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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/10/2016 TO 11/10/2016

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
2016/10/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/11	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	2025	03/11/2016			Bond Future	128.5917		128.5917	128.6056	128.6056	0.011	0.0000	0.0000	3,044
2016/10/11	2025	03/11/2016	129.21	Put	Bond Future	618.3500		0.6184	604.4300	0.6044	(2.251)	0	0	0
2016/10/11	2025	03/11/2016	129.23	Put	Bond Future	638.3500		0.6384	624.4300	0.6244	(2.181)	0	0	0
2016/10/11	2025	03/11/2016	129.21	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	2025	03/11/2016	129.22	Put	Bond Future	628.3500		0.6284	614.4300	0.6144	(2.215)	0	0	0
2016/10/11	2025	03/11/2016	129.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	2025	03/11/2016	129.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	2030	03/11/2016	9.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	2030	03/11/2016			Bond Future	9.0828		93.9119	9.3245	92.2014	2.661	0.0000	0.0000	26,853
2016/10/11	2030	03/11/2016	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	2030	03/11/2016	9.33	Call	Bond Future	1,749.0600		1.7491	38.4800	0.0385	(97.800)	0	0	0
2016/10/11	2030	03/11/2016	9.34	Call	Bond Future	1,818.8300		1.8188	108.2500	0.1082	(94.048)	0	0	0
2016/10/11	2030	03/11/2016	9.35	Call	Bond Future	1,888.5300		1.8885	177.9500	0.1780	(90.577)	0	0	0
2016/10/11	2030	03/11/2016	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	2030	02/02/2017	9.29	Put	Bond Future	0.0000		0.0000	579.0100	0.5790	100.000	0	0	0
2016/10/11	2030	02/02/2017			Bond Future	9.1239		91.7021	9.3737	89.9587	2.738	0.0000	0.0000	444
2016/10/11	2030	02/02/2017	9.31	Put	Bond Future	0.0000		0.0000	440.2000	0.4402	100.000	0	0	0
2016/10/11	2030	02/02/2017	9.29	Call	Bond Future	1,164.4300		1.1644	0.0000	0.0000	(100.000)	0	0	0
2016/10/11	2030	02/02/2017	9.30	Put	Bond Future	0.0000		0.0000	509.5700	0.5096	100.000	0	0	0
2016/10/11	2030	02/02/2017	9.30	Call	Bond Future	1,233.8700		1.2339	0.0000	0.0000	(100.000)	0	0	0
2016/10/11	2030	02/02/2017	9.31	Call	Bond Future	1,303.2400		1.3032	0.0000	0.0000	(100.000)	0	0	0
2016/10/11	2030	04/05/2017	9.33	Call	Bond Future	1,169.5300		1.1695	0.0000	0.0000	(100.000)	0	0	0
2016/10/11	2030	04/05/2017			Bond Future	9.1610		93.5229	9.4193	91.7436	2.821	0.0000	0.0000	0
2016/10/11	2030	04/05/2017	9.34	Call	Bond Future	1,238.0600		1.2381	0.0000	0.0000	(100.000)	0	0	0
2016/10/11	2030	04/05/2017	9.32	Put	Bond Future	0.0000		0.0000	678.3300	0.6783	100.000	0	0	0
2016/10/11	2030	04/05/2017	9.34	Put	Bond Future	0.0000		0.0000	541.2000	0.5412	100.000	0	0	0
2016/10/11	2030	04/05/2017	9.32	Call	Bond Future	1,100.9300		1.1009	0.0000	0.0000	(100.000)	0	0	0
2016/10/11	2030	04/05/2017	9.33	Put	Bond Future	0.0000		0.0000	609.7300	0.6097	100.000	0	0	0
2016/10/11	2032	03/11/2016			Bond Future	9.1835		93.2554	9.4250	91.4214	2.630	0.0000	0.0000	13,093
2016/10/11	2032	03/11/2016	10.28	Put	Bond Future	5.0300		0.0050	23.1400	0.0231	360.040	0	0	0
2016/10/11	2032	03/11/2016	10.30	Put	Bond Future	4.3400		0.0043	20.3500	0.0204	368.894	0	0	0
2016/10/11	2032	03/11/2016	10.29	Put	Bond Future	4.6700		0.0047	21.7000	0.0217	364.668	0	0	0
2016/10/11	2032	03/11/2016	10.30	Call	Bond Future	8,054.7600		8.0548	6,236.7800	6.2368	(22.570)	0	0	0
2016/10/11	2032	03/11/2016	10.28	Call	Bond Future	7,920.4600		7.9205	6,104.5800	6.1046	(22.926)	0	0	0
2016/10/11	2032	03/11/2016	10.29	Call	Bond Future	7,987.6300		7.9876	6,170.6700	6.1707	(22.747)	0	0	0
2016/10/11	2032	02/02/2017	9.53	Call	Bond Future	3,943.4900		3.9435	2,823.8800	2.8239	(28.391)	0	0	0
2016/10/11	2032	02/02/2017			Bond Future	9.2272		95.0390	9.4765	93.1696	2.702	0.0000	0.0000	0
2016/10/11	2032	02/02/2017	9.51	Call	Bond Future	3,850.0600		3.8501	2,746.4800	2.7465	(28.664)	0	0	0

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2016/10/11	2032	02/02/2017	9.52	Call	Bond Future	3,896.7500	3.8968	2,785.1400	2.7851	(28.527)	0	0	0
2016/10/11	2032	02/02/2017	9.51	Put	Bond Future	1,733.4800	1.7335	2,499.2400	2.4992	44.175	0	0	0
2016/10/11	2032	02/02/2017	9.53	Put	Bond Future	1,679.9000	1.6799	2,429.6300	2.4296	44.629	0	0	0
2016/10/11	2032	02/02/2017	9.52	Put	Bond Future	1,706.6200	1.7066	2,464.3500	2.4644	44.399	0	0	0
2016/10/11	2032	04/05/2017	9.45	Call	Bond Future	4,299.8600	4.2999	3,263.6200	3.2636	(24.099)	0	0	0
2016/10/11	2032	04/05/2017			Bond Future	9.2632	92.7654	9.5205	90.8578	2.778	0.0000	0.0000	0
2016/10/11	2032	04/05/2017	9.46	Call	Bond Future	4,342.0800	4.3421	3,299.5700	3.2996	(24.009)	0	0	0
2016/10/11	2032	04/05/2017	9.44	Put	Bond Future	2,941.2200	2.9412	3,818.8400	3.8188	29.839	0	0	0
2016/10/11	2032	04/05/2017	9.46	Put	Bond Future	2,877.9700	2.8780	3,743.0400	3.7430	30.058	0	0	0
2016/10/11	2032	04/05/2017	9.44	Call	Bond Future	4,258.1100	4.2581	3,228.1500	3.2281	(24.188)	0	0	0
2016/10/11	2032	04/05/2017	9.45	Put	Bond Future	2,909.3200	2.9093	3,780.6600	3.7807	29.950	0	0	0
2016/10/11	2033	03/11/2016			Bond Future	108.0007	108.0007	108.0126	108.0126	0.011	0.0000	0.0000	4,678
2016/10/11	2033	03/11/2016	109.16	Put	Bond Future	1,159.3200	1.1593	1,147.4400	1.1474	(1.025)	0	0	0
2016/10/11	2033	03/11/2016	109.17	Put	Bond Future	1,169.3200	1.1693	1,157.4400	1.1574	(1.016)	0	0	0
2016/10/11	2033	03/11/2016	109.18	Put	Bond Future	1,179.3200	1.1793	1,167.4400	1.1674	(1.007)	0	0	0
2016/10/11	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	2037	03/11/2016	10.35	Call	Bond Future	8,055.4700	8.0555	6,118.6800	6.1187	(24.043)	0	0	0
2016/10/11	2037	03/11/2016	10.36	Put	Bond Future	12.3300	0.0123	47.5500	0.0475	285.645	0	0	0
2016/10/11	2037	03/11/2016			Bond Future	9.3328	94.7724	9.5692	92.7984	2.533	0.0000	0.0000	36,770
2016/10/11	2037	03/11/2016	10.36	Call	Bond Future	8,128.1300	8.1281	6,189.4000	6.1894	(23.852)	0	0	0
2016/10/11	2037	03/11/2016	10.37	Call	Bond Future	8,200.7400	8.2007	6,260.1400	6.2601	(23.664)	0	0	0
2016/10/11	2037	03/11/2016	10.35	Put	Bond Future	13.1600	0.0132	50.3200	0.0503	282.371	0	0	0
2016/10/11	2037	03/11/2016	10.37	Put	Bond Future	11.5600	0.0116	44.9100	0.0449	288.495	0	0	0
2016/10/11	2037	02/02/2017	9.68	Put	Bond Future	1,960.2200	1.9602	2,762.8900	2.7629	40.948	0	0	0
2016/10/11	2037	02/02/2017			Bond Future	9.3744	92.3286	9.6179	90.3167	2.597	0.0000	0.0000	0
2016/10/11	2037	02/02/2017	9.67	Put	Bond Future	1,990.0400	1.9900	2,800.9500	2.8010	40.748	0	0	0
2016/10/11	2037	02/02/2017	9.68	Call	Bond Future	4,474.4100	4.4744	3,265.2100	3.2652	(27.025)	0	0	0
2016/10/11	2037	02/02/2017	9.66	Call	Bond Future	4,372.9800	4.3730	3,180.2800	3.1803	(27.274)	0	0	0
2016/10/11	2037	02/02/2017	9.67	Call	Bond Future	4,423.6700	4.4237	3,222.7100	3.2227	(27.148)	0	0	0
2016/10/11	2037	02/02/2017	9.66	Put	Bond Future	2,020.0300	2.0200	2,839.2000	2.8392	40.552	0	0	0
2016/10/11	2037	04/05/2017			Bond Future	9.4125	94.1618	9.6633	92.1088	2.664	0.0000	0.0000	0
2016/10/11	2037	04/05/2017	9.58	Put	Bond Future	3,394.7200	3.3947	4,338.8000	4.3388	27.810	0	0	0
2016/10/11	2037	04/05/2017	9.60	Put	Bond Future	3,323.6800	3.3237	4,254.6200	4.2546	28.009	0	0	0
2016/10/11	2037	04/05/2017	9.59	Put	Bond Future	3,359.0500	3.3590	4,296.5400	4.2965	27.909	0	0	0
2016/10/11	2037	04/05/2017	9.60	Call	Bond Future	4,865.7100	4.8657	3,743.6400	3.7436	(23.061)	0	0	0
2016/10/11	2037	04/05/2017	9.58	Call	Bond Future	4,774.2300	4.7742	3,665.3000	3.6653	(23.227)	0	0	0
2016/10/11	2037	04/05/2017	9.59	Call	Bond Future	4,819.8800	4.8199	3,704.3600	3.7044	(23.144)	0	0	0
2016/10/11	2038	03/11/2016	136.32	Call	Bond Future	384.1000	0.3841	0.0000	0.0000	(100.000)	0	0	0
2016/10/11	2038	03/11/2016			Bond Future	136.7041	136.7041	136.0245	136.0245	(0.497)	0.0000	0.0000	20,563
2016/10/11	2038	03/11/2016	136.33	Call	Bond Future	374.1000	0.3741	0.0000	0.0000	(100.000)	0	0	0
2016/10/11	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	285.5000	0.2855	100.000	0	0	0
2016/10/11	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	305.5000	0.3055	100.000	0	0	0
2016/10/11	2038	03/11/2016	136.31	Call	Bond Future	394.1000	0.3941	0.0000	0.0000	(100.000)	0	0	0

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2016/10/11	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	295.5000	0.2955	100.000	0	0	0
2016/10/11	2040	03/11/2016			Bond Future	9.3777	98.8712	9.6091	96.7972	2.467	0.0000	0.0000	4,623
2016/10/11	2040	03/11/2016	9.69	Put	Bond Future	524.1400	0.5241	1,153.9600	1.1540	120.163	0	0	0
2016/10/11	2040	03/11/2016	9.71	Put	Bond Future	485.0000	0.4850	1,082.2200	1.0822	123.138	0	0	0
2016/10/11	2040	03/11/2016	9.70	Put	Bond Future	504.2600	0.5043	1,117.6700	1.1177	121.646	0	0	0
2016/10/11	2040	03/11/2016	9.71	Call	Bond Future	3,440.8400	3.4408	1,964.1100	1.9641	(42.918)	0	0	0
2016/10/11	2040	03/11/2016	9.69	Call	Bond Future	3,306.2700	3.3063	1,862.1400	1.8621	(43.679)	0	0	0
2016/10/11	2040	03/11/2016	9.70	Call	Bond Future	3,373.3100	3.3733	1,912.7700	1.9128	(43.297)	0	0	0
2016/10/11	2040	02/02/2017	9.58	Call	Bond Future	4,064.7500	4.0648	2,918.9200	2.9189	(28.189)	0	0	0
2016/10/11	2040	02/02/2017			Bond Future	9.4193	96.2555	9.6575	94.1416	2.528	0.0000	0.0000	0
2016/10/11	2040	02/02/2017	9.59	Call	Bond Future	4,115.4600	4.1155	2,960.6300	2.9606	(28.061)	0	0	0
2016/10/11	2040	02/02/2017	9.60	Call	Bond Future	4,166.4600	4.1665	3,002.6500	3.0026	(27.933)	0	0	0
2016/10/11	2040	02/02/2017	9.58	Put	Bond Future	2,630.0100	2.6300	3,598.0800	3.5981	36.809	0	0	0
2016/10/11	2040	02/02/2017	9.60	Put	Bond Future	2,555.5900	2.5556	3,505.6800	3.5057	37.177	0	0	0
2016/10/11	2040	02/02/2017	9.59	Put	Bond Future	2,592.5900	2.5926	3,551.6600	3.5517	36.993	0	0	0
2016/10/11	2040	04/05/2017			Bond Future	9.4574	98.1667	9.7025	96.0097	2.593	0.0000	0.0000	0
2016/10/11	2040	04/05/2017	9.62	Put	Bond Future	3,757.1500	3.7571	4,748.1700	4.7482	26.377	0	0	0
2016/10/11	2040	04/05/2017	9.64	Put	Bond Future	3,680.3200	3.6803	4,657.8000	4.6578	26.560	0	0	0
2016/10/11	2040	04/05/2017	9.62	Call	Bond Future	5,196.9500	5.1970	4,030.9500	4.0310	(22.436)	0	0	0
2016/10/11	2040	04/05/2017	9.63	Put	Bond Future	3,718.4200	3.7184	4,702.6700	4.7027	26.470	0	0	0
2016/10/11	2040	04/05/2017	9.63	Call	Bond Future	5,245.5900	5.2456	4,072.8200	4.0728	(22.357)	0	0	0
2016/10/11	2040	04/05/2017	9.64	Call	Bond Future	5,294.7300	5.2947	4,115.1900	4.1152	(22.278)	0	0	0
2016/10/11	2044	03/11/2016			Bond Future	9.3974	96.0292	9.6287	93.9316	2.462	0.0000	0.0000	18,511
2016/10/11	2044	03/11/2016	10.42	Call	Bond Future	8,714.2000	8.7142	6,659.3000	6.6593	(23.581)	0	0	0
2016/10/11	2044	03/11/2016	10.41	Put	Bond Future	17.7600	0.0178	62.6500	0.0626	252.759	0	0	0
2016/10/11	2044	03/11/2016	10.43	Put	Bond Future	15.8300	0.0158	56.5400	0.0565	257.170	0	0	0
2016/10/11	2044	03/11/2016	10.42	Put	Bond Future	16.7700	0.0168	59.5400	0.0595	255.039	0	0	0
2016/10/11	2044	03/11/2016	10.43	Call	Bond Future	8,791.3500	8.7913	6,734.3900	6.7344	(23.398)	0	0	0
2016/10/11	2044	03/11/2016	10.41	Call	Bond Future	8,636.9800	8.6370	6,584.2000	6.5842	(23.767)	0	0	0
2016/10/11	2044	02/02/2017			Bond Future	9.4377	93.4844	9.6756	91.3464	2.521	0.0000	0.0000	0
2016/10/11	2044	02/02/2017	9.77	Call	Bond Future	5,057.5900	5.0576	3,746.3200	3.7463	(25.927)	0	0	0
2016/10/11	2044	02/02/2017	9.76	Put	Bond Future	2,125.7900	2.1258	2,960.9900	2.9610	39.289	0	0	0
2016/10/11	2044	02/02/2017	9.78	Put	Bond Future	2,063.4900	2.0635	2,881.7900	2.8818	39.656	0	0	0
2016/10/11	2044	02/02/2017	9.77	Put	Bond Future	2,094.5500	2.0946	2,921.2800	2.9213	39.471	0	0	0
2016/10/11	2044	02/02/2017	9.78	Call	Bond Future	5,113.1900	5.1132	3,793.4900	3.7935	(25.810)	0	0	0
2016/10/11	2044	02/02/2017	9.76	Call	Bond Future	5,002.0300	5.0020	3,699.2300	3.6992	(26.045)	0	0	0
2016/10/11	2044	04/05/2017			Bond Future	9.4745	95.3406	9.7193	93.1590	2.584	0.0000	0.0000	0
2016/10/11	2044	04/05/2017	9.67	Call	Bond Future	5,466.4600	5.4665	4,262.3100	4.2623	(22.028)	0	0	0
2016/10/11	2044	04/05/2017	9.66	Put	Bond Future	3,755.7800	3.7558	4,739.9500	4.7400	26.204	0	0	0
2016/10/11	2044	04/05/2017	9.68	Put	Bond Future	3,679.0300	3.6790	4,649.7200	4.6497	26.384	0	0	0
2016/10/11	2044	04/05/2017	9.67	Put	Bond Future	3,717.3800	3.7174	4,694.8000	4.6948	26.293	0	0	0
2016/10/11	2044	04/05/2017	9.68	Call	Bond Future	5,516.0900	5.5161	4,305.2100	4.3052	(21.952)	0	0	0
2016/10/11	2044	04/05/2017	9.66	Call	Bond Future	5,416.7500	5.4167	4,219.3500	4.2194	(22.106)	0	0	0
2016/10/11	2046	03/11/2016	137.07	Put	Bond Future	2,773.6800	2.7737	2,758.8400	2.7588	(0.535)	0	0	0
2016/10/11	2046	03/11/2016			Bond Future	134.2963	134.2963	134.3112	134.3112	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
2016/10/11	2046	03/11/2016	137.09	Put	Bond Future	2,793.6800	2.7937	2,778.8400	2.7788	(0.531)	0	0	0
2016/10/11	2046	03/11/2016	137.08	Put	Bond Future	2,783.6800	2.7837	2,768.8400	2.7688	(0.533)	0	0	0
2016/10/11	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	2050	03/11/2016	149.52	Put	Bond Future	5,496.9900	5.4970	5,481.1200	5.4811	(0.289)	0	0	0
2016/10/11	2050	03/11/2016			Bond Future	144.0230	144.0230	144.0389	144.0389	0.011	0.0000	0.0000	21,628
2016/10/11	2050	03/11/2016	149.54	Put	Bond Future	5,516.9900	5.5170	5,501.1200	5.5011	(0.288)	0	0	0
2016/10/11	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	2050	03/11/2016	149.53	Put	Bond Future	5,506.9900	5.5070	5,491.1200	5.4911	(0.288)	0	0	0
2016/10/11	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	AL37	03/11/2016			Index Future	506.1370	506.1370	502.4930	502.4930	(0.720)	0.0000	0.0000	9
2016/10/11	AL37	02/02/2017			Index Future	515.8150	515.8150	512.1000	512.1000	(0.720)	0.0000	0.0000	0
2016/10/11	AL7T	03/11/2016			Index Future	587.2420	587.2420	578.6800	578.6800	(1.458)	0.0000	0.0000	2
2016/10/11	AL7T	02/02/2017			Index Future	598.4710	598.4710	589.7440	589.7440	(1.458)	0.0000	0.0000	0
2016/10/11	ALBI	03/11/2016			Index Future	535.8270	535.8270	526.9100	526.9100	(1.664)	0.0000	0.0000	604
2016/10/11	ALBI	02/02/2017			Index Future	546.0730	546.0730	536.9840	536.9840	(1.664)	0.0000	0.0000	19
2016/10/11	ALBI	04/05/2017			Index Future	556.9080	556.9080	547.6320	547.6320	(1.666)	0.0000	0.0000	0
2016/10/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	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
2016/10/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/10/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/11	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	EL28	03/11/2016			Bond Future	129.9364	129.9364	129.8880	129.8880	(0.037)	0.0000	0.0000	0
2016/10/11	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	EL28	03/11/2016	132.15	Put	Bond Future	2,213.6300	2.2136	2,262.0000	2.2620	2.185	0	0	0
2016/10/11	EL28	03/11/2016	132.17	Put	Bond Future	2,233.6300	2.2336	2,282.0000	2.2820	2.166	0	0	0
2016/10/11	EL28	03/11/2016	132.16	Put	Bond Future	2,223.6300	2.2236	2,272.0000	2.2720	2.175	0	0	0
2016/10/11	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	EL28	02/02/2017			Bond Future	132.4296	132.4296	132.3800	132.3800	(0.037)	0.0000	0.0000	0
2016/10/11	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	EL28	02/02/2017	135.10	Put	Bond Future	2,670.3900	2.6704	2,720.0400	2.7200	1.859	0	0	0
2016/10/11	EL28	02/02/2017	135.12	Put	Bond Future	2,690.3900	2.6904	2,740.0400	2.7400	1.845	0	0	0
2016/10/11	EL28	02/02/2017	135.11	Put	Bond Future	2,680.3900	2.6804	2,730.0400	2.7300	1.852	0	0	0
2016/10/11	EL28	04/05/2017			Bond Future	133.3841	133.3841	133.3318	133.3318	(0.039)	0.0000	0.0000	0
2016/10/11	EL28	04/05/2017	137.90	Put	Bond Future	4,515.9200	4.5159	4,568.1700	4.5682	1.157	0	0	0
2016/10/11	EL28	04/05/2017	137.92	Put	Bond Future	4,535.9200	4.5359	4,588.1700	4.5882	1.152	0	0	0
2016/10/11	EL28	04/05/2017	137.91	Put	Bond Future	4,525.9200	4.5259	4,578.1700	4.5782	1.154	0	0	0
2016/10/11	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	ES33	03/11/2016			Bond Future	10.2222	79.4324	10.4484	77.9527	2.213	0.0000	0.0000	8,789
2016/10/11	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	ES33	03/11/2016	11.31	Call	Bond Future	6,745.9000	6.7459	5,266.1200	5.2661	(21.936)	0	0	0
2016/10/11	ES33	03/11/2016	11.29	Call	Bond Future	6,629.9900	6.6300	5,150.2100	5.1502	(22.319)	0	0	0
2016/10/11	ES33	03/11/2016	11.30	Call	Bond Future	6,687.9800	6.6880	5,208.2000	5.2082	(22.126)	0	0	0
2016/10/11	ES33	02/02/2017			Bond Future	10.2977	80.9516	10.5314	79.4433	2.270	0.0000	0.0000	0
2016/10/11	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	ES33	02/02/2017	10.59	Call	Bond Future	1,879.4400	1.8794	371.1400	0.3711	(80.253)	0	0	0
2016/10/11	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	ES33	02/02/2017	10.60	Call	Bond Future	1,942.5300	1.9425	434.2300	0.4342	(77.646)	0	0	0
2016/10/11	ES33	02/02/2017	10.61	Call	Bond Future	2,005.5400	2.0055	497.2400	0.4972	(75.207)	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
2016/10/11	ES33	04/05/2017			Bond Future	10.3639	78.7637	10.6054	77.2245	2.330	0.0000	0.0000	0
2016/10/11	ES33	04/05/2017	10.55	Call	Bond Future	1,190.2800	1.1903	0.0000	0.0000	(100.000)	0	0	0
2016/10/11	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	412.1500	0.4122	100.000	0	0	0
2016/10/11	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	285.7200	0.2857	100.000	0	0	0
2016/10/11	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	348.9000	0.3489	100.000	0	0	0
2016/10/11	ES33	04/05/2017	10.56	Call	Bond Future	1,253.4600	1.2535	0.0000	0.0000	(100.000)	0	0	0
2016/10/11	ES33	04/05/2017	10.54	Call	Bond Future	1,127.0300	1.1270	0.0000	0.0000	(100.000)	0	0	0
2016/10/11	ES42	03/11/2016			Bond Future	10.3355	83.9251	10.5617	82.2193	2.188	0.0000	0.0000	8,777
2016/10/11	ES42	02/02/2017			Bond Future	10.4058	85.5302	10.6392	83.7916	2.243	0.0000	0.0000	0
2016/10/11	ES42	04/05/2017			Bond Future	10.4714	82.9647	10.7125	81.1906	2.303	0.0000	0.0000	0
2016/10/11	GOVI	03/11/2016	476.11	Call	GOVI	573,260.0000	57.3260	490,890.0000	49.0890	(14.369)	0	0	0
2016/10/11	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	GOVI	03/11/2016			GOVI	533.4360	533.4360	525.1990	525.1990	(1.544)	0.0000	0.0000	414
2016/10/11	GOVI	03/11/2016	476.12	Call	GOVI	573,160.0000	57.3160	490,790.0000	49.0790	(14.371)	0	0	0
2016/10/11	GOVI	03/11/2016	476.13	Call	GOVI	573,060.0000	57.3060	490,690.0000	49.0690	(14.374)	0	0	0
2016/10/11	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	GOVI	02/02/2017	533.34	Call	GOVI	102,960.0000	10.2960	19,010.0000	1.9010	(81.537)	0	0	0
2016/10/11	GOVI	02/02/2017			GOVI	543.6360	543.6360	535.2410	535.2410	(1.544)	0.0000	0.0000	27
2016/10/11	GOVI	02/02/2017	533.32	Call	GOVI	103,160.0000	10.3160	19,210.0000	1.9210	(81.378)	0	0	0
2016/10/11	GOVI	02/02/2017	533.33	Call	GOVI	103,060.0000	10.3060	19,110.0000	1.9110	(81.457)	0	0	0
2016/10/11	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	GOVI	04/05/2017			GOVI	554.4230	554.4230	545.8540	545.8540	(1.546)	0.0000	0.0000	0
2016/10/11	GOVI	04/05/2017	262.19	Call	GOVI	2,922,330.0000	292.2330	2,836,640.0000	283.6640	(2.932)	0	0	0
2016/10/11	GOVI	04/05/2017	262.20	Call	GOVI	2,922,230.0000	292.2230	2,836,540.0000	283.6540	(2.932)	0	0	0
2016/10/11	GOVI	04/05/2017	262.18	Call	GOVI	2,922,430.0000	292.2430	2,836,740.0000	283.6740	(2.932)	0	0	0
2016/10/11	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/10/11	IGOV	03/11/2016			Index Future	250.1080	250.1080	250.0020	250.0020	(0.042)	0.0000	0.0000	1,021
2016/10/11	IGOV	02/02/2017			Index Future	254.9060	254.9060	254.7970	254.7970	(0.043)	0.0000	0.0000	57
2016/10/11	IGOV	04/05/2017			Index Future	259.9790	259.9790	259.8650	259.8650	(0.044)	0.0000	0.0000	0
2016/10/11	ILBI	03/11/2016			Index Future	677.9070	677.9070	677.6310	677.6310	(0.041)	0.0000	0.0000	0
2016/10/11	ILBI	02/02/2017			Index Future	691.0350	691.0350	690.7520	690.7520	(0.041)	0.0000	0.0000	155
2016/10/11	IS01	19/12/2016			Interest Rate Swap	100.0686	100.0686	100.0686	100.0686	0.000	0.0000	0.0000	0
2016/10/11	IS01	16/03/2017			Interest Rate Swap	100.0146	100.0146	100.0293	100.0293	0.015	0.0000	0.0000	0
2016/10/11	IS01	15/06/2017			Interest Rate Swap	99.6479	99.6479	99.6855	99.6855	0.038	0.0000	0.0000	0
2016/10/11	IS01	21/09/2017			Interest Rate Swap	99.6994	99.6994	99.7735	99.7735	0.074	0.0000	0.0000	0
2016/10/11	IS01	21/12/2017			Interest Rate Swap	99.9741	99.9741	100.0836	100.0836	0.110	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
2016/10/11	IS02	18/12/2017			Interest Rate Swap	100.0017	100.0017	100.1091	100.1091	0.107	0.0000	0.0000	0
2016/10/11	IS02	16/03/2018			Interest Rate Swap	99.2917	99.2917	99.4450	99.4450	0.154	0.0000	0.0000	0
2016/10/11	IS02	15/06/2018			Interest Rate Swap	98.9597	98.9597	99.1631	99.1631	0.206	0.0000	0.0000	0
2016/10/11	IS02	21/09/2018			Interest Rate Swap	99.0248	99.0248	99.2794	99.2794	0.257	0.0000	0.0000	0
2016/10/11	IS02	21/12/2018			Interest Rate Swap	99.5300	99.5300	99.8300	99.8300	0.301	0.0000	0.0000	0
2016/10/11	IS05	17/12/2020			Interest Rate Swap	97.9074	97.9074	98.4983	98.4983	0.604	0.0000	0.0000	0
2016/10/11	IS05	16/03/2021			Interest Rate Swap	97.2385	97.2385	97.8727	97.8727	0.652	0.0000	0.0000	0
2016/10/11	IS05	15/06/2021			Interest Rate Swap	96.5359	96.5359	97.2149	97.2149	0.703	0.0000	0.0000	0
2016/10/11	IS05	21/09/2021			Interest Rate Swap	96.8010	96.8010	97.5197	97.5197	0.742	0.0000	0.0000	0
2016/10/11	IS05	21/12/2021			Interest Rate Swap	99.0356	99.0356	99.7750	99.7750	0.747	0.0000	0.0000	50
2016/10/11	IS10	17/12/2025			Interest Rate Swap	97.7108	97.7108	98.8918	98.8918	1.209	0.0000	0.0000	0
2016/10/11	IS10	16/03/2026			Interest Rate Swap	94.7852	94.7852	96.0143	96.0143	1.297	0.0000	0.0000	0
2016/10/11	IS10	15/06/2026			Interest Rate Swap	93.5531	93.5531	94.8201	94.8201	1.354	0.0000	0.0000	0
2016/10/11	IS10	21/09/2026			Interest Rate Swap	95.6421	95.6421	96.9210	96.9210	1.337	0.0000	0.0000	0
2016/10/11	IS10	21/12/2026			Interest Rate Swap	99.3040	99.3040	100.5745	100.5745	1.279	0.0000	0.0000	0
2016/10/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/10/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/10/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/10/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/10/11	JBAF	19/10/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/10/11	JBAF	16/11/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/10/11	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	10,000
2016/10/11	JBAF	18/01/2017			Jibar Tradeable Future	7.4300	92.5700	7.4400	92.5600	0.135	0.0000	0.0000	0
2016/10/11	JBAF	15/02/2017			Jibar Tradeable Future	7.4600	92.5400	7.4700	92.5300	0.134	0.0000	0.0000	0
2016/10/11	JBAF	15/03/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	1,000
2016/10/11	JBAF	21/06/2017			Jibar Tradeable Future	7.4800	92.5200	7.5100	92.4900	0.401	0.0000	0.0000	0
2016/10/11	JBAF	20/09/2017			Jibar Tradeable Future	7.4800	92.5200	7.5100	92.4900	0.401	0.0000	0.0000	0
2016/10/11	JBAF	20/12/2017			Jibar Tradeable Future	7.4800	92.5200	7.5000	92.5000	0.267	0.0000	0.0000	0
2016/10/11	JBAF	20/03/2018			Jibar Tradeable Future	7.4700	92.5300	7.5000	92.5000	0.402	0.0000	0.0000	0
2016/10/11	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/10/11	JBAF	19/09/2018			Jibar Tradeable Future	7.4700	92.5300	7.5000	92.5000	0.402	0.0000	0.0000	0
2016/10/11	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/10/11	R023	03/11/2016	9.73	Put	Bond Future	0.0800	0.0001	0.4500	0.0005	462.500	0	0	0
2016/10/11	R023	03/11/2016			Bond Future	8.3825	98.4076	8.5747	97.5029	2.293	0.0000	0.0000	14,675
2016/10/11	R023	03/11/2016	9.75	Put	Bond Future	0.0700	0.0001	0.3700	0.0004	428.571	0	0	0
2016/10/11	R023	03/11/2016	9.73	Call	Bond Future	6,127.3000	6.1273	5,222.9800	5.2230	(14.759)	0	0	0
2016/10/11	R023	03/11/2016	9.74	Put	Bond Future	0.0800	0.0001	0.4100	0.0004	412.500	0	0	0
2016/10/11	R023	03/11/2016	9.74	Call	Bond Future	6,170.9400	6.1709	5,266.5800	5.2666	(14.655)	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
2016/10/11	R023	03/11/2016	9.75	Call	Bond Future	6,214.5400	6.2145	5,310.1500	5.3101	(14.553)	0	0	0
2016/10/11	R023	02/02/2017	8.85	Call	Bond Future	2,645.0100	2.6450	2,027.2700	2.0273	(23.355)	0	0	0
2016/10/11	R023	02/02/2017			Bond Future	8.4196	100.2897	8.6222	99.3675	2.405	0.0000	0.0000	0
2016/10/11	R023	02/02/2017	8.86	Call	Bond Future	2,676.8900	2.6769	2,055.1500	2.0551	(23.226)	0	0	0
2016/10/11	R023	02/02/2017	8.84	Put	Bond Future	711.1900	0.7112	1,019.7100	1.0197	43.381	0	0	0
2016/10/11	R023	02/02/2017	8.86	Put	Bond Future	685.4700	0.6855	985.9600	0.9860	43.837	0	0	0
2016/10/11	R023	02/02/2017	8.84	Call	Bond Future	2,613.2800	2.6133	1,999.5700	1.9996	(23.484)	0	0	0
2016/10/11	R023	02/02/2017	8.85	Put	Bond Future	698.2400	0.6982	1,002.7300	1.0027	43.608	0	0	0
2016/10/11	R023	04/05/2017	8.61	Call	Bond Future	2,287.2600	2.2873	1,779.9100	1.7799	(22.182)	0	0	0
2016/10/11	R023	04/05/2017			Bond Future	8.4379	98.3465	8.6516	97.4047	2.532	0.0000	0.0000	0
2016/10/11	R023	04/05/2017	8.59	Call	Bond Future	2,237.1200	2.2371	1,736.7600	1.7368	(22.366)	0	0	0
2016/10/11	R023	04/05/2017	8.60	Call	Bond Future	2,262.1200	2.2621	1,758.2600	1.7583	(22.274)	0	0	0
2016/10/11	R023	04/05/2017	8.59	Put	Bond Future	1,565.7600	1.5658	2,007.1400	2.0071	28.190	0	0	0
2016/10/11	R023	04/05/2017	8.61	Put	Bond Future	1,528.0200	1.5280	1,962.4100	1.9624	28.428	0	0	0
2016/10/11	R023	04/05/2017	8.60	Put	Bond Future	1,546.8100	1.5468	1,984.6900	1.9847	28.309	0	0	0
2016/10/11	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	R035	03/11/2016			Bond Future	9.2740	98.1839	9.5054	96.2466	2.495	0.0000	0.0000	4,822
2016/10/11	R035	03/11/2016	9.59	Call	Bond Future	2,630.7400	2.6307	693.4300	0.6934	(73.641)	0	0	0
2016/10/11	R035	03/11/2016	9.57	Call	Bond Future	2,467.5100	2.4675	530.2000	0.5302	(78.513)	0	0	0
2016/10/11	R035	03/11/2016	9.58	Call	Bond Future	2,549.1800	2.5492	611.8700	0.6119	(75.997)	0	0	0
2016/10/11	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	R035	02/02/2017			Bond Future	9.3197	100.0617	9.5584	98.0871	2.561	0.0000	0.0000	0
2016/10/11	R035	02/02/2017	9.51	Call	Bond Future	1,579.5600	1.5796	0.0000	0.0000	(100.000)	0	0	0
2016/10/11	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	477.0300	0.4770	100.000	0	0	0
2016/10/11	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	395.0200	0.3950	100.000	0	0	0
2016/10/11	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	313.1100	0.3131	100.000	0	0	0
2016/10/11	R035	02/02/2017	9.52	Call	Bond Future	1,661.4700	1.6615	0.0000	0.0000	(100.000)	0	0	0
2016/10/11	R035	02/02/2017	9.50	Call	Bond Future	1,497.5500	1.4975	0.0000	0.0000	(100.000)	0	0	0
2016/10/11	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	409.7000	0.4097	100.000	0	0	0
2016/10/11	R035	04/05/2017			Bond Future	9.3547	97.5430	9.6007	95.5280	2.629	0.0000	0.0000	0
2016/10/11	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	490.8900	0.4909	100.000	0	0	0
2016/10/11	R035	04/05/2017	9.55	Call	Bond Future	1,605.2500	1.6053	0.0000	0.0000	(100.000)	0	0	0
2016/10/11	R035	04/05/2017	9.53	Call	Bond Future	1,442.7600	1.4428	0.0000	0.0000	(100.000)	0	0	0
2016/10/11	R035	04/05/2017	9.54	Call	Bond Future	1,524.0600	1.5241	0.0000	0.0000	(100.000)	0	0	0
2016/10/11	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	572.1900	0.5722	100.000	0	0	0
2016/10/11	R186	03/11/2016	8.82	Put	Bond Future	676.8000	0.6768	1,480.9800	1.4810	118.821	0	0	150
2016/10/11	R186	03/11/2016	9.40	Put	Bond Future	37.6800	0.0377	141.0700	0.1411	274.390	0	0	0
2016/10/11	R186	03/11/2016			Bond Future	8.6971	115.9654	8.9343	114.2829	2.727	0.0000	0.0000	87,136
2016/10/11	R186	03/11/2016	8.30	Put	Bond Future	3,078.2300	3.0782	4,616.7300	4.6167	49.980	0	0	0
2016/10/11	R186	03/11/2016	8.52	Put	Bond Future	1,814.9900	1.8150	3,120.3200	3.1203	71.919	0	0	150
2016/10/11	R186	03/11/2016	8.95	Put	Bond Future	397.6800	0.3977	977.7800	0.9778	145.871	0	0	0
2016/10/11	R186	03/11/2016	9.20	Put	Bond Future	118.7100	0.1187	368.3600	0.3684	210.302	0	0	0
2016/10/11	R186	03/11/2016	8.97	Put	Bond Future	364.2600	0.3643	912.2200	0.9122	150.431	0	0	0
2016/10/11	R186	03/11/2016	8.96	Put	Bond Future	380.6300	0.3806	944.5500	0.9445	148.154	0	0	0
2016/10/11	R186	03/11/2016	9.10	Call	Bond Future	3,036.4700	3.0365	1,715.9500	1.7159	(43.489)	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
2016/10/11	R186	03/11/2016	9.66	Call	Bond Future	6,630.3900	6.6304	4,973.0000	4.9730	(24.997)	0	0	0
2016/10/11	R186	03/11/2016	8.30	Call	Bond Future	182.0100	0.1820	38.0000	0.0380	(79.122)	0	0	150
2016/10/11	R186	03/11/2016	8.90	Call	Bond Future	1,933.2700	1.9333	914.3700	0.9144	(52.703)	0	0	0
2016/10/11	R186	03/11/2016	8.97	Call	Bond Future	2,297.3100	2.2973	1,162.7600	1.1628	(49.386)	0	0	0
2016/10/11	R186	03/11/2016	9.71	Call	Bond Future	6,957.6000	6.9576	5,293.6000	5.2936	(23.916)	0	0	0
2016/10/11	R186	03/11/2016	8.52	Call	Bond Future	535.4600	0.5355	158.2800	0.1583	(70.440)	0	0	0
2016/10/11	R186	03/11/2016	8.82	Call	Bond Future	1,552.8300	1.5528	674.5000	0.6745	(56.563)	0	0	0
2016/10/11	R186	03/11/2016	8.95	Call	Bond Future	2,190.5800	2.1906	1,088.1700	1.0882	(50.325)	0	0	0
2016/10/11	R186	03/11/2016	9.20	Call	Bond Future	3,646.2600	3.6463	2,213.4000	2.2134	(39.297)	0	0	1,425
2016/10/11	R186	03/11/2016	8.90	Put	Bond Future	491.8000	0.4918	1,155.4100	1.1554	134.935	0	0	5,092
2016/10/11	R186	03/11/2016	9.40	Call	Bond Future	4,926.3700	4.9264	3,347.2500	3.3473	(32.054)	0	0	1,425
2016/10/11	R186	03/11/2016	9.66	Put	Bond Future	6.7200	0.0067	31.8400	0.0318	373.810	0	0	0
2016/10/11	R186	03/11/2016	9.71	Put	Bond Future	4.6800	0.0047	23.1900	0.0232	395.513	0	0	0
2016/10/11	R186	03/11/2016	8.96	Call	Bond Future	2,243.6400	2.2436	1,125.0500	1.1250	(49.856)	0	0	0
2016/10/11	R186	03/11/2016	9.10	Put	Bond Future	198.3100	0.1983	560.3000	0.5603	182.537	0	0	108
2016/10/11	R186	02/02/2017	8.81	Put	Bond Future	2,031.8900	2.0319	2,901.8900	2.9019	42.817	0	0	0
2016/10/11	R186	02/02/2017	9.40	Call	Bond Future	5,272.7900	5.2728	3,986.7100	3.9867	(24.391)	0	0	0
2016/10/11	R186	02/02/2017	8.00	Put	Bond Future	5,862.9000	5.8629	7,324.9100	7.3249	24.937	0	0	0
2016/10/11	R186	02/02/2017			Bond Future	8.7346	112.8805	8.9814	111.1655	2.825	0.0000	0.0000	2,681
2016/10/11	R186	02/02/2017	8.43	Put	Bond Future	3,523.9400	3.5239	4,704.9500	4.7050	33.514	0	0	0
2016/10/11	R186	02/02/2017	8.80	Put	Bond Future	2,063.6100	2.0636	2,942.0000	2.9420	42.566	0	0	0
2016/10/11	R186	02/02/2017	8.90	Put	Bond Future	1,762.5700	1.7626	2,557.7400	2.5577	45.114	0	0	750
2016/10/11	R186	02/02/2017	9.50	Call	Bond Future	5,805.0100	5.8050	4,460.4000	4.4604	(23.163)	0	0	0
2016/10/11	R186	02/02/2017	8.87	Call	Bond Future	2,794.4700	2.7945	1,899.4100	1.8994	(32.030)	0	0	0
2016/10/11	R186	02/02/2017	8.60	Call	Bond Future	1,835.7300	1.8357	1,166.0700	1.1661	(36.479)	0	0	7,000
2016/10/11	R186	02/02/2017	8.81	Call	Bond Future	2,559.5500	2.5596	1,714.5300	1.7145	(33.014)	0	0	0
2016/10/11	R186	02/02/2017	8.00	Call	Bond Future	539.1100	0.5391	286.1000	0.2861	(46.931)	0	0	7,000
2016/10/11	R186	02/02/2017	8.37	Call	Bond Future	1,209.2500	1.2092	720.6200	0.7206	(40.408)	0	0	500
2016/10/11	R186	02/02/2017	8.79	Call	Bond Future	2,483.6600	2.4837	1,655.4200	1.6554	(33.348)	0	0	0
2016/10/11	R186	02/02/2017	8.87	Put	Bond Future	1,849.1600	1.8492	2,669.1200	2.6691	44.342	0	0	500
2016/10/11	R186	02/02/2017	8.43	Call	Bond Future	1,356.5900	1.3566	822.5800	0.8226	(39.364)	0	0	750
2016/10/11	R186	02/02/2017	8.80	Call	Bond Future	2,521.4500	2.5215	1,684.8200	1.6848	(33.181)	0	0	0
2016/10/11	R186	02/02/2017	8.90	Call	Bond Future	2,915.9200	2.9159	1,996.0700	1.9961	(31.546)	0	0	0
2016/10/11	R186	02/02/2017	9.50	Put	Bond Future	599.6400	0.5996	970.0500	0.9700	61.772	0	0	13,500
2016/10/11	R186	02/02/2017	9.40	Put	Bond Future	728.6300	0.7286	1,157.5700	1.1576	58.869	0	0	750
2016/10/11	R186	02/02/2017	8.60	Put	Bond Future	2,786.6800	2.7867	3,832.0400	3.8320	37.513	0	0	0
2016/10/11	R186	02/02/2017	8.37	Put	Bond Future	3,810.1300	3.8101	5,036.5200	5.0365	32.188	0	0	0
2016/10/11	R186	02/02/2017	8.79	Put	Bond Future	2,095.6900	2.0957	2,982.4700	2.9825	42.314	0	0	0
2016/10/11	R186	04/05/2017			Bond Future	8.7633	115.1213	9.0204	113.3709	2.933	0.0000	0.0000	0
2016/10/11	R186	04/05/2017	8.89	Put	Bond Future	2,640.4200	2.6404	3,485.8700	3.4859	32.020	0	0	0
2016/10/11	R186	04/05/2017	8.91	Put	Bond Future	2,581.2700	2.5813	3,414.2700	3.4143	32.271	0	0	0
2016/10/11	R186	04/05/2017	8.90	Put	Bond Future	2,610.7200	2.6107	3,449.9300	3.4499	32.145	0	0	0
2016/10/11	R186	04/05/2017	8.91	Call	Bond Future	3,584.5900	3.5846	2,667.2000	2.6672	(25.593)	0	0	0
2016/10/11	R186	04/05/2017	8.89	Call	Bond Future	3,507.6500	3.5076	2,602.7100	2.6027	(25.799)	0	0	0
2016/10/11	R186	04/05/2017	8.90	Call	Bond Future	3,546.0200	3.5460	2,634.8400	2.6348	(25.696)	0	0	0
2016/10/11	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	R197	03/11/2016	303.57	Put	Bond Future	380.3600	0.3804	347.8200	0.3478	(8.555)	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
2016/10/11	R197	03/11/2016			Bond Future	303.1896		303.1896	303.2222	0.011	0.0000	0.0000	875
2016/10/11	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	R197	03/11/2016	303.56	Put	Bond Future	370.3600	0.3704	337.8200	0.3378	(8.786)	0	0	0
2016/10/11	R197	03/11/2016	303.58	Put	Bond Future	390.3600	0.3904	357.8200	0.3578	(8.336)	0	0	0
2016/10/11	R202	03/11/2016	253.85	Put	Bond Future	3,592.7500	3.5927	3,565.3300	3.5653	(0.763)	0	0	0
2016/10/11	R202	03/11/2016			Bond Future	250.2572	250.2572	250.2847	250.2847	0.011	0.0000	0.0000	35,840
2016/10/11	R202	03/11/2016	253.87	Put	Bond Future	3,612.7500	3.6127	3,585.3300	3.5853	(0.759)	0	0	0
2016/10/11	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	R202	03/11/2016	253.86	Put	Bond Future	3,602.7500	3.6027	3,575.3300	3.5753	(0.761)	0	0	0
2016/10/11	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	R203	03/11/2016	8.86	Call	Bond Future	1,064.2800	1.0643	918.6700	0.9187	(13.682)	0	0	0
2016/10/11	R203	03/11/2016			Bond Future	7.5433	101.7867	7.7222	101.6411	2.371	0.0000	0.0000	23,644
2016/10/11	R203	03/11/2016	8.84	Call	Bond Future	1,048.2400	1.0482	902.6300	0.9026	(13.891)	0	0	0
2016/10/11	R203	03/11/2016	8.85	Call	Bond Future	1,056.2600	1.0563	910.6500	0.9106	(13.785)	0	0	0
2016/10/11	R203	03/11/2016	8.84	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2016/10/11	R203	03/11/2016	8.86	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2016/10/11	R203	03/11/2016	8.85	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2016/10/11	R203	02/02/2017	7.70	Call	Bond Future	218.9400	0.2189	135.8500	0.1359	(37.951)	0	0	0
2016/10/11	R203	02/02/2017	7.71	Put	Bond Future	91.8100	0.0918	156.4500	0.1564	70.406	0	0	0
2016/10/11	R203	02/02/2017			Bond Future	7.4841	103.7334	7.7409	103.5848	3.431	0.0000	0.0000	0
2016/10/11	R203	02/02/2017	7.71	Call	Bond Future	222.6100	0.2226	138.6000	0.1386	(37.739)	0	0	0
2016/10/11	R203	02/02/2017	7.72	Call	Bond Future	226.5300	0.2265	141.6300	0.1416	(37.478)	0	0	0
2016/10/11	R203	02/02/2017	7.70	Put	Bond Future	93.9200	0.0939	159.4800	0.1595	69.804	0	0	0
2016/10/11	R203	02/02/2017	7.72	Put	Bond Future	89.9400	0.0899	153.6900	0.1537	70.881	0	0	0
2016/10/11	R203	04/05/2017	6.91	Call	Bond Future	102.6600	0.1027	46.7000	0.0467	(54.510)	0	0	0
2016/10/11	R203	04/05/2017	6.92	Put	Bond Future	125.6700	0.1257	221.8600	0.2219	76.542	0	0	0
2016/10/11	R203	04/05/2017			Bond Future	6.9801	101.6181	7.4170	101.4652	6.259	0.0000	0.0000	0
2016/10/11	R203	04/05/2017	6.92	Call	Bond Future	104.6000	0.1046	47.9000	0.0479	(54.207)	0	0	0
2016/10/11	R203	04/05/2017	6.93	Call	Bond Future	106.2600	0.1063	48.8600	0.0489	(54.018)	0	0	0
2016/10/11	R203	04/05/2017	6.91	Put	Bond Future	127.2400	0.1272	224.1700	0.2242	76.179	0	0	0
2016/10/11	R203	04/05/2017	6.93	Put	Bond Future	123.8200	0.1238	219.3100	0.2193	77.120	0	0	0
2016/10/11	R204	03/11/2016			Bond Future	7.7353	103.5544	7.9112	103.2161	2.274	0.0000	0.0000	31,547
2016/10/11	R204	03/11/2016	9.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	R204	03/11/2016	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	R204	03/11/2016	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	R204	03/11/2016	9.22	Call	Bond Future	2,809.7800	2.8098	2,471.4800	2.4715	(12.040)	0	0	0
2016/10/11	R204	03/11/2016	9.21	Call	Bond Future	2,791.1900	2.7912	2,452.8900	2.4529	(12.120)	0	0	0
2016/10/11	R204	03/11/2016	9.23	Call	Bond Future	2,828.3600	2.8284	2,490.0600	2.4901	(11.961)	0	0	0
2016/10/11	R204	02/02/2017	8.28	Call	Bond Future	1,069.7400	1.0697	811.0400	0.8110	(24.183)	0	0	0
2016/10/11	R204	02/02/2017			Bond Future	7.7341	101.4947	7.9356	101.1497	2.606	0.0000	0.0000	0
2016/10/11	R204	02/02/2017	8.29	Call	Bond Future	1,083.2900	1.0833	823.0200	0.8230	(24.026)	0	0	0
2016/10/11	R204	02/02/2017	8.30	Call	Bond Future	1,097.0500	1.0970	835.2700	0.8353	(23.862)	0	0	0
2016/10/11	R204	02/02/2017	8.28	Put	Bond Future	138.7000	0.1387	225.0100	0.2250	62.228	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
2016/10/11	R204	02/02/2017	8.30	Put	Bond Future	132.1200	0.1321	215.3500	0.2154	62.996	0	0	0
2016/10/11	R204	02/02/2017	8.29	Put	Bond Future	135.3000	0.1353	220.0400	0.2200	62.631	0	0	0
2016/10/11	R204	04/05/2017	7.90	Put	Bond Future	386.4300	0.3864	545.7700	0.5458	41.234	0	0	0
2016/10/11	R204	04/05/2017			Bond Future	7.6868	103.5094	7.9226	103.1563	3.068	0.0000	0.0000	0
2016/10/11	R204	04/05/2017	7.92	Put	Bond Future	375.2700	0.3753	531.5100	0.5315	41.634	0	0	0
2016/10/11	R204	04/05/2017	7.90	Call	Bond Future	705.8000	0.7058	511.9900	0.5120	(27.460)	0	0	0
2016/10/11	R204	04/05/2017	7.91	Put	Bond Future	380.9700	0.3810	538.7600	0.5388	41.418	0	0	0
2016/10/11	R204	04/05/2017	7.91	Call	Bond Future	715.2900	0.7153	519.9300	0.5199	(27.312)	0	0	0
2016/10/11	R204	04/05/2017	7.92	Call	Bond Future	724.5300	0.7245	527.6200	0.5276	(27.178)	0	0	0
2016/10/11	R207	03/11/2016			Bond Future	7.9324	100.3811	8.1267	99.8511	2.450	0.0000	0.0000	58,834
2016/10/11	R207	03/11/2016	7.94	Call	Bond Future	358.3700	0.3584	144.0500	0.1440	(59.804)	0	0	0
2016/10/11	R207	03/11/2016	7.93	Put	Bond Future	351.0000	0.3510	673.1100	0.6731	91.769	0	0	0
2016/10/11	R207	03/11/2016	7.95	Put	Bond Future	324.4800	0.3245	633.7000	0.6337	95.297	0	0	0
2016/10/11	R207	03/11/2016	7.94	Put	Bond Future	337.5700	0.3376	653.2600	0.6533	93.518	0	0	0
2016/10/11	R207	03/11/2016	7.95	Call	Bond Future	372.6300	0.3726	151.8400	0.1518	(59.252)	0	0	0
2016/10/11	R207	03/11/2016	7.93	Call	Bond Future	344.4400	0.3444	136.5400	0.1365	(60.359)	0	0	0
2016/10/11	R207	02/02/2017	9.24	Call	Bond Future	3,252.7900	3.2528	2,739.4800	2.7395	(15.781)	0	0	0
2016/10/11	R207	02/02/2017			Bond Future	7.9472	98.6584	8.1601	98.1180	2.680	0.0000	0.0000	0
2016/10/11	R207	02/02/2017	8.91	Call	Bond Future	2,492.7800	2.4928	2,014.5200	2.0145	(19.186)	0	0	62
2016/10/11	R207	02/02/2017	9.22	Call	Bond Future	3,205.9000	3.2059	2,694.1400	2.6941	(15.963)	0	0	0
2016/10/11	R207	02/02/2017	9.23	Call	Bond Future	3,229.3300	3.2293	2,716.7900	2.7168	(15.871)	0	0	0
2016/10/11	R207	02/02/2017	8.91	Put	Bond Future	78.7300	0.0787	140.8700	0.1409	78.928	0	0	0
2016/10/11	R207	02/02/2017	9.22	Put	Bond Future	30.2600	0.0303	58.9000	0.0589	94.646	0	0	0
2016/10/11	R207	02/02/2017	9.24	Put	Bond Future	28.2800	0.0283	55.3700	0.0554	95.792	0	0	0
2016/10/11	R207	02/02/2017	9.23	Put	Bond Future	29.2500	0.0292	57.1100	0.0571	95.248	0	0	0
2016/10/11	R207	04/05/2017	8.21	Put	Bond Future	593.8300	0.5938	830.7400	0.8307	39.895	0	0	0
2016/10/11	R207	04/05/2017			Bond Future	7.9443	100.6170	8.1799	100.0646	2.965	0.0000	0.0000	0
2016/10/11	R207	04/05/2017	8.22	Call	Bond Future	1,231.1400	1.2311	913.3600	0.9134	(25.812)	0	0	0
2016/10/11	R207	04/05/2017	8.20	Call	Bond Future	1,201.8700	1.2019	888.7200	0.8887	(26.055)	0	0	0
2016/10/11	R207	04/05/2017	8.21	Call	Bond Future	1,216.6100	1.2166	901.1500	0.9011	(25.929)	0	0	0
2016/10/11	R207	04/05/2017	8.20	Put	Bond Future	602.4500	0.6024	841.6700	0.8417	39.708	0	0	0
2016/10/11	R207	04/05/2017	8.22	Put	Bond Future	585.0200	0.5850	819.6100	0.8196	40.099	0	0	0
2016/10/11	R207	03/08/2017	8.19	Call	Bond Future	1,324.3800	1.3244	1,005.9600	1.0060	(24.043)	0	0	51
2016/10/11	R207	03/08/2017			Bond Future	7.8989	99.0527	8.1619	98.4874	3.329	0.0000	0.0000	0
2016/10/11	R207	03/08/2017	8.39	Put	Bond Future	551.3900	0.5514	760.9200	0.7609	38.000	0	0	0
2016/10/11	R207	03/08/2017	8.41	Put	Bond Future	538.3200	0.5383	744.2800	0.7443	38.260	0	0	0
2016/10/11	R207	03/08/2017	8.19	Put	Bond Future	698.7900	0.6988	945.7000	0.9457	35.334	0	0	0
2016/10/11	R207	03/08/2017	8.40	Put	Bond Future	544.8300	0.5448	752.5600	0.7526	38.127	0	0	0
2016/10/11	R207	03/08/2017	8.41	Call	Bond Future	1,633.4100	1.6334	1,274.0400	1.2740	(22.001)	0	0	0
2016/10/11	R207	03/08/2017	8.39	Call	Bond Future	1,603.9200	1.6039	1,248.1200	1.2481	(22.183)	0	0	0
2016/10/11	R207	03/08/2017	8.40	Call	Bond Future	1,618.6400	1.6186	1,261.0400	1.2610	(22.093)	0	0	0
2016/10/11	R208	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	0
2016/10/11	R208	03/11/2016			Bond Future	8.1155	95.7496	8.3137	95.0542	2.442	0.0000	0.0000	30,293
2016/10/11	R208	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0400	0.0000	100.000	0	0	0
2016/10/11	R208	03/11/2016	9.57	Call	Bond Future	4,963.5100	4.9635	4,268.1200	4.2681	(14.010)	0	0	0
2016/10/11	R208	03/11/2016	9.58	Call	Bond Future	4,996.5200	4.9965	4,301.1400	4.3011	(13.917)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/11	R208	03/11/2016	9.59	Call	Bond Future	5,029.5200		5.0295	4,334.1300	4.3341	(13.826)	0	0	0
2016/10/11	R208	03/11/2016	9.57	Put	Bond Future	0.0100		0.0000	0.0400	0.0000	300.000	0	0	0
2016/10/11	R208	02/02/2017			Bond Future	8.1429		97.5808	8.3550	96.8719	2.605	0.0000	0.0000	0
2016/10/11	R208	02/02/2017	8.64	Call	Bond Future	2,035.6600		2.0357	1,534.2100	1.5342	(24.633)	0	0	0
2016/10/11	R208	02/02/2017	8.63	Put	Bond Future	392.4800		0.3925	603.1400	0.6031	53.674	0	0	0
2016/10/11	R208	02/02/2017	8.65	Put	Bond Future	376.4800		0.3765	580.8600	0.5809	54.287	0	0	0
2016/10/11	R208	02/02/2017	8.64	Put	Bond Future	384.4200		0.3844	591.9200	0.5919	53.977	0	0	0
2016/10/11	R208	02/02/2017	8.65	Call	Bond Future	2,060.5800		2.0606	1,556.0100	1.5560	(24.487)	0	0	0
2016/10/11	R208	02/02/2017	8.63	Call	Bond Future	2,010.8500		2.0109	1,512.5600	1.5126	(24.780)	0	0	0
2016/10/11	R208	04/05/2017	8.39	Call	Bond Future	1,676.4900		1.6765	1,270.4400	1.2704	(24.220)	0	0	0
2016/10/11	R208	04/05/2017			Bond Future	8.1507		96.1140	8.3789	95.3898	2.800	0.0000	0.0000	0
2016/10/11	R208	04/05/2017	8.37	Call	Bond Future	1,638.1500		1.6381	1,237.8100	1.2378	(24.439)	0	0	0
2016/10/11	R208	04/05/2017	8.38	Call	Bond Future	1,657.1300		1.6571	1,253.9300	1.2539	(24.331)	0	0	0
2016/10/11	R208	04/05/2017	8.37	Put	Bond Future	942.1200		0.9421	1,266.0000	1.2660	34.378	0	0	0
2016/10/11	R208	04/05/2017	8.39	Put	Bond Future	917.2800		0.9173	1,235.4500	1.2355	34.686	0	0	0
2016/10/11	R208	04/05/2017	8.38	Put	Bond Future	929.5000		0.9295	1,250.5200	1.2505	34.537	0	0	0
2016/10/11	R209	03/11/2016	9.34	Put	Bond Future	762.6100		0.7626	1,539.2000	1.5392	101.833	0	0	345
2016/10/11	R209	03/11/2016	10.26	Call	Bond Future	6,824.9400		6.8249	5,231.7700	5.2318	(23.343)	0	0	0
2016/10/11	R209	03/11/2016			Bond Future	9.2269		74.0047	9.4582	72.3887	2.507	0.0000	0.0000	37,761
2016/10/11	R209	03/11/2016	10.24	Call	Bond Future	6,703.4000		6.7034	5,112.9400	5.1129	(23.726)	0	0	0
2016/10/11	R209	03/11/2016	8.87	Put	Bond Future	2,872.7500		2.8727	4,290.8900	4.2909	49.365	0	0	0
2016/10/11	R209	03/11/2016	8.81	Call	Bond Future	198.5000		0.1985	48.0700	0.0481	(75.783)	0	0	345
2016/10/11	R209	03/11/2016	9.04	Put	Bond Future	1,918.2000		1.9182	3,152.0100	3.1520	64.321	0	0	345
2016/10/11	R209	03/11/2016	9.42	Put	Bond Future	568.8500		0.5688	1,218.5500	1.2186	114.213	0	0	0
2016/10/11	R209	03/11/2016	10.25	Call	Bond Future	6,764.2200		6.7642	5,172.4100	5.1724	(23.533)	0	0	0
2016/10/11	R209	03/11/2016	9.05	Call	Bond Future	594.7600		0.5948	199.5100	0.1995	(66.455)	0	0	0
2016/10/11	R209	03/11/2016	9.45	Call	Bond Future	2,066.4300		2.0664	1,054.2700	1.0543	(48.981)	0	0	0
2016/10/11	R209	03/11/2016	10.24	Put	Bond Future	8.5300		0.0085	34.0900	0.0341	299.648	0	0	0
2016/10/11	R209	03/11/2016	9.04	Call	Bond Future	571.5500		0.5716	189.3400	0.1893	(66.873)	0	0	0
2016/10/11	R209	03/11/2016	10.25	Put	Bond Future	8.0000		0.0080	32.2100	0.0322	302.625	0	0	0
2016/10/11	R209	03/11/2016	9.34	Call	Bond Future	1,559.4700		1.5595	720.0400	0.7200	(53.828)	0	0	0
2016/10/11	R209	03/11/2016	10.26	Put	Bond Future	7.4700		0.0075	30.3200	0.0303	305.890	0	0	0
2016/10/11	R209	03/11/2016	9.45	Put	Bond Future	506.8500		0.5069	1,110.7100	1.1107	119.140	0	0	250
2016/10/11	R209	03/11/2016	8.81	Put	Bond Future	3,253.6500		3.2537	4,719.2400	4.7192	45.044	0	0	0
2016/10/11	R209	03/11/2016	8.87	Call	Bond Future	268.9000		0.2689	71.0200	0.0710	(73.589)	0	0	250
2016/10/11	R209	03/11/2016	9.42	Call	Bond Future	1,921.6200		1.9216	955.3000	0.9553	(50.287)	0	0	120
2016/10/11	R209	03/11/2016	9.05	Put	Bond Future	1,868.4300		1.8684	3,089.2000	3.0892	65.337	0	0	250
2016/10/11	R209	02/02/2017	9.55	Put	Bond Future	1,598.5200		1.5985	2,263.8300	2.2638	41.620	0	0	0
2016/10/11	R209	02/02/2017			Bond Future	9.2655		75.4201	9.5032	73.7730	2.566	0.0000	0.0000	0
2016/10/11	R209	02/02/2017	9.54	Put	Bond Future	1,623.6800		1.6237	2,296.0500	2.2960	41.410	0	0	0
2016/10/11	R209	02/02/2017	9.55	Call	Bond Future	3,563.0200		3.5630	2,581.1800	2.5812	(27.556)	0	0	0
2016/10/11	R209	02/02/2017	9.53	Call	Bond Future	3,478.3400		3.4783	2,510.6600	2.5107	(27.820)	0	0	0
2016/10/11	R209	02/02/2017	9.54	Call	Bond Future	3,520.4900		3.5205	2,545.7100	2.5457	(27.689)	0	0	0
2016/10/11	R209	02/02/2017	9.53	Put	Bond Future	1,649.3100		1.6493	2,328.7800	2.3288	41.197	0	0	0
2016/10/11	R209	04/05/2017	9.48	Put	Bond Future	2,715.6700		2.7157	3,476.1700	3.4762	28.004	0	0	0
2016/10/11	R209	04/05/2017			Bond Future	9.2972		73.7655	9.5417	72.0848	2.630	0.0000	0.0000	0
2016/10/11	R209	04/05/2017	9.47	Put	Bond Future	2,745.3400		2.7453	3,511.3700	3.5114	27.903	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
2016/10/11	R209	04/05/2017	9.46	Call	Bond Future	3,901.0400	3.9010	2,991.8900	2.9919	(23.305)	0	0	0
2016/10/11	R209	04/05/2017	9.47	Call	Bond Future	3,939.4000	3.9394	3,024.7200	3.0247	(23.219)	0	0	0
2016/10/11	R209	04/05/2017	9.48	Call	Bond Future	3,977.9300	3.9779	3,057.7200	3.0577	(23.133)	0	0	0
2016/10/11	R209	04/05/2017	9.46	Put	Bond Future	2,775.2800	2.7753	3,546.8400	3.5468	27.801	0	0	0
2016/10/11	R210	03/11/2016			Bond Future	186.7264	186.7264	186.6542	186.6542	(0.039)	0.0000	0.0000	2,118
2016/10/11	R210	03/11/2016	188.90	Put	Bond Future	2,173.6300	2.1736	2,245.8500	2.2459	3.323	0	0	0
2016/10/11	R210	03/11/2016	188.92	Put	Bond Future	2,193.6300	2.1936	2,265.8500	2.2659	3.292	0	0	0
2016/10/11	R210	03/11/2016	188.91	Put	Bond Future	2,183.6300	2.1836	2,255.8500	2.2559	3.307	0	0	0
2016/10/11	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	R211	03/11/2016	141.75	Call	Bond Future	321.0000	0.3210	337.8500	0.3378	5.249	0	0	0
2016/10/11	R211	03/11/2016			Bond Future	142.0710	142.0710	142.0878	142.0878	0.012	0.0000	0.0000	56
2016/10/11	R211	03/11/2016	141.76	Call	Bond Future	311.0000	0.3110	327.8500	0.3278	5.418	0	0	0
2016/10/11	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	R211	03/11/2016	141.74	Call	Bond Future	331.0000	0.3310	347.8500	0.3478	5.091	0	0	0
2016/10/11	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	R212	03/11/2016			Bond Future	148.2241	148.2241	148.2036	148.2036	(0.014)	0.0000	0.0000	3,049
2016/10/11	R212	03/11/2016	148.11	Call	Bond Future	114.0800	0.1141	93.5800	0.0936	(17.970)	0	0	0
2016/10/11	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/11	R212	03/11/2016	148.12	Call	Bond Future	104.0800	0.1041	83.5800	0.0836	(19.696)	0	0	0
2016/10/11	R212	03/11/2016	148.10	Call	Bond Future	124.0800	0.1241	103.5800	0.1036	(16.522)	0	0	0
2016/10/11	R213	03/11/2016			Bond Future	9.0983	84.7099	9.3449	83.0145	2.710	0.0000	0.0000	42,426
2016/10/11	R213	03/11/2016	10.18	Put	Bond Future	4.1600	0.0042	20.6600	0.0207	396.635	0	0	0
2016/10/11	R213	03/11/2016	10.20	Put	Bond Future	3.5800	0.0036	18.1100	0.0181	405.866	0	0	0
2016/10/11	R213	03/11/2016	10.18	Call	Bond Future	7,093.6600	7.0937	5,414.7500	5.4148	(23.668)	0	0	0
2016/10/11	R213	03/11/2016	10.19	Put	Bond Future	3.8600	0.0039	19.3500	0.0194	401.295	0	0	0
2016/10/11	R213	03/11/2016	10.19	Call	Bond Future	7,154.8500	7.1549	5,474.9300	5.4749	(23.479)	0	0	0
2016/10/11	R213	03/11/2016	10.20	Call	Bond Future	7,215.9800	7.2160	5,535.1000	5.5351	(23.294)	0	0	0
2016/10/11	R213	02/02/2017	9.40	Call	Bond Future	3,360.7400	3.3607	2,359.9800	2.3600	(29.778)	0	0	0
2016/10/11	R213	02/02/2017	9.42	Call	Bond Future	3,444.3600	3.4444	2,428.4300	2.4284	(29.495)	0	0	0
2016/10/11	R213	02/02/2017			Bond Future	9.1411	86.3300	9.3956	84.6019	2.784	0.0000	0.0000	0
2016/10/11	R213	02/02/2017	9.41	Call	Bond Future	3,402.4300	3.4024	2,394.0700	2.3941	(29.636)	0	0	0
2016/10/11	R213	02/02/2017	9.40	Put	Bond Future	1,603.2800	1.6033	2,330.5500	2.3306	45.361	0	0	0
2016/10/11	R213	02/02/2017	9.42	Put	Bond Future	1,553.3000	1.5533	2,265.4000	2.2654	45.844	0	0	0
2016/10/11	R213	02/02/2017	9.41	Put	Bond Future	1,578.1300	1.5781	2,297.8000	2.2978	45.603	0	0	0
2016/10/11	R213	04/05/2017			Bond Future	9.1728	84.4904	9.4353	82.7270	2.862	0.0000	0.0000	0
2016/10/11	R213	04/05/2017	9.35	Put	Bond Future	2,638.4800	2.6385	3,451.5100	3.4515	30.814	0	0	0
2016/10/11	R213	04/05/2017	9.37	Put	Bond Future	2,581.2800	2.5813	3,382.5900	3.3826	31.043	0	0	0
2016/10/11	R213	04/05/2017	9.35	Call	Bond Future	3,834.4100	3.8344	2,884.0400	2.8840	(24.785)	0	0	0
2016/10/11	R213	04/05/2017	9.36	Put	Bond Future	2,609.6300	2.6096	3,416.8000	3.4168	30.930	0	0	0

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2016/10/11	R213	04/05/2017	9.36	Call	Bond Future	3,872.3300	3.8723	2,916.1000	2.9161	(24.694)	0	0	0
2016/10/11	R213	04/05/2017	9.37	Call	Bond Future	3,910.6800	3.9107	2,948.5900	2.9486	(24.602)	0	0	0
2016/10/11	R214	03/11/2016	10.35	Put	Bond Future	8.5100	0.0085	32.4100	0.0324	280.846	0	0	0
2016/10/11	R214	03/11/2016			Bond Future	9.3023	74.4004	9.5285	72.7447	2.432	0.0000	0.0000	29,928
2016/10/11	R214	03/11/2016	10.34	Put	Bond Future	9.1000	0.0091	34.3600	0.0344	277.582	0	0	0
2016/10/11	R214	03/11/2016	10.35	Call	Bond Future	7,187.2600	7.1873	5,555.4000	5.5554	(22.705)	0	0	0
2016/10/11	R214	03/11/2016	10.33	Call	Bond Future	7,062.5200	7.0625	5,433.4600	5.4335	(23.066)	0	0	0
2016/10/11	R214	03/11/2016	10.34	Call	Bond Future	7,124.9300	7.1249	5,494.4300	5.4944	(22.884)	0	0	0
2016/10/11	R214	03/11/2016	10.33	Put	Bond Future	9.7200	0.0097	36.4200	0.0364	274.691	0	0	0
2016/10/11	R214	02/02/2017			Bond Future	9.3423	75.8234	9.5749	74.1357	2.489	0.0000	0.0000	7,379
2016/10/11	R214	02/02/2017	9.67	Call	Bond Future	3,980.6000	3.9806	2,943.2300	2.9432	(26.061)	0	0	0
2016/10/11	R214	02/02/2017	9.66	Put	Bond Future	1,645.9200	1.6459	2,303.1100	2.3031	39.928	0	0	0
2016/10/11	R214	02/02/2017	9.68	Put	Bond Future	1,595.8500	1.5959	2,239.2600	2.2393	40.318	0	0	0
2016/10/11	R214	02/02/2017	9.67	Put	Bond Future	1,620.7300	1.6207	2,271.0100	2.2710	40.123	0	0	0
2016/10/11	R214	02/02/2017	9.68	Call	Bond Future	4,025.7800	4.0258	2,981.5400	2.9815	(25.939)	0	0	0
2016/10/11	R214	02/02/2017	9.66	Call	Bond Future	3,935.6300	3.9356	2,905.1700	2.9052	(26.183)	0	0	0
2016/10/11	R214	04/05/2017	9.58	Put	Bond Future	2,849.4200	2.8494	3,611.3500	3.6113	26.740	0	0	0
2016/10/11	R214	04/05/2017			Bond Future	9.3729	74.0290	9.6117	72.3071	2.548	0.0000	0.0000	0
2016/10/11	R214	04/05/2017	9.57	Put	Bond Future	2,879.9000	2.8799	3,647.3200	3.6473	26.647	0	0	0
2016/10/11	R214	04/05/2017	9.58	Call	Bond Future	4,346.3500	4.3463	3,386.3200	3.3863	(22.088)	0	0	0
2016/10/11	R214	04/05/2017	9.56	Call	Bond Future	4,265.3900	4.2654	3,316.3600	3.3164	(22.250)	0	0	0
2016/10/11	R214	04/05/2017	9.57	Call	Bond Future	4,305.6900	4.3057	3,351.1500	3.3512	(22.169)	0	0	0
2016/10/11	R214	04/05/2017	9.56	Put	Bond Future	2,910.8600	2.9109	3,683.7900	3.6838	26.553	0	0	0
2016/10/11	R248	03/11/2016	10.38	Call	Bond Future	8,987.7800	8.9878	6,870.5200	6.8705	(23.557)	0	0	0
2016/10/11	R248	03/11/2016			Bond Future	9.3527	95.5687	9.5840	93.4061	2.473	0.0000	0.0000	64,312
2016/10/11	R248	03/11/2016	10.39	Call	Bond Future	9,066.4300	9.0664	6,946.9300	6.9469	(23.377)	0	0	0
2016/10/11	R248	03/11/2016	10.37	Put	Bond Future	19.3500	0.0194	67.0300	0.0670	246.408	0	0	0
2016/10/11	R248	03/11/2016	10.39	Put	Bond Future	17.1600	0.0172	60.2800	0.0603	251.282	0	0	0
2016/10/11	R248	03/11/2016	10.37	Call	Bond Future	8,909.0500	8.9090	6,794.1100	6.7941	(23.739)	0	0	0
2016/10/11	R248	03/11/2016	10.38	Put	Bond Future	18.2200	0.0182	63.5800	0.0636	248.957	0	0	0
2016/10/11	R248	02/02/2017	9.76	Put	Bond Future	2,108.9600	2.1090	2,935.6200	2.9356	39.198	0	0	0
2016/10/11	R248	02/02/2017	9.78	Put	Bond Future	2,047.8700	2.0479	2,857.7800	2.8578	39.549	0	0	0
2016/10/11	R248	02/02/2017			Bond Future	9.3941	97.3965	9.6321	95.1922	2.533	0.0000	0.0000	0
2016/10/11	R248	02/02/2017	9.77	Put	Bond Future	2,078.3200	2.0783	2,896.5900	2.8966	39.372	0	0	0
2016/10/11	R248	02/02/2017	9.76	Call	Bond Future	5,460.6900	5.4607	4,083.0900	4.0831	(25.228)	0	0	0
2016/10/11	R248	02/02/2017	9.77	Call	Bond Future	5,518.6700	5.5187	4,132.6800	4.1327	(25.115)	0	0	0
2016/10/11	R248	02/02/2017	9.78	Call	Bond Future	5,576.6800	5.5767	4,182.3300	4.1823	(25.003)	0	0	0
2016/10/11	R248	04/05/2017	9.66	Call	Bond Future	5,843.7100	5.8437	4,573.5700	4.5736	(21.735)	0	0	0
2016/10/11	R248	04/05/2017			Bond Future	9.4261	94.8883	9.6706	92.6392	2.594	0.0000	0.0000	0
2016/10/11	R248	04/05/2017	9.67	Call	Bond Future	5,895.7000	5.8957	4,618.7100	4.6187	(21.660)	0	0	0
2016/10/11	R248	04/05/2017	9.65	Put	Bond Future	3,728.6000	3.7286	4,714.4900	4.7145	26.441	0	0	0
2016/10/11	R248	04/05/2017	9.67	Put	Bond Future	3,652.0400	3.6520	4,624.2000	4.6242	26.620	0	0	0
2016/10/11	R248	04/05/2017	9.65	Call	Bond Future	5,791.9000	5.7919	4,528.6400	4.5286	(21.811)	0	0	0
2016/10/11	R248	04/05/2017	9.66	Put	Bond Future	3,690.1500	3.6901	4,669.1600	4.6692	26.530	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
Total											717251	