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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/10/2016 TO 26/10/2016

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
2016/10/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	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
2016/10/26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	2025	03/11/2016			Bond Future	129.0954	129.0954	129.1380	129.1380	0.033	0.0000	0.0000	2,542
2016/10/26	2025	03/11/2016	129.21	Put	Bond Future	114.5800	0.1146	72.0400	0.0720	(37.127)	0	0	0
2016/10/26	2025	03/11/2016	129.23	Put	Bond Future	134.5800	0.1346	92.0400	0.0920	(31.609)	0	0	0
2016/10/26	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2025	03/11/2016	129.22	Put	Bond Future	124.5800	0.1246	82.0400	0.0820	(34.147)	0	0	0
2016/10/26	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2025	02/02/2017	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2025	02/02/2017			Bond Future	130.2823	130.2823	130.3245	130.3245	0.032	0.0000	0.0000	3,231
2016/10/26	2025	02/02/2017	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2025	02/02/2017	130.01	Call	Bond Future	272.3200	0.2723	314.5000	0.3145	15.489	0	0	0
2016/10/26	2025	02/02/2017	129.99	Call	Bond Future	292.3200	0.2923	334.5000	0.3345	14.429	0	0	0
2016/10/26	2025	02/02/2017	130.00	Call	Bond Future	282.3200	0.2823	324.5000	0.3245	14.940	0	0	0
2016/10/26	2025	02/02/2017	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2025	04/05/2017	132.57	Call	Bond Future	287.7500	0.2877	329.8600	0.3299	14.634	0	0	0
2016/10/26	2025	04/05/2017			Bond Future	132.8577	132.8577	132.8999	132.8999	0.032	0.0000	0.0000	0
2016/10/26	2025	04/05/2017	132.58	Call	Bond Future	277.7500	0.2777	319.8600	0.3199	15.161	0	0	0
2016/10/26	2025	04/05/2017	132.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2025	04/05/2017	132.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2025	04/05/2017	132.56	Call	Bond Future	297.7500	0.2977	339.8600	0.3399	14.143	0	0	0
2016/10/26	2025	04/05/2017	132.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2025	03/08/2017			Bond Future	134.2609	134.2609	134.2998	134.2998	0.029	0.0000	0.0000	0
2016/10/26	2025	03/08/2017	133.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2025	03/08/2017	133.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2025	03/08/2017	133.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2025	03/08/2017	133.98	Call	Bond Future	280.8700	0.2809	319.7900	0.3198	13.857	0	0	0
2016/10/26	2025	03/08/2017	133.96	Call	Bond Future	300.8700	0.3009	339.7900	0.3398	12.936	0	0	0
2016/10/26	2025	03/08/2017	133.97	Call	Bond Future	290.8700	0.2909	329.7900	0.3298	13.381	0	0	0
2016/10/26	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2030	03/11/2016			Bond Future	9.1709	93.2831	9.2897	92.4452	1.295	0.0000	0.0000	17,500
2016/10/26	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2030	03/11/2016	9.33	Call	Bond Future	1,120.1800	1.1202	282.3000	0.2823	(74.799)	0	0	0
2016/10/26	2030	03/11/2016	9.34	Call	Bond Future	1,189.9500	1.1900	352.0700	0.3521	(70.413)	0	0	0
2016/10/26	2030	03/11/2016	9.35	Call	Bond Future	1,259.6500	1.2597	421.7700	0.4218	(66.517)	0	0	0
2016/10/26	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	338.8600	0.3389	100.000	0	0	0
2016/10/26	2030	02/02/2017			Bond Future	9.2161	91.0535	9.3389	90.1988	1.333	0.0000	0.0000	20,176
2016/10/26	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	200.0500	0.2000	100.000	0	0	0
2016/10/26	2030	02/02/2017	9.29	Call	Bond Future	515.8400	0.5158	0.0000	0.0000	(100.000)	0	0	0

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2016/10/26	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	269.4200	0.2694	100.000	0	0	0
2016/10/26	2030	02/02/2017	9.30	Call	Bond Future	585.2800	0.5853	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	2030	02/02/2017	9.31	Call	Bond Future	654.6500	0.6547	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	2030	04/05/2017	9.33	Call	Bond Future	495.2200	0.4952	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	2030	04/05/2017			Bond Future	9.2580	92.8485	9.3851	91.9763	1.373	0.0000	0.0000	0
2016/10/26	2030	04/05/2017	9.34	Call	Bond Future	563.7500	0.5638	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	445.6000	0.4456	100.000	0	0	0
2016/10/26	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	308.4700	0.3085	100.000	0	0	0
2016/10/26	2030	04/05/2017	9.32	Call	Bond Future	426.6200	0.4266	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	377.0000	0.3770	100.000	0	0	0
2016/10/26	2030	03/08/2017	9.33	Call	Bond Future	264.5900	0.2646	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	560.4900	0.5605	100.000	0	0	0
2016/10/26	2030	03/08/2017			Bond Future	9.2911	90.7484	9.4230	89.8554	1.419	0.0000	0.0000	0
2016/10/26	2030	03/08/2017	9.34	Call	Bond Future	332.4600	0.3325	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	2030	03/08/2017	9.35	Call	Bond Future	400.2500	0.4002	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	628.3600	0.6284	100.000	0	0	0
2016/10/26	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	492.7000	0.4927	100.000	0	0	0
2016/10/26	2032	03/11/2016			Bond Future	9.2712	92.5834	9.3898	91.6855	1.280	0.0000	0.0000	7,118
2016/10/26	2032	03/11/2016	10.28	Put	Bond Future	0.0300	0.0000	0.0700	0.0001	133.333	0	0	0
2016/10/26	2032	03/11/2016	10.30	Put	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0	0	0
2016/10/26	2032	03/11/2016	10.29	Put	Bond Future	0.0200	0.0000	0.0600	0.0001	200.000	0	0	0
2016/10/26	2032	03/11/2016	10.30	Call	Bond Future	7,378.4700	7.3785	6,480.5100	6.4805	(12.170)	0	0	0
2016/10/26	2032	03/11/2016	10.28	Call	Bond Future	7,243.4900	7.2435	6,345.5400	6.3455	(12.397)	0	0	0
2016/10/26	2032	03/11/2016	10.29	Call	Bond Future	7,311.0100	7.3110	6,413.0600	6.4131	(12.282)	0	0	0
2016/10/26	2032	02/02/2017	9.53	Call	Bond Future	3,339.6800	3.3397	2,805.9600	2.8060	(15.981)	0	0	0
2016/10/26	2032	02/02/2017			Bond Future	9.3187	94.3464	9.4412	93.4305	1.315	0.0000	0.0000	11,580
2016/10/26	2032	02/02/2017	9.51	Call	Bond Future	3,251.2100	3.2512	2,725.9900	2.7260	(16.155)	0	0	0
2016/10/26	2032	02/02/2017	9.52	Call	Bond Future	3,295.2100	3.2952	2,765.7300	2.7657	(16.068)	0	0	0
2016/10/26	2032	02/02/2017	9.51	Put	Bond Future	1,827.1500	1.8272	2,217.8400	2.2178	21.382	0	0	0
2016/10/26	2032	02/02/2017	9.53	Put	Bond Future	1,768.6100	1.7686	2,150.8000	2.1508	21.610	0	0	0
2016/10/26	2032	02/02/2017	9.52	Put	Bond Future	1,797.6000	1.7976	2,184.0300	2.1840	21.497	0	0	0
2016/10/26	2032	04/05/2017	9.45	Call	Bond Future	3,777.0500	3.7770	3,283.4200	3.2834	(13.069)	0	0	0
2016/10/26	2032	04/05/2017			Bond Future	9.3593	92.0462	9.4858	91.1116	1.352	0.0000	0.0000	0
2016/10/26	2032	04/05/2017	9.46	Call	Bond Future	3,815.9300	3.8159	3,320.1600	3.3202	(12.992)	0	0	0
2016/10/26	2032	04/05/2017	9.44	Put	Bond Future	3,140.6800	3.1407	3,584.0900	3.5841	14.118	0	0	0
2016/10/26	2032	04/05/2017	9.46	Put	Bond Future	3,071.0000	3.0710	3,509.8600	3.5099	14.290	0	0	0
2016/10/26	2032	04/05/2017	9.44	Call	Bond Future	3,738.3900	3.7384	3,247.1700	3.2472	(13.140)	0	0	0
2016/10/26	2032	04/05/2017	9.45	Put	Bond Future	3,105.6900	3.1057	3,546.6900	3.5467	14.200	0	0	0
2016/10/26	2032	03/08/2017	9.43	Put	Bond Future	4,036.6100	4.0366	4,427.8900	4.4279	9.693	0	0	0
2016/10/26	2032	03/08/2017			Bond Future	9.3900	93.9371	9.5209	92.9805	1.395	0.0000	0.0000	0
2016/10/26	2032	03/08/2017	9.45	Put	Bond Future	3,964.8200	3.9648	4,350.7600	4.3508	9.734	0	0	0
2016/10/26	2032	03/08/2017	9.44	Put	Bond Future	4,000.5900	4.0006	4,389.2000	4.3892	9.714	0	0	0
2016/10/26	2032	03/08/2017	9.44	Call	Bond Future	4,367.7300	4.3677	3,799.6800	3.7997	(13.006)	0	0	0
2016/10/26	2032	03/08/2017	9.45	Call	Bond Future	4,405.1000	4.4051	3,834.3800	3.8344	(12.956)	0	0	0
2016/10/26	2032	03/08/2017	9.43	Call	Bond Future	4,330.5200	4.3305	3,765.1400	3.7651	(13.056)	0	0	0
2016/10/26	2033	03/11/2016			Bond Future	107.5780	107.5780	107.6144	107.6144	0.034	0.0000	0.0000	4,942

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2016/10/26	2033	03/11/2016	109.16	Put	Bond Future	1,581.9700	1.5820	1,545.5600	1.5456	(2.302)	0	0	0
2016/10/26	2033	03/11/2016	109.17	Put	Bond Future	1,591.9700	1.5920	1,555.5600	1.5556	(2.287)	0	0	0
2016/10/26	2033	03/11/2016	109.18	Put	Bond Future	1,601.9700	1.6020	1,565.5600	1.5656	(2.273)	0	0	0
2016/10/26	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2033	02/02/2017			Bond Future	109.6332	109.6332	109.6694	109.6694	0.033	0.0000	0.0000	4,681
2016/10/26	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2033	02/02/2017	109.70	Put	Bond Future	66.8000	0.0668	30.6100	0.0306	(54.177)	0	0	0
2016/10/26	2033	02/02/2017	109.71	Put	Bond Future	76.8000	0.0768	40.6100	0.0406	(47.122)	0	0	0
2016/10/26	2033	02/02/2017	109.72	Put	Bond Future	86.8000	0.0868	50.6100	0.0506	(41.694)	0	0	0
2016/10/26	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2033	04/05/2017			Bond Future	110.7613	110.7613	110.7974	110.7974	0.033	0.0000	0.0000	0
2016/10/26	2033	04/05/2017	110.83	Put	Bond Future	68.7300	0.0687	32.6400	0.0326	(52.510)	0	0	0
2016/10/26	2033	04/05/2017	110.85	Put	Bond Future	88.7300	0.0887	52.6400	0.0526	(40.674)	0	0	0
2016/10/26	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2033	04/05/2017	110.84	Put	Bond Future	78.7300	0.0787	42.6400	0.0426	(45.840)	0	0	0
2016/10/26	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2033	03/08/2017	113.14	Put	Bond Future	98.2900	0.0983	64.8800	0.0649	(33.991)	0	0	0
2016/10/26	2033	03/08/2017			Bond Future	113.0417	113.0417	113.0751	113.0751	0.030	0.0000	0.0000	0
2016/10/26	2033	03/08/2017	113.13	Put	Bond Future	88.2900	0.0883	54.8800	0.0549	(37.841)	0	0	0
2016/10/26	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2033	03/08/2017	113.12	Put	Bond Future	78.2900	0.0783	44.8800	0.0449	(42.675)	0	0	0
2016/10/26	2037	03/11/2016	10.35	Call	Bond Future	7,425.7000	7.4257	6,353.8000	6.3538	(14.435)	0	0	0
2016/10/26	2037	03/11/2016	10.36	Put	Bond Future	0.1300	0.0001	0.3200	0.0003	146.154	0	0	0
2016/10/26	2037	03/11/2016			Bond Future	9.4058	94.1556	9.5346	93.0835	1.369	0.0000	0.0000	23,986
2016/10/26	2037	03/11/2016	10.36	Call	Bond Future	7,499.1800	7.4992	6,427.2500	6.4273	(14.294)	0	0	0
2016/10/26	2037	03/11/2016	10.37	Call	Bond Future	7,572.5400	7.5725	6,500.5800	6.5006	(14.156)	0	0	0
2016/10/26	2037	03/11/2016	10.35	Put	Bond Future	0.1400	0.0001	0.3600	0.0004	157.143	0	0	0
2016/10/26	2037	03/11/2016	10.37	Put	Bond Future	0.1100	0.0001	0.2700	0.0003	145.455	0	0	0
2016/10/26	2037	02/02/2017	9.68	Put	Bond Future	1,986.5500	1.9866	2,398.6700	2.3987	20.746	0	0	0
2016/10/26	2037	02/02/2017			Bond Future	9.4505	91.6923	9.5832	90.5990	1.404	0.0000	0.0000	40,456
2016/10/26	2037	02/02/2017	9.67	Put	Bond Future	2,018.3500	2.0184	2,435.2600	2.4353	20.656	0	0	0
2016/10/26	2037	02/02/2017	9.68	Call	Bond Future	3,864.4800	3.8645	3,183.2700	3.1833	(17.627)	0	0	0
2016/10/26	2037	02/02/2017	9.66	Call	Bond Future	3,767.0500	3.7670	3,095.4500	3.0955	(17.828)	0	0	0
2016/10/26	2037	02/02/2017	9.67	Call	Bond Future	3,815.7200	3.8157	3,139.3000	3.1393	(17.727)	0	0	0
2016/10/26	2037	02/02/2017	9.66	Put	Bond Future	2,050.3600	2.0504	2,472.0900	2.4721	20.569	0	0	0
2016/10/26	2037	04/05/2017			Bond Future	9.4924	93.4999	9.6291	92.3844	1.440	0.0000	0.0000	0
2016/10/26	2037	04/05/2017	9.58	Put	Bond Future	3,538.0500	3.5381	4,057.5500	4.0575	14.683	0	0	0
2016/10/26	2037	04/05/2017	9.60	Put	Bond Future	3,461.1100	3.4611	3,975.0400	3.9750	14.849	0	0	0
2016/10/26	2037	04/05/2017	9.59	Put	Bond Future	3,499.2800	3.4993	4,016.1300	4.0161	14.770	0	0	0
2016/10/26	2037	04/05/2017	9.60	Call	Bond Future	4,341.2800	4.3413	3,739.7100	3.7397	(13.857)	0	0	0
2016/10/26	2037	04/05/2017	9.58	Call	Bond Future	4,255.7000	4.2557	3,659.7000	3.6597	(14.005)	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
2016/10/26	2037	04/05/2017	9.59	Call	Bond Future	4,298.2500	4.2982	3,699.6000	3.6996	(13.928)	0	0	0
2016/10/26	2037	03/08/2017	9.57	Call	Bond Future	4,926.1300	4.9261	4,303.0600	4.3031	(12.648)	0	0	0
2016/10/26	2037	03/08/2017			Bond Future	9.5267	91.1627	9.6678	90.0215	1.482	0.0000	0.0000	0
2016/10/26	2037	03/08/2017	9.58	Call	Bond Future	4,966.9100	4.9669	4,341.9800	4.3420	(12.582)	0	0	0
2016/10/26	2037	03/08/2017	9.56	Put	Bond Future	4,613.6300	4.6136	5,133.6800	5.1337	11.272	0	0	0
2016/10/26	2037	03/08/2017	9.57	Put	Bond Future	4,573.3400	4.5733	5,091.5300	5.0915	11.331	0	0	0
2016/10/26	2037	03/08/2017	9.58	Put	Bond Future	4,533.0200	4.5330	5,049.3500	5.0494	11.390	0	0	0
2016/10/26	2037	03/08/2017	9.56	Call	Bond Future	4,885.2100	4.8852	4,264.0000	4.2640	(12.716)	0	0	0
2016/10/26	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2038	03/11/2016			Bond Future	135.7720	135.7720	135.8170	135.8170	0.033	0.0000	0.0000	13,411
2016/10/26	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2038	03/11/2016	136.31	Put	Bond Future	537.9800	0.5380	493.0400	0.4930	(8.353)	0	0	0
2016/10/26	2038	03/11/2016	136.33	Put	Bond Future	557.9800	0.5580	513.0400	0.5130	(8.054)	0	0	0
2016/10/26	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2038	03/11/2016	136.32	Put	Bond Future	547.9800	0.5480	503.0400	0.5030	(8.201)	0	0	0
2016/10/26	2038	02/02/2017	137.07	Put	Bond Future	143.5200	0.1435	98.7700	0.0988	(31.180)	0	0	0
2016/10/26	2038	02/02/2017			Bond Future	136.9265	136.9265	136.9712	136.9712	0.033	0.0000	0.0000	17,942
2016/10/26	2038	02/02/2017	137.06	Put	Bond Future	133.5200	0.1335	88.7700	0.0888	(33.516)	0	0	0
2016/10/26	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2038	02/02/2017	137.05	Put	Bond Future	123.5200	0.1235	78.7700	0.0788	(36.229)	0	0	0
2016/10/26	2038	04/05/2017	139.77	Put	Bond Future	136.6100	0.1366	92.1200	0.0921	(32.567)	0	0	0
2016/10/26	2038	04/05/2017			Bond Future	139.6334	139.6334	139.6779	139.6779	0.032	0.0000	0.0000	0
2016/10/26	2038	04/05/2017	139.79	Put	Bond Future	156.6100	0.1566	112.1200	0.1121	(28.408)	0	0	0
2016/10/26	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2038	04/05/2017	139.78	Put	Bond Future	146.6100	0.1466	102.1200	0.1021	(30.346)	0	0	0
2016/10/26	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2038	03/08/2017			Bond Future	141.0096	141.0096	141.0507	141.0507	0.029	0.0000	0.0000	0
2016/10/26	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2038	03/08/2017	141.16	Put	Bond Future	150.4400	0.1504	109.2800	0.1093	(27.360)	0	0	0
2016/10/26	2038	03/08/2017	141.18	Put	Bond Future	170.4400	0.1704	129.2800	0.1293	(24.149)	0	0	0
2016/10/26	2038	03/08/2017	141.17	Put	Bond Future	160.4400	0.1604	119.2800	0.1193	(25.654)	0	0	0
2016/10/26	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2040	03/11/2016			Bond Future	9.4458	98.2538	9.5846	97.0138	1.469	0.0000	0.0000	257
2016/10/26	2040	03/11/2016	9.69	Put	Bond Future	219.7800	0.2198	473.2700	0.4733	115.338	0	0	0
2016/10/26	2040	03/11/2016	9.71	Put	Bond Future	191.0300	0.1910	418.0700	0.4181	118.850	0	0	0
2016/10/26	2040	03/11/2016	9.70	Put	Bond Future	204.9700	0.2050	445.0200	0.4450	117.115	0	0	0
2016/10/26	2040	03/11/2016	9.71	Call	Bond Future	2,529.4900	2.5295	1,516.4900	1.5165	(40.048)	0	0	0
2016/10/26	2040	03/11/2016	9.69	Call	Bond Future	2,384.5300	2.3845	1,397.9800	1.3980	(41.373)	0	0	0
2016/10/26	2040	03/11/2016	9.70	Call	Bond Future	2,456.6400	2.4566	1,456.6500	1.4566	(40.706)	0	0	0
2016/10/26	2040	02/02/2017	9.58	Call	Bond Future	3,502.1200	3.5021	2,803.7300	2.8037	(19.942)	0	0	0
2016/10/26	2040	02/02/2017			Bond Future	9.4902	95.6182	9.6332	94.3537	1.507	0.0000	0.0000	4,986
2016/10/26	2040	02/02/2017	9.59	Call	Bond Future	3,550.3500	3.5504	2,846.2000	2.8462	(19.833)	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
2016/10/26	2040	02/02/2017	9.60	Call	Bond Future	3,598.9100	3.5989	2,889.0100	2.8890	(19.725)	0	0	0
2016/10/26	2040	02/02/2017	9.58	Put	Bond Future	2,704.6700	2.7047	3,270.7800	3.2708	20.931	0	0	0
2016/10/26	2040	02/02/2017	9.60	Put	Bond Future	2,625.3300	2.6253	3,179.9300	3.1799	21.125	0	0	0
2016/10/26	2040	02/02/2017	9.59	Put	Bond Future	2,664.7700	2.6648	3,225.1200	3.2251	21.028	0	0	0
2016/10/26	2040	04/05/2017			Bond Future	9.5318	97.5033	9.6790	96.2132	1.545	0.0000	0.0000	0
2016/10/26	2040	04/05/2017	9.62	Put	Bond Future	3,869.2000	3.8692	4,479.2600	4.4793	15.767	0	0	0
2016/10/26	2040	04/05/2017	9.64	Put	Bond Future	3,786.2300	3.7862	4,390.0400	4.3900	15.948	0	0	0
2016/10/26	2040	04/05/2017	9.62	Call	Bond Future	4,645.5600	4.6456	3,965.5000	3.9655	(14.639)	0	0	0
2016/10/26	2040	04/05/2017	9.63	Put	Bond Future	3,827.4000	3.8274	4,434.3300	4.4343	15.858	0	0	0
2016/10/26	2040	04/05/2017	9.63	Call	Bond Future	4,691.1300	4.6911	4,007.9400	4.0079	(14.563)	0	0	0
2016/10/26	2040	04/05/2017	9.64	Call	Bond Future	4,737.2000	4.7372	4,050.8900	4.0509	(14.488)	0	0	0
2016/10/26	2040	03/08/2017			Bond Future	9.5661	94.9979	9.7180	93.6783	1.588	0.0000	0.0000	0
2016/10/26	2040	03/08/2017	9.61	Put	Bond Future	4,998.1100	4.9981	5,607.1800	5.6072	12.186	0	0	0
2016/10/26	2040	03/08/2017	9.63	Put	Bond Future	4,911.6800	4.9117	5,516.2900	5.5163	12.310	0	0	0
2016/10/26	2040	03/08/2017	9.61	Call	Bond Future	5,382.5900	5.3826	4,672.0300	4.6720	(13.201)	0	0	0
2016/10/26	2040	03/08/2017	9.62	Put	Bond Future	4,954.9200	4.9549	5,561.7500	5.5617	12.247	0	0	0
2016/10/26	2040	03/08/2017	9.62	Call	Bond Future	5,426.6200	5.4266	4,713.8200	4.7138	(13.135)	0	0	0
2016/10/26	2040	03/08/2017	9.63	Call	Bond Future	5,470.4800	5.4705	4,755.4600	4.7555	(13.071)	0	0	0
2016/10/26	2044	03/11/2016			Bond Future	9.4555	95.4939	9.5994	94.1926	1.521	0.0000	0.0000	3,589
2016/10/26	2044	03/11/2016	10.42	Call	Bond Future	8,162.2400	8.1622	6,861.3800	6.8614	(15.938)	0	0	0
2016/10/26	2044	03/11/2016	10.41	Put	Bond Future	0.1700	0.0002	0.6300	0.0006	270.588	0	0	0
2016/10/26	2044	03/11/2016	10.43	Put	Bond Future	0.1300	0.0001	0.4900	0.0005	276.923	0	0	0
2016/10/26	2044	03/11/2016	10.42	Put	Bond Future	0.1500	0.0002	0.5500	0.0006	266.667	0	0	0
2016/10/26	2044	03/11/2016	10.43	Call	Bond Future	8,240.3100	8.2403	6,939.4100	6.9394	(15.787)	0	0	0
2016/10/26	2044	03/11/2016	10.41	Call	Bond Future	8,084.0500	8.0840	6,783.2500	6.7833	(16.091)	0	0	0
2016/10/26	2044	02/02/2017			Bond Future	9.4984	92.9309	9.6464	91.6041	1.559	0.0000	0.0000	18,328
2016/10/26	2044	02/02/2017	9.77	Call	Bond Future	4,457.6700	4.4577	3,663.7300	3.6637	(17.811)	0	0	0
2016/10/26	2044	02/02/2017	9.76	Put	Bond Future	2,080.8900	2.0809	2,619.3900	2.6194	25.878	0	0	0
2016/10/26	2044	02/02/2017	9.78	Put	Bond Future	2,015.5200	2.0155	2,542.9200	2.5429	26.167	0	0	0
2016/10/26	2044	02/02/2017	9.77	Put	Bond Future	2,048.0800	2.0481	2,581.0200	2.5810	26.021	0	0	0
2016/10/26	2044	02/02/2017	9.78	Call	Bond Future	4,511.7700	4.5118	3,712.2900	3.7123	(17.720)	0	0	0
2016/10/26	2044	02/02/2017	9.76	Call	Bond Future	4,403.6800	4.4037	3,615.3000	3.6153	(17.903)	0	0	0
2016/10/26	2044	04/05/2017			Bond Future	9.5384	94.7630	9.6907	93.4093	1.597	0.0000	0.0000	0
2016/10/26	2044	04/05/2017	9.67	Call	Bond Future	4,933.2100	4.9332	4,209.4100	4.2094	(14.672)	0	0	0
2016/10/26	2044	04/05/2017	9.66	Put	Bond Future	3,802.7600	3.8028	4,435.9300	4.4359	16.650	0	0	0
2016/10/26	2044	04/05/2017	9.68	Put	Bond Future	3,720.6900	3.7207	4,347.7600	4.3478	16.854	0	0	0
2016/10/26	2044	04/05/2017	9.67	Put	Bond Future	3,761.6900	3.7617	4,391.5400	4.3915	16.744	0	0	0
2016/10/26	2044	04/05/2017	9.68	Call	Bond Future	4,980.1900	4.9802	4,253.6100	4.2536	(14.589)	0	0	0
2016/10/26	2044	04/05/2017	9.66	Call	Bond Future	4,886.1700	4.8862	4,165.6900	4.1657	(14.745)	0	0	0
2016/10/26	2044	03/08/2017			Bond Future	9.5713	92.3266	9.7284	90.9422	1.641	0.0000	0.0000	0
2016/10/26	2044	03/08/2017	9.62	Put	Bond Future	5,071.8500	5.0719	5,717.0000	5.7170	12.720	0	0	0
2016/10/26	2044	03/08/2017	9.64	Put	Bond Future	4,983.9900	4.9840	5,624.9300	5.6249	12.860	0	0	0
2016/10/26	2044	03/08/2017	9.63	Put	Bond Future	5,027.6000	5.0276	5,670.9700	5.6710	12.797	0	0	0
2016/10/26	2044	03/08/2017	9.64	Call	Bond Future	5,593.7300	5.5937	4,850.2800	4.8503	(13.291)	0	0	0
2016/10/26	2044	03/08/2017	9.62	Call	Bond Future	5,504.6900	5.5047	4,765.4500	4.7655	(13.429)	0	0	0
2016/10/26	2044	03/08/2017	9.63	Call	Bond Future	5,548.9600	5.5490	4,807.9400	4.8079	(13.354)	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
2016/10/26	2046	03/11/2016	137.07	Put	Bond Future	1,685.9600	1.6860	1,640.4000	1.6404	(2.702)	0	0	0
2016/10/26	2046	03/11/2016			Bond Future	135.3840	135.3840	135.4296	135.4296	0.034	0.0000	0.0000	6,645
2016/10/26	2046	03/11/2016	137.09	Put	Bond Future	1,705.9600	1.7060	1,660.4000	1.6604	(2.671)	0	0	0
2016/10/26	2046	03/11/2016	137.08	Put	Bond Future	1,695.9600	1.6960	1,650.4000	1.6504	(2.686)	0	0	0
2016/10/26	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2046	02/02/2017	137.13	Call	Bond Future	840.4600	0.8405	885.5700	0.8856	5.367	0	0	0
2016/10/26	2046	02/02/2017	137.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2046	02/02/2017			Bond Future	137.9705	137.9705	138.0156	138.0156	0.033	0.0000	0.0000	17,260
2016/10/26	2046	02/02/2017	137.14	Call	Bond Future	830.4600	0.8305	875.5700	0.8756	5.432	0	0	0
2016/10/26	2046	02/02/2017	137.15	Call	Bond Future	820.4600	0.8205	865.5700	0.8656	5.498	0	0	0
2016/10/26	2046	02/02/2017	137.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2046	02/02/2017	137.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2046	04/05/2017	138.33	Call	Bond Future	840.0000	0.8400	884.8700	0.8849	5.342	0	0	0
2016/10/26	2046	04/05/2017			Bond Future	139.1700	139.1700	139.2149	139.2149	0.032	0.0000	0.0000	0
2016/10/26	2046	04/05/2017	138.34	Call	Bond Future	830.0000	0.8300	874.8700	0.8749	5.406	0	0	0
2016/10/26	2046	04/05/2017	138.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2046	04/05/2017	138.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2046	04/05/2017	138.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2046	04/05/2017	138.32	Call	Bond Future	850.0000	0.8500	894.8700	0.8949	5.279	0	0	0
2016/10/26	2046	03/08/2017	141.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2046	03/08/2017			Bond Future	142.0355	142.0355	142.0771	142.0771	0.029	0.0000	0.0000	0
2016/10/26	2046	03/08/2017	141.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2046	03/08/2017	141.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2046	03/08/2017	141.19	Call	Bond Future	845.5000	0.8455	887.1200	0.8871	4.923	0	0	0
2016/10/26	2046	03/08/2017	141.17	Call	Bond Future	865.5000	0.8655	907.1200	0.9071	4.809	0	0	0
2016/10/26	2046	03/08/2017	141.18	Call	Bond Future	855.5000	0.8555	897.1200	0.8971	4.865	0	0	0
2016/10/26	2050	03/11/2016	149.52	Put	Bond Future	5,593.5400	5.5935	5,544.6000	5.5446	(0.875)	0	0	0
2016/10/26	2050	03/11/2016			Bond Future	143.9265	143.9265	143.9754	143.9754	0.034	0.0000	0.0000	19,763
2016/10/26	2050	03/11/2016	149.54	Put	Bond Future	5,613.5400	5.6135	5,564.6000	5.5646	(0.872)	0	0	0
2016/10/26	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2050	03/11/2016	149.53	Put	Bond Future	5,603.5400	5.6035	5,554.6000	5.5546	(0.873)	0	0	0
2016/10/26	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2050	02/02/2017	144.96	Call	Bond Future	114.6800	0.1147	163.1200	0.1631	42.239	0	0	0
2016/10/26	2050	02/02/2017	144.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2050	02/02/2017			Bond Future	145.0747	145.0747	145.1231	145.1231	0.033	0.0000	0.0000	21,827
2016/10/26	2050	02/02/2017	144.97	Call	Bond Future	104.6800	0.1047	153.1200	0.1531	46.274	0	0	0
2016/10/26	2050	02/02/2017	144.98	Call	Bond Future	94.6800	0.0947	143.1200	0.1431	51.162	0	0	0
2016/10/26	2050	02/02/2017	144.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2050	02/02/2017	144.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2050	04/05/2017			Bond Future	147.9425	147.9425	147.9907	147.9907	0.033	0.0000	0.0000	0
2016/10/26	2050	04/05/2017	147.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2050	04/05/2017	147.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2050	04/05/2017	147.83	Call	Bond Future	112.4900	0.1125	160.6600	0.1607	42.822	0	0	0
2016/10/26	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
2016/10/26	2050	04/05/2017	147.84	Call	Bond Future	102.4900	0.1025	150.6600	0.1507	47.000	0	0	0
2016/10/26	2050	04/05/2017	147.85	Call	Bond Future	92.4900	0.0925	140.6600	0.1407	52.081	0	0	0
2016/10/26	2050	03/08/2017	149.24	Call	Bond Future	86.7400	0.0867	131.8000	0.1318	51.948	0	0	0
2016/10/26	2050	03/08/2017			Bond Future	149.3267	149.3267	149.3718	149.3718	0.030	0.0000	0.0000	0
2016/10/26	2050	03/08/2017	149.22	Call	Bond Future	106.7400	0.1067	151.8000	0.1518	42.215	0	0	0
2016/10/26	2050	03/08/2017	149.23	Call	Bond Future	96.7400	0.0967	141.8000	0.1418	46.578	0	0	0
2016/10/26	2050	03/08/2017	149.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2050	03/08/2017	149.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	2050	03/08/2017	149.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	AL37	03/11/2016			Index Future	504.2090	504.2090	502.8610	502.8610	(0.267)	0.0000	0.0000	9
2016/10/26	AL37	02/02/2017			Index Future	513.8070	513.8070	512.4320	512.4320	(0.268)	0.0000	0.0000	7
2016/10/26	AL37	04/05/2017			Index Future	523.9310	523.9310	522.5270	522.5270	(0.268)	0.0000	0.0000	0
2016/10/26	AL37	03/08/2017			Index Future	534.6850	534.6850	533.2380	533.2380	(0.271)	0.0000	0.0000	0
2016/10/26	AL7T	03/11/2016			Index Future	584.3600	584.3600	580.4030	580.4030	(0.677)	0.0000	0.0000	2
2016/10/26	AL7T	02/02/2017			Index Future	595.4840	595.4840	591.4500	591.4500	(0.677)	0.0000	0.0000	2
2016/10/26	AL7T	04/05/2017			Index Future	607.2170	607.2170	603.1010	603.1010	(0.678)	0.0000	0.0000	0
2016/10/26	AL7T	03/08/2017			Index Future	619.6810	619.6810	615.4640	615.4640	(0.681)	0.0000	0.0000	0
2016/10/26	ALBI	03/11/2016			Index Future	532.8330	532.8330	528.1160	528.1160	(0.885)	0.0000	0.0000	250
2016/10/26	ALBI	02/02/2017			Index Future	542.9760	542.9760	538.1680	538.1680	(0.885)	0.0000	0.0000	373
2016/10/26	ALBI	04/05/2017			Index Future	553.6750	553.6750	548.7690	548.7690	(0.886)	0.0000	0.0000	0
2016/10/26	ALBI	03/08/2017			Index Future	565.0400	565.0400	560.0190	560.0190	(0.889)	0.0000	0.0000	0
2016/10/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	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
2016/10/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/10/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	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
2016/10/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/26	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	EL28	03/11/2016			Bond Future	129.1547	129.1547	129.2044	129.2044	0.038	0.0000	0.0000	0
2016/10/26	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	EL28	03/11/2016	132.15	Put	Bond Future	2,995.3500	2.9954	2,945.6300	2.9456	(1.660)	0	0	0
2016/10/26	EL28	03/11/2016	132.17	Put	Bond Future	3,015.3500	3.0154	2,965.6300	2.9656	(1.649)	0	0	0
2016/10/26	EL28	03/11/2016	132.16	Put	Bond Future	3,005.3500	3.0054	2,955.6300	2.9556	(1.654)	0	0	0
2016/10/26	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	EL28	02/02/2017			Bond Future	131.6220	131.6220	131.6716	131.6716	0.038	0.0000	0.0000	0
2016/10/26	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	EL28	02/02/2017	135.10	Put	Bond Future	3,478.0100	3.4780	3,428.4300	3.4284	(1.426)	0	0	0
2016/10/26	EL28	02/02/2017	135.12	Put	Bond Future	3,498.0100	3.4980	3,448.4300	3.4484	(1.417)	0	0	0
2016/10/26	EL28	02/02/2017	135.11	Put	Bond Future	3,488.0100	3.4880	3,438.4300	3.4384	(1.421)	0	0	0
2016/10/26	EL28	04/05/2017			Bond Future	132.5422	132.5422	132.5918	132.5918	0.037	0.0000	0.0000	0
2016/10/26	EL28	04/05/2017	137.90	Put	Bond Future	5,357.8300	5.3578	5,308.2100	5.3082	(0.926)	0	0	0
2016/10/26	EL28	04/05/2017	137.92	Put	Bond Future	5,377.8300	5.3778	5,328.2100	5.3282	(0.923)	0	0	0
2016/10/26	EL28	04/05/2017	137.91	Put	Bond Future	5,367.8300	5.3678	5,318.2100	5.3182	(0.924)	0	0	0
2016/10/26	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	EL28	03/08/2017	135.17	Call	Bond Future	101.3500	0.1013	147.9900	0.1480	46.019	0	0	0
2016/10/26	EL28	03/08/2017			Bond Future	135.2714	135.2714	135.3180	135.3180	0.034	0.0000	0.0000	0
2016/10/26	EL28	03/08/2017	135.18	Call	Bond Future	91.3500	0.0913	137.9900	0.1380	51.056	0	0	0
2016/10/26	EL28	03/08/2017	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	EL28	03/08/2017	135.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	EL28	03/08/2017	135.16	Call	Bond Future	111.3500	0.1113	157.9900	0.1580	41.886	0	0	0
2016/10/26	EL28	03/08/2017	135.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	ES33	03/11/2016			Bond Future	10.2848	79.0186	10.4075	78.2171	1.193	0.0000	0.0000	2,000
2016/10/26	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	ES33	03/11/2016	11.31	Call	Bond Future	6,332.0600	6.3321	5,530.5100	5.5305	(12.659)	0	0	0
2016/10/26	ES33	03/11/2016	11.29	Call	Bond Future	6,216.1500	6.2162	5,414.6000	5.4146	(12.895)	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
2016/10/26	ES33	03/11/2016	11.30	Call	Bond Future	6,274.1400	6.2741	5,472.5900	5.4726	(12.775)	0	0	0
2016/10/26	ES33	02/02/2017			Bond Future	10.3634	80.5233	10.4903	79.7058	1.224	0.0000	0.0000	6,789
2016/10/26	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	ES33	02/02/2017	10.59	Call	Bond Future	1,451.1100	1.4511	633.6200	0.6336	(56.335)	0	0	0
2016/10/26	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	ES33	02/02/2017	10.60	Call	Bond Future	1,514.2000	1.5142	696.7100	0.6967	(53.988)	0	0	0
2016/10/26	ES33	02/02/2017	10.61	Call	Bond Future	1,577.2100	1.5772	759.7200	0.7597	(51.831)	0	0	0
2016/10/26	ES33	04/05/2017			Bond Future	10.4334	78.3159	10.5645	77.4817	1.257	0.0000	0.0000	0
2016/10/26	ES33	04/05/2017	10.55	Call	Bond Future	742.5200	0.7425	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	154.9600	0.1550	100.000	0	0	0
2016/10/26	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	28.5300	0.0285	100.000	0	0	0
2016/10/26	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	91.7100	0.0917	100.000	0	0	0
2016/10/26	ES33	04/05/2017	10.56	Call	Bond Future	805.7000	0.8057	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	ES33	04/05/2017	10.54	Call	Bond Future	679.2700	0.6793	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	ES33	03/08/2017			Bond Future	10.4940	79.9247	10.6298	79.0710	1.294	0.0000	0.0000	0
2016/10/26	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	626.0100	0.6260	100.000	0	0	0
2016/10/26	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	499.9100	0.4999	100.000	0	0	0
2016/10/26	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	562.9200	0.5629	100.000	0	0	0
2016/10/26	ES33	03/08/2017	10.55	Call	Bond Future	353.8700	0.3539	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	ES33	03/08/2017	10.53	Call	Bond Future	227.7700	0.2278	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	ES33	03/08/2017	10.54	Call	Bond Future	290.8600	0.2909	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	ES42	03/11/2016			Bond Future	10.3991	83.4390	10.5370	82.4021	1.326	0.0000	0.0000	4,277
2016/10/26	ES42	02/02/2017			Bond Future	10.4724	85.0278	10.6148	83.9705	1.360	0.0000	0.0000	4,500
2016/10/26	ES42	04/05/2017			Bond Future	10.5416	82.4407	10.6888	81.3619	1.396	0.0000	0.0000	0
2016/10/26	ES42	03/08/2017			Bond Future	10.6012	84.1347	10.7533	83.0313	1.435	0.0000	0.0000	0
2016/10/26	GOVI	03/11/2016	476.11	Call	GOVI	544,530.0000	54.4530	502,570.0000	50.2570	(7.706)	0	0	0
2016/10/26	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	GOVI	03/11/2016			GOVI	530.5630	530.5630	526.3670	526.3670	(0.791)	0.0000	0.0000	217
2016/10/26	GOVI	03/11/2016	476.12	Call	GOVI	544,430.0000	54.4430	502,470.0000	50.2470	(7.707)	0	0	0
2016/10/26	GOVI	03/11/2016	476.13	Call	GOVI	544,330.0000	54.4330	502,370.0000	50.2370	(7.709)	0	0	0
2016/10/26	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	GOVI	02/02/2017	533.34	Call	GOVI	73,230.0000	7.3230	30,460.0000	3.0460	(58.405)	0	0	0
2016/10/26	GOVI	02/02/2017			GOVI	540.6630	540.6630	536.3860	536.3860	(0.791)	0.0000	0.0000	327
2016/10/26	GOVI	02/02/2017	533.32	Call	GOVI	73,430.0000	7.3430	30,660.0000	3.0660	(58.246)	0	0	0
2016/10/26	GOVI	02/02/2017	533.33	Call	GOVI	73,330.0000	7.3330	30,560.0000	3.0560	(58.325)	0	0	0
2016/10/26	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	GOVI	04/05/2017			GOVI	551.3160	551.3160	546.9520	546.9520	(0.792)	0.0000	0.0000	0
2016/10/26	GOVI	04/05/2017	262.19	Call	GOVI	2,891,260.0000	289.1260	2,847,620.0000	284.7620	(1.509)	0	0	0
2016/10/26	GOVI	04/05/2017	262.20	Call	GOVI	2,891,160.0000	289.1160	2,847,520.0000	284.7520	(1.509)	0	0	0
2016/10/26	GOVI	04/05/2017	262.18	Call	GOVI	2,891,360.0000	289.1360	2,847,720.0000	284.7720	(1.509)	0	0	0
2016/10/26	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	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
2016/10/26	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	GOVI	03/08/2017			GOVI	562.6320	562.6320	558.1640	558.1640	(0.794)	0.0000	0.0000	0
2016/10/26	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	29,260.0000	2.9260	100.000	0	0	0
2016/10/26	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	29,460.0000	2.9460	100.000	0	0	0
2016/10/26	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	29,360.0000	2.9360	100.000	0	0	0
2016/10/26	GOVI	03/08/2017	561.09	Call	GOVI	15,420.0000	1.5420	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	GOVI	03/08/2017	561.10	Call	GOVI	15,320.0000	1.5320	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	GOVI	03/08/2017	561.11	Call	GOVI	15,220.0000	1.5220	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/10/26	IGOV	03/11/2016			Index Future	250.3140	250.3140	250.3420	250.3420	0.011	0.0000	0.0000	455
2016/10/26	IGOV	02/02/2017			Index Future	255.0950	255.0950	255.1220	255.1220	0.011	0.0000	0.0000	653
2016/10/26	IGOV	04/05/2017			Index Future	260.1370	260.1370	260.1640	260.1640	0.010	0.0000	0.0000	0
2016/10/26	IGOV	03/08/2017			Index Future	265.4910	265.4910	265.5120	265.5120	0.008	0.0000	0.0000	0
2016/10/26	ILBI	03/11/2016			Index Future	678.1590	678.1590	678.3890	678.3890	0.034	0.0000	0.0000	0
2016/10/26	ILBI	02/02/2017			Index Future	691.2770	691.2770	691.5090	691.5090	0.034	0.0000	0.0000	155
2016/10/26	ILBI	04/05/2017			Index Future	704.8870	704.8870	705.1240	705.1240	0.034	0.0000	0.0000	0
2016/10/26	ILBI	03/08/2017			Index Future	718.7370	718.7370	718.9800	718.9800	0.034	0.0000	0.0000	0
2016/10/26	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/10/26	IS01	16/03/2017			Interest Rate Swap	100.0150	100.0150	100.0171	100.0171	0.002	0.0000	0.0000	0
2016/10/26	IS01	15/06/2017			Interest Rate Swap	99.6495	99.6495	99.6549	99.6549	0.005	0.0000	0.0000	0
2016/10/26	IS01	21/09/2017			Interest Rate Swap	99.7051	99.7051	99.7170	99.7170	0.012	0.0000	0.0000	0
2016/10/26	IS01	21/12/2017			Interest Rate Swap	100.0023	100.0023	100.0200	100.0200	0.018	0.0000	0.0000	0
2016/10/26	IS02	18/12/2017			Interest Rate Swap	100.0297	100.0297	100.0471	100.0471	0.017	0.0000	0.0000	0
2016/10/26	IS02	16/03/2018			Interest Rate Swap	99.3286	99.3286	99.3544	99.3544	0.026	0.0000	0.0000	0
2016/10/26	IS02	15/06/2018			Interest Rate Swap	99.0097	99.0097	99.0436	99.0436	0.034	0.0000	0.0000	0
2016/10/26	IS02	21/09/2018			Interest Rate Swap	99.0834	99.0834	99.1251	99.1251	0.042	0.0000	0.0000	0
2016/10/26	IS02	21/12/2018			Interest Rate Swap	99.6000	99.6000	99.6500	99.6500	0.050	0.0000	0.0000	0
2016/10/26	IS05	17/12/2020			Interest Rate Swap	98.1218	98.1218	98.3478	98.3478	0.230	0.0000	0.0000	0
2016/10/26	IS05	16/03/2021			Interest Rate Swap	97.4775	97.4775	97.7191	97.7191	0.248	0.0000	0.0000	0
2016/10/26	IS05	15/06/2021			Interest Rate Swap	96.7999	96.7999	97.0562	97.0562	0.265	0.0000	0.0000	0
2016/10/26	IS05	21/09/2021			Interest Rate Swap	97.0892	97.0892	97.3607	97.3607	0.280	0.0000	0.0000	0
2016/10/26	IS05	21/12/2021			Interest Rate Swap	99.3402	99.3402	99.6248	99.6248	0.287	0.0000	0.0000	50
2016/10/26	IS10	17/12/2025			Interest Rate Swap	98.1853	98.1853	98.6837	98.6837	0.508	0.0000	0.0000	0
2016/10/26	IS10	16/03/2026			Interest Rate Swap	95.2854	95.2854	95.7980	95.7980	0.538	0.0000	0.0000	0
2016/10/26	IS10	15/06/2026			Interest Rate Swap	94.0778	94.0778	94.5996	94.5996	0.555	0.0000	0.0000	0
2016/10/26	IS10	21/09/2026			Interest Rate Swap	96.1822	96.1822	96.7036	96.7036	0.542	0.0000	0.0000	0
2016/10/26	IS10	21/12/2026			Interest Rate Swap	99.8479	99.8479	100.3632	100.3632	0.516	0.0000	0.0000	0
2016/10/26	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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2016/10/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/10/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/10/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/10/26	JBAF	16/11/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/10/26	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	10,000
2016/10/26	JBAF	18/01/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/10/26	JBAF	15/02/2017			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/10/26	JBAF	15/03/2017			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	1,000
2016/10/26	JBAF	21/06/2017			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/10/26	JBAF	20/09/2017			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/10/26	JBAF	20/12/2017			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2016/10/26	JBAF	20/03/2018			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/10/26	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/10/26	JBAF	19/09/2018			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/10/26	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/10/26	R023	03/11/2016	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R023	03/11/2016			Bond Future	8.4761	97.9657	8.5498	97.6196	0.869	0.0000	0.0000	8,067
2016/10/26	R023	03/11/2016	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R023	03/11/2016	9.73	Call	Bond Future	5,685.2600	5.6853	5,339.1900	5.3392	(6.087)	0	0	0
2016/10/26	R023	03/11/2016	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R023	03/11/2016	9.74	Call	Bond Future	5,728.9000	5.7289	5,382.8300	5.3828	(6.041)	0	0	0
2016/10/26	R023	03/11/2016	9.75	Call	Bond Future	5,772.5100	5.7725	5,426.4400	5.4264	(5.995)	0	0	0
2016/10/26	R023	02/02/2017	8.85	Call	Bond Future	2,253.6600	2.2537	2,005.4600	2.0055	(11.013)	0	0	0
2016/10/26	R023	02/02/2017			Bond Future	8.5200	99.8311	8.5978	99.4776	0.913	0.0000	0.0000	11,486
2016/10/26	R023	02/02/2017	8.86	Call	Bond Future	2,283.9700	2.2840	2,034.1800	2.0342	(10.937)	0	0	0
2016/10/26	R023	02/02/2017	8.84	Put	Bond Future	779.9900	0.7800	886.9000	0.8869	13.707	0	0	0
2016/10/26	R023	02/02/2017	8.86	Put	Bond Future	751.0900	0.7511	854.8200	0.8548	13.811	0	0	0
2016/10/26	R023	02/02/2017	8.84	Call	Bond Future	2,223.5400	2.2235	1,976.9300	1.9769	(11.091)	0	0	0
2016/10/26	R023	02/02/2017	8.85	Put	Bond Future	765.4300	0.7654	870.7500	0.8708	13.760	0	0	0
2016/10/26	R023	04/05/2017	8.61	Call	Bond Future	1,979.8800	1.9799	1,796.1600	1.7962	(9.279)	0	0	0
2016/10/26	R023	04/05/2017			Bond Future	8.5468	97.8653	8.6290	97.5040	0.961	0.0000	0.0000	0
2016/10/26	R023	04/05/2017	8.59	Call	Bond Future	1,933.8600	1.9339	1,752.3300	1.7523	(9.387)	0	0	0
2016/10/26	R023	04/05/2017	8.60	Call	Bond Future	1,956.7900	1.9568	1,774.1700	1.7742	(9.333)	0	0	0
2016/10/26	R023	04/05/2017	8.59	Put	Bond Future	1,743.7100	1.7437	1,923.4200	1.9234	10.306	0	0	0
2016/10/26	R023	04/05/2017	8.61	Put	Bond Future	1,701.8500	1.7019	1,879.3700	1.8794	10.431	0	0	0
2016/10/26	R023	04/05/2017	8.60	Put	Bond Future	1,722.6900	1.7227	1,901.3100	1.9013	10.369	0	0	0
2016/10/26	R023	03/08/2017	8.60	Put	Bond Future	2,069.7800	2.0698	2,257.4000	2.2574	9.065	0	0	0
2016/10/26	R023	03/08/2017			Bond Future	8.5553	99.8753	8.6428	99.5037	1.022	0.0000	0.0000	0
2016/10/26	R023	03/08/2017	8.59	Put	Bond Future	2,090.2700	2.0903	2,278.7000	2.2787	9.015	0	0	0
2016/10/26	R023	03/08/2017	8.60	Call	Bond Future	2,259.8100	2.2598	2,075.7600	2.0758	(8.144)	0	0	0
2016/10/26	R023	03/08/2017	8.58	Call	Bond Future	2,215.5400	2.2155	2,033.4600	2.0335	(8.218)	0	0	0
2016/10/26	R023	03/08/2017	8.59	Call	Bond Future	2,237.7900	2.2378	2,054.5500	2.0546	(8.188)	0	0	0
2016/10/26	R023	03/08/2017	8.58	Put	Bond Future	2,110.5600	2.1106	2,300.1500	2.3001	8.983	0	0	0

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2016/10/26	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R035	03/11/2016			Bond Future	9.3513	97.5296	9.4750	96.4981	1.322	0.0000	0.0000	1,031
2016/10/26	R035	03/11/2016	9.59	Call	Bond Future	1,976.4900	1.9765	944.9400	0.9449	(52.191)	0	0	0
2016/10/26	R035	03/11/2016	9.57	Call	Bond Future	1,813.2600	1.8133	781.7100	0.7817	(56.889)	0	0	0
2016/10/26	R035	03/11/2016	9.58	Call	Bond Future	1,894.9300	1.8949	863.3800	0.8634	(54.437)	0	0	0
2016/10/26	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R035	02/02/2017			Bond Future	9.4004	99.3868	9.5280	98.3348	1.357	0.0000	0.0000	5,726
2016/10/26	R035	02/02/2017	9.51	Call	Bond Future	904.6800	0.9047	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	229.3700	0.2294	100.000	0	0	0
2016/10/26	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	147.3600	0.1474	100.000	0	0	0
2016/10/26	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	65.4500	0.0654	100.000	0	0	0
2016/10/26	R035	02/02/2017	9.52	Call	Bond Future	986.5900	0.9866	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	R035	02/02/2017	9.50	Call	Bond Future	822.6700	0.8227	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	170.0000	0.1700	100.000	0	0	0
2016/10/26	R035	04/05/2017			Bond Future	9.4395	96.8412	9.5710	95.7677	1.393	0.0000	0.0000	0
2016/10/26	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	251.1900	0.2512	100.000	0	0	0
2016/10/26	R035	04/05/2017	9.55	Call	Bond Future	903.4700	0.9035	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	R035	04/05/2017	9.53	Call	Bond Future	740.9800	0.7410	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	R035	04/05/2017	9.54	Call	Bond Future	822.2800	0.8223	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	332.4900	0.3325	100.000	0	0	0
2016/10/26	R035	03/08/2017			Bond Future	9.4694	98.8305	9.6053	97.7319	1.435	0.0000	0.0000	0
2016/10/26	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	849.5900	0.8496	100.000	0	0	0
2016/10/26	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	687.3200	0.6873	100.000	0	0	0
2016/10/26	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	768.4000	0.7684	100.000	0	0	0
2016/10/26	R035	03/08/2017	9.50	Call	Bond Future	248.9400	0.2489	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	R035	03/08/2017	9.51	Call	Bond Future	330.1300	0.3301	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	R035	03/08/2017	9.52	Call	Bond Future	411.2100	0.4112	0.0000	0.0000	(100.000)	0	0	0
2016/10/26	R186	03/11/2016	8.82	Put	Bond Future	508.8500	0.5088	866.2800	0.8663	70.243	0	0	150
2016/10/26	R186	03/11/2016	9.40	Put	Bond Future	2.3900	0.0024	6.0900	0.0061	154.812	0	0	0
2016/10/26	R186	03/11/2016			Bond Future	8.7757	115.4042	8.8845	114.6330	1.240	0.0000	0.0000	54,224
2016/10/26	R186	03/11/2016	8.30	Put	Bond Future	3,467.6500	3.4676	4,229.9200	4.2299	21.982	0	0	0
2016/10/26	R186	03/11/2016	8.52	Put	Bond Future	1,947.9500	1.9479	2,639.1700	2.6392	35.484	0	0	150
2016/10/26	R186	03/11/2016	8.95	Put	Bond Future	215.0200	0.2150	410.7100	0.4107	91.010	0	0	0
2016/10/26	R186	03/11/2016	9.20	Put	Bond Future	23.8000	0.0238	55.0400	0.0550	131.261	0	0	0
2016/10/26	R186	03/11/2016	8.97	Put	Bond Future	185.0700	0.1851	359.8800	0.3599	94.456	0	0	0
2016/10/26	R186	03/11/2016	8.96	Put	Bond Future	199.6000	0.1996	384.6500	0.3847	92.710	0	0	0
2016/10/26	R186	03/11/2016	9.10	Call	Bond Future	2,339.5900	2.3396	1,641.0500	1.6410	(29.857)	0	0	0
2016/10/26	R186	03/11/2016	9.66	Call	Bond Future	6,062.5000	6.0625	5,291.4000	5.2914	(12.719)	0	0	0
2016/10/26	R186	03/11/2016	8.30	Call	Bond Future	10.2000	0.0102	1.2700	0.0013	(87.549)	0	0	150
2016/10/26	R186	03/11/2016	8.90	Call	Bond Future	1,186.6300	1.1866	668.7600	0.6688	(43.642)	0	0	0
2016/10/26	R186	03/11/2016	8.97	Call	Bond Future	1,556.8900	1.5569	960.5000	0.9605	(38.306)	0	0	0
2016/10/26	R186	03/11/2016	9.71	Call	Bond Future	6,391.7200	6.3917	5,620.5600	5.6206	(12.065)	0	0	0
2016/10/26	R186	03/11/2016	8.52	Call	Bond Future	107.1900	0.1072	27.2100	0.0272	(74.615)	0	0	0
2016/10/26	R186	03/11/2016	8.82	Call	Bond Future	823.6500	0.8236	409.8800	0.4099	(50.236)	0	0	0
2016/10/26	R186	03/11/2016	8.95	Call	Bond Future	1,446.6900	1.4467	871.1800	0.8712	(39.781)	0	0	0
2016/10/26	R186	03/11/2016	9.20	Call	Bond Future	2,990.1200	2.9901	2,250.1600	2.2502	(24.747)	0	0	1,425

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
2016/10/26	R186	03/11/2016	8.90	Put	Bond Future	306.3900		0.3064	559.7200	0.5597	82.682	0	0	5,092
2016/10/26	R186	03/11/2016	9.40	Call	Bond Future	4,329.8500		4.3299	3,562.3500	3.5624	(17.726)	0	0	1,425
2016/10/26	R186	03/11/2016	9.66	Put	Bond Future	0.0600		0.0001	0.1600	0.0002	166.667	0	0	0
2016/10/26	R186	03/11/2016	9.71	Put	Bond Future	0.0300		0.0000	0.0700	0.0001	133.333	0	0	0
2016/10/26	R186	03/11/2016	8.96	Call	Bond Future	1,501.3800		1.5014	915.2300	0.9152	(39.041)	0	0	0
2016/10/26	R186	03/11/2016	9.10	Put	Bond Future	62.6600		0.0627	135.3200	0.1353	115.959	0	0	108
2016/10/26	R186	02/02/2017	8.81	Put	Bond Future	2,182.1300		2.1821	2,580.4300	2.5804	18.253	0	0	0
2016/10/26	R186	02/02/2017	8.00	Put	Bond Future	6,277.3300		6.2773	6,957.2000	6.9572	10.831	0	0	0
2016/10/26	R186	02/02/2017	9.40	Call	Bond Future	4,712.2400		4.7122	4,120.8700	4.1209	(12.550)	0	0	0
2016/10/26	R186	02/02/2017			Bond Future	8.8177		112.2991	8.9311	111.5121	1.286	0.0000	0.0000	48,570
2016/10/26	R186	02/02/2017	8.80	Put	Bond Future	2,217.4600		2.2175	2,619.1600	2.6192	18.115	0	0	0
2016/10/26	R186	02/02/2017	8.43	Put	Bond Future	3,800.0500		3.8000	4,346.0200	4.3460	14.367	0	0	0
2016/10/26	R186	02/02/2017	8.90	Put	Bond Future	1,882.0000		1.8820	2,249.5700	2.2496	19.531	0	0	750
2016/10/26	R186	02/02/2017	9.50	Call	Bond Future	5,234.7400		5.2347	4,615.6100	4.6156	(11.827)	0	0	0
2016/10/26	R186	02/02/2017	8.87	Call	Bond Future	2,342.3700		2.3424	1,933.2700	1.9333	(17.465)	0	0	0
2016/10/26	R186	02/02/2017	8.60	Call	Bond Future	1,473.4500		1.4734	1,166.5100	1.1665	(20.831)	0	0	7,000
2016/10/26	R186	02/02/2017	8.81	Call	Bond Future	2,128.3400		2.1283	1,739.7100	1.7397	(18.260)	0	0	0
2016/10/26	R186	02/02/2017	8.00	Call	Bond Future	372.0900		0.3721	265.0300	0.2650	(28.773)	0	0	7,000
2016/10/26	R186	02/02/2017	8.37	Call	Bond Future	924.3800		0.9244	705.3700	0.7054	(23.693)	0	0	500
2016/10/26	R186	02/02/2017	8.62	Put	Bond Future	2,919.7900		2.9198	3,391.7500	3.3918	16.164	0	0	0
2016/10/26	R186	02/02/2017	8.79	Call	Bond Future	2,059.6900		2.0597	1,677.8700	1.6779	(18.538)	0	0	0
2016/10/26	R186	02/02/2017	9.02	Call	Bond Future	2,929.0700		2.9291	2,468.5700	2.4686	(15.722)	0	0	0
2016/10/26	R186	02/02/2017	8.87	Put	Bond Future	1,978.5100		1.9785	2,356.3400	2.3563	19.097	0	0	500
2016/10/26	R186	02/02/2017	8.80	Call	Bond Future	2,093.8500		2.0938	1,708.6200	1.7086	(18.398)	0	0	0
2016/10/26	R186	02/02/2017	8.43	Call	Bond Future	1,051.2500		1.0513	810.2900	0.8103	(22.921)	0	0	750
2016/10/26	R186	02/02/2017	8.90	Call	Bond Future	2,453.9000		2.4539	2,034.5400	2.0345	(17.090)	0	0	0
2016/10/26	R186	02/02/2017	9.50	Put	Bond Future	610.8200		0.6108	778.6200	0.7786	27.471	0	0	13,500
2016/10/26	R186	02/02/2017	9.40	Put	Bond Future	749.5300		0.7495	945.0900	0.9451	26.091	0	0	750
2016/10/26	R186	02/02/2017	8.60	Put	Bond Future	3,005.8500		3.0058	3,485.8400	3.4858	15.969	0	0	0
2016/10/26	R186	02/02/2017	8.37	Put	Bond Future	4,106.7100		4.1067	4,674.6300	4.6746	13.829	0	0	0
2016/10/26	R186	02/02/2017	8.62	Call	Bond Future	1,529.3500		1.5294	1,214.3800	1.2144	(20.595)	0	0	500
2016/10/26	R186	02/02/2017	8.79	Put	Bond Future	2,253.1700		2.2532	2,658.2800	2.6583	17.980	0	0	0
2016/10/26	R186	02/02/2017	9.02	Put	Bond Future	1,530.2900		1.5303	1,856.7200	1.8567	21.331	0	0	500
2016/10/26	R186	04/05/2017			Bond Future	8.8521		114.5126	8.9703	113.7093	1.335	0.0000	0.0000	0
2016/10/26	R186	04/05/2017	8.89	Put	Bond Future	2,842.5600		2.8426	3,231.9000	3.2319	13.697	0	0	0
2016/10/26	R186	04/05/2017	8.91	Put	Bond Future	2,777.1000		2.7771	3,162.5400	3.1625	13.879	0	0	0
2016/10/26	R186	04/05/2017	8.90	Put	Bond Future	2,809.7000		2.8097	3,197.0800	3.1971	13.787	0	0	0
2016/10/26	R186	04/05/2017	8.91	Call	Bond Future	3,171.7200		3.1717	2,753.8400	2.7538	(13.175)	0	0	0
2016/10/26	R186	04/05/2017	8.89	Call	Bond Future	3,101.0900		3.1011	2,687.1100	2.6871	(13.349)	0	0	0
2016/10/26	R186	04/05/2017	8.90	Call	Bond Future	3,136.3000		3.1363	2,720.3600	2.7204	(13.262)	0	0	0
2016/10/26	R186	03/08/2017	8.93	Put	Bond Future	3,410.3800		3.4104	3,744.7200	3.7447	9.804	0	0	0
2016/10/26	R186	03/08/2017			Bond Future	8.8736		111.5583	8.9971	110.7351	1.392	0.0000	0.0000	0
2016/10/26	R186	03/08/2017	8.92	Put	Bond Future	3,443.0100		3.4430	3,779.0100	3.7790	9.759	0	0	0
2016/10/26	R186	03/08/2017	8.93	Call	Bond Future	3,787.5400		3.7875	3,298.6400	3.2986	(12.908)	0	0	0
2016/10/26	R186	03/08/2017	8.91	Call	Bond Future	3,719.2000		3.7192	3,234.4100	3.2344	(13.035)	0	0	0
2016/10/26	R186	03/08/2017	8.92	Call	Bond Future	3,753.4800		3.7535	3,266.2400	3.2662	(12.981)	0	0	0
2016/10/26	R186	03/08/2017	8.91	Put	Bond Future	3,475.4700		3.4755	3,813.9200	3.8139	9.738	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
2016/10/26	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R197	03/11/2016	303.57	Put	Bond Future	251.0900	0.2511	151.7900	0.1518	(39.548)	0	0	0
2016/10/26	R197	03/11/2016			Bond Future	303.3189	303.3189	303.4182	303.4182	0.033	0.0000	0.0000	861
2016/10/26	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R197	03/11/2016	303.56	Put	Bond Future	241.0900	0.2411	141.7900	0.1418	(41.188)	0	0	0
2016/10/26	R197	03/11/2016	303.58	Put	Bond Future	261.0900	0.2611	161.7900	0.1618	(38.033)	0	0	0
2016/10/26	R197	02/02/2017			Bond Future	302.4380	302.4380	302.5366	302.5366	0.033	0.0000	0.0000	159
2016/10/26	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R197	02/02/2017	302.57	Put	Bond Future	132.0300	0.1320	33.4200	0.0334	(74.688)	0	0	0
2016/10/26	R197	02/02/2017	302.59	Put	Bond Future	152.0300	0.1520	53.4200	0.0534	(64.862)	0	0	0
2016/10/26	R197	02/02/2017	302.58	Put	Bond Future	142.0300	0.1420	43.4200	0.0434	(69.429)	0	0	0
2016/10/26	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R197	04/05/2017	308.58	Put	Bond Future	163.4000	0.1634	65.0700	0.0651	(60.177)	0	0	0
2016/10/26	R197	04/05/2017			Bond Future	308.4166	308.4166	308.5149	308.5149	0.032	0.0000	0.0000	0
2016/10/26	R197	04/05/2017	308.60	Put	Bond Future	183.4000	0.1834	85.0700	0.0851	(53.615)	0	0	0
2016/10/26	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R197	04/05/2017	308.59	Put	Bond Future	173.4000	0.1734	75.0700	0.0751	(56.707)	0	0	0
2016/10/26	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R197	03/08/2017			Bond Future	307.8677	307.8677	307.9587	307.9587	0.030	0.0000	0.0000	0
2016/10/26	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R197	03/08/2017	308.05	Put	Bond Future	182.2700	0.1823	91.3100	0.0913	(49.904)	0	0	0
2016/10/26	R197	03/08/2017	308.07	Put	Bond Future	202.2700	0.2023	111.3100	0.1113	(44.970)	0	0	0
2016/10/26	R197	03/08/2017	308.06	Put	Bond Future	192.2700	0.1923	101.3100	0.1013	(47.308)	0	0	0
2016/10/26	R202	03/11/2016	253.85	Put	Bond Future	3,674.0200	3.6740	3,590.1100	3.5901	(2.284)	0	0	0
2016/10/26	R202	03/11/2016			Bond Future	250.1760	250.1760	250.2599	250.2599	0.034	0.0000	0.0000	23,802
2016/10/26	R202	03/11/2016	253.87	Put	Bond Future	3,694.0200	3.6940	3,610.1100	3.6101	(2.272)	0	0	0
2016/10/26	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R202	03/11/2016	253.86	Put	Bond Future	3,684.0200	3.6840	3,600.1100	3.6001	(2.278)	0	0	0
2016/10/26	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R202	02/02/2017			Bond Future	251.4094	251.4094	251.4929	251.4929	0.033	0.0000	0.0000	34,146
2016/10/26	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R202	02/02/2017	251.72	Put	Bond Future	310.5500	0.3105	227.1300	0.2271	(26.862)	0	0	0
2016/10/26	R202	02/02/2017	251.74	Put	Bond Future	330.5500	0.3305	247.1300	0.2471	(25.237)	0	0	0
2016/10/26	R202	02/02/2017	251.73	Put	Bond Future	320.5500	0.3205	237.1300	0.2371	(26.024)	0	0	0
2016/10/26	R202	04/05/2017	256.73	Put	Bond Future	350.8300	0.3508	267.3900	0.2674	(23.784)	0	0	0
2016/10/26	R202	04/05/2017			Bond Future	256.3792	256.3792	256.4626	256.4626	0.033	0.0000	0.0000	0
2016/10/26	R202	04/05/2017	256.72	Put	Bond Future	340.8300	0.3408	257.3900	0.2574	(24.481)	0	0	0
2016/10/26	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/26	R202	04/05/2017	256.72	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R202	04/05/2017	256.71	Put	Bond Future	330.8300	0.3308	247.3900	0.2474	(25.221)	0	0	0
2016/10/26	R202	03/08/2017	258.36	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R202	03/08/2017			Bond Future	257.9935	257.9935	258.0706	258.0706	0.030	0.0000	0.0000	0
2016/10/26	R202	03/08/2017	258.37	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R202	03/08/2017	258.35	Put	Bond Future	356.5100	0.3565	279.4000	0.2794	(21.629)	0	0	0
2016/10/26	R202	03/08/2017	258.37	Put	Bond Future	376.5100	0.3765	299.4000	0.2994	(20.480)	0	0	0
2016/10/26	R202	03/08/2017	258.35	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R202	03/08/2017	258.36	Put	Bond Future	366.5100	0.3665	289.4000	0.2894	(21.039)	0	0	0
2016/10/26	R203	03/11/2016	8.86	Call	Bond Future	984.6400	0.9846	931.6400	0.9316	(5.383)	0	0	0
2016/10/26	R203	03/11/2016			Bond Future	7.6411	101.7071	7.7062	101.6541	0.852	0.0000	0.0000	20,801
2016/10/26	R203	03/11/2016	8.84	Call	Bond Future	968.6000	0.9686	915.6000	0.9156	(5.472)	0	0	0
2016/10/26	R203	03/11/2016	8.85	Call	Bond Future	976.6200	0.9766	923.6200	0.9236	(5.427)	0	0	0
2016/10/26	R203	03/11/2016	8.84	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R203	03/11/2016	8.86	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R203	03/11/2016	8.85	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R203	02/02/2017	7.70	Call	Bond Future	158.6400	0.1586	121.3500	0.1213	(23.506)	0	0	0
2016/10/26	R203	02/02/2017	7.71	Put	Bond Future	120.5800	0.1206	137.8400	0.1378	14.314	0	0	0
2016/10/26	R203	02/02/2017			Bond Future	7.6388	103.6438	7.7337	103.5889	1.243	0.0000	0.0000	5,183
2016/10/26	R203	02/02/2017	7.71	Call	Bond Future	161.7700	0.1618	124.1200	0.1241	(23.274)	0	0	0
2016/10/26	R203	02/02/2017	7.72	Call	Bond Future	165.1700	0.1652	127.1500	0.1271	(23.019)	0	0	0
2016/10/26	R203	02/02/2017	7.70	Put	Bond Future	123.2300	0.1232	140.8500	0.1409	14.298	0	0	0
2016/10/26	R203	02/02/2017	7.72	Put	Bond Future	118.1900	0.1182	135.0800	0.1351	14.291	0	0	0
2016/10/26	R203	04/05/2017	6.91	Call	Bond Future	59.7900	0.0598	43.1600	0.0432	(27.814)	0	0	0
2016/10/26	R203	04/05/2017	6.92	Put	Bond Future	187.8300	0.1878	227.6600	0.2277	21.205	0	0	0
2016/10/26	R203	04/05/2017			Bond Future	7.2816	101.5126	7.4439	101.4558	2.229	0.0000	0.0000	0
2016/10/26	R203	04/05/2017	6.92	Call	Bond Future	61.2000	0.0612	44.2900	0.0443	(27.631)	0	0	0
2016/10/26	R203	04/05/2017	6.93	Call	Bond Future	62.3500	0.0624	45.2100	0.0452	(27.490)	0	0	0
2016/10/26	R203	04/05/2017	6.91	Put	Bond Future	189.9300	0.1899	230.0400	0.2300	21.118	0	0	0
2016/10/26	R203	04/05/2017	6.93	Put	Bond Future	185.4700	0.1855	225.0700	0.2251	21.351	0	0	0
2016/10/26	R203	03/08/2017	4.89	Call	Bond Future	40.0400	0.0400	16.6100	0.0166	(58.516)	0	0	0
2016/10/26	R203	03/08/2017			Bond Future	4.8886	103.5977	5.4577	103.5367	11.643	0.0000	0.0000	0
2016/10/26	R203	03/08/2017	4.87	Call	Bond Future	38.9700	0.0390	16.0400	0.0160	(58.840)	0	0	0
2016/10/26	R203	03/08/2017	4.88	Call	Bond Future	39.5000	0.0395	16.3200	0.0163	(58.684)	0	0	0
2016/10/26	R203	03/08/2017	4.87	Put	Bond Future	40.9700	0.0410	79.0800	0.0791	93.019	0	0	0
2016/10/26	R203	03/08/2017	4.89	Put	Bond Future	39.8900	0.0399	77.5000	0.0775	94.284	0	0	0
2016/10/26	R203	03/08/2017	4.88	Put	Bond Future	40.4200	0.0404	78.2800	0.0783	93.667	0	0	0
2016/10/26	R204	03/11/2016			Bond Future	7.8343	103.3638	7.8989	103.2398	0.824	0.0000	0.0000	21,022
2016/10/26	R204	03/11/2016	9.21	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R204	03/11/2016	9.23	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R204	03/11/2016	9.22	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R204	03/11/2016	9.22	Call	Bond Future	2,619.1600	2.6192	2,495.1000	2.4951	(4.737)	0	0	0
2016/10/26	R204	03/11/2016	9.21	Call	Bond Future	2,600.5700	2.6006	2,476.5100	2.4765	(4.770)	0	0	0
2016/10/26	R204	03/11/2016	9.23	Call	Bond Future	2,637.7400	2.6377	2,513.6800	2.5137	(4.703)	0	0	0
2016/10/26	R204	02/02/2017	8.28	Call	Bond Future	894.6000	0.8946	785.3400	0.7853	(12.213)	0	0	0
2016/10/26	R204	02/02/2017			Bond Future	7.8524	101.2920	7.9268	101.1647	0.948	0.0000	0.0000	12,082

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
2016/10/26	R204	02/02/2017	8.29	Call	Bond Future	907.4400	0.9074	797.6800	0.7977	(12.096)	0	0	0
2016/10/26	R204	02/02/2017	8.30	Call	Bond Future	920.5200	0.9205	810.1100	0.8101	(11.994)	0	0	0
2016/10/26	R204	02/02/2017	8.28	Put	Bond Future	166.2700	0.1663	184.3300	0.1843	10.862	0	0	0
2016/10/26	R204	02/02/2017	8.30	Put	Bond Future	158.3000	0.1583	175.2100	0.1752	10.682	0	0	0
2016/10/26	R204	02/02/2017	8.29	Put	Bond Future	162.1600	0.1622	179.7200	0.1797	10.829	0	0	0
2016/10/26	R204	04/05/2017	7.90	Put	Bond Future	474.2500	0.4742	530.5900	0.5306	11.880	0	0	0
2016/10/26	R204	04/05/2017			Bond Future	7.8342	103.2885	7.9215	103.1579	1.115	0.0000	0.0000	0
2016/10/26	R204	04/05/2017	7.92	Put	Bond Future	460.8500	0.4609	516.0100	0.5160	11.969	0	0	0
2016/10/26	R204	04/05/2017	7.90	Call	Bond Future	572.6700	0.5727	498.4200	0.4984	(12.966)	0	0	0
2016/10/26	R204	04/05/2017	7.91	Put	Bond Future	467.5100	0.4675	523.2600	0.5233	11.925	0	0	0
2016/10/26	R204	04/05/2017	7.91	Call	Bond Future	580.8800	0.5809	506.0400	0.5060	(12.884)	0	0	0
2016/10/26	R204	04/05/2017	7.92	Call	Bond Future	589.1600	0.5892	513.7300	0.5137	(12.803)	0	0	0
2016/10/26	R204	03/08/2017	7.77	Put	Bond Future	525.1000	0.5251	607.6500	0.6077	15.721	0	0	0
2016/10/26	R204	03/08/2017			Bond Future	7.7394	101.3669	7.8461	101.2305	1.378	0.0000	0.0000	0
2016/10/26	R204	03/08/2017	7.76	Put	Bond Future	531.0600	0.5311	614.1000	0.6141	15.637	0	0	0
2016/10/26	R204	03/08/2017	7.75	Call	Bond Future	550.6100	0.5506	497.3700	0.4974	(9.669)	0	0	0
2016/10/26	R204	03/08/2017	7.76	Call	Bond Future	557.4100	0.5574	504.0200	0.5040	(9.578)	0	0	0
2016/10/26	R204	03/08/2017	7.77	Call	Bond Future	564.2400	0.5642	510.3600	0.5104	(9.549)	0	0	0
2016/10/26	R204	03/08/2017	7.75	Put	Bond Future	537.0600	0.5371	620.2500	0.6202	15.490	0	0	0
2016/10/26	R207	03/11/2016			Bond Future	8.0447	100.0744	8.1140	99.8858	0.861	0.0000	0.0000	34,702
2016/10/26	R207	03/11/2016	7.94	Call	Bond Future	100.8200	0.1008	42.0300	0.0420	(58.312)	0	0	0
2016/10/26	R207	03/11/2016	7.93	Put	Bond Future	406.1500	0.4062	539.5500	0.5395	32.845	0	0	0
2016/10/26	R207	03/11/2016	7.95	Put	Bond Future	367.8100	0.3678	493.8900	0.4939	34.279	0	0	0
2016/10/26	R207	03/11/2016	7.94	Put	Bond Future	386.7000	0.3867	516.5000	0.5165	33.566	0	0	0
2016/10/26	R207	03/11/2016	7.95	Call	Bond Future	109.2800	0.1093	46.7700	0.0468	(57.202)	0	0	0
2016/10/26	R207	03/11/2016	7.93	Call	Bond Future	92.9100	0.0929	37.7200	0.0377	(59.402)	0	0	0
2016/10/26	R207	02/02/2017	9.24	Call	Bond Future	2,938.8700	2.9389	2,746.1700	2.7462	(6.557)	0	0	0
2016/10/26	R207	02/02/2017			Bond Future	8.0734	98.3376	8.1497	98.1445	0.944	0.0000	0.0000	33,757
2016/10/26	R207	02/02/2017	8.91	Call	Bond Future	2,187.8100	2.1878	2,004.0200	2.0040	(8.401)	0	0	62
2016/10/26	R207	02/02/2017	9.22	Call	Bond Future	2,892.3200	2.8923	2,699.9100	2.6999	(6.652)	0	0	0
2016/10/26	R207	02/02/2017	9.23	Call	Bond Future	2,915.6100	2.9156	2,723.0200	2.7230	(6.605)	0	0	0
2016/10/26	R207	02/02/2017	8.91	Put	Bond Future	94.5600	0.0946	103.8200	0.1038	9.793	0	0	0
2016/10/26	R207	02/02/2017	9.22	Put	Bond Future	37.4800	0.0375	38.1200	0.0381	1.708	0	0	0
2016/10/26	R207	02/02/2017	9.24	Put	Bond Future	35.1600	0.0352	35.5100	0.0355	0.995	0	0	0
2016/10/26	R207	02/02/2017	9.23	Put	Bond Future	36.3300	0.0363	36.7900	0.0368	1.266	0	0	0
2016/10/26	R207	04/05/2017	8.21	Put	Bond Future	720.4100	0.7204	814.8600	0.8149	13.111	0	0	0
2016/10/26	R207	04/05/2017			Bond Future	8.0895	100.2760	8.1739	100.0784	1.044	0.0000	0.0000	0
2016/10/26	R207	04/05/2017	8.22	Call	Bond Future	1,015.3300	1.0153	911.3500	0.9114	(10.241)	0	0	0
2016/10/26	R207	04/05/2017	8.20	Call	Bond Future	989.1600	0.9892	886.6100	0.8866	(10.367)	0	0	0
2016/10/26	R207	04/05/2017	8.21	Call	Bond Future	1,002.2000	1.0022	899.0800	0.8991	(10.289)	0	0	0
2016/10/26	R207	04/05/2017	8.20	Put	Bond Future	730.7300	0.7307	825.7500	0.8258	13.003	0	0	0
2016/10/26	R207	04/05/2017	8.22	Put	Bond Future	710.2000	0.7102	803.7900	0.8038	13.178	0	0	0
2016/10/26	R207	03/08/2017	8.19	Call	Bond Future	1,096.0300	1.0960	1,015.4700	1.0155	(7.350)	0	0	51
2016/10/26	R207	03/08/2017			Bond Future	8.0670	98.6909	8.1624	98.4862	1.183	0.0000	0.0000	0
2016/10/26	R207	03/08/2017	8.39	Put	Bond Future	661.9100	0.6619	772.3500	0.7723	16.685	0	0	0
2016/10/26	R207	03/08/2017	8.41	Put	Bond Future	646.6500	0.6467	755.6200	0.7556	16.851	0	0	0
2016/10/26	R207	03/08/2017	8.19	Put	Bond Future	832.2100	0.8322	956.3700	0.9564	14.919	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
2016/10/26	R207	03/08/2017	8.40	Put	Bond Future	654.2500	0.6542	763.9500	0.7639	16.767	0	0	0
2016/10/26	R207	03/08/2017	8.41	Call	Bond Future	1,379.9700	1.3800	1,284.2200	1.2842	(6.939)	0	0	0
2016/10/26	R207	03/08/2017	8.39	Call	Bond Future	1,352.6700	1.3527	1,258.3900	1.2584	(6.970)	0	0	0
2016/10/26	R207	03/08/2017	8.40	Call	Bond Future	1,366.2900	1.3663	1,271.2700	1.2713	(6.955)	0	0	0
2016/10/26	R208	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R208	03/11/2016			Bond Future	8.2307	95.3447	8.2995	95.1035	0.837	0.0000	0.0000	20,924
2016/10/26	R208	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R208	03/11/2016	9.57	Call	Bond Future	4,558.5900	4.5586	4,317.4600	4.3175	(5.290)	0	0	0
2016/10/26	R208	03/11/2016	9.58	Call	Bond Future	4,591.6100	4.5916	4,350.4800	4.3505	(5.252)	0	0	0
2016/10/26	R208	03/11/2016	9.59	Call	Bond Future	4,624.6100	4.6246	4,383.4800	4.3835	(5.214)	0	0	0
2016/10/26	R208	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R208	02/02/2017			Bond Future	8.2685	97.1602	8.3425	96.9137	0.894	0.0000	0.0000	31,645
2016/10/26	R208	02/02/2017	8.64	Call	Bond Future	1,686.1900	1.6862	1,486.6100	1.4866	(11.836)	0	0	0
2016/10/26	R208	02/02/2017	8.63	Put	Bond Future	465.1500	0.4652	513.1700	0.5132	10.324	0	0	0
2016/10/26	R208	02/02/2017	8.65	Put	Bond Future	445.9000	0.4459	492.0700	0.4921	10.354	0	0	0
2016/10/26	R208	02/02/2017	8.64	Put	Bond Future	455.5400	0.4555	502.5300	0.5025	10.315	0	0	0
2016/10/26	R208	02/02/2017	8.65	Call	Bond Future	1,709.4100	1.7094	1,509.0100	1.5090	(11.723)	0	0	0
2016/10/26	R208	02/02/2017	8.63	Call	Bond Future	1,662.9300	1.6629	1,464.3800	1.4644	(11.940)	0	0	0
2016/10/26	R208	04/05/2017	8.39	Call	Bond Future	1,400.8300	1.4008	1,252.7500	1.2528	(10.571)	0	0	0
2016/10/26	R208	04/05/2017			Bond Future	8.2898	95.6717	8.3695	95.4196	0.961	0.0000	0.0000	0
2016/10/26	R208	04/05/2017	8.37	Call	Bond Future	1,365.9600	1.3660	1,219.9200	1.2199	(10.691)	0	0	0
2016/10/26	R208	04/05/2017	8.38	Call	Bond Future	1,383.2000	1.3832	1,236.1300	1.2361	(10.633)	0	0	0
2016/10/26	R208	04/05/2017	8.37	Put	Bond Future	1,112.2300	1.1122	1,218.3100	1.2183	9.538	0	0	0
2016/10/26	R208	04/05/2017	8.39	Put	Bond Future	1,083.9200	1.0839	1,187.9600	1.1880	9.598	0	0	0
2016/10/26	R208	04/05/2017	8.38	Put	Bond Future	1,097.8700	1.0979	1,202.9200	1.2029	9.569	0	0	0
2016/10/26	R208	03/08/2017	8.32	Call	Bond Future	1,453.4200	1.4534	1,351.3900	1.3514	(7.020)	0	0	0
2016/10/26	R208	03/08/2017			Bond Future	8.2854	97.6369	8.3722	97.3766	1.048	0.0000	0.0000	0
2016/10/26	R208	03/08/2017	8.30	Call	Bond Future	1,421.9800	1.4220	1,321.3800	1.3214	(7.075)	0	0	0
2016/10/26	R208	03/08/2017	8.31	Call	Bond Future	1,437.6500	1.4376	1,336.1700	1.3362	(7.059)	0	0	0
2016/10/26	R208	03/08/2017	8.30	Put	Bond Future	1,378.0900	1.3781	1,537.7800	1.5378	11.588	0	0	0
2016/10/26	R208	03/08/2017	8.32	Put	Bond Future	1,349.5400	1.3495	1,507.8000	1.5078	11.727	0	0	0
2016/10/26	R208	03/08/2017	8.31	Put	Bond Future	1,363.7600	1.3638	1,522.5700	1.5226	11.645	0	0	0
2016/10/26	R209	03/11/2016	9.34	Put	Bond Future	551.7400	0.5517	971.5500	0.9716	76.088	0	0	345
2016/10/26	R209	03/11/2016	10.26	Call	Bond Future	6,298.1800	6.2982	5,435.5700	5.4356	(13.696)	0	0	0
2016/10/26	R209	03/11/2016			Bond Future	9.3004	73.4854	9.4242	72.6227	1.331	0.0000	0.0000	25,890
2016/10/26	R209	03/11/2016	10.24	Call	Bond Future	6,175.6000	6.1756	5,313.0200	5.3130	(13.968)	0	0	0
2016/10/26	R209	03/11/2016	8.87	Put	Bond Future	3,146.8700	3.1469	3,989.2600	3.9893	26.769	0	0	0
2016/10/26	R209	03/11/2016	8.81	Call	Bond Future	11.9500	0.0120	1.3700	0.0014	(88.536)	0	0	345
2016/10/26	R209	03/11/2016	9.04	Put	Bond Future	1,986.7900	1.9868	2,757.4800	2.7575	38.791	0	0	345
2016/10/26	R209	03/11/2016	9.42	Put	Bond Future	343.6300	0.3436	652.1200	0.6521	89.774	0	0	0
2016/10/26	R209	03/11/2016	10.25	Call	Bond Future	6,236.9400	6.2369	5,374.3500	5.3743	(13.830)	0	0	0
2016/10/26	R209	03/11/2016	9.05	Call	Bond Future	131.1900	0.1312	32.1100	0.0321	(75.524)	0	0	0
2016/10/26	R209	03/11/2016	9.45	Call	Bond Future	1,323.2900	1.3233	730.3100	0.7303	(44.811)	0	0	0
2016/10/26	R209	03/11/2016	10.24	Put	Bond Future	0.0700	0.0001	0.2100	0.0002	200.000	0	0	0
2016/10/26	R209	03/11/2016	9.04	Call	Bond Future	120.8000	0.1208	28.7700	0.0288	(76.184)	0	0	0
2016/10/26	R209	03/11/2016	10.25	Put	Bond Future	0.0600	0.0001	0.1900	0.0002	216.667	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
2016/10/26	R209	03/11/2016	9.34	Call	Bond Future	829.2600	0.8293	386.3500	0.3863	(53.410)	0	0	0
2016/10/26	R209	03/11/2016	10.26	Put	Bond Future	0.0500	0.0001	0.1600	0.0002	220.000	0	0	0
2016/10/26	R209	03/11/2016	9.45	Put	Bond Future	283.0500	0.2830	552.7900	0.5528	95.298	0	0	250
2016/10/26	R209	03/11/2016	8.81	Put	Bond Future	3,586.4400	3.5864	4,438.5800	4.4386	23.760	0	0	0
2016/10/26	R209	03/11/2016	8.87	Call	Bond Future	23.6800	0.0237	3.3500	0.0034	(85.853)	0	0	250
2016/10/26	R209	03/11/2016	9.42	Call	Bond Future	1,177.0600	1.1771	622.8300	0.6228	(47.086)	0	0	120
2016/10/26	R209	03/11/2016	9.05	Put	Bond Future	1,924.2000	1.9242	2,687.8400	2.6878	39.686	0	0	250
2016/10/26	R209	02/02/2017	9.55	Put	Bond Future	1,631.6700	1.6317	2,001.6400	2.0016	22.674	0	0	0
2016/10/26	R209	02/02/2017			Bond Future	9.3419	74.8847	9.4693	74.0049	1.364	0.0000	0.0000	21,404
2016/10/26	R209	02/02/2017	9.54	Put	Bond Future	1,658.6300	1.6586	2,032.7000	2.0327	22.553	0	0	0
2016/10/26	R209	02/02/2017	9.55	Call	Bond Future	3,060.7800	3.0608	2,550.9500	2.5509	(16.657)	0	0	0
2016/10/26	R209	02/02/2017	9.53	Call	Bond Future	2,979.5800	2.9796	2,478.1200	2.4781	(16.830)	0	0	0
2016/10/26	R209	02/02/2017	9.54	Call	Bond Future	3,020.0500	3.0200	2,514.3200	2.5143	(16.746)	0	0	0
2016/10/26	R209	02/02/2017	9.53	Put	Bond Future	1,685.9400	1.6859	2,064.2800	2.0643	22.441	0	0	0
2016/10/26	R209	04/05/2017	9.48	Put	Bond Future	2,834.8400	2.8348	3,211.0400	3.2110	13.271	0	0	0
2016/10/26	R209	04/05/2017			Bond Future	9.3772	73.2093	9.5082	72.3116	1.397	0.0000	0.0000	0
2016/10/26	R209	04/05/2017	9.47	Put	Bond Future	2,867.3000	2.8673	3,246.5500	3.2465	13.227	0	0	0
2016/10/26	R209	04/05/2017	9.46	Call	Bond Future	3,469.3100	3.4693	2,953.9800	2.9540	(14.854)	0	0	0
2016/10/26	R209	04/05/2017	9.47	Call	Bond Future	3,505.0900	3.5051	2,986.6800	2.9867	(14.790)	0	0	0
2016/10/26	R209	04/05/2017	9.48	Call	Bond Future	3,540.8300	3.5408	3,019.3700	3.0194	(14.727)	0	0	0
2016/10/26	R209	04/05/2017	9.46	Put	Bond Future	2,899.8200	2.8998	3,282.1500	3.2821	13.185	0	0	0
2016/10/26	R209	03/08/2017			Bond Future	9.4038	74.7132	9.5387	73.7949	1.435	0.0000	0.0000	0
2016/10/26	R209	03/08/2017	9.44	Call	Bond Future	4,022.6200	4.0226	3,483.7300	3.4837	(13.396)	0	0	0
2016/10/26	R209	03/08/2017	9.43	Put	Bond Future	3,808.5300	3.8085	4,190.5300	4.1905	10.030	0	0	0
2016/10/26	R209	03/08/2017	9.45	Put	Bond Future	3,740.5800	3.7406	4,117.4400	4.1174	10.075	0	0	0
2016/10/26	R209	03/08/2017	9.44	Put	Bond Future	3,774.4300	3.7744	4,153.8600	4.1539	10.053	0	0	0
2016/10/26	R209	03/08/2017	9.45	Call	Bond Future	4,057.0800	4.0571	3,515.6200	3.5156	(13.346)	0	0	0
2016/10/26	R209	03/08/2017	9.43	Call	Bond Future	3,988.3000	3.9883	3,451.9800	3.4520	(13.447)	0	0	0
2016/10/26	R210	03/11/2016			Bond Future	187.4085	187.4085	187.4712	187.4712	0.033	0.0000	0.0000	891
2016/10/26	R210	03/11/2016	188.90	Put	Bond Future	1,491.5200	1.4915	1,428.7900	1.4288	(4.206)	0	0	0
2016/10/26	R210	03/11/2016	188.92	Put	Bond Future	1,511.5200	1.5115	1,448.7900	1.4488	(4.150)	0	0	0
2016/10/26	R210	03/11/2016	188.91	Put	Bond Future	1,501.5200	1.5015	1,438.7900	1.4388	(4.178)	0	0	0
2016/10/26	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R210	02/02/2017	190.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R210	02/02/2017			Bond Future	190.9889	190.9889	191.0509	191.0509	0.032	0.0000	0.0000	1,699
2016/10/26	R210	02/02/2017	190.86	Call	Bond Future	128.8800	0.1289	190.9200	0.1909	48.138	0	0	0
2016/10/26	R210	02/02/2017	190.84	Call	Bond Future	148.8800	0.1489	210.9200	0.2109	41.671	0	0	0
2016/10/26	R210	02/02/2017	190.85	Call	Bond Future	138.8800	0.1389	200.9200	0.2009	44.672	0	0	0
2016/10/26	R210	02/02/2017	190.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R210	02/02/2017	190.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R210	04/05/2017			Bond Future	192.4481	192.4481	192.5101	192.5101	0.032	0.0000	0.0000	0
2016/10/26	R210	04/05/2017	192.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R210	04/05/2017	192.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R210	04/05/2017	192.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R210	04/05/2017	192.33	Call	Bond Future	118.1100	0.1181	180.1300	0.1801	52.510	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/26	R210	04/05/2017	192.31	Call	Bond Future	138.1100	0.1381	200.1300	0.2001	44.906	0	0	0
2016/10/26	R210	04/05/2017	192.32	Call	Bond Future	128.1100	0.1281	190.1300	0.1901	48.412	0	0	0
2016/10/26	R210	03/08/2017	196.28	Call	Bond Future	130.6800	0.1307	188.0800	0.1881	43.924	0	0	0
2016/10/26	R210	03/08/2017	196.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R210	03/08/2017			Bond Future	196.4107	196.4107	196.4681	196.4681	0.029	0.0000	0.0000	0
2016/10/26	R210	03/08/2017	196.29	Call	Bond Future	120.6800	0.1207	178.0800	0.1781	47.564	0	0	0
2016/10/26	R210	03/08/2017	196.30	Call	Bond Future	110.6800	0.1107	168.0800	0.1681	51.861	0	0	0
2016/10/26	R210	03/08/2017	196.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R210	03/08/2017	196.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R211	03/11/2016	141.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R211	03/11/2016			Bond Future	141.4108	141.4108	141.4903	141.4903	0.056	0.0000	0.0000	56
2016/10/26	R211	03/11/2016	141.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R211	03/11/2016	141.74	Put	Bond Future	329.2300	0.3292	249.7000	0.2497	(24.156)	0	0	0
2016/10/26	R211	03/11/2016	141.76	Put	Bond Future	349.2300	0.3492	269.7000	0.2697	(22.773)	0	0	0
2016/10/26	R211	03/11/2016	141.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R211	03/11/2016	141.75	Put	Bond Future	339.2300	0.3392	259.7000	0.2597	(23.444)	0	0	0
2016/10/26	R212	03/11/2016			Bond Future	148.5722	148.5722	148.6204	148.6204	0.032	0.0000	0.0000	3,049
2016/10/26	R212	03/11/2016	148.11	Call	Bond Future	462.1500	0.4622	510.3800	0.5104	10.436	0	0	0
2016/10/26	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R212	03/11/2016	148.12	Call	Bond Future	452.1500	0.4522	500.3800	0.5004	10.667	0	0	0
2016/10/26	R212	03/11/2016	148.10	Call	Bond Future	472.1500	0.4722	520.3800	0.5204	10.215	0	0	0
2016/10/26	R212	02/02/2017	149.29	Call	Bond Future	171.0900	0.1711	218.8700	0.2189	27.927	0	0	0
2016/10/26	R212	02/02/2017			Bond Future	149.4611	149.4611	149.5089	149.5089	0.032	0.0000	0.0000	3,380
2016/10/26	R212	02/02/2017	149.27	Call	Bond Future	191.0900	0.1911	238.8700	0.2389	25.004	0	0	0
2016/10/26	R212	02/02/2017	149.28	Call	Bond Future	181.0900	0.1811	228.8700	0.2289	26.385	0	0	0
2016/10/26	R212	02/02/2017	149.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R212	02/02/2017	149.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R212	02/02/2017	149.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R212	04/05/2017	152.24	Call	Bond Future	175.7600	0.1758	223.4100	0.2234	27.111	0	0	0
2016/10/26	R212	04/05/2017			Bond Future	152.4158	152.4158	152.4634	152.4634	0.031	0.0000	0.0000	0
2016/10/26	R212	04/05/2017	152.25	Call	Bond Future	165.7600	0.1658	213.4100	0.2134	28.746	0	0	0
2016/10/26	R212	04/05/2017	152.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R212	04/05/2017	152.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R212	04/05/2017	152.23	Call	Bond Future	185.7600	0.1858	233.4100	0.2334	25.651	0	0	0
2016/10/26	R212	04/05/2017	152.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R212	03/08/2017			Bond Future	153.5240	153.5240	153.5680	153.5680	0.029	0.0000	0.0000	0
2016/10/26	R212	03/08/2017	153.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R212	03/08/2017	153.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R212	03/08/2017	153.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/26	R212	03/08/2017	153.34	Call	Bond Future	183.9700	0.1840	227.9900	0.2280	23.928	0	0	0
2016/10/26	R212	03/08/2017	153.35	Call	Bond Future	173.9700	0.1740	217.9900	0.2180	25.303	0	0	0
2016/10/26	R212	03/08/2017	153.36	Call	Bond Future	163.9700	0.1640	207.9900	0.2080	26.846	0	0	0
2016/10/26	R213	03/11/2016			Bond Future	9.1861	84.1005	9.3048	83.2869	1.292	0.0000	0.0000	16,293

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
2016/10/26	R213	03/11/2016	10.18	Put	Bond Future	0.0300	0.0000	0.0600	0.0001	100.000	0	0	0
2016/10/26	R213	03/11/2016	10.20	Put	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0	0	0
2016/10/26	R213	03/11/2016	10.18	Call	Bond Future	6,480.1500	6.4801	5,666.6000	5.6666	(12.554)	0	0	0
2016/10/26	R213	03/11/2016	10.19	Put	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0	0	0
2016/10/26	R213	03/11/2016	10.19	Call	Bond Future	6,541.6300	6.5416	5,728.0800	5.7281	(12.437)	0	0	0
2016/10/26	R213	03/11/2016	10.20	Call	Bond Future	6,603.0400	6.6030	5,789.4800	5.7895	(12.321)	0	0	0
2016/10/26	R213	02/02/2017	9.40	Call	Bond Future	2,831.6900	2.8317	2,330.8400	2.3308	(17.687)	0	0	0
2016/10/26	R213	02/02/2017	9.42	Call	Bond Future	2,910.7400	2.9107	2,402.1300	2.4021	(17.474)	0	0	0
2016/10/26	R213	02/02/2017			Bond Future	9.2327	85.7019	9.3553	84.8721	1.328	0.0000	0.0000	26,029
2016/10/26	R213	02/02/2017	9.41	Call	Bond Future	2,871.0000	2.8710	2,366.4300	2.3664	(17.575)	0	0	0
2016/10/26	R213	02/02/2017	9.40	Put	Bond Future	1,702.3000	1.7023	2,031.2700	2.0313	19.325	0	0	0
2016/10/26	R213	02/02/2017	9.42	Put	Bond Future	1,647.7500	1.6478	1,968.9600	1.9690	19.494	0	0	0
2016/10/26	R213	02/02/2017	9.41	Put	Bond Future	1,674.7700	1.6748	2,000.0200	2.0000	19.421	0	0	0
2016/10/26	R213	04/05/2017			Bond Future	9.2690	83.8383	9.3955	82.9915	1.365	0.0000	0.0000	0
2016/10/26	R213	04/05/2017	9.35	Put	Bond Future	2,792.6700	2.7927	3,184.0000	3.1840	14.013	0	0	0
2016/10/26	R213	04/05/2017	9.37	Put	Bond Future	2,729.6500	2.7296	3,116.7600	3.1168	14.182	0	0	0
2016/10/26	R213	04/05/2017	9.35	Call	Bond Future	3,336.4600	3.3365	2,881.0000	2.8810	(13.651)	0	0	0
2016/10/26	R213	04/05/2017	9.36	Put	Bond Future	2,761.0300	2.7610	3,150.3600	3.1504	14.101	0	0	0
2016/10/26	R213	04/05/2017	9.36	Call	Bond Future	3,371.5900	3.3716	2,914.1300	2.9141	(13.568)	0	0	0
2016/10/26	R213	04/05/2017	9.37	Call	Bond Future	3,406.9100	3.4069	2,947.2300	2.9472	(13.493)	0	0	0
2016/10/26	R213	03/08/2017	9.33	Put	Bond Future	3,622.3900	3.6224	4,017.9200	4.0179	10.919	0	0	0
2016/10/26	R213	03/08/2017			Bond Future	9.2956	85.5602	9.4264	84.6935	1.408	0.0000	0.0000	0
2016/10/26	R213	03/08/2017	9.35	Put	Bond Future	3,557.4500	3.5575	3,949.5300	3.9495	11.021	0	0	0
2016/10/26	R213	03/08/2017	9.33	Call	Bond Future	3,851.7600	3.8518	3,380.5700	3.3806	(12.233)	0	0	0
2016/10/26	R213	03/08/2017	9.34	Put	Bond Future	3,589.9600	3.5900	3,983.6100	3.9836	10.965	0	0	0
2016/10/26	R213	03/08/2017	9.34	Call	Bond Future	3,885.7600	3.8858	3,412.6900	3.4127	(12.174)	0	0	0
2016/10/26	R213	03/08/2017	9.35	Call	Bond Future	3,919.6200	3.9196	3,444.9800	3.4450	(12.109)	0	0	0
2016/10/26	R214	03/11/2016	10.35	Put	Bond Future	0.0600	0.0001	0.1800	0.0002	200.000	0	0	0
2016/10/26	R214	03/11/2016			Bond Future	9.3705	73.8944	9.5094	72.8824	1.482	0.0000	0.0000	24,310
2016/10/26	R214	03/11/2016	10.34	Put	Bond Future	0.0700	0.0001	0.2100	0.0002	200.000	0	0	0
2016/10/26	R214	03/11/2016	10.35	Call	Bond Future	6,672.8000	6.6728	5,660.9500	5.6610	(15.164)	0	0	0
2016/10/26	R214	03/11/2016	10.33	Call	Bond Future	6,546.8700	6.5469	5,535.0600	5.5351	(15.455)	0	0	0
2016/10/26	R214	03/11/2016	10.34	Call	Bond Future	6,609.8900	6.6099	5,598.0600	5.5981	(15.308)	0	0	0
2016/10/26	R214	03/11/2016	10.33	Put	Bond Future	0.0800	0.0001	0.2400	0.0002	200.000	0	0	0
2016/10/26	R214	02/02/2017			Bond Future	9.4133	75.3015	9.5561	74.2696	1.517	0.0000	0.0000	21,263
2016/10/26	R214	02/02/2017	9.67	Call	Bond Future	3,455.2300	3.4552	2,805.9700	2.8060	(18.791)	0	0	0
2016/10/26	R214	02/02/2017	9.66	Put	Bond Future	1,643.9100	1.6439	2,031.0500	2.0310	23.550	0	0	0
2016/10/26	R214	02/02/2017	9.68	Put	Bond Future	1,591.0600	1.5911	1,968.8100	1.9688	23.742	0	0	0
2016/10/26	R214	02/02/2017	9.67	Put	Bond Future	1,617.2400	1.6172	1,999.8200	1.9998	23.656	0	0	0
2016/10/26	R214	02/02/2017	9.68	Call	Bond Future	3,499.1100	3.4991	2,845.0200	2.8450	(18.693)	0	0	0
2016/10/26	R214	02/02/2017	9.66	Call	Bond Future	3,411.7400	3.4117	2,767.0400	2.7670	(18.897)	0	0	0
2016/10/26	R214	04/05/2017	9.58	Put	Bond Future	2,920.5900	2.9206	3,365.6100	3.3656	15.237	0	0	0
2016/10/26	R214	04/05/2017			Bond Future	9.4472	73.4866	9.5938	72.4338	1.553	0.0000	0.0000	0
2016/10/26	R214	04/05/2017	9.57	Put	Bond Future	2,952.6300	2.9526	3,401.1700	3.4012	15.191	0	0	0
2016/10/26	R214	04/05/2017	9.58	Call	Bond Future	3,875.0600	3.8751	3,267.3400	3.2673	(15.683)	0	0	0
2016/10/26	R214	04/05/2017	9.56	Call	Bond Future	3,797.2500	3.7973	3,196.5900	3.1966	(15.818)	0	0	0
2016/10/26	R214	04/05/2017	9.57	Call	Bond Future	3,835.9600	3.8360	3,231.7600	3.2318	(15.751)	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
2016/10/26	R214	04/05/2017	9.56	Put	Bond Future	2,985.1800	2.9852	3,437.2600	3.4373	15.144	0	0	0
2016/10/26	R214	03/08/2017	9.51	Call	Bond Future	4,265.5600	4.2656	3,647.3000	3.6473	(14.494)	0	0	0
2016/10/26	R214	03/08/2017			Bond Future	9.4730	74.9961	9.6239	73.9195	1.593	0.0000	0.0000	0
2016/10/26	R214	03/08/2017	9.52	Call	Bond Future	4,302.6400	4.3026	3,681.3800	3.6814	(14.439)	0	0	0
2016/10/26	R214	03/08/2017	9.53	Call	Bond Future	4,340.1200	4.3401	3,715.8600	3.7159	(14.383)	0	0	0
2016/10/26	R214	03/08/2017	9.51	Put	Bond Future	3,999.3100	3.9993	4,457.6500	4.4576	11.460	0	0	0
2016/10/26	R214	03/08/2017	9.53	Put	Bond Future	3,930.4900	3.9305	4,382.8300	4.3828	11.508	0	0	0
2016/10/26	R214	03/08/2017	9.52	Put	Bond Future	3,964.6400	3.9646	4,419.9800	4.4200	11.485	0	0	0
2016/10/26	R248	03/11/2016	10.38	Call	Bond Future	8,371.6700	8.3717	7,032.2300	7.0322	(16.000)	0	0	0
2016/10/26	R248	03/11/2016			Bond Future	9.4157	94.9706	9.5595	93.6308	1.527	0.0000	0.0000	35,826
2016/10/26	R248	03/11/2016	10.39	Call	Bond Future	8,451.3600	8.4514	7,111.8700	7.1119	(15.849)	0	0	0
2016/10/26	R248	03/11/2016	10.37	Put	Bond Future	0.2200	0.0002	0.6700	0.0007	204.545	0	0	0
2016/10/26	R248	03/11/2016	10.39	Put	Bond Future	0.1700	0.0002	0.5200	0.0005	205.882	0	0	0
2016/10/26	R248	03/11/2016	10.37	Call	Bond Future	8,291.8400	8.2918	6,952.4500	6.9525	(16.153)	0	0	0
2016/10/26	R248	03/11/2016	10.38	Put	Bond Future	0.1900	0.0002	0.5900	0.0006	210.526	0	0	0
2016/10/26	R248	02/02/2017	9.76	Put	Bond Future	2,058.6600	2.0587	2,551.7500	2.5518	23.952	0	0	0
2016/10/26	R248	02/02/2017	9.78	Put	Bond Future	1,994.6600	1.9947	2,476.5400	2.4765	24.159	0	0	0
2016/10/26	R248	02/02/2017			Bond Future	9.4598	96.7791	9.6078	95.4128	1.565	0.0000	0.0000	28,835
2016/10/26	R248	02/02/2017	9.77	Put	Bond Future	2,026.4500	2.0265	2,513.9200	2.5139	24.055	0	0	0
2016/10/26	R248	02/02/2017	9.76	Call	Bond Future	4,793.0000	4.7930	3,919.8300	3.9198	(18.218)	0	0	0
2016/10/26	R248	02/02/2017	9.77	Call	Bond Future	4,849.4100	4.8494	3,970.6200	3.9706	(18.122)	0	0	0
2016/10/26	R248	02/02/2017	9.78	Call	Bond Future	4,906.0800	4.9061	4,021.7000	4.0217	(18.026)	0	0	0
2016/10/26	R248	04/05/2017	9.66	Call	Bond Future	5,249.6800	5.2497	4,491.6200	4.4916	(14.440)	0	0	0
2016/10/26	R248	04/05/2017			Bond Future	9.4949	94.2455	9.6471	92.8517	1.603	0.0000	0.0000	0
2016/10/26	R248	04/05/2017	9.67	Call	Bond Future	5,298.9100	5.2989	4,537.4400	4.5374	(14.370)	0	0	0
2016/10/26	R248	04/05/2017	9.65	Put	Bond Future	3,780.1400	3.7801	4,419.3500	4.4194	16.910	0	0	0
2016/10/26	R248	04/05/2017	9.67	Put	Bond Future	3,698.0500	3.6981	4,330.4200	4.3304	17.100	0	0	0
2016/10/26	R248	04/05/2017	9.65	Call	Bond Future	5,200.6400	5.2006	4,446.0100	4.4460	(14.510)	0	0	0
2016/10/26	R248	04/05/2017	9.66	Put	Bond Future	3,738.9200	3.7389	4,374.7000	4.3747	17.004	0	0	0
2016/10/26	R248	03/08/2017			Bond Future	9.5220	96.1815	9.6786	94.7561	1.645	0.0000	0.0000	0
2016/10/26	R248	03/08/2017	9.57	Call	Bond Future	5,677.6600	5.6777	4,916.6500	4.9167	(13.404)	0	0	0
2016/10/26	R248	03/08/2017	9.56	Put	Bond Future	5,282.8000	5.2828	5,949.2900	5.9493	12.616	0	0	0
2016/10/26	R248	03/08/2017	9.58	Put	Bond Future	5,191.4600	5.1915	5,853.6400	5.8536	12.755	0	0	0
2016/10/26	R248	03/08/2017	9.57	Put	Bond Future	5,236.8000	5.2368	5,901.1300	5.9011	12.686	0	0	0
2016/10/26	R248	03/08/2017	9.58	Call	Bond Future	5,723.7400	5.7237	4,960.5800	4.9606	(13.333)	0	0	0
2016/10/26	R248	03/08/2017	9.56	Call	Bond Future	5,632.0800	5.6321	4,873.2300	4.8732	(13.474)	0	0	0

Total

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