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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/10/2016 TO 03/10/2016

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	2025	03/11/2016			Bond Future	128.4789	128.4789	128.4924	128.4924	0.011	0.0000	0.0000	3,044
2016/10/03	2025	03/11/2016	129.21	Put	Bond Future	731.1100	0.7311	717.5900	0.7176	(1.849)	0	0	0
2016/10/03	2025	03/11/2016	129.23	Put	Bond Future	751.1100	0.7511	737.5900	0.7376	(1.800)	0	0	0
2016/10/03	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	2025	03/11/2016	129.22	Put	Bond Future	741.1100	0.7411	727.5900	0.7276	(1.824)	0	0	0
2016/10/03	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	2030	03/11/2016			Bond Future	9.0764	93.9575	8.9850	94.6171	(1.008)	0.0000	0.0000	26,853
2016/10/03	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	2030	03/11/2016	9.33	Call	Bond Future	1,794.6100	1.7946	2,454.1900	2.4542	36.753	0	0	0
2016/10/03	2030	03/11/2016	9.34	Call	Bond Future	1,864.3800	1.8644	2,523.9600	2.5240	35.378	0	0	0
2016/10/03	2030	03/11/2016	9.35	Call	Bond Future	1,934.0800	1.9341	2,593.6600	2.5937	34.103	0	0	0
2016/10/03	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	2030	02/02/2017			Bond Future	9.1165	91.7542	9.0223	92.4245	(1.034)	0.0000	0.0000	0
2016/10/03	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	2030	02/02/2017	9.29	Call	Bond Future	1,216.5100	1.2165	1,886.7800	1.8868	55.098	0	0	0
2016/10/03	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	2030	02/02/2017	9.30	Call	Bond Future	1,285.9500	1.2859	1,956.2200	1.9562	52.123	0	0	0
2016/10/03	2030	02/02/2017	9.31	Call	Bond Future	1,355.3200	1.3553	2,025.5900	2.0256	49.455	0	0	0
2016/10/03	2030	04/05/2017	9.33	Call	Bond Future	1,230.8500	1.2308	1,912.6600	1.9127	55.393	0	0	0
2016/10/03	2030	04/05/2017			Bond Future	9.1522	93.5842	9.0551	94.2660	(1.061)	0.0000	0.0000	0
2016/10/03	2030	04/05/2017	9.34	Call	Bond Future	1,299.3800	1.2994	1,981.1900	1.9812	52.472	0	0	0
2016/10/03	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	2030	04/05/2017	9.32	Call	Bond Future	1,162.2500	1.1622	1,844.0600	1.8441	58.663	0	0	0
2016/10/03	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	2032	03/11/2016			Bond Future	9.1875	93.2246	9.1011	93.8932	(0.940)	0.0000	0.0000	13,093
2016/10/03	2032	03/11/2016	10.28	Put	Bond Future	20.9900	0.0210	8.8100	0.0088	(58.028)	0	0	0
2016/10/03	2032	03/11/2016	10.30	Put	Bond Future	18.8200	0.0188	7.7800	0.0078	(58.661)	0	0	0
2016/10/03	2032	03/11/2016	10.29	Put	Bond Future	19.8800	0.0199	8.2800	0.0083	(58.350)	0	0	0
2016/10/03	2032	03/11/2016	10.30	Call	Bond Future	8,038.4300	8.0384	8,695.9900	8.6960	8.180	0	0	0
2016/10/03	2032	03/11/2016	10.28	Call	Bond Future	7,905.6100	7.9056	8,562.0300	8.5620	8.303	0	0	0
2016/10/03	2032	03/11/2016	10.29	Call	Bond Future	7,972.0300	7.9720	8,629.0300	8.6290	8.241	0	0	0
2016/10/03	2032	02/02/2017	9.53	Call	Bond Future	4,075.8500	4.0758	4,490.4200	4.4904	10.171	0	0	0
2016/10/03	2032	02/02/2017			Bond Future	9.2306	95.0131	9.1417	95.6927	(0.963)	0.0000	0.0000	0
2016/10/03	2032	02/02/2017	9.51	Call	Bond Future	3,983.4100	3.9834	4,392.5500	4.3925	10.271	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
2016/10/03	2032	02/02/2017	9.52	Call	Bond Future	4,029.5100	4.0295	4,441.3800	4.4414	10.221	0	0	0
2016/10/03	2032	02/02/2017	9.51	Put	Bond Future	1,892.7000	1.8927	1,622.2200	1.6222	(14.291)	0	0	0
2016/10/03	2032	02/02/2017	9.53	Put	Bond Future	1,838.1300	1.8381	1,573.0800	1.5731	(14.420)	0	0	0
2016/10/03	2032	02/02/2017	9.52	Put	Bond Future	1,865.2500	1.8653	1,597.5000	1.5975	(14.355)	0	0	0
2016/10/03	2032	04/05/2017	9.45	Call	Bond Future	4,429.5600	4.4296	4,814.1700	4.8142	8.683	0	0	0
2016/10/03	2032	04/05/2017			Bond Future	9.2656	92.7473	9.1742	93.4386	(0.986)	0.0000	0.0000	0
2016/10/03	2032	04/05/2017	9.46	Call	Bond Future	4,471.2600	4.4713	4,858.0400	4.8580	8.650	0	0	0
2016/10/03	2032	04/05/2017	9.44	Put	Bond Future	3,088.9200	3.0889	2,780.1100	2.7801	(9.997)	0	0	0
2016/10/03	2032	04/05/2017	9.46	Put	Bond Future	3,025.2000	3.0252	2,720.7200	2.7207	(10.065)	0	0	0
2016/10/03	2032	04/05/2017	9.44	Call	Bond Future	4,387.7600	4.3878	4,770.2100	4.7702	8.716	0	0	0
2016/10/03	2032	04/05/2017	9.45	Put	Bond Future	3,057.0700	3.0571	2,750.4200	2.7504	(10.031)	0	0	0
2016/10/03	2033	03/11/2016			Bond Future	108.2083	108.2083	108.2197	108.2197	0.011	0.0000	0.0000	4,678
2016/10/03	2033	03/11/2016	109.16	Put	Bond Future	951.7200	0.9517	940.2800	0.9403	(1.202)	0	0	0
2016/10/03	2033	03/11/2016	109.17	Put	Bond Future	961.7200	0.9617	950.2800	0.9503	(1.190)	0	0	0
2016/10/03	2033	03/11/2016	109.18	Put	Bond Future	971.7200	0.9717	960.2800	0.9603	(1.177)	0	0	0
2016/10/03	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	2037	03/11/2016	10.35	Call	Bond Future	7,804.4900	7.8045	8,639.2800	8.6393	10.696	0	0	0
2016/10/03	2037	03/11/2016	10.36	Put	Bond Future	48.8200	0.0488	21.0700	0.0211	(56.841)	0	0	0
2016/10/03	2037	03/11/2016			Bond Future	9.3669	94.4833	9.2654	95.3471	(1.083)	0.0000	0.0000	36,730
2016/10/03	2037	03/11/2016	10.36	Call	Bond Future	7,875.5900	7.8756	8,711.5800	8.7116	10.615	0	0	0
2016/10/03	2037	03/11/2016	10.37	Call	Bond Future	7,946.6800	7.9467	8,783.8400	8.7838	10.535	0	0	0
2016/10/03	2037	03/11/2016	10.35	Put	Bond Future	51.2100	0.0512	22.2600	0.0223	(56.532)	0	0	0
2016/10/03	2037	03/11/2016	10.37	Put	Bond Future	46.5300	0.0465	19.9500	0.0200	(57.124)	0	0	0
2016/10/03	2037	02/02/2017	9.68	Put	Bond Future	2,189.5000	2.1895	1,843.6500	1.8437	(15.796)	0	0	0
2016/10/03	2037	02/02/2017			Bond Future	9.4089	92.0398	9.3046	92.9182	(1.108)	0.0000	0.0000	0
2016/10/03	2037	02/02/2017	9.67	Put	Bond Future	2,220.8100	2.2208	1,871.5300	1.8715	(15.728)	0	0	0
2016/10/03	2037	02/02/2017	9.68	Call	Bond Future	4,414.8500	4.4149	4,947.4300	4.9474	12.063	0	0	0
2016/10/03	2037	02/02/2017	9.66	Call	Bond Future	4,316.3800	4.3164	4,842.1000	4.8421	12.180	0	0	0
2016/10/03	2037	02/02/2017	9.67	Call	Bond Future	4,365.6000	4.3656	4,894.7500	4.8948	12.121	0	0	0
2016/10/03	2037	02/02/2017	9.66	Put	Bond Future	2,252.2700	2.2523	1,899.5600	1.8996	(15.660)	0	0	0
2016/10/03	2037	04/05/2017			Bond Future	9.4469	93.8755	9.3399	94.7695	(1.133)	0.0000	0.0000	0
2016/10/03	2037	04/05/2017	9.58	Put	Bond Future	3,671.8600	3.6719	3,267.6700	3.2677	(11.008)	0	0	0
2016/10/03	2037	04/05/2017	9.60	Put	Bond Future	3,599.0100	3.5990	3,200.2800	3.2003	(11.079)	0	0	0
2016/10/03	2037	04/05/2017	9.59	Put	Bond Future	3,635.4300	3.6354	3,233.9700	3.2340	(11.043)	0	0	0
2016/10/03	2037	04/05/2017	9.60	Call	Bond Future	4,854.7200	4.8547	5,350.0400	5.3500	10.203	0	0	0
2016/10/03	2037	04/05/2017	9.58	Call	Bond Future	4,765.0500	4.7650	5,254.9100	5.2549	10.280	0	0	0
2016/10/03	2037	04/05/2017	9.59	Call	Bond Future	4,809.9400	4.8099	5,302.5300	5.3025	10.241	0	0	0
2016/10/03	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	2038	03/11/2016			Bond Future	135.6609	135.6609	135.6751	135.6751	0.010	0.0000	0.0000	20,563
2016/10/03	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	2038	03/11/2016	136.31	Put	Bond Future	649.0800	0.6491	634.9200	0.6349	(2.182)	0	0	0
2016/10/03	2038	03/11/2016	136.33	Put	Bond Future	669.0800	0.6691	654.9200	0.6549	(2.116)	0	0	0
2016/10/03	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/10/03	2038	03/11/2016	136.32	Put	Bond Future	659.0800	0.6591	644.9200	0.6449	(2.148)	0	0	0
2016/10/03	2040	03/11/2016			Bond Future	9.4118	98.5608	9.3205	99.3959	(0.971)	0.0000	0.0000	4,623
2016/10/03	2040	03/11/2016	9.69	Put	Bond Future	839.6300	0.8396	563.5800	0.5636	(32.878)	0	0	0
2016/10/03	2040	03/11/2016	9.71	Put	Bond Future	790.1300	0.7901	525.9400	0.5259	(33.436)	0	0	0
2016/10/03	2040	03/11/2016	9.70	Put	Bond Future	814.6300	0.8146	544.5400	0.5445	(33.155)	0	0	0
2016/10/03	2040	03/11/2016	9.71	Call	Bond Future	3,435.6100	3.4356	4,006.5200	4.0065	16.617	0	0	0
2016/10/03	2040	03/11/2016	9.69	Call	Bond Future	3,311.4000	3.3114	3,870.4500	3.8705	16.883	0	0	0
2016/10/03	2040	03/11/2016	9.70	Call	Bond Future	3,373.3200	3.3733	3,938.3300	3.9383	16.749	0	0	0
2016/10/03	2040	02/02/2017	9.58	Call	Bond Future	4,068.1400	4.0681	4,526.4800	4.5265	11.267	0	0	0
2016/10/03	2040	02/02/2017			Bond Future	9.4537	95.9451	9.3600	96.7942	(0.992)	0.0000	0.0000	0
2016/10/03	2040	02/02/2017	9.59	Call	Bond Future	4,117.2900	4.1173	4,579.0500	4.5790	11.215	0	0	0
2016/10/03	2040	02/02/2017	9.60	Call	Bond Future	4,166.7100	4.1667	4,631.8900	4.6319	11.164	0	0	0
2016/10/03	2040	02/02/2017	9.58	Put	Bond Future	2,943.7900	2.9438	2,553.0400	2.5530	(13.274)	0	0	0
2016/10/03	2040	02/02/2017	9.60	Put	Bond Future	2,866.2300	2.8662	2,482.3200	2.4823	(13.394)	0	0	0
2016/10/03	2040	02/02/2017	9.59	Put	Bond Future	2,904.8100	2.9048	2,517.4800	2.5175	(13.334)	0	0	0
2016/10/03	2040	04/05/2017			Bond Future	9.4918	97.8587	9.3956	98.7229	(1.014)	0.0000	0.0000	0
2016/10/03	2040	04/05/2017	9.62	Put	Bond Future	4,053.5500	4.0536	3,656.4300	3.6564	(9.797)	0	0	0
2016/10/03	2040	04/05/2017	9.64	Put	Bond Future	3,974.5100	3.9745	3,582.5900	3.5826	(9.861)	0	0	0
2016/10/03	2040	04/05/2017	9.62	Call	Bond Future	5,185.3400	5.1853	5,652.4100	5.6524	9.008	0	0	0
2016/10/03	2040	04/05/2017	9.63	Put	Bond Future	4,013.7200	4.0137	3,619.2000	3.6192	(9.829)	0	0	0
2016/10/03	2040	04/05/2017	9.63	Call	Bond Future	5,232.8800	5.2329	5,702.5500	5.7025	8.975	0	0	0
2016/10/03	2040	04/05/2017	9.64	Call	Bond Future	5,280.9100	5.2809	5,753.1800	5.7532	8.943	0	0	0
2016/10/03	2044	03/11/2016			Bond Future	9.4364	95.6696	9.3400	96.5618	(1.021)	0.0000	0.0000	18,511
2016/10/03	2044	03/11/2016	10.42	Call	Bond Future	8,403.2500	8.4033	9,260.2600	9.2603	10.199	0	0	0
2016/10/03	2044	03/11/2016	10.41	Put	Bond Future	68.4800	0.0685	31.8500	0.0319	(53.490)	0	0	0
2016/10/03	2044	03/11/2016	10.43	Put	Bond Future	62.5800	0.0626	28.7400	0.0287	(54.075)	0	0	0
2016/10/03	2044	03/11/2016	10.42	Put	Bond Future	65.4700	0.0655	30.2600	0.0303	(53.780)	0	0	0
2016/10/03	2044	03/11/2016	10.43	Call	Bond Future	8,478.4500	8.4785	9,336.8300	9.3368	10.124	0	0	0
2016/10/03	2044	03/11/2016	10.41	Call	Bond Future	8,328.0500	8.3280	9,183.6400	9.1836	10.274	0	0	0
2016/10/03	2044	02/02/2017			Bond Future	9.4772	93.1236	9.3783	94.0311	(1.043)	0.0000	0.0000	0
2016/10/03	2044	02/02/2017	9.77	Call	Bond Future	5,003.9800	5.0040	5,555.7600	5.5558	11.027	0	0	0
2016/10/03	2044	02/02/2017	9.76	Put	Bond Future	2,435.0900	2.4351	2,075.9800	2.0760	(14.747)	0	0	0
2016/10/03	2044	02/02/2017	9.78	Put	Bond Future	2,368.7500	2.3688	2,016.4500	2.0165	(14.873)	0	0	0
2016/10/03	2044	02/02/2017	9.77	Put	Bond Future	2,401.7300	2.4017	2,046.0300	2.0460	(14.810)	0	0	0
2016/10/03	2044	02/02/2017	9.78	Call	Bond Future	5,057.6600	5.0577	5,612.8400	5.6128	10.977	0	0	0
2016/10/03	2044	02/02/2017	9.76	Call	Bond Future	4,950.5400	4.9505	5,498.9100	5.4989	11.077	0	0	0
2016/10/03	2044	04/05/2017			Bond Future	9.5142	94.9809	9.4128	95.9046	(1.066)	0.0000	0.0000	0
2016/10/03	2044	04/05/2017	9.67	Call	Bond Future	5,422.3000	5.4223	5,932.0700	5.9321	9.401	0	0	0
2016/10/03	2044	04/05/2017	9.66	Put	Bond Future	4,072.5300	4.0725	3,655.8600	3.6559	(10.231)	0	0	0
2016/10/03	2044	04/05/2017	9.68	Put	Bond Future	3,993.5400	3.9935	3,582.3500	3.5824	(10.296)	0	0	0
2016/10/03	2044	04/05/2017	9.67	Put	Bond Future	4,032.8700	4.0329	3,618.9500	3.6189	(10.264)	0	0	0
2016/10/03	2044	04/05/2017	9.68	Call	Bond Future	5,470.9500	5.4710	5,983.4500	5.9835	9.368	0	0	0
2016/10/03	2044	04/05/2017	9.66	Call	Bond Future	5,373.8500	5.3738	5,880.8700	5.8809	9.435	0	0	0
2016/10/03	2046	03/11/2016	137.07	Put	Bond Future	3,322.5000	3.3225	3,308.1000	3.3081	(0.433)	0	0	0
2016/10/03	2046	03/11/2016			Bond Future	133.7475	133.7475	133.7619	133.7619	0.011	0.0000	0.0000	17,476

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/03	2046	03/11/2016	137.09	Put	Bond Future	3,342.5000	3.3425	3,328.1000	3.3281	(0.431)	0	0	0
2016/10/03	2046	03/11/2016	137.08	Put	Bond Future	3,332.5000	3.3325	3,318.1000	3.3181	(0.432)	0	0	0
2016/10/03	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	2050	03/11/2016	149.52	Put	Bond Future	5,625.8400	5.6258	5,610.4100	5.6104	(0.274)	0	0	0
2016/10/03	2050	03/11/2016			Bond Future	143.8942	143.8942	143.9096	143.9096	0.011	0.0000	0.0000	21,628
2016/10/03	2050	03/11/2016	149.54	Put	Bond Future	5,645.8400	5.6458	5,630.4100	5.6304	(0.273)	0	0	0
2016/10/03	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	2050	03/11/2016	149.53	Put	Bond Future	5,635.8400	5.6358	5,620.4100	5.6204	(0.274)	0	0	0
2016/10/03	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	AL37	03/11/2016			Index Future	506.8680	506.8680	508.3160	508.3160	0.286	0.0000	0.0000	9
2016/10/03	AL37	02/02/2017			Index Future	516.5930	516.5930	518.0560	518.0560	0.283	0.0000	0.0000	0
2016/10/03	AL7T	03/11/2016			Index Future	587.6200	587.6200	591.0110	591.0110	0.577	0.0000	0.0000	2
2016/10/03	AL7T	02/02/2017			Index Future	598.8930	598.8930	602.3350	602.3350	0.575	0.0000	0.0000	0
2016/10/03	ALBI	03/11/2016			Index Future	535.3070	535.3070	538.9660	538.9660	0.684	0.0000	0.0000	712
2016/10/03	ALBI	02/02/2017			Index Future	545.5770	545.5770	549.2940	549.2940	0.681	0.0000	0.0000	2
2016/10/03	ALBI	04/05/2017			Index Future	556.4520	556.4520	560.2300	560.2300	0.679	0.0000	0.0000	0
2016/10/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	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
2016/10/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/10/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/03	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	EL28	03/11/2016			Bond Future	129.6749	129.6749	129.6909	129.6909	0.012	0.0000	0.0000	0
2016/10/03	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	EL28	03/11/2016	132.15	Put	Bond Future	2,475.0800	2.4751	2,459.1400	2.4591	(0.644)	0	0	0
2016/10/03	EL28	03/11/2016	132.17	Put	Bond Future	2,495.0800	2.4951	2,479.1400	2.4791	(0.639)	0	0	0
2016/10/03	EL28	03/11/2016	132.16	Put	Bond Future	2,485.0800	2.4851	2,469.1400	2.4691	(0.641)	0	0	0
2016/10/03	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	EL28	02/02/2017			Bond Future	132.1709	132.1709	132.1845	132.1845	0.010	0.0000	0.0000	0
2016/10/03	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	EL28	02/02/2017	135.10	Put	Bond Future	2,929.1400	2.9291	2,915.4900	2.9155	(0.466)	0	0	0
2016/10/03	EL28	02/02/2017	135.12	Put	Bond Future	2,949.1400	2.9491	2,935.4900	2.9355	(0.463)	0	0	0
2016/10/03	EL28	02/02/2017	135.11	Put	Bond Future	2,939.1400	2.9391	2,925.4900	2.9255	(0.464)	0	0	0
2016/10/03	EL28	04/05/2017			Bond Future	133.1281	133.1281	133.1432	133.1432	0.011	0.0000	0.0000	0
2016/10/03	EL28	04/05/2017	137.90	Put	Bond Future	4,771.8600	4.7719	4,756.7600	4.7568	(0.316)	0	0	0
2016/10/03	EL28	04/05/2017	137.92	Put	Bond Future	4,791.8600	4.7919	4,776.7600	4.7768	(0.315)	0	0	0
2016/10/03	EL28	04/05/2017	137.91	Put	Bond Future	4,781.8600	4.7819	4,766.7600	4.7668	(0.316)	0	0	0
2016/10/03	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	ES33	03/11/2016			Bond Future	10.2542	79.2206	10.1522	79.8989	(0.994)	0.0000	0.0000	8,789
2016/10/03	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	ES33	03/11/2016	11.31	Call	Bond Future	6,534.0700	6.5341	7,212.3200	7.2123	10.380	0	0	0
2016/10/03	ES33	03/11/2016	11.29	Call	Bond Future	6,418.1600	6.4182	7,096.4100	7.0964	10.568	0	0	0
2016/10/03	ES33	03/11/2016	11.30	Call	Bond Future	6,476.1500	6.4762	7,154.4000	7.1544	10.473	0	0	0
2016/10/03	ES33	02/02/2017			Bond Future	10.3300	80.7405	10.2250	81.4301	(1.017)	0.0000	0.0000	0
2016/10/03	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	ES33	02/02/2017	10.59	Call	Bond Future	1,668.2900	1.6683	2,357.9500	2.3579	41.339	0	0	0
2016/10/03	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	ES33	02/02/2017	10.60	Call	Bond Future	1,731.3800	1.7314	2,421.0400	2.4210	39.833	0	0	0
2016/10/03	ES33	02/02/2017	10.61	Call	Bond Future	1,794.3900	1.7944	2,484.0500	2.4841	38.434	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
2016/10/03	ES33	04/05/2017			Bond Future	10.3962	78.5553	10.2880	79.2572	(1.041)	0.0000	0.0000	0
2016/10/03	ES33	04/05/2017	10.55	Call	Bond Future	981.9300	0.9819	1,683.8400	1.6838	71.483	0	0	0
2016/10/03	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	ES33	04/05/2017	10.56	Call	Bond Future	1,045.1100	1.0451	1,747.0200	1.7470	67.161	0	0	0
2016/10/03	ES33	04/05/2017	10.54	Call	Bond Future	918.6800	0.9187	1,620.5900	1.6206	76.404	0	0	0
2016/10/03	ES42	03/11/2016			Bond Future	10.3770	83.6075	10.2802	84.3512	(0.933)	0.0000	0.0000	8,777
2016/10/03	ES42	02/02/2017			Bond Future	10.4480	85.2115	10.3484	85.9678	(0.953)	0.0000	0.0000	0
2016/10/03	ES42	04/05/2017			Bond Future	10.5138	82.6472	10.4113	83.4170	(0.975)	0.0000	0.0000	0
2016/10/03	GOVI	03/11/2016	476.11	Call	GOVI	570,990.0000	57.0990	604,550.0000	60.4550	5.878	0	0	0
2016/10/03	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	GOVI	03/11/2016			GOVI	533.2090	533.2090	536.5650	536.5650	0.629	0.0000	0.0000	413
2016/10/03	GOVI	03/11/2016	476.12	Call	GOVI	570,890.0000	57.0890	604,450.0000	60.4450	5.879	0	0	0
2016/10/03	GOVI	03/11/2016	476.13	Call	GOVI	570,790.0000	57.0790	604,350.0000	60.4350	5.880	0	0	0
2016/10/03	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	GOVI	02/02/2017	533.34	Call	GOVI	100,990.0000	10.0990	135,060.0000	13.5060	33.736	0	0	0
2016/10/03	GOVI	02/02/2017			GOVI	543.4390	543.4390	546.8460	546.8460	0.627	0.0000	0.0000	27
2016/10/03	GOVI	02/02/2017	533.32	Call	GOVI	101,190.0000	10.1190	135,260.0000	13.5260	33.669	0	0	0
2016/10/03	GOVI	02/02/2017	533.33	Call	GOVI	101,090.0000	10.1090	135,160.0000	13.5160	33.703	0	0	0
2016/10/03	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	GOVI	04/05/2017			GOVI	554.2720	554.2720	557.7340	557.7340	0.625	0.0000	0.0000	0
2016/10/03	GOVI	04/05/2017	262.19	Call	GOVI	2,920,820.0000	292.0820	2,955,440.0000	295.5440	1.185	0	0	0
2016/10/03	GOVI	04/05/2017	262.20	Call	GOVI	2,920,720.0000	292.0720	2,955,340.0000	295.5340	1.185	0	0	0
2016/10/03	GOVI	04/05/2017	262.18	Call	GOVI	2,920,920.0000	292.0920	2,955,540.0000	295.5540	1.185	0	0	0
2016/10/03	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/10/03	IGOV	03/11/2016			Index Future	249.5120	249.5120	249.5880	249.5880	0.030	0.0000	0.0000	1,021
2016/10/03	IGOV	02/02/2017			Index Future	254.3150	254.3150	254.3860	254.3860	0.028	0.0000	0.0000	57
2016/10/03	IGOV	04/05/2017			Index Future	259.3990	259.3990	259.4660	259.4660	0.026	0.0000	0.0000	0
2016/10/03	ILBI	03/11/2016			Index Future	676.4180	676.4180	676.5250	676.5250	0.016	0.0000	0.0000	0
2016/10/03	ILBI	02/02/2017			Index Future	689.5260	689.5260	689.6330	689.6330	0.016	0.0000	0.0000	155
2016/10/03	IS01	19/12/2016			Interest Rate Swap	100.0686	100.0686	100.0686	100.0686	0.000	0.0000	0.0000	0
2016/10/03	IS01	16/03/2017			Interest Rate Swap	100.0113	100.0113	100.0099	100.0099	(0.001)	0.0000	0.0000	0
2016/10/03	IS01	15/06/2017			Interest Rate Swap	99.6395	99.6395	99.6318	99.6318	(0.008)	0.0000	0.0000	0
2016/10/03	IS01	21/09/2017			Interest Rate Swap	99.6751	99.6751	99.6636	99.6636	(0.012)	0.0000	0.0000	0
2016/10/03	IS01	21/12/2017			Interest Rate Swap	99.9304	99.9304	99.9130	99.9130	(0.017)	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
2016/10/03	IS02	18/12/2017			Interest Rate Swap	99.9577	99.9577	99.9411	99.9411	(0.017)	0.0000	0.0000	0
2016/10/03	IS02	16/03/2018			Interest Rate Swap	99.2341	99.2341	99.2092	99.2092	(0.025)	0.0000	0.0000	0
2016/10/03	IS02	15/06/2018			Interest Rate Swap	98.8880	98.8880	98.8552	98.8552	(0.033)	0.0000	0.0000	0
2016/10/03	IS02	21/09/2018			Interest Rate Swap	98.9343	98.9343	98.8869	98.8869	(0.048)	0.0000	0.0000	0
2016/10/03	IS02	21/12/2018			Interest Rate Swap	99.4300	99.4300	99.3700	99.3700	(0.060)	0.0000	0.0000	0
2016/10/03	IS05	17/12/2020			Interest Rate Swap	97.7320	97.7320	97.5333	97.5333	(0.203)	0.0000	0.0000	0
2016/10/03	IS05	16/03/2021			Interest Rate Swap	97.0561	97.0561	96.8407	96.8407	(0.222)	0.0000	0.0000	0
2016/10/03	IS05	15/06/2021			Interest Rate Swap	96.3468	96.3468	96.1147	96.1147	(0.241)	0.0000	0.0000	0
2016/10/03	IS05	21/09/2021			Interest Rate Swap	96.6090	96.6090	96.3593	96.3593	(0.258)	0.0000	0.0000	0
2016/10/03	IS05	21/12/2021			Interest Rate Swap	98.8457	98.8457	98.5819	98.5819	(0.267)	0.0000	0.0000	50
2016/10/03	IS10	17/12/2025			Interest Rate Swap	97.4999	97.4999	97.0378	97.0378	(0.474)	0.0000	0.0000	0
2016/10/03	IS10	16/03/2026			Interest Rate Swap	94.5718	94.5718	94.0901	94.0901	(0.509)	0.0000	0.0000	0
2016/10/03	IS10	15/06/2026			Interest Rate Swap	93.3401	93.3401	92.8414	92.8414	(0.534)	0.0000	0.0000	0
2016/10/03	IS10	21/09/2026			Interest Rate Swap	95.4331	95.4331	94.9276	94.9276	(0.530)	0.0000	0.0000	0
2016/10/03	IS10	21/12/2026			Interest Rate Swap	99.0973	99.0973	98.5947	98.5947	(0.507)	0.0000	0.0000	0
2016/10/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/10/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/10/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/10/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/10/03	JBAF	19/10/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/10/03	JBAF	16/11/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/10/03	JBAF	21/12/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	10,000
2016/10/03	JBAF	18/01/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/10/03	JBAF	15/02/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/10/03	JBAF	15/03/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	1,000
2016/10/03	JBAF	21/06/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2016/10/03	JBAF	20/09/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/10/03	JBAF	20/12/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/10/03	JBAF	20/03/2018			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	1,000
2016/10/03	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/10/03	JBAF	19/09/2018			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/10/03	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/10/03	R023	03/11/2016	9.73	Put	Bond Future	0.6700	0.0007	0.1800	0.0002	(73.134)	0	0	0
2016/10/03	R023	03/11/2016			Bond Future	8.3504	98.5597	8.2686	98.9486	(0.980)	0.0000	0.0000	13,335
2016/10/03	R023	03/11/2016	9.75	Put	Bond Future	0.5700	0.0006	0.1500	0.0002	(73.684)	0	0	0
2016/10/03	R023	03/11/2016	9.73	Call	Bond Future	6,279.9500	6.2800	6,668.4300	6.6684	6.186	0	0	0
2016/10/03	R023	03/11/2016	9.74	Put	Bond Future	0.6200	0.0006	0.1700	0.0002	(72.581)	0	0	0
2016/10/03	R023	03/11/2016	9.74	Call	Bond Future	6,323.5400	6.3235	6,712.0600	6.7121	6.144	0	0	0

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2016/10/03	R023	03/11/2016	9.75	Call	Bond Future	6,367.1000	6.3671	6,755.6500	6.7557	6.102	0	0	0
2016/10/03	R023	02/02/2017	8.85	Call	Bond Future	2,817.6400	2.8176	3,090.8500	3.0908	9.696	0	0	0
2016/10/03	R023	02/02/2017			Bond Future	8.3845	100.4506	8.2988	100.8450	(1.022)	0.0000	0.0000	0
2016/10/03	R023	02/02/2017	8.86	Call	Bond Future	2,849.8200	2.8498	3,124.6000	3.1246	9.642	0	0	0
2016/10/03	R023	02/02/2017	8.84	Put	Bond Future	722.6300	0.7226	599.8600	0.5999	(16.989)	0	0	0
2016/10/03	R023	02/02/2017	8.86	Put	Bond Future	697.5000	0.6975	577.8900	0.5779	(17.148)	0	0	0
2016/10/03	R023	02/02/2017	8.84	Call	Bond Future	2,785.6200	2.7856	3,057.2400	3.0572	9.751	0	0	0
2016/10/03	R023	02/02/2017	8.85	Put	Bond Future	709.9700	0.7100	588.7900	0.5888	(17.068)	0	0	0
2016/10/03	R023	04/05/2017	8.61	Call	Bond Future	2,462.9300	2.4629	2,690.1900	2.6902	9.227	0	0	0
2016/10/03	R023	04/05/2017			Bond Future	8.3990	98.5193	8.3091	98.9196	(1.070)	0.0000	0.0000	0
2016/10/03	R023	04/05/2017	8.59	Call	Bond Future	2,411.1900	2.4112	2,635.6500	2.6356	9.309	0	0	0
2016/10/03	R023	04/05/2017	8.60	Call	Bond Future	2,436.9900	2.4370	2,662.8500	2.6629	9.268	0	0	0
2016/10/03	R023	04/05/2017	8.59	Put	Bond Future	1,567.0300	1.5670	1,391.1500	1.3912	(11.224)	0	0	0
2016/10/03	R023	04/05/2017	8.61	Put	Bond Future	1,530.8900	1.5309	1,357.8100	1.3578	(11.306)	0	0	0
2016/10/03	R023	04/05/2017	8.60	Put	Bond Future	1,548.8800	1.5489	1,374.4000	1.3744	(11.265)	0	0	0
2016/10/03	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R035	03/11/2016			Bond Future	9.3034	97.9341	9.2069	98.7566	(1.037)	0.0000	0.0000	4,849
2016/10/03	R035	03/11/2016	9.59	Call	Bond Future	2,380.9300	2.3809	3,203.4700	3.2035	34.547	0	0	0
2016/10/03	R035	03/11/2016	9.57	Call	Bond Future	2,217.7000	2.2177	3,040.2400	3.0402	37.090	0	0	0
2016/10/03	R035	03/11/2016	9.58	Call	Bond Future	2,299.3700	2.2994	3,121.9100	3.1219	35.772	0	0	0
2016/10/03	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R035	02/02/2017			Bond Future	9.3493	99.8129	9.2501	100.6493	(1.061)	0.0000	0.0000	0
2016/10/03	R035	02/02/2017	9.51	Call	Bond Future	1,330.8200	1.3308	2,167.2200	2.1672	62.848	0	0	0
2016/10/03	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R035	02/02/2017	9.52	Call	Bond Future	1,412.7300	1.4127	2,249.1300	2.2491	59.205	0	0	0
2016/10/03	R035	02/02/2017	9.50	Call	Bond Future	1,248.8100	1.2488	2,085.2100	2.0852	66.976	0	0	0
2016/10/03	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R035	04/05/2017			Bond Future	9.3842	97.2979	9.2822	98.1491	(1.086)	0.0000	0.0000	0
2016/10/03	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R035	04/05/2017	9.55	Call	Bond Future	1,360.2200	1.3602	2,211.3600	2.2114	62.574	0	0	0
2016/10/03	R035	04/05/2017	9.53	Call	Bond Future	1,197.7300	1.1977	2,048.8700	2.0489	71.063	0	0	0
2016/10/03	R035	04/05/2017	9.54	Call	Bond Future	1,279.0300	1.2790	2,130.1700	2.1302	66.546	0	0	0
2016/10/03	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R186	03/11/2016	8.82	Put	Bond Future	858.9600	0.8590	584.0100	0.5840	(32.010)	0	0	150
2016/10/03	R186	03/11/2016	9.40	Put	Bond Future	92.1800	0.0922	45.3000	0.0453	(50.857)	0	0	0
2016/10/03	R186	03/11/2016			Bond Future	8.6854	116.0493	8.5938	116.7096	(1.055)	0.0000	0.0000	85,885
2016/10/03	R186	03/11/2016	8.30	Put	Bond Future	3,139.6300	3.1396	2,580.7800	2.5808	(17.800)	0	0	0
2016/10/03	R186	03/11/2016	8.52	Put	Bond Future	1,956.1900	1.9562	1,502.3600	1.5024	(23.200)	0	0	150
2016/10/03	R186	03/11/2016	8.95	Put	Bond Future	561.2900	0.5613	358.3100	0.3583	(36.163)	0	0	0
2016/10/03	R186	03/11/2016	9.20	Put	Bond Future	219.4600	0.2195	122.1300	0.1221	(44.350)	0	0	0
2016/10/03	R186	03/11/2016	8.97	Put	Bond Future	523.7200	0.5237	330.9300	0.3309	(36.812)	0	0	0
2016/10/03	R186	03/11/2016	8.96	Put	Bond Future	542.2500	0.5423	344.3900	0.3444	(36.489)	0	0	0
2016/10/03	R186	03/11/2016	9.10	Call	Bond Future	3,247.7400	3.2477	3,774.2200	3.7742	16.211	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
2016/10/03	R186	03/11/2016	9.66	Call	Bond Future	6,731.7500	6.7317	7,377.6200	7.3776	9.594	0	0	0
2016/10/03	R186	03/11/2016	8.30	Call	Bond Future	327.3200	0.3273	428.7000	0.4287	30.973	0	0	150
2016/10/03	R186	03/11/2016	8.90	Call	Bond Future	2,189.8200	2.1898	2,620.4800	2.6205	19.666	0	0	0
2016/10/03	R186	03/11/2016	8.97	Call	Bond Future	2,540.6800	2.5407	3,008.1200	3.0081	18.398	0	0	0
2016/10/03	R186	03/11/2016	9.71	Call	Bond Future	7,054.9400	7.0549	7,704.1100	7.7041	9.202	0	0	0
2016/10/03	R186	03/11/2016	8.52	Call	Bond Future	760.5700	0.7606	966.9700	0.9670	27.138	0	0	0
2016/10/03	R186	03/11/2016	8.82	Call	Bond Future	1,818.9000	1.8189	2,204.1800	2.2042	21.182	0	0	0
2016/10/03	R186	03/11/2016	8.95	Call	Bond Future	2,438.1000	2.4381	2,895.3500	2.8954	18.754	0	0	0
2016/10/03	R186	03/11/2016	9.20	Call	Bond Future	3,830.9200	3.8309	4,393.8200	4.3938	14.694	0	0	1,425
2016/10/03	R186	03/11/2016	8.90	Put	Bond Future	664.4400	0.6644	434.8700	0.4349	(34.551)	0	0	5,092
2016/10/03	R186	03/11/2016	9.40	Call	Bond Future	5,064.7800	5.0648	5,678.1300	5.6781	12.110	0	0	1,425
2016/10/03	R186	03/11/2016	9.66	Put	Bond Future	24.1700	0.0242	9.8100	0.0098	(59.412)	0	0	0
2016/10/03	R186	03/11/2016	9.71	Put	Bond Future	18.1100	0.0181	7.0500	0.0071	(61.071)	0	0	0
2016/10/03	R186	03/11/2016	8.96	Call	Bond Future	2,489.1700	2.4892	2,951.5400	2.9515	18.575	0	0	0
2016/10/03	R186	03/11/2016	9.10	Put	Bond Future	325.6700	0.3257	191.9200	0.1919	(41.069)	0	0	108
2016/10/03	R186	02/02/2017	8.81	Put	Bond Future	2,131.6300	2.1316	1,816.4100	1.8164	(14.788)	0	0	0
2016/10/03	R186	02/02/2017	9.40	Call	Bond Future	5,454.0800	5.4541	5,967.1700	5.9672	9.407	0	0	0
2016/10/03	R186	02/02/2017	8.00	Put	Bond Future	5,868.9700	5.8690	5,321.3100	5.3213	(9.331)	0	0	0
2016/10/03	R186	02/02/2017			Bond Future	8.7215	112.9728	8.6265	113.6433	(1.089)	0.0000	0.0000	0
2016/10/03	R186	02/02/2017	8.43	Put	Bond Future	3,581.4300	3.5814	3,148.5600	3.1486	(12.087)	0	0	0
2016/10/03	R186	02/02/2017	8.80	Put	Bond Future	2,163.0400	2.1630	1,844.7700	1.8448	(14.714)	0	0	0
2016/10/03	R186	02/02/2017	8.90	Put	Bond Future	1,864.1000	1.8641	1,576.0800	1.5761	(15.451)	0	0	750
2016/10/03	R186	02/02/2017	9.50	Call	Bond Future	5,980.0500	5.9800	6,513.8500	6.5138	8.926	0	0	0
2016/10/03	R186	02/02/2017	8.87	Call	Bond Future	2,987.8400	2.9878	3,361.4200	3.3614	12.503	0	0	0
2016/10/03	R186	02/02/2017	8.60	Call	Bond Future	2,006.5400	2.0065	2,296.6700	2.2967	14.459	0	0	7,000
2016/10/03	R186	02/02/2017	8.81	Call	Bond Future	2,751.5500	2.7515	3,106.9100	3.1069	12.915	0	0	0
2016/10/03	R186	02/02/2017	8.00	Call	Bond Future	637.4400	0.6374	760.3600	0.7604	19.283	0	0	7,000
2016/10/03	R186	02/02/2017	8.37	Call	Bond Future	1,353.0900	1.3531	1,572.9400	1.5729	16.248	0	0	500
2016/10/03	R186	02/02/2017	8.79	Call	Bond Future	2,675.0300	2.6750	3,024.2600	3.0243	13.055	0	0	0
2016/10/03	R186	02/02/2017	8.87	Put	Bond Future	1,950.2700	1.9503	1,653.2700	1.6533	(15.229)	0	0	500
2016/10/03	R186	02/02/2017	8.43	Call	Bond Future	1,506.3400	1.5063	1,744.0500	1.7441	15.781	0	0	750
2016/10/03	R186	02/02/2017	8.80	Call	Bond Future	2,713.1400	2.7131	3,065.4500	3.0655	12.985	0	0	0
2016/10/03	R186	02/02/2017	8.90	Call	Bond Future	3,109.7100	3.1097	3,492.2700	3.4923	12.302	0	0	0
2016/10/03	R186	02/02/2017	9.50	Put	Bond Future	682.4200	0.6824	545.6400	0.5456	(20.043)	0	0	13,500
2016/10/03	R186	02/02/2017	9.40	Put	Bond Future	817.6600	0.8177	660.1700	0.6602	(19.261)	0	0	750
2016/10/03	R186	02/02/2017	8.60	Put	Bond Future	2,865.2300	2.8652	2,484.7800	2.4848	(13.278)	0	0	0
2016/10/03	R186	02/02/2017	8.37	Put	Bond Future	3,861.7100	3.8617	3,410.9800	3.4110	(11.672)	0	0	0
2016/10/03	R186	02/02/2017	8.79	Put	Bond Future	2,194.8000	2.1948	1,873.4500	1.8734	(14.641)	0	0	0
2016/10/03	R186	04/05/2017			Bond Future	8.7482	115.2256	8.6497	115.9073	(1.126)	0.0000	0.0000	0
2016/10/03	R186	04/05/2017	8.89	Put	Bond Future	2,674.3200	2.6743	2,366.3000	2.3663	(11.518)	0	0	0
2016/10/03	R186	04/05/2017	8.91	Put	Bond Future	2,615.7700	2.6158	2,312.3900	2.3124	(11.598)	0	0	0
2016/10/03	R186	04/05/2017	8.90	Put	Bond Future	2,644.9200	2.6449	2,339.2200	2.3392	(11.558)	0	0	0
2016/10/03	R186	04/05/2017	8.91	Call	Bond Future	3,723.3500	3.7233	4,101.6500	4.1017	10.160	0	0	0
2016/10/03	R186	04/05/2017	8.89	Call	Bond Future	3,645.8100	3.6458	4,019.4700	4.0195	10.249	0	0	0
2016/10/03	R186	04/05/2017	8.90	Call	Bond Future	3,684.4800	3.6845	4,060.4600	4.0605	10.204	0	0	0
2016/10/03	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R197	03/11/2016	303.57	Put	Bond Future	1,005.9800	1.0060	974.6300	0.9746	(3.116)	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
2016/10/03	R197	03/11/2016			Bond Future	302.5640	302.5640	302.5954	302.5954	0.010	0.0000	0.0000	875
2016/10/03	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R197	03/11/2016	303.56	Put	Bond Future	995.9800	0.9960	964.6300	0.9646	(3.148)	0	0	0
2016/10/03	R197	03/11/2016	303.58	Put	Bond Future	1,015.9800	1.0160	984.6300	0.9846	(3.086)	0	0	0
2016/10/03	R202	03/11/2016	253.85	Put	Bond Future	3,980.3000	3.9803	3,953.5700	3.9536	(0.672)	0	0	0
2016/10/03	R202	03/11/2016			Bond Future	249.8697	249.8697	249.8964	249.8964	0.011	0.0000	0.0000	35,841
2016/10/03	R202	03/11/2016	253.87	Put	Bond Future	4,000.3000	4.0003	3,973.5700	3.9736	(0.668)	0	0	0
2016/10/03	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R202	03/11/2016	253.86	Put	Bond Future	3,990.3000	3.9903	3,963.5700	3.9636	(0.670)	0	0	0
2016/10/03	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R203	03/11/2016	8.86	Call	Bond Future	1,155.5400	1.1555	1,200.0400	1.2000	3.851	0	0	0
2016/10/03	R203	03/11/2016			Bond Future	7.4314	101.8780	7.3770	101.9225	(0.733)	0.0000	0.0000	23,344
2016/10/03	R203	03/11/2016	8.84	Call	Bond Future	1,139.5100	1.1395	1,184.0000	1.1840	3.904	0	0	0
2016/10/03	R203	03/11/2016	8.85	Call	Bond Future	1,147.5200	1.1475	1,192.0200	1.1920	3.878	0	0	0
2016/10/03	R203	03/11/2016	8.84	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/03	R203	03/11/2016	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R203	03/11/2016	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R203	02/02/2017	7.70	Call	Bond Future	291.7400	0.2917	322.2100	0.3222	10.444	0	0	0
2016/10/03	R203	02/02/2017	7.71	Put	Bond Future	65.9800	0.0660	53.3900	0.0534	(19.082)	0	0	0
2016/10/03	R203	02/02/2017			Bond Future	7.3132	103.8325	7.2387	103.8758	(1.019)	0.0000	0.0000	0
2016/10/03	R203	02/02/2017	7.71	Call	Bond Future	295.9000	0.2959	326.6000	0.3266	10.375	0	0	0
2016/10/03	R203	02/02/2017	7.72	Call	Bond Future	300.3100	0.3003	331.2100	0.3312	10.289	0	0	0
2016/10/03	R203	02/02/2017	7.70	Put	Bond Future	67.6000	0.0676	54.7800	0.0548	(18.964)	0	0	0
2016/10/03	R203	02/02/2017	7.72	Put	Bond Future	64.6000	0.0646	52.2100	0.0522	(19.180)	0	0	0
2016/10/03	R203	04/05/2017	6.91	Call	Bond Future	165.0200	0.1650	191.3400	0.1913	15.950	0	0	0
2016/10/03	R203	04/05/2017	6.92	Put	Bond Future	78.4500	0.0784	62.7900	0.0628	(19.962)	0	0	0
2016/10/03	R203	04/05/2017			Bond Future	6.6663	101.7282	6.5463	101.7704	(1.800)	0.0000	0.0000	0
2016/10/03	R203	04/05/2017	6.92	Call	Bond Future	167.4800	0.1675	193.9800	0.1940	15.823	0	0	0
2016/10/03	R203	04/05/2017	6.93	Call	Bond Future	169.6600	0.1697	196.3400	0.1963	15.726	0	0	0
2016/10/03	R203	04/05/2017	6.91	Put	Bond Future	79.5000	0.0795	63.6600	0.0637	(19.925)	0	0	0
2016/10/03	R203	04/05/2017	6.93	Put	Bond Future	77.1200	0.0771	61.6400	0.0616	(20.073)	0	0	0
2016/10/03	R204	03/11/2016			Bond Future	7.6524	103.7144	7.5951	103.8252	(0.749)	0.0000	0.0000	31,543
2016/10/03	R204	03/11/2016	9.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R204	03/11/2016	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R204	03/11/2016	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R204	03/11/2016	9.22	Call	Bond Future	2,969.7400	2.9697	3,080.4900	3.0805	3.729	0	0	0
2016/10/03	R204	03/11/2016	9.21	Call	Bond Future	2,951.1500	2.9512	3,061.9000	3.0619	3.753	0	0	0
2016/10/03	R204	03/11/2016	9.23	Call	Bond Future	2,988.3200	2.9883	3,099.0700	3.0991	3.706	0	0	0
2016/10/03	R204	02/02/2017	8.28	Call	Bond Future	1,219.6800	1.2197	1,308.3100	1.3083	7.267	0	0	0
2016/10/03	R204	02/02/2017			Bond Future	7.6356	101.6638	7.5712	101.7747	(0.843)	0.0000	0.0000	0
2016/10/03	R204	02/02/2017	8.29	Call	Bond Future	1,233.7100	1.2337	1,322.7700	1.3228	7.219	0	0	0
2016/10/03	R204	02/02/2017	8.30	Call	Bond Future	1,247.9400	1.2479	1,337.4000	1.3374	7.169	0	0	0
2016/10/03	R204	02/02/2017	8.28	Put	Bond Future	119.4900	0.1195	97.3100	0.0973	(18.562)	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
2016/10/03	R204	02/02/2017	8.30	Put	Bond Future	113.8600	0.1139	92.5100	0.0925	(18.751)	0	0	0
2016/10/03	R204	02/02/2017	8.29	Put	Bond Future	116.5700	0.1166	94.8200	0.0948	(18.658)	0	0	0
2016/10/03	R204	04/05/2017	7.90	Put	Bond Future	341.8300	0.3418	300.2600	0.3003	(12.161)	0	0	0
2016/10/03	R204	04/05/2017			Bond Future	7.5660	103.6910	7.4923	103.8020	(0.974)	0.0000	0.0000	0
2016/10/03	R204	04/05/2017	7.92	Put	Bond Future	332.0000	0.3320	291.3100	0.2913	(12.256)	0	0	0
2016/10/03	R204	04/05/2017	7.90	Call	Bond Future	842.7600	0.8428	912.2100	0.9122	8.241	0	0	0
2016/10/03	R204	04/05/2017	7.91	Put	Bond Future	337.0300	0.3370	295.9000	0.2959	(12.204)	0	0	0
2016/10/03	R204	04/05/2017	7.91	Call	Bond Future	852.9100	0.8529	922.8000	0.9228	8.194	0	0	0
2016/10/03	R204	04/05/2017	7.92	Call	Bond Future	862.8200	0.8628	933.1500	0.9331	8.151	0	0	0
2016/10/03	R207	03/11/2016			Bond Future	7.8826	100.5175	7.8104	100.7157	(0.916)	0.0000	0.0000	58,834
2016/10/03	R207	03/11/2016	7.94	Call	Bond Future	498.9100	0.4989	599.9400	0.5999	20.250	0	0	0
2016/10/03	R207	03/11/2016	7.93	Put	Bond Future	353.6400	0.3536	254.3600	0.2544	(28.074)	0	0	0
2016/10/03	R207	03/11/2016	7.95	Put	Bond Future	329.9400	0.3299	234.9700	0.2350	(28.784)	0	0	0
2016/10/03	R207	03/11/2016	7.94	Put	Bond Future	341.6500	0.3416	244.5200	0.2445	(28.430)	0	0	0
2016/10/03	R207	03/11/2016	7.95	Call	Bond Future	514.5500	0.5145	617.7400	0.6177	20.054	0	0	0
2016/10/03	R207	03/11/2016	7.93	Call	Bond Future	483.5400	0.4835	582.4200	0.5824	20.449	0	0	0
2016/10/03	R207	02/02/2017	9.24	Call	Bond Future	3,399.8300	3.3998	3,591.3200	3.5913	5.632	0	0	0
2016/10/03	R207	02/02/2017			Bond Future	7.8903	98.8034	7.8120	99.0034	(0.992)	0.0000	0.0000	0
2016/10/03	R207	02/02/2017	8.91	Call	Bond Future	2,641.1100	2.6411	2,821.3900	2.8214	6.826	0	0	62
2016/10/03	R207	02/02/2017	9.22	Call	Bond Future	3,352.9700	3.3530	3,543.9800	3.5440	5.697	0	0	0
2016/10/03	R207	02/02/2017	9.23	Call	Bond Future	3,376.3900	3.3764	3,567.6400	3.5676	5.664	0	0	0
2016/10/03	R207	02/02/2017	8.91	Put	Bond Future	82.0000	0.0820	62.3100	0.0623	(24.012)	0	0	0
2016/10/03	R207	02/02/2017	9.22	Put	Bond Future	32.2700	0.0323	23.3100	0.0233	(27.766)	0	0	0
2016/10/03	R207	02/02/2017	9.24	Put	Bond Future	30.2600	0.0303	21.7800	0.0218	(28.024)	0	0	0
2016/10/03	R207	02/02/2017	9.23	Put	Bond Future	31.2500	0.0313	22.5300	0.0225	(27.904)	0	0	0
2016/10/03	R207	04/05/2017	8.21	Put	Bond Future	572.3100	0.5723	496.7100	0.4967	(13.210)	0	0	0
2016/10/03	R207	04/05/2017			Bond Future	7.8778	100.7737	7.7922	100.9757	(1.086)	0.0000	0.0000	0
2016/10/03	R207	04/05/2017	8.22	Call	Bond Future	1,367.1500	1.3672	1,494.3500	1.4944	9.304	0	0	0
2016/10/03	R207	04/05/2017	8.20	Call	Bond Future	1,336.5900	1.3366	1,462.2500	1.4622	9.402	0	0	0
2016/10/03	R207	04/05/2017	8.21	Call	Bond Future	1,351.8400	1.3518	1,478.2600	1.4783	9.352	0	0	0
2016/10/03	R207	04/05/2017	8.20	Put	Bond Future	580.4200	0.5804	504.0600	0.5041	(13.156)	0	0	0
2016/10/03	R207	04/05/2017	8.22	Put	Bond Future	564.2800	0.5643	489.4600	0.4895	(13.259)	0	0	0
2016/10/03	R207	03/08/2017	8.19	Call	Bond Future	1,447.2000	1.4472	1,574.2600	1.5743	8.780	0	0	51
2016/10/03	R207	03/08/2017			Bond Future	7.8212	99.2206	7.7268	99.4249	(1.206)	0.0000	0.0000	0
2016/10/03	R207	03/08/2017	8.39	Put	Bond Future	517.6400	0.5176	452.7400	0.4527	(12.538)	0	0	0
2016/10/03	R207	03/08/2017	8.41	Put	Bond Future	505.4200	0.5054	441.6900	0.4417	(12.609)	0	0	0
2016/10/03	R207	03/08/2017	8.19	Put	Bond Future	653.7000	0.6537	576.4500	0.5765	(11.817)	0	0	0
2016/10/03	R207	03/08/2017	8.40	Put	Bond Future	511.5000	0.5115	447.1800	0.4472	(12.575)	0	0	0
2016/10/03	R207	03/08/2017	8.41	Call	Bond Future	1,768.4200	1.7684	1,909.0000	1.9090	7.949	0	0	0
2016/10/03	R207	03/08/2017	8.39	Call	Bond Future	1,738.0800	1.7381	1,877.4900	1.8775	8.021	0	0	0
2016/10/03	R207	03/08/2017	8.40	Call	Bond Future	1,753.2200	1.7532	1,893.2100	1.8932	7.985	0	0	0
2016/10/03	R208	03/11/2016	9.59	Put	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2016/10/03	R208	03/11/2016			Bond Future	8.0723	95.9021	8.0004	96.1563	(0.890)	0.0000	0.0000	30,986
2016/10/03	R208	03/11/2016	9.58	Put	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2016/10/03	R208	03/11/2016	9.57	Call	Bond Future	5,116.1000	5.1161	5,370.2500	5.3702	4.968	0	0	0
2016/10/03	R208	03/11/2016	9.58	Call	Bond Future	5,149.1100	5.1491	5,403.2600	5.4033	4.936	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
2016/10/03	R208	03/11/2016	9.59	Call	Bond Future	5,182.1100	5.1821	5,436.2600	5.4363	4.904	0	0	0
2016/10/03	R208	03/11/2016	9.57	Put	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	0
2016/10/03	R208	02/02/2017			Bond Future	8.0949	97.7420	8.0186	97.9992	(0.943)	0.0000	0.0000	0
2016/10/03	R208	02/02/2017	8.64	Call	Bond Future	2,192.9600	2.1930	2,382.8100	2.3828	8.657	0	0	0
2016/10/03	R208	02/02/2017	8.63	Put	Bond Future	388.2700	0.3883	319.9300	0.3199	(17.601)	0	0	0
2016/10/03	R208	02/02/2017	8.65	Put	Bond Future	372.9600	0.3730	306.6700	0.3067	(17.774)	0	0	0
2016/10/03	R208	02/02/2017	8.64	Put	Bond Future	380.5500	0.3805	313.2400	0.3132	(17.688)	0	0	0
2016/10/03	R208	02/02/2017	8.65	Call	Bond Future	2,218.2300	2.2182	2,409.1000	2.4091	8.605	0	0	0
2016/10/03	R208	02/02/2017	8.63	Call	Bond Future	2,167.8100	2.1678	2,356.6300	2.3566	8.710	0	0	0
2016/10/03	R208	04/05/2017	8.39	Call	Bond Future	1,814.1000	1.8141	1,970.8500	1.9709	8.641	0	0	0
2016/10/03	R208	04/05/2017			Bond Future	8.0966	96.2869	8.0152	96.5473	(1.005)	0.0000	0.0000	0
2016/10/03	R208	04/05/2017	8.37	Call	Bond Future	1,774.6000	1.7746	1,929.4100	1.9294	8.724	0	0	0
2016/10/03	R208	04/05/2017	8.38	Call	Bond Future	1,794.1500	1.7941	1,949.9500	1.9500	8.684	0	0	0
2016/10/03	R208	04/05/2017	8.37	Put	Bond Future	905.6600	0.9057	800.1200	0.8001	(11.653)	0	0	0
2016/10/03	R208	04/05/2017	8.39	Put	Bond Future	881.9800	0.8820	778.3800	0.7784	(11.746)	0	0	0
2016/10/03	R208	04/05/2017	8.38	Put	Bond Future	893.6100	0.8936	789.0600	0.7891	(11.700)	0	0	0
2016/10/03	R209	03/11/2016	9.34	Put	Bond Future	1,070.5500	1.0706	739.1800	0.7392	(30.953)	0	0	345
2016/10/03	R209	03/11/2016	10.26	Call	Bond Future	6,644.6300	6.6446	7,348.8600	7.3489	10.598	0	0	0
2016/10/03	R209	03/11/2016			Bond Future	9.2557	73.8006	9.1543	74.5233	(1.095)	0.0000	0.0000	37,798
2016/10/03	R209	03/11/2016	10.24	Call	Bond Future	6,525.3700	6.5254	7,227.8400	7.2278	10.765	0	0	0
2016/10/03	R209	03/11/2016	8.87	Put	Bond Future	3,188.7800	3.1888	2,590.7300	2.5907	(18.755)	0	0	0
2016/10/03	R209	03/11/2016	8.81	Call	Bond Future	298.6200	0.2986	399.2700	0.3993	33.705	0	0	345
2016/10/03	R209	03/11/2016	9.04	Put	Bond Future	2,256.3900	2.2564	1,742.6900	1.7427	(22.766)	0	0	345
2016/10/03	R209	03/11/2016	9.42	Put	Bond Future	850.4500	0.8505	567.1400	0.5671	(33.313)	0	0	0
2016/10/03	R209	03/11/2016	10.25	Call	Bond Future	6,585.0100	6.5850	7,288.3800	7.2884	10.681	0	0	0
2016/10/03	R209	03/11/2016	9.05	Call	Bond Future	729.5500	0.7295	944.1700	0.9442	29.418	0	0	0
2016/10/03	R209	03/11/2016	9.45	Call	Bond Future	2,132.9100	2.1329	2,589.6500	2.5896	21.414	0	0	0
2016/10/03	R209	03/11/2016	10.24	Put	Bond Future	34.6400	0.0346	14.4000	0.0144	(58.430)	0	0	0
2016/10/03	R209	03/11/2016	9.04	Call	Bond Future	705.6000	0.7056	914.6100	0.9146	29.622	0	0	0
2016/10/03	R209	03/11/2016	10.25	Put	Bond Future	32.9300	0.0329	13.5900	0.0136	(58.731)	0	0	0
2016/10/03	R209	03/11/2016	9.34	Call	Bond Future	1,663.2700	1.6633	2,054.6100	2.0546	23.528	0	0	0
2016/10/03	R209	03/11/2016	10.26	Put	Bond Future	31.3000	0.0313	12.8200	0.0128	(59.042)	0	0	0
2016/10/03	R209	03/11/2016	9.45	Put	Bond Future	777.4700	0.7775	511.5000	0.5115	(34.210)	0	0	250
2016/10/03	R209	03/11/2016	8.81	Put	Bond Future	3,557.9100	3.5579	2,935.8500	2.9358	(17.484)	0	0	0
2016/10/03	R209	03/11/2016	8.87	Call	Bond Future	380.7900	0.3808	505.4500	0.5055	32.737	0	0	250
2016/10/03	R209	03/11/2016	9.42	Call	Bond Future	1,999.0800	1.9991	2,438.4800	2.4385	21.980	0	0	120
2016/10/03	R209	03/11/2016	9.05	Put	Bond Future	2,207.3600	2.2074	1,699.2700	1.6993	(23.018)	0	0	250
2016/10/03	R209	02/02/2017	9.55	Put	Bond Future	1,772.9800	1.7730	1,483.8800	1.4839	(16.306)	0	0	0
2016/10/03	R209	02/02/2017			Bond Future	9.2944	75.2165	9.1905	75.9515	(1.118)	0.0000	0.0000	0
2016/10/03	R209	02/02/2017	9.54	Put	Bond Future	1,799.4300	1.7994	1,507.3300	1.5073	(16.233)	0	0	0
2016/10/03	R209	02/02/2017	9.55	Call	Bond Future	3,533.8100	3.5338	3,979.7600	3.9798	12.620	0	0	0
2016/10/03	R209	02/02/2017	9.53	Call	Bond Future	3,451.3800	3.4514	3,891.3300	3.8913	12.747	0	0	0
2016/10/03	R209	02/02/2017	9.54	Call	Bond Future	3,492.5700	3.4926	3,935.5200	3.9355	12.683	0	0	0
2016/10/03	R209	02/02/2017	9.53	Put	Bond Future	1,826.0200	1.8260	1,530.9200	1.5309	(16.161)	0	0	0
2016/10/03	R209	04/05/2017	9.48	Put	Bond Future	2,883.2600	2.8833	2,553.0400	2.5530	(11.453)	0	0	0
2016/10/03	R209	04/05/2017			Bond Future	9.3260	73.5645	9.2194	74.3127	(1.143)	0.0000	0.0000	0
2016/10/03	R209	04/05/2017	9.47	Put	Bond Future	2,913.6500	2.9137	2,581.0700	2.5811	(11.415)	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
2016/10/03	R209	04/05/2017	9.46	Call	Bond Future	3,868.7800	3.8688	4,282.0200	4.2820	10.681	0	0	0
2016/10/03	R209	04/05/2017	9.47	Call	Bond Future	3,906.6400	3.9066	4,322.2600	4.3223	10.639	0	0	0
2016/10/03	R209	04/05/2017	9.48	Call	Bond Future	3,944.4500	3.9444	4,362.4300	4.3624	10.597	0	0	0
2016/10/03	R209	04/05/2017	9.46	Put	Bond Future	2,944.0900	2.9441	2,609.1300	2.6091	(11.377)	0	0	0
2016/10/03	R210	03/11/2016			Bond Future	186.3749	186.3749	186.3948	186.3948	0.011	0.0000	0.0000	2,086
2016/10/03	R210	03/11/2016	188.90	Put	Bond Future	2,525.0800	2.5251	2,505.1600	2.5052	(0.789)	0	0	0
2016/10/03	R210	03/11/2016	188.92	Put	Bond Future	2,545.0800	2.5451	2,525.1600	2.5252	(0.783)	0	0	0
2016/10/03	R210	03/11/2016	188.91	Put	Bond Future	2,535.0800	2.5351	2,515.1600	2.5152	(0.786)	0	0	0
2016/10/03	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R211	03/11/2016	141.75	Call	Bond Future	185.6700	0.1857	201.9400	0.2019	8.763	0	0	0
2016/10/03	R211	03/11/2016			Bond Future	141.9357	141.9357	141.9519	141.9519	0.011	0.0000	0.0000	56
2016/10/03	R211	03/11/2016	141.76	Call	Bond Future	175.6700	0.1757	191.9400	0.1919	9.262	0	0	0
2016/10/03	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R211	03/11/2016	141.74	Call	Bond Future	195.6700	0.1957	211.9400	0.2119	8.315	0	0	0
2016/10/03	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R212	03/11/2016			Bond Future	147.9872	147.9872	148.0754	148.0754	0.060	0.0000	0.0000	3,109
2016/10/03	R212	03/11/2016	148.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R212	03/11/2016	148.10	Put	Bond Future	112.8000	0.1128	24.6300	0.0246	(78.165)	0	0	0
2016/10/03	R212	03/11/2016	148.12	Put	Bond Future	132.8000	0.1328	44.6300	0.0446	(66.393)	0	0	0
2016/10/03	R212	03/11/2016	148.11	Put	Bond Future	122.8000	0.1228	34.6300	0.0346	(71.800)	0	0	0
2016/10/03	R212	03/11/2016	148.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R212	03/11/2016	148.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/03	R213	03/11/2016			Bond Future	9.0971	84.7177	9.0108	85.3233	(0.950)	0.0000	0.0000	42,426
2016/10/03	R213	03/11/2016	10.18	Put	Bond Future	17.0100	0.0170	6.9700	0.0070	(59.024)	0	0	0
2016/10/03	R213	03/11/2016	10.20	Put	Bond Future	15.2000	0.0152	6.1300	0.0061	(59.671)	0	0	0
2016/10/03	R213	03/11/2016	10.18	Call	Bond Future	7,114.3900	7.1144	7,709.9500	7.7100	8.371	0	0	0
2016/10/03	R213	03/11/2016	10.19	Put	Bond Future	16.0800	0.0161	6.5400	0.0065	(59.328)	0	0	0
2016/10/03	R213	03/11/2016	10.19	Call	Bond Future	7,174.9500	7.1750	7,771.0100	7.7710	8.308	0	0	0
2016/10/03	R213	03/11/2016	10.20	Call	Bond Future	7,235.4800	7.2355	7,832.0100	7.8320	8.245	0	0	0
2016/10/03	R213	02/02/2017	9.40	Call	Bond Future	3,469.1200	3.4691	3,837.6200	3.8376	10.622	0	0	0
2016/10/03	R213	02/02/2017	9.42	Call	Bond Future	3,552.4100	3.5524	3,926.0000	3.9260	10.517	0	0	0
2016/10/03	R213	02/02/2017			Bond Future	9.1392	86.3431	9.0503	86.9586	(0.972)	0.0000	0.0000	0
2016/10/03	R213	02/02/2017	9.41	Call	Bond Future	3,510.5600	3.5106	3,881.6200	3.8816	10.570	0	0	0
2016/10/03	R213	02/02/2017	9.40	Put	Bond Future	1,698.5600	1.6986	1,451.5400	1.4515	(14.543)	0	0	0
2016/10/03	R213	02/02/2017	9.42	Put	Bond Future	1,648.2500	1.6482	1,406.3200	1.4063	(14.678)	0	0	0
2016/10/03	R213	02/02/2017	9.41	Put	Bond Future	1,673.1600	1.6732	1,428.7000	1.4287	(14.611)	0	0	0
2016/10/03	R213	04/05/2017			Bond Future	9.1697	84.5113	9.0784	85.1374	(0.996)	0.0000	0.0000	0
2016/10/03	R213	04/05/2017	9.35	Put	Bond Future	2,709.1100	2.7091	2,431.7300	2.4317	(10.239)	0	0	0
2016/10/03	R213	04/05/2017	9.37	Put	Bond Future	2,652.1200	2.6521	2,378.7300	2.3787	(10.308)	0	0	0
2016/10/03	R213	04/05/2017	9.35	Call	Bond Future	3,925.9000	3.9259	4,274.6400	4.2746	8.883	0	0	0
2016/10/03	R213	04/05/2017	9.36	Put	Bond Future	2,680.5000	2.6805	2,405.1200	2.4051	(10.273)	0	0	0

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2016/10/03	R213	04/05/2017	9.36	Call	Bond Future	3,964.0600	3.9641	4,314.8000	4.3148	8.848	0	0	0
2016/10/03	R213	04/05/2017	9.37	Call	Bond Future	4,002.3800	4.0024	4,355.1100	4.3551	8.813	0	0	0
2016/10/03	R214	03/11/2016	10.35	Put	Bond Future	36.4300	0.0364	15.7200	0.0157	(56.849)	0	0	0
2016/10/03	R214	03/11/2016			Bond Future	9.3413	74.1105	9.2450	74.8300	(1.031)	0.0000	0.0000	29,928
2016/10/03	R214	03/11/2016	10.34	Put	Bond Future	38.2500	0.0383	16.6200	0.0166	(56.549)	0	0	0
2016/10/03	R214	03/11/2016	10.35	Call	Bond Future	6,925.2900	6.9253	7,624.1000	7.6241	10.091	0	0	0
2016/10/03	R214	03/11/2016	10.33	Call	Bond Future	6,803.0700	6.8031	7,500.0000	7.5000	10.244	0	0	0
2016/10/03	R214	03/11/2016	10.34	Call	Bond Future	6,864.1900	6.8642	7,562.0800	7.5621	10.167	0	0	0
2016/10/03	R214	03/11/2016	10.33	Put	Bond Future	40.1600	0.0402	17.5700	0.0176	(56.250)	0	0	0
2016/10/03	R214	02/02/2017			Bond Future	9.3818	75.5323	9.2830	76.2641	(1.053)	0.0000	0.0000	7,379
2016/10/03	R214	02/02/2017	9.67	Call	Bond Future	3,895.3800	3.8954	4,344.4100	4.3444	11.527	0	0	0
2016/10/03	R214	02/02/2017	9.66	Put	Bond Future	1,853.2000	1.8532	1,567.5600	1.5676	(15.413)	0	0	0
2016/10/03	R214	02/02/2017	9.68	Put	Bond Future	1,800.2100	1.8002	1,520.3000	1.5203	(15.549)	0	0	0
2016/10/03	R214	02/02/2017	9.67	Put	Bond Future	1,826.5500	1.8266	1,543.7800	1.5438	(15.481)	0	0	0
2016/10/03	R214	02/02/2017	9.68	Call	Bond Future	3,939.1000	3.9391	4,390.9900	4.3910	11.472	0	0	0
2016/10/03	R214	02/02/2017	9.66	Call	Bond Future	3,851.8700	3.8519	4,298.0300	4.2980	11.583	0	0	0
2016/10/03	R214	04/05/2017	9.58	Put	Bond Future	3,049.7200	3.0497	2,721.8100	2.7218	(10.752)	0	0	0
2016/10/03	R214	04/05/2017			Bond Future	9.4125	73.7388	9.3114	74.4837	(1.075)	0.0000	0.0000	0
2016/10/03	R214	04/05/2017	9.57	Put	Bond Future	3,081.1700	3.0812	2,750.9600	2.7510	(10.717)	0	0	0
2016/10/03	R214	04/05/2017	9.58	Call	Bond Future	4,256.3700	4.2564	4,673.4200	4.6734	9.798	0	0	0
2016/10/03	R214	04/05/2017	9.56	Call	Bond Future	4,177.3700	4.1774	4,589.8100	4.5898	9.873	0	0	0
2016/10/03	R214	04/05/2017	9.57	Call	Bond Future	4,216.6800	4.2167	4,631.4300	4.6314	9.836	0	0	0
2016/10/03	R214	04/05/2017	9.56	Put	Bond Future	3,113.1200	3.1131	2,780.6000	2.7806	(10.681)	0	0	0
2016/10/03	R248	03/11/2016	10.38	Call	Bond Future	8,665.2500	8.6652	9,550.1200	9.5501	10.212	0	0	0
2016/10/03	R248	03/11/2016			Bond Future	9.3918	95.1965	9.2954	96.1178	(1.026)	0.0000	0.0000	62,123
2016/10/03	R248	03/11/2016	10.39	Call	Bond Future	8,741.9900	8.7420	9,628.2700	9.6283	10.138	0	0	0
2016/10/03	R248	03/11/2016	10.37	Put	Bond Future	71.0300	0.0710	33.0900	0.0331	(53.414)	0	0	0
2016/10/03	R248	03/11/2016	10.39	Put	Bond Future	64.9700	0.0650	29.8900	0.0299	(53.994)	0	0	0
2016/10/03	R248	03/11/2016	10.37	Call	Bond Future	8,588.4800	8.5885	9,471.9000	9.4719	10.286	0	0	0
2016/10/03	R248	03/11/2016	10.38	Put	Bond Future	67.9400	0.0679	31.4500	0.0315	(53.709)	0	0	0
2016/10/03	R248	02/02/2017	9.76	Put	Bond Future	2,370.8700	2.3709	2,014.8100	2.0148	(15.018)	0	0	0
2016/10/03	R248	02/02/2017	9.78	Put	Bond Future	2,305.9900	2.3060	1,956.7900	1.9568	(15.143)	0	0	0
2016/10/03	R248	02/02/2017			Bond Future	9.4338	97.0229	9.3349	97.9599	(1.048)	0.0000	0.0000	0
2016/10/03	R248	02/02/2017	9.77	Put	Bond Future	2,338.2400	2.3382	1,985.6200	1.9856	(15.081)	0	0	0
2016/10/03	R248	02/02/2017	9.76	Call	Bond Future	5,348.9900	5.3490	5,929.9700	5.9300	10.861	0	0	0
2016/10/03	R248	02/02/2017	9.77	Call	Bond Future	5,404.9800	5.4050	5,989.4000	5.9894	10.813	0	0	0
2016/10/03	R248	02/02/2017	9.78	Call	Bond Future	5,461.1900	5.4612	6,049.0300	6.0490	10.764	0	0	0
2016/10/03	R248	04/05/2017	9.66	Call	Bond Future	5,789.8600	5.7899	6,327.9300	6.3279	9.293	0	0	0
2016/10/03	R248	04/05/2017			Bond Future	9.4659	94.5156	9.3646	95.4695	(1.070)	0.0000	0.0000	0
2016/10/03	R248	04/05/2017	9.67	Call	Bond Future	5,840.8000	5.8408	6,381.6500	6.3816	9.260	0	0	0
2016/10/03	R248	04/05/2017	9.65	Put	Bond Future	4,048.7700	4.0488	3,630.1500	3.6301	(10.339)	0	0	0
2016/10/03	R248	04/05/2017	9.67	Put	Bond Future	3,969.8400	3.9698	3,556.7900	3.5568	(10.405)	0	0	0
2016/10/03	R248	04/05/2017	9.65	Call	Bond Future	5,739.3700	5.7394	6,274.6500	6.2747	9.326	0	0	0
2016/10/03	R248	04/05/2017	9.66	Put	Bond Future	4,009.0000	4.0090	3,593.1700	3.5932	(10.372)	0	0	0



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<b>Total</b>											<b>710878</b>	