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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/10/2016 TO 14/10/2016

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
2016/10/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	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
2016/10/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	2025	03/11/2016			Bond Future	128.6622	128.6622	128.6766	128.6766	0.011	0.0000	0.0000	2,757
2016/10/14	2025	03/11/2016	129.21	Put	Bond Future	547.7600	0.5478	533.4500	0.5334	(2.612)	0	0	0
2016/10/14	2025	03/11/2016	129.23	Put	Bond Future	567.7600	0.5678	553.4500	0.5534	(2.520)	0	0	0
2016/10/14	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	2025	03/11/2016	129.22	Put	Bond Future	557.7600	0.5578	543.4500	0.5434	(2.566)	0	0	0
2016/10/14	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	2030	03/11/2016			Bond Future	9.2920	92.4289	9.2159	92.9647	(0.819)	0.0000	0.0000	26,853
2016/10/14	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	2030	03/11/2016	9.33	Call	Bond Future	265.9700	0.2660	801.7700	0.8018	201.451	0	0	0
2016/10/14	2030	03/11/2016	9.34	Call	Bond Future	335.7400	0.3357	871.5400	0.8715	159.588	0	0	0
2016/10/14	2030	03/11/2016	9.35	Call	Bond Future	405.4400	0.4054	941.2400	0.9412	132.153	0	0	0
2016/10/14	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	2030	02/02/2017	9.29	Put	Bond Future	348.6100	0.3486	0.0000	0.0000	(100.000)	0	0	0
2016/10/14	2030	02/02/2017			Bond Future	9.3403	90.1891	9.2618	90.7342	(0.841)	0.0000	0.0000	444
2016/10/14	2030	02/02/2017	9.31	Put	Bond Future	209.8000	0.2098	0.0000	0.0000	(100.000)	0	0	0
2016/10/14	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	196.5100	0.1965	100.000	0	0	0
2016/10/14	2030	02/02/2017	9.30	Put	Bond Future	279.1700	0.2792	0.0000	0.0000	(100.000)	0	0	0
2016/10/14	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	265.9500	0.2659	100.000	0	0	0
2016/10/14	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	335.3200	0.3353	100.000	0	0	0
2016/10/14	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	179.2800	0.1793	100.000	0	0	0
2016/10/14	2030	04/05/2017			Bond Future	9.3851	91.9766	9.3039	92.5326	(0.865)	0.0000	0.0000	0
2016/10/14	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	247.8100	0.2478	100.000	0	0	0
2016/10/14	2030	04/05/2017	9.32	Put	Bond Future	445.3200	0.4453	0.0000	0.0000	(100.000)	0	0	0
2016/10/14	2030	04/05/2017	9.34	Put	Bond Future	308.1900	0.3082	0.0000	0.0000	(100.000)	0	0	0
2016/10/14	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	110.6800	0.1107	100.000	0	0	0
2016/10/14	2030	04/05/2017	9.33	Put	Bond Future	376.7200	0.3767	0.0000	0.0000	(100.000)	0	0	0
2016/10/14	2032	03/11/2016			Bond Future	9.3874	91.7036	9.3063	92.3165	(0.864)	0.0000	0.0000	13,093
2016/10/14	2032	03/11/2016	10.28	Put	Bond Future	13.6400	0.0136	6.1000	0.0061	(55.279)	0	0	0
2016/10/14	2032	03/11/2016	10.30	Put	Bond Future	11.9500	0.0120	5.2700	0.0053	(55.900)	0	0	0
2016/10/14	2032	03/11/2016	10.29	Put	Bond Future	12.7700	0.0128	5.6700	0.0057	(55.599)	0	0	0
2016/10/14	2032	03/11/2016	10.30	Call	Bond Future	6,510.5900	6.5106	7,116.8000	7.1168	9.311	0	0	0
2016/10/14	2032	03/11/2016	10.28	Call	Bond Future	6,377.2900	6.3773	6,982.6400	6.9826	9.492	0	0	0
2016/10/14	2032	03/11/2016	10.29	Call	Bond Future	6,443.9500	6.4439	7,049.7400	7.0497	9.401	0	0	0
2016/10/14	2032	02/02/2017	9.53	Call	Bond Future	2,967.5400	2.9675	3,314.0100	3.3140	11.675	0	0	0
2016/10/14	2032	02/02/2017			Bond Future	9.4378	93.4558	9.3542	94.0796	(0.886)	0.0000	0.0000	0
2016/10/14	2032	02/02/2017	9.51	Call	Bond Future	2,887.5900	2.8876	3,228.5300	3.2285	11.807	0	0	0

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2016/10/14	2032	02/02/2017	9.52	Call	Bond Future	2,927.3200	2.9273	3,271.0300	3.2710	11.741	0	0	0
2016/10/14	2032	02/02/2017	9.51	Put	Bond Future	2,354.1300	2.3541	2,071.3200	2.0713	(12.013)	0	0	0
2016/10/14	2032	02/02/2017	9.53	Put	Bond Future	2,287.0700	2.2871	2,009.7900	2.0098	(12.124)	0	0	0
2016/10/14	2032	02/02/2017	9.52	Put	Bond Future	2,320.3100	2.3203	2,040.2700	2.0403	(12.069)	0	0	0
2016/10/14	2032	04/05/2017	9.45	Call	Bond Future	3,415.9300	3.4159	3,740.1800	3.7402	9.492	0	0	0
2016/10/14	2032	04/05/2017			Bond Future	9.4809	91.1476	9.3946	91.7838	(0.910)	0.0000	0.0000	0
2016/10/14	2032	04/05/2017	9.46	Call	Bond Future	3,451.7400	3.4517	3,778.1000	3.7781	9.455	0	0	0
2016/10/14	2032	04/05/2017	9.44	Put	Bond Future	3,681.1500	3.6812	3,367.1300	3.3671	(8.530)	0	0	0
2016/10/14	2032	04/05/2017	9.46	Put	Bond Future	3,605.3600	3.6054	3,295.5500	3.2956	(8.593)	0	0	0
2016/10/14	2032	04/05/2017	9.44	Call	Bond Future	3,380.3100	3.3803	3,702.4600	3.7025	9.530	0	0	0
2016/10/14	2032	04/05/2017	9.45	Put	Bond Future	3,643.1200	3.6431	3,331.2000	3.3312	(8.562)	0	0	0
2016/10/14	2033	03/11/2016			Bond Future	107.7587	107.7587	107.6203	107.6203	(0.128)	0.0000	0.0000	4,678
2016/10/14	2033	03/11/2016	109.16	Put	Bond Future	1,401.2800	1.4013	1,539.7200	1.5397	9.880	0	0	0
2016/10/14	2033	03/11/2016	109.17	Put	Bond Future	1,411.2800	1.4113	1,549.7200	1.5497	9.810	0	0	0
2016/10/14	2033	03/11/2016	109.18	Put	Bond Future	1,421.2800	1.4213	1,559.7200	1.5597	9.741	0	0	0
2016/10/14	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	2037	03/11/2016	10.35	Call	Bond Future	6,611.4400	6.6114	7,231.4100	7.2314	9.377	0	0	0
2016/10/14	2037	03/11/2016	10.36	Put	Bond Future	24.9100	0.0249	12.3700	0.0124	(50.341)	0	0	0
2016/10/14	2037	03/11/2016			Bond Future	9.5065	93.3150	9.4305	93.9482	(0.800)	0.0000	0.0000	36,770
2016/10/14	2037	03/11/2016	10.36	Call	Bond Future	6,683.3900	6.6834	7,304.0500	7.3040	9.287	0	0	0
2016/10/14	2037	03/11/2016	10.37	Call	Bond Future	6,755.3200	6.7553	7,376.6500	7.3766	9.198	0	0	0
2016/10/14	2037	03/11/2016	10.35	Put	Bond Future	26.4500	0.0265	13.2200	0.0132	(50.019)	0	0	0
2016/10/14	2037	03/11/2016	10.37	Put	Bond Future	23.4600	0.0235	11.5900	0.0116	(50.597)	0	0	0
2016/10/14	2037	02/02/2017	9.68	Put	Bond Future	2,495.9900	2.4960	2,217.2100	2.2172	(11.169)	0	0	0
2016/10/14	2037	02/02/2017			Bond Future	9.5535	90.8418	9.4753	91.4863	(0.818)	0.0000	0.0000	0
2016/10/14	2037	02/02/2017	9.67	Put	Bond Future	2,531.7700	2.5318	2,250.2600	2.2503	(11.119)	0	0	0
2016/10/14	2037	02/02/2017	9.68	Call	Bond Future	3,523.4300	3.5234	3,889.0800	3.8891	10.378	0	0	0
2016/10/14	2037	02/02/2017	9.66	Call	Bond Future	3,433.9600	3.4340	3,794.1400	3.7941	10.489	0	0	0
2016/10/14	2037	02/02/2017	9.67	Call	Bond Future	3,478.6500	3.4787	3,841.5700	3.8416	10.433	0	0	0
2016/10/14	2037	02/02/2017	9.66	Put	Bond Future	2,567.7600	2.5678	2,283.5100	2.2835	(11.070)	0	0	0
2016/10/14	2037	04/05/2017			Bond Future	9.5972	92.6423	9.5167	93.2996	(0.839)	0.0000	0.0000	0
2016/10/14	2037	04/05/2017	9.58	Put	Bond Future	4,063.9100	4.0639	3,744.4700	3.7445	(7.860)	0	0	0
2016/10/14	2037	04/05/2017	9.60	Put	Bond Future	3,981.2400	3.9812	3,666.0600	3.6661	(7.917)	0	0	0
2016/10/14	2037	04/05/2017	9.59	Put	Bond Future	4,022.2800	4.0223	3,704.9700	3.7050	(7.889)	0	0	0
2016/10/14	2037	04/05/2017	9.60	Call	Bond Future	4,003.8000	4.0038	4,345.8900	4.3459	8.544	0	0	0
2016/10/14	2037	04/05/2017	9.58	Call	Bond Future	3,923.9500	3.9239	4,261.7800	4.2618	8.609	0	0	0
2016/10/14	2037	04/05/2017	9.59	Call	Bond Future	3,963.6400	3.9636	4,303.6000	4.3036	8.577	0	0	0
2016/10/14	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	2038	03/11/2016			Bond Future	136.1995	136.1995	136.2144	136.2144	0.011	0.0000	0.0000	20,563
2016/10/14	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	2038	03/11/2016	136.31	Put	Bond Future	110.5100	0.1105	95.5500	0.0955	(13.537)	0	0	0
2016/10/14	2038	03/11/2016	136.33	Put	Bond Future	130.5100	0.1305	115.5500	0.1155	(11.463)	0	0	0
2016/10/14	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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2016/10/14	2038	03/11/2016	136.32	Put	Bond Future	120.5100	0.1205	105.5500	0.1055	(12.414)	0	0	0
2016/10/14	2040	03/11/2016			Bond Future	9.5414	97.3962	9.4654	98.0766	(0.797)	0.0000	0.0000	4,818
2016/10/14	2040	03/11/2016	9.69	Put	Bond Future	850.4700	0.8505	607.5000	0.6075	(28.569)	0	0	0
2016/10/14	2040	03/11/2016	9.71	Put	Bond Future	790.6400	0.7906	560.1700	0.5602	(29.150)	0	0	0
2016/10/14	2040	03/11/2016	9.70	Put	Bond Future	820.1400	0.8201	583.4500	0.5834	(28.860)	0	0	0
2016/10/14	2040	03/11/2016	9.71	Call	Bond Future	2,271.5000	2.2715	2,721.4600	2.7215	19.809	0	0	0
2016/10/14	2040	03/11/2016	9.69	Call	Bond Future	2,157.6200	2.1576	2,595.0800	2.5951	20.275	0	0	0
2016/10/14	2040	03/11/2016	9.70	Call	Bond Future	2,214.2100	2.2142	2,657.9500	2.6580	20.041	0	0	0
2016/10/14	2040	02/02/2017	9.58	Call	Bond Future	3,217.0700	3.2171	3,569.9600	3.5700	10.969	0	0	0
2016/10/14	2040	02/02/2017			Bond Future	9.5880	94.7506	9.5098	95.4432	(0.815)	0.0000	0.0000	0
2016/10/14	2040	02/02/2017	9.59	Call	Bond Future	3,261.3900	3.2614	3,617.2700	3.6173	10.912	0	0	0
2016/10/14	2040	02/02/2017	9.60	Call	Bond Future	3,306.0300	3.3060	3,664.8800	3.6649	10.854	0	0	0
2016/10/14	2040	02/02/2017	9.58	Put	Bond Future	3,287.2300	3.2872	2,947.5900	2.9476	(10.332)	0	0	0
2016/10/14	2040	02/02/2017	9.60	Put	Bond Future	3,200.0600	3.2001	2,866.3800	2.8664	(10.427)	0	0	0
2016/10/14	2040	02/02/2017	9.59	Put	Bond Future	3,243.4200	3.2434	2,906.7700	2.9068	(10.379)	0	0	0
2016/10/14	2040	04/05/2017			Bond Future	9.6313	96.6285	9.5508	97.3349	(0.835)	0.0000	0.0000	0
2016/10/14	2040	04/05/2017	9.62	Put	Bond Future	4,408.4300	4.4084	4,066.9400	4.0669	(7.746)	0	0	0
2016/10/14	2040	04/05/2017	9.64	Put	Bond Future	4,319.7000	4.3197	3,982.7100	3.9827	(7.801)	0	0	0
2016/10/14	2040	04/05/2017	9.62	Call	Bond Future	4,310.0600	4.3101	4,674.9100	4.6749	8.465	0	0	0
2016/10/14	2040	04/05/2017	9.63	Put	Bond Future	4,363.7400	4.3637	4,024.5100	4.0245	(7.774)	0	0	0
2016/10/14	2040	04/05/2017	9.63	Call	Bond Future	4,352.7400	4.3527	4,719.8500	4.7199	8.434	0	0	0
2016/10/14	2040	04/05/2017	9.64	Call	Bond Future	4,395.9400	4.3959	4,765.2900	4.7653	8.402	0	0	0
2016/10/14	2044	03/11/2016			Bond Future	9.5611	94.5361	9.4851	95.2241	(0.795)	0.0000	0.0000	19,783
2016/10/14	2044	03/11/2016	10.42	Call	Bond Future	7,232.5700	7.2326	7,906.4400	7.9064	9.317	0	0	0
2016/10/14	2044	03/11/2016	10.41	Put	Bond Future	29.9400	0.0299	15.0700	0.0151	(49.666)	0	0	0
2016/10/14	2044	03/11/2016	10.43	Put	Bond Future	26.6200	0.0266	13.2500	0.0132	(50.225)	0	0	0
2016/10/14	2044	03/11/2016	10.42	Put	Bond Future	28.2400	0.0282	14.1300	0.0141	(49.965)	0	0	0
2016/10/14	2044	03/11/2016	10.43	Call	Bond Future	7,309.0400	7.3090	7,983.6500	7.9837	9.230	0	0	0
2016/10/14	2044	03/11/2016	10.41	Call	Bond Future	7,156.0600	7.1561	7,829.1700	7.8292	9.406	0	0	0
2016/10/14	2044	02/02/2017			Bond Future	9.6062	91.9611	9.5282	92.6613	(0.813)	0.0000	0.0000	0
2016/10/14	2044	02/02/2017	9.77	Call	Bond Future	4,035.1600	4.0352	4,443.7100	4.4437	10.125	0	0	0
2016/10/14	2044	02/02/2017	9.76	Put	Bond Future	2,632.7000	2.6327	2,338.1600	2.3382	(11.188)	0	0	0
2016/10/14	2044	02/02/2017	9.78	Put	Bond Future	2,558.3800	2.5584	2,269.6300	2.2696	(11.286)	0	0	0
2016/10/14	2044	02/02/2017	9.77	Put	Bond Future	2,595.4300	2.5954	2,303.7900	2.3038	(11.237)	0	0	0
2016/10/14	2044	02/02/2017	9.78	Call	Bond Future	4,084.7700	4.0848	4,496.2100	4.4962	10.073	0	0	0
2016/10/14	2044	02/02/2017	9.76	Call	Bond Future	3,985.6300	3.9856	4,391.2800	4.3913	10.178	0	0	0
2016/10/14	2044	04/05/2017			Bond Future	9.6482	93.7838	9.5679	94.4978	(0.832)	0.0000	0.0000	0
2016/10/14	2044	04/05/2017	9.67	Call	Bond Future	4,523.9000	4.5239	4,900.9000	4.9009	8.334	0	0	0
2016/10/14	2044	04/05/2017	9.66	Put	Bond Future	4,375.9000	4.3759	4,036.5500	4.0365	(7.755)	0	0	0
2016/10/14	2044	04/05/2017	9.68	Put	Bond Future	4,287.4100	4.2874	3,952.5800	3.9526	(7.810)	0	0	0
2016/10/14	2044	04/05/2017	9.67	Put	Bond Future	4,331.6200	4.3316	3,994.5300	3.9945	(7.782)	0	0	0
2016/10/14	2044	04/05/2017	9.68	Call	Bond Future	4,567.6700	4.5677	4,946.9300	4.9469	8.303	0	0	0
2016/10/14	2044	04/05/2017	9.66	Call	Bond Future	4,480.0700	4.4801	4,854.8100	4.8548	8.365	0	0	0
2016/10/14	2046	03/11/2016	137.07	Put	Bond Future	2,698.5900	2.6986	2,683.4500	2.6835	(0.561)	0	0	0
2016/10/14	2046	03/11/2016			Bond Future	134.3714	134.3714	134.3866	134.3866	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
2016/10/14	2046	03/11/2016	137.09	Put	Bond Future	2,718.5900	2.7186	2,703.4500	2.7035	(0.557)	0	0	0
2016/10/14	2046	03/11/2016	137.08	Put	Bond Future	2,708.5900	2.7086	2,693.4500	2.6935	(0.559)	0	0	0
2016/10/14	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	2050	03/11/2016	149.52	Put	Bond Future	5,416.2500	5.4163	5,400.0300	5.4000	(0.299)	0	0	0
2016/10/14	2050	03/11/2016			Bond Future	144.1038	144.1038	144.1200	144.1200	0.011	0.0000	0.0000	21,628
2016/10/14	2050	03/11/2016	149.54	Put	Bond Future	5,436.2500	5.4363	5,420.0300	5.4200	(0.298)	0	0	0
2016/10/14	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	2050	03/11/2016	149.53	Put	Bond Future	5,426.2500	5.4263	5,410.0300	5.4100	(0.299)	0	0	0
2016/10/14	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	AL37	03/11/2016			Index Future	502.8610	502.8610	504.0260	504.0260	0.232	0.0000	0.0000	9
2016/10/14	AL37	02/02/2017			Index Future	512.4690	512.4690	513.6520	513.6520	0.231	0.0000	0.0000	0
2016/10/14	AL7T	03/11/2016			Index Future	579.8030	579.8030	582.7240	582.7240	0.504	0.0000	0.0000	2
2016/10/14	AL7T	02/02/2017			Index Future	590.8820	590.8820	593.8530	593.8530	0.503	0.0000	0.0000	0
2016/10/14	ALBI	03/11/2016			Index Future	528.7170	528.7170	531.6510	531.6510	0.555	0.0000	0.0000	604
2016/10/14	ALBI	02/02/2017			Index Future	538.8190	538.8190	541.8040	541.8040	0.554	0.0000	0.0000	19
2016/10/14	ALBI	04/05/2017			Index Future	549.4940	549.4940	552.5380	552.5380	0.554	0.0000	0.0000	0
2016/10/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	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
2016/10/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/10/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	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
2016/10/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/14	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	EL28	03/11/2016			Bond Future	128.9875	128.9875	129.0043	129.0043	0.013	0.0000	0.0000	0
2016/10/14	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	EL28	03/11/2016	132.15	Put	Bond Future	3,162.5100	3.1625	3,145.6700	3.1457	(0.532)	0	0	0
2016/10/14	EL28	03/11/2016	132.17	Put	Bond Future	3,182.5100	3.1825	3,165.6700	3.1657	(0.529)	0	0	0
2016/10/14	EL28	03/11/2016	132.16	Put	Bond Future	3,172.5100	3.1725	3,155.6700	3.1557	(0.531)	0	0	0
2016/10/14	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	EL28	02/02/2017			Bond Future	131.4602	131.4602	131.4760	131.4760	0.012	0.0000	0.0000	0
2016/10/14	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	EL28	02/02/2017	135.10	Put	Bond Future	3,639.8200	3.6398	3,623.9600	3.6240	(0.436)	0	0	0
2016/10/14	EL28	02/02/2017	135.12	Put	Bond Future	3,659.8200	3.6598	3,643.9600	3.6440	(0.433)	0	0	0
2016/10/14	EL28	02/02/2017	135.11	Put	Bond Future	3,649.8200	3.6498	3,633.9600	3.6340	(0.435)	0	0	0
2016/10/14	EL28	04/05/2017			Bond Future	132.3908	132.3908	132.4070	132.4070	0.012	0.0000	0.0000	0
2016/10/14	EL28	04/05/2017	137.90	Put	Bond Future	5,509.2300	5.5092	5,492.9600	5.4930	(0.295)	0	0	0
2016/10/14	EL28	04/05/2017	137.92	Put	Bond Future	5,529.2300	5.5292	5,512.9600	5.5130	(0.294)	0	0	0
2016/10/14	EL28	04/05/2017	137.91	Put	Bond Future	5,519.2300	5.5192	5,502.9600	5.5030	(0.295)	0	0	0
2016/10/14	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	ES33	03/11/2016			Bond Future	10.3892	78.3355	10.3128	78.8346	(0.736)	0.0000	0.0000	8,789
2016/10/14	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	ES33	03/11/2016	11.31	Call	Bond Future	5,648.9000	5.6489	6,148.0800	6.1481	8.837	0	0	0
2016/10/14	ES33	03/11/2016	11.29	Call	Bond Future	5,532.9900	5.5330	6,032.1700	6.0322	9.022	0	0	0
2016/10/14	ES33	03/11/2016	11.30	Call	Bond Future	5,590.9800	5.5910	6,090.1600	6.0902	8.928	0	0	0
2016/10/14	ES33	02/02/2017			Bond Future	10.4705	79.8322	10.3916	80.3402	(0.753)	0.0000	0.0000	0
2016/10/14	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	ES33	02/02/2017	10.59	Call	Bond Future	760.0200	0.7600	1,268.0300	1.2680	66.842	0	0	0
2016/10/14	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	ES33	02/02/2017	10.60	Call	Bond Future	823.1100	0.8231	1,331.1200	1.3311	61.718	0	0	0
2016/10/14	ES33	02/02/2017	10.61	Call	Bond Future	886.1200	0.8861	1,394.1300	1.3941	57.330	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
2016/10/14	ES33	04/05/2017			Bond Future	10.5427	77.6193	10.4613	78.1375	(0.773)	0.0000	0.0000	0
2016/10/14	ES33	04/05/2017	10.55	Call	Bond Future	45.9100	0.0459	564.0800	0.5641	1128.665	0	0	0
2016/10/14	ES33	04/05/2017	10.54	Put	Bond Future	17.3400	0.0173	0.0000	0.0000	(100.000)	0	0	0
2016/10/14	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	ES33	04/05/2017	10.56	Call	Bond Future	109.0900	0.1091	627.2600	0.6273	474.993	0	0	0
2016/10/14	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	500.8300	0.5008	100.000	0	0	0
2016/10/14	ES42	03/11/2016			Bond Future	10.4978	82.6947	10.4215	83.2695	(0.727)	0.0000	0.0000	8,777
2016/10/14	ES42	02/02/2017			Bond Future	10.5735	84.2748	10.4948	84.8598	(0.744)	0.0000	0.0000	0
2016/10/14	ES42	04/05/2017			Bond Future	10.6449	81.6815	10.5636	82.2782	(0.763)	0.0000	0.0000	0
2016/10/14	GOVI	03/11/2016	476.11	Call	GOVI	506,210.0000	50.6210	533,150.0000	53.3150	5.322	0	0	0
2016/10/14	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	GOVI	03/11/2016			GOVI	526.7310	526.7310	529.4250	529.4250	0.511	0.0000	0.0000	414
2016/10/14	GOVI	03/11/2016	476.12	Call	GOVI	506,110.0000	50.6110	533,050.0000	53.3050	5.323	0	0	0
2016/10/14	GOVI	03/11/2016	476.13	Call	GOVI	506,010.0000	50.6010	532,950.0000	53.2950	5.324	0	0	0
2016/10/14	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	GOVI	02/02/2017	533.34	Call	GOVI	34,560.0000	3.4560	61,960.0000	6.1960	79.282	0	0	0
2016/10/14	GOVI	02/02/2017			GOVI	536.7960	536.7960	539.5360	539.5360	0.510	0.0000	0.0000	27
2016/10/14	GOVI	02/02/2017	533.32	Call	GOVI	34,760.0000	3.4760	62,160.0000	6.2160	78.826	0	0	0
2016/10/14	GOVI	02/02/2017	533.33	Call	GOVI	34,660.0000	3.4660	62,060.0000	6.2060	79.054	0	0	0
2016/10/14	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	GOVI	04/05/2017			GOVI	547.4300	547.4300	550.2250	550.2250	0.511	0.0000	0.0000	0
2016/10/14	GOVI	04/05/2017	262.19	Call	GOVI	2,852,400.0000	285.2400	2,880,350.0000	288.0350	0.980	0	0	0
2016/10/14	GOVI	04/05/2017	262.20	Call	GOVI	2,852,300.0000	285.2300	2,880,250.0000	288.0250	0.980	0	0	0
2016/10/14	GOVI	04/05/2017	262.18	Call	GOVI	2,852,500.0000	285.2500	2,880,450.0000	288.0450	0.980	0	0	0
2016/10/14	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/10/14	IGOV	03/11/2016			Index Future	250.1430	250.1430	250.1630	250.1630	0.008	0.0000	0.0000	1,021
2016/10/14	IGOV	02/02/2017			Index Future	254.9380	254.9380	254.9560	254.9560	0.007	0.0000	0.0000	57
2016/10/14	IGOV	04/05/2017			Index Future	260.0040	260.0040	260.0220	260.0220	0.007	0.0000	0.0000	0
2016/10/14	ILBI	03/11/2016			Index Future	678.2190	678.2190	678.2930	678.2930	0.011	0.0000	0.0000	0
2016/10/14	ILBI	02/02/2017			Index Future	691.3500	691.3500	691.4240	691.4240	0.011	0.0000	0.0000	155
2016/10/14	IS01	19/12/2016			Interest Rate Swap	100.0686	100.0686	100.0686	100.0686	0.000	0.0000	0.0000	0
2016/10/14	IS01	16/03/2017			Interest Rate Swap	100.0265	100.0265	100.0226	100.0226	(0.004)	0.0000	0.0000	0
2016/10/14	IS01	15/06/2017			Interest Rate Swap	99.6825	99.6825	99.6708	99.6708	(0.012)	0.0000	0.0000	0
2016/10/14	IS01	21/09/2017			Interest Rate Swap	99.7711	99.7711	99.7498	99.7498	(0.021)	0.0000	0.0000	0
2016/10/14	IS01	21/12/2017			Interest Rate Swap	100.0787	100.0787	100.0512	100.0512	(0.027)	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
2016/10/14	IS02	18/12/2017			Interest Rate Swap	100.1044	100.1044	100.0774	100.0774	(0.027)	0.0000	0.0000	0
2016/10/14	IS02	16/03/2018			Interest Rate Swap	99.4375	99.4375	99.4039	99.4039	(0.034)	0.0000	0.0000	0
2016/10/14	IS02	15/06/2018			Interest Rate Swap	99.1506	99.1506	99.1100	99.1100	(0.041)	0.0000	0.0000	0
2016/10/14	IS02	21/09/2018			Interest Rate Swap	99.2550	99.2550	99.2082	99.2082	(0.047)	0.0000	0.0000	0
2016/10/14	IS02	21/12/2018			Interest Rate Swap	99.8000	99.8000	99.7400	99.7400	(0.060)	0.0000	0.0000	0
2016/10/14	IS05	17/12/2020			Interest Rate Swap	98.5465	98.5465	98.3977	98.3977	(0.151)	0.0000	0.0000	0
2016/10/14	IS05	16/03/2021			Interest Rate Swap	97.9245	97.9245	97.7647	97.7647	(0.163)	0.0000	0.0000	0
2016/10/14	IS05	15/06/2021			Interest Rate Swap	97.2703	97.2703	97.0977	97.0977	(0.177)	0.0000	0.0000	0
2016/10/14	IS05	21/09/2021			Interest Rate Swap	97.5817	97.5817	97.3950	97.3950	(0.191)	0.0000	0.0000	0
2016/10/14	IS05	21/12/2021			Interest Rate Swap	99.8499	99.8499	99.6493	99.6493	(0.201)	0.0000	0.0000	50
2016/10/14	IS10	17/12/2025			Interest Rate Swap	99.0086	99.0086	98.6405	98.6405	(0.372)	0.0000	0.0000	0
2016/10/14	IS10	16/03/2026			Interest Rate Swap	96.1292	96.1292	95.7482	95.7482	(0.396)	0.0000	0.0000	0
2016/10/14	IS10	15/06/2026			Interest Rate Swap	94.9334	94.9334	94.5412	94.5412	(0.413)	0.0000	0.0000	0
2016/10/14	IS10	21/09/2026			Interest Rate Swap	97.0316	97.0316	96.6357	96.6357	(0.408)	0.0000	0.0000	0
2016/10/14	IS10	21/12/2026			Interest Rate Swap	100.6845	100.6845	100.2906	100.2906	(0.391)	0.0000	0.0000	0
2016/10/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/10/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/10/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/10/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/10/14	JBAF	19/10/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/10/14	JBAF	16/11/2016			Jibar Tradeable Future	7.3800	92.6200	7.3700	92.6300	(0.136)	0.0000	0.0000	0
2016/10/14	JBAF	21/12/2016			Jibar Tradeable Future	7.4600	92.5400	7.4400	92.5600	(0.268)	0.0000	0.0000	10,000
2016/10/14	JBAF	18/01/2017			Jibar Tradeable Future	7.4800	92.5200	7.4400	92.5600	(0.535)	0.0000	0.0000	0
2016/10/14	JBAF	15/02/2017			Jibar Tradeable Future	7.5300	92.4700	7.4900	92.5100	(0.531)	0.0000	0.0000	0
2016/10/14	JBAF	15/03/2017			Jibar Tradeable Future	7.5400	92.4600	7.5100	92.4900	(0.398)	0.0000	0.0000	1,000
2016/10/14	JBAF	21/06/2017			Jibar Tradeable Future	7.6500	92.3500	7.6100	92.3900	(0.523)	0.0000	0.0000	0
2016/10/14	JBAF	20/09/2017			Jibar Tradeable Future	7.6800	92.3200	7.6400	92.3600	(0.521)	0.0000	0.0000	0
2016/10/14	JBAF	20/12/2017			Jibar Tradeable Future	7.6900	92.3100	7.6500	92.3500	(0.520)	0.0000	0.0000	0
2016/10/14	JBAF	20/03/2018			Jibar Tradeable Future	7.6900	92.3100	7.6500	92.3500	(0.520)	0.0000	0.0000	0
2016/10/14	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/10/14	JBAF	19/09/2018			Jibar Tradeable Future	7.6900	92.3100	7.6500	92.3500	(0.520)	0.0000	0.0000	0
2016/10/14	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/10/14	R023	03/11/2016	9.73	Put	Bond Future	0.2900	0.0003	0.1100	0.0001	(62.069)	0	0	0
2016/10/14	R023	03/11/2016			Bond Future	8.5522	97.6084	8.4909	97.8960	(0.716)	0.0000	0.0000	15,171
2016/10/14	R023	03/11/2016	9.75	Put	Bond Future	0.2300	0.0002	0.0800	0.0001	(65.217)	0	0	0
2016/10/14	R023	03/11/2016	9.73	Call	Bond Future	5,328.3200	5.3283	5,615.7300	5.6157	5.394	0	0	0
2016/10/14	R023	03/11/2016	9.74	Put	Bond Future	0.2600	0.0003	0.0900	0.0001	(65.385)	0	0	0
2016/10/14	R023	03/11/2016	9.74	Call	Bond Future	5,371.9300	5.3719	5,659.3500	5.6593	5.350	0	0	0

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2016/10/14	R023	03/11/2016	9.75	Call	Bond Future	5,415.5100	5.4155	5,702.9500	5.7029	5.308	0	0	0
2016/10/14	R023	02/02/2017	8.85	Call	Bond Future	2,101.9100	2.1019	2,283.4900	2.2835	8.639	0	0	0
2016/10/14	R023	02/02/2017			Bond Future	8.5988	99.4735	8.5344	99.7656	(0.748)	0.0000	0.0000	0
2016/10/14	R023	02/02/2017	8.86	Call	Bond Future	2,130.2400	2.1302	2,313.1500	2.3131	8.586	0	0	0
2016/10/14	R023	02/02/2017	8.84	Put	Bond Future	987.8600	0.9879	876.0000	0.8760	(11.323)	0	0	0
2016/10/14	R023	02/02/2017	8.86	Put	Bond Future	955.0100	0.9550	845.8200	0.8458	(11.433)	0	0	0
2016/10/14	R023	02/02/2017	8.84	Call	Bond Future	2,073.7600	2.0738	2,254.0000	2.2540	8.691	0	0	0
2016/10/14	R023	02/02/2017	8.85	Put	Bond Future	971.3300	0.9713	860.8100	0.8608	(11.378)	0	0	0
2016/10/14	R023	04/05/2017	8.61	Call	Bond Future	1,858.7000	1.8587	2,007.7200	2.0077	8.017	0	0	0
2016/10/14	R023	04/05/2017			Bond Future	8.6274	97.5107	8.5596	97.8087	(0.786)	0.0000	0.0000	0
2016/10/14	R023	04/05/2017	8.59	Call	Bond Future	1,815.3400	1.8153	1,962.1700	1.9622	8.088	0	0	0
2016/10/14	R023	04/05/2017	8.60	Call	Bond Future	1,836.9500	1.8369	1,984.8700	1.9849	8.052	0	0	0
2016/10/14	R023	04/05/2017	8.59	Put	Bond Future	1,979.7600	1.9798	1,828.5900	1.8286	(7.636)	0	0	0
2016/10/14	R023	04/05/2017	8.61	Put	Bond Future	1,935.2400	1.9352	1,786.2600	1.7863	(7.698)	0	0	0
2016/10/14	R023	04/05/2017	8.60	Put	Bond Future	1,957.4200	1.9574	1,807.3400	1.8073	(7.667)	0	0	0
2016/10/14	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R035	03/11/2016			Bond Future	9.4476	96.7251	9.3715	97.3605	(0.805)	0.0000	0.0000	4,673
2016/10/14	R035	03/11/2016	9.59	Call	Bond Future	1,171.9600	1.1720	1,807.3400	1.8073	54.215	0	0	0
2016/10/14	R035	03/11/2016	9.57	Call	Bond Future	1,008.7300	1.0087	1,644.1100	1.6441	62.988	0	0	0
2016/10/14	R035	03/11/2016	9.58	Call	Bond Future	1,090.4000	1.0904	1,725.7800	1.7258	58.270	0	0	0
2016/10/14	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R035	02/02/2017			Bond Future	9.4989	98.5732	9.4205	99.2199	(0.825)	0.0000	0.0000	0
2016/10/14	R035	02/02/2017	9.51	Call	Bond Future	91.1200	0.0911	737.7500	0.7378	709.647	0	0	0
2016/10/14	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R035	02/02/2017	9.52	Call	Bond Future	173.0300	0.1730	819.6600	0.8197	373.710	0	0	0
2016/10/14	R035	02/02/2017	9.50	Call	Bond Future	9.1100	0.0091	655.7400	0.6557	7098.024	0	0	0
2016/10/14	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R035	04/05/2017			Bond Future	9.5397	96.0217	9.4589	96.6812	(0.846)	0.0000	0.0000	0
2016/10/14	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R035	04/05/2017	9.55	Call	Bond Future	83.9500	0.0839	743.4600	0.7435	785.599	0	0	0
2016/10/14	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	580.9700	0.5810	100.000	0	0	0
2016/10/14	R035	04/05/2017	9.54	Call	Bond Future	2.7600	0.0028	662.2700	0.6623	23895.290	0	0	0
2016/10/14	R035	04/05/2017	9.53	Put	Bond Future	78.5400	0.0785	0.0000	0.0000	(100.000)	0	0	0
2016/10/14	R186	03/11/2016	8.82	Put	Bond Future	1,314.9900	1.3150	979.7100	0.9797	(25.497)	0	0	150
2016/10/14	R186	03/11/2016	9.40	Put	Bond Future	103.1400	0.1031	55.8100	0.0558	(45.889)	0	0	0
2016/10/14	R186	03/11/2016			Bond Future	8.9017	114.5116	8.8205	115.0860	(0.913)	0.0000	0.0000	87,454
2016/10/14	R186	03/11/2016	8.30	Put	Bond Future	4,391.5300	4.3915	3,840.5700	3.8406	(12.546)	0	0	0
2016/10/14	R186	03/11/2016	8.52	Put	Bond Future	2,907.8800	2.9079	2,413.3600	2.4134	(17.006)	0	0	150
2016/10/14	R186	03/11/2016	8.95	Put	Bond Future	839.1900	0.8392	588.3500	0.5884	(29.891)	0	0	0
2016/10/14	R186	03/11/2016	9.20	Put	Bond Future	291.7400	0.2917	178.6900	0.1787	(38.750)	0	0	0
2016/10/14	R186	03/11/2016	8.97	Put	Bond Future	778.2400	0.7782	540.1500	0.5402	(30.593)	0	0	0
2016/10/14	R186	03/11/2016	8.96	Put	Bond Future	808.3200	0.8083	563.8700	0.5639	(30.242)	0	0	0
2016/10/14	R186	03/11/2016	9.10	Call	Bond Future	1,843.5700	1.8436	2,256.3800	2.2564	22.392	0	0	0

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2016/10/14	R186	03/11/2016	9.66	Call	Bond Future	5,190.3900	5.1904	5,753.5300	5.7535	10.850	0	0	0
2016/10/14	R186	03/11/2016	8.30	Call	Bond Future	41.5100	0.0415	64.9200	0.0649	56.396	0	0	150
2016/10/14	R186	03/11/2016	8.90	Call	Bond Future	993.4600	0.9935	1,284.5700	1.2846	29.303	0	0	0
2016/10/14	R186	03/11/2016	8.97	Call	Bond Future	1,257.4900	1.2575	1,593.7700	1.5938	26.742	0	0	0
2016/10/14	R186	03/11/2016	9.71	Call	Bond Future	5,513.6700	5.5137	6,079.8400	6.0798	10.268	0	0	0
2016/10/14	R186	03/11/2016	8.52	Call	Bond Future	174.5500	0.1745	254.4000	0.2544	45.746	0	0	0
2016/10/14	R186	03/11/2016	8.82	Call	Bond Future	737.2200	0.7372	976.3100	0.9763	32.431	0	0	0
2016/10/14	R186	03/11/2016	8.95	Call	Bond Future	1,178.2900	1.1783	1,501.8200	1.5018	27.458	0	0	0
2016/10/14	R186	03/11/2016	9.20	Call	Bond Future	2,365.4900	2.3655	2,826.8100	2.8268	19.502	0	0	1,425
2016/10/14	R186	03/11/2016	8.90	Put	Bond Future	1,005.7900	1.0058	722.5300	0.7225	(28.163)	0	0	5,092
2016/10/14	R186	03/11/2016	9.40	Call	Bond Future	3,538.0300	3.5380	4,065.0700	4.0651	14.896	0	0	1,425
2016/10/14	R186	03/11/2016	9.66	Put	Bond Future	20.5200	0.0205	9.2900	0.0093	(54.727)	0	0	0
2016/10/14	R186	03/11/2016	9.71	Put	Bond Future	14.5500	0.0146	6.3500	0.0064	(56.357)	0	0	0
2016/10/14	R186	03/11/2016	8.96	Call	Bond Future	1,217.5300	1.2175	1,547.4500	1.5475	27.097	0	0	0
2016/10/14	R186	03/11/2016	9.10	Put	Bond Future	459.2100	0.4592	297.6500	0.2977	(35.182)	0	0	108
2016/10/14	R186	02/02/2017	8.81	Put	Bond Future	2,793.6800	2.7937	2,470.3400	2.4703	(11.574)	0	0	0
2016/10/14	R186	02/02/2017	9.40	Call	Bond Future	4,158.5900	4.1586	4,574.7600	4.5748	10.007	0	0	0
2016/10/14	R186	02/02/2017	8.00	Put	Bond Future	7,132.6300	7.1326	6,620.1800	6.6202	(7.185)	0	0	0
2016/10/14	R186	02/02/2017			Bond Future	8.9478	111.3968	8.8634	111.9811	(0.943)	8.9045	8.9045	5,191
2016/10/14	R186	02/02/2017	8.43	Put	Bond Future	4,556.3500	4.5563	4,131.1100	4.1311	(9.333)	0	0	0
2016/10/14	R186	02/02/2017	8.80	Put	Bond Future	2,833.3600	2.8334	2,507.2000	2.5072	(11.511)	0	0	0
2016/10/14	R186	02/02/2017	8.90	Put	Bond Future	2,453.6400	2.4536	2,155.7000	2.1557	(12.143)	0	0	750
2016/10/14	R186	02/02/2017	9.50	Call	Bond Future	4,641.1100	4.6411	5,078.8400	5.0788	9.432	0	0	0
2016/10/14	R186	02/02/2017	8.87	Call	Bond Future	2,025.2600	2.0253	2,303.1200	2.3031	13.720	0	0	0
2016/10/14	R186	02/02/2017	8.60	Call	Bond Future	1,268.5700	1.2686	1,471.3800	1.4714	15.987	0	0	7,000
2016/10/14	R186	02/02/2017	8.81	Call	Bond Future	1,837.6800	1.8377	2,098.6000	2.0986	14.198	0	0	0
2016/10/14	R186	02/02/2017	8.00	Call	Bond Future	325.1800	0.3252	396.9900	0.3970	22.083	0	0	7,000
2016/10/14	R186	02/02/2017	8.37	Call	Bond Future	796.6700	0.7967	941.2800	0.9413	18.152	0	0	500
2016/10/14	R186	02/02/2017	8.79	Call	Bond Future	1,777.7100	1.7777	2,032.9900	2.0330	14.360	0	0	0
2016/10/14	R186	02/02/2017	8.87	Put	Bond Future	2,563.6100	2.5636	2,257.2100	2.2572	(11.952)	0	0	500
2016/10/14	R186	02/02/2017	8.43	Call	Bond Future	905.3400	0.9053	1,064.3600	1.0644	17.565	0	0	750
2016/10/14	R186	02/02/2017	8.80	Call	Bond Future	1,807.5400	1.8075	2,065.6400	2.0656	14.279	0	0	0
2016/10/14	R186	02/02/2017	8.90	Call	Bond Future	2,123.3300	2.1233	2,409.6500	2.4097	13.484	0	0	0
2016/10/14	R186	02/02/2017	9.50	Put	Bond Future	919.4000	0.9194	772.8700	0.7729	(15.938)	0	0	13,500
2016/10/14	R186	02/02/2017	9.40	Put	Bond Future	1,098.0900	1.0981	930.0000	0.9300	(15.307)	0	0	750
2016/10/14	R186	02/02/2017	8.60	Put	Bond Future	3,703.1800	3.7032	3,321.7300	3.3217	(10.301)	0	0	0
2016/10/14	R186	02/02/2017	8.37	Put	Bond Future	4,881.2100	4.8812	4,441.5600	4.4416	(9.007)	0	0	0
2016/10/14	R186	02/02/2017	8.79	Put	Bond Future	2,873.4000	2.8734	2,544.4200	2.5444	(11.449)	0	0	0
2016/10/14	R186	04/05/2017			Bond Future	8.9858	113.6043	8.8979	114.2003	(0.978)	0.0000	0.0000	0
2016/10/14	R186	04/05/2017	8.89	Put	Bond Future	3,402.4900	3.4025	3,094.1100	3.0941	(9.063)	0	0	0
2016/10/14	R186	04/05/2017	8.91	Put	Bond Future	3,330.5400	3.3305	3,026.3700	3.0264	(9.133)	0	0	0
2016/10/14	R186	04/05/2017	8.90	Put	Bond Future	3,366.3800	3.3664	3,060.1100	3.0601	(9.098)	0	0	0
2016/10/14	R186	04/05/2017	8.91	Call	Bond Future	2,816.8400	2.8168	3,108.6100	3.1086	10.358	0	0	0
2016/10/14	R186	04/05/2017	8.89	Call	Bond Future	2,752.7000	2.7527	3,040.2600	3.0403	10.446	0	0	0
2016/10/14	R186	04/05/2017	8.90	Call	Bond Future	2,784.6600	2.7847	3,074.3300	3.0743	10.402	0	0	0
2016/10/14	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R197	03/11/2016	303.57	Put	Bond Future	216.5500	0.2166	183.2800	0.1833	(15.364)	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
2016/10/14	R197	03/11/2016			Bond Future	303.3535	303.3535	303.3867	303.3867	0.011	0.0000	0.0000	875
2016/10/14	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R197	03/11/2016	303.56	Put	Bond Future	206.5500	0.2066	173.2800	0.1733	(16.107)	0	0	0
2016/10/14	R197	03/11/2016	303.58	Put	Bond Future	226.5500	0.2266	193.2800	0.1933	(14.685)	0	0	0
2016/10/14	R202	03/11/2016	253.85	Put	Bond Future	3,454.2700	3.4543	3,426.1600	3.4262	(0.814)	0	0	0
2016/10/14	R202	03/11/2016			Bond Future	250.3957	250.3957	250.4238	250.4238	0.011	0.0000	0.0000	35,840
2016/10/14	R202	03/11/2016	253.87	Put	Bond Future	3,474.2700	3.4743	3,446.1600	3.4462	(0.809)	0	0	0
2016/10/14	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R202	03/11/2016	253.86	Put	Bond Future	3,464.2700	3.4643	3,436.1600	3.4362	(0.811)	0	0	0
2016/10/14	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R203	03/11/2016	8.86	Call	Bond Future	933.7000	0.9337	986.3400	0.9863	5.638	0	0	0
2016/10/14	R203	03/11/2016			Bond Future	7.7037	101.6561	7.6390	101.7088	(0.840)	0.0000	0.0000	23,644
2016/10/14	R203	03/11/2016	8.84	Call	Bond Future	917.6700	0.9177	970.3000	0.9703	5.735	0	0	0
2016/10/14	R203	03/11/2016	8.85	Call	Bond Future	925.6800	0.9257	978.3200	0.9783	5.687	0	0	0
2016/10/14	R203	03/11/2016	8.84	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/14	R203	03/11/2016	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R203	03/11/2016	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R203	02/02/2017	7.70	Call	Bond Future	143.4800	0.1435	170.1300	0.1701	18.574	0	0	0
2016/10/14	R203	02/02/2017	7.71	Put	Bond Future	150.4100	0.1504	124.7100	0.1247	(17.087)	0	0	0
2016/10/14	R203	02/02/2017			Bond Future	7.7171	103.5985	7.6260	103.6512	(1.180)	0.0000	0.0000	0
2016/10/14	R203	02/02/2017	7.71	Call	Bond Future	146.3200	0.1463	173.3000	0.1733	18.439	0	0	0
2016/10/14	R203	02/02/2017	7.72	Call	Bond Future	149.4300	0.1494	176.7300	0.1767	18.269	0	0	0
2016/10/14	R203	02/02/2017	7.70	Put	Bond Future	153.3500	0.1534	127.3200	0.1273	(16.974)	0	0	0
2016/10/14	R203	02/02/2017	7.72	Put	Bond Future	147.7300	0.1477	122.3500	0.1223	(17.180)	0	0	0
2016/10/14	R203	04/05/2017	6.91	Call	Bond Future	53.0700	0.0531	70.0100	0.0700	31.920	0	0	0
2016/10/14	R203	04/05/2017	6.92	Put	Bond Future	216.2400	0.2162	179.6400	0.1796	(16.926)	0	0	0
2016/10/14	R203	04/05/2017			Bond Future	7.3832	101.4770	7.2295	101.5308	(2.083)	0.0000	0.0000	0
2016/10/14	R203	04/05/2017	6.92	Call	Bond Future	54.0800	0.0541	71.2500	0.0713	31.749	0	0	0
2016/10/14	R203	04/05/2017	6.93	Call	Bond Future	55.1100	0.0551	72.5100	0.0725	31.573	0	0	0
2016/10/14	R203	04/05/2017	6.91	Put	Bond Future	218.7400	0.2187	181.9100	0.1819	(16.837)	0	0	0
2016/10/14	R203	04/05/2017	6.93	Put	Bond Future	213.7600	0.2138	177.3900	0.1774	(17.014)	0	0	0
2016/10/14	R204	03/11/2016			Bond Future	7.8941	103.2490	7.8371	103.3585	(0.722)	0.0000	0.0000	31,421
2016/10/14	R204	03/11/2016	9.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R204	03/11/2016	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R204	03/11/2016	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R204	03/11/2016	9.22	Call	Bond Future	2,504.3000	2.5043	2,613.8400	2.6138	4.374	0	0	0
2016/10/14	R204	03/11/2016	9.21	Call	Bond Future	2,485.7100	2.4857	2,595.2500	2.5952	4.407	0	0	0
2016/10/14	R204	03/11/2016	9.23	Call	Bond Future	2,522.8800	2.5229	2,632.4200	2.6324	4.342	0	0	0
2016/10/14	R204	02/02/2017	8.28	Call	Bond Future	837.4400	0.8374	915.4200	0.9154	9.312	0	0	0
2016/10/14	R204	02/02/2017			Bond Future	7.9169	101.1816	7.8522	101.2922	(0.817)	0.0000	0.0000	0
2016/10/14	R204	02/02/2017	8.29	Call	Bond Future	849.5400	0.8495	928.0600	0.9281	9.243	0	0	0
2016/10/14	R204	02/02/2017	8.30	Call	Bond Future	861.7200	0.8617	940.7800	0.9408	9.175	0	0	0
2016/10/14	R204	02/02/2017	8.28	Put	Bond Future	219.5100	0.2195	186.8500	0.1868	(14.879)	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
2016/10/14	R204	02/02/2017	8.30	Put	Bond Future	209.9000	0.2099	178.3200	0.1783	(15.045)	0	0	0
2016/10/14	R204	02/02/2017	8.29	Put	Bond Future	214.6600	0.2147	182.5400	0.1825	(14.963)	0	0	0
2016/10/14	R204	04/05/2017	7.90	Put	Bond Future	539.6300	0.5396	483.9200	0.4839	(10.324)	0	0	0
2016/10/14	R204	04/05/2017			Bond Future	7.9024	103.1866	7.8269	103.2994	(0.955)	0.0000	0.0000	0
2016/10/14	R204	04/05/2017	7.92	Put	Bond Future	525.3200	0.5253	470.6100	0.4706	(10.415)	0	0	0
2016/10/14	R204	04/05/2017	7.90	Call	Bond Future	536.1100	0.5361	593.2900	0.5933	10.666	0	0	0
2016/10/14	R204	04/05/2017	7.91	Put	Bond Future	532.4400	0.5324	477.2300	0.4772	(10.369)	0	0	0
2016/10/14	R204	04/05/2017	7.91	Call	Bond Future	543.8700	0.5439	601.5500	0.6016	10.605	0	0	0
2016/10/14	R204	04/05/2017	7.92	Call	Bond Future	551.6900	0.5517	609.8700	0.6099	10.546	0	0	0
2016/10/14	R207	03/11/2016			Bond Future	8.1046	99.9114	8.0429	100.0792	(0.760)	0.0000	0.0000	58,834
2016/10/14	R207	03/11/2016	7.94	Call	Bond Future	151.0100	0.1510	198.9800	0.1990	31.766	0	0	0
2016/10/14	R207	03/11/2016	7.93	Put	Bond Future	619.3700	0.6194	497.6200	0.4976	(19.657)	0	0	0
2016/10/14	R207	03/11/2016	7.95	Put	Bond Future	580.8300	0.5808	462.9600	0.4630	(20.293)	0	0	0
2016/10/14	R207	03/11/2016	7.94	Put	Bond Future	599.8900	0.5999	480.0700	0.4801	(19.974)	0	0	0
2016/10/14	R207	03/11/2016	7.95	Call	Bond Future	159.3000	0.1593	209.2200	0.2092	31.337	0	0	0
2016/10/14	R207	03/11/2016	7.93	Call	Bond Future	143.1300	0.1431	189.1700	0.1892	32.167	0	0	0
2016/10/14	R207	02/02/2017	9.24	Call	Bond Future	2,800.9600	2.8010	2,959.4500	2.9594	5.658	0	0	0
2016/10/14	R207	02/02/2017			Bond Future	8.1364	98.1780	8.0693	98.3480	(0.825)	0.0000	0.0000	0
2016/10/14	R207	02/02/2017	8.91	Call	Bond Future	2,070.7800	2.0708	2,216.4700	2.2165	7.036	0	0	62
2016/10/14	R207	02/02/2017	9.22	Call	Bond Future	2,755.4200	2.7554	2,913.3200	2.9133	5.731	0	0	0
2016/10/14	R207	02/02/2017	9.23	Call	Bond Future	2,778.2100	2.7782	2,936.4000	2.9364	5.694	0	0	0
2016/10/14	R207	02/02/2017	8.91	Put	Bond Future	137.1500	0.1371	112.7700	0.1128	(17.776)	0	0	0
2016/10/14	R207	02/02/2017	9.22	Put	Bond Future	60.2000	0.0602	48.0300	0.0480	(20.216)	0	0	0
2016/10/14	R207	02/02/2017	9.24	Put	Bond Future	56.8700	0.0569	45.2900	0.0453	(20.362)	0	0	0
2016/10/14	R207	02/02/2017	9.23	Put	Bond Future	58.5500	0.0586	46.6700	0.0467	(20.290)	0	0	0
2016/10/14	R207	04/05/2017	8.21	Put	Bond Future	819.4600	0.8195	738.0600	0.7381	(9.933)	0	0	0
2016/10/14	R207	04/05/2017			Bond Future	8.1546	100.1235	8.0805	100.2970	(0.909)	0.0000	0.0000	0
2016/10/14	R207	04/05/2017	8.22	Call	Bond Future	961.2900	0.9613	1,054.1100	1.0541	9.656	0	0	0
2016/10/14	R207	04/05/2017	8.20	Call	Bond Future	936.4600	0.9365	1,027.8300	1.0278	9.757	0	0	0
2016/10/14	R207	04/05/2017	8.21	Call	Bond Future	948.8300	0.9488	1,040.9200	1.0409	9.706	0	0	0
2016/10/14	R207	04/05/2017	8.20	Put	Bond Future	830.4500	0.8305	748.3300	0.7483	(9.889)	0	0	0
2016/10/14	R207	04/05/2017	8.22	Put	Bond Future	808.5800	0.8086	727.9100	0.7279	(9.977)	0	0	0
2016/10/14	R207	03/08/2017	8.19	Call	Bond Future	1,042.1100	1.0421	1,133.8600	1.1339	8.804	0	0	51
2016/10/14	R207	03/08/2017			Bond Future	8.1343	98.5464	8.0535	98.7199	(0.994)	0.0000	0.0000	0
2016/10/14	R207	03/08/2017	8.39	Put	Bond Future	742.2700	0.7423	672.1700	0.6722	(9.444)	0	0	0
2016/10/14	R207	03/08/2017	8.41	Put	Bond Future	725.9900	0.7260	657.0100	0.6570	(9.502)	0	0	0
2016/10/14	R207	03/08/2017	8.19	Put	Bond Future	922.8600	0.9229	841.0900	0.8411	(8.860)	0	0	0
2016/10/14	R207	03/08/2017	8.40	Put	Bond Future	734.1000	0.7341	664.5600	0.6646	(9.473)	0	0	0
2016/10/14	R207	03/08/2017	8.41	Call	Bond Future	1,314.7400	1.3147	1,419.2800	1.4193	7.951	0	0	0
2016/10/14	R207	03/08/2017	8.39	Call	Bond Future	1,288.4600	1.2885	1,391.8800	1.3919	8.027	0	0	0
2016/10/14	R207	03/08/2017	8.40	Call	Bond Future	1,301.5700	1.3016	1,405.5500	1.4056	7.989	0	0	0
2016/10/14	R208	03/11/2016	9.59	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2016/10/14	R208	03/11/2016			Bond Future	8.2963	95.1148	8.2349	95.3298	(0.740)	0.0000	0.0000	30,293
2016/10/14	R208	03/11/2016	9.58	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2016/10/14	R208	03/11/2016	9.57	Call	Bond Future	4,328.7500	4.3288	4,543.7300	4.5437	4.966	0	0	0
2016/10/14	R208	03/11/2016	9.58	Call	Bond Future	4,361.7600	4.3618	4,576.7500	4.5768	4.929	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
2016/10/14	R208	03/11/2016	9.59	Call	Bond Future	4,394.7600	4.3948	4,609.7500	4.6098	4.892	0	0	0
2016/10/14	R208	03/11/2016	9.57	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2016/10/14	R208	02/02/2017			Bond Future	8.3369	96.9322	8.2714	97.1504	(0.785)	0.0000	0.0000	0
2016/10/14	R208	02/02/2017	8.64	Call	Bond Future	1,582.4500	1.5825	1,725.8800	1.7259	9.064	0	0	0
2016/10/14	R208	02/02/2017	8.63	Put	Bond Future	590.8400	0.5908	514.9900	0.5150	(12.838)	0	0	0
2016/10/14	R208	02/02/2017	8.65	Put	Bond Future	568.8400	0.5688	495.0600	0.4951	(12.970)	0	0	0
2016/10/14	R208	02/02/2017	8.64	Put	Bond Future	579.8600	0.5799	505.0400	0.5050	(12.903)	0	0	0
2016/10/14	R208	02/02/2017	8.65	Call	Bond Future	1,604.2900	1.6043	1,748.7600	1.7488	9.005	0	0	0
2016/10/14	R208	02/02/2017	8.63	Call	Bond Future	1,560.5600	1.5606	1,702.9600	1.7030	9.125	0	0	0
2016/10/14	R208	04/05/2017	8.39	Call	Bond Future	1,323.2500	1.3232	1,438.5800	1.4386	8.716	0	0	0
2016/10/14	R208	04/05/2017			Bond Future	8.3601	95.4492	8.2898	95.6717	(0.841)	0.0000	0.0000	0
2016/10/14	R208	04/05/2017	8.37	Call	Bond Future	1,290.1700	1.2902	1,403.7500	1.4038	8.803	0	0	0
2016/10/14	R208	04/05/2017	8.38	Call	Bond Future	1,306.5100	1.3065	1,420.9700	1.4210	8.761	0	0	0
2016/10/14	R208	04/05/2017	8.37	Put	Bond Future	1,258.9800	1.2590	1,149.9900	1.1500	(8.657)	0	0	0
2016/10/14	R208	04/05/2017	8.39	Put	Bond Future	1,228.8800	1.2289	1,121.6400	1.1216	(8.727)	0	0	0
2016/10/14	R208	04/05/2017	8.38	Put	Bond Future	1,243.7200	1.2437	1,135.6100	1.1356	(8.692)	0	0	0
2016/10/14	R209	03/11/2016	9.34	Put	Bond Future	1,262.8400	1.2628	964.1300	0.9641	(23.654)	0	0	345
2016/10/14	R209	03/11/2016	10.26	Call	Bond Future	5,612.9900	5.6130	6,134.1200	6.1341	9.284	0	0	0
2016/10/14	R209	03/11/2016			Bond Future	9.4008	72.7850	9.3248	73.3141	(0.808)	0.0000	0.0000	37,761
2016/10/14	R209	03/11/2016	10.24	Call	Bond Future	5,492.4800	5.4925	6,012.6100	6.0126	9.470	0	0	0
2016/10/14	R209	03/11/2016	8.87	Put	Bond Future	3,907.7700	3.9078	3,415.3200	3.4153	(12.602)	0	0	0
2016/10/14	R209	03/11/2016	8.81	Call	Bond Future	56.7900	0.0568	82.7600	0.0828	45.730	0	0	345
2016/10/14	R209	03/11/2016	9.04	Put	Bond Future	2,791.5500	2.7915	2,346.9700	2.3470	(15.926)	0	0	345
2016/10/14	R209	03/11/2016	9.42	Put	Bond Future	971.4700	0.9715	718.4000	0.7184	(26.050)	0	0	0
2016/10/14	R209	03/11/2016	10.25	Call	Bond Future	5,552.7500	5.5527	6,073.4000	6.0734	9.376	0	0	0
2016/10/14	R209	03/11/2016	9.05	Call	Bond Future	237.2100	0.2372	325.4900	0.3255	37.216	0	0	0
2016/10/14	R209	03/11/2016	9.45	Call	Bond Future	1,215.0400	1.2150	1,508.1100	1.5081	24.120	0	0	0
2016/10/14	R209	03/11/2016	10.24	Put	Bond Future	17.3500	0.0174	8.3100	0.0083	(52.104)	0	0	0
2016/10/14	R209	03/11/2016	9.04	Call	Bond Future	225.1600	0.2252	309.7500	0.3098	37.569	0	0	0
2016/10/14	R209	03/11/2016	10.25	Put	Bond Future	16.2700	0.0163	7.7500	0.0078	(52.366)	0	0	0
2016/10/14	R209	03/11/2016	9.34	Call	Bond Future	839.9600	0.8400	1,070.4200	1.0704	27.437	0	0	0
2016/10/14	R209	03/11/2016	10.26	Put	Bond Future	15.2600	0.0153	7.2200	0.0072	(52.687)	0	0	0
2016/10/14	R209	03/11/2016	9.45	Put	Bond Future	875.2000	0.8752	639.1000	0.6391	(26.977)	0	0	250
2016/10/14	R209	03/11/2016	8.81	Put	Bond Future	4,331.6800	4.3317	3,828.4800	3.8285	(11.617)	0	0	0
2016/10/14	R209	03/11/2016	8.87	Call	Bond Future	84.1800	0.0842	120.9000	0.1209	43.621	0	0	250
2016/10/14	R209	03/11/2016	9.42	Call	Bond Future	1,104.5000	1.1045	1,380.6000	1.3806	24.998	0	0	120
2016/10/14	R209	03/11/2016	9.05	Put	Bond Future	2,730.6200	2.7306	2,289.7300	2.2897	(16.146)	0	0	250
2016/10/14	R209	02/02/2017	9.55	Put	Bond Future	2,061.5300	2.0615	1,825.3000	1.8253	(11.459)	0	0	0
2016/10/14	R209	02/02/2017			Bond Future	9.4443	74.1757	9.3664	74.7143	(0.826)	0.0000	0.0000	0
2016/10/14	R209	02/02/2017	9.54	Put	Bond Future	2,091.9500	2.0919	1,853.3400	1.8533	(11.406)	0	0	0
2016/10/14	R209	02/02/2017	9.55	Call	Bond Future	2,781.6000	2.7816	3,084.0100	3.0840	10.872	0	0	0
2016/10/14	R209	02/02/2017	9.53	Call	Bond Future	2,707.3100	2.7073	3,004.9500	3.0050	10.994	0	0	0
2016/10/14	R209	02/02/2017	9.54	Call	Bond Future	2,744.3300	2.7443	3,044.3600	3.0444	10.933	0	0	0
2016/10/14	R209	02/02/2017	9.53	Put	Bond Future	2,122.7100	2.1227	1,881.7100	1.8817	(11.353)	0	0	0
2016/10/14	R209	04/05/2017	9.48	Put	Bond Future	3,272.8900	3.2729	3,009.5800	3.0096	(8.045)	0	0	0
2016/10/14	R209	04/05/2017			Bond Future	9.4814	72.4939	9.4012	73.0433	(0.845)	0.0000	0.0000	0
2016/10/14	R209	04/05/2017	9.47	Put	Bond Future	3,307.8100	3.3078	3,042.6700	3.0427	(8.016)	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
2016/10/14	R209	04/05/2017	9.46	Call	Bond Future	3,196.9500	3.1969	3,479.3400	3.4793	8.833	0	0	0
2016/10/14	R209	04/05/2017	9.47	Call	Bond Future	3,230.2700	3.2303	3,514.4800	3.5145	8.798	0	0	0
2016/10/14	R209	04/05/2017	9.48	Call	Bond Future	3,263.5500	3.2636	3,549.5900	3.5496	8.765	0	0	0
2016/10/14	R209	04/05/2017	9.46	Put	Bond Future	3,342.7900	3.3428	3,075.8300	3.0758	(7.986)	0	0	0
2016/10/14	R210	03/11/2016			Bond Future	187.2015	187.2015	187.2224	187.2224	0.011	0.0000	0.0000	2,086
2016/10/14	R210	03/11/2016	188.90	Put	Bond Future	1,698.4500	1.6984	1,677.5700	1.6776	(1.229)	0	0	0
2016/10/14	R210	03/11/2016	188.92	Put	Bond Future	1,718.4500	1.7184	1,697.5700	1.6976	(1.215)	0	0	0
2016/10/14	R210	03/11/2016	188.91	Put	Bond Future	1,708.4500	1.7084	1,687.5700	1.6876	(1.222)	0	0	0
2016/10/14	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R211	03/11/2016	141.75	Call	Bond Future	405.9000	0.4059	423.0700	0.4231	4.230	0	0	0
2016/10/14	R211	03/11/2016			Bond Future	142.1559	142.1559	142.1731	142.1731	0.012	0.0000	0.0000	56
2016/10/14	R211	03/11/2016	141.76	Call	Bond Future	395.9000	0.3959	413.0700	0.4131	4.337	0	0	0
2016/10/14	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R211	03/11/2016	141.74	Call	Bond Future	415.9000	0.4159	433.0700	0.4331	4.128	0	0	0
2016/10/14	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R212	03/11/2016			Bond Future	148.3403	148.3403	148.3565	148.3565	0.011	0.0000	0.0000	3,049
2016/10/14	R212	03/11/2016	148.11	Call	Bond Future	230.3100	0.2303	246.5200	0.2465	7.038	0	0	0
2016/10/14	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/14	R212	03/11/2016	148.12	Call	Bond Future	220.3100	0.2203	236.5200	0.2365	7.358	0	0	0
2016/10/14	R212	03/11/2016	148.10	Call	Bond Future	240.3100	0.2403	256.5200	0.2565	6.745	0	0	0
2016/10/14	R213	03/11/2016			Bond Future	9.3073	83.2698	9.2261	83.8247	(0.872)	0.0000	0.0000	42,360
2016/10/14	R213	03/11/2016	10.18	Put	Bond Future	13.1900	0.0132	5.9100	0.0059	(55.193)	0	0	0
2016/10/14	R213	03/11/2016	10.20	Put	Bond Future	11.5500	0.0116	5.1100	0.0051	(55.758)	0	0	0
2016/10/14	R213	03/11/2016	10.18	Call	Bond Future	5,662.6400	5.6626	6,210.1900	6.2102	9.670	0	0	0
2016/10/14	R213	03/11/2016	10.19	Put	Bond Future	12.3400	0.0123	5.4900	0.0055	(55.511)	0	0	0
2016/10/14	R213	03/11/2016	10.19	Call	Bond Future	5,723.2800	5.7233	6,271.2600	6.2713	9.575	0	0	0
2016/10/14	R213	03/11/2016	10.20	Call	Bond Future	5,783.9000	5.7839	6,332.2900	6.3323	9.481	0	0	0
2016/10/14	R213	02/02/2017	9.40	Call	Bond Future	2,496.8500	2.4969	2,798.2400	2.7982	12.071	0	0	0
2016/10/14	R213	02/02/2017	9.42	Call	Bond Future	2,567.8100	2.5678	2,874.2700	2.8743	11.935	0	0	0
2016/10/14	R213	02/02/2017			Bond Future	9.3570	84.8609	9.2734	85.4255	(0.894)	0.0000	0.0000	0
2016/10/14	R213	02/02/2017	9.41	Call	Bond Future	2,532.2900	2.5323	2,836.2200	2.8362	12.002	0	0	0
2016/10/14	R213	02/02/2017	9.40	Put	Bond Future	2,208.4400	2.2084	1,945.2000	1.9452	(11.920)	0	0	0
2016/10/14	R213	02/02/2017	9.42	Put	Bond Future	2,145.8000	2.1458	1,887.6300	1.8876	(12.031)	0	0	0
2016/10/14	R213	02/02/2017	9.41	Put	Bond Future	2,177.0400	2.1770	1,916.3400	1.9163	(11.975)	0	0	0
2016/10/14	R213	04/05/2017			Bond Future	9.3958	82.9893	9.3096	83.5652	(0.918)	0.0000	0.0000	0
2016/10/14	R213	04/05/2017	9.35	Put	Bond Future	3,303.6700	3.3037	3,018.3200	3.0183	(8.637)	0	0	0
2016/10/14	R213	04/05/2017	9.37	Put	Bond Future	3,235.0200	3.2350	2,953.5600	2.9536	(8.700)	0	0	0
2016/10/14	R213	04/05/2017	9.35	Call	Bond Future	2,998.4800	2.9985	3,289.0500	3.2890	9.691	0	0	0
2016/10/14	R213	04/05/2017	9.36	Put	Bond Future	3,269.0900	3.2691	2,985.6900	2.9857	(8.669)	0	0	0

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2016/10/14	R213	04/05/2017	9.36	Call	Bond Future	3,030.6700	3.0307	3,323.1900	3.3232	9.652	0	0	0
2016/10/14	R213	04/05/2017	9.37	Call	Bond Future	3,063.3000	3.0633	3,357.7600	3.3578	9.613	0	0	0
2016/10/14	R214	03/11/2016	10.35	Put	Bond Future	15.7700	0.0158	7.5100	0.0075	(52.378)	0	0	0
2016/10/14	R214	03/11/2016			Bond Future	9.4660	73.1961	9.3900	73.7510	(0.803)	0.0000	0.0000	29,619
2016/10/14	R214	03/11/2016	10.34	Put	Bond Future	16.7900	0.0168	8.0500	0.0081	(52.055)	0	0	0
2016/10/14	R214	03/11/2016	10.35	Call	Bond Future	5,990.1900	5.9902	6,536.8500	6.5368	9.126	0	0	0
2016/10/14	R214	03/11/2016	10.33	Call	Bond Future	5,866.3400	5.8663	6,412.0100	6.4120	9.302	0	0	0
2016/10/14	R214	03/11/2016	10.34	Call	Bond Future	5,928.2900	5.9283	6,474.4700	6.4745	9.213	0	0	0
2016/10/14	R214	03/11/2016	10.33	Put	Bond Future	17.8700	0.0179	8.6200	0.0086	(51.763)	0	0	0
2016/10/14	R214	02/02/2017			Bond Future	9.5107	74.5947	9.4327	75.1595	(0.820)	0.0000	0.0000	7,379
2016/10/14	R214	02/02/2017	9.67	Call	Bond Future	3,160.8600	3.1609	3,490.8400	3.4908	10.440	0	0	0
2016/10/14	R214	02/02/2017	9.66	Put	Bond Future	2,059.7200	2.0597	1,822.4900	1.8225	(11.518)	0	0	0
2016/10/14	R214	02/02/2017	9.68	Put	Bond Future	2,000.1000	2.0001	1,767.6900	1.7677	(11.620)	0	0	0
2016/10/14	R214	02/02/2017	9.67	Put	Bond Future	2,029.6600	2.0297	1,794.8400	1.7948	(11.569)	0	0	0
2016/10/14	R214	02/02/2017	9.68	Call	Bond Future	3,201.3600	3.2014	3,533.7500	3.5338	10.383	0	0	0
2016/10/14	R214	02/02/2017	9.66	Call	Bond Future	3,120.7600	3.1208	3,448.3300	3.4483	10.496	0	0	0
2016/10/14	R214	04/05/2017	9.58	Put	Bond Future	3,344.4200	3.3444	3,075.5000	3.0755	(8.041)	0	0	0
2016/10/14	R214	04/05/2017			Bond Future	9.5461	72.7735	9.4661	73.3495	(0.839)	0.0000	0.0000	0
2016/10/14	R214	04/05/2017	9.57	Put	Bond Future	3,378.8600	3.3789	3,108.0600	3.1081	(8.015)	0	0	0
2016/10/14	R214	04/05/2017	9.58	Call	Bond Future	3,585.7700	3.5858	3,892.9000	3.8929	8.565	0	0	0
2016/10/14	R214	04/05/2017	9.56	Call	Bond Future	3,512.7500	3.5127	3,816.1200	3.8161	8.636	0	0	0
2016/10/14	R214	04/05/2017	9.57	Call	Bond Future	3,549.0700	3.5491	3,854.3200	3.8543	8.601	0	0	0
2016/10/14	R214	04/05/2017	9.56	Put	Bond Future	3,413.8000	3.4138	3,141.1200	3.1411	(7.988)	0	0	0
2016/10/14	R248	03/11/2016	10.38	Call	Bond Future	7,461.2900	7.4613	8,155.2700	8.1553	9.301	0	0	0
2016/10/14	R248	03/11/2016			Bond Future	9.5163	94.0292	9.4403	94.7386	(0.799)	0.0000	0.0000	64,217
2016/10/14	R248	03/11/2016	10.39	Call	Bond Future	7,539.2600	7.5393	8,234.0200	8.2340	9.215	0	0	0
2016/10/14	R248	03/11/2016	10.37	Put	Bond Future	33.0100	0.0330	16.8300	0.0168	(49.015)	0	0	0
2016/10/14	R248	03/11/2016	10.39	Put	Bond Future	29.4500	0.0294	14.8500	0.0149	(49.576)	0	0	0
2016/10/14	R248	03/11/2016	10.37	Call	Bond Future	7,383.2500	7.3833	8,076.4300	8.0764	9.389	0	0	0
2016/10/14	R248	03/11/2016	10.38	Put	Bond Future	31.1900	0.0312	15.8100	0.0158	(49.311)	0	0	0
2016/10/14	R248	02/02/2017	9.76	Put	Bond Future	2,590.9700	2.5910	2,299.1000	2.2991	(11.265)	0	0	0
2016/10/14	R248	02/02/2017	9.78	Put	Bond Future	2,518.5300	2.5185	2,232.4300	2.2324	(11.360)	0	0	0
2016/10/14	R248	02/02/2017			Bond Future	9.5626	95.8259	9.4845	96.5480	(0.817)	0.0000	0.0000	0
2016/10/14	R248	02/02/2017	9.77	Put	Bond Future	2,554.6400	2.5546	2,265.6600	2.2657	(11.312)	0	0	0
2016/10/14	R248	02/02/2017	9.76	Call	Bond Future	4,372.1700	4.3722	4,802.3200	4.8023	9.838	0	0	0
2016/10/14	R248	02/02/2017	9.77	Call	Bond Future	4,424.4600	4.4245	4,857.5000	4.8575	9.787	0	0	0
2016/10/14	R248	02/02/2017	9.78	Call	Bond Future	4,476.8100	4.4768	4,912.7300	4.9127	9.737	0	0	0
2016/10/14	R248	04/05/2017	9.66	Call	Bond Future	4,838.9100	4.8389	5,237.2700	5.2373	8.232	0	0	0
2016/10/14	R248	04/05/2017			Bond Future	9.5995	93.2833	9.5193	94.0197	(0.836)	0.0000	0.0000	0
2016/10/14	R248	04/05/2017	9.67	Call	Bond Future	4,884.9900	4.8850	5,285.6600	5.2857	8.202	0	0	0
2016/10/14	R248	04/05/2017	9.65	Put	Bond Future	4,334.7100	4.3347	3,994.4200	3.9944	(7.850)	0	0	0
2016/10/14	R248	04/05/2017	9.67	Put	Bond Future	4,246.3100	4.2463	3,910.6500	3.9106	(7.905)	0	0	0
2016/10/14	R248	04/05/2017	9.65	Call	Bond Future	4,793.0300	4.7930	5,189.0700	5.1891	8.263	0	0	0
2016/10/14	R248	04/05/2017	9.66	Put	Bond Future	4,290.3300	4.2903	3,952.3600	3.9524	(7.877)	0	0	0



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<b>Total</b>												<b>720978</b>
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