391	0	0	0
2016/10/25	R210	03/08/2017	196.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R210	03/08/2017			Bond Future	196.3933	196.3933	196.4107	196.4107	0.009	0.0000	0.0000	0
2016/10/25	R210	03/08/2017	196.29	Call	Bond Future	103.2500	0.1032	120.6800	0.1207	16.881	0	0	0
2016/10/25	R210	03/08/2017	196.30	Call	Bond Future	93.2500	0.0932	110.6800	0.1107	18.692	0	0	0
2016/10/25	R210	03/08/2017	196.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R210	03/08/2017	196.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R211	03/11/2016	141.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R211	03/11/2016			Bond Future	141.3844	141.3844	141.4108	141.4108	0.019	0.0000	0.0000	56
2016/10/25	R211	03/11/2016	141.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R211	03/11/2016	141.74	Put	Bond Future	355.6400	0.3556	329.2300	0.3292	(7.426)	0	0	0
2016/10/25	R211	03/11/2016	141.76	Put	Bond Future	375.6400	0.3756	349.2300	0.3492	(7.031)	0	0	0
2016/10/25	R211	03/11/2016	141.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R211	03/11/2016	141.75	Put	Bond Future	365.6400	0.3656	339.2300	0.3392	(7.223)	0	0	0
2016/10/25	R212	03/11/2016			Bond Future	148.5562	148.5562	148.5722	148.5722	0.011	0.0000	0.0000	3,049
2016/10/25	R212	03/11/2016	148.11	Call	Bond Future	446.1900	0.4462	462.1500	0.4622	3.577	0	0	0
2016/10/25	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R212	03/11/2016	148.12	Call	Bond Future	436.1900	0.4362	452.1500	0.4522	3.659	0	0	0
2016/10/25	R212	03/11/2016	148.10	Call	Bond Future	456.1900	0.4562	472.1500	0.4722	3.499	0	0	0
2016/10/25	R212	02/02/2017	149.29	Call	Bond Future	156.0600	0.1561	171.0900	0.1711	9.631	0	0	0
2016/10/25	R212	02/02/2017			Bond Future	149.4461	149.4461	149.4611	149.4611	0.010	0.0000	0.0000	1,122
2016/10/25	R212	02/02/2017	149.27	Call	Bond Future	176.0600	0.1761	191.0900	0.1911	8.537	0	0	0
2016/10/25	R212	02/02/2017	149.28	Call	Bond Future	166.0600	0.1661	181.0900	0.1811	9.051	0	0	0
2016/10/25	R212	02/02/2017	149.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R212	02/02/2017	149.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R212	02/02/2017	149.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R212	04/05/2017	152.24	Call	Bond Future	161.5100	0.1615	175.7600	0.1758	8.823	0	0	0
2016/10/25	R212	04/05/2017			Bond Future	152.4015	152.4015	152.4158	152.4158	0.009	0.0000	0.0000	0
2016/10/25	R212	04/05/2017	152.25	Call	Bond Future	151.5100	0.1515	165.7600	0.1658	9.405	0	0	0
2016/10/25	R212	04/05/2017	152.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R212	04/05/2017	152.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R212	04/05/2017	152.23	Call	Bond Future	171.5100	0.1715	185.7600	0.1858	8.309	0	0	0
2016/10/25	R212	04/05/2017	152.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R212	03/08/2017			Bond Future	153.5107	153.5107	153.5240	153.5240	0.009	0.0000	0.0000	0
2016/10/25	R212	03/08/2017	153.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R212	03/08/2017	153.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R212	03/08/2017	153.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/25	R212	03/08/2017	153.34	Call	Bond Future	170.6600	0.1707	183.9700	0.1840	7.799	0	0	0
2016/10/25	R212	03/08/2017	153.35	Call	Bond Future	160.6600	0.1607	173.9700	0.1740	8.285	0	0	0
2016/10/25	R212	03/08/2017	153.36	Call	Bond Future	150.6600	0.1507	163.9700	0.1640	8.834	0	0	0
2016/10/25	R213	03/11/2016			Bond Future	9.2067	83.9583	9.1861	84.1005	(0.224)	0.0000	0.0000	35,766

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	
2016/10/25	R213	03/11/2016	10.18	Put	Bond Future		0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2016/10/25	R213	03/11/2016	10.20	Put	Bond Future		0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2016/10/25	R213	03/11/2016	10.18	Call	Bond Future		6,338.0200	6.3380	6,480.1500	6.4801	2.242	0	0	0
2016/10/25	R213	03/11/2016	10.19	Put	Bond Future		0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	0
2016/10/25	R213	03/11/2016	10.19	Call	Bond Future		6,399.5000	6.3995	6,541.6300	6.5416	2.221	0	0	0
2016/10/25	R213	03/11/2016	10.20	Call	Bond Future		6,460.9000	6.4609	6,603.0400	6.6030	2.200	0	0	0
2016/10/25	R213	02/02/2017	9.40	Call	Bond Future		2,757.7700	2.7578	2,831.6900	2.8317	2.680	0	0	0
2016/10/25	R213	02/02/2017	9.42	Call	Bond Future		2,835.4400	2.8354	2,910.7400	2.9107	2.656	0	0	0
2016/10/25	R213	02/02/2017			Bond Future		9.2539	85.5577	9.2327	85.7019	(0.229)	0.0000	0.0000	6,578
2016/10/25	R213	02/02/2017	9.41	Call	Bond Future		2,796.3900	2.7964	2,871.0000	2.8710	2.668	0	0	0
2016/10/25	R213	02/02/2017	9.40	Put	Bond Future		1,772.6000	1.7726	1,702.3000	1.7023	(3.966)	0	0	0
2016/10/25	R213	02/02/2017	9.42	Put	Bond Future		1,716.6700	1.7167	1,647.7500	1.6478	(4.015)	0	0	0
2016/10/25	R213	02/02/2017	9.41	Put	Bond Future		1,744.3800	1.7444	1,674.7700	1.6748	(3.991)	0	0	0
2016/10/25	R213	04/05/2017			Bond Future		9.2907	83.6918	9.2690	83.8383	(0.234)	0.0000	0.0000	0
2016/10/25	R213	04/05/2017	9.35	Put	Bond Future		2,867.6200	2.8676	2,792.6700	2.7927	(2.614)	0	0	0
2016/10/25	R213	04/05/2017	9.37	Put	Bond Future		2,803.5800	2.8036	2,729.6500	2.7296	(2.637)	0	0	0
2016/10/25	R213	04/05/2017	9.35	Call	Bond Future		3,264.9400	3.2649	3,336.4600	3.3365	2.191	0	0	0
2016/10/25	R213	04/05/2017	9.36	Put	Bond Future		2,835.4700	2.8355	2,761.0300	2.7610	(2.625)	0	0	0
2016/10/25	R213	04/05/2017	9.36	Call	Bond Future		3,299.5600	3.2996	3,371.5900	3.3716	2.183	0	0	0
2016/10/25	R213	04/05/2017	9.37	Call	Bond Future		3,334.3700	3.3344	3,406.9100	3.4069	2.176	0	0	0
2016/10/25	R213	03/08/2017	9.33	Put	Bond Future		3,699.1400	3.6991	3,622.3900	3.6224	(2.075)	0	0	0
2016/10/25	R213	03/08/2017			Bond Future		9.3179	85.4115	9.2956	85.5602	(0.240)	0.0000	0.0000	0
2016/10/25	R213	03/08/2017	9.35	Put	Bond Future		3,633.3500	3.6333	3,557.4500	3.5575	(2.089)	0	0	0
2016/10/25	R213	03/08/2017	9.33	Call	Bond Future		3,779.7600	3.7798	3,851.7600	3.8518	1.905	0	0	0
2016/10/25	R213	03/08/2017	9.34	Put	Bond Future		3,666.2900	3.6663	3,589.9600	3.5900	(2.082)	0	0	0
2016/10/25	R213	03/08/2017	9.34	Call	Bond Future		3,813.3400	3.8133	3,885.7600	3.8858	1.899	0	0	0
2016/10/25	R213	03/08/2017	9.35	Call	Bond Future		3,846.7700	3.8468	3,919.6200	3.9196	1.894	0	0	0
2016/10/25	R214	03/11/2016	10.35	Put	Bond Future		0.1800	0.0002	0.0600	0.0001	(66.667)	0	0	0
2016/10/25	R214	03/11/2016			Bond Future		9.3911	73.7430	9.3705	73.8944	(0.219)	0.0000	0.0000	24,310
2016/10/25	R214	03/11/2016	10.34	Put	Bond Future		0.2000	0.0002	0.0700	0.0001	(65.000)	0	0	0
2016/10/25	R214	03/11/2016	10.35	Call	Bond Future		6,521.5100	6.5215	6,672.8000	6.6728	2.320	0	0	0
2016/10/25	R214	03/11/2016	10.33	Call	Bond Future		6,395.6100	6.3956	6,546.8700	6.5469	2.365	0	0	0
2016/10/25	R214	03/11/2016	10.34	Call	Bond Future		6,458.6100	6.4586	6,609.8900	6.6099	2.342	0	0	0
2016/10/25	R214	03/11/2016	10.33	Put	Bond Future		0.2300	0.0002	0.0800	0.0001	(65.217)	0	0	0
2016/10/25	R214	02/02/2017			Bond Future		9.4343	75.1478	9.4133	75.3015	(0.223)	0.0000	0.0000	12,853
2016/10/25	R214	02/02/2017	9.67	Call	Bond Future		3,370.1300	3.3701	3,455.2300	3.4552	2.525	0	0	0
2016/10/25	R214	02/02/2017	9.66	Put	Bond Future		1,713.1700	1.7132	1,643.9100	1.6439	(4.043)	0	0	0
2016/10/25	R214	02/02/2017	9.68	Put	Bond Future		1,658.9100	1.6589	1,591.0600	1.5911	(4.090)	0	0	0
2016/10/25	R214	02/02/2017	9.67	Put	Bond Future		1,685.7900	1.6858	1,617.2400	1.6172	(4.066)	0	0	0
2016/10/25	R214	02/02/2017	9.68	Call	Bond Future		3,413.3100	3.4133	3,499.1100	3.4991	2.514	0	0	0
2016/10/25	R214	02/02/2017	9.66	Call	Bond Future		3,327.3500	3.3274	3,411.7400	3.4117	2.536	0	0	0
2016/10/25	R214	04/05/2017	9.58	Put	Bond Future		2,997.4000	2.9974	2,920.5900	2.9206	(2.563)	0	0	0
2016/10/25	R214	04/05/2017			Bond Future		9.4687	73.3305	9.4472	73.4866	(0.227)	0.0000	0.0000	0
2016/10/25	R214	04/05/2017	9.57	Put	Bond Future		3,029.9700	3.0300	2,952.6300	2.9526	(2.553)	0	0	0
2016/10/25	R214	04/05/2017	9.58	Call	Bond Future		3,795.7500	3.7957	3,875.0600	3.8751	2.089	0	0	0
2016/10/25	R214	04/05/2017	9.56	Call	Bond Future		3,718.9900	3.7190	3,797.2500	3.7973	2.104	0	0	0
2016/10/25	R214	04/05/2017	9.57	Call	Bond Future		3,757.1800	3.7572	3,835.9600	3.8360	2.097	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/25	R214	04/05/2017	9.56	Put	Bond Future	3,063.0400		3.0630	2,985.1800	2.9852	(2.542)	0	0	0
2016/10/25	R214	03/08/2017	9.51	Call	Bond Future	4,187.9400		4.1879	4,265.5600	4.2656	1.853	0	0	0
2016/10/25	R214	03/08/2017			Bond Future	9.4950		74.8373	9.4730	74.9961	(0.232)	0.0000	0.0000	0
2016/10/25	R214	03/08/2017	9.52	Call	Bond Future	4,224.5900		4.2246	4,302.6400	4.3026	1.848	0	0	0
2016/10/25	R214	03/08/2017	9.53	Call	Bond Future	4,261.6300		4.2616	4,340.1200	4.3401	1.842	0	0	0
2016/10/25	R214	03/08/2017	9.51	Put	Bond Future	4,080.4700		4.0805	3,999.3100	3.9993	(1.989)	0	0	0
2016/10/25	R214	03/08/2017	9.53	Put	Bond Future	4,010.7800		4.0108	3,930.4900	3.9305	(2.002)	0	0	0
2016/10/25	R214	03/08/2017	9.52	Put	Bond Future	4,045.3700		4.0454	3,964.6400	3.9646	(1.996)	0	0	0
2016/10/25	R248	03/11/2016	10.38	Call	Bond Future	8,130.9900		8.1310	8,371.6700	8.3717	2.960	0	0	0
2016/10/25	R248	03/11/2016			Bond Future	9.4413		94.7296	9.4157	94.9706	(0.271)	0.0000	0.0000	35,931
2016/10/25	R248	03/11/2016	10.39	Call	Bond Future	8,210.6400		8.2106	8,451.3600	8.4514	2.932	0	0	0
2016/10/25	R248	03/11/2016	10.37	Put	Bond Future	0.6200		0.0006	0.2200	0.0002	(64.516)	0	0	0
2016/10/25	R248	03/11/2016	10.39	Put	Bond Future	0.4900		0.0005	0.1700	0.0002	(65.306)	0	0	0
2016/10/25	R248	03/11/2016	10.37	Call	Bond Future	8,051.2000		8.0512	8,291.8400	8.2918	2.989	0	0	0
2016/10/25	R248	03/11/2016	10.38	Put	Bond Future	0.5500		0.0006	0.1900	0.0002	(65.455)	0	0	0
2016/10/25	R248	02/02/2017	9.76	Put	Bond Future	2,161.7000		2.1617	2,058.6600	2.0587	(4.767)	0	0	0
2016/10/25	R248	02/02/2017	9.78	Put	Bond Future	2,095.6200		2.0956	1,994.6600	1.9947	(4.818)	0	0	0
2016/10/25	R248	02/02/2017			Bond Future	9.4860		96.5343	9.4598	96.7791	(0.277)	0.0000	0.0000	28,835
2016/10/25	R248	02/02/2017	9.77	Put	Bond Future	2,128.4500		2.1284	2,026.4500	2.0265	(4.792)	0	0	0
2016/10/25	R248	02/02/2017	9.76	Call	Bond Future	4,651.2400		4.6512	4,793.0000	4.7930	3.048	0	0	0
2016/10/25	R248	02/02/2017	9.77	Call	Bond Future	4,706.6100		4.7066	4,849.4100	4.8494	3.034	0	0	0
2016/10/25	R248	02/02/2017	9.78	Call	Bond Future	4,762.2400		4.7622	4,906.0800	4.9061	3.020	0	0	0
2016/10/25	R248	04/05/2017	9.66	Call	Bond Future	5,118.5700		5.1186	5,249.6800	5.2497	2.561	0	0	0
2016/10/25	R248	04/05/2017			Bond Future	9.5218		93.9966	9.4949	94.2455	(0.282)	0.0000	0.0000	0
2016/10/25	R248	04/05/2017	9.67	Call	Bond Future	5,167.0100		5.1670	5,298.9100	5.2989	2.553	0	0	0
2016/10/25	R248	04/05/2017	9.65	Put	Bond Future	3,898.8000		3.8988	3,780.1400	3.7801	(3.044)	0	0	0
2016/10/25	R248	04/05/2017	9.67	Put	Bond Future	3,815.1100		3.8151	3,698.0500	3.6981	(3.068)	0	0	0
2016/10/25	R248	04/05/2017	9.65	Call	Bond Future	5,070.3400		5.0703	5,200.6400	5.2006	2.570	0	0	0
2016/10/25	R248	04/05/2017	9.66	Put	Bond Future	3,856.7700		3.8568	3,738.9200	3.7389	(3.056)	0	0	0
2016/10/25	R248	03/08/2017			Bond Future	9.5495		95.9282	9.5220	96.1815	(0.288)	0.0000	0.0000	0
2016/10/25	R248	03/08/2017	9.57	Call	Bond Future	5,551.1200		5.5511	5,677.6600	5.6777	2.280	0	0	0
2016/10/25	R248	03/08/2017	9.56	Put	Bond Future	5,410.2600		5.4103	5,282.8000	5.2828	(2.356)	0	0	0
2016/10/25	R248	03/08/2017	9.58	Put	Bond Future	5,317.5700		5.3176	5,191.4600	5.1915	(2.372)	0	0	0
2016/10/25	R248	03/08/2017	9.57	Put	Bond Future	5,363.5800		5.3636	5,236.8000	5.2368	(2.364)	0	0	0
2016/10/25	R248	03/08/2017	9.58	Call	Bond Future	5,596.5300		5.5965	5,723.7400	5.7237	2.273	0	0	0
2016/10/25	R248	03/08/2017	9.56	Call	Bond Future	5,506.2200		5.5062	5,632.0800	5.6321	2.286	0	0	0

Total

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