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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/10/2016 TO 20/10/2016

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
2016/10/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	2025	03/11/2016			Bond Future	128.8443	128.8443	128.7611	128.7611	(0.065)	0.0000	0.0000	2,542
2016/10/20	2025	03/11/2016	129.21	Put	Bond Future	365.6700	0.3657	448.8600	0.4489	22.750	0	0	0
2016/10/20	2025	03/11/2016	129.23	Put	Bond Future	385.6700	0.3857	468.8600	0.4689	21.570	0	0	0
2016/10/20	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2025	03/11/2016	129.22	Put	Bond Future	375.6700	0.3757	458.8600	0.4589	22.144	0	0	0
2016/10/20	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2025	02/02/2017	130.01	Put	Bond Future	0.0000	0.0000	64.7900	0.0648	100.000	0	0	0
2016/10/20	2025	02/02/2017			Bond Future	130.0305	130.0305	129.9452	129.9452	(0.066)	0.0000	0.0000	0
2016/10/20	2025	02/02/2017	130.00	Put	Bond Future	0.0000	0.0000	54.7900	0.0548	100.000	0	0	0
2016/10/20	2025	02/02/2017	130.01	Call	Bond Future	20.4700	0.0205	0.0000	0.0000	(100.000)	0	0	0
2016/10/20	2025	02/02/2017	129.99	Call	Bond Future	40.4700	0.0405	0.0000	0.0000	(100.000)	0	0	0
2016/10/20	2025	02/02/2017	130.00	Call	Bond Future	30.4700	0.0305	0.0000	0.0000	(100.000)	0	0	0
2016/10/20	2025	02/02/2017	129.99	Put	Bond Future	0.0000	0.0000	44.7900	0.0448	100.000	0	0	0
2016/10/20	2025	04/05/2017	132.57	Call	Bond Future	37.6500	0.0377	0.0000	0.0000	(100.000)	0	0	0
2016/10/20	2025	04/05/2017			Bond Future	132.6076	132.6076	132.5190	132.5190	(0.067)	0.0000	0.0000	0
2016/10/20	2025	04/05/2017	132.58	Call	Bond Future	27.6500	0.0277	0.0000	0.0000	(100.000)	0	0	0
2016/10/20	2025	04/05/2017	132.56	Put	Bond Future	0.0000	0.0000	40.9700	0.0410	100.000	0	0	0
2016/10/20	2025	04/05/2017	132.58	Put	Bond Future	0.0000	0.0000	60.9700	0.0610	100.000	0	0	0
2016/10/20	2025	04/05/2017	132.56	Call	Bond Future	47.6500	0.0476	0.0000	0.0000	(100.000)	0	0	0
2016/10/20	2025	04/05/2017	132.57	Put	Bond Future	0.0000	0.0000	50.9700	0.0510	100.000	0	0	0
2016/10/20	2025	03/08/2017			Bond Future	134.0119	134.0119	133.9205	133.9205	(0.068)	0.0000	0.0000	0
2016/10/20	2025	03/08/2017	133.96	Put	Bond Future	0.0000	0.0000	39.5100	0.0395	100.000	0	0	0
2016/10/20	2025	03/08/2017	133.98	Put	Bond Future	0.0000	0.0000	59.5100	0.0595	100.000	0	0	0
2016/10/20	2025	03/08/2017	133.97	Put	Bond Future	0.0000	0.0000	49.5100	0.0495	100.000	0	0	0
2016/10/20	2025	03/08/2017	133.98	Call	Bond Future	31.9300	0.0319	0.0000	0.0000	(100.000)	0	0	0
2016/10/20	2025	03/08/2017	133.96	Call	Bond Future	51.9300	0.0519	0.0000	0.0000	(100.000)	0	0	0
2016/10/20	2025	03/08/2017	133.97	Call	Bond Future	41.9300	0.0419	0.0000	0.0000	(100.000)	0	0	0
2016/10/20	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2030	03/11/2016			Bond Future	9.1780	93.2326	9.1775	93.2364	(0.006)	0.0000	0.0000	26,843
2016/10/20	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2030	03/11/2016	9.33	Call	Bond Future	1,069.7000	1.0697	1,073.4700	1.0735	0.352	0	0	0
2016/10/20	2030	03/11/2016	9.34	Call	Bond Future	1,139.4700	1.1395	1,143.2400	1.1432	0.331	0	0	0
2016/10/20	2030	03/11/2016	9.35	Call	Bond Future	1,209.1700	1.2092	1,212.9400	1.2129	0.312	0	0	0
2016/10/20	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2030	02/02/2017			Bond Future	9.2230	91.0051	9.2225	91.0085	(0.005)	0.0000	0.0000	7,470
2016/10/20	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2030	02/02/2017	9.29	Call	Bond Future	467.3900	0.4674	470.8200	0.4708	0.734	0	0	0

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2016/10/20	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2030	02/02/2017	9.30	Call	Bond Future	536.8300	0.5368	540.2600	0.5403	0.639	0	0	0
2016/10/20	2030	02/02/2017	9.31	Call	Bond Future	606.2000	0.6062	609.6300	0.6096	0.566	0	0	0
2016/10/20	2030	04/05/2017	9.33	Call	Bond Future	450.5400	0.4505	452.8900	0.4529	0.522	0	0	0
2016/10/20	2030	04/05/2017			Bond Future	9.2645	92.8039	9.2642	92.8062	(0.004)	0.0000	0.0000	0
2016/10/20	2030	04/05/2017	9.34	Call	Bond Future	519.0700	0.5191	521.4200	0.5214	0.453	0	0	0
2016/10/20	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2030	04/05/2017	9.32	Call	Bond Future	381.9400	0.3819	384.2900	0.3843	0.615	0	0	0
2016/10/20	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2030	03/08/2017	9.33	Call	Bond Future	223.4300	0.2234	225.1300	0.2251	0.761	0	0	0
2016/10/20	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2030	03/08/2017			Bond Future	9.2972	90.7072	9.2969	90.7089	(0.003)	0.0000	0.0000	0
2016/10/20	2030	03/08/2017	9.34	Call	Bond Future	291.3000	0.2913	293.0000	0.2930	0.584	0	0	0
2016/10/20	2030	03/08/2017	9.35	Call	Bond Future	359.0900	0.3591	360.7900	0.3608	0.473	0	0	0
2016/10/20	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2032	03/11/2016			Bond Future	9.2734	92.5667	9.2778	92.5327	0.048	0.0000	0.0000	13,093
2016/10/20	2032	03/11/2016	10.28	Put	Bond Future	1.0500	0.0011	0.7400	0.0007	(29.524)	0	0	0
2016/10/20	2032	03/11/2016	10.30	Put	Bond Future	0.8700	0.0009	0.6000	0.0006	(31.034)	0	0	0
2016/10/20	2032	03/11/2016	10.29	Put	Bond Future	0.9600	0.0010	0.6700	0.0007	(30.208)	0	0	0
2016/10/20	2032	03/11/2016	10.30	Call	Bond Future	7,362.6200	7.3626	7,328.3000	7.3283	(0.466)	0	0	0
2016/10/20	2032	03/11/2016	10.28	Call	Bond Future	7,227.8100	7.2278	7,193.4500	7.1935	(0.475)	0	0	0
2016/10/20	2032	03/11/2016	10.29	Call	Bond Future	7,295.2500	7.2952	7,260.9100	7.2609	(0.471)	0	0	0
2016/10/20	2032	02/02/2017	9.53	Call	Bond Future	3,402.0400	3.4020	3,368.9600	3.3690	(0.972)	0	0	0
2016/10/20	2032	02/02/2017			Bond Future	9.3205	94.3324	9.3252	94.2973	0.050	0.0000	0.0000	1,000
2016/10/20	2032	02/02/2017	9.51	Call	Bond Future	3,314.0600	3.3141	3,281.2300	3.2812	(0.991)	0	0	0
2016/10/20	2032	02/02/2017	9.52	Call	Bond Future	3,357.8100	3.3578	3,324.8600	3.3249	(0.981)	0	0	0
2016/10/20	2032	02/02/2017	9.51	Put	Bond Future	1,904.0100	1.9040	1,906.3200	1.9063	0.121	0	0	0
2016/10/20	2032	02/02/2017	9.53	Put	Bond Future	1,844.9800	1.8450	1,847.0400	1.8470	0.112	0	0	0
2016/10/20	2032	02/02/2017	9.52	Put	Bond Future	1,874.2100	1.8742	1,876.4000	1.8764	0.117	0	0	0
2016/10/20	2032	04/05/2017	9.45	Call	Bond Future	3,825.0600	3.8251	3,796.0100	3.7960	(0.759)	0	0	0
2016/10/20	2032	04/05/2017			Bond Future	9.3606	92.0366	9.3655	91.9997	0.053	0.0000	0.0000	0
2016/10/20	2032	04/05/2017	9.46	Call	Bond Future	3,863.8600	3.8639	3,834.7000	3.8347	(0.755)	0	0	0
2016/10/20	2032	04/05/2017	9.44	Put	Bond Future	3,198.3400	3.1983	3,206.3000	3.2063	0.249	0	0	0
2016/10/20	2032	04/05/2017	9.46	Put	Bond Future	3,128.5200	3.1285	3,136.2500	3.1363	0.247	0	0	0
2016/10/20	2032	04/05/2017	9.44	Call	Bond Future	3,786.4600	3.7865	3,757.5300	3.7575	(0.764)	0	0	0
2016/10/20	2032	04/05/2017	9.45	Put	Bond Future	3,163.2900	3.1633	3,171.1300	3.1711	0.248	0	0	0
2016/10/20	2032	03/08/2017	9.43	Put	Bond Future	4,083.2700	4.0833	4,093.8900	4.0939	0.260	0	0	0
2016/10/20	2032	03/08/2017			Bond Future	9.3907	93.9318	9.3959	93.8934	0.056	0.0000	0.0000	0
2016/10/20	2032	03/08/2017	9.45	Put	Bond Future	4,011.4300	4.0114	4,021.8400	4.0218	0.260	0	0	0
2016/10/20	2032	03/08/2017	9.44	Put	Bond Future	4,047.2300	4.0472	4,057.7400	4.0577	0.260	0	0	0
2016/10/20	2032	03/08/2017	9.44	Call	Bond Future	4,409.0700	4.4091	4,381.1700	4.3812	(0.633)	0	0	0
2016/10/20	2032	03/08/2017	9.45	Call	Bond Future	4,446.4100	4.4464	4,418.4100	4.4184	(0.630)	0	0	0
2016/10/20	2032	03/08/2017	9.43	Call	Bond Future	4,371.8800	4.3719	4,344.0900	4.3441	(0.636)	0	0	0
2016/10/20	2033	03/11/2016			Bond Future	107.6801	107.6801	107.6923	107.6923	0.011	0.0000	0.0000	5,045

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2016/10/20	2033	03/11/2016	109.16	Put	Bond Future	1,479.9000	1.4799	1,467.7500	1.4678	(0.821)	0	0	0
2016/10/20	2033	03/11/2016	109.17	Put	Bond Future	1,489.9000	1.4899	1,477.7500	1.4778	(0.815)	0	0	0
2016/10/20	2033	03/11/2016	109.18	Put	Bond Future	1,499.9000	1.4999	1,487.7500	1.4878	(0.810)	0	0	0
2016/10/20	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2033	02/02/2017			Bond Future	109.7408	109.7408	109.7526	109.7526	0.011	0.0000	0.0000	0
2016/10/20	2033	02/02/2017	109.71	Call	Bond Future	30.7500	0.0308	42.6200	0.0426	38.602	0	0	0
2016/10/20	2033	02/02/2017	109.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2033	02/02/2017	109.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2033	02/02/2017	109.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2033	02/02/2017	109.72	Call	Bond Future	20.7500	0.0208	32.6200	0.0326	57.205	0	0	0
2016/10/20	2033	02/02/2017	109.70	Call	Bond Future	40.7500	0.0408	52.6200	0.0526	29.129	0	0	0
2016/10/20	2033	04/05/2017			Bond Future	110.8765	110.8765	110.8873	110.8873	0.010	0.0000	0.0000	0
2016/10/20	2033	04/05/2017	110.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2033	04/05/2017	110.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2033	04/05/2017	110.83	Call	Bond Future	46.5000	0.0465	57.3400	0.0573	23.312	0	0	0
2016/10/20	2033	04/05/2017	110.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2033	04/05/2017	110.84	Call	Bond Future	36.5000	0.0365	47.3400	0.0473	29.699	0	0	0
2016/10/20	2033	04/05/2017	110.85	Call	Bond Future	26.5000	0.0265	37.3400	0.0373	40.906	0	0	0
2016/10/20	2033	03/08/2017	113.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2033	03/08/2017			Bond Future	113.1646	113.1646	113.1748	113.1748	0.009	0.0000	0.0000	0
2016/10/20	2033	03/08/2017	113.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2033	03/08/2017	113.14	Call	Bond Future	24.5900	0.0246	34.8300	0.0348	41.643	0	0	0
2016/10/20	2033	03/08/2017	113.12	Call	Bond Future	44.5900	0.0446	54.8300	0.0548	22.965	0	0	0
2016/10/20	2033	03/08/2017	113.13	Call	Bond Future	34.5900	0.0346	44.8300	0.0448	29.604	0	0	0
2016/10/20	2033	03/08/2017	113.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2037	03/11/2016	10.35	Call	Bond Future	7,411.4900	7.4115	7,330.7900	7.3308	(1.089)	0	0	0
2016/10/20	2037	03/11/2016	10.36	Put	Bond Future	2.9000	0.0029	2.2500	0.0023	(22.414)	0	0	0
2016/10/20	2037	03/11/2016			Bond Future	9.4078	94.1384	9.4174	94.0584	0.101	0.0000	0.0000	33,659
2016/10/20	2037	03/11/2016	10.36	Call	Bond Future	7,484.7200	7.4847	7,404.0700	7.4041	(1.078)	0	0	0
2016/10/20	2037	03/11/2016	10.37	Call	Bond Future	7,557.8600	7.5579	7,477.2600	7.4773	(1.066)	0	0	0
2016/10/20	2037	03/11/2016	10.35	Put	Bond Future	3.1600	0.0032	2.4600	0.0025	(22.152)	0	0	0
2016/10/20	2037	03/11/2016	10.37	Put	Bond Future	2.6600	0.0027	2.0600	0.0021	(22.556)	0	0	0
2016/10/20	2037	02/02/2017	9.68	Put	Bond Future	2,072.8600	2.0729	2,091.1300	2.0911	0.881	0	0	0
2016/10/20	2037	02/02/2017			Bond Future	9.4523	91.6778	9.4621	91.5958	0.104	0.0000	0.0000	16,875
2016/10/20	2037	02/02/2017	9.67	Put	Bond Future	2,104.9400	2.1049	2,123.5200	2.1235	0.883	0	0	0
2016/10/20	2037	02/02/2017	9.68	Call	Bond Future	3,936.2300	3.9362	3,872.5800	3.8726	(1.617)	0	0	0
2016/10/20	2037	02/02/2017	9.66	Call	Bond Future	3,839.3500	3.8394	3,776.3300	3.7763	(1.641)	0	0	0
2016/10/20	2037	02/02/2017	9.67	Call	Bond Future	3,887.7500	3.8877	3,824.4100	3.8244	(1.629)	0	0	0
2016/10/20	2037	02/02/2017	9.66	Put	Bond Future	2,137.2200	2.1372	2,156.1200	2.1561	0.884	0	0	0
2016/10/20	2037	04/05/2017			Bond Future	9.4936	93.4898	9.5039	93.4052	0.108	0.0000	0.0000	0
2016/10/20	2037	04/05/2017	9.58	Put	Bond Future	3,602.9700	3.6030	3,631.2200	3.6312	0.784	0	0	0
2016/10/20	2037	04/05/2017	9.60	Put	Bond Future	3,525.8700	3.5259	3,553.5900	3.5536	0.786	0	0	0
2016/10/20	2037	04/05/2017	9.59	Put	Bond Future	3,564.1200	3.5641	3,592.1100	3.5921	0.785	0	0	0
2016/10/20	2037	04/05/2017	9.60	Call	Bond Future	4,395.9000	4.3959	4,339.0100	4.3390	(1.294)	0	0	0
2016/10/20	2037	04/05/2017	9.58	Call	Bond Future	4,310.4800	4.3105	4,254.1200	4.2541	(1.308)	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
2016/10/20	2037	04/05/2017	9.59	Call	Bond Future	4,352.9500	4.3530	4,296.3300	4.2963	(1.301)	0	0	0
2016/10/20	2037	03/08/2017	9.57	Call	Bond Future	4,973.1600	4.9732	4,918.1100	4.9181	(1.107)	0	0	0
2016/10/20	2037	03/08/2017			Bond Future	9.5274	91.1569	9.5380	91.0698	0.112	0.0000	0.0000	0
2016/10/20	2037	03/08/2017	9.58	Call	Bond Future	5,013.9000	5.0139	4,958.6100	4.9586	(1.103)	0	0	0
2016/10/20	2037	03/08/2017	9.56	Put	Bond Future	4,666.4800	4.6665	4,698.7900	4.6988	0.692	0	0	0
2016/10/20	2037	03/08/2017	9.57	Put	Bond Future	4,626.1700	4.6262	4,658.2500	4.6582	0.693	0	0	0
2016/10/20	2037	03/08/2017	9.58	Put	Bond Future	4,585.8100	4.5858	4,617.6500	4.6176	0.694	0	0	0
2016/10/20	2037	03/08/2017	9.56	Call	Bond Future	4,932.2600	4.9323	4,877.4400	4.8774	(1.111)	0	0	0
2016/10/20	2038	03/11/2016	136.32	Call	Bond Future	83.7900	0.0838	0.0000	0.0000	(100.000)	0	0	0
2016/10/20	2038	03/11/2016			Bond Future	136.4038	136.4038	135.9574	135.9574	(0.327)	0.0000	0.0000	19,405
2016/10/20	2038	03/11/2016	136.33	Call	Bond Future	73.7900	0.0738	0.0000	0.0000	(100.000)	0	0	0
2016/10/20	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	352.5800	0.3526	100.000	0	0	0
2016/10/20	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	372.5800	0.3726	100.000	0	0	0
2016/10/20	2038	03/11/2016	136.31	Call	Bond Future	93.7900	0.0938	0.0000	0.0000	(100.000)	0	0	0
2016/10/20	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	362.5800	0.3626	100.000	0	0	0
2016/10/20	2038	02/02/2017	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2038	02/02/2017			Bond Future	137.5747	137.5747	137.1194	137.1194	(0.331)	0.0000	0.0000	779
2016/10/20	2038	02/02/2017	137.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2038	02/02/2017	137.05	Call	Bond Future	524.7400	0.5247	69.4500	0.0695	(86.765)	0	0	0
2016/10/20	2038	02/02/2017	137.07	Call	Bond Future	504.7400	0.5047	49.4500	0.0495	(90.203)	0	0	0
2016/10/20	2038	02/02/2017	137.06	Call	Bond Future	514.7400	0.5147	59.4500	0.0595	(88.450)	0	0	0
2016/10/20	2038	02/02/2017	137.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2038	04/05/2017	139.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2038	04/05/2017			Bond Future	140.3013	140.3013	139.8353	139.8353	(0.332)	0.0000	0.0000	0
2016/10/20	2038	04/05/2017	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2038	04/05/2017	139.77	Call	Bond Future	531.3400	0.5313	65.3500	0.0654	(87.701)	0	0	0
2016/10/20	2038	04/05/2017	139.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2038	04/05/2017	139.78	Call	Bond Future	521.3400	0.5213	55.3500	0.0554	(89.383)	0	0	0
2016/10/20	2038	04/05/2017	139.79	Call	Bond Future	511.3400	0.5113	45.3500	0.0454	(91.131)	0	0	0
2016/10/20	2038	03/08/2017			Bond Future	141.6980	141.6980	141.2211	141.2211	(0.337)	0.0000	0.0000	0
2016/10/20	2038	03/08/2017	141.17	Call	Bond Future	528.0000	0.5280	51.1300	0.0511	(90.316)	0	0	0
2016/10/20	2038	03/08/2017	141.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2038	03/08/2017	141.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2038	03/08/2017	141.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2038	03/08/2017	141.18	Call	Bond Future	518.0000	0.5180	41.1300	0.0411	(92.060)	0	0	0
2016/10/20	2038	03/08/2017	141.16	Call	Bond Future	538.0000	0.5380	61.1300	0.0611	(88.638)	0	0	0
2016/10/20	2040	03/11/2016			Bond Future	9.4578	98.1448	9.4573	98.1494	(0.005)	0.0000	0.0000	4,818
2016/10/20	2040	03/11/2016	9.69	Put	Bond Future	438.2500	0.4383	405.4100	0.4054	(7.493)	0	0	0
2016/10/20	2040	03/11/2016	9.71	Put	Bond Future	397.2300	0.3972	365.7900	0.3658	(7.915)	0	0	0
2016/10/20	2040	03/11/2016	9.70	Put	Bond Future	417.3100	0.4173	385.1700	0.3852	(7.702)	0	0	0
2016/10/20	2040	03/11/2016	9.71	Call	Bond Future	2,626.7100	2.6267	2,599.8700	2.5999	(1.022)	0	0	0
2016/10/20	2040	03/11/2016	9.69	Call	Bond Future	2,494.0200	2.4940	2,465.7800	2.4658	(1.132)	0	0	0
2016/10/20	2040	03/11/2016	9.70	Call	Bond Future	2,560.0000	2.5600	2,532.4600	2.5325	(1.076)	0	0	0
2016/10/20	2040	02/02/2017	9.58	Call	Bond Future	3,533.0500	3.5331	3,520.5100	3.5205	(0.355)	0	0	0
2016/10/20	2040	02/02/2017			Bond Future	9.5023	95.5102	9.5018	95.5146	(0.005)	0.0000	0.0000	0
2016/10/20	2040	02/02/2017	9.59	Call	Bond Future	3,580.7100	3.5807	3,568.2000	3.5682	(0.349)	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
2016/10/20	2040	02/02/2017	9.60	Call	Bond Future	3,628.6900	3.6287	3,616.2100	3.6162	(0.344)	0	0	0
2016/10/20	2040	02/02/2017	9.58	Put	Bond Future	2,843.6000	2.8436	2,826.6900	2.8267	(0.595)	0	0	0
2016/10/20	2040	02/02/2017	9.60	Put	Bond Future	2,763.1100	2.7631	2,746.2600	2.7463	(0.610)	0	0	0
2016/10/20	2040	02/02/2017	9.59	Put	Bond Future	2,803.1300	2.8031	2,786.2500	2.7863	(0.602)	0	0	0
2016/10/20	2040	04/05/2017			Bond Future	9.5437	97.3981	9.5433	97.4014	(0.004)	0.0000	0.0000	0
2016/10/20	2040	04/05/2017	9.62	Put	Bond Future	3,982.6000	3.9826	3,970.2000	3.9702	(0.311)	0	0	0
2016/10/20	2040	04/05/2017	9.64	Put	Bond Future	3,898.8500	3.8988	3,886.4800	3.8865	(0.317)	0	0	0
2016/10/20	2040	04/05/2017	9.62	Call	Bond Future	4,653.7800	4.6538	4,644.6500	4.6446	(0.196)	0	0	0
2016/10/20	2040	04/05/2017	9.63	Put	Bond Future	3,940.4100	3.9404	3,928.0200	3.9280	(0.314)	0	0	0
2016/10/20	2040	04/05/2017	9.63	Call	Bond Future	4,698.9600	4.6990	4,689.8400	4.6898	(0.194)	0	0	0
2016/10/20	2040	04/05/2017	9.64	Call	Bond Future	4,744.6400	4.7446	4,735.5400	4.7355	(0.192)	0	0	0
2016/10/20	2040	03/08/2017			Bond Future	9.5778	94.8952	9.5775	94.8978	(0.003)	0.0000	0.0000	0
2016/10/20	2040	03/08/2017	9.61	Put	Bond Future	5,100.3500	5.1004	5,090.0800	5.0901	(0.201)	0	0	0
2016/10/20	2040	03/08/2017	9.63	Put	Bond Future	5,013.3300	5.0133	5,003.0800	5.0031	(0.204)	0	0	0
2016/10/20	2040	03/08/2017	9.61	Call	Bond Future	5,382.2000	5.3822	5,374.4800	5.3745	(0.143)	0	0	0
2016/10/20	2040	03/08/2017	9.62	Put	Bond Future	5,056.8600	5.0569	5,046.6000	5.0466	(0.203)	0	0	0
2016/10/20	2040	03/08/2017	9.62	Call	Bond Future	5,425.9300	5.4259	5,418.2200	5.4182	(0.142)	0	0	0
2016/10/20	2040	03/08/2017	9.63	Call	Bond Future	5,469.5000	5.4695	5,461.8000	5.4618	(0.141)	0	0	0
2016/10/20	2044	03/11/2016			Bond Future	9.4676	95.3841	9.4721	95.3427	0.048	0.0000	0.0000	19,783
2016/10/20	2044	03/11/2016	10.42	Call	Bond Future	8,055.8700	8.0559	8,013.5600	8.0136	(0.525)	0	0	0
2016/10/20	2044	03/11/2016	10.41	Put	Bond Future	3.9300	0.0039	2.9400	0.0029	(25.191)	0	0	0
2016/10/20	2044	03/11/2016	10.43	Put	Bond Future	3.3300	0.0033	2.4600	0.0025	(26.126)	0	0	0
2016/10/20	2044	03/11/2016	10.42	Put	Bond Future	3.6200	0.0036	2.6900	0.0027	(25.691)	0	0	0
2016/10/20	2044	03/11/2016	10.43	Call	Bond Future	8,133.6700	8.1337	8,091.4200	8.0914	(0.519)	0	0	0
2016/10/20	2044	03/11/2016	10.41	Call	Bond Future	7,977.9700	7.9780	7,935.6000	7.9356	(0.531)	0	0	0
2016/10/20	2044	02/02/2017			Bond Future	9.5104	92.8220	9.5151	92.7796	0.049	0.0000	0.0000	0
2016/10/20	2044	02/02/2017	9.77	Call	Bond Future	4,476.3800	4.4764	4,435.2000	4.4352	(0.920)	0	0	0
2016/10/20	2044	02/02/2017	9.76	Put	Bond Future	2,209.2600	2.2093	2,210.6500	2.2106	0.063	0	0	0
2016/10/20	2044	02/02/2017	9.78	Put	Bond Future	2,142.4200	2.1424	2,143.5500	2.1435	0.053	0	0	0
2016/10/20	2044	02/02/2017	9.77	Put	Bond Future	2,175.7300	2.1757	2,176.9900	2.1770	0.058	0	0	0
2016/10/20	2044	02/02/2017	9.78	Call	Bond Future	4,529.7300	4.5297	4,488.4200	4.4884	(0.912)	0	0	0
2016/10/20	2044	02/02/2017	9.76	Call	Bond Future	4,423.1100	4.4231	4,382.0600	4.3821	(0.928)	0	0	0
2016/10/20	2044	04/05/2017			Bond Future	9.5502	94.6567	9.5551	94.6123	0.052	0.0000	0.0000	0
2016/10/20	2044	04/05/2017	9.67	Call	Bond Future	4,940.2300	4.9402	4,904.2200	4.9042	(0.729)	0	0	0
2016/10/20	2044	04/05/2017	9.66	Put	Bond Future	3,916.4400	3.9164	3,925.0000	3.9250	0.219	0	0	0
2016/10/20	2044	04/05/2017	9.68	Put	Bond Future	3,833.5500	3.8336	3,841.8500	3.8419	0.217	0	0	0
2016/10/20	2044	04/05/2017	9.67	Put	Bond Future	3,874.9600	3.8750	3,883.3900	3.8834	0.218	0	0	0
2016/10/20	2044	04/05/2017	9.68	Call	Bond Future	4,986.8000	4.9868	4,950.6600	4.9507	(0.725)	0	0	0
2016/10/20	2044	04/05/2017	9.66	Call	Bond Future	4,893.6000	4.8936	4,857.7200	4.8577	(0.733)	0	0	0
2016/10/20	2044	03/08/2017			Bond Future	9.5830	92.2226	9.5882	92.1766	0.054	0.0000	0.0000	0
2016/10/20	2044	03/08/2017	9.62	Put	Bond Future	5,175.4400	5.1754	5,187.4600	5.1875	0.232	0	0	0
2016/10/20	2044	03/08/2017	9.64	Put	Bond Future	5,086.9800	5.0870	5,098.7700	5.0988	0.232	0	0	0
2016/10/20	2044	03/08/2017	9.63	Put	Bond Future	5,130.9000	5.1309	5,142.8000	5.1428	0.232	0	0	0
2016/10/20	2044	03/08/2017	9.64	Call	Bond Future	5,592.7700	5.5928	5,558.5000	5.5585	(0.613)	0	0	0
2016/10/20	2044	03/08/2017	9.62	Call	Bond Future	5,504.3300	5.5043	5,470.2900	5.4703	(0.618)	0	0	0
2016/10/20	2044	03/08/2017	9.63	Call	Bond Future	5,548.3100	5.5483	5,514.1500	5.5141	(0.616)	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
2016/10/20	2046	03/11/2016	137.07	Put	Bond Future	1,745.9000	1.7459	1,730.9200	1.7309	(0.858)	0	0	0
2016/10/20	2046	03/11/2016			Bond Future	135.3241	135.3241	135.3391	135.3391	0.011	0.0000	0.0000	17,487
2016/10/20	2046	03/11/2016	137.09	Put	Bond Future	1,765.9000	1.7659	1,750.9200	1.7509	(0.848)	0	0	0
2016/10/20	2046	03/11/2016	137.08	Put	Bond Future	1,755.9000	1.7559	1,740.9200	1.7409	(0.853)	0	0	0
2016/10/20	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2046	02/02/2017	137.13	Call	Bond Future	783.7300	0.7837	798.5600	0.7986	1.892	0	0	0
2016/10/20	2046	02/02/2017	137.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2046	02/02/2017			Bond Future	137.9137	137.9137	137.9286	137.9286	0.011	0.0000	0.0000	0
2016/10/20	2046	02/02/2017	137.14	Call	Bond Future	773.7300	0.7737	788.5600	0.7886	1.917	0	0	0
2016/10/20	2046	02/02/2017	137.15	Call	Bond Future	763.7300	0.7637	778.5600	0.7786	1.942	0	0	0
2016/10/20	2046	02/02/2017	137.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2046	02/02/2017	137.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2046	04/05/2017	138.33	Call	Bond Future	788.9900	0.7890	802.4700	0.8025	1.709	0	0	0
2016/10/20	2046	04/05/2017			Bond Future	139.1190	139.1190	139.1325	139.1325	0.010	0.0000	0.0000	0
2016/10/20	2046	04/05/2017	138.34	Call	Bond Future	778.9900	0.7790	792.4700	0.7925	1.730	0	0	0
2016/10/20	2046	04/05/2017	138.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2046	04/05/2017	138.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2046	04/05/2017	138.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2046	04/05/2017	138.32	Call	Bond Future	798.9900	0.7990	812.4700	0.8125	1.687	0	0	0
2016/10/20	2046	03/08/2017	141.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2046	03/08/2017			Bond Future	141.9900	141.9900	142.0027	142.0027	0.009	0.0000	0.0000	0
2016/10/20	2046	03/08/2017	141.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2046	03/08/2017	141.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2046	03/08/2017	141.19	Call	Bond Future	800.0500	0.8000	812.7400	0.8127	1.586	0	0	0
2016/10/20	2046	03/08/2017	141.17	Call	Bond Future	820.0500	0.8200	832.7400	0.8327	1.547	0	0	0
2016/10/20	2046	03/08/2017	141.18	Call	Bond Future	810.0500	0.8100	822.7400	0.8227	1.567	0	0	0
2016/10/20	2050	03/11/2016	149.52	Put	Bond Future	4,980.4700	4.9805	4,964.1800	4.9642	(0.327)	0	0	0
2016/10/20	2050	03/11/2016			Bond Future	144.5395	144.5395	144.5558	144.5558	0.011	0.0000	0.0000	21,871
2016/10/20	2050	03/11/2016	149.54	Put	Bond Future	5,000.4700	5.0005	4,984.1800	4.9842	(0.326)	0	0	0
2016/10/20	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2050	03/11/2016	149.53	Put	Bond Future	4,990.4700	4.9905	4,974.1800	4.9742	(0.326)	0	0	0
2016/10/20	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2050	02/02/2017	144.96	Call	Bond Future	743.9800	0.7440	759.7600	0.7598	2.121	0	0	0
2016/10/20	2050	02/02/2017	144.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2050	02/02/2017			Bond Future	145.7040	145.7040	145.7198	145.7198	0.011	0.0000	0.0000	0
2016/10/20	2050	02/02/2017	144.97	Call	Bond Future	733.9800	0.7340	749.7600	0.7498	2.150	0	0	0
2016/10/20	2050	02/02/2017	144.98	Call	Bond Future	723.9800	0.7240	739.7600	0.7398	2.180	0	0	0
2016/10/20	2050	02/02/2017	144.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2050	02/02/2017	144.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2050	04/05/2017			Bond Future	148.5917	148.5917	148.6063	148.6063	0.010	0.0000	0.0000	0
2016/10/20	2050	04/05/2017	147.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2050	04/05/2017	147.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2050	04/05/2017	147.83	Call	Bond Future	761.7500	0.7617	776.2800	0.7763	1.907	0	0	0
2016/10/20	2050	04/05/2017	147.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/20	2050	04/05/2017	147.84	Call	Bond Future	751.7500	0.7517	766.2800	0.7663	1.933	0	0	0
2016/10/20	2050	04/05/2017	147.85	Call	Bond Future	741.7500	0.7417	756.2800	0.7563	1.959	0	0	0
2016/10/20	2050	03/08/2017	149.24	Call	Bond Future	756.4600	0.7565	770.0600	0.7701	1.798	0	0	0
2016/10/20	2050	03/08/2017			Bond Future	149.9965	149.9965	150.0101	150.0101	0.009	0.0000	0.0000	0
2016/10/20	2050	03/08/2017	149.22	Call	Bond Future	776.4600	0.7765	790.0600	0.7901	1.752	0	0	0
2016/10/20	2050	03/08/2017	149.23	Call	Bond Future	766.4600	0.7665	780.0600	0.7801	1.774	0	0	0
2016/10/20	2050	03/08/2017	149.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2050	03/08/2017	149.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	2050	03/08/2017	149.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	AL37	03/11/2016			Index Future	504.3780	504.3780	504.3470	504.3470	(0.006)	0.0000	0.0000	9
2016/10/20	AL37	02/02/2017			Index Future	513.9980	513.9980	513.9650	513.9650	(0.006)	0.0000	0.0000	0
2016/10/20	AL37	04/05/2017			Index Future	524.1540	524.1540	524.1140	524.1140	(0.008)	0.0000	0.0000	0
2016/10/20	AL37	03/08/2017			Index Future	534.9390	534.9390	534.8950	534.8950	(0.008)	0.0000	0.0000	0
2016/10/20	AL7T	03/11/2016			Index Future	584.4590	584.4590	584.2960	584.2960	(0.028)	0.0000	0.0000	2
2016/10/20	AL7T	02/02/2017			Index Future	595.6070	595.6070	595.4380	595.4380	(0.028)	0.0000	0.0000	0
2016/10/20	AL7T	04/05/2017			Index Future	607.3750	607.3750	607.1960	607.1960	(0.029)	0.0000	0.0000	0
2016/10/20	AL7T	03/08/2017			Index Future	619.8730	619.8730	619.6860	619.6860	(0.030)	0.0000	0.0000	0
2016/10/20	ALBI	03/11/2016			Index Future	532.6900	532.6900	532.5080	532.5080	(0.034)	0.0000	0.0000	604
2016/10/20	ALBI	02/02/2017			Index Future	542.8500	542.8500	542.6630	542.6630	(0.034)	0.0000	0.0000	19
2016/10/20	ALBI	04/05/2017			Index Future	553.5760	553.5760	553.3790	553.3790	(0.036)	0.0000	0.0000	0
2016/10/20	ALBI	03/08/2017			Index Future	564.9670	564.9670	564.7610	564.7610	(0.036)	0.0000	0.0000	0
2016/10/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



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2016/10/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/10/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/20	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	EL28	03/11/2016			Bond Future	129.0889	129.0889	129.1053	129.1053	0.013	0.0000	0.0000	0
2016/10/20	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	EL28	03/11/2016	132.15	Put	Bond Future	3,061.1500	3.0612	3,044.6700	3.0447	(0.538)	0	0	0
2016/10/20	EL28	03/11/2016	132.17	Put	Bond Future	3,081.1500	3.0812	3,064.6700	3.0647	(0.535)	0	0	0
2016/10/20	EL28	03/11/2016	132.16	Put	Bond Future	3,071.1500	3.0712	3,054.6700	3.0547	(0.537)	0	0	0
2016/10/20	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	EL28	02/02/2017			Bond Future	131.5591	131.5591	131.5753	131.5753	0.012	0.0000	0.0000	0
2016/10/20	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	EL28	02/02/2017	135.10	Put	Bond Future	3,540.9100	3.5409	3,524.6500	3.5246	(0.459)	0	0	0
2016/10/20	EL28	02/02/2017	135.12	Put	Bond Future	3,560.9100	3.5609	3,544.6500	3.5446	(0.457)	0	0	0
2016/10/20	EL28	02/02/2017	135.11	Put	Bond Future	3,550.9100	3.5509	3,534.6500	3.5346	(0.458)	0	0	0
2016/10/20	EL28	04/05/2017			Bond Future	132.4847	132.4847	132.4998	132.4998	0.011	0.0000	0.0000	0
2016/10/20	EL28	04/05/2017	137.90	Put	Bond Future	5,415.2600	5.4153	5,400.2400	5.4002	(0.277)	0	0	0
2016/10/20	EL28	04/05/2017	137.92	Put	Bond Future	5,435.2600	5.4353	5,420.2400	5.4202	(0.276)	0	0	0
2016/10/20	EL28	04/05/2017	137.91	Put	Bond Future	5,425.2600	5.4253	5,410.2400	5.4102	(0.277)	0	0	0
2016/10/20	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	EL28	03/08/2017	135.17	Call	Bond Future	49.0900	0.0491	63.3700	0.0634	29.089	0	0	0
2016/10/20	EL28	03/08/2017			Bond Future	135.2191	135.2191	135.2334	135.2334	0.011	0.0000	0.0000	0
2016/10/20	EL28	03/08/2017	135.18	Call	Bond Future	39.0900	0.0391	53.3700	0.0534	36.531	0	0	0
2016/10/20	EL28	03/08/2017	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	EL28	03/08/2017	135.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	EL28	03/08/2017	135.16	Call	Bond Future	59.0900	0.0591	73.3700	0.0734	24.167	0	0	0
2016/10/20	EL28	03/08/2017	135.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	ES33	03/11/2016			Bond Future	10.2883	78.9956	10.2924	78.9683	0.040	0.0000	0.0000	8,789
2016/10/20	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	ES33	03/11/2016	11.31	Call	Bond Future	6,309.0100	6.3090	6,281.7100	6.2817	(0.433)	0	0	0
2016/10/20	ES33	03/11/2016	11.29	Call	Bond Future	6,193.1000	6.1931	6,165.8000	6.1658	(0.441)	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
2016/10/20	ES33	03/11/2016	11.30	Call	Bond Future	6,251.0900	6.2511	6,223.7900	6.2238	(0.437)	0	0	0
2016/10/20	ES33	02/02/2017			Bond Future	10.3666	80.5023	10.3709	80.4742	0.042	0.0000	0.0000	0
2016/10/20	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	ES33	02/02/2017	10.59	Call	Bond Future	1,430.1400	1.4301	1,402.0400	1.4020	(1.965)	0	0	0
2016/10/20	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	ES33	02/02/2017	10.60	Call	Bond Future	1,493.2300	1.4932	1,465.1300	1.4651	(1.882)	0	0	0
2016/10/20	ES33	02/02/2017	10.61	Call	Bond Future	1,556.2400	1.5562	1,528.1400	1.5281	(1.806)	0	0	0
2016/10/20	ES33	04/05/2017			Bond Future	10.4361	78.2985	10.4407	78.2689	0.044	0.0000	0.0000	0
2016/10/20	ES33	04/05/2017	10.55	Call	Bond Future	725.1500	0.7252	695.5300	0.6955	(4.085)	0	0	0
2016/10/20	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	ES33	04/05/2017	10.56	Call	Bond Future	788.3300	0.7883	758.7100	0.7587	(3.757)	0	0	0
2016/10/20	ES33	04/05/2017	10.54	Call	Bond Future	661.9000	0.6619	632.2800	0.6323	(4.475)	0	0	0
2016/10/20	ES33	03/08/2017			Bond Future	10.4962	79.9108	10.5011	79.8800	0.046	0.0000	0.0000	0
2016/10/20	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	ES33	03/08/2017	10.55	Call	Bond Future	339.9300	0.3399	309.1300	0.3091	(9.061)	0	0	0
2016/10/20	ES33	03/08/2017	10.53	Call	Bond Future	213.8300	0.2138	183.0300	0.1830	(14.404)	0	0	0
2016/10/20	ES33	03/08/2017	10.54	Call	Bond Future	276.9200	0.2769	246.1200	0.2461	(11.122)	0	0	0
2016/10/20	ES42	03/11/2016			Bond Future	10.4024	83.4142	10.4116	83.3441	0.089	0.0000	0.0000	8,777
2016/10/20	ES42	02/02/2017			Bond Future	10.4754	85.0053	10.4850	84.9334	0.092	0.0000	0.0000	0
2016/10/20	ES42	04/05/2017			Bond Future	10.5442	82.4220	10.5542	82.3478	0.095	0.0000	0.0000	0
2016/10/20	ES42	03/08/2017			Bond Future	10.6032	84.1196	10.6137	84.0432	0.098	0.0000	0.0000	0
2016/10/20	GOVI	03/11/2016	476.11	Call	GOVI	543,480.0000	54.3480	542,000.0000	54.2000	(0.272)	0	0	0
2016/10/20	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	GOVI	03/11/2016			GOVI	530.4580	530.4580	530.3100	530.3100	(0.028)	0.0000	0.0000	415
2016/10/20	GOVI	03/11/2016	476.12	Call	GOVI	543,380.0000	54.3380	541,900.0000	54.1900	(0.272)	0	0	0
2016/10/20	GOVI	03/11/2016	476.13	Call	GOVI	543,280.0000	54.3280	541,800.0000	54.1800	(0.272)	0	0	0
2016/10/20	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	GOVI	02/02/2017	533.34	Call	GOVI	72,360.0000	7.2360	70,830.0000	7.0830	(2.114)	0	0	0
2016/10/20	GOVI	02/02/2017			GOVI	540.5760	540.5760	540.4230	540.4230	(0.028)	0.0000	0.0000	27
2016/10/20	GOVI	02/02/2017	533.32	Call	GOVI	72,560.0000	7.2560	71,030.0000	7.1030	(2.109)	0	0	0
2016/10/20	GOVI	02/02/2017	533.33	Call	GOVI	72,460.0000	7.2460	70,930.0000	7.0930	(2.112)	0	0	0
2016/10/20	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	GOVI	04/05/2017			GOVI	551.2570	551.2570	551.0940	551.0940	(0.030)	0.0000	0.0000	0
2016/10/20	GOVI	04/05/2017	262.19	Call	GOVI	2,890,670.0000	289.0670	2,889,040.0000	288.9040	(0.056)	0	0	0
2016/10/20	GOVI	04/05/2017	262.20	Call	GOVI	2,890,570.0000	289.0570	2,888,940.0000	288.8940	(0.056)	0	0	0
2016/10/20	GOVI	04/05/2017	262.18	Call	GOVI	2,890,770.0000	289.0770	2,889,140.0000	288.9140	(0.056)	0	0	0
2016/10/20	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/20	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	GOVI	03/08/2017			GOVI	562.6000	562.6000	562.4300	562.4300	(0.030)	0.0000	0.0000	0
2016/10/20	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	GOVI	03/08/2017	561.09	Call	GOVI	15,100.0000	1.5100	13,400.0000	1.3400	(11.258)	0	0	0
2016/10/20	GOVI	03/08/2017	561.10	Call	GOVI	15,000.0000	1.5000	13,300.0000	1.3300	(11.333)	0	0	0
2016/10/20	GOVI	03/08/2017	561.11	Call	GOVI	14,900.0000	1.4900	13,200.0000	1.3200	(11.409)	0	0	0
2016/10/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/10/20	IGOV	03/11/2016			Index Future	250.5650	250.5650	250.5030	250.5030	(0.025)	0.0000	0.0000	990
2016/10/20	IGOV	02/02/2017			Index Future	255.3600	255.3600	255.2950	255.2950	(0.025)	0.0000	0.0000	118
2016/10/20	IGOV	04/05/2017			Index Future	260.4210	260.4210	260.3520	260.3520	(0.026)	0.0000	0.0000	0
2016/10/20	IGOV	03/08/2017			Index Future	265.7950	265.7950	265.7220	265.7220	(0.027)	0.0000	0.0000	0
2016/10/20	ILBI	03/11/2016			Index Future	678.9570	678.9570	678.8020	678.8020	(0.023)	0.0000	0.0000	0
2016/10/20	ILBI	02/02/2017			Index Future	692.0960	692.0960	691.9370	691.9370	(0.023)	0.0000	0.0000	155
2016/10/20	ILBI	04/05/2017			Index Future	705.7220	705.7220	705.5600	705.5600	(0.023)	0.0000	0.0000	0
2016/10/20	ILBI	03/08/2017			Index Future	719.5820	719.5820	719.4180	719.4180	(0.023)	0.0000	0.0000	0
2016/10/20	IS01	19/12/2016			Interest Rate Swap	100.0686	100.0686	100.0686	100.0686	0.000	0.0000	0.0000	0
2016/10/20	IS01	16/03/2017			Interest Rate Swap	100.0170	100.0170	100.0176	100.0176	0.001	0.0000	0.0000	0
2016/10/20	IS01	15/06/2017			Interest Rate Swap	99.6539	99.6539	99.6530	99.6530	(0.001)	0.0000	0.0000	0
2016/10/20	IS01	21/09/2017			Interest Rate Swap	99.7161	99.7161	99.7141	99.7141	(0.002)	0.0000	0.0000	0
2016/10/20	IS01	21/12/2017			Interest Rate Swap	100.0072	100.0072	100.0017	100.0017	(0.006)	0.0000	0.0000	0
2016/10/20	IS02	18/12/2017			Interest Rate Swap	100.0352	100.0352	100.0296	100.0296	(0.006)	0.0000	0.0000	0
2016/10/20	IS02	16/03/2018			Interest Rate Swap	99.3435	99.3435	99.3355	99.3355	(0.008)	0.0000	0.0000	0
2016/10/20	IS02	15/06/2018			Interest Rate Swap	99.0307	99.0307	99.0208	99.0208	(0.010)	0.0000	0.0000	0
2016/10/20	IS02	21/09/2018			Interest Rate Swap	99.1084	99.1084	99.0979	99.0979	(0.011)	0.0000	0.0000	0
2016/10/20	IS02	21/12/2018			Interest Rate Swap	99.6300	99.6300	99.6200	99.6200	(0.010)	0.0000	0.0000	0
2016/10/20	IS05	17/12/2020			Interest Rate Swap	98.1733	98.1733	98.1513	98.1513	(0.022)	0.0000	0.0000	0
2016/10/20	IS05	16/03/2021			Interest Rate Swap	97.5299	97.5299	97.5009	97.5009	(0.030)	0.0000	0.0000	0
2016/10/20	IS05	15/06/2021			Interest Rate Swap	96.8526	96.8526	96.8158	96.8158	(0.038)	0.0000	0.0000	0
2016/10/20	IS05	21/09/2021			Interest Rate Swap	97.1427	97.1427	97.0996	97.0996	(0.044)	0.0000	0.0000	0
2016/10/20	IS05	21/12/2021			Interest Rate Swap	99.3952	99.3952	99.3503	99.3503	(0.045)	0.0000	0.0000	50
2016/10/20	IS10	17/12/2025			Interest Rate Swap	98.2491	98.2491	98.2064	98.2064	(0.043)	0.0000	0.0000	0
2016/10/20	IS10	16/03/2026			Interest Rate Swap	95.3418	95.3418	95.3005	95.3005	(0.043)	0.0000	0.0000	0
2016/10/20	IS10	15/06/2026			Interest Rate Swap	94.1233	94.1233	94.0832	94.0832	(0.043)	0.0000	0.0000	0
2016/10/20	IS10	21/09/2026			Interest Rate Swap	96.2158	96.2158	96.1771	96.1771	(0.040)	0.0000	0.0000	0
2016/10/20	IS10	21/12/2026			Interest Rate Swap	99.8737	99.8737	99.8358	99.8358	(0.038)	0.0000	0.0000	0
2016/10/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

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2016/10/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/10/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/10/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/10/20	JBAF	16/11/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/10/20	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	10,000
2016/10/20	JBAF	18/01/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/10/20	JBAF	15/02/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/10/20	JBAF	15/03/2017			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	1,000
2016/10/20	JBAF	21/06/2017			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2016/10/20	JBAF	20/09/2017			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/10/20	JBAF	20/12/2017			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/10/20	JBAF	20/03/2018			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/10/20	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/10/20	JBAF	19/09/2018			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/10/20	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/10/20	R023	03/11/2016	9.73	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/20	R023	03/11/2016			Bond Future	8.4631	98.0270	8.4676	98.0057	0.053	0.0000	0.0000	15,367
2016/10/20	R023	03/11/2016	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R023	03/11/2016	9.73	Call	Bond Future	5,746.5800	5.7466	5,725.2800	5.7253	(0.371)	0	0	0
2016/10/20	R023	03/11/2016	9.74	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/20	R023	03/11/2016	9.74	Call	Bond Future	5,790.2200	5.7902	5,768.9200	5.7689	(0.368)	0	0	0
2016/10/20	R023	03/11/2016	9.75	Call	Bond Future	5,833.8200	5.8338	5,812.5300	5.8125	(0.365)	0	0	0
2016/10/20	R023	02/02/2017	8.85	Call	Bond Future	2,335.1000	2.3351	2,314.0900	2.3141	(0.900)	0	0	0
2016/10/20	R023	02/02/2017			Bond Future	8.5056	99.8967	8.5105	99.8746	0.057	0.0000	0.0000	2,245
2016/10/20	R023	02/02/2017	8.86	Call	Bond Future	2,365.5100	2.3655	2,344.4400	2.3444	(0.891)	0	0	0
2016/10/20	R023	02/02/2017	8.84	Put	Bond Future	795.7500	0.7958	796.8800	0.7969	0.142	0	0	0
2016/10/20	R023	02/02/2017	8.86	Put	Bond Future	767.0700	0.7671	768.0600	0.7681	0.129	0	0	0
2016/10/20	R023	02/02/2017	8.84	Call	Bond Future	2,304.8600	2.3049	2,283.9300	2.2839	(0.908)	0	0	0
2016/10/20	R023	02/02/2017	8.85	Put	Bond Future	781.3100	0.7813	782.3600	0.7824	0.134	0	0	0
2016/10/20	R023	04/05/2017	8.61	Call	Bond Future	2,047.0000	2.0470	2,029.5400	2.0295	(0.853)	0	0	0
2016/10/20	R023	04/05/2017			Bond Future	8.5305	97.9371	8.5359	97.9135	0.063	0.0000	0.0000	0
2016/10/20	R023	04/05/2017	8.59	Call	Bond Future	2,000.4600	2.0005	1,983.1800	1.9832	(0.864)	0	0	0
2016/10/20	R023	04/05/2017	8.60	Call	Bond Future	2,023.6500	2.0237	2,006.2800	2.0063	(0.858)	0	0	0
2016/10/20	R023	04/05/2017	8.59	Put	Bond Future	1,738.4500	1.7384	1,744.8100	1.7448	0.366	0	0	0
2016/10/20	R023	04/05/2017	8.61	Put	Bond Future	1,697.1100	1.6971	1,703.2900	1.7033	0.364	0	0	0
2016/10/20	R023	04/05/2017	8.60	Put	Bond Future	1,717.6900	1.7177	1,723.9600	1.7240	0.365	0	0	0
2016/10/20	R023	03/08/2017	8.60	Put	Bond Future	2,055.7900	2.0558	2,063.7100	2.0637	0.385	0	0	0
2016/10/20	R023	03/08/2017			Bond Future	8.5370	99.9534	8.5429	99.9285	0.068	0.0000	0.0000	0
2016/10/20	R023	03/08/2017	8.59	Put	Bond Future	2,076.0400	2.0760	2,084.0300	2.0840	0.385	0	0	0
2016/10/20	R023	03/08/2017	8.60	Call	Bond Future	2,323.8600	2.3239	2,306.8800	2.3069	(0.731)	0	0	0
2016/10/20	R023	03/08/2017	8.58	Call	Bond Future	2,279.1000	2.2791	2,262.2800	2.2623	(0.738)	0	0	0
2016/10/20	R023	03/08/2017	8.59	Call	Bond Future	2,301.6000	2.3016	2,284.6900	2.2847	(0.735)	0	0	0
2016/10/20	R023	03/08/2017	8.58	Put	Bond Future	2,096.0800	2.0961	2,104.1600	2.1042	0.385	0	0	0

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2016/10/20	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R035	03/11/2016			Bond Future	9.3486	97.5530	9.3580	97.4732	0.101	0.0000	0.0000	4,673
2016/10/20	R035	03/11/2016	9.59	Call	Bond Future	1,999.8100	1.9998	1,920.0600	1.9201	(3.988)	0	0	0
2016/10/20	R035	03/11/2016	9.57	Call	Bond Future	1,836.5800	1.8366	1,756.8300	1.7568	(4.342)	0	0	0
2016/10/20	R035	03/11/2016	9.58	Call	Bond Future	1,918.2500	1.9182	1,838.5000	1.8385	(4.157)	0	0	0
2016/10/20	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R035	02/02/2017			Bond Future	9.3972	99.4137	9.4070	99.3320	0.105	0.0000	0.0000	1,566
2016/10/20	R035	02/02/2017	9.51	Call	Bond Future	931.6300	0.9316	849.9000	0.8499	(8.773)	0	0	0
2016/10/20	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R035	02/02/2017	9.52	Call	Bond Future	1,013.5400	1.0135	931.8100	0.9318	(8.064)	0	0	0
2016/10/20	R035	02/02/2017	9.50	Call	Bond Future	849.6200	0.8496	767.8900	0.7679	(9.620)	0	0	0
2016/10/20	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R035	04/05/2017			Bond Future	9.4355	96.8736	9.4458	96.7892	0.109	0.0000	0.0000	0
2016/10/20	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R035	04/05/2017	9.55	Call	Bond Future	935.9100	0.9359	851.4600	0.8515	(9.023)	0	0	0
2016/10/20	R035	04/05/2017	9.53	Call	Bond Future	773.4200	0.7734	688.9700	0.6890	(10.919)	0	0	0
2016/10/20	R035	04/05/2017	9.54	Call	Bond Future	854.7200	0.8547	770.2700	0.7703	(9.880)	0	0	0
2016/10/20	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R035	03/08/2017			Bond Future	9.4648	98.8682	9.4755	98.7812	0.113	0.0000	0.0000	0
2016/10/20	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R035	03/08/2017	9.50	Call	Bond Future	286.6400	0.2866	199.6900	0.1997	(30.334)	0	0	0
2016/10/20	R035	03/08/2017	9.51	Call	Bond Future	367.8300	0.3678	280.8800	0.2809	(23.639)	0	0	0
2016/10/20	R035	03/08/2017	9.52	Call	Bond Future	448.9100	0.4489	361.9600	0.3620	(19.369)	0	0	0
2016/10/20	R186	03/11/2016	8.82	Put	Bond Future	687.1000	0.6871	672.8400	0.6728	(2.075)	0	0	150
2016/10/20	R186	03/11/2016	9.40	Put	Bond Future	16.9100	0.0169	14.0200	0.0140	(17.090)	0	0	0
2016/10/20	R186	03/11/2016			Bond Future	8.7727	115.4258	8.7772	115.3936	0.052	0.0000	0.0000	90,140
2016/10/20	R186	03/11/2016	8.30	Put	Bond Future	3,481.9100	3.4819	3,505.4000	3.5054	0.675	0	0	0
2016/10/20	R186	03/11/2016	8.52	Put	Bond Future	2,047.4200	2.0474	2,054.1400	2.0541	0.328	0	0	150
2016/10/20	R186	03/11/2016	8.95	Put	Bond Future	362.2900	0.3623	347.0800	0.3471	(4.198)	0	0	0
2016/10/20	R186	03/11/2016	9.20	Put	Bond Future	77.9400	0.0779	69.8600	0.0699	(10.367)	0	0	0
2016/10/20	R186	03/11/2016	8.97	Put	Bond Future	325.0200	0.3250	310.0900	0.3101	(4.594)	0	0	0
2016/10/20	R186	03/11/2016	8.96	Put	Bond Future	343.2600	0.3433	328.1800	0.3282	(4.393)	0	0	0
2016/10/20	R186	03/11/2016	9.10	Call	Bond Future	2,449.9000	2.4499	2,406.1800	2.4062	(1.785)	0	0	0
2016/10/20	R186	03/11/2016	9.66	Call	Bond Future	6,085.6500	6.0857	6,052.9800	6.0530	(0.537)	0	0	0
2016/10/20	R186	03/11/2016	8.30	Call	Bond Future	46.1100	0.0461	37.3500	0.0373	(18.998)	0	0	150
2016/10/20	R186	03/11/2016	8.90	Call	Bond Future	1,371.4400	1.3714	1,323.7200	1.3237	(3.480)	0	0	0
2016/10/20	R186	03/11/2016	8.97	Call	Bond Future	1,718.4900	1.7185	1,671.3100	1.6713	(2.745)	0	0	0
2016/10/20	R186	03/11/2016	9.71	Call	Bond Future	6,414.2800	6.4143	6,381.7500	6.3817	(0.507)	0	0	0
2016/10/20	R186	03/11/2016	8.52	Call	Bond Future	228.3100	0.2283	202.7800	0.2028	(11.182)	0	0	0
2016/10/20	R186	03/11/2016	8.82	Call	Bond Future	1,023.5500	1.0236	977.0400	0.9770	(4.544)	0	0	0
2016/10/20	R186	03/11/2016	8.95	Call	Bond Future	1,615.6100	1.6156	1,568.1500	1.5681	(2.938)	0	0	0
2016/10/20	R186	03/11/2016	9.20	Call	Bond Future	3,065.9100	3.0659	3,025.5800	3.0256	(1.315)	0	0	1,425

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/20	R186	03/11/2016	8.90	Put	Bond Future	469.5500		0.4695	454.0800	0.4541	(3.295)	0	0	5,092
2016/10/20	R186	03/11/2016	9.40	Call	Bond Future	4,366.0200		4.3660	4,330.8800	4.3309	(0.805)	0	0	1,425
2016/10/20	R186	03/11/2016	9.66	Put	Bond Future	1.5600		0.0016	1.1400	0.0011	(26.923)	0	0	0
2016/10/20	R186	03/11/2016	9.71	Put	Bond Future	0.9400		0.0009	0.6600	0.0007	(29.787)	0	0	0
2016/10/20	R186	03/11/2016	8.96	Call	Bond Future	1,666.6900		1.6667	1,619.3600	1.6194	(2.840)	0	0	0
2016/10/20	R186	03/11/2016	9.10	Put	Bond Future	151.3200		0.1513	139.8500	0.1398	(7.580)	0	0	108
2016/10/20	R186	02/02/2017	8.81	Put	Bond Future	2,233.1300		2.2331	2,239.0900	2.2391	0.267	0	0	0
2016/10/20	R186	02/02/2017	8.00	Put	Bond Future	6,290.8500		6.2909	6,313.3100	6.3133	0.357	0	0	0
2016/10/20	R186	02/02/2017	9.40	Call	Bond Future	4,781.9800		4.7820	4,748.1000	4.7481	(0.708)	0	0	0
2016/10/20	R186	02/02/2017			Bond Future	8.8140		112.3248	8.8188	112.2915	0.054	0.0000	0.0000	10,233
2016/10/20	R186	02/02/2017	8.80	Put	Bond Future	2,268.3200		2.2683	2,274.4500	2.2744	0.270	0	0	0
2016/10/20	R186	02/02/2017	8.43	Put	Bond Future	3,838.6200		3.8386	3,852.0400	3.8520	0.350	0	0	0
2016/10/20	R186	02/02/2017	8.90	Put	Bond Future	1,933.8300		1.9338	1,938.3500	1.9384	0.234	0	0	750
2016/10/20	R186	02/02/2017	9.50	Call	Bond Future	5,301.1600		5.3012	5,266.8400	5.2668	(0.647)	0	0	0
2016/10/20	R186	02/02/2017	8.87	Call	Bond Future	2,419.7600		2.4198	2,391.4000	2.3914	(1.172)	0	0	0
2016/10/20	R186	02/02/2017	8.60	Call	Bond Future	1,545.0000		1.5450	1,521.5300	1.5215	(1.519)	0	0	7,000
2016/10/20	R186	02/02/2017	8.81	Call	Bond Future	2,205.0800		2.2051	2,177.7000	2.1777	(1.242)	0	0	0
2016/10/20	R186	02/02/2017	8.00	Call	Bond Future	411.3500		0.4113	400.4700	0.4005	(2.645)	0	0	7,000
2016/10/20	R186	02/02/2017	8.37	Call	Bond Future	985.6000		0.9856	966.9900	0.9670	(1.888)	0	0	500
2016/10/20	R186	02/02/2017	8.62	Put	Bond Future	0.0000		0.0000	2,975.7500	2.9757	100.000	0	0	0
2016/10/20	R186	02/02/2017	8.79	Call	Bond Future	2,136.1400		2.1361	2,109.1000	2.1091	(1.266)	0	0	0
2016/10/20	R186	02/02/2017	9.02	Call	Bond Future	0.0000		0.0000	2,976.0100	2.9760	100.000	0	0	0
2016/10/20	R186	02/02/2017	8.87	Put	Bond Future	2,030.1600		2.0302	2,035.1400	2.0351	0.245	0	0	500
2016/10/20	R186	02/02/2017	8.80	Call	Bond Future	2,170.4500		2.1704	2,143.2400	2.1432	(1.254)	0	0	0
2016/10/20	R186	02/02/2017	8.43	Call	Bond Future	1,115.5600		1.1156	1,095.6400	1.0956	(1.786)	0	0	750
2016/10/20	R186	02/02/2017	8.90	Call	Bond Future	2,531.4700		2.5315	2,502.6500	2.5026	(1.138)	0	0	0
2016/10/20	R186	02/02/2017	9.50	Put	Bond Future	651.5000		0.6515	650.5200	0.6505	(0.150)	0	0	13,500
2016/10/20	R186	02/02/2017	9.40	Put	Bond Future	793.5300		0.7935	792.9900	0.7930	(0.068)	0	0	750
2016/10/20	R186	02/02/2017	8.60	Put	Bond Future	3,051.6600		3.0517	3,061.5300	3.0615	0.323	0	0	0
2016/10/20	R186	02/02/2017	8.37	Put	Bond Future	4,142.1900		4.1422	4,156.9200	4.1569	0.356	0	0	0
2016/10/20	R186	02/02/2017	8.62	Call	Bond Future	0.0000		0.0000	1,577.7100	1.5777	100.000	0	0	0
2016/10/20	R186	02/02/2017	8.79	Put	Bond Future	2,303.8800		2.3039	2,310.1800	2.3102	0.273	0	0	0
2016/10/20	R186	02/02/2017	9.02	Put	Bond Future	0.0000		0.0000	1,584.8300	1.5848	100.000	0	0	0
2016/10/20	R186	04/05/2017			Bond Future	8.8474		114.5446	8.8526	114.5093	0.058	0.0000	0.0000	0
2016/10/20	R186	04/05/2017	8.89	Put	Bond Future	2,873.7000		2.8737	2,882.7300	2.8827	0.314	0	0	0
2016/10/20	R186	04/05/2017	8.91	Put	Bond Future	2,808.4400		2.8084	2,817.2200	2.8172	0.313	0	0	0
2016/10/20	R186	04/05/2017	8.90	Put	Bond Future	2,840.9400		2.8409	2,849.8400	2.8498	0.313	0	0	0
2016/10/20	R186	04/05/2017	8.91	Call	Bond Future	3,235.0300		3.2350	3,208.4900	3.2085	(0.820)	0	0	0
2016/10/20	R186	04/05/2017	8.89	Call	Bond Future	3,164.2000		3.1642	3,137.9100	3.1379	(0.831)	0	0	0
2016/10/20	R186	04/05/2017	8.90	Call	Bond Future	3,199.5100		3.1995	3,173.0900	3.1731	(0.826)	0	0	0
2016/10/20	R186	03/08/2017	8.93	Put	Bond Future	3,430.6400		3.4306	3,441.5400	3.4415	0.318	0	0	0
2016/10/20	R186	03/08/2017			Bond Future	8.8679		111.5964	8.8734	111.5595	0.062	0.0000	0.0000	0
2016/10/20	R186	03/08/2017	8.92	Put	Bond Future	3,463.1700		3.4632	3,474.1800	3.4742	0.318	0	0	0
2016/10/20	R186	03/08/2017	8.93	Call	Bond Future	3,845.8400		3.8458	3,819.8400	3.8198	(0.676)	0	0	0
2016/10/20	R186	03/08/2017	8.91	Call	Bond Future	3,777.2900		3.7773	3,751.5100	3.7515	(0.682)	0	0	0
2016/10/20	R186	03/08/2017	8.92	Call	Bond Future	3,811.6800		3.8117	3,785.7900	3.7858	(0.679)	0	0	0
2016/10/20	R186	03/08/2017	8.91	Put	Bond Future	3,495.5200		3.4955	3,506.6400	3.5066	0.318	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
2016/10/20	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	22.5200	0.0225	100.000	0	0	0
2016/10/20	R197	03/11/2016	303.57	Put	Bond Future	20.2400	0.0202	0.0000	0.0000	(100.000)	0	0	0
2016/10/20	R197	03/11/2016			Bond Future	303.5498	303.5498	303.5825	303.5825	0.011	0.0000	0.0000	861
2016/10/20	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	12.5200	0.0125	100.000	0	0	0
2016/10/20	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	2.5200	0.0025	100.000	0	0	0
2016/10/20	R197	03/11/2016	303.56	Put	Bond Future	10.2400	0.0102	0.0000	0.0000	(100.000)	0	0	0
2016/10/20	R197	03/11/2016	303.58	Put	Bond Future	30.2400	0.0302	0.0000	0.0000	(100.000)	0	0	0
2016/10/20	R197	02/02/2017			Bond Future	302.6828	302.6828	302.7151	302.7151	0.011	0.0000	0.0000	0
2016/10/20	R197	02/02/2017	302.58	Call	Bond Future	102.8100	0.1028	135.0600	0.1351	31.369	0	0	0
2016/10/20	R197	02/02/2017	302.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R197	02/02/2017	302.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R197	02/02/2017	302.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R197	02/02/2017	302.59	Call	Bond Future	92.8100	0.0928	125.0600	0.1251	34.748	0	0	0
2016/10/20	R197	02/02/2017	302.57	Call	Bond Future	112.8100	0.1128	145.0600	0.1451	28.588	0	0	0
2016/10/20	R197	04/05/2017	308.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R197	04/05/2017			Bond Future	308.6818	308.6818	308.7110	308.7110	0.009	0.0000	0.0000	0
2016/10/20	R197	04/05/2017	308.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R197	04/05/2017	308.58	Call	Bond Future	101.7700	0.1018	131.0200	0.1310	28.741	0	0	0
2016/10/20	R197	04/05/2017	308.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R197	04/05/2017	308.59	Call	Bond Future	91.7700	0.0918	121.0200	0.1210	31.873	0	0	0
2016/10/20	R197	04/05/2017	308.60	Call	Bond Future	81.7700	0.0818	111.0200	0.1110	35.771	0	0	0
2016/10/20	R197	03/08/2017	308.07	Call	Bond Future	82.9500	0.0829	110.4500	0.1104	33.153	0	0	0
2016/10/20	R197	03/08/2017			Bond Future	308.1529	308.1529	308.1804	308.1804	0.009	0.0000	0.0000	0
2016/10/20	R197	03/08/2017	308.05	Call	Bond Future	102.9500	0.1029	130.4500	0.1304	26.712	0	0	0
2016/10/20	R197	03/08/2017	308.06	Call	Bond Future	92.9500	0.0929	120.4500	0.1204	29.586	0	0	0
2016/10/20	R197	03/08/2017	308.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R197	03/08/2017	308.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R197	03/08/2017	308.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R202	03/11/2016	253.85	Put	Bond Future	3,121.7200	3.1217	3,094.2300	3.0942	(0.881)	0	0	0
2016/10/20	R202	03/11/2016			Bond Future	250.7283	250.7283	250.7558	250.7558	0.011	0.0000	0.0000	33,832
2016/10/20	R202	03/11/2016	253.87	Put	Bond Future	3,141.7200	3.1417	3,114.2300	3.1142	(0.875)	0	0	0
2016/10/20	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R202	03/11/2016	253.86	Put	Bond Future	3,131.7200	3.1317	3,104.2300	3.1042	(0.878)	0	0	0
2016/10/20	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R202	02/02/2017	251.74	Call	Bond Future	240.0900	0.2401	267.6400	0.2676	11.475	0	0	0
2016/10/20	R202	02/02/2017			Bond Future	251.9801	251.9801	252.0076	252.0076	0.011	0.0000	0.0000	1,746
2016/10/20	R202	02/02/2017	251.72	Call	Bond Future	260.0900	0.2601	287.6400	0.2876	10.592	0	0	0
2016/10/20	R202	02/02/2017	251.73	Call	Bond Future	250.0900	0.2501	277.6400	0.2776	11.016	0	0	0
2016/10/20	R202	02/02/2017	251.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R202	02/02/2017	251.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R202	02/02/2017	251.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R202	04/05/2017	256.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R202	04/05/2017			Bond Future	256.9743	256.9743	256.9992	256.9992	0.010	0.0000	0.0000	0
2016/10/20	R202	04/05/2017	256.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R202	04/05/2017	256.73	Call	Bond Future	244.2600	0.2443	269.1600	0.2692	10.194	0	0	0
2016/10/20	R202	04/05/2017	256.71	Call	Bond Future	264.2600	0.2643	289.1600	0.2892	9.423	0	0	0



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2016/10/20	R202	04/05/2017	256.72	Call	Bond Future	254.2600	0.2543	279.1600	0.2792	9.793	0	0	0
2016/10/20	R202	04/05/2017	256.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R202	03/08/2017	258.36	Call	Bond Future	252.5000	0.2525	276.0700	0.2761	9.335	0	0	0
2016/10/20	R202	03/08/2017			Bond Future	258.6125	258.6125	258.6361	258.6361	0.009	0.0000	0.0000	0
2016/10/20	R202	03/08/2017	258.37	Call	Bond Future	242.5000	0.2425	266.0700	0.2661	9.720	0	0	0
2016/10/20	R202	03/08/2017	258.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R202	03/08/2017	258.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R202	03/08/2017	258.35	Call	Bond Future	262.5000	0.2625	286.0700	0.2861	8.979	0	0	0
2016/10/20	R202	03/08/2017	258.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R203	03/11/2016	8.86	Call	Bond Future	991.8800	0.9919	987.9400	0.9879	(0.397)	0	0	0
2016/10/20	R203	03/11/2016			Bond Future	7.6322	101.7143	7.6370	101.7104	0.063	0.0000	0.0000	23,024
2016/10/20	R203	03/11/2016	8.84	Call	Bond Future	975.8400	0.9758	971.9000	0.9719	(0.404)	0	0	0
2016/10/20	R203	03/11/2016	8.85	Call	Bond Future	983.8600	0.9839	979.9200	0.9799	(0.400)	0	0	0
2016/10/20	R203	03/11/2016	8.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R203	03/11/2016	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R203	03/11/2016	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R203	02/02/2017	7.70	Call	Bond Future	168.5600	0.1686	165.4400	0.1654	(1.851)	0	0	0
2016/10/20	R203	02/02/2017	7.71	Put	Bond Future	119.9400	0.1199	121.2300	0.1212	1.076	0	0	0
2016/10/20	R203	02/02/2017			Bond Future	7.6204	103.6544	7.6281	103.6500	0.101	0.0000	0.0000	620
2016/10/20	R203	02/02/2017	7.71	Call	Bond Future	171.7600	0.1718	168.6100	0.1686	(1.834)	0	0	0
2016/10/20	R203	02/02/2017	7.72	Call	Bond Future	175.2100	0.1752	172.0500	0.1720	(1.804)	0	0	0
2016/10/20	R203	02/02/2017	7.70	Put	Bond Future	122.5200	0.1225	123.8400	0.1238	1.077	0	0	0
2016/10/20	R203	02/02/2017	7.72	Put	Bond Future	117.6000	0.1176	118.8800	0.1189	1.088	0	0	0
2016/10/20	R203	04/05/2017	6.91	Call	Bond Future	66.7800	0.0668	64.5500	0.0646	(3.339)	0	0	0
2016/10/20	R203	04/05/2017	6.92	Put	Bond Future	178.8500	0.1789	182.3100	0.1823	1.935	0	0	0
2016/10/20	R203	04/05/2017			Bond Future	7.2357	101.5286	7.2520	101.5229	0.226	0.0000	0.0000	0
2016/10/20	R203	04/05/2017	6.92	Call	Bond Future	68.2800	0.0683	66.0200	0.0660	(3.310)	0	0	0
2016/10/20	R203	04/05/2017	6.93	Call	Bond Future	69.5200	0.0695	67.2300	0.0672	(3.294)	0	0	0
2016/10/20	R203	04/05/2017	6.91	Put	Bond Future	180.8600	0.1809	184.3500	0.1843	1.930	0	0	0
2016/10/20	R203	04/05/2017	6.93	Put	Bond Future	176.5800	0.1766	180.0100	0.1800	1.942	0	0	0
2016/10/20	R203	03/08/2017	4.89	Call	Bond Future	52.0000	0.0520	48.1400	0.0481	(7.423)	0	0	0
2016/10/20	R203	03/08/2017			Bond Future	4.6904	103.6190	4.7522	103.6124	1.319	0.0000	0.0000	0
2016/10/20	R203	03/08/2017	4.87	Call	Bond Future	50.7600	0.0508	46.9500	0.0470	(7.506)	0	0	0
2016/10/20	R203	03/08/2017	4.88	Call	Bond Future	51.3800	0.0514	47.5400	0.0475	(7.474)	0	0	0
2016/10/20	R203	03/08/2017	4.87	Put	Bond Future	31.4800	0.0315	34.3200	0.0343	9.022	0	0	0
2016/10/20	R203	03/08/2017	4.89	Put	Bond Future	30.5700	0.0306	33.3600	0.0334	9.127	0	0	0
2016/10/20	R203	03/08/2017	4.88	Put	Bond Future	31.0200	0.0310	33.8300	0.0338	9.059	0	0	0
2016/10/20	R204	03/11/2016			Bond Future	7.8254	103.3810	7.8251	103.3816	(0.004)	0.0000	0.0000	30,540
2016/10/20	R204	03/11/2016	9.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R204	03/11/2016	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R204	03/11/2016	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R204	03/11/2016	9.22	Call	Bond Future	2,636.3000	2.6363	2,636.9100	2.6369	0.023	0	0	0
2016/10/20	R204	03/11/2016	9.21	Call	Bond Future	2,617.7100	2.6177	2,618.3200	2.6183	0.023	0	0	0
2016/10/20	R204	03/11/2016	9.23	Call	Bond Future	2,654.8800	2.6549	2,655.4900	2.6555	0.023	0	0	0
2016/10/20	R204	02/02/2017	8.28	Call	Bond Future	920.4800	0.9205	918.9200	0.9189	(0.169)	0	0	0
2016/10/20	R204	02/02/2017			Bond Future	7.8403	101.3127	7.8401	101.3129	(0.002)	0.0000	0.0000	1,741

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
2016/10/20	R204	02/02/2017	8.29	Call	Bond Future	933.3200	0.9333	931.7800	0.9318	(0.165)	0	0	0
2016/10/20	R204	02/02/2017	8.30	Call	Bond Future	946.4000	0.9464	944.8700	0.9449	(0.162)	0	0	0
2016/10/20	R204	02/02/2017	8.28	Put	Bond Future	171.4300	0.1714	169.6700	0.1697	(1.027)	0	0	0
2016/10/20	R204	02/02/2017	8.30	Put	Bond Future	163.4600	0.1635	161.7300	0.1617	(1.058)	0	0	0
2016/10/20	R204	02/02/2017	8.29	Put	Bond Future	167.3200	0.1673	165.5800	0.1656	(1.040)	0	0	0
2016/10/20	R204	04/05/2017	7.90	Put	Bond Future	470.1300	0.4701	469.2500	0.4692	(0.187)	0	0	0
2016/10/20	R204	04/05/2017			Bond Future	7.8166	103.3149	7.8173	103.3139	0.009	0.0000	0.0000	0
2016/10/20	R204	04/05/2017	7.92	Put	Bond Future	456.9600	0.4570	456.0700	0.4561	(0.195)	0	0	0
2016/10/20	R204	04/05/2017	7.90	Call	Bond Future	594.9200	0.5949	593.0300	0.5930	(0.318)	0	0	0
2016/10/20	R204	04/05/2017	7.91	Put	Bond Future	463.5100	0.4635	462.6300	0.4626	(0.190)	0	0	0
2016/10/20	R204	04/05/2017	7.91	Call	Bond Future	603.2500	0.6033	601.3600	0.6014	(0.313)	0	0	0
2016/10/20	R204	04/05/2017	7.92	Call	Bond Future	611.6400	0.6116	609.7400	0.6097	(0.311)	0	0	0
2016/10/20	R204	03/08/2017	7.77	Put	Bond Future	515.5700	0.5156	515.4800	0.5155	(0.017)	0	0	0
2016/10/20	R204	03/08/2017			Bond Future	7.7146	101.3987	7.7160	101.3969	0.018	0.0000	0.0000	0
2016/10/20	R204	03/08/2017	7.76	Put	Bond Future	521.4000	0.5214	521.3200	0.5213	(0.015)	0	0	0
2016/10/20	R204	03/08/2017	7.75	Call	Bond Future	572.6000	0.5726	570.7100	0.5707	(0.330)	0	0	0
2016/10/20	R204	03/08/2017	7.76	Call	Bond Future	579.5200	0.5795	577.6200	0.5776	(0.328)	0	0	0
2016/10/20	R204	03/08/2017	7.77	Call	Bond Future	586.4800	0.5865	584.5700	0.5846	(0.326)	0	0	0
2016/10/20	R204	03/08/2017	7.75	Put	Bond Future	527.2800	0.5273	527.2100	0.5272	(0.013)	0	0	0
2016/10/20	R207	03/11/2016			Bond Future	8.0361	100.0979	8.0357	100.0989	(0.005)	0.0000	0.0000	39,785
2016/10/20	R207	03/11/2016	7.94	Call	Bond Future	164.8000	0.1648	156.4700	0.1565	(5.055)	0	0	0
2016/10/20	R207	03/11/2016	7.93	Put	Bond Future	445.0800	0.4451	435.8200	0.4358	(2.081)	0	0	0
2016/10/20	R207	03/11/2016	7.95	Put	Bond Future	409.8200	0.4098	400.3100	0.4003	(2.321)	0	0	0
2016/10/20	R207	03/11/2016	7.94	Put	Bond Future	427.2100	0.4272	417.8200	0.4178	(2.198)	0	0	0
2016/10/20	R207	03/11/2016	7.95	Call	Bond Future	174.7600	0.1748	166.3100	0.1663	(4.835)	0	0	0
2016/10/20	R207	03/11/2016	7.93	Call	Bond Future	155.3100	0.1553	147.1100	0.1471	(5.280)	0	0	0
2016/10/20	R207	02/02/2017	9.24	Call	Bond Future	2,969.9900	2.9700	2,969.7200	2.9697	(0.009)	0	0	0
2016/10/20	R207	02/02/2017			Bond Future	8.0627	98.3647	8.0625	98.3653	(0.003)	0.0000	0.0000	19,019
2016/10/20	R207	02/02/2017	8.91	Call	Bond Future	2,221.7600	2.2218	2,220.7000	2.2207	(0.048)	0	0	62
2016/10/20	R207	02/02/2017	9.22	Call	Bond Future	2,923.5900	2.9236	2,923.2800	2.9233	(0.011)	0	0	0
2016/10/20	R207	02/02/2017	9.23	Call	Bond Future	2,946.8100	2.9468	2,946.5200	2.9465	(0.010)	0	0	0
2016/10/20	R207	02/02/2017	8.91	Put	Bond Future	101.4000	0.1014	99.6800	0.0997	(1.696)	0	0	0
2016/10/20	R207	02/02/2017	9.22	Put	Bond Future	41.6400	0.0416	40.6700	0.0407	(2.329)	0	0	0
2016/10/20	R207	02/02/2017	9.24	Put	Bond Future	39.1700	0.0392	38.2400	0.0382	(2.374)	0	0	0
2016/10/20	R207	02/02/2017	9.23	Put	Bond Future	40.4200	0.0404	39.4700	0.0395	(2.350)	0	0	0
2016/10/20	R207	04/05/2017	8.21	Put	Bond Future	719.1600	0.7192	717.2000	0.7172	(0.273)	0	0	0
2016/10/20	R207	04/05/2017			Bond Future	8.0756	100.3087	8.0758	100.3082	0.003	0.0000	0.0000	0
2016/10/20	R207	04/05/2017	8.22	Call	Bond Future	1,046.9500	1.0469	1,044.4700	1.0445	(0.237)	0	0	0
2016/10/20	R207	04/05/2017	8.20	Call	Bond Future	1,020.5300	1.0205	1,018.0600	1.0181	(0.242)	0	0	0
2016/10/20	R207	04/05/2017	8.21	Call	Bond Future	1,033.7000	1.0337	1,031.2200	1.0312	(0.240)	0	0	0
2016/10/20	R207	04/05/2017	8.20	Put	Bond Future	729.3500	0.7294	727.4000	0.7274	(0.267)	0	0	0
2016/10/20	R207	04/05/2017	8.22	Put	Bond Future	709.0700	0.7091	707.1100	0.7071	(0.276)	0	0	0
2016/10/20	R207	03/08/2017	8.19	Call	Bond Future	1,127.1500	1.1272	1,124.7600	1.1248	(0.212)	0	0	51
2016/10/20	R207	03/08/2017			Bond Future	8.0492	98.7291	8.0498	98.7278	0.008	0.0000	0.0000	0
2016/10/20	R207	03/08/2017	8.39	Put	Bond Future	657.1900	0.6572	656.0600	0.6561	(0.172)	0	0	0
2016/10/20	R207	03/08/2017	8.41	Put	Bond Future	642.1500	0.6422	641.0200	0.6410	(0.176)	0	0	0
2016/10/20	R207	03/08/2017	8.19	Put	Bond Future	825.1600	0.8252	824.0800	0.8241	(0.131)	0	0	0

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2016/10/20	R207	03/08/2017	8.40	Put	Bond Future	649.6400	0.6496	648.5100	0.6485	(0.174)	0	0	0
2016/10/20	R207	03/08/2017	8.41	Call	Bond Future	1,413.6400	1.4136	1,411.2000	1.4112	(0.173)	0	0	0
2016/10/20	R207	03/08/2017	8.39	Call	Bond Future	1,386.1200	1.3861	1,383.6800	1.3837	(0.176)	0	0	0
2016/10/20	R207	03/08/2017	8.40	Call	Bond Future	1,399.8500	1.3999	1,397.4100	1.3974	(0.174)	0	0	0
2016/10/20	R208	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R208	03/11/2016			Bond Future	8.2225	95.3734	8.2220	95.3751	(0.006)	0.0000	0.0000	29,932
2016/10/20	R208	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R208	03/11/2016	9.57	Call	Bond Future	4,587.3100	4.5873	4,589.0000	4.5890	0.037	0	0	0
2016/10/20	R208	03/11/2016	9.58	Call	Bond Future	4,620.3300	4.6203	4,622.0200	4.6220	0.037	0	0	0
2016/10/20	R208	03/11/2016	9.59	Call	Bond Future	4,653.3300	4.6533	4,655.0200	4.6550	0.036	0	0	0
2016/10/20	R208	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R208	02/02/2017			Bond Future	8.2588	97.1926	8.2584	97.1939	(0.005)	0.0000	0.0000	18,069
2016/10/20	R208	02/02/2017	8.64	Call	Bond Future	1,733.3500	1.7334	1,730.2400	1.7302	(0.179)	0	0	0
2016/10/20	R208	02/02/2017	8.63	Put	Bond Future	479.9900	0.4800	475.5400	0.4755	(0.927)	0	0	0
2016/10/20	R208	02/02/2017	8.65	Put	Bond Future	460.7200	0.4607	456.3300	0.4563	(0.953)	0	0	0
2016/10/20	R208	02/02/2017	8.64	Put	Bond Future	470.3700	0.4704	465.9500	0.4659	(0.940)	0	0	0
2016/10/20	R208	02/02/2017	8.65	Call	Bond Future	1,756.5600	1.7566	1,753.4800	1.7535	(0.175)	0	0	0
2016/10/20	R208	02/02/2017	8.63	Call	Bond Future	1,710.1000	1.7101	1,706.9600	1.7070	(0.184)	0	0	0
2016/10/20	R208	04/05/2017	8.39	Call	Bond Future	1,440.8000	1.4408	1,437.7400	1.4377	(0.212)	0	0	0
2016/10/20	R208	04/05/2017			Bond Future	8.2779	95.7096	8.2778	95.7098	(0.001)	0.0000	0.0000	0
2016/10/20	R208	04/05/2017	8.37	Call	Bond Future	1,405.6500	1.4056	1,402.5800	1.4026	(0.218)	0	0	0
2016/10/20	R208	04/05/2017	8.38	Call	Bond Future	1,423.0300	1.4230	1,419.9600	1.4200	(0.216)	0	0	0
2016/10/20	R208	04/05/2017	8.37	Put	Bond Future	1,114.0200	1.1140	1,110.7600	1.1108	(0.293)	0	0	0
2016/10/20	R208	04/05/2017	8.39	Put	Bond Future	1,085.9900	1.0860	1,082.7400	1.0827	(0.299)	0	0	0
2016/10/20	R208	04/05/2017	8.38	Put	Bond Future	1,099.8000	1.0998	1,096.5400	1.0965	(0.296)	0	0	0
2016/10/20	R208	03/08/2017	8.32	Call	Bond Future	1,490.7800	1.4908	1,488.0400	1.4880	(0.184)	0	0	0
2016/10/20	R208	03/08/2017			Bond Future	8.2710	97.6801	8.2712	97.6796	0.002	0.0000	0.0000	0
2016/10/20	R208	03/08/2017	8.30	Call	Bond Future	1,459.0500	1.4591	1,456.3100	1.4563	(0.188)	0	0	0
2016/10/20	R208	03/08/2017	8.31	Call	Bond Future	1,474.8700	1.4749	1,472.1300	1.4721	(0.186)	0	0	0
2016/10/20	R208	03/08/2017	8.30	Put	Bond Future	1,371.9100	1.3719	1,369.7100	1.3697	(0.160)	0	0	0
2016/10/20	R208	03/08/2017	8.32	Put	Bond Future	1,343.6500	1.3437	1,341.4500	1.3415	(0.164)	0	0	0
2016/10/20	R208	03/08/2017	8.31	Put	Bond Future	1,357.7300	1.3577	1,355.5300	1.3555	(0.162)	0	0	0
2016/10/20	R209	03/11/2016	9.34	Put	Bond Future	754.0100	0.7540	738.6800	0.7387	(2.033)	0	0	345
2016/10/20	R209	03/11/2016	10.26	Call	Bond Future	6,286.2200	6.2862	6,253.9100	6.2539	(0.514)	0	0	0
2016/10/20	R209	03/11/2016			Bond Future	9.3023	73.4719	9.3069	73.4401	0.049	0.0000	0.0000	37,771
2016/10/20	R209	03/11/2016	10.24	Call	Bond Future	6,163.9200	6.1639	6,131.5400	6.1315	(0.525)	0	0	0
2016/10/20	R209	03/11/2016	8.87	Put	Bond Future	3,215.9800	3.2160	3,234.8300	3.2348	0.586	0	0	0
2016/10/20	R209	03/11/2016	8.81	Call	Bond Future	50.0900	0.0501	40.7300	0.0407	(18.686)	0	0	345
2016/10/20	R209	03/11/2016	9.04	Put	Bond Future	2,123.8400	2.1238	2,128.9600	2.1290	0.241	0	0	345
2016/10/20	R209	03/11/2016	9.42	Put	Bond Future	528.9200	0.5289	512.2600	0.5123	(3.150)	0	0	0
2016/10/20	R209	03/11/2016	10.25	Call	Bond Future	6,225.1100	6.2251	6,192.7700	6.1928	(0.520)	0	0	0
2016/10/20	R209	03/11/2016	9.05	Call	Bond Future	259.1200	0.2591	231.4600	0.2315	(10.675)	0	0	0
2016/10/20	R209	03/11/2016	9.45	Call	Bond Future	1,485.5300	1.4855	1,436.9900	1.4370	(3.268)	0	0	0
2016/10/20	R209	03/11/2016	10.24	Put	Bond Future	1.8200	0.0018	1.3300	0.0013	(26.923)	0	0	0
2016/10/20	R209	03/11/2016	9.04	Call	Bond Future	244.4200	0.2444	217.6500	0.2177	(10.952)	0	0	0
2016/10/20	R209	03/11/2016	10.25	Put	Bond Future	1.6600	0.0017	1.2100	0.0012	(27.108)	0	0	0

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2016/10/20	R209	03/11/2016	9.34	Call	Bond Future	1,018.1000		1.0181	970.8800	0.9709	(4.638)	0	0	0
2016/10/20	R209	03/11/2016	10.26	Put	Bond Future	1.5200		0.0015	1.1000	0.0011	(27.632)	0	0	0
2016/10/20	R209	03/11/2016	9.45	Put	Bond Future	458.7200		0.4587	442.0700	0.4421	(3.630)	0	0	250
2016/10/20	R209	03/11/2016	8.81	Put	Bond Future	3,638.0100		3.6380	3,660.5400	3.6605	0.619	0	0	0
2016/10/20	R209	03/11/2016	8.87	Call	Bond Future	79.3600		0.0794	66.3200	0.0663	(16.431)	0	0	250
2016/10/20	R209	03/11/2016	9.42	Call	Bond Future	1,348.9200		1.3489	1,300.3700	1.3004	(3.599)	0	0	120
2016/10/20	R209	03/11/2016	9.05	Put	Bond Future	2,065.5600		2.0656	2,069.7900	2.0698	0.205	0	0	250
2016/10/20	R209	02/02/2017	9.55	Put	Bond Future	1,701.2900		1.7013	1,703.3400	1.7033	0.120	0	0	0
2016/10/20	R209	02/02/2017			Bond Future	9.3435		74.8734	9.3482	74.8406	0.050	0.0000	0.0000	0
2016/10/20	R209	02/02/2017	9.54	Put	Bond Future	1,728.4800		1.7285	1,730.6500	1.7306	0.126	0	0	0
2016/10/20	R209	02/02/2017	9.55	Call	Bond Future	3,119.0400		3.1190	3,088.2800	3.0883	(0.986)	0	0	0
2016/10/20	R209	02/02/2017	9.53	Call	Bond Future	3,038.2900		3.0383	3,007.7700	3.0078	(1.005)	0	0	0
2016/10/20	R209	02/02/2017	9.54	Call	Bond Future	3,078.5400		3.0785	3,047.9000	3.0479	(0.995)	0	0	0
2016/10/20	R209	02/02/2017	9.53	Put	Bond Future	1,756.0100		1.7560	1,758.3000	1.7583	0.130	0	0	0
2016/10/20	R209	04/05/2017	9.48	Put	Bond Future	2,887.5200		2.8875	2,894.6300	2.8946	0.246	0	0	0
2016/10/20	R209	04/05/2017			Bond Future	9.3783		73.2015	9.3833	73.1672	0.053	0.0000	0.0000	0
2016/10/20	R209	04/05/2017	9.47	Put	Bond Future	2,920.0500		2.9200	2,927.2700	2.9273	0.247	0	0	0
2016/10/20	R209	04/05/2017	9.46	Call	Bond Future	3,514.3800		3.5144	3,487.3600	3.4874	(0.769)	0	0	0
2016/10/20	R209	04/05/2017	9.47	Call	Bond Future	3,550.0900		3.5501	3,522.9600	3.5230	(0.764)	0	0	0
2016/10/20	R209	04/05/2017	9.48	Call	Bond Future	3,585.7600		3.5858	3,558.5200	3.5585	(0.760)	0	0	0
2016/10/20	R209	04/05/2017	9.46	Put	Bond Future	2,952.6400		2.9526	2,959.9700	2.9600	0.248	0	0	0
2016/10/20	R209	03/08/2017			Bond Future	9.4044		74.7088	9.4096	74.6731	0.055	0.0000	0.0000	0
2016/10/20	R209	03/08/2017	9.44	Call	Bond Future	4,061.4300		4.0614	4,035.5100	4.0355	(0.638)	0	0	0
2016/10/20	R209	03/08/2017	9.43	Put	Bond Future	3,851.7600		3.8518	3,861.5900	3.8616	0.255	0	0	0
2016/10/20	R209	03/08/2017	9.45	Put	Bond Future	3,783.7600		3.7838	3,793.4000	3.7934	0.255	0	0	0
2016/10/20	R209	03/08/2017	9.44	Put	Bond Future	3,817.6400		3.8176	3,827.3700	3.8274	0.255	0	0	0
2016/10/20	R209	03/08/2017	9.45	Call	Bond Future	4,095.8600		4.0959	4,069.8500	4.0699	(0.635)	0	0	0
2016/10/20	R209	03/08/2017	9.43	Call	Bond Future	4,027.1300		4.0271	4,001.3100	4.0013	(0.641)	0	0	0
2016/10/20	R210	03/11/2016			Bond Future	187.3258		187.3258	187.3465	187.3465	0.011	0.0000	0.0000	2,071
2016/10/20	R210	03/11/2016	188.90	Put	Bond Future	1,574.2100		1.5742	1,553.5000	1.5535	(1.316)	0	0	0
2016/10/20	R210	03/11/2016	188.92	Put	Bond Future	1,594.2100		1.5942	1,573.5000	1.5735	(1.299)	0	0	0
2016/10/20	R210	03/11/2016	188.91	Put	Bond Future	1,584.2100		1.5842	1,563.5000	1.5635	(1.307)	0	0	0
2016/10/20	R210	03/11/2016	188.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R210	03/11/2016	188.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R210	03/11/2016	188.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R210	02/02/2017	190.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R210	02/02/2017			Bond Future	190.9105		190.9105	190.9307	190.9307	0.011	0.0000	0.0000	0
2016/10/20	R210	02/02/2017	190.86	Call	Bond Future	50.4800		0.0505	70.7200	0.0707	40.095	0	0	0
2016/10/20	R210	02/02/2017	190.84	Call	Bond Future	70.4800		0.0705	90.7200	0.0907	28.717	0	0	0
2016/10/20	R210	02/02/2017	190.85	Call	Bond Future	60.4800		0.0605	80.7200	0.0807	33.466	0	0	0
2016/10/20	R210	02/02/2017	190.84	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R210	02/02/2017	190.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R210	04/05/2017			Bond Future	192.3779		192.3779	192.3963	192.3963	0.010	0.0000	0.0000	0
2016/10/20	R210	04/05/2017	192.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R210	04/05/2017	192.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R210	04/05/2017	192.32	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R210	04/05/2017	192.33	Call	Bond Future	47.8900		0.0479	66.3500	0.0663	38.547	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
2016/10/20	R210	04/05/2017	192.31	Call	Bond Future	67.8900	0.0679	86.3500	0.0863	27.191	0	0	0
2016/10/20	R210	04/05/2017	192.32	Call	Bond Future	57.8900	0.0579	76.3500	0.0763	31.888	0	0	0
2016/10/20	R210	03/08/2017	196.28	Call	Bond Future	68.2200	0.0682	85.6500	0.0856	25.550	0	0	0
2016/10/20	R210	03/08/2017	196.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R210	03/08/2017			Bond Future	196.3482	196.3482	196.3656	196.3656	0.009	0.0000	0.0000	0
2016/10/20	R210	03/08/2017	196.29	Call	Bond Future	58.2200	0.0582	75.6500	0.0757	29.938	0	0	0
2016/10/20	R210	03/08/2017	196.30	Call	Bond Future	48.2200	0.0482	65.6500	0.0657	36.147	0	0	0
2016/10/20	R210	03/08/2017	196.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R210	03/08/2017	196.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R211	03/11/2016	141.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R211	03/11/2016			Bond Future	141.5897	141.5897	141.6133	141.6133	0.017	0.0000	0.0000	56
2016/10/20	R211	03/11/2016	141.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R211	03/11/2016	141.74	Put	Bond Future	150.3200	0.1503	126.7200	0.1267	(15.700)	0	0	0
2016/10/20	R211	03/11/2016	141.76	Put	Bond Future	170.3200	0.1703	146.7200	0.1467	(13.856)	0	0	0
2016/10/20	R211	03/11/2016	141.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R211	03/11/2016	141.75	Put	Bond Future	160.3200	0.1603	136.7200	0.1367	(14.721)	0	0	0
2016/10/20	R212	03/11/2016			Bond Future	148.5084	148.5084	148.5244	148.5244	0.011	0.0000	0.0000	3,049
2016/10/20	R212	03/11/2016	148.11	Call	Bond Future	398.4200	0.3984	414.4400	0.4144	4.021	0	0	0
2016/10/20	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R212	03/11/2016	148.12	Call	Bond Future	388.4200	0.3884	404.4400	0.4044	4.124	0	0	0
2016/10/20	R212	03/11/2016	148.10	Call	Bond Future	408.4200	0.4084	424.4400	0.4244	3.922	0	0	0
2016/10/20	R212	02/02/2017	149.29	Call	Bond Future	110.8800	0.1109	126.5400	0.1265	14.123	0	0	0
2016/10/20	R212	02/02/2017			Bond Future	149.4009	149.4009	149.4165	149.4165	0.010	0.0000	0.0000	0
2016/10/20	R212	02/02/2017	149.27	Call	Bond Future	130.8800	0.1309	146.5400	0.1465	11.965	0	0	0
2016/10/20	R212	02/02/2017	149.28	Call	Bond Future	120.8800	0.1209	136.5400	0.1365	12.955	0	0	0
2016/10/20	R212	02/02/2017	149.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R212	02/02/2017	149.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R212	02/02/2017	149.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R212	04/05/2017	152.24	Call	Bond Future	122.0100	0.1220	136.1900	0.1362	11.622	0	0	0
2016/10/20	R212	04/05/2017			Bond Future	152.3620	152.3620	152.3762	152.3762	0.009	0.0000	0.0000	0
2016/10/20	R212	04/05/2017	152.25	Call	Bond Future	112.0100	0.1120	126.1900	0.1262	12.660	0	0	0
2016/10/20	R212	04/05/2017	152.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R212	04/05/2017	152.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R212	04/05/2017	152.23	Call	Bond Future	132.0100	0.1320	146.1900	0.1462	10.742	0	0	0
2016/10/20	R212	04/05/2017	152.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R212	03/08/2017			Bond Future	153.4764	153.4764	153.4897	153.4897	0.009	0.0000	0.0000	0
2016/10/20	R212	03/08/2017	153.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R212	03/08/2017	153.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R212	03/08/2017	153.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/20	R212	03/08/2017	153.34	Call	Bond Future	136.4100	0.1364	149.7200	0.1497	9.757	0	0	0
2016/10/20	R212	03/08/2017	153.35	Call	Bond Future	126.4100	0.1264	139.7200	0.1397	10.529	0	0	0
2016/10/20	R212	03/08/2017	153.36	Call	Bond Future	116.4100	0.1164	129.7200	0.1297	11.434	0	0	0
2016/10/20	R213	03/11/2016			Bond Future	9.1882	84.0857	9.1927	84.0547	0.049	0.0000	0.0000	42,360

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
2016/10/20	R213	03/11/2016	10.18	Put	Bond Future	0.9700	0.0010	0.6800	0.0007	(29.897)	0	0	0
2016/10/20	R213	03/11/2016	10.20	Put	Bond Future	0.8000	0.0008	0.5600	0.0006	(30.000)	0	0	0
2016/10/20	R213	03/11/2016	10.18	Call	Bond Future	6,466.2500	6.4663	6,434.9800	6.4350	(0.484)	0	0	0
2016/10/20	R213	03/11/2016	10.19	Put	Bond Future	0.8800	0.0009	0.6200	0.0006	(29.545)	0	0	0
2016/10/20	R213	03/11/2016	10.19	Call	Bond Future	6,527.6500	6.5276	6,496.4100	6.4964	(0.479)	0	0	0
2016/10/20	R213	03/11/2016	10.20	Call	Bond Future	6,588.9800	6.5890	6,557.7600	6.5578	(0.474)	0	0	0
2016/10/20	R213	02/02/2017	9.40	Call	Bond Future	2,888.7200	2.8887	2,859.3100	2.8593	(1.018)	0	0	0
2016/10/20	R213	02/02/2017	9.42	Call	Bond Future	2,967.3600	2.9674	2,937.7100	2.9377	(0.999)	0	0	0
2016/10/20	R213	02/02/2017			Bond Future	9.2346	85.6895	9.2392	85.6576	0.051	0.0000	0.0000	0
2016/10/20	R213	02/02/2017	9.41	Call	Bond Future	2,927.8200	2.9278	2,898.2900	2.8983	(1.009)	0	0	0
2016/10/20	R213	02/02/2017	9.40	Put	Bond Future	1,771.7300	1.7717	1,774.2100	1.7742	0.140	0	0	0
2016/10/20	R213	02/02/2017	9.42	Put	Bond Future	1,716.7700	1.7168	1,719.0100	1.7190	0.130	0	0	0
2016/10/20	R213	02/02/2017	9.41	Put	Bond Future	1,743.9900	1.7440	1,746.3500	1.7463	0.135	0	0	0
2016/10/20	R213	04/05/2017			Bond Future	9.2702	83.8298	9.2752	83.7963	0.054	0.0000	0.0000	0
2016/10/20	R213	04/05/2017	9.35	Put	Bond Future	2,843.9900	2.8440	2,851.3600	2.8514	0.259	0	0	0
2016/10/20	R213	04/05/2017	9.37	Put	Bond Future	2,780.8400	2.7808	2,788.0000	2.7880	0.257	0	0	0
2016/10/20	R213	04/05/2017	9.35	Call	Bond Future	3,379.3500	3.3794	3,353.2200	3.3532	(0.773)	0	0	0
2016/10/20	R213	04/05/2017	9.36	Put	Bond Future	2,812.2800	2.8123	2,819.5500	2.8195	0.259	0	0	0
2016/10/20	R213	04/05/2017	9.36	Call	Bond Future	3,414.4100	3.4144	3,388.1800	3.3882	(0.768)	0	0	0
2016/10/20	R213	04/05/2017	9.37	Call	Bond Future	3,449.6700	3.4497	3,423.3300	3.4233	(0.764)	0	0	0
2016/10/20	R213	03/08/2017	9.33	Put	Bond Future	3,664.0000	3.6640	3,673.7800	3.6738	0.267	0	0	0
2016/10/20	R213	03/08/2017			Bond Future	9.2962	85.5557	9.3015	85.5209	0.056	0.0000	0.0000	0
2016/10/20	R213	03/08/2017	9.35	Put	Bond Future	3,599.0100	3.5990	3,608.6000	3.6086	0.266	0	0	0
2016/10/20	R213	03/08/2017	9.33	Call	Bond Future	3,888.8400	3.8888	3,863.8000	3.8638	(0.644)	0	0	0
2016/10/20	R213	03/08/2017	9.34	Put	Bond Future	3,631.5400	3.6315	3,641.2300	3.6412	0.267	0	0	0
2016/10/20	R213	03/08/2017	9.34	Call	Bond Future	3,922.8100	3.9228	3,897.6800	3.8977	(0.641)	0	0	0
2016/10/20	R213	03/08/2017	9.35	Call	Bond Future	3,956.6500	3.9567	3,931.4200	3.9314	(0.638)	0	0	0
2016/10/20	R214	03/11/2016	10.35	Put	Bond Future	1.6800	0.0017	1.2800	0.0013	(23.810)	0	0	0
2016/10/20	R214	03/11/2016			Bond Future	9.3725	73.8799	9.3821	73.8096	0.102	0.0000	0.0000	29,619
2016/10/20	R214	03/11/2016	10.34	Put	Bond Future	1.8400	0.0018	1.4100	0.0014	(23.370)	0	0	0
2016/10/20	R214	03/11/2016	10.35	Call	Bond Future	6,659.9000	6.6599	6,589.2400	6.5892	(1.061)	0	0	0
2016/10/20	R214	03/11/2016	10.33	Call	Bond Future	6,534.2800	6.5343	6,463.5600	6.4636	(1.082)	0	0	0
2016/10/20	R214	03/11/2016	10.34	Call	Bond Future	6,597.1400	6.5971	6,526.4500	6.5264	(1.072)	0	0	0
2016/10/20	R214	03/11/2016	10.33	Put	Bond Future	2.0100	0.0020	1.5500	0.0016	(22.886)	0	0	0
2016/10/20	R214	02/02/2017			Bond Future	9.4150	75.2891	9.4249	75.2171	0.105	0.0000	0.0000	7,379
2016/10/20	R214	02/02/2017	9.67	Call	Bond Future	3,516.0000	3.5160	3,459.4000	3.4594	(1.610)	0	0	0
2016/10/20	R214	02/02/2017	9.66	Put	Bond Future	1,717.3100	1.7173	1,733.0000	1.7330	0.914	0	0	0
2016/10/20	R214	02/02/2017	9.68	Put	Bond Future	1,663.9200	1.6639	1,679.0600	1.6791	0.910	0	0	0
2016/10/20	R214	02/02/2017	9.67	Put	Bond Future	1,690.3700	1.6904	1,705.7800	1.7058	0.912	0	0	0
2016/10/20	R214	02/02/2017	9.68	Call	Bond Future	3,559.6100	3.5596	3,502.7400	3.5027	(1.598)	0	0	0
2016/10/20	R214	02/02/2017	9.66	Call	Bond Future	3,472.7800	3.4728	3,416.4600	3.4165	(1.622)	0	0	0
2016/10/20	R214	04/05/2017	9.58	Put	Bond Future	2,976.6500	2.9767	3,000.2600	3.0003	0.793	0	0	0
2016/10/20	R214	04/05/2017			Bond Future	9.4484	73.4777	9.4586	73.4035	0.108	0.0000	0.0000	0
2016/10/20	R214	04/05/2017	9.57	Put	Bond Future	3,008.7700	3.0088	3,032.6200	3.0326	0.793	0	0	0
2016/10/20	R214	04/05/2017	9.58	Call	Bond Future	3,922.2600	3.9223	3,871.6400	3.8716	(1.291)	0	0	0
2016/10/20	R214	04/05/2017	9.56	Call	Bond Future	3,844.5900	3.8446	3,794.4500	3.7944	(1.304)	0	0	0
2016/10/20	R214	04/05/2017	9.57	Call	Bond Future	3,883.2400	3.8832	3,832.8600	3.8329	(1.297)	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
2016/10/20	R214	04/05/2017	9.56	Put	Bond Future	3,041.3800	3.0414	3,065.4700	3.0655	0.792	0	0	0
2016/10/20	R214	03/08/2017	9.51	Call	Bond Future	4,306.2000	4.3062	4,258.0100	4.2580	(1.119)	0	0	0
2016/10/20	R214	03/08/2017			Bond Future	9.4738	74.9905	9.4844	74.9142	0.112	0.0000	0.0000	0
2016/10/20	R214	03/08/2017	9.52	Call	Bond Future	4,343.2600	4.3433	4,294.8600	4.2949	(1.114)	0	0	0
2016/10/20	R214	03/08/2017	9.53	Call	Bond Future	4,380.7200	4.3807	4,332.1200	4.3321	(1.109)	0	0	0
2016/10/20	R214	03/08/2017	9.51	Put	Bond Future	4,045.5100	4.0455	4,073.6700	4.0737	0.696	0	0	0
2016/10/20	R214	03/08/2017	9.53	Put	Bond Future	3,976.6500	3.9767	4,004.4000	4.0044	0.698	0	0	0
2016/10/20	R214	03/08/2017	9.52	Put	Bond Future	4,010.8200	4.0108	4,038.7700	4.0388	0.697	0	0	0
2016/10/20	R248	03/11/2016	10.38	Call	Bond Future	8,262.1400	8.2621	8,218.5900	8.2186	(0.527)	0	0	0
2016/10/20	R248	03/11/2016			Bond Future	9.4278	94.8569	9.4323	94.8145	0.048	0.0000	0.0000	64,766
2016/10/20	R248	03/11/2016	10.39	Call	Bond Future	8,341.5200	8.3415	8,298.0400	8.2980	(0.521)	0	0	0
2016/10/20	R248	03/11/2016	10.37	Put	Bond Future	4.7100	0.0047	3.5500	0.0036	(24.628)	0	0	0
2016/10/20	R248	03/11/2016	10.39	Put	Bond Future	4.0200	0.0040	3.0000	0.0030	(25.373)	0	0	0
2016/10/20	R248	03/11/2016	10.37	Call	Bond Future	8,182.6400	8.1826	8,139.0200	8.1390	(0.533)	0	0	0
2016/10/20	R248	03/11/2016	10.38	Put	Bond Future	4.3500	0.0044	3.2600	0.0033	(25.057)	0	0	0
2016/10/20	R248	02/02/2017	9.76	Put	Bond Future	2,189.7800	2.1898	2,190.5300	2.1905	0.034	0	0	0
2016/10/20	R248	02/02/2017	9.78	Put	Bond Future	2,124.2500	2.1243	2,124.7500	2.1247	0.024	0	0	0
2016/10/20	R248	02/02/2017			Bond Future	9.4718	96.6662	9.4765	96.6226	0.049	0.0000	0.0000	0
2016/10/20	R248	02/02/2017	9.77	Put	Bond Future	2,156.8100	2.1568	2,157.4300	2.1574	0.029	0	0	0
2016/10/20	R248	02/02/2017	9.76	Call	Bond Future	4,811.2800	4.8113	4,768.3800	4.7684	(0.892)	0	0	0
2016/10/20	R248	02/02/2017	9.77	Call	Bond Future	4,866.9300	4.8669	4,823.9000	4.8239	(0.884)	0	0	0
2016/10/20	R248	02/02/2017	9.78	Call	Bond Future	4,922.8300	4.9228	4,879.6800	4.8797	(0.877)	0	0	0
2016/10/20	R248	04/05/2017	9.66	Call	Bond Future	5,254.9800	5.2550	5,217.4700	5.2175	(0.714)	0	0	0
2016/10/20	R248	04/05/2017			Bond Future	9.5068	94.1353	9.5117	94.0896	0.052	0.0000	0.0000	0
2016/10/20	R248	04/05/2017	9.67	Call	Bond Future	5,303.7800	5.3038	5,266.1400	5.2661	(0.710)	0	0	0
2016/10/20	R248	04/05/2017	9.65	Put	Bond Future	3,896.1400	3.8961	3,904.4100	3.9044	0.212	0	0	0
2016/10/20	R248	04/05/2017	9.67	Put	Bond Future	3,813.1900	3.8132	3,821.2000	3.8212	0.210	0	0	0
2016/10/20	R248	04/05/2017	9.65	Call	Bond Future	5,206.3700	5.2064	5,168.9900	5.1690	(0.718)	0	0	0
2016/10/20	R248	04/05/2017	9.66	Put	Bond Future	3,854.4900	3.8545	3,862.6300	3.8626	0.211	0	0	0
2016/10/20	R248	03/08/2017			Bond Future	9.5337	96.0734	9.5389	96.0261	0.054	0.0000	0.0000	0
2016/10/20	R248	03/08/2017	9.57	Call	Bond Future	5,676.9300	5.6769	5,641.9500	5.6420	(0.616)	0	0	0
2016/10/20	R248	03/08/2017	9.56	Put	Bond Future	5,390.4100	5.3904	5,402.8600	5.4029	0.231	0	0	0
2016/10/20	R248	03/08/2017	9.58	Put	Bond Future	5,298.4600	5.2985	5,310.6600	5.3107	0.230	0	0	0
2016/10/20	R248	03/08/2017	9.57	Put	Bond Future	5,344.1000	5.3441	5,356.4300	5.3564	0.231	0	0	0
2016/10/20	R248	03/08/2017	9.58	Call	Bond Future	5,722.7100	5.7227	5,687.6000	5.6876	(0.614)	0	0	0
2016/10/20	R248	03/08/2017	9.56	Call	Bond Future	5,631.6600	5.6317	5,596.8000	5.5968	(0.619)	0	0	0

**Total**

**773357**