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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/10/2016 TO 21/10/2016

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/21	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	2025	03/11/2016			Bond Future	128.7611	128.7611	129.0676	129.0676	0.238	0.0000	0.0000	2,542
2016/10/21	2025	03/11/2016	129.21	Put	Bond Future	448.8600	0.4489	142.4400	0.1424	(68.266)	0	0	0
2016/10/21	2025	03/11/2016	129.23	Put	Bond Future	468.8600	0.4689	162.4400	0.1624	(65.354)	0	0	0
2016/10/21	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2025	03/11/2016	129.22	Put	Bond Future	458.8600	0.4589	152.4400	0.1524	(66.779)	0	0	0
2016/10/21	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2025	02/02/2017	130.01	Put	Bond Future	64.7900	0.0648	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2025	02/02/2017			Bond Future	129.9452	129.9452	130.2558	130.2558	0.239	0.0000	0.0000	0
2016/10/21	2025	02/02/2017	130.00	Put	Bond Future	54.7900	0.0548	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	245.7800	0.2458	100.000	0	0	0
2016/10/21	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	265.7800	0.2658	100.000	0	0	0
2016/10/21	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	255.7800	0.2558	100.000	0	0	0
2016/10/21	2025	02/02/2017	129.99	Put	Bond Future	44.7900	0.0448	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	266.0400	0.2660	100.000	0	0	0
2016/10/21	2025	04/05/2017			Bond Future	132.5190	132.5190	132.8360	132.8360	0.239	0.0000	0.0000	0
2016/10/21	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	256.0400	0.2560	100.000	0	0	0
2016/10/21	2025	04/05/2017	132.56	Put	Bond Future	40.9700	0.0410	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2025	04/05/2017	132.58	Put	Bond Future	60.9700	0.0610	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	276.0400	0.2760	100.000	0	0	0
2016/10/21	2025	04/05/2017	132.57	Put	Bond Future	50.9700	0.0510	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2025	03/08/2017			Bond Future	133.9205	133.9205	134.2423	134.2423	0.240	0.0000	0.0000	0
2016/10/21	2025	03/08/2017	133.96	Put	Bond Future	39.5100	0.0395	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2025	03/08/2017	133.98	Put	Bond Future	59.5100	0.0595	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2025	03/08/2017	133.97	Put	Bond Future	49.5100	0.0495	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	262.3000	0.2623	100.000	0	0	0
2016/10/21	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	282.3000	0.2823	100.000	0	0	0
2016/10/21	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	272.3000	0.2723	100.000	0	0	0
2016/10/21	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2030	03/11/2016			Bond Future	9.1775	93.2364	9.2172	92.9555	0.432	0.0000	0.0000	26,073
2016/10/21	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2030	03/11/2016	9.33	Call	Bond Future	1,073.4700	1.0735	792.5800	0.7926	(26.167)	0	0	0
2016/10/21	2030	03/11/2016	9.34	Call	Bond Future	1,143.2400	1.1432	862.3500	0.8623	(24.570)	0	0	0
2016/10/21	2030	03/11/2016	9.35	Call	Bond Future	1,212.9400	1.2129	932.0500	0.9320	(23.158)	0	0	0
2016/10/21	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2030	02/02/2017			Bond Future	9.2225	91.0085	9.2636	90.7211	0.446	0.0000	0.0000	8,240
2016/10/21	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2030	02/02/2017	9.29	Call	Bond Future	470.8200	0.4708	183.4100	0.1834	(61.045)	0	0	0

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2016/10/21	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2030	02/02/2017	9.30	Call	Bond Future	540.2600	0.5403	252.8500	0.2529	(53.198)	0	0	0
2016/10/21	2030	02/02/2017	9.31	Call	Bond Future	609.6300	0.6096	322.2200	0.3222	(47.145)	0	0	0
2016/10/21	2030	04/05/2017	9.33	Call	Bond Future	452.8900	0.4529	160.0300	0.1600	(64.665)	0	0	0
2016/10/21	2030	04/05/2017			Bond Future	9.2642	92.8062	9.3067	92.5134	0.459	0.0000	0.0000	0
2016/10/21	2030	04/05/2017	9.34	Call	Bond Future	521.4200	0.5214	228.5600	0.2286	(56.166)	0	0	0
2016/10/21	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2030	04/05/2017	9.32	Call	Bond Future	384.2900	0.3843	91.4300	0.0914	(76.208)	0	0	0
2016/10/21	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2030	03/08/2017	9.33	Call	Bond Future	225.1300	0.2251	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	7.1200	0.0071	100.000	0	0	0
2016/10/21	2030	03/08/2017			Bond Future	9.2969	90.7089	9.3411	90.4088	0.475	0.0000	0.0000	0
2016/10/21	2030	03/08/2017	9.34	Call	Bond Future	293.0000	0.2930	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2030	03/08/2017	9.35	Call	Bond Future	360.7900	0.3608	60.6700	0.0607	(83.184)	0	0	0
2016/10/21	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	74.9900	0.0750	100.000	0	0	0
2016/10/21	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2032	03/11/2016			Bond Future	9.2778	92.5327	9.3124	92.2697	0.373	0.0000	0.0000	13,093
2016/10/21	2032	03/11/2016	10.28	Put	Bond Future	0.7400	0.0007	0.7000	0.0007	(5.405)	0	0	0
2016/10/21	2032	03/11/2016	10.30	Put	Bond Future	0.6000	0.0006	0.5700	0.0006	(5.000)	0	0	0
2016/10/21	2032	03/11/2016	10.29	Put	Bond Future	0.6700	0.0007	0.6300	0.0006	(5.970)	0	0	0
2016/10/21	2032	03/11/2016	10.30	Call	Bond Future	7,328.3000	7.3283	7,065.2900	7.0653	(3.589)	0	0	0
2016/10/21	2032	03/11/2016	10.28	Call	Bond Future	7,193.4500	7.1935	6,930.4300	6.9304	(3.656)	0	0	0
2016/10/21	2032	03/11/2016	10.29	Call	Bond Future	7,260.9100	7.2609	6,997.8900	6.9979	(3.622)	0	0	0
2016/10/21	2032	02/02/2017	9.53	Call	Bond Future	3,368.9600	3.3690	3,195.7100	3.1957	(5.143)	0	0	0
2016/10/21	2032	02/02/2017			Bond Future	9.3252	94.2973	9.3611	94.0281	0.385	0.0000	0.0000	1,000
2016/10/21	2032	02/02/2017	9.51	Call	Bond Future	3,281.2300	3.2812	3,110.3400	3.1103	(5.208)	0	0	0
2016/10/21	2032	02/02/2017	9.52	Call	Bond Future	3,324.8600	3.3249	3,152.7800	3.1528	(5.176)	0	0	0
2016/10/21	2032	02/02/2017	9.51	Put	Bond Future	1,906.3200	1.9063	2,004.6100	2.0046	5.156	0	0	0
2016/10/21	2032	02/02/2017	9.53	Put	Bond Future	1,847.0400	1.8470	1,942.9700	1.9430	5.194	0	0	0
2016/10/21	2032	02/02/2017	9.52	Put	Bond Future	1,876.4000	1.8764	1,973.5000	1.9735	5.175	0	0	0
2016/10/21	2032	04/05/2017	9.45	Call	Bond Future	3,796.0100	3.7960	3,638.6900	3.6387	(4.144)	0	0	0
2016/10/21	2032	04/05/2017			Bond Future	9.3655	91.9997	9.4025	91.7254	0.395	0.0000	0.0000	0
2016/10/21	2032	04/05/2017	9.46	Call	Bond Future	3,834.7000	3.8347	3,676.4600	3.6765	(4.127)	0	0	0
2016/10/21	2032	04/05/2017	9.44	Put	Bond Future	3,206.3000	3.2063	3,324.2400	3.3242	3.678	0	0	0
2016/10/21	2032	04/05/2017	9.46	Put	Bond Future	3,136.2500	3.1363	3,252.3400	3.2523	3.702	0	0	0
2016/10/21	2032	04/05/2017	9.44	Call	Bond Future	3,757.5300	3.7575	3,601.1400	3.6011	(4.162)	0	0	0
2016/10/21	2032	04/05/2017	9.45	Put	Bond Future	3,171.1300	3.1711	3,288.1400	3.2881	3.690	0	0	0
2016/10/21	2032	03/08/2017	9.43	Put	Bond Future	4,093.8900	4.0939	4,219.6600	4.2197	3.072	0	0	0
2016/10/21	2032	03/08/2017			Bond Future	9.3959	93.8934	9.4342	93.6123	0.408	0.0000	0.0000	0
2016/10/21	2032	03/08/2017	9.45	Put	Bond Future	4,021.8400	4.0218	4,146.0600	4.1461	3.089	0	0	0
2016/10/21	2032	03/08/2017	9.44	Put	Bond Future	4,057.7400	4.0577	4,182.7400	4.1827	3.081	0	0	0
2016/10/21	2032	03/08/2017	9.44	Call	Bond Future	4,381.1700	4.3812	4,224.9900	4.2250	(3.565)	0	0	0
2016/10/21	2032	03/08/2017	9.45	Call	Bond Future	4,418.4100	4.4184	4,261.4500	4.2614	(3.552)	0	0	0
2016/10/21	2032	03/08/2017	9.43	Call	Bond Future	4,344.0900	4.3441	4,188.6800	4.1887	(3.578)	0	0	0
2016/10/21	2033	03/11/2016			Bond Future	107.6923	107.6923	107.5541	107.5541	(0.128)	0.0000	0.0000	5,045

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2016/10/21	2033	03/11/2016	109.16	Put	Bond Future	1,467.7500	1.4678	1,605.9400	1.6059	9.415	0	0	0
2016/10/21	2033	03/11/2016	109.17	Put	Bond Future	1,477.7500	1.4778	1,615.9400	1.6159	9.351	0	0	0
2016/10/21	2033	03/11/2016	109.18	Put	Bond Future	1,487.7500	1.4878	1,625.9400	1.6259	9.289	0	0	0
2016/10/21	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2033	02/02/2017			Bond Future	109.7526	109.7526	109.6104	109.6104	(0.130)	0.0000	0.0000	0
2016/10/21	2033	02/02/2017	109.71	Call	Bond Future	42.6200	0.0426	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2033	02/02/2017	109.70	Put	Bond Future	0.0000	0.0000	89.6100	0.0896	100.000	0	0	0
2016/10/21	2033	02/02/2017	109.71	Put	Bond Future	0.0000	0.0000	99.6100	0.0996	100.000	0	0	0
2016/10/21	2033	02/02/2017	109.72	Put	Bond Future	0.0000	0.0000	109.6100	0.1096	100.000	0	0	0
2016/10/21	2033	02/02/2017	109.72	Call	Bond Future	32.6200	0.0326	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2033	02/02/2017	109.70	Call	Bond Future	52.6200	0.0526	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2033	04/05/2017			Bond Future	110.8873	110.8873	110.7425	110.7425	(0.131)	0.0000	0.0000	0
2016/10/21	2033	04/05/2017	110.83	Put	Bond Future	0.0000	0.0000	87.5200	0.0875	100.000	0	0	0
2016/10/21	2033	04/05/2017	110.85	Put	Bond Future	0.0000	0.0000	107.5200	0.1075	100.000	0	0	0
2016/10/21	2033	04/05/2017	110.83	Call	Bond Future	57.3400	0.0573	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2033	04/05/2017	110.84	Put	Bond Future	0.0000	0.0000	97.5200	0.0975	100.000	0	0	0
2016/10/21	2033	04/05/2017	110.84	Call	Bond Future	47.3400	0.0473	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2033	04/05/2017	110.85	Call	Bond Future	37.3400	0.0373	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2033	03/08/2017	113.14	Put	Bond Future	0.0000	0.0000	114.3900	0.1144	100.000	0	0	0
2016/10/21	2033	03/08/2017			Bond Future	113.1748	113.1748	113.0256	113.0256	(0.132)	0.0000	0.0000	0
2016/10/21	2033	03/08/2017	113.13	Put	Bond Future	0.0000	0.0000	104.3900	0.1044	100.000	0	0	0
2016/10/21	2033	03/08/2017	113.14	Call	Bond Future	34.8300	0.0348	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2033	03/08/2017	113.12	Call	Bond Future	54.8300	0.0548	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2033	03/08/2017	113.13	Call	Bond Future	44.8300	0.0448	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2033	03/08/2017	113.12	Put	Bond Future	0.0000	0.0000	94.3900	0.0944	100.000	0	0	0
2016/10/21	2037	03/11/2016	10.35	Call	Bond Future	7,330.7900	7.3308	7,041.0100	7.0410	(3.953)	0	0	0
2016/10/21	2037	03/11/2016	10.36	Put	Bond Future	2.2500	0.0023	2.1900	0.0022	(2.667)	0	0	0
2016/10/21	2037	03/11/2016			Bond Future	9.4174	94.0584	9.4520	93.7686	0.368	0.0000	0.0000	31,945
2016/10/21	2037	03/11/2016	10.36	Call	Bond Future	7,404.0700	7.4041	7,114.2800	7.1143	(3.914)	0	0	0
2016/10/21	2037	03/11/2016	10.37	Call	Bond Future	7,477.2600	7.4773	7,187.4700	7.1875	(3.876)	0	0	0
2016/10/21	2037	03/11/2016	10.35	Put	Bond Future	2.4600	0.0025	2.4100	0.0024	(2.033)	0	0	0
2016/10/21	2037	03/11/2016	10.37	Put	Bond Future	2.0600	0.0021	2.0000	0.0020	(2.913)	0	0	0
2016/10/21	2037	02/02/2017	9.68	Put	Bond Future	2,091.1300	2.0911	2,194.8800	2.1949	4.961	0	0	0
2016/10/21	2037	02/02/2017			Bond Future	9.4621	91.5958	9.4979	91.2993	0.378	0.0000	0.0000	18,589
2016/10/21	2037	02/02/2017	9.67	Put	Bond Future	2,123.5200	2.1235	2,228.5100	2.2285	4.944	0	0	0
2016/10/21	2037	02/02/2017	9.68	Call	Bond Future	3,872.5800	3.8726	3,679.8300	3.6798	(4.977)	0	0	0
2016/10/21	2037	02/02/2017	9.66	Call	Bond Future	3,776.3300	3.7763	3,586.0700	3.5861	(5.038)	0	0	0
2016/10/21	2037	02/02/2017	9.67	Call	Bond Future	3,824.4100	3.8244	3,632.9000	3.6329	(5.008)	0	0	0
2016/10/21	2037	02/02/2017	9.66	Put	Bond Future	2,156.1200	2.1561	2,262.3600	2.2624	4.927	0	0	0
2016/10/21	2037	04/05/2017			Bond Future	9.5039	93.4052	9.5407	93.1031	0.388	0.0000	0.0000	0
2016/10/21	2037	04/05/2017	9.58	Put	Bond Future	3,631.2200	3.6312	3,760.1500	3.7601	3.551	0	0	0
2016/10/21	2037	04/05/2017	9.60	Put	Bond Future	3,553.5900	3.5536	3,680.5400	3.6805	3.572	0	0	0
2016/10/21	2037	04/05/2017	9.59	Put	Bond Future	3,592.1100	3.5921	3,720.0500	3.7200	3.562	0	0	0
2016/10/21	2037	04/05/2017	9.60	Call	Bond Future	4,339.0100	4.3390	4,163.8200	4.1638	(4.038)	0	0	0
2016/10/21	2037	04/05/2017	9.58	Call	Bond Future	4,254.1200	4.2541	4,080.9100	4.0809	(4.072)	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
2016/10/21	2037	04/05/2017	9.59	Call	Bond Future	4,296.3300	4.2963	4,122.1300	4.1221	(4.055)	0	0	0
2016/10/21	2037	03/08/2017	9.57	Call	Bond Future	4,918.1100	4.9181	4,745.7600	4.7458	(3.504)	0	0	0
2016/10/21	2037	03/08/2017			Bond Future	9.5380	91.0698	9.5761	90.7602	0.399	0.0000	0.0000	0
2016/10/21	2037	03/08/2017	9.58	Call	Bond Future	4,958.6100	4.9586	4,785.4400	4.7854	(3.492)	0	0	0
2016/10/21	2037	03/08/2017	9.56	Put	Bond Future	4,698.7900	4.6988	4,836.8800	4.8369	2.939	0	0	0
2016/10/21	2037	03/08/2017	9.57	Put	Bond Future	4,658.2500	4.6582	4,795.4900	4.7955	2.946	0	0	0
2016/10/21	2037	03/08/2017	9.58	Put	Bond Future	4,617.6500	4.6176	4,754.0700	4.7541	2.954	0	0	0
2016/10/21	2037	03/08/2017	9.56	Call	Bond Future	4,877.4400	4.8774	4,705.9400	4.7059	(3.516)	0	0	0
2016/10/21	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2038	03/11/2016			Bond Future	135.9574	135.9574	135.9724	135.9724	0.011	0.0000	0.0000	19,405
2016/10/21	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2038	03/11/2016	136.31	Put	Bond Future	352.5800	0.3526	337.6500	0.3377	(4.234)	0	0	0
2016/10/21	2038	03/11/2016	136.33	Put	Bond Future	372.5800	0.3726	357.6500	0.3577	(4.007)	0	0	0
2016/10/21	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2038	03/11/2016	136.32	Put	Bond Future	362.5800	0.3626	347.6500	0.3477	(4.118)	0	0	0
2016/10/21	2038	02/02/2017	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2038	02/02/2017			Bond Future	137.1194	137.1194	137.1328	137.1328	0.010	0.0000	0.0000	779
2016/10/21	2038	02/02/2017	137.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2038	02/02/2017	137.05	Call	Bond Future	69.4500	0.0695	82.8500	0.0829	19.294	0	0	0
2016/10/21	2038	02/02/2017	137.07	Call	Bond Future	49.4500	0.0495	62.8500	0.0629	27.098	0	0	0
2016/10/21	2038	02/02/2017	137.06	Call	Bond Future	59.4500	0.0595	72.8500	0.0729	22.540	0	0	0
2016/10/21	2038	02/02/2017	137.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2038	04/05/2017	139.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2038	04/05/2017			Bond Future	139.8353	139.8353	139.8493	139.8493	0.010	0.0000	0.0000	0
2016/10/21	2038	04/05/2017	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2038	04/05/2017	139.77	Call	Bond Future	65.3500	0.0654	79.2800	0.0793	21.316	0	0	0
2016/10/21	2038	04/05/2017	139.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2038	04/05/2017	139.78	Call	Bond Future	55.3500	0.0554	69.2800	0.0693	25.167	0	0	0
2016/10/21	2038	04/05/2017	139.79	Call	Bond Future	45.3500	0.0454	59.2800	0.0593	30.717	0	0	0
2016/10/21	2038	03/08/2017			Bond Future	141.2211	141.2211	141.2337	141.2337	0.009	0.0000	0.0000	0
2016/10/21	2038	03/08/2017	141.17	Call	Bond Future	51.1300	0.0511	63.7100	0.0637	24.604	0	0	0
2016/10/21	2038	03/08/2017	141.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2038	03/08/2017	141.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2038	03/08/2017	141.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2038	03/08/2017	141.18	Call	Bond Future	41.1300	0.0411	53.7100	0.0537	30.586	0	0	0
2016/10/21	2038	03/08/2017	141.16	Call	Bond Future	61.1300	0.0611	73.7100	0.0737	20.579	0	0	0
2016/10/21	2040	03/11/2016			Bond Future	9.4573	98.1494	9.4920	97.8382	0.366	0.0000	0.0000	4,818
2016/10/21	2040	03/11/2016	9.69	Put	Bond Future	405.4100	0.4054	448.6900	0.4487	10.676	0	0	0
2016/10/21	2040	03/11/2016	9.71	Put	Bond Future	365.7900	0.3658	404.5900	0.4046	10.607	0	0	0
2016/10/21	2040	03/11/2016	9.70	Put	Bond Future	385.1700	0.3852	426.1600	0.4262	10.642	0	0	0
2016/10/21	2040	03/11/2016	9.71	Call	Bond Future	2,599.8700	2.5999	2,327.4200	2.3274	(10.479)	0	0	0
2016/10/21	2040	03/11/2016	9.69	Call	Bond Future	2,465.7800	2.4658	2,197.8100	2.1978	(10.868)	0	0	0
2016/10/21	2040	03/11/2016	9.70	Call	Bond Future	2,532.4600	2.5325	2,262.2000	2.2622	(10.672)	0	0	0
2016/10/21	2040	02/02/2017	9.58	Call	Bond Future	3,520.5100	3.5205	3,332.4000	3.3324	(5.343)	0	0	0
2016/10/21	2040	02/02/2017			Bond Future	9.5018	95.5146	9.5376	95.1961	0.377	0.0000	0.0000	0
2016/10/21	2040	02/02/2017	9.59	Call	Bond Future	3,568.2000	3.5682	3,378.6900	3.3787	(5.311)	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
2016/10/21	2040	02/02/2017	9.60	Call	Bond Future	3,616.2100	3.6162	3,425.3100	3.4253	(5.279)	0	0	0
2016/10/21	2040	02/02/2017	9.58	Put	Bond Future	2,826.6900	2.8267	2,957.0600	2.9571	4.612	0	0	0
2016/10/21	2040	02/02/2017	9.60	Put	Bond Future	2,746.2600	2.7463	2,873.8400	2.8738	4.646	0	0	0
2016/10/21	2040	02/02/2017	9.59	Put	Bond Future	2,786.2500	2.7863	2,915.2200	2.9152	4.629	0	0	0
2016/10/21	2040	04/05/2017			Bond Future	9.5433	97.4014	9.5801	97.0768	0.386	0.0000	0.0000	0
2016/10/21	2040	04/05/2017	9.62	Put	Bond Future	3,970.2000	3.9702	4,108.2000	4.1082	3.476	0	0	0
2016/10/21	2040	04/05/2017	9.64	Put	Bond Future	3,886.4800	3.8865	4,022.4100	4.0224	3.498	0	0	0
2016/10/21	2040	04/05/2017	9.62	Call	Bond Future	4,644.6500	4.6446	4,458.1200	4.4581	(4.016)	0	0	0
2016/10/21	2040	04/05/2017	9.63	Put	Bond Future	3,928.0200	3.9280	4,064.9900	4.0650	3.487	0	0	0
2016/10/21	2040	04/05/2017	9.63	Call	Bond Future	4,689.8400	4.6898	4,502.2800	4.5023	(3.999)	0	0	0
2016/10/21	2040	04/05/2017	9.64	Call	Bond Future	4,735.5400	4.7355	4,546.9400	4.5469	(3.983)	0	0	0
2016/10/21	2040	03/08/2017			Bond Future	9.5775	94.8978	9.6155	94.5653	0.397	0.0000	0.0000	0
2016/10/21	2040	03/08/2017	9.61	Put	Bond Future	5,090.0800	5.0901	5,236.8500	5.2368	2.883	0	0	0
2016/10/21	2040	03/08/2017	9.63	Put	Bond Future	5,003.0800	5.0031	5,148.0900	5.1481	2.898	0	0	0
2016/10/21	2040	03/08/2017	9.61	Call	Bond Future	5,374.4800	5.3745	5,188.7800	5.1888	(3.455)	0	0	0
2016/10/21	2040	03/08/2017	9.62	Put	Bond Future	5,046.6000	5.0466	5,192.4900	5.1925	2.891	0	0	0
2016/10/21	2040	03/08/2017	9.62	Call	Bond Future	5,418.2200	5.4182	5,231.6400	5.2316	(3.444)	0	0	0
2016/10/21	2040	03/08/2017	9.63	Call	Bond Future	5,461.8000	5.4618	5,274.3400	5.2743	(3.432)	0	0	0
2016/10/21	2044	03/11/2016			Bond Future	9.4721	95.3427	9.5067	95.0274	0.366	0.0000	0.0000	19,113
2016/10/21	2044	03/11/2016	10.42	Call	Bond Future	8,013.5600	8.0136	7,698.2400	7.6982	(3.935)	0	0	0
2016/10/21	2044	03/11/2016	10.41	Put	Bond Future	2.9400	0.0029	2.8700	0.0029	(2.381)	0	0	0
2016/10/21	2044	03/11/2016	10.43	Put	Bond Future	2.4600	0.0025	2.3900	0.0024	(2.846)	0	0	0
2016/10/21	2044	03/11/2016	10.42	Put	Bond Future	2.6900	0.0027	2.6200	0.0026	(2.602)	0	0	0
2016/10/21	2044	03/11/2016	10.43	Call	Bond Future	8,091.4200	8.0914	7,776.1000	7.7761	(3.897)	0	0	0
2016/10/21	2044	03/11/2016	10.41	Call	Bond Future	7,935.6000	7.9356	7,620.2800	7.6203	(3.973)	0	0	0
2016/10/21	2044	02/02/2017			Bond Future	9.5151	92.7796	9.5508	92.4570	0.376	0.0000	0.0000	670
2016/10/21	2044	02/02/2017	9.77	Call	Bond Future	4,435.2000	4.4352	4,220.3600	4.2204	(4.844)	0	0	0
2016/10/21	2044	02/02/2017	9.76	Put	Bond Future	2,210.6500	2.2106	2,319.6700	2.3197	4.932	0	0	0
2016/10/21	2044	02/02/2017	9.78	Put	Bond Future	2,143.5500	2.1435	2,249.9700	2.2500	4.965	0	0	0
2016/10/21	2044	02/02/2017	9.77	Put	Bond Future	2,176.9900	2.1770	2,284.7000	2.2847	4.948	0	0	0
2016/10/21	2044	02/02/2017	9.78	Call	Bond Future	4,488.4200	4.4884	4,272.2900	4.2723	(4.815)	0	0	0
2016/10/21	2044	02/02/2017	9.76	Call	Bond Future	4,382.0600	4.3821	4,168.5300	4.1685	(4.873)	0	0	0
2016/10/21	2044	04/05/2017			Bond Future	9.5551	94.6123	9.5919	94.2835	0.385	0.0000	0.0000	0
2016/10/21	2044	04/05/2017	9.67	Call	Bond Future	4,904.2200	4.9042	4,710.8900	4.7109	(3.942)	0	0	0
2016/10/21	2044	04/05/2017	9.66	Put	Bond Future	3,925.0000	3.9250	4,061.4600	4.0615	3.477	0	0	0
2016/10/21	2044	04/05/2017	9.68	Put	Bond Future	3,841.8500	3.8419	3,976.2300	3.9762	3.498	0	0	0
2016/10/21	2044	04/05/2017	9.67	Put	Bond Future	3,883.3900	3.8834	4,018.8100	4.0188	3.487	0	0	0
2016/10/21	2044	04/05/2017	9.68	Call	Bond Future	4,950.6600	4.9507	4,756.2900	4.7563	(3.926)	0	0	0
2016/10/21	2044	04/05/2017	9.66	Call	Bond Future	4,857.7200	4.8577	4,665.4300	4.6654	(3.958)	0	0	0
2016/10/21	2044	03/08/2017			Bond Future	9.5882	92.1766	9.6261	91.8398	0.396	0.0000	0.0000	0
2016/10/21	2044	03/08/2017	9.62	Put	Bond Future	5,187.4600	5.1875	5,335.6900	5.3357	2.857	0	0	0
2016/10/21	2044	03/08/2017	9.64	Put	Bond Future	5,098.7700	5.0988	5,245.2200	5.2452	2.872	0	0	0
2016/10/21	2044	03/08/2017	9.63	Put	Bond Future	5,142.8000	5.1428	5,290.1400	5.2901	2.865	0	0	0
2016/10/21	2044	03/08/2017	9.64	Call	Bond Future	5,558.5000	5.5585	5,368.1900	5.3682	(3.424)	0	0	0
2016/10/21	2044	03/08/2017	9.62	Call	Bond Future	5,470.2900	5.4703	5,281.7600	5.2818	(3.446)	0	0	0
2016/10/21	2044	03/08/2017	9.63	Call	Bond Future	5,514.1500	5.5141	5,324.7300	5.3247	(3.435)	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
2016/10/21	2046	03/11/2016	137.07	Put	Bond Future	1,730.9200	1.7309	1,715.6500	1.7156	(0.882)	0	0	0
2016/10/21	2046	03/11/2016			Bond Future	135.3391	135.3391	135.3543	135.3543	0.011	0.0000	0.0000	17,487
2016/10/21	2046	03/11/2016	137.09	Put	Bond Future	1,750.9200	1.7509	1,735.6500	1.7356	(0.872)	0	0	0
2016/10/21	2046	03/11/2016	137.08	Put	Bond Future	1,740.9200	1.7409	1,725.6500	1.7256	(0.877)	0	0	0
2016/10/21	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2046	02/02/2017	137.13	Call	Bond Future	798.5600	0.7986	811.9400	0.8119	1.676	0	0	0
2016/10/21	2046	02/02/2017	137.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2046	02/02/2017			Bond Future	137.9286	137.9286	137.9419	137.9419	0.010	0.0000	0.0000	0
2016/10/21	2046	02/02/2017	137.14	Call	Bond Future	788.5600	0.7886	801.9400	0.8019	1.697	0	0	0
2016/10/21	2046	02/02/2017	137.15	Call	Bond Future	778.5600	0.7786	791.9400	0.7919	1.719	0	0	0
2016/10/21	2046	02/02/2017	137.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2046	02/02/2017	137.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2046	04/05/2017	138.33	Call	Bond Future	802.4700	0.8025	816.5400	0.8165	1.753	0	0	0
2016/10/21	2046	04/05/2017			Bond Future	139.1325	139.1325	139.1465	139.1465	0.010	0.0000	0.0000	0
2016/10/21	2046	04/05/2017	138.34	Call	Bond Future	792.4700	0.7925	806.5400	0.8065	1.775	0	0	0
2016/10/21	2046	04/05/2017	138.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2046	04/05/2017	138.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2046	04/05/2017	138.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2046	04/05/2017	138.32	Call	Bond Future	812.4700	0.8125	826.5400	0.8265	1.732	0	0	0
2016/10/21	2046	03/08/2017	141.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2046	03/08/2017			Bond Future	142.0027	142.0027	142.0154	142.0154	0.009	0.0000	0.0000	0
2016/10/21	2046	03/08/2017	141.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2046	03/08/2017	141.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2046	03/08/2017	141.19	Call	Bond Future	812.7400	0.8127	825.4300	0.8254	1.561	0	0	0
2016/10/21	2046	03/08/2017	141.17	Call	Bond Future	832.7400	0.8327	845.4300	0.8454	1.524	0	0	0
2016/10/21	2046	03/08/2017	141.18	Call	Bond Future	822.7400	0.8227	835.4300	0.8354	1.542	0	0	0
2016/10/21	2050	03/11/2016	149.52	Put	Bond Future	4,964.1800	4.9642	6,298.9000	6.2989	26.887	0	0	0
2016/10/21	2050	03/11/2016			Bond Future	144.5558	144.5558	143.2211	143.2211	(0.923)	0.0000	0.0000	21,871
2016/10/21	2050	03/11/2016	149.54	Put	Bond Future	4,984.1800	4.9842	6,318.9000	6.3189	26.779	0	0	0
2016/10/21	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2050	03/11/2016	149.53	Put	Bond Future	4,974.1800	4.9742	6,308.9000	6.3089	26.833	0	0	0
2016/10/21	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	2050	02/02/2017	144.96	Call	Bond Future	759.7600	0.7598	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2050	02/02/2017	144.97	Put	Bond Future	0.0000	0.0000	612.4100	0.6124	100.000	0	0	0
2016/10/21	2050	02/02/2017			Bond Future	145.7198	145.7198	144.3576	144.3576	(0.935)	0.0000	0.0000	0
2016/10/21	2050	02/02/2017	144.97	Call	Bond Future	749.7600	0.7498	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2050	02/02/2017	144.98	Call	Bond Future	739.7600	0.7398	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2050	02/02/2017	144.96	Put	Bond Future	0.0000	0.0000	602.4100	0.6024	100.000	0	0	0
2016/10/21	2050	02/02/2017	144.98	Put	Bond Future	0.0000	0.0000	622.4100	0.6224	100.000	0	0	0
2016/10/21	2050	04/05/2017			Bond Future	148.6063	148.6063	147.2171	147.2171	(0.935)	0.0000	0.0000	0
2016/10/21	2050	04/05/2017	147.83	Put	Bond Future	0.0000	0.0000	612.8700	0.6129	100.000	0	0	0
2016/10/21	2050	04/05/2017	147.85	Put	Bond Future	0.0000	0.0000	632.8700	0.6329	100.000	0	0	0
2016/10/21	2050	04/05/2017	147.83	Call	Bond Future	776.2800	0.7763	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2050	04/05/2017	147.84	Put	Bond Future	0.0000	0.0000	622.8700	0.6229	100.000	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
2016/10/21	2050	04/05/2017	147.84	Call	Bond Future	766.2800	0.7663	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2050	04/05/2017	147.85	Call	Bond Future	756.2800	0.7563	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2050	03/08/2017	149.24	Call	Bond Future	770.0600	0.7701	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2050	03/08/2017			Bond Future	150.0101	150.0101	148.5905	148.5905	(0.946)	0.0000	0.0000	0
2016/10/21	2050	03/08/2017	149.22	Call	Bond Future	790.0600	0.7901	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2050	03/08/2017	149.23	Call	Bond Future	780.0600	0.7801	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	2050	03/08/2017	149.22	Put	Bond Future	0.0000	0.0000	629.4900	0.6295	100.000	0	0	0
2016/10/21	2050	03/08/2017	149.24	Put	Bond Future	0.0000	0.0000	649.4900	0.6495	100.000	0	0	0
2016/10/21	2050	03/08/2017	149.23	Put	Bond Future	0.0000	0.0000	639.4900	0.6395	100.000	0	0	0
2016/10/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	AL37	03/11/2016			Index Future	504.3470	504.3470	503.6010	503.6010	(0.148)	0.0000	0.0000	9
2016/10/21	AL37	02/02/2017			Index Future	513.9650	513.9650	513.1980	513.1980	(0.149)	0.0000	0.0000	0
2016/10/21	AL37	04/05/2017			Index Future	524.1140	524.1140	523.3330	523.3330	(0.149)	0.0000	0.0000	0
2016/10/21	AL37	03/08/2017			Index Future	534.8950	534.8950	534.0910	534.0910	(0.150)	0.0000	0.0000	0
2016/10/21	AL7T	03/11/2016			Index Future	584.2960	584.2960	582.8630	582.8630	(0.245)	0.0000	0.0000	2
2016/10/21	AL7T	02/02/2017			Index Future	595.4380	595.4380	593.9700	593.9700	(0.247)	0.0000	0.0000	0
2016/10/21	AL7T	04/05/2017			Index Future	607.1960	607.1960	605.7000	605.7000	(0.246)	0.0000	0.0000	0
2016/10/21	AL7T	03/08/2017			Index Future	619.6860	619.6860	618.1510	618.1510	(0.248)	0.0000	0.0000	0
2016/10/21	ALBI	03/11/2016			Index Future	532.5080	532.5080	531.1050	531.1050	(0.263)	0.0000	0.0000	538
2016/10/21	ALBI	02/02/2017			Index Future	542.6630	542.6630	541.2270	541.2270	(0.265)	0.0000	0.0000	85
2016/10/21	ALBI	04/05/2017			Index Future	553.3790	553.3790	551.9150	551.9150	(0.265)	0.0000	0.0000	0
2016/10/21	ALBI	03/08/2017			Index Future	564.7610	564.7610	563.2600	563.2600	(0.266)	0.0000	0.0000	0
2016/10/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	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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2016/10/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/10/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/21	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	EL28	03/11/2016			Bond Future	129.1053	129.1053	129.1218	129.1218	0.013	0.0000	0.0000	0
2016/10/21	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	EL28	03/11/2016	132.15	Put	Bond Future	3,044.6700	3.0447	3,028.1900	3.0282	(0.541)	0	0	0
2016/10/21	EL28	03/11/2016	132.17	Put	Bond Future	3,064.6700	3.0647	3,048.1900	3.0482	(0.538)	0	0	0
2016/10/21	EL28	03/11/2016	132.16	Put	Bond Future	3,054.6700	3.0547	3,038.1900	3.0382	(0.540)	0	0	0
2016/10/21	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	EL28	02/02/2017			Bond Future	131.5753	131.5753	131.5905	131.5905	0.011	0.0000	0.0000	0
2016/10/21	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	EL28	02/02/2017	135.10	Put	Bond Future	3,524.6500	3.5246	3,509.5300	3.5095	(0.429)	0	0	0
2016/10/21	EL28	02/02/2017	135.12	Put	Bond Future	3,544.6500	3.5446	3,529.5300	3.5295	(0.427)	0	0	0
2016/10/21	EL28	02/02/2017	135.11	Put	Bond Future	3,534.6500	3.5346	3,519.5300	3.5195	(0.428)	0	0	0
2016/10/21	EL28	04/05/2017			Bond Future	132.4998	132.4998	132.5155	132.5155	0.012	0.0000	0.0000	0
2016/10/21	EL28	04/05/2017	137.90	Put	Bond Future	5,400.2400	5.4002	5,384.4700	5.3845	(0.292)	0	0	0
2016/10/21	EL28	04/05/2017	137.92	Put	Bond Future	5,420.2400	5.4202	5,404.4700	5.4045	(0.291)	0	0	0
2016/10/21	EL28	04/05/2017	137.91	Put	Bond Future	5,410.2400	5.4102	5,394.4700	5.3945	(0.291)	0	0	0
2016/10/21	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	EL28	03/08/2017	135.17	Call	Bond Future	63.3700	0.0634	77.7800	0.0778	22.739	0	0	0
2016/10/21	EL28	03/08/2017			Bond Future	135.2334	135.2334	135.2478	135.2478	0.011	0.0000	0.0000	0
2016/10/21	EL28	03/08/2017	135.18	Call	Bond Future	53.3700	0.0534	67.7800	0.0678	27.000	0	0	0
2016/10/21	EL28	03/08/2017	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	EL28	03/08/2017	135.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	EL28	03/08/2017	135.16	Call	Bond Future	73.3700	0.0734	87.7800	0.0878	19.640	0	0	0
2016/10/21	EL28	03/08/2017	135.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	ES33	03/11/2016			Bond Future	10.2924	78.9683	10.3267	78.7433	0.333	0.0000	0.0000	8,789
2016/10/21	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	ES33	03/11/2016	11.31	Call	Bond Future	6,281.7100	6.2817	6,056.7600	6.0568	(3.581)	0	0	0
2016/10/21	ES33	03/11/2016	11.29	Call	Bond Future	6,165.8000	6.1658	5,940.8500	5.9409	(3.648)	0	0	0

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2016/10/21	ES33	03/11/2016	11.30	Call	Bond Future	6,223.7900		6.2238	5,998.8400	5.9988	(3.614)	0	0	0
2016/10/21	ES33	02/02/2017			Bond Future	10.3709		80.4742	10.4065	80.2439	0.343	0.0000	0.0000	0
2016/10/21	ES33	02/02/2017	10.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	ES33	02/02/2017	10.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	ES33	02/02/2017	10.59	Call	Bond Future	1,402.0400		1.4020	1,171.7600	1.1718	(16.425)	0	0	0
2016/10/21	ES33	02/02/2017	10.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	ES33	02/02/2017	10.60	Call	Bond Future	1,465.1300		1.4651	1,234.8500	1.2348	(15.717)	0	0	0
2016/10/21	ES33	02/02/2017	10.61	Call	Bond Future	1,528.1400		1.5281	1,297.8600	1.2979	(15.069)	0	0	0
2016/10/21	ES33	04/05/2017			Bond Future	10.4407		78.2689	10.4774	78.0342	0.352	0.0000	0.0000	0
2016/10/21	ES33	04/05/2017	10.55	Call	Bond Future	695.5300		0.6955	460.8300	0.4608	(33.744)	0	0	0
2016/10/21	ES33	04/05/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	ES33	04/05/2017	10.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	ES33	04/05/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	ES33	04/05/2017	10.56	Call	Bond Future	758.7100		0.7587	524.0100	0.5240	(30.934)	0	0	0
2016/10/21	ES33	04/05/2017	10.54	Call	Bond Future	632.2800		0.6323	397.5800	0.3976	(37.120)	0	0	0
2016/10/21	ES33	03/08/2017			Bond Future	10.5011		79.8800	10.5391	79.6394	0.362	0.0000	0.0000	0
2016/10/21	ES33	03/08/2017	10.53	Put	Bond Future	0.0000		0.0000	57.5400	0.0575	100.000	0	0	0
2016/10/21	ES33	03/08/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	ES33	03/08/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	ES33	03/08/2017	10.55	Call	Bond Future	309.1300		0.3091	68.5600	0.0686	(77.822)	0	0	0
2016/10/21	ES33	03/08/2017	10.53	Call	Bond Future	183.0300		0.1830	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	ES33	03/08/2017	10.54	Call	Bond Future	246.1200		0.2461	5.5500	0.0056	(97.745)	0	0	0
2016/10/21	ES42	03/11/2016			Bond Future	10.4116		83.3441	10.4460	83.0844	0.330	0.0000	0.0000	8,777
2016/10/21	ES42	02/02/2017			Bond Future	10.4850		84.9334	10.5205	84.6677	0.339	0.0000	0.0000	0
2016/10/21	ES42	04/05/2017			Bond Future	10.5542		82.3478	10.5909	82.0770	0.348	0.0000	0.0000	0
2016/10/21	ES42	03/08/2017			Bond Future	10.6137		84.0432	10.6516	83.7658	0.358	0.0000	0.0000	0
2016/10/21	GOVI	03/11/2016	476.11	Call	GOVI	542,000.0000		54.2000	528,790.0000	52.8790	(2.437)	0	0	0
2016/10/21	GOVI	03/11/2016	476.12	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	GOVI	03/11/2016			GOVI	530.3100		530.3100	528.9890	528.9890	(0.249)	0.0000	0.0000	415
2016/10/21	GOVI	03/11/2016	476.12	Call	GOVI	541,900.0000		54.1900	528,690.0000	52.8690	(2.438)	0	0	0
2016/10/21	GOVI	03/11/2016	476.13	Call	GOVI	541,800.0000		54.1800	528,590.0000	52.8590	(2.438)	0	0	0
2016/10/21	GOVI	03/11/2016	476.11	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	GOVI	03/11/2016	476.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	GOVI	02/02/2017	533.34	Call	GOVI	70,830.0000		7.0830	57,300.0000	5.7300	(19.102)	0	0	0
2016/10/21	GOVI	02/02/2017			GOVI	540.4230		540.4230	539.0700	539.0700	(0.250)	0.0000	0.0000	27
2016/10/21	GOVI	02/02/2017	533.32	Call	GOVI	71,030.0000		7.1030	57,500.0000	5.7500	(19.048)	0	0	0
2016/10/21	GOVI	02/02/2017	533.33	Call	GOVI	70,930.0000		7.0930	57,400.0000	5.7400	(19.075)	0	0	0
2016/10/21	GOVI	02/02/2017	533.32	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	GOVI	02/02/2017	533.34	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	GOVI	02/02/2017	533.33	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	GOVI	04/05/2017			GOVI	551.0940		551.0940	549.7150	549.7150	(0.250)	0.0000	0.0000	0
2016/10/21	GOVI	04/05/2017	262.19	Call	GOVI	2,889,040.0000		288.9040	2,875,250.0000	287.5250	(0.477)	0	0	0
2016/10/21	GOVI	04/05/2017	262.20	Call	GOVI	2,888,940.0000		288.8940	2,875,150.0000	287.5150	(0.477)	0	0	0
2016/10/21	GOVI	04/05/2017	262.18	Call	GOVI	2,889,140.0000		288.9140	2,875,350.0000	287.5350	(0.477)	0	0	0
2016/10/21	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	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
2016/10/21	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	GOVI	03/08/2017			GOVI	562.4300	562.4300	561.0160	561.0160	(0.251)	0.0000	0.0000	0
2016/10/21	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	740.0000	0.0740	100.000	0	0	0
2016/10/21	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	940.0000	0.0940	100.000	0	0	0
2016/10/21	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	840.0000	0.0840	100.000	0	0	0
2016/10/21	GOVI	03/08/2017	561.09	Call	GOVI	13,400.0000	1.3400	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	GOVI	03/08/2017	561.10	Call	GOVI	13,300.0000	1.3300	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	GOVI	03/08/2017	561.11	Call	GOVI	13,200.0000	1.3200	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/10/21	IGOV	03/11/2016			Index Future	250.5030	250.5030	250.2410	250.2410	(0.105)	0.0000	0.0000	990
2016/10/21	IGOV	02/02/2017			Index Future	255.2950	255.2950	255.0250	255.0250	(0.106)	0.0000	0.0000	118
2016/10/21	IGOV	04/05/2017			Index Future	260.3520	260.3520	260.0770	260.0770	(0.106)	0.0000	0.0000	0
2016/10/21	IGOV	03/08/2017			Index Future	265.7220	265.7220	265.4380	265.4380	(0.107)	0.0000	0.0000	0
2016/10/21	ILBI	03/11/2016			Index Future	678.8020	678.8020	678.2800	678.2800	(0.077)	0.0000	0.0000	0
2016/10/21	ILBI	02/02/2017			Index Future	691.9370	691.9370	691.4030	691.4030	(0.077)	0.0000	0.0000	155
2016/10/21	ILBI	04/05/2017			Index Future	705.5600	705.5600	705.0160	705.0160	(0.077)	0.0000	0.0000	0
2016/10/21	ILBI	03/08/2017			Index Future	719.4180	719.4180	718.8640	718.8640	(0.077)	0.0000	0.0000	0
2016/10/21	IS01	19/12/2016			Interest Rate Swap	100.0686	100.0686	100.0686	100.0686	0.000	0.0000	0.0000	0
2016/10/21	IS01	16/03/2017			Interest Rate Swap	100.0176	100.0176	100.0168	100.0168	(0.001)	0.0000	0.0000	0
2016/10/21	IS01	15/06/2017			Interest Rate Swap	99.6530	99.6530	99.6531	99.6531	0.000	0.0000	0.0000	0
2016/10/21	IS01	21/09/2017			Interest Rate Swap	99.7141	99.7141	99.7147	99.7147	0.001	0.0000	0.0000	0
2016/10/21	IS01	21/12/2017			Interest Rate Swap	100.0017	100.0017	100.0086	100.0086	0.007	0.0000	0.0000	0
2016/10/21	IS02	18/12/2017			Interest Rate Swap	100.0296	100.0296	100.0366	100.0366	0.007	0.0000	0.0000	0
2016/10/21	IS02	16/03/2018			Interest Rate Swap	99.3355	99.3355	99.3468	99.3468	0.011	0.0000	0.0000	0
2016/10/21	IS02	15/06/2018			Interest Rate Swap	99.0208	99.0208	99.0356	99.0356	0.015	0.0000	0.0000	0
2016/10/21	IS02	21/09/2018			Interest Rate Swap	99.0979	99.0979	99.1177	99.1177	0.020	0.0000	0.0000	0
2016/10/21	IS02	21/12/2018			Interest Rate Swap	99.6200	99.6200	99.6400	99.6400	0.020	0.0000	0.0000	0
2016/10/21	IS05	17/12/2020			Interest Rate Swap	98.1513	98.1513	98.2717	98.2717	0.123	0.0000	0.0000	0
2016/10/21	IS05	16/03/2021			Interest Rate Swap	97.5009	97.5009	97.6389	97.6389	0.142	0.0000	0.0000	0
2016/10/21	IS05	15/06/2021			Interest Rate Swap	96.8158	96.8158	96.9720	96.9720	0.161	0.0000	0.0000	0
2016/10/21	IS05	21/09/2021			Interest Rate Swap	97.0996	97.0996	97.2736	97.2736	0.179	0.0000	0.0000	0
2016/10/21	IS05	21/12/2021			Interest Rate Swap	99.3503	99.3503	99.5360	99.5360	0.187	0.0000	0.0000	50
2016/10/21	IS10	17/12/2025			Interest Rate Swap	98.2064	98.2064	98.5079	98.5079	0.307	0.0000	0.0000	0
2016/10/21	IS10	16/03/2026			Interest Rate Swap	95.3005	95.3005	95.6156	95.6156	0.331	0.0000	0.0000	0
2016/10/21	IS10	15/06/2026			Interest Rate Swap	94.0832	94.0832	94.4093	94.4093	0.347	0.0000	0.0000	0
2016/10/21	IS10	21/09/2026			Interest Rate Swap	96.1771	96.1771	96.5092	96.5092	0.345	0.0000	0.0000	0
2016/10/21	IS10	21/12/2026			Interest Rate Swap	99.8358	99.8358	100.1686	100.1686	0.333	0.0000	0.0000	0
2016/10/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	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
2016/10/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/10/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/10/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/10/21	JBAF	16/11/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/10/21	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	10,000
2016/10/21	JBAF	18/01/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/10/21	JBAF	15/02/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/10/21	JBAF	15/03/2017			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	1,000
2016/10/21	JBAF	21/06/2017			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2016/10/21	JBAF	20/09/2017			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/10/21	JBAF	20/12/2017			Jibar Tradeable Future	7.5700	92.4300	7.5800	92.4200	0.132	0.0000	0.0000	0
2016/10/21	JBAF	20/03/2018			Jibar Tradeable Future	7.5700	92.4300	7.5800	92.4200	0.132	0.0000	0.0000	0
2016/10/21	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/10/21	JBAF	19/09/2018			Jibar Tradeable Future	7.5700	92.4300	7.5800	92.4200	0.132	0.0000	0.0000	0
2016/10/21	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/10/21	R023	03/11/2016	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R023	03/11/2016			Bond Future	8.4676	98.0057	8.5073	97.8187	0.469	0.0000	0.0000	15,367
2016/10/21	R023	03/11/2016	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R023	03/11/2016	9.73	Call	Bond Future	5,725.2800	5.7253	5,538.2900	5.5383	(3.266)	0	0	0
2016/10/21	R023	03/11/2016	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R023	03/11/2016	9.74	Call	Bond Future	5,768.9200	5.7689	5,581.9300	5.5819	(3.241)	0	0	0
2016/10/21	R023	03/11/2016	9.75	Call	Bond Future	5,812.5300	5.8125	5,625.5400	5.6255	(3.217)	0	0	0
2016/10/21	R023	02/02/2017	8.85	Call	Bond Future	2,314.0900	2.3141	2,180.5100	2.1805	(5.772)	0	0	0
2016/10/21	R023	02/02/2017			Bond Future	8.5105	99.8746	8.5526	99.6828	0.495	0.0000	0.0000	3,064
2016/10/21	R023	02/02/2017	8.86	Call	Bond Future	2,344.4400	2.3444	2,210.0200	2.2100	(5.734)	0	0	0
2016/10/21	R023	02/02/2017	8.84	Put	Bond Future	796.8800	0.7969	856.0000	0.8560	7.419	0	0	0
2016/10/21	R023	02/02/2017	8.86	Put	Bond Future	768.0600	0.7681	825.5000	0.8255	7.479	0	0	0
2016/10/21	R023	02/02/2017	8.84	Call	Bond Future	2,283.9300	2.2839	2,151.1900	2.1512	(5.812)	0	0	0
2016/10/21	R023	02/02/2017	8.85	Put	Bond Future	782.3600	0.7824	840.6400	0.8406	7.449	0	0	0
2016/10/21	R023	04/05/2017	8.61	Call	Bond Future	2,029.5400	2.0295	1,921.4000	1.9214	(5.328)	0	0	0
2016/10/21	R023	04/05/2017			Bond Future	8.5359	97.9135	8.5802	97.7180	0.520	0.0000	0.0000	0
2016/10/21	R023	04/05/2017	8.59	Call	Bond Future	1,983.1800	1.9832	1,876.5000	1.8765	(5.379)	0	0	0
2016/10/21	R023	04/05/2017	8.60	Call	Bond Future	2,006.2800	2.0063	1,898.8700	1.8989	(5.354)	0	0	0
2016/10/21	R023	04/05/2017	8.59	Put	Bond Future	1,744.8100	1.7448	1,833.5800	1.8336	5.088	0	0	0
2016/10/21	R023	04/05/2017	8.61	Put	Bond Future	1,703.2900	1.7033	1,790.6000	1.7906	5.126	0	0	0
2016/10/21	R023	04/05/2017	8.60	Put	Bond Future	1,723.9600	1.7240	1,812.0000	1.8120	5.107	0	0	0
2016/10/21	R023	03/08/2017	8.60	Put	Bond Future	2,063.7100	2.0637	2,156.0200	2.1560	4.473	0	0	0
2016/10/21	R023	03/08/2017			Bond Future	8.5429	99.9285	8.5900	99.7277	0.552	0.0000	0.0000	0
2016/10/21	R023	03/08/2017	8.59	Put	Bond Future	2,084.0300	2.0840	2,176.9700	2.1770	4.460	0	0	0
2016/10/21	R023	03/08/2017	8.60	Call	Bond Future	2,306.8800	2.3069	2,198.4100	2.1984	(4.702)	0	0	0
2016/10/21	R023	03/08/2017	8.58	Call	Bond Future	2,262.2800	2.2623	2,155.0500	2.1550	(4.740)	0	0	0
2016/10/21	R023	03/08/2017	8.59	Call	Bond Future	2,284.6900	2.2847	2,176.8500	2.1769	(4.720)	0	0	0
2016/10/21	R023	03/08/2017	8.58	Put	Bond Future	2,104.1600	2.1042	2,197.7100	2.1977	4.446	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
2016/10/21	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R035	03/11/2016			Bond Future	9.3580	97.4732	9.3926	97.1832	0.370	0.0000	0.0000	4,673
2016/10/21	R035	03/11/2016	9.59	Call	Bond Future	1,920.0600	1.9201	1,630.0200	1.6300	(15.106)	0	0	0
2016/10/21	R035	03/11/2016	9.57	Call	Bond Future	1,756.8300	1.7568	1,466.7900	1.4668	(16.509)	0	0	0
2016/10/21	R035	03/11/2016	9.58	Call	Bond Future	1,838.5000	1.8385	1,548.4600	1.5485	(15.776)	0	0	0
2016/10/21	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R035	02/02/2017			Bond Future	9.4070	99.3320	9.4428	99.0352	0.381	0.0000	0.0000	1,566
2016/10/21	R035	02/02/2017	9.51	Call	Bond Future	849.9000	0.8499	553.0700	0.5531	(34.925)	0	0	0
2016/10/21	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R035	02/02/2017	9.52	Call	Bond Future	931.8100	0.9318	634.9800	0.6350	(31.855)	0	0	0
2016/10/21	R035	02/02/2017	9.50	Call	Bond Future	767.8900	0.7679	471.0600	0.4711	(38.655)	0	0	0
2016/10/21	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R035	04/05/2017			Bond Future	9.4458	96.7892	9.4826	96.4867	0.390	0.0000	0.0000	0
2016/10/21	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R035	04/05/2017	9.55	Call	Bond Future	851.4600	0.8515	548.9900	0.5490	(35.524)	0	0	0
2016/10/21	R035	04/05/2017	9.53	Call	Bond Future	688.9700	0.6890	386.5000	0.3865	(43.902)	0	0	0
2016/10/21	R035	04/05/2017	9.54	Call	Bond Future	770.2700	0.7703	467.8000	0.4678	(39.268)	0	0	0
2016/10/21	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R035	03/08/2017			Bond Future	9.4755	98.7812	9.5136	98.4712	0.402	0.0000	0.0000	0
2016/10/21	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	110.3100	0.1103	100.000	0	0	0
2016/10/21	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	29.1200	0.0291	100.000	0	0	0
2016/10/21	R035	03/08/2017	9.50	Call	Bond Future	199.6900	0.1997	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	R035	03/08/2017	9.51	Call	Bond Future	280.8800	0.2809	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	R035	03/08/2017	9.52	Call	Bond Future	361.9600	0.3620	51.9600	0.0520	(85.645)	0	0	0
2016/10/21	R186	03/11/2016	8.82	Put	Bond Future	672.8400	0.6728	774.3800	0.7744	15.091	0	0	150
2016/10/21	R186	03/11/2016	9.40	Put	Bond Future	14.0200	0.0140	15.9000	0.0159	13.409	0	0	0
2016/10/21	R186	03/11/2016			Bond Future	8.7772	115.3936	8.8169	115.1113	0.453	0.0000	0.0000	90,165
2016/10/21	R186	03/11/2016	8.30	Put	Bond Future	3,505.4000	3.5054	3,771.5000	3.7715	7.591	0	0	0
2016/10/21	R186	03/11/2016	8.52	Put	Bond Future	2,054.1400	2.0541	2,272.5200	2.2725	10.631	0	0	150
2016/10/21	R186	03/11/2016	8.95	Put	Bond Future	347.0800	0.3471	403.9900	0.4040	16.397	0	0	0
2016/10/21	R186	03/11/2016	9.20	Put	Bond Future	69.8600	0.0699	81.2900	0.0813	16.361	0	0	0
2016/10/21	R186	03/11/2016	8.97	Put	Bond Future	310.0900	0.3101	361.3800	0.3614	16.540	0	0	0
2016/10/21	R186	03/11/2016	8.96	Put	Bond Future	328.1800	0.3282	382.2400	0.3822	16.473	0	0	0
2016/10/21	R186	03/11/2016	9.10	Call	Bond Future	2,406.1800	2.4062	2,147.4500	2.1475	(10.753)	0	0	0
2016/10/21	R186	03/11/2016	9.66	Call	Bond Future	6,052.9800	6.0530	5,770.7600	5.7708	(4.662)	0	0	0
2016/10/21	R186	03/11/2016	8.30	Call	Bond Future	37.3500	0.0373	21.1700	0.0212	(43.320)	0	0	150
2016/10/21	R186	03/11/2016	8.90	Call	Bond Future	1,323.7200	1.3237	1,113.9800	1.1140	(15.845)	0	0	0
2016/10/21	R186	03/11/2016	8.97	Call	Bond Future	1,671.3100	1.6713	1,440.3200	1.4403	(13.821)	0	0	0
2016/10/21	R186	03/11/2016	9.71	Call	Bond Future	6,381.7500	6.3817	6,099.5000	6.0995	(4.423)	0	0	0
2016/10/21	R186	03/11/2016	8.52	Call	Bond Future	202.7800	0.2028	138.8800	0.1389	(31.512)	0	0	0
2016/10/21	R186	03/11/2016	8.82	Call	Bond Future	977.0400	0.9770	796.3000	0.7963	(18.499)	0	0	0
2016/10/21	R186	03/11/2016	8.95	Call	Bond Future	1,568.1500	1.5681	1,342.7800	1.3428	(14.372)	0	0	0
2016/10/21	R186	03/11/2016	9.20	Call	Bond Future	3,025.5800	3.0256	2,754.7300	2.7547	(8.952)	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
2016/10/21	R186	03/11/2016	8.90	Put	Bond Future	454.0800		0.4541	526.6200	0.5266	15.975	0	0	5,092
2016/10/21	R186	03/11/2016	9.40	Call	Bond Future	4,330.8800		4.3309	4,050.4800	4.0505	(6.474)	0	0	1,425
2016/10/21	R186	03/11/2016	9.66	Put	Bond Future	1.1400		0.0011	1.2000	0.0012	5.263	0	0	0
2016/10/21	R186	03/11/2016	9.71	Put	Bond Future	0.6600		0.0007	0.6900	0.0007	4.545	0	0	0
2016/10/21	R186	03/11/2016	8.96	Call	Bond Future	1,619.3600		1.6194	1,391.1400	1.3911	(14.093)	0	0	0
2016/10/21	R186	03/11/2016	9.10	Put	Bond Future	139.8500		0.1398	163.4000	0.1634	16.839	0	0	108
2016/10/21	R186	02/02/2017	8.81	Put	Bond Future	2,239.0900		2.2391	2,374.6100	2.3746	6.052	0	0	0
2016/10/21	R186	02/02/2017	8.00	Put	Bond Future	6,313.3100		6.3133	6,556.0400	6.5560	3.845	0	0	0
2016/10/21	R186	02/02/2017	9.40	Call	Bond Future	4,748.1000		4.7481	4,519.8100	4.5198	(4.808)	0	0	0
2016/10/21	R186	02/02/2017			Bond Future	8.8188		112.2915	8.8603	112.0023	0.471	0.0000	0.0000	11,383
2016/10/21	R186	02/02/2017	8.80	Put	Bond Future	2,274.4500		2.2744	2,411.4300	2.4114	6.023	0	0	0
2016/10/21	R186	02/02/2017	8.43	Put	Bond Future	3,852.0400		3.8520	4,043.0400	4.0430	4.958	0	0	0
2016/10/21	R186	02/02/2017	8.90	Put	Bond Future	1,938.3500		1.9384	2,060.8400	2.0608	6.319	0	0	750
2016/10/21	R186	02/02/2017	9.50	Call	Bond Future	5,266.8400		5.2668	5,029.2200	5.0292	(4.512)	0	0	0
2016/10/21	R186	02/02/2017	8.87	Call	Bond Future	2,391.4000		2.3914	2,229.0500	2.2291	(6.789)	0	0	0
2016/10/21	R186	02/02/2017	8.60	Call	Bond Future	1,521.5300		1.5215	1,398.9100	1.3989	(8.059)	0	0	7,000
2016/10/21	R186	02/02/2017	8.81	Call	Bond Future	2,177.7000		2.1777	2,024.0600	2.0241	(7.055)	0	0	0
2016/10/21	R186	02/02/2017	8.00	Call	Bond Future	400.4700		0.4005	354.0400	0.3540	(11.594)	0	0	7,000
2016/10/21	R186	02/02/2017	8.37	Call	Bond Future	966.9900		0.9670	877.0900	0.8771	(9.297)	0	0	500
2016/10/21	R186	02/02/2017	8.62	Put	Bond Future	2,975.7500		2.9757	3,139.3400	3.1393	5.497	0	0	0
2016/10/21	R186	02/02/2017	8.79	Call	Bond Future	2,109.1000		2.1091	1,958.4000	1.9584	(7.145)	0	0	0
2016/10/21	R186	02/02/2017	9.02	Call	Bond Future	2,976.0100		2.9760	2,792.5700	2.7926	(6.164)	0	0	0
2016/10/21	R186	02/02/2017	8.87	Put	Bond Future	2,035.1400		2.0351	2,161.9500	2.1619	6.231	0	0	500
2016/10/21	R186	02/02/2017	8.80	Call	Bond Future	2,143.2400		2.1432	1,991.0600	1.9911	(7.100)	0	0	0
2016/10/21	R186	02/02/2017	8.43	Call	Bond Future	1,095.6400		1.0956	997.4800	0.9975	(8.959)	0	0	750
2016/10/21	R186	02/02/2017	8.90	Call	Bond Future	2,502.6500		2.5026	2,335.9800	2.3360	(6.660)	0	0	0
2016/10/21	R186	02/02/2017	9.50	Put	Bond Future	650.5200		0.6505	702.0600	0.7021	7.923	0	0	13,500
2016/10/21	R186	02/02/2017	9.40	Put	Bond Future	792.9900		0.7930	853.8600	0.8539	7.676	0	0	750
2016/10/21	R186	02/02/2017	8.60	Put	Bond Future	3,061.5300		3.0615	3,228.0700	3.2281	5.440	0	0	0
2016/10/21	R186	02/02/2017	8.37	Put	Bond Future	4,156.9200		4.1569	4,356.1800	4.3562	4.793	0	0	0
2016/10/21	R186	02/02/2017	8.62	Call	Bond Future	1,577.7100		1.5777	1,452.1400	1.4521	(7.959)	0	0	500
2016/10/21	R186	02/02/2017	8.79	Put	Bond Future	2,310.1800		2.3102	2,448.6400	2.4486	5.993	0	0	0
2016/10/21	R186	02/02/2017	9.02	Put	Bond Future	1,584.8300		1.5848	1,690.5500	1.6906	6.671	0	0	500
2016/10/21	R186	04/05/2017			Bond Future	8.8526		114.5093	8.8958	114.2147	0.488	0.0000	0.0000	0
2016/10/21	R186	04/05/2017	8.89	Put	Bond Future	2,882.7300		2.8827	3,016.8100	3.0168	4.651	0	0	0
2016/10/21	R186	04/05/2017	8.91	Put	Bond Future	2,817.2200		2.8172	2,949.1900	2.9492	4.684	0	0	0
2016/10/21	R186	04/05/2017	8.90	Put	Bond Future	2,849.8400		2.8498	2,982.8600	2.9829	4.668	0	0	0
2016/10/21	R186	04/05/2017	8.91	Call	Bond Future	3,208.4900		3.2085	3,045.8600	3.0459	(5.069)	0	0	0
2016/10/21	R186	04/05/2017	8.89	Call	Bond Future	3,137.9100		3.1379	2,977.3900	2.9774	(5.116)	0	0	0
2016/10/21	R186	04/05/2017	8.90	Call	Bond Future	3,173.0900		3.1731	3,011.5100	3.0115	(5.092)	0	0	0
2016/10/21	R186	03/08/2017	8.93	Put	Bond Future	3,441.5400		3.4415	3,578.3700	3.5784	3.976	0	0	0
2016/10/21	R186	03/08/2017			Bond Future	8.8734		111.5595	8.9186	111.2573	0.509	0.0000	0.0000	0
2016/10/21	R186	03/08/2017	8.92	Put	Bond Future	3,474.1800		3.4742	3,611.8900	3.6119	3.964	0	0	0
2016/10/21	R186	03/08/2017	8.93	Call	Bond Future	3,819.8400		3.8198	3,654.5300	3.6545	(4.328)	0	0	0
2016/10/21	R186	03/08/2017	8.91	Call	Bond Future	3,751.5100		3.7515	3,587.9700	3.5880	(4.359)	0	0	0
2016/10/21	R186	03/08/2017	8.92	Call	Bond Future	3,785.7900		3.7858	3,621.3600	3.6214	(4.343)	0	0	0
2016/10/21	R186	03/08/2017	8.91	Put	Bond Future	3,506.6400		3.5066	3,645.2400	3.6452	3.953	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
2016/10/21	R197	03/11/2016	303.56	Call	Bond Future	22.5200	0.0225	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	316.3600	0.3164	100.000	0	0	0
2016/10/21	R197	03/11/2016			Bond Future	303.5825	303.5825	303.2536	303.2536	(0.108)	0.0000	0.0000	861
2016/10/21	R197	03/11/2016	303.57	Call	Bond Future	12.5200	0.0125	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	R197	03/11/2016	303.58	Call	Bond Future	2.5200	0.0025	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	306.3600	0.3064	100.000	0	0	0
2016/10/21	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	326.3600	0.3264	100.000	0	0	0
2016/10/21	R197	02/02/2017			Bond Future	302.7151	302.7151	302.3758	302.3758	(0.112)	0.0000	0.0000	0
2016/10/21	R197	02/02/2017	302.58	Call	Bond Future	135.0600	0.1351	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	R197	02/02/2017	302.57	Put	Bond Future	0.0000	0.0000	194.1700	0.1942	100.000	0	0	0
2016/10/21	R197	02/02/2017	302.59	Put	Bond Future	0.0000	0.0000	214.1700	0.2142	100.000	0	0	0
2016/10/21	R197	02/02/2017	302.58	Put	Bond Future	0.0000	0.0000	204.1700	0.2042	100.000	0	0	0
2016/10/21	R197	02/02/2017	302.59	Call	Bond Future	125.0600	0.1251	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	R197	02/02/2017	302.57	Call	Bond Future	145.0600	0.1451	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	R197	04/05/2017	308.58	Put	Bond Future	0.0000	0.0000	214.2700	0.2143	100.000	0	0	0
2016/10/21	R197	04/05/2017			Bond Future	308.7110	308.7110	308.3657	308.3657	(0.112)	0.0000	0.0000	0
2016/10/21	R197	04/05/2017	308.60	Put	Bond Future	0.0000	0.0000	234.2700	0.2343	100.000	0	0	0
2016/10/21	R197	04/05/2017	308.58	Call	Bond Future	131.0200	0.1310	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	R197	04/05/2017	308.59	Put	Bond Future	0.0000	0.0000	224.2700	0.2243	100.000	0	0	0
2016/10/21	R197	04/05/2017	308.59	Call	Bond Future	121.0200	0.1210	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	R197	04/05/2017	308.60	Call	Bond Future	111.0200	0.1110	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	R197	03/08/2017	308.07	Call	Bond Future	110.4500	0.1104	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	R197	03/08/2017			Bond Future	308.1804	308.1804	307.8240	307.8240	(0.116)	0.0000	0.0000	0
2016/10/21	R197	03/08/2017	308.05	Call	Bond Future	130.4500	0.1304	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	R197	03/08/2017	308.06	Call	Bond Future	120.4500	0.1204	0.0000	0.0000	(100.000)	0	0	0
2016/10/21	R197	03/08/2017	308.05	Put	Bond Future	0.0000	0.0000	225.9800	0.2260	100.000	0	0	0
2016/10/21	R197	03/08/2017	308.07	Put	Bond Future	0.0000	0.0000	245.9800	0.2460	100.000	0	0	0
2016/10/21	R197	03/08/2017	308.06	Put	Bond Future	0.0000	0.0000	235.9800	0.2360	100.000	0	0	0
2016/10/21	R202	03/11/2016	253.85	Put	Bond Future	3,094.2300	3.0942	3,066.0800	3.0661	(0.910)	0	0	0
2016/10/21	R202	03/11/2016			Bond Future	250.7558	250.7558	250.7839	250.7839	0.011	0.0000	0.0000	33,832
2016/10/21	R202	03/11/2016	253.87	Put	Bond Future	3,114.2300	3.1142	3,086.0800	3.0861	(0.904)	0	0	0
2016/10/21	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R202	03/11/2016	253.86	Put	Bond Future	3,104.2300	3.1042	3,076.0800	3.0761	(0.907)	0	0	0
2016/10/21	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R202	02/02/2017	251.74	Call	Bond Future	267.6400	0.2676	292.8600	0.2929	9.423	0	0	0
2016/10/21	R202	02/02/2017			Bond Future	252.0076	252.0076	252.0329	252.0329	0.010	0.0000	0.0000	1,746
2016/10/21	R202	02/02/2017	251.72	Call	Bond Future	287.6400	0.2876	312.8600	0.3129	8.768	0	0	0
2016/10/21	R202	02/02/2017	251.73	Call	Bond Future	277.6400	0.2776	302.8600	0.3029	9.084	0	0	0
2016/10/21	R202	02/02/2017	251.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R202	02/02/2017	251.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R202	02/02/2017	251.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R202	04/05/2017	256.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R202	04/05/2017			Bond Future	256.9992	256.9992	257.0251	257.0251	0.010	0.0000	0.0000	0
2016/10/21	R202	04/05/2017	256.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R202	04/05/2017	256.73	Call	Bond Future	269.1600	0.2692	295.0600	0.2951	9.623	0	0	0
2016/10/21	R202	04/05/2017	256.71	Call	Bond Future	289.1600	0.2892	315.0600	0.3151	8.957	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
2016/10/21	R202	04/05/2017	256.72	Call	Bond Future	279.1600	0.2792	305.0600	0.3051	9.278	0	0	0
2016/10/21	R202	04/05/2017	256.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R202	03/08/2017	258.36	Call	Bond Future	276.0700	0.2761	299.3000	0.2993	8.415	0	0	0
2016/10/21	R202	03/08/2017			Bond Future	258.6361	258.6361	258.6593	258.6593	0.009	0.0000	0.0000	0
2016/10/21	R202	03/08/2017	258.37	Call	Bond Future	266.0700	0.2661	289.3000	0.2893	8.731	0	0	0
2016/10/21	R202	03/08/2017	258.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R202	03/08/2017	258.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R202	03/08/2017	258.35	Call	Bond Future	286.0700	0.2861	309.3000	0.3093	8.120	0	0	0
2016/10/21	R202	03/08/2017	258.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R203	03/11/2016	8.86	Call	Bond Future	987.9400	0.9879	958.5900	0.9586	(2.971)	0	0	0
2016/10/21	R203	03/11/2016			Bond Future	7.6370	101.7104	7.6731	101.6810	0.472	0.0000	0.0000	23,024
2016/10/21	R203	03/11/2016	8.84	Call	Bond Future	971.9000	0.9719	942.5500	0.9425	(3.020)	0	0	0
2016/10/21	R203	03/11/2016	8.85	Call	Bond Future	979.9200	0.9799	950.5700	0.9506	(2.995)	0	0	0
2016/10/21	R203	03/11/2016	8.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R203	03/11/2016	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R203	03/11/2016	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R203	02/02/2017	7.70	Call	Bond Future	165.4400	0.1654	148.2300	0.1482	(10.403)	0	0	0
2016/10/21	R203	02/02/2017	7.71	Put	Bond Future	121.2300	0.1212	135.0400	0.1350	11.392	0	0	0
2016/10/21	R203	02/02/2017			Bond Future	7.6281	103.6500	7.6821	103.6188	0.708	0.0000	0.0000	620
2016/10/21	R203	02/02/2017	7.71	Call	Bond Future	168.6100	0.1686	151.2000	0.1512	(10.326)	0	0	0
2016/10/21	R203	02/02/2017	7.72	Call	Bond Future	172.0500	0.1720	154.4300	0.1544	(10.241)	0	0	0
2016/10/21	R203	02/02/2017	7.70	Put	Bond Future	123.8400	0.1238	137.8500	0.1379	11.313	0	0	0
2016/10/21	R203	02/02/2017	7.72	Put	Bond Future	118.8800	0.1189	132.4800	0.1325	11.440	0	0	0
2016/10/21	R203	04/05/2017	6.91	Call	Bond Future	64.5500	0.0646	54.2000	0.0542	(16.034)	0	0	0
2016/10/21	R203	04/05/2017	6.92	Put	Bond Future	182.3100	0.1823	203.4500	0.2034	11.596	0	0	0
2016/10/21	R203	04/05/2017			Bond Future	7.2520	101.5229	7.3425	101.4913	1.248	0.0000	0.0000	0
2016/10/21	R203	04/05/2017	6.92	Call	Bond Future	66.0200	0.0660	55.5100	0.0555	(15.919)	0	0	0
2016/10/21	R203	04/05/2017	6.93	Call	Bond Future	67.2300	0.0672	56.5800	0.0566	(15.841)	0	0	0
2016/10/21	R203	04/05/2017	6.91	Put	Bond Future	184.3500	0.1843	205.6500	0.2057	11.554	0	0	0
2016/10/21	R203	04/05/2017	6.93	Put	Bond Future	180.0100	0.1800	201.0100	0.2010	11.666	0	0	0
2016/10/21	R203	03/08/2017	4.89	Call	Bond Future	48.1400	0.0481	31.5100	0.0315	(34.545)	0	0	0
2016/10/21	R203	03/08/2017			Bond Future	4.7522	103.6124	5.0657	103.5787	6.597	0.0000	0.0000	0
2016/10/21	R203	03/08/2017	4.87	Call	Bond Future	46.9500	0.0470	30.6100	0.0306	(34.803)	0	0	0
2016/10/21	R203	03/08/2017	4.88	Call	Bond Future	47.5400	0.0475	31.0600	0.0311	(34.666)	0	0	0
2016/10/21	R203	03/08/2017	4.87	Put	Bond Future	34.3200	0.0343	51.6100	0.0516	50.379	0	0	0
2016/10/21	R203	03/08/2017	4.89	Put	Bond Future	33.3600	0.0334	50.3600	0.0504	50.959	0	0	0
2016/10/21	R203	03/08/2017	4.88	Put	Bond Future	33.8300	0.0338	50.9800	0.0510	50.695	0	0	0
2016/10/21	R204	03/11/2016			Bond Future	7.8251	103.3816	7.8604	103.3137	0.451	0.0000	0.0000	30,540
2016/10/21	R204	03/11/2016	9.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R204	03/11/2016	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R204	03/11/2016	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R204	03/11/2016	9.22	Call	Bond Future	2,636.9100	2.6369	2,569.0600	2.5691	(2.573)	0	0	0
2016/10/21	R204	03/11/2016	9.21	Call	Bond Future	2,618.3200	2.6183	2,550.4700	2.5505	(2.591)	0	0	0
2016/10/21	R204	03/11/2016	9.23	Call	Bond Future	2,655.4900	2.6555	2,587.6400	2.5876	(2.555)	0	0	0
2016/10/21	R204	02/02/2017	8.28	Call	Bond Future	918.9200	0.9189	865.0500	0.8650	(5.862)	0	0	0
2016/10/21	R204	02/02/2017			Bond Future	7.8401	101.3129	7.8813	101.2424	0.525	0.0000	0.0000	10,031

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
2016/10/21	R204	02/02/2017	8.29	Call	Bond Future	931.7800	0.9318	877.5900	0.8776	(5.816)	0	0	0
2016/10/21	R204	02/02/2017	8.30	Call	Bond Future	944.8700	0.9449	890.3700	0.8904	(5.768)	0	0	0
2016/10/21	R204	02/02/2017	8.28	Put	Bond Future	169.6700	0.1697	186.2600	0.1863	9.778	0	0	0
2016/10/21	R204	02/02/2017	8.30	Put	Bond Future	161.7300	0.1617	177.6900	0.1777	9.868	0	0	0
2016/10/21	R204	02/02/2017	8.29	Put	Bond Future	165.5800	0.1656	181.8500	0.1818	9.826	0	0	0
2016/10/21	R204	04/05/2017	7.90	Put	Bond Future	469.2500	0.4692	501.6500	0.5016	6.905	0	0	0
2016/10/21	R204	04/05/2017			Bond Future	7.8173	103.3139	7.8651	103.2422	0.612	0.0000	0.0000	0
2016/10/21	R204	04/05/2017	7.92	Put	Bond Future	456.0700	0.4561	487.8400	0.4878	6.966	0	0	0
2016/10/21	R204	04/05/2017	7.90	Call	Bond Future	593.0300	0.5930	553.7700	0.5538	(6.620)	0	0	0
2016/10/21	R204	04/05/2017	7.91	Put	Bond Future	462.6300	0.4626	494.7100	0.4947	6.934	0	0	0
2016/10/21	R204	04/05/2017	7.91	Call	Bond Future	601.3600	0.6014	561.7800	0.5618	(6.582)	0	0	0
2016/10/21	R204	04/05/2017	7.92	Call	Bond Future	609.7400	0.6097	569.8500	0.5698	(6.542)	0	0	0
2016/10/21	R204	03/08/2017	7.77	Put	Bond Future	515.4800	0.5155	550.8700	0.5509	6.865	0	0	0
2016/10/21	R204	03/08/2017			Bond Future	7.7160	101.3969	7.7742	101.3224	0.754	0.0000	0.0000	0
2016/10/21	R204	03/08/2017	7.76	Put	Bond Future	521.3200	0.5213	556.9900	0.5570	6.842	0	0	0
2016/10/21	R204	03/08/2017	7.75	Call	Bond Future	570.7100	0.5707	532.1800	0.5322	(6.751)	0	0	0
2016/10/21	R204	03/08/2017	7.76	Call	Bond Future	577.6200	0.5776	538.8200	0.5388	(6.717)	0	0	0
2016/10/21	R204	03/08/2017	7.77	Call	Bond Future	584.5700	0.5846	545.4900	0.5455	(6.685)	0	0	0
2016/10/21	R204	03/08/2017	7.75	Put	Bond Future	527.2100	0.5272	563.1500	0.5631	6.817	0	0	0
2016/10/21	R207	03/11/2016			Bond Future	8.0357	100.0989	8.0758	99.9896	0.499	0.0000	0.0000	38,942
2016/10/21	R207	03/11/2016	7.94	Call	Bond Future	156.4700	0.1565	113.2400	0.1132	(27.628)	0	0	0
2016/10/21	R207	03/11/2016	7.93	Put	Bond Future	435.8200	0.4358	503.6600	0.5037	15.566	0	0	0
2016/10/21	R207	03/11/2016	7.95	Put	Bond Future	400.3100	0.4003	464.5500	0.4645	16.048	0	0	0
2016/10/21	R207	03/11/2016	7.94	Put	Bond Future	417.8200	0.4178	483.8700	0.4839	15.808	0	0	0
2016/10/21	R207	03/11/2016	7.95	Call	Bond Future	166.3100	0.1663	121.2700	0.1213	(27.082)	0	0	0
2016/10/21	R207	03/11/2016	7.93	Call	Bond Future	147.1100	0.1471	105.6700	0.1057	(28.169)	0	0	0
2016/10/21	R207	02/02/2017	9.24	Call	Bond Future	2,969.7200	2.9697	2,862.0800	2.8621	(3.625)	0	0	0
2016/10/21	R207	02/02/2017			Bond Future	8.0625	98.3653	8.1069	98.2527	0.551	0.0000	0.0000	20,469
2016/10/21	R207	02/02/2017	8.91	Call	Bond Future	2,220.7000	2.2207	2,119.7900	2.1198	(4.544)	0	0	62
2016/10/21	R207	02/02/2017	9.22	Call	Bond Future	2,923.2800	2.9233	2,815.9400	2.8159	(3.672)	0	0	0
2016/10/21	R207	02/02/2017	9.23	Call	Bond Future	2,946.5200	2.9465	2,839.0300	2.8390	(3.648)	0	0	0
2016/10/21	R207	02/02/2017	8.91	Put	Bond Future	99.6800	0.0997	111.4200	0.1114	11.778	0	0	0
2016/10/21	R207	02/02/2017	9.22	Put	Bond Future	40.6700	0.0407	45.9800	0.0460	13.056	0	0	0
2016/10/21	R207	02/02/2017	9.24	Put	Bond Future	38.2400	0.0382	43.2500	0.0433	13.101	0	0	0
2016/10/21	R207	02/02/2017	9.23	Put	Bond Future	39.4700	0.0395	44.6300	0.0446	13.073	0	0	0
2016/10/21	R207	04/05/2017	8.21	Put	Bond Future	717.2000	0.7172	766.4500	0.7664	6.867	0	0	0
2016/10/21	R207	04/05/2017			Bond Future	8.0758	100.3082	8.1247	100.1935	0.606	0.0000	0.0000	0
2016/10/21	R207	04/05/2017	8.22	Call	Bond Future	1,044.4700	1.0445	978.5500	0.9786	(6.311)	0	0	0
2016/10/21	R207	04/05/2017	8.20	Call	Bond Future	1,018.0600	1.0181	953.1100	0.9531	(6.380)	0	0	0
2016/10/21	R207	04/05/2017	8.21	Call	Bond Future	1,031.2200	1.0312	965.7800	0.9658	(6.346)	0	0	0
2016/10/21	R207	04/05/2017	8.20	Put	Bond Future	727.4000	0.7274	777.1400	0.7771	6.838	0	0	0
2016/10/21	R207	04/05/2017	8.22	Put	Bond Future	707.1100	0.7071	755.8800	0.7559	6.897	0	0	0
2016/10/21	R207	03/08/2017	8.19	Call	Bond Future	1,124.7600	1.1248	1,058.6400	1.0586	(5.879)	0	0	51
2016/10/21	R207	03/08/2017			Bond Future	8.0498	98.7278	8.1049	98.6095	0.685	0.0000	0.0000	0
2016/10/21	R207	03/08/2017	8.39	Put	Bond Future	656.0600	0.6561	700.2800	0.7003	6.740	0	0	0
2016/10/21	R207	03/08/2017	8.41	Put	Bond Future	641.0200	0.6410	684.4700	0.6845	6.778	0	0	0
2016/10/21	R207	03/08/2017	8.19	Put	Bond Future	824.0800	0.8241	876.2900	0.8763	6.336	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
2016/10/21	R207	03/08/2017	8.40	Put	Bond Future	648.5100	0.6485	692.3400	0.6923	6.759	0	0	0
2016/10/21	R207	03/08/2017	8.41	Call	Bond Future	1,411.2000	1.4112	1,336.3200	1.3363	(5.306)	0	0	0
2016/10/21	R207	03/08/2017	8.39	Call	Bond Future	1,383.6800	1.3837	1,309.5700	1.3096	(5.356)	0	0	0
2016/10/21	R207	03/08/2017	8.40	Call	Bond Future	1,397.4100	1.3974	1,322.9100	1.3229	(5.331)	0	0	0
2016/10/21	R208	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R208	03/11/2016			Bond Future	8.2220	95.3751	8.2619	95.2353	0.485	0.0000	0.0000	27,205
2016/10/21	R208	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R208	03/11/2016	9.57	Call	Bond Future	4,589.0000	4.5890	4,449.1900	4.4492	(3.047)	0	0	0
2016/10/21	R208	03/11/2016	9.58	Call	Bond Future	4,622.0200	4.6220	4,482.2100	4.4822	(3.025)	0	0	0
2016/10/21	R208	03/11/2016	9.59	Call	Bond Future	4,655.0200	4.6550	4,515.2100	4.5152	(3.003)	0	0	0
2016/10/21	R208	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R208	02/02/2017			Bond Future	8.2584	97.1939	8.3015	97.0502	0.521	0.0000	0.0000	20,796
2016/10/21	R208	02/02/2017	8.64	Call	Bond Future	1,730.2400	1.7302	1,626.5700	1.6266	(5.992)	0	0	0
2016/10/21	R208	02/02/2017	8.63	Put	Bond Future	475.5400	0.4755	516.2000	0.5162	8.550	0	0	0
2016/10/21	R208	02/02/2017	8.65	Put	Bond Future	456.3300	0.4563	495.7000	0.4957	8.628	0	0	0
2016/10/21	R208	02/02/2017	8.64	Put	Bond Future	465.9500	0.4659	505.9600	0.5060	8.587	0	0	0
2016/10/21	R208	02/02/2017	8.65	Call	Bond Future	1,753.4800	1.7535	1,649.1700	1.6492	(5.949)	0	0	0
2016/10/21	R208	02/02/2017	8.63	Call	Bond Future	1,706.9600	1.7070	1,603.9400	1.6039	(6.035)	0	0	0
2016/10/21	R208	04/05/2017	8.39	Call	Bond Future	1,437.7400	1.4377	1,355.1900	1.3552	(5.742)	0	0	0
2016/10/21	R208	04/05/2017			Bond Future	8.2778	95.7098	8.3240	95.5634	0.558	0.0000	0.0000	0
2016/10/21	R208	04/05/2017	8.37	Call	Bond Future	1,402.5800	1.4026	1,321.1900	1.3212	(5.803)	0	0	0
2016/10/21	R208	04/05/2017	8.38	Call	Bond Future	1,419.9600	1.4200	1,337.9900	1.3380	(5.773)	0	0	0
2016/10/21	R208	04/05/2017	8.37	Put	Bond Future	1,110.7600	1.1108	1,175.7200	1.1757	5.848	0	0	0
2016/10/21	R208	04/05/2017	8.39	Put	Bond Future	1,082.7400	1.0827	1,146.5400	1.1465	5.892	0	0	0
2016/10/21	R208	04/05/2017	8.38	Put	Bond Future	1,096.5400	1.0965	1,160.9200	1.1609	5.871	0	0	0
2016/10/21	R208	03/08/2017	8.32	Call	Bond Future	1,488.0400	1.4880	1,407.9600	1.4080	(5.382)	0	0	0
2016/10/21	R208	03/08/2017			Bond Future	8.2712	97.6796	8.3213	97.5290	0.607	0.0000	0.0000	0
2016/10/21	R208	03/08/2017	8.30	Call	Bond Future	1,456.3100	1.4563	1,377.2500	1.3772	(5.429)	0	0	0
2016/10/21	R208	03/08/2017	8.31	Call	Bond Future	1,472.1300	1.4721	1,392.5600	1.3926	(5.405)	0	0	0
2016/10/21	R208	03/08/2017	8.30	Put	Bond Future	1,369.7100	1.3697	1,441.2900	1.4413	5.226	0	0	0
2016/10/21	R208	03/08/2017	8.32	Put	Bond Future	1,341.4500	1.3415	1,412.0100	1.4120	5.260	0	0	0
2016/10/21	R208	03/08/2017	8.31	Put	Bond Future	1,355.5300	1.3555	1,426.6000	1.4266	5.243	0	0	0
2016/10/21	R209	03/11/2016	9.34	Put	Bond Future	738.6800	0.7387	822.7700	0.8228	11.384	0	0	345
2016/10/21	R209	03/11/2016	10.26	Call	Bond Future	6,253.9100	6.2539	6,011.1200	6.0111	(3.882)	0	0	0
2016/10/21	R209	03/11/2016			Bond Future	9.3069	73.4401	9.3415	73.1973	0.372	0.0000	0.0000	35,381
2016/10/21	R209	03/11/2016	10.24	Call	Bond Future	6,131.5400	6.1315	5,888.7600	5.8888	(3.960)	0	0	0
2016/10/21	R209	03/11/2016	8.87	Put	Bond Future	3,234.8300	3.2348	3,453.6200	3.4536	6.764	0	0	0
2016/10/21	R209	03/11/2016	8.81	Call	Bond Future	40.7300	0.0407	24.7500	0.0248	(39.234)	0	0	345
2016/10/21	R209	03/11/2016	9.04	Put	Bond Future	2,128.9600	2.1290	2,311.0000	2.3110	8.551	0	0	345
2016/10/21	R209	03/11/2016	9.42	Put	Bond Future	512.2600	0.5123	572.6500	0.5727	11.789	0	0	0
2016/10/21	R209	03/11/2016	10.25	Call	Bond Future	6,192.7700	6.1928	5,949.9900	5.9500	(3.920)	0	0	0
2016/10/21	R209	03/11/2016	9.05	Call	Bond Future	231.4600	0.2315	167.9500	0.1680	(27.439)	0	0	0
2016/10/21	R209	03/11/2016	9.45	Call	Bond Future	1,436.9900	1.4370	1,246.7600	1.2468	(13.238)	0	0	0
2016/10/21	R209	03/11/2016	10.24	Put	Bond Future	1.3300	0.0013	1.3000	0.0013	(2.256)	0	0	0
2016/10/21	R209	03/11/2016	9.04	Call	Bond Future	217.6500	0.2177	156.9400	0.1569	(27.893)	0	0	0
2016/10/21	R209	03/11/2016	10.25	Put	Bond Future	1.2100	0.0012	1.1800	0.0012	(2.479)	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
2016/10/21	R209	03/11/2016	9.34	Call	Bond Future	970.8800	0.9709	812.2200	0.8122	(16.342)	0	0	0
2016/10/21	R209	03/11/2016	10.26	Put	Bond Future	1.1000	0.0011	1.0600	0.0011	(3.636)	0	0	0
2016/10/21	R209	03/11/2016	9.45	Put	Bond Future	442.0700	0.4421	494.5900	0.4946	11.880	0	0	250
2016/10/21	R209	03/11/2016	8.81	Put	Bond Future	3,660.5400	3.6605	3,887.3100	3.8873	6.195	0	0	0
2016/10/21	R209	03/11/2016	8.87	Call	Bond Future	66.3200	0.0663	42.3600	0.0424	(36.128)	0	0	250
2016/10/21	R209	03/11/2016	9.42	Call	Bond Future	1,300.3700	1.3004	1,118.0100	1.1180	(14.024)	0	0	120
2016/10/21	R209	03/11/2016	9.05	Put	Bond Future	2,069.7900	2.0698	2,249.0300	2.2490	8.660	0	0	250
2016/10/21	R209	02/02/2017	9.55	Put	Bond Future	1,703.3400	1.7033	1,791.6100	1.7916	5.182	0	0	0
2016/10/21	R209	02/02/2017			Bond Future	9.3482	74.8406	9.3840	74.5922	0.383	0.0000	0.0000	2,390
2016/10/21	R209	02/02/2017	9.54	Put	Bond Future	1,730.6500	1.7306	1,820.0100	1.8200	5.163	0	0	0
2016/10/21	R209	02/02/2017	9.55	Call	Bond Future	3,088.2800	3.0883	2,928.1700	2.9282	(5.184)	0	0	0
2016/10/21	R209	02/02/2017	9.53	Call	Bond Future	3,007.7700	3.0078	2,849.8400	2.8498	(5.251)	0	0	0
2016/10/21	R209	02/02/2017	9.54	Call	Bond Future	3,047.9000	3.0479	2,888.8800	2.8889	(5.217)	0	0	0
2016/10/21	R209	02/02/2017	9.53	Put	Bond Future	1,758.3000	1.7583	1,848.7500	1.8488	5.144	0	0	0
2016/10/21	R209	04/05/2017	9.48	Put	Bond Future	2,894.6300	2.8946	3,000.7100	3.0007	3.665	0	0	0
2016/10/21	R209	04/05/2017			Bond Future	9.3833	73.1672	9.4200	72.9141	0.391	0.0000	0.0000	0
2016/10/21	R209	04/05/2017	9.47	Put	Bond Future	2,927.2700	2.9273	3,034.1900	3.0342	3.653	0	0	0
2016/10/21	R209	04/05/2017	9.46	Call	Bond Future	3,487.3600	3.4874	3,342.0500	3.3420	(4.167)	0	0	0
2016/10/21	R209	04/05/2017	9.47	Call	Bond Future	3,522.9600	3.5230	3,376.8000	3.3768	(4.149)	0	0	0
2016/10/21	R209	04/05/2017	9.48	Call	Bond Future	3,558.5200	3.5585	3,411.5200	3.4115	(4.131)	0	0	0
2016/10/21	R209	04/05/2017	9.46	Put	Bond Future	2,959.9700	2.9600	3,067.7400	3.0677	3.641	0	0	0
2016/10/21	R209	03/08/2017			Bond Future	9.4096	74.6731	9.4475	74.4139	0.402	0.0000	0.0000	0
2016/10/21	R209	03/08/2017	9.44	Call	Bond Future	4,035.5100	4.0355	3,891.4000	3.8914	(3.571)	0	0	0
2016/10/21	R209	03/08/2017	9.43	Put	Bond Future	3,861.5900	3.8616	3,977.4400	3.9774	3.000	0	0	0
2016/10/21	R209	03/08/2017	9.45	Put	Bond Future	3,793.4000	3.7934	3,907.8200	3.9078	3.016	0	0	0
2016/10/21	R209	03/08/2017	9.44	Put	Bond Future	3,827.3700	3.8274	3,942.5100	3.9425	3.008	0	0	0
2016/10/21	R209	03/08/2017	9.45	Call	Bond Future	4,069.8500	4.0699	3,925.0200	3.9250	(3.559)	0	0	0
2016/10/21	R209	03/08/2017	9.43	Call	Bond Future	4,001.3100	4.0013	3,857.9100	3.8579	(3.584)	0	0	0
2016/10/21	R210	03/11/2016			Bond Future	187.3465	187.3465	187.3674	187.3674	0.011	0.0000	0.0000	2,071
2016/10/21	R210	03/11/2016	188.90	Put	Bond Future	1,553.5000	1.5535	1,532.6000	1.5326	(1.345)	0	0	0
2016/10/21	R210	03/11/2016	188.92	Put	Bond Future	1,573.5000	1.5735	1,552.6000	1.5526	(1.328)	0	0	0
2016/10/21	R210	03/11/2016	188.91	Put	Bond Future	1,563.5000	1.5635	1,542.6000	1.5426	(1.337)	0	0	0
2016/10/21	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R210	02/02/2017	190.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R210	02/02/2017			Bond Future	190.9307	190.9307	190.9497	190.9497	0.010	0.0000	0.0000	0
2016/10/21	R210	02/02/2017	190.86	Call	Bond Future	70.7200	0.0707	89.6700	0.0897	26.796	0	0	0
2016/10/21	R210	02/02/2017	190.84	Call	Bond Future	90.7200	0.0907	109.6700	0.1097	20.888	0	0	0
2016/10/21	R210	02/02/2017	190.85	Call	Bond Future	80.7200	0.0807	99.6700	0.0997	23.476	0	0	0
2016/10/21	R210	02/02/2017	190.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R210	02/02/2017	190.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R210	04/05/2017			Bond Future	192.3963	192.3963	192.4159	192.4159	0.010	0.0000	0.0000	0
2016/10/21	R210	04/05/2017	192.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R210	04/05/2017	192.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R210	04/05/2017	192.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R210	04/05/2017	192.33	Call	Bond Future	66.3500	0.0663	85.9200	0.0859	29.495	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
2016/10/21	R210	04/05/2017	192.31	Call	Bond Future	86.3500	0.0863	105.9200	0.1059	22.664	0	0	0
2016/10/21	R210	04/05/2017	192.32	Call	Bond Future	76.3500	0.0763	95.9200	0.0959	25.632	0	0	0
2016/10/21	R210	03/08/2017	196.28	Call	Bond Future	85.6500	0.0856	103.0800	0.1031	20.350	0	0	0
2016/10/21	R210	03/08/2017	196.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R210	03/08/2017			Bond Future	196.3656	196.3656	196.3831	196.3831	0.009	0.0000	0.0000	0
2016/10/21	R210	03/08/2017	196.29	Call	Bond Future	75.6500	0.0757	93.0800	0.0931	23.040	0	0	0
2016/10/21	R210	03/08/2017	196.30	Call	Bond Future	65.6500	0.0657	83.0800	0.0831	26.550	0	0	0
2016/10/21	R210	03/08/2017	196.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R210	03/08/2017	196.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R211	03/11/2016	141.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R211	03/11/2016			Bond Future	141.6133	141.6133	141.4510	141.4510	(0.115)	0.0000	0.0000	56
2016/10/21	R211	03/11/2016	141.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R211	03/11/2016	141.74	Put	Bond Future	126.7200	0.1267	289.0100	0.2890	128.070	0	0	0
2016/10/21	R211	03/11/2016	141.76	Put	Bond Future	146.7200	0.1467	309.0100	0.3090	110.612	0	0	0
2016/10/21	R211	03/11/2016	141.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R211	03/11/2016	141.75	Put	Bond Future	136.7200	0.1367	299.0100	0.2990	118.702	0	0	0
2016/10/21	R212	03/11/2016			Bond Future	148.5244	148.5244	148.5405	148.5405	0.011	0.0000	0.0000	3,049
2016/10/21	R212	03/11/2016	148.11	Call	Bond Future	414.4400	0.4144	430.4600	0.4305	3.865	0	0	0
2016/10/21	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R212	03/11/2016	148.12	Call	Bond Future	404.4400	0.4044	420.4600	0.4205	3.961	0	0	0
2016/10/21	R212	03/11/2016	148.10	Call	Bond Future	424.4400	0.4244	440.4600	0.4405	3.774	0	0	0
2016/10/21	R212	02/02/2017	149.29	Call	Bond Future	126.5400	0.1265	140.9500	0.1410	11.388	0	0	0
2016/10/21	R212	02/02/2017			Bond Future	149.4165	149.4165	149.4309	149.4309	0.010	0.0000	0.0000	0
2016/10/21	R212	02/02/2017	149.27	Call	Bond Future	146.5400	0.1465	160.9500	0.1609	9.833	0	0	0
2016/10/21	R212	02/02/2017	149.28	Call	Bond Future	136.5400	0.1365	150.9500	0.1510	10.554	0	0	0
2016/10/21	R212	02/02/2017	149.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R212	02/02/2017	149.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R212	02/02/2017	149.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R212	04/05/2017	152.24	Call	Bond Future	136.1900	0.1362	151.1700	0.1512	10.999	0	0	0
2016/10/21	R212	04/05/2017			Bond Future	152.3762	152.3762	152.3912	152.3912	0.010	0.0000	0.0000	0
2016/10/21	R212	04/05/2017	152.25	Call	Bond Future	126.1900	0.1262	141.1700	0.1412	11.871	0	0	0
2016/10/21	R212	04/05/2017	152.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R212	04/05/2017	152.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R212	04/05/2017	152.23	Call	Bond Future	146.1900	0.1462	161.1700	0.1612	10.247	0	0	0
2016/10/21	R212	04/05/2017	152.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R212	03/08/2017			Bond Future	153.4897	153.4897	153.5030	153.5030	0.009	0.0000	0.0000	0
2016/10/21	R212	03/08/2017	153.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R212	03/08/2017	153.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R212	03/08/2017	153.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/21	R212	03/08/2017	153.34	Call	Bond Future	149.7200	0.1497	163.0300	0.1630	8.890	0	0	0
2016/10/21	R212	03/08/2017	153.35	Call	Bond Future	139.7200	0.1397	153.0300	0.1530	9.526	0	0	0
2016/10/21	R212	03/08/2017	153.36	Call	Bond Future	129.7200	0.1297	143.0300	0.1430	10.261	0	0	0
2016/10/21	R213	03/11/2016			Bond Future	9.1927	84.0547	9.2273	83.8165	0.376	0.0000	0.0000	42,060

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
2016/10/21	R213	03/11/2016	10.18	Put	Bond Future		0.6800	0.0007	0.6500	0.0007	(4.412)	0	0	0
2016/10/21	R213	03/11/2016	10.20	Put	Bond Future		0.5600	0.0006	0.5300	0.0005	(5.357)	0	0	0
2016/10/21	R213	03/11/2016	10.18	Call	Bond Future		6,434.9800	6.4350	6,196.7600	6.1968	(3.702)	0	0	0
2016/10/21	R213	03/11/2016	10.19	Put	Bond Future		0.6200	0.0006	0.5900	0.0006	(4.839)	0	0	0
2016/10/21	R213	03/11/2016	10.19	Call	Bond Future		6,496.4100	6.4964	6,258.1900	6.2582	(3.667)	0	0	0
2016/10/21	R213	03/11/2016	10.20	Call	Bond Future		6,557.7600	6.5578	6,319.5400	6.3195	(3.633)	0	0	0
2016/10/21	R213	02/02/2017	9.40	Call	Bond Future		2,859.3100	2.8593	2,707.0900	2.7071	(5.324)	0	0	0
2016/10/21	R213	02/02/2017	9.42	Call	Bond Future		2,937.7100	2.9377	2,783.3100	2.7833	(5.256)	0	0	0
2016/10/21	R213	02/02/2017			Bond Future		9.2392	85.6576	9.2751	85.4137	0.388	0.0000	0.0000	300
2016/10/21	R213	02/02/2017	9.41	Call	Bond Future		2,898.2900	2.8983	2,744.9800	2.7450	(5.290)	0	0	0
2016/10/21	R213	02/02/2017	9.40	Put	Bond Future		1,774.2100	1.7742	1,865.8500	1.8659	5.165	0	0	0
2016/10/21	R213	02/02/2017	9.42	Put	Bond Future		1,719.0100	1.7190	1,808.4700	1.8085	5.204	0	0	0
2016/10/21	R213	02/02/2017	9.41	Put	Bond Future		1,746.3500	1.7463	1,836.9000	1.8369	5.185	0	0	0
2016/10/21	R213	04/05/2017			Bond Future		9.2752	83.7963	9.3122	83.5478	0.398	0.0000	0.0000	0
2016/10/21	R213	04/05/2017	9.35	Put	Bond Future		2,851.3600	2.8514	2,958.3200	2.9583	3.751	0	0	0
2016/10/21	R213	04/05/2017	9.37	Put	Bond Future		2,788.0000	2.7880	2,893.2600	2.8933	3.775	0	0	0
2016/10/21	R213	04/05/2017	9.35	Call	Bond Future		3,353.2200	3.3532	3,211.6700	3.2117	(4.221)	0	0	0
2016/10/21	R213	04/05/2017	9.36	Put	Bond Future		2,819.5500	2.8195	2,925.6600	2.9257	3.763	0	0	0
2016/10/21	R213	04/05/2017	9.36	Call	Bond Future		3,388.1800	3.3882	3,245.7800	3.2458	(4.203)	0	0	0
2016/10/21	R213	04/05/2017	9.37	Call	Bond Future		3,423.3300	3.4233	3,280.0800	3.2801	(4.185)	0	0	0
2016/10/21	R213	03/08/2017	9.33	Put	Bond Future		3,673.7800	3.6738	3,788.3000	3.7883	3.117	0	0	0
2016/10/21	R213	03/08/2017			Bond Future		9.3015	85.5209	9.3397	85.2662	0.412	0.0000	0.0000	0
2016/10/21	R213	03/08/2017	9.35	Put	Bond Future		3,608.6000	3.6086	3,721.6900	3.7217	3.134	0	0	0
2016/10/21	R213	03/08/2017	9.33	Call	Bond Future		3,863.8000	3.8638	3,723.5900	3.7236	(3.629)	0	0	0
2016/10/21	R213	03/08/2017	9.34	Put	Bond Future		3,641.2300	3.6412	3,755.0400	3.7550	3.126	0	0	0
2016/10/21	R213	03/08/2017	9.34	Call	Bond Future		3,897.6800	3.8977	3,756.7600	3.7568	(3.615)	0	0	0
2016/10/21	R213	03/08/2017	9.35	Call	Bond Future		3,931.4200	3.9314	3,789.7800	3.7898	(3.603)	0	0	0
2016/10/21	R214	03/11/2016	10.35	Put	Bond Future		1.2800	0.0013	1.2400	0.0012	(3.125)	0	0	0
2016/10/21	R214	03/11/2016			Bond Future		9.3821	73.8096	9.4167	73.5554	0.369	0.0000	0.0000	27,822
2016/10/21	R214	03/11/2016	10.34	Put	Bond Future		1.4100	0.0014	1.3700	0.0014	(2.837)	0	0	0
2016/10/21	R214	03/11/2016	10.35	Call	Bond Future		6,589.2400	6.5892	6,335.0000	6.3350	(3.858)	0	0	0
2016/10/21	R214	03/11/2016	10.33	Call	Bond Future		6,463.5600	6.4636	6,209.3200	6.2093	(3.933)	0	0	0
2016/10/21	R214	03/11/2016	10.34	Call	Bond Future		6,526.4500	6.5264	6,272.2100	6.2722	(3.896)	0	0	0
2016/10/21	R214	03/11/2016	10.33	Put	Bond Future		1.5500	0.0016	1.5100	0.0015	(2.581)	0	0	0
2016/10/21	R214	02/02/2017			Bond Future		9.4249	75.2171	9.4606	74.9572	0.379	0.0000	0.0000	9,176
2016/10/21	R214	02/02/2017	9.67	Call	Bond Future		3,459.4000	3.4594	3,287.0300	3.2870	(4.983)	0	0	0
2016/10/21	R214	02/02/2017	9.66	Put	Bond Future		1,733.0000	1.7330	1,821.6300	1.8216	5.114	0	0	0
2016/10/21	R214	02/02/2017	9.68	Put	Bond Future		1,679.0600	1.6791	1,765.5300	1.7655	5.150	0	0	0
2016/10/21	R214	02/02/2017	9.67	Put	Bond Future		1,705.7800	1.7058	1,793.3300	1.7933	5.133	0	0	0
2016/10/21	R214	02/02/2017	9.68	Call	Bond Future		3,502.7400	3.5027	3,329.2900	3.3293	(4.952)	0	0	0
2016/10/21	R214	02/02/2017	9.66	Call	Bond Future		3,416.4600	3.4165	3,245.1700	3.2452	(5.014)	0	0	0
2016/10/21	R214	04/05/2017	9.58	Put	Bond Future		3,000.2600	3.0003	3,108.7800	3.1088	3.617	0	0	0
2016/10/21	R214	04/05/2017			Bond Future		9.4586	73.4035	9.4953	73.1385	0.387	0.0000	0.0000	0
2016/10/21	R214	04/05/2017	9.57	Put	Bond Future		3,032.6200	3.0326	3,142.0000	3.1420	3.607	0	0	0
2016/10/21	R214	04/05/2017	9.58	Call	Bond Future		3,871.6400	3.8716	3,715.2300	3.7152	(4.040)	0	0	0
2016/10/21	R214	04/05/2017	9.56	Call	Bond Future		3,794.4500	3.7944	3,639.7700	3.6398	(4.076)	0	0	0
2016/10/21	R214	04/05/2017	9.57	Call	Bond Future		3,832.8600	3.8329	3,677.3100	3.6773	(4.058)	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
2016/10/21	R214	04/05/2017	9.56	Put	Bond Future	3,065.4700	3.0655	3,175.7200	3.1757	3.597	0	0	0
2016/10/21	R214	03/08/2017	9.51	Call	Bond Future	4,258.0100	4.2580	4,107.0400	4.1070	(3.546)	0	0	0
2016/10/21	R214	03/08/2017			Bond Future	9.4844	74.9142	9.5221	74.6428	0.398	0.0000	0.0000	0
2016/10/21	R214	03/08/2017	9.52	Call	Bond Future	4,294.8600	4.2949	4,143.1500	4.1431	(3.532)	0	0	0
2016/10/21	R214	03/08/2017	9.53	Call	Bond Future	4,332.1200	4.3321	4,179.6600	4.1797	(3.519)	0	0	0
2016/10/21	R214	03/08/2017	9.51	Put	Bond Future	4,073.6700	4.0737	4,194.0500	4.1940	2.955	0	0	0
2016/10/21	R214	03/08/2017	9.53	Put	Bond Future	4,004.4000	4.0044	4,123.2900	4.1233	2.969	0	0	0
2016/10/21	R214	03/08/2017	9.52	Put	Bond Future	4,038.7700	4.0388	4,158.4100	4.1584	2.962	0	0	0
2016/10/21	R248	03/11/2016	10.38	Call	Bond Future	8,218.5900	8.2186	7,893.6800	7.8937	(3.953)	0	0	0
2016/10/21	R248	03/11/2016			Bond Future	9.4323	94.8145	9.4669	94.4896	0.367	0.0000	0.0000	36,107
2016/10/21	R248	03/11/2016	10.39	Call	Bond Future	8,298.0400	8.2980	7,973.1200	7.9731	(3.916)	0	0	0
2016/10/21	R248	03/11/2016	10.37	Put	Bond Future	3.5500	0.0036	3.4700	0.0035	(2.254)	0	0	0
2016/10/21	R248	03/11/2016	10.39	Put	Bond Future	3.0000	0.0030	2.9100	0.0029	(3.000)	0	0	0
2016/10/21	R248	03/11/2016	10.37	Call	Bond Future	8,139.0200	8.1390	7,814.1100	7.8141	(3.992)	0	0	0
2016/10/21	R248	03/11/2016	10.38	Put	Bond Future	3.2600	0.0033	3.1800	0.0032	(2.454)	0	0	0
2016/10/21	R248	02/02/2017	9.76	Put	Bond Future	2,190.5300	2.1905	2,298.0100	2.2980	4.907	0	0	0
2016/10/21	R248	02/02/2017	9.78	Put	Bond Future	2,124.7500	2.1247	2,229.6600	2.2297	4.938	0	0	0
2016/10/21	R248	02/02/2017			Bond Future	9.4765	96.6226	9.5123	96.2903	0.377	0.0000	0.0000	28,659
2016/10/21	R248	02/02/2017	9.77	Put	Bond Future	2,157.4300	2.1574	2,263.6200	2.2636	4.922	0	0	0
2016/10/21	R248	02/02/2017	9.76	Call	Bond Future	4,768.3800	4.7684	4,543.6000	4.5436	(4.714)	0	0	0
2016/10/21	R248	02/02/2017	9.77	Call	Bond Future	4,823.9000	4.8239	4,597.8300	4.5978	(4.686)	0	0	0
2016/10/21	R248	02/02/2017	9.78	Call	Bond Future	4,879.6800	4.8797	4,652.3300	4.6523	(4.659)	0	0	0
2016/10/21	R248	04/05/2017	9.66	Call	Bond Future	5,217.4700	5.2175	5,014.5400	5.0145	(3.889)	0	0	0
2016/10/21	R248	04/05/2017			Bond Future	9.5117	94.0896	9.5484	93.7511	0.386	0.0000	0.0000	0
2016/10/21	R248	04/05/2017	9.67	Call	Bond Future	5,266.1400	5.2661	5,062.1600	5.0622	(3.873)	0	0	0
2016/10/21	R248	04/05/2017	9.65	Put	Bond Future	3,904.4100	3.9044	4,041.0500	4.0411	3.500	0	0	0
2016/10/21	R248	04/05/2017	9.67	Put	Bond Future	3,821.2000	3.8212	3,955.7300	3.9557	3.521	0	0	0
2016/10/21	R248	04/05/2017	9.65	Call	Bond Future	5,168.9900	5.1690	4,967.1200	4.9671	(3.905)	0	0	0
2016/10/21	R248	04/05/2017	9.66	Put	Bond Future	3,862.6300	3.8626	3,998.2100	3.9982	3.510	0	0	0
2016/10/21	R248	03/08/2017			Bond Future	9.5389	96.0261	9.5767	95.6793	0.396	0.0000	0.0000	0
2016/10/21	R248	03/08/2017	9.57	Call	Bond Future	5,641.9500	5.6420	5,447.9400	5.4479	(3.439)	0	0	0
2016/10/21	R248	03/08/2017	9.56	Put	Bond Future	5,402.8600	5.4029	5,556.5500	5.5565	2.845	0	0	0
2016/10/21	R248	03/08/2017	9.58	Put	Bond Future	5,310.6600	5.3107	5,462.5200	5.4625	2.860	0	0	0
2016/10/21	R248	03/08/2017	9.57	Put	Bond Future	5,356.4300	5.3564	5,509.2100	5.5092	2.852	0	0	0
2016/10/21	R248	03/08/2017	9.58	Call	Bond Future	5,687.6000	5.6876	5,492.6700	5.4927	(3.427)	0	0	0
2016/10/21	R248	03/08/2017	9.56	Call	Bond Future	5,596.8000	5.5968	5,403.7000	5.4037	(3.450)	0	0	0

Total

785248