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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/10/2016 TO 27/10/2016

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
2016/10/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	2025	03/11/2016			Bond Future	129.1380	129.1380	129.2495	129.2495	0.086	0.0000	0.0000	2,542
2016/10/27	2025	03/11/2016	129.21	Put	Bond Future	72.0400	0.0720	0.0000	0.0000	(100.000)	0	0	0
2016/10/27	2025	03/11/2016	129.23	Put	Bond Future	92.0400	0.0920	0.0000	0.0000	(100.000)	0	0	0
2016/10/27	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	39.5200	0.0395	100.000	0	0	0
2016/10/27	2025	03/11/2016	129.22	Put	Bond Future	82.0400	0.0820	0.0000	0.0000	(100.000)	0	0	0
2016/10/27	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	29.5200	0.0295	100.000	0	0	0
2016/10/27	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	19.5200	0.0195	100.000	0	0	0
2016/10/27	2025	02/02/2017	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2025	02/02/2017			Bond Future	130.3245	130.3245	130.4374	130.4374	0.087	0.0000	0.0000	3,231
2016/10/27	2025	02/02/2017	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2025	02/02/2017	130.01	Call	Bond Future	314.5000	0.3145	427.3800	0.4274	35.892	0	0	0
2016/10/27	2025	02/02/2017	129.99	Call	Bond Future	334.5000	0.3345	447.3800	0.4474	33.746	0	0	0
2016/10/27	2025	02/02/2017	130.00	Call	Bond Future	324.5000	0.3245	437.3800	0.4374	34.786	0	0	0
2016/10/27	2025	02/02/2017	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2025	04/05/2017	132.57	Call	Bond Future	329.8600	0.3299	443.6200	0.4436	34.487	0	0	0
2016/10/27	2025	04/05/2017			Bond Future	132.8999	132.8999	133.0136	133.0136	0.086	0.0000	0.0000	0
2016/10/27	2025	04/05/2017	132.58	Call	Bond Future	319.8600	0.3199	433.6200	0.4336	35.566	0	0	0
2016/10/27	2025	04/05/2017	132.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2025	04/05/2017	132.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2025	04/05/2017	132.56	Call	Bond Future	339.8600	0.3399	453.6200	0.4536	33.473	0	0	0
2016/10/27	2025	04/05/2017	132.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2025	03/08/2017			Bond Future	134.2998	134.2998	134.4164	134.4164	0.087	0.0000	0.0000	0
2016/10/27	2025	03/08/2017	133.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2025	03/08/2017	133.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2025	03/08/2017	133.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2025	03/08/2017	133.98	Call	Bond Future	319.7900	0.3198	436.3600	0.4364	36.452	0	0	0
2016/10/27	2025	03/08/2017	133.96	Call	Bond Future	339.7900	0.3398	456.3600	0.4564	34.306	0	0	0
2016/10/27	2025	03/08/2017	133.97	Call	Bond Future	329.7900	0.3298	446.3600	0.4464	35.347	0	0	0
2016/10/27	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2030	03/11/2016			Bond Future	9.2897	92.4452	9.3141	92.2737	0.264	0.0000	0.0000	17,472
2016/10/27	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2030	03/11/2016	9.33	Call	Bond Future	282.3000	0.2823	110.8100	0.1108	(60.747)	0	0	0
2016/10/27	2030	03/11/2016	9.34	Call	Bond Future	352.0700	0.3521	180.5800	0.1806	(48.709)	0	0	0
2016/10/27	2030	03/11/2016	9.35	Call	Bond Future	421.7700	0.4218	250.2800	0.2503	(40.660)	0	0	0
2016/10/27	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2030	02/02/2017	9.29	Put	Bond Future	338.8600	0.3389	514.1100	0.5141	51.718	0	0	0
2016/10/27	2030	02/02/2017			Bond Future	9.3389	90.1988	9.3643	90.0236	0.272	0.0000	0.0000	20,204
2016/10/27	2030	02/02/2017	9.31	Put	Bond Future	200.0500	0.2000	375.3000	0.3753	87.603	0	0	0
2016/10/27	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/10/27	2030	02/02/2017	9.30	Put	Bond Future	269.4200	0.2694	444.6700	0.4447	65.047	0	0	0
2016/10/27	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2030	04/05/2017			Bond Future	9.3851	91.9763	9.4115	91.7967	0.281	0.0000	0.0000	0
2016/10/27	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2030	04/05/2017	9.32	Put	Bond Future	445.6000	0.4456	625.2500	0.6252	40.316	0	0	0
2016/10/27	2030	04/05/2017	9.34	Put	Bond Future	308.4700	0.3085	488.1200	0.4881	58.239	0	0	0
2016/10/27	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2030	04/05/2017	9.33	Put	Bond Future	377.0000	0.3770	556.6500	0.5566	47.653	0	0	0
2016/10/27	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2030	03/08/2017	9.34	Put	Bond Future	560.4900	0.5605	743.4800	0.7435	32.648	0	0	0
2016/10/27	2030	03/08/2017			Bond Future	9.4230	89.8554	9.4502	89.6724	0.289	0.0000	0.0000	0
2016/10/27	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2030	03/08/2017	9.33	Put	Bond Future	628.3600	0.6284	811.3500	0.8114	29.122	0	0	0
2016/10/27	2030	03/08/2017	9.35	Put	Bond Future	492.7000	0.4927	675.6900	0.6757	37.140	0	0	0
2016/10/27	2032	03/11/2016			Bond Future	9.3898	91.6855	9.4143	91.5019	0.260	0.0000	0.0000	7,060
2016/10/27	2032	03/11/2016	10.28	Put	Bond Future	0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	0
2016/10/27	2032	03/11/2016	10.30	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2016/10/27	2032	03/11/2016	10.29	Put	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	0
2016/10/27	2032	03/11/2016	10.30	Call	Bond Future	6,480.5100	6.4805	6,296.9500	6.2970	(2.832)	0	0	0
2016/10/27	2032	03/11/2016	10.28	Call	Bond Future	6,345.5400	6.3455	6,161.9700	6.1620	(2.893)	0	0	0
2016/10/27	2032	03/11/2016	10.29	Call	Bond Future	6,413.0600	6.4131	6,229.4900	6.2295	(2.862)	0	0	0
2016/10/27	2032	02/02/2017	9.53	Call	Bond Future	2,805.9600	2.8060	2,690.4900	2.6905	(4.115)	0	0	0
2016/10/27	2032	02/02/2017			Bond Future	9.4412	93.4305	9.4665	93.2430	0.268	0.0000	0.0000	11,894
2016/10/27	2032	02/02/2017	9.51	Call	Bond Future	2,725.9900	2.7260	2,612.2800	2.6123	(4.171)	0	0	0
2016/10/27	2032	02/02/2017	9.52	Call	Bond Future	2,765.7300	2.7657	2,651.1400	2.6511	(4.143)	0	0	0
2016/10/27	2032	02/02/2017	9.51	Put	Bond Future	2,217.8400	2.2178	2,291.7000	2.2917	3.330	0	0	0
2016/10/27	2032	02/02/2017	9.53	Put	Bond Future	2,150.8000	2.1508	2,222.9000	2.2229	3.352	0	0	0
2016/10/27	2032	02/02/2017	9.52	Put	Bond Future	2,184.0300	2.1840	2,257.0100	2.2570	3.342	0	0	0
2016/10/27	2032	04/05/2017	9.45	Call	Bond Future	3,283.4200	3.2834	3,177.9800	3.1780	(3.211)	0	0	0
2016/10/27	2032	04/05/2017			Bond Future	9.4858	91.1116	9.5121	90.9194	0.277	0.0000	0.0000	0
2016/10/27	2032	04/05/2017	9.46	Call	Bond Future	3,320.1600	3.3202	3,214.0500	3.2140	(3.196)	0	0	0
2016/10/27	2032	04/05/2017	9.44	Put	Bond Future	3,584.0900	3.5841	3,671.5000	3.6715	2.439	0	0	0
2016/10/27	2032	04/05/2017	9.46	Put	Bond Future	3,509.8600	3.5099	3,595.9400	3.5959	2.453	0	0	0
2016/10/27	2032	04/05/2017	9.44	Call	Bond Future	3,247.1700	3.2472	3,142.3900	3.1424	(3.227)	0	0	0
2016/10/27	2032	04/05/2017	9.45	Put	Bond Future	3,546.6900	3.5467	3,633.4400	3.6334	2.446	0	0	0
2016/10/27	2032	03/08/2017	9.43	Put	Bond Future	4,427.8900	4.4279	4,520.0600	4.5201	2.082	0	0	0
2016/10/27	2032	03/08/2017			Bond Future	9.5209	92.9805	9.5480	92.7847	0.284	0.0000	0.0000	0
2016/10/27	2032	03/08/2017	9.45	Put	Bond Future	4,350.7600	4.3508	4,441.8000	4.4418	2.093	0	0	0
2016/10/27	2032	03/08/2017	9.44	Put	Bond Future	4,389.2000	4.3892	4,480.8000	4.4808	2.087	0	0	0
2016/10/27	2032	03/08/2017	9.44	Call	Bond Future	3,799.6800	3.7997	3,695.4700	3.6955	(2.743)	0	0	0
2016/10/27	2032	03/08/2017	9.45	Call	Bond Future	3,834.3800	3.8344	3,729.6100	3.7296	(2.732)	0	0	0
2016/10/27	2032	03/08/2017	9.43	Call	Bond Future	3,765.1400	3.7651	3,661.5000	3.6615	(2.753)	0	0	0
2016/10/27	2033	03/11/2016			Bond Future	107.6144	107.6144	107.4765	107.4765	(0.128)	0.0000	0.0000	4,578

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2016/10/27	2033 03/11/2016	109.16	Put	Bond Future	1,545.5600	1.5456	1,683.4900	1.6835	8.924	0	0	0
2016/10/27	2033 03/11/2016	109.17	Put	Bond Future	1,555.5600	1.5556	1,693.4900	1.6935	8.867	0	0	0
2016/10/27	2033 03/11/2016	109.18	Put	Bond Future	1,565.5600	1.5656	1,703.4900	1.7035	8.810	0	0	0
2016/10/27	2033 03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2033 03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2033 03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2033 02/02/2017			Bond Future	109.6694	109.6694	109.5282	109.5282	(0.129)	0.0000	0.0000	4,978
2016/10/27	2033 02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2033 02/02/2017	109.70	Put	Bond Future	30.6100	0.0306	171.8300	0.1718	461.352	0	0	0
2016/10/27	2033 02/02/2017	109.71	Put	Bond Future	40.6100	0.0406	181.8300	0.1818	347.747	0	0	0
2016/10/27	2033 02/02/2017	109.72	Put	Bond Future	50.6100	0.0506	191.8300	0.1918	279.036	0	0	0
2016/10/27	2033 02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2033 02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2033 04/05/2017			Bond Future	110.7974	110.7974	110.6523	110.6523	(0.131)	0.0000	0.0000	0
2016/10/27	2033 04/05/2017	110.83	Put	Bond Future	32.6400	0.0326	177.6700	0.1777	444.332	0	0	0
2016/10/27	2033 04/05/2017	110.85	Put	Bond Future	52.6400	0.0526	197.6700	0.1977	275.513	0	0	0
2016/10/27	2033 04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2033 04/05/2017	110.84	Put	Bond Future	42.6400	0.0426	187.6700	0.1877	340.127	0	0	0
2016/10/27	2033 04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2033 04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2033 03/08/2017	113.14	Put	Bond Future	64.8800	0.0649	212.4500	0.2125	227.451	0	0	0
2016/10/27	2033 03/08/2017			Bond Future	113.0751	113.0751	112.9275	112.9275	(0.131)	0.0000	0.0000	0
2016/10/27	2033 03/08/2017	113.13	Put	Bond Future	54.8800	0.0549	202.4500	0.2025	268.896	0	0	0
2016/10/27	2033 03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2033 03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2033 03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2033 03/08/2017	113.12	Put	Bond Future	44.8800	0.0449	192.4500	0.1925	328.810	0	0	0
2016/10/27	2037 03/11/2016	10.35	Call	Bond Future	6,353.8000	6.3538	6,151.9600	6.1520	(3.177)	0	0	0
2016/10/27	2037 03/11/2016	10.36	Put	Bond Future	0.3200	0.0003	0.1900	0.0002	(40.625)	0	0	0
2016/10/27	2037 03/11/2016			Bond Future	9.5346	93.0835	9.5590	92.8818	0.257	0.0000	0.0000	23,975
2016/10/27	2037 03/11/2016	10.36	Call	Bond Future	6,427.2500	6.4273	6,225.4200	6.2254	(3.140)	0	0	0
2016/10/27	2037 03/11/2016	10.37	Call	Bond Future	6,500.5800	6.5006	6,298.7700	6.2988	(3.104)	0	0	0
2016/10/27	2037 03/11/2016	10.35	Put	Bond Future	0.3600	0.0004	0.2200	0.0002	(38.889)	0	0	0
2016/10/27	2037 03/11/2016	10.37	Put	Bond Future	0.2700	0.0003	0.1600	0.0002	(40.741)	0	0	0
2016/10/27	2037 02/02/2017	9.68	Put	Bond Future	2,398.6700	2.3987	2,476.5600	2.4766	3.247	0	0	0
2016/10/27	2037 02/02/2017			Bond Future	9.5832	90.5990	9.6085	90.3929	0.264	0.0000	0.0000	40,197
2016/10/27	2037 02/02/2017	9.67	Put	Bond Future	2,435.2600	2.4353	2,514.0900	2.5141	3.237	0	0	0
2016/10/27	2037 02/02/2017	9.68	Call	Bond Future	3,183.2700	3.1833	3,055.0400	3.0550	(4.028)	0	0	0
2016/10/27	2037 02/02/2017	9.66	Call	Bond Future	3,095.4500	3.0955	2,969.1000	2.9691	(4.082)	0	0	0
2016/10/27	2037 02/02/2017	9.67	Call	Bond Future	3,139.3000	3.1393	3,012.0100	3.0120	(4.055)	0	0	0
2016/10/27	2037 02/02/2017	9.66	Put	Bond Future	2,472.0900	2.4721	2,551.8600	2.5519	3.227	0	0	0
2016/10/27	2037 04/05/2017			Bond Future	9.6291	92.3844	9.6552	92.1733	0.272	0.0000	0.0000	0
2016/10/27	2037 04/05/2017	9.58	Put	Bond Future	4,057.5500	4.0575	4,152.9700	4.1530	2.352	0	0	0
2016/10/27	2037 04/05/2017	9.60	Put	Bond Future	3,975.0400	3.9750	4,069.0300	4.0690	2.365	0	0	0
2016/10/27	2037 04/05/2017	9.59	Put	Bond Future	4,016.1300	4.0161	4,110.8400	4.1108	2.358	0	0	0
2016/10/27	2037 04/05/2017	9.60	Call	Bond Future	3,739.7100	3.7397	3,622.5900	3.6226	(3.132)	0	0	0
2016/10/27	2037 04/05/2017	9.58	Call	Bond Future	3,659.7000	3.6597	3,544.0100	3.5440	(3.161)	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
2016/10/27	2037	04/05/2017	9.59	Call	Bond Future	3,699.6000	3.6996	3,583.2000	3.5832	(3.146)	0	0	0
2016/10/27	2037	03/08/2017	9.57	Call	Bond Future	4,303.0600	4.3031	4,188.1800	4.1882	(2.670)	0	0	0
2016/10/27	2037	03/08/2017			Bond Future	9.6678	90.0215	9.6947	89.8064	0.278	0.0000	0.0000	0
2016/10/27	2037	03/08/2017	9.58	Call	Bond Future	4,341.9800	4.3420	4,226.5000	4.2265	(2.660)	0	0	0
2016/10/27	2037	03/08/2017	9.56	Put	Bond Future	5,133.6800	5.1337	5,234.5000	5.2345	1.964	0	0	0
2016/10/27	2037	03/08/2017	9.57	Put	Bond Future	5,091.5300	5.0915	5,191.7500	5.1917	1.968	0	0	0
2016/10/27	2037	03/08/2017	9.58	Put	Bond Future	5,049.3500	5.0494	5,148.9700	5.1490	1.973	0	0	0
2016/10/27	2037	03/08/2017	9.56	Call	Bond Future	4,264.0000	4.2640	4,149.7200	4.1497	(2.680)	0	0	0
2016/10/27	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2038	03/11/2016			Bond Future	135.8170	135.8170	135.8319	135.8319	0.011	0.0000	0.0000	13,411
2016/10/27	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2038	03/11/2016	136.31	Put	Bond Future	493.0400	0.4930	478.1300	0.4781	(3.024)	0	0	0
2016/10/27	2038	03/11/2016	136.33	Put	Bond Future	513.0400	0.5130	498.1300	0.4981	(2.906)	0	0	0
2016/10/27	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2038	03/11/2016	136.32	Put	Bond Future	503.0400	0.5030	488.1300	0.4881	(2.964)	0	0	0
2016/10/27	2038	02/02/2017	137.07	Put	Bond Future	98.7700	0.0988	84.4600	0.0845	(14.488)	0	0	0
2016/10/27	2038	02/02/2017			Bond Future	136.9712	136.9712	136.9855	136.9855	0.010	0.0000	0.0000	20,184
2016/10/27	2038	02/02/2017	137.06	Put	Bond Future	88.7700	0.0888	74.4600	0.0745	(16.120)	0	0	0
2016/10/27	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2038	02/02/2017	137.05	Put	Bond Future	78.7700	0.0788	64.4600	0.0645	(18.167)	0	0	0
2016/10/27	2038	04/05/2017	139.77	Put	Bond Future	92.1200	0.0921	78.9100	0.0789	(14.340)	0	0	0
2016/10/27	2038	04/05/2017			Bond Future	139.6779	139.6779	139.6911	139.6911	0.009	0.0000	0.0000	0
2016/10/27	2038	04/05/2017	139.79	Put	Bond Future	112.1200	0.1121	98.9100	0.0989	(11.782)	0	0	0
2016/10/27	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2038	04/05/2017	139.78	Put	Bond Future	102.1200	0.1021	88.9100	0.0889	(12.936)	0	0	0
2016/10/27	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2038	03/08/2017			Bond Future	141.0507	141.0507	141.0647	141.0647	0.010	0.0000	0.0000	0
2016/10/27	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2038	03/08/2017	141.16	Put	Bond Future	109.2800	0.1093	95.3200	0.0953	(12.775)	0	0	0
2016/10/27	2038	03/08/2017	141.18	Put	Bond Future	129.2800	0.1293	115.3200	0.1153	(10.798)	0	0	0
2016/10/27	2038	03/08/2017	141.17	Put	Bond Future	119.2800	0.1193	105.3200	0.1053	(11.704)	0	0	0
2016/10/27	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2040	03/11/2016			Bond Future	9.5846	97.0138	9.6090	96.7977	0.256	0.0000	0.0000	257
2016/10/27	2040	03/11/2016	9.69	Put	Bond Future	473.2700	0.4733	496.2500	0.4963	4.856	0	0	0
2016/10/27	2040	03/11/2016	9.71	Put	Bond Future	418.0700	0.4181	436.3400	0.4363	4.370	0	0	0
2016/10/27	2040	03/11/2016	9.70	Put	Bond Future	445.0200	0.4450	465.5800	0.4656	4.620	0	0	0
2016/10/27	2040	03/11/2016	9.71	Call	Bond Future	1,516.4900	1.5165	1,318.6700	1.3187	(13.045)	0	0	0
2016/10/27	2040	03/11/2016	9.69	Call	Bond Future	1,397.9800	1.3980	1,204.8700	1.2049	(13.814)	0	0	0
2016/10/27	2040	03/11/2016	9.70	Call	Bond Future	1,456.6500	1.4566	1,261.1200	1.2611	(13.423)	0	0	0
2016/10/27	2040	02/02/2017	9.58	Call	Bond Future	2,803.7300	2.8037	2,681.2500	2.6813	(4.368)	0	0	0
2016/10/27	2040	02/02/2017			Bond Future	9.6332	94.3537	9.6585	94.1330	0.262	0.0000	0.0000	4,986
2016/10/27	2040	02/02/2017	9.59	Call	Bond Future	2,846.2000	2.8462	2,722.6800	2.7227	(4.340)	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
2016/10/27	2040	02/02/2017	9.60	Call	Bond Future	2,889.0100	2.8890	2,764.4500	2.7644	(4.312)	0	0	0
2016/10/27	2040	02/02/2017	9.58	Put	Bond Future	3,270.7800	3.2708	3,369.0400	3.3690	3.004	0	0	0
2016/10/27	2040	02/02/2017	9.60	Put	Bond Future	3,179.9300	3.1799	3,276.1100	3.2761	3.025	0	0	0
2016/10/27	2040	02/02/2017	9.59	Put	Bond Future	3,225.1200	3.2251	3,322.3400	3.3223	3.014	0	0	0
2016/10/27	2040	04/05/2017			Bond Future	9.6790	96.2132	9.7052	95.9870	0.270	0.0000	0.0000	0
2016/10/27	2040	04/05/2017	9.62	Put	Bond Future	4,479.2600	4.4793	4,581.6800	4.5817	2.287	0	0	0
2016/10/27	2040	04/05/2017	9.64	Put	Bond Future	4,390.0400	4.3900	4,490.9500	4.4910	2.299	0	0	0
2016/10/27	2040	04/05/2017	9.62	Call	Bond Future	3,965.5000	3.9655	3,841.7500	3.8418	(3.121)	0	0	0
2016/10/27	2040	04/05/2017	9.63	Put	Bond Future	4,434.3300	4.4343	4,536.0000	4.5360	2.293	0	0	0
2016/10/27	2040	04/05/2017	9.63	Call	Bond Future	4,007.9400	4.0079	3,883.4400	3.8834	(3.106)	0	0	0
2016/10/27	2040	04/05/2017	9.64	Call	Bond Future	4,050.8900	4.0509	3,925.6300	3.9256	(3.092)	0	0	0
2016/10/27	2040	03/08/2017			Bond Future	9.7180	93.6783	9.7449	93.4478	0.277	0.0000	0.0000	0
2016/10/27	2040	03/08/2017	9.61	Put	Bond Future	5,607.1800	5.6072	5,714.5500	5.7146	1.915	0	0	0
2016/10/27	2040	03/08/2017	9.63	Put	Bond Future	5,516.2900	5.5163	5,622.3900	5.6224	1.923	0	0	0
2016/10/27	2040	03/08/2017	9.61	Call	Bond Future	4,672.0300	4.6720	4,549.0000	4.5490	(2.633)	0	0	0
2016/10/27	2040	03/08/2017	9.62	Put	Bond Future	5,561.7500	5.5617	5,668.4800	5.6685	1.919	0	0	0
2016/10/27	2040	03/08/2017	9.62	Call	Bond Future	4,713.8200	4.7138	4,590.1500	4.5901	(2.624)	0	0	0
2016/10/27	2040	03/08/2017	9.63	Call	Bond Future	4,755.4600	4.7555	4,631.1600	4.6312	(2.614)	0	0	0
2016/10/27	2044	03/11/2016			Bond Future	9.5994	94.1926	9.6239	93.9740	0.255	0.0000	0.0000	3,589
2016/10/27	2044	03/11/2016	10.42	Call	Bond Future	6,861.3800	6.8614	6,642.5500	6.6425	(3.189)	0	0	0
2016/10/27	2044	03/11/2016	10.41	Put	Bond Future	0.6300	0.0006	0.3900	0.0004	(38.095)	0	0	0
2016/10/27	2044	03/11/2016	10.43	Put	Bond Future	0.4900	0.0005	0.3000	0.0003	(38.776)	0	0	0
2016/10/27	2044	03/11/2016	10.42	Put	Bond Future	0.5500	0.0006	0.3400	0.0003	(38.182)	0	0	0
2016/10/27	2044	03/11/2016	10.43	Call	Bond Future	6,939.4100	6.9394	6,720.6000	6.7206	(3.153)	0	0	0
2016/10/27	2044	03/11/2016	10.41	Call	Bond Future	6,783.2500	6.7833	6,564.3900	6.5644	(3.226)	0	0	0
2016/10/27	2044	02/02/2017			Bond Future	9.6464	91.6041	9.6717	91.3808	0.262	0.0000	0.0000	18,335
2016/10/27	2044	02/02/2017	9.77	Call	Bond Future	3,663.7300	3.6637	3,521.6700	3.5217	(3.877)	0	0	0
2016/10/27	2044	02/02/2017	9.76	Put	Bond Future	2,619.3900	2.6194	2,701.5900	2.7016	3.138	0	0	0
2016/10/27	2044	02/02/2017	9.78	Put	Bond Future	2,542.9200	2.5429	2,623.1900	2.6232	3.157	0	0	0
2016/10/27	2044	02/02/2017	9.77	Put	Bond Future	2,581.0200	2.5810	2,662.2600	2.6623	3.148	0	0	0
2016/10/27	2044	02/02/2017	9.78	Call	Bond Future	3,712.2900	3.7123	3,569.2600	3.5693	(3.853)	0	0	0
2016/10/27	2044	02/02/2017	9.76	Call	Bond Future	3,615.3000	3.6153	3,474.2000	3.4742	(3.903)	0	0	0
2016/10/27	2044	04/05/2017			Bond Future	9.6907	93.4093	9.7168	93.1806	0.270	0.0000	0.0000	0
2016/10/27	2044	04/05/2017	9.67	Call	Bond Future	4,209.4100	4.2094	4,081.0100	4.0810	(3.050)	0	0	0
2016/10/27	2044	04/05/2017	9.66	Put	Bond Future	4,435.9300	4.4359	4,536.9900	4.5370	2.278	0	0	0
2016/10/27	2044	04/05/2017	9.68	Put	Bond Future	4,347.7600	4.3478	4,447.3100	4.4473	2.290	0	0	0
2016/10/27	2044	04/05/2017	9.67	Put	Bond Future	4,391.5400	4.3915	4,491.8400	4.4918	2.284	0	0	0
2016/10/27	2044	04/05/2017	9.68	Call	Bond Future	4,253.6100	4.2536	4,124.4600	4.1245	(3.036)	0	0	0
2016/10/27	2044	04/05/2017	9.66	Call	Bond Future	4,165.6900	4.1657	4,038.0500	4.0381	(3.064)	0	0	0
2016/10/27	2044	03/08/2017			Bond Future	9.7284	90.9422	9.7552	90.7091	0.276	0.0000	0.0000	0
2016/10/27	2044	03/08/2017	9.62	Put	Bond Future	5,717.0000	5.7170	5,825.2100	5.8252	1.893	0	0	0
2016/10/27	2044	03/08/2017	9.64	Put	Bond Future	5,624.9300	5.6249	5,731.8600	5.7319	1.901	0	0	0
2016/10/27	2044	03/08/2017	9.63	Put	Bond Future	5,670.9700	5.6710	5,778.5300	5.7785	1.897	0	0	0
2016/10/27	2044	03/08/2017	9.64	Call	Bond Future	4,850.2800	4.8503	4,724.1200	4.7241	(2.601)	0	0	0
2016/10/27	2044	03/08/2017	9.62	Call	Bond Future	4,765.4500	4.7655	4,640.5700	4.6406	(2.621)	0	0	0
2016/10/27	2044	03/08/2017	9.63	Call	Bond Future	4,807.9400	4.8079	4,682.4100	4.6824	(2.611)	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
2016/10/27	2046	03/11/2016	137.07	Put	Bond Future	1,640.4000	1.6404	2,487.8900	2.4879	51.664	0	0	0
2016/10/27	2046	03/11/2016			Bond Future	135.4296	135.4296	134.5821	134.5821	(0.626)	0.0000	0.0000	6,418
2016/10/27	2046	03/11/2016	137.09	Put	Bond Future	1,660.4000	1.6604	2,507.8900	2.5079	51.041	0	0	0
2016/10/27	2046	03/11/2016	137.08	Put	Bond Future	1,650.4000	1.6504	2,497.8900	2.4979	51.351	0	0	0
2016/10/27	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2046	02/02/2017	137.13	Call	Bond Future	885.5700	0.8856	21.1800	0.0212	(97.608)	0	0	0
2016/10/27	2046	02/02/2017	137.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2046	02/02/2017			Bond Future	138.0156	138.0156	137.1512	137.1512	(0.626)	0.0000	0.0000	17,487
2016/10/27	2046	02/02/2017	137.14	Call	Bond Future	875.5700	0.8756	11.1800	0.0112	(98.723)	0	0	0
2016/10/27	2046	02/02/2017	137.15	Call	Bond Future	865.5700	0.8656	1.1800	0.0012	(99.864)	0	0	0
2016/10/27	2046	02/02/2017	137.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2046	02/02/2017	137.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2046	04/05/2017	138.33	Call	Bond Future	884.8700	0.8849	2.1700	0.0022	(99.755)	0	0	0
2016/10/27	2046	04/05/2017			Bond Future	139.2149	139.2149	138.3322	138.3322	(0.634)	0.0000	0.0000	0
2016/10/27	2046	04/05/2017	138.34	Call	Bond Future	874.8700	0.8749	0.0000	0.0000	(100.000)	0	0	0
2016/10/27	2046	04/05/2017	138.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2046	04/05/2017	138.34	Put	Bond Future	0.0000	0.0000	7.8300	0.0078	100.000	0	0	0
2016/10/27	2046	04/05/2017	138.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2046	04/05/2017	138.32	Call	Bond Future	894.8700	0.8949	12.1700	0.0122	(98.640)	0	0	0
2016/10/27	2046	03/08/2017	141.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2046	03/08/2017			Bond Future	142.0771	142.0771	141.1766	141.1766	(0.634)	0.0000	0.0000	0
2016/10/27	2046	03/08/2017	141.19	Put	Bond Future	0.0000	0.0000	13.4100	0.0134	100.000	0	0	0
2016/10/27	2046	03/08/2017	141.18	Put	Bond Future	0.0000	0.0000	3.4100	0.0034	100.000	0	0	0
2016/10/27	2046	03/08/2017	141.19	Call	Bond Future	887.1200	0.8871	0.0000	0.0000	(100.000)	0	0	0
2016/10/27	2046	03/08/2017	141.17	Call	Bond Future	907.1200	0.9071	6.5900	0.0066	(99.274)	0	0	0
2016/10/27	2046	03/08/2017	141.18	Call	Bond Future	897.1200	0.8971	0.0000	0.0000	(100.000)	0	0	0
2016/10/27	2050	03/11/2016	149.52	Put	Bond Future	5,544.6000	5.5446	5,528.3900	5.5284	(0.292)	0	0	0
2016/10/27	2050	03/11/2016			Bond Future	143.9754	143.9754	143.9916	143.9916	0.011	0.0000	0.0000	19,763
2016/10/27	2050	03/11/2016	149.54	Put	Bond Future	5,564.6000	5.5646	5,548.3900	5.5484	(0.291)	0	0	0
2016/10/27	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2050	03/11/2016	149.53	Put	Bond Future	5,554.6000	5.5546	5,538.3900	5.5384	(0.292)	0	0	0
2016/10/27	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2050	02/02/2017	144.96	Call	Bond Future	163.1200	0.1631	178.8200	0.1788	9.625	0	0	0
2016/10/27	2050	02/02/2017	144.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2050	02/02/2017			Bond Future	145.1231	145.1231	145.1388	145.1388	0.011	0.0000	0.0000	21,827
2016/10/27	2050	02/02/2017	144.97	Call	Bond Future	153.1200	0.1531	168.8200	0.1688	10.253	0	0	0
2016/10/27	2050	02/02/2017	144.98	Call	Bond Future	143.1200	0.1431	158.8200	0.1588	10.970	0	0	0
2016/10/27	2050	02/02/2017	144.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2050	02/02/2017	144.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2050	04/05/2017			Bond Future	147.9907	147.9907	148.0051	148.0051	0.010	0.0000	0.0000	0
2016/10/27	2050	04/05/2017	147.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2050	04/05/2017	147.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2050	04/05/2017	147.83	Call	Bond Future	160.6600	0.1607	175.1200	0.1751	9.000	0	0	0
2016/10/27	2050	04/05/2017	147.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/27	2050	04/05/2017	147.84	Call	Bond Future	150.6600	0.1507	165.1200	0.1651	9.598	0	0	0
2016/10/27	2050	04/05/2017	147.85	Call	Bond Future	140.6600	0.1407	155.1200	0.1551	10.280	0	0	0
2016/10/27	2050	03/08/2017	149.24	Call	Bond Future	131.8000	0.1318	147.0600	0.1471	11.578	0	0	0
2016/10/27	2050	03/08/2017			Bond Future	149.3718	149.3718	149.3871	149.3871	0.010	0.0000	0.0000	0
2016/10/27	2050	03/08/2017	149.22	Call	Bond Future	151.8000	0.1518	167.0600	0.1671	10.053	0	0	0
2016/10/27	2050	03/08/2017	149.23	Call	Bond Future	141.8000	0.1418	157.0600	0.1571	10.762	0	0	0
2016/10/27	2050	03/08/2017	149.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2050	03/08/2017	149.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	2050	03/08/2017	149.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	AL37	03/11/2016			Index Future	502.8610	502.8610	502.1220	502.1220	(0.147)	0.0000	0.0000	9
2016/10/27	AL37	02/02/2017			Index Future	512.4320	512.4320	511.6760	511.6760	(0.148)	0.0000	0.0000	7
2016/10/27	AL37	04/05/2017			Index Future	522.5270	522.5270	521.7510	521.7510	(0.149)	0.0000	0.0000	0
2016/10/27	AL37	03/08/2017			Index Future	533.2380	533.2380	532.4480	532.4480	(0.148)	0.0000	0.0000	0
2016/10/27	AL7T	03/11/2016			Index Future	580.4030	580.4030	578.9880	578.9880	(0.244)	0.0000	0.0000	2
2016/10/27	AL7T	02/02/2017			Index Future	591.4500	591.4500	590.0050	590.0050	(0.244)	0.0000	0.0000	2
2016/10/27	AL7T	04/05/2017			Index Future	603.1010	603.1010	601.6210	601.6210	(0.245)	0.0000	0.0000	0
2016/10/27	AL7T	03/08/2017			Index Future	615.4640	615.4640	613.9560	613.9560	(0.245)	0.0000	0.0000	0
2016/10/27	ALBI	03/11/2016			Index Future	528.1160	528.1160	527.0360	527.0360	(0.205)	0.0000	0.0000	250
2016/10/27	ALBI	02/02/2017			Index Future	538.1680	538.1680	537.0650	537.0650	(0.205)	0.0000	0.0000	487
2016/10/27	ALBI	04/05/2017			Index Future	548.7690	548.7690	547.6390	547.6390	(0.206)	0.0000	0.0000	0
2016/10/27	ALBI	03/08/2017			Index Future	560.0190	560.0190	558.8670	558.8670	(0.206)	0.0000	0.0000	0
2016/10/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/10/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/27	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	EL28	03/11/2016			Bond Future	129.2044	129.2044	129.2209	129.2209	0.013	0.0000	0.0000	0
2016/10/27	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	EL28	03/11/2016	132.15	Put	Bond Future	2,945.6300	2.9456	2,929.1400	2.9291	(0.560)	0	0	0
2016/10/27	EL28	03/11/2016	132.17	Put	Bond Future	2,965.6300	2.9656	2,949.1400	2.9491	(0.556)	0	0	0
2016/10/27	EL28	03/11/2016	132.16	Put	Bond Future	2,955.6300	2.9556	2,939.1400	2.9391	(0.558)	0	0	0
2016/10/27	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	EL28	02/02/2017			Bond Future	131.6716	131.6716	131.6876	131.6876	0.012	0.0000	0.0000	0
2016/10/27	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	EL28	02/02/2017	135.10	Put	Bond Future	3,428.4300	3.4284	3,412.4100	3.4124	(0.467)	0	0	0
2016/10/27	EL28	02/02/2017	135.12	Put	Bond Future	3,448.4300	3.4484	3,432.4100	3.4324	(0.465)	0	0	0
2016/10/27	EL28	02/02/2017	135.11	Put	Bond Future	3,438.4300	3.4384	3,422.4100	3.4224	(0.466)	0	0	0
2016/10/27	EL28	04/05/2017			Bond Future	132.5918	132.5918	132.6068	132.6068	0.011	0.0000	0.0000	0
2016/10/27	EL28	04/05/2017	137.90	Put	Bond Future	5,308.2100	5.3082	5,293.1800	5.2932	(0.283)	0	0	0
2016/10/27	EL28	04/05/2017	137.92	Put	Bond Future	5,328.2100	5.3282	5,313.1800	5.3132	(0.282)	0	0	0
2016/10/27	EL28	04/05/2017	137.91	Put	Bond Future	5,318.2100	5.3182	5,303.1800	5.3032	(0.283)	0	0	0
2016/10/27	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	EL28	03/08/2017	135.17	Call	Bond Future	147.9900	0.1480	163.7900	0.1638	10.676	0	0	0
2016/10/27	EL28	03/08/2017			Bond Future	135.3180	135.3180	135.3338	135.3338	0.012	0.0000	0.0000	0
2016/10/27	EL28	03/08/2017	135.18	Call	Bond Future	137.9900	0.1380	153.7900	0.1538	11.450	0	0	0
2016/10/27	EL28	03/08/2017	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	EL28	03/08/2017	135.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	EL28	03/08/2017	135.16	Call	Bond Future	157.9900	0.1580	173.7900	0.1738	10.001	0	0	0
2016/10/27	EL28	03/08/2017	135.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	ES33	03/11/2016			Bond Future	10.4075	78.2171	10.4316	78.0608	0.232	0.0000	0.0000	2,000
2016/10/27	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	ES33	03/11/2016	11.31	Call	Bond Future	5,530.5100	5.5305	5,374.2600	5.3743	(2.825)	0	0	0
2016/10/27	ES33	03/11/2016	11.29	Call	Bond Future	5,414.6000	5.4146	5,258.3500	5.2584	(2.886)	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
2016/10/27	ES33	03/11/2016	11.30	Call	Bond Future	5,472.5900	5.4726	5,316.3400	5.3163	(2.855)	0	0	0
2016/10/27	ES33	02/02/2017			Bond Future	10.4903	79.7058	10.5153	79.5461	0.239	0.0000	0.0000	8,789
2016/10/27	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	ES33	02/02/2017	10.59	Call	Bond Future	633.6200	0.6336	473.9500	0.4740	(25.200)	0	0	0
2016/10/27	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	ES33	02/02/2017	10.60	Call	Bond Future	696.7100	0.6967	537.0400	0.5370	(22.918)	0	0	0
2016/10/27	ES33	02/02/2017	10.61	Call	Bond Future	759.7200	0.7597	600.0500	0.6001	(21.017)	0	0	0
2016/10/27	ES33	04/05/2017			Bond Future	10.5645	77.4817	10.5905	77.3181	0.246	0.0000	0.0000	0
2016/10/27	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	ES33	04/05/2017	10.54	Put	Bond Future	154.9600	0.1550	318.5700	0.3186	105.582	0	0	0
2016/10/27	ES33	04/05/2017	10.56	Put	Bond Future	28.5300	0.0285	192.1400	0.1921	573.467	0	0	0
2016/10/27	ES33	04/05/2017	10.55	Put	Bond Future	91.7100	0.0917	255.3200	0.2553	178.399	0	0	0
2016/10/27	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	ES33	03/08/2017			Bond Future	10.6298	79.0710	10.6565	78.9043	0.252	0.0000	0.0000	0
2016/10/27	ES33	03/08/2017	10.53	Put	Bond Future	626.0100	0.6260	792.6800	0.7927	26.624	0	0	0
2016/10/27	ES33	03/08/2017	10.55	Put	Bond Future	499.9100	0.4999	666.5800	0.6666	33.340	0	0	0
2016/10/27	ES33	03/08/2017	10.54	Put	Bond Future	562.9200	0.5629	729.5900	0.7296	29.608	0	0	0
2016/10/27	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	ES42	03/11/2016			Bond Future	10.5370	82.4021	10.5612	82.2226	0.229	0.0000	0.0000	4,277
2016/10/27	ES42	02/02/2017			Bond Future	10.6148	83.9705	10.6398	83.7871	0.236	0.0000	0.0000	8,777
2016/10/27	ES42	04/05/2017			Bond Future	10.6888	81.3619	10.7148	81.1740	0.243	0.0000	0.0000	0
2016/10/27	ES42	03/08/2017			Bond Future	10.7533	83.0313	10.7801	82.8397	0.249	0.0000	0.0000	0
2016/10/27	GOVI	03/11/2016	476.11	Call	GOVI	502,570.0000	50.2570	492,090.0000	49.2090	(2.085)	0	0	0
2016/10/27	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	GOVI	03/11/2016			GOVI	526.3670	526.3670	525.3190	525.3190	(0.199)	0.0000	0.0000	217
2016/10/27	GOVI	03/11/2016	476.12	Call	GOVI	502,470.0000	50.2470	491,990.0000	49.1990	(2.086)	0	0	0
2016/10/27	GOVI	03/11/2016	476.13	Call	GOVI	502,370.0000	50.2370	491,890.0000	49.1890	(2.086)	0	0	0
2016/10/27	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	GOVI	02/02/2017	533.34	Call	GOVI	30,460.0000	3.0460	19,740.0000	1.9740	(35.194)	0	0	0
2016/10/27	GOVI	02/02/2017			GOVI	536.3860	536.3860	535.3140	535.3140	(0.200)	0.0000	0.0000	404
2016/10/27	GOVI	02/02/2017	533.32	Call	GOVI	30,660.0000	3.0660	19,940.0000	1.9940	(34.964)	0	0	0
2016/10/27	GOVI	02/02/2017	533.33	Call	GOVI	30,560.0000	3.0560	19,840.0000	1.9840	(35.079)	0	0	0
2016/10/27	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	GOVI	04/05/2017			GOVI	546.9520	546.9520	545.8540	545.8540	(0.201)	0.0000	0.0000	0
2016/10/27	GOVI	04/05/2017	262.19	Call	GOVI	2,847,620.0000	284.7620	2,836,640.0000	283.6640	(0.386)	0	0	0
2016/10/27	GOVI	04/05/2017	262.20	Call	GOVI	2,847,520.0000	284.7520	2,836,540.0000	283.6540	(0.386)	0	0	0
2016/10/27	GOVI	04/05/2017	262.18	Call	GOVI	2,847,720.0000	284.7720	2,836,740.0000	283.6740	(0.386)	0	0	0
2016/10/27	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	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
2016/10/27	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	GOVI	03/08/2017			GOVI	558.1640	558.1640	557.0460	557.0460	(0.200)	0.0000	0.0000	0
2016/10/27	GOVI	03/08/2017	561.11	Put	GOVI	29,460.0000	2.9460	40,640.0000	4.0640	37.950	0	0	0
2016/10/27	GOVI	03/08/2017	561.09	Put	GOVI	29,260.0000	2.9260	40,440.0000	4.0440	38.209	0	0	0
2016/10/27	GOVI	03/08/2017	561.10	Put	GOVI	29,360.0000	2.9360	40,540.0000	4.0540	38.079	0	0	0
2016/10/27	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/10/27	IGOV	03/11/2016			Index Future	250.3420	250.3420	250.0910	250.0910	(0.100)	0.0000	0.0000	135
2016/10/27	IGOV	02/02/2017			Index Future	255.1220	255.1220	254.8650	254.8650	(0.101)	0.0000	0.0000	973
2016/10/27	IGOV	04/05/2017			Index Future	260.1640	260.1640	259.8980	259.8980	(0.102)	0.0000	0.0000	0
2016/10/27	IGOV	03/08/2017			Index Future	265.5120	265.5120	265.2420	265.2420	(0.102)	0.0000	0.0000	0
2016/10/27	ILBI	03/11/2016			Index Future	678.3890	678.3890	677.8390	677.8390	(0.081)	0.0000	0.0000	0
2016/10/27	ILBI	02/02/2017			Index Future	691.5090	691.5090	690.9480	690.9480	(0.081)	0.0000	0.0000	155
2016/10/27	ILBI	04/05/2017			Index Future	705.1240	705.1240	704.5520	704.5520	(0.081)	0.0000	0.0000	0
2016/10/27	ILBI	03/08/2017			Index Future	718.9800	718.9800	718.3980	718.3980	(0.081)	0.0000	0.0000	0
2016/10/27	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/10/27	IS01	16/03/2017			Interest Rate Swap	100.0171	100.0171	100.0169	100.0169	0.000	0.0000	0.0000	0
2016/10/27	IS01	15/06/2017			Interest Rate Swap	99.6549	99.6549	99.6527	99.6527	(0.002)	0.0000	0.0000	0
2016/10/27	IS01	21/09/2017			Interest Rate Swap	99.7170	99.7170	99.7112	99.7112	(0.006)	0.0000	0.0000	0
2016/10/27	IS01	21/12/2017			Interest Rate Swap	100.0200	100.0200	100.0163	100.0163	(0.004)	0.0000	0.0000	0
2016/10/27	IS02	18/12/2017			Interest Rate Swap	100.0471	100.0471	100.0429	100.0429	(0.004)	0.0000	0.0000	0
2016/10/27	IS02	16/03/2018			Interest Rate Swap	99.3544	99.3544	99.3533	99.3533	(0.001)	0.0000	0.0000	0
2016/10/27	IS02	15/06/2018			Interest Rate Swap	99.0436	99.0436	99.0470	99.0470	0.003	0.0000	0.0000	0
2016/10/27	IS02	21/09/2018			Interest Rate Swap	99.1251	99.1251	99.1451	99.1451	0.020	0.0000	0.0000	0
2016/10/27	IS02	21/12/2018			Interest Rate Swap	99.6500	99.6500	99.6900	99.6900	0.040	0.0000	0.0000	0
2016/10/27	IS05	17/12/2020			Interest Rate Swap	98.3478	98.3478	98.3857	98.3857	0.038	0.0000	0.0000	0
2016/10/27	IS05	16/03/2021			Interest Rate Swap	97.7191	97.7191	97.7653	97.7653	0.047	0.0000	0.0000	0
2016/10/27	IS05	15/06/2021			Interest Rate Swap	97.0562	97.0562	97.1119	97.1119	0.057	0.0000	0.0000	0
2016/10/27	IS05	21/09/2021			Interest Rate Swap	97.3607	97.3607	97.4250	97.4250	0.066	0.0000	0.0000	0
2016/10/27	IS05	21/12/2021			Interest Rate Swap	99.6248	99.6248	99.6930	99.6930	0.068	0.0000	0.0000	50
2016/10/27	IS10	17/12/2025			Interest Rate Swap	98.6837	98.6837	98.8864	98.8864	0.205	0.0000	0.0000	0
2016/10/27	IS10	16/03/2026			Interest Rate Swap	95.7980	95.7980	96.0035	96.0035	0.215	0.0000	0.0000	0
2016/10/27	IS10	15/06/2026			Interest Rate Swap	94.5996	94.5996	94.8056	94.8056	0.218	0.0000	0.0000	0
2016/10/27	IS10	21/09/2026			Interest Rate Swap	96.7036	96.7036	96.9078	96.9078	0.211	0.0000	0.0000	0
2016/10/27	IS10	21/12/2026			Interest Rate Swap	100.3632	100.3632	100.5654	100.5654	0.202	0.0000	0.0000	0
2016/10/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

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2016/10/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/10/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/10/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/10/27	JBAF	16/11/2016			Jibar Tradeable Future	7.3500	92.6500	7.3800	92.6200	0.408	0.0000	0.0000	0
2016/10/27	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	10,000
2016/10/27	JBAF	18/01/2017			Jibar Tradeable Future	7.4300	92.5700	7.4400	92.5600	0.135	0.0000	0.0000	0
2016/10/27	JBAF	15/02/2017			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/10/27	JBAF	15/03/2017			Jibar Tradeable Future	7.4600	92.5400	7.4800	92.5200	0.268	0.0000	0.0000	1,000
2016/10/27	JBAF	21/06/2017			Jibar Tradeable Future	7.5100	92.4900	7.5400	92.4600	0.399	0.0000	0.0000	0
2016/10/27	JBAF	20/09/2017			Jibar Tradeable Future	7.5300	92.4700	7.5900	92.4100	0.797	0.0000	0.0000	0
2016/10/27	JBAF	20/12/2017			Jibar Tradeable Future	7.5400	92.4600	7.5900	92.4100	0.663	0.0000	0.0000	0
2016/10/27	JBAF	20/03/2018			Jibar Tradeable Future	7.5300	92.4700	7.6000	92.4000	0.930	0.0000	0.0000	0
2016/10/27	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/10/27	JBAF	19/09/2018			Jibar Tradeable Future	7.5300	92.4700	7.5900	92.4100	0.797	0.0000	0.0000	0
2016/10/27	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/10/27	R023	03/11/2016	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R023	03/11/2016			Bond Future	8.5498	97.6196	8.5893	97.4343	0.463	0.0000	0.0000	8,050
2016/10/27	R023	03/11/2016	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R023	03/11/2016	9.73	Call	Bond Future	5,339.1900	5.3392	5,153.9600	5.1540	(3.469)	0	0	0
2016/10/27	R023	03/11/2016	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R023	03/11/2016	9.74	Call	Bond Future	5,382.8300	5.3828	5,197.6000	5.1976	(3.441)	0	0	0
2016/10/27	R023	03/11/2016	9.75	Call	Bond Future	5,426.4400	5.4264	5,241.2100	5.2412	(3.413)	0	0	0
2016/10/27	R023	02/02/2017	8.85	Call	Bond Future	2,005.4600	2.0055	1,880.2600	1.8803	(6.243)	0	0	0
2016/10/27	R023	02/02/2017			Bond Future	8.5978	99.4776	8.6397	99.2883	0.486	0.0000	0.0000	11,486
2016/10/27	R023	02/02/2017	8.86	Call	Bond Future	2,034.1800	2.0342	1,908.0800	1.9081	(6.199)	0	0	0
2016/10/27	R023	02/02/2017	8.84	Put	Bond Future	886.9000	0.8869	951.9700	0.9520	7.337	0	0	0
2016/10/27	R023	02/02/2017	8.86	Put	Bond Future	854.8200	0.8548	918.0700	0.9181	7.399	0	0	0
2016/10/27	R023	02/02/2017	8.84	Call	Bond Future	1,976.9300	1.9769	1,852.6500	1.8526	(6.287)	0	0	0
2016/10/27	R023	02/02/2017	8.85	Put	Bond Future	870.7500	0.8708	934.9000	0.9349	7.367	0	0	0
2016/10/27	R023	04/05/2017	8.61	Call	Bond Future	1,796.1600	1.7962	1,695.5100	1.6955	(5.604)	0	0	0
2016/10/27	R023	04/05/2017			Bond Future	8.6290	97.5040	8.6733	97.3100	0.513	0.0000	0.0000	0
2016/10/27	R023	04/05/2017	8.59	Call	Bond Future	1,752.3300	1.7523	1,653.1700	1.6532	(5.659)	0	0	0
2016/10/27	R023	04/05/2017	8.60	Call	Bond Future	1,774.1700	1.7742	1,674.2600	1.6743	(5.631)	0	0	0
2016/10/27	R023	04/05/2017	8.59	Put	Bond Future	1,923.4200	1.9234	2,018.3000	2.0183	4.933	0	0	0
2016/10/27	R023	04/05/2017	8.61	Put	Bond Future	1,879.3700	1.8794	1,972.7600	1.9728	4.969	0	0	0
2016/10/27	R023	04/05/2017	8.60	Put	Bond Future	1,901.3100	1.9013	1,995.4400	1.9954	4.951	0	0	0
2016/10/27	R023	03/08/2017	8.60	Put	Bond Future	2,257.4000	2.2574	2,354.3100	2.3543	4.293	0	0	0
2016/10/27	R023	03/08/2017			Bond Future	8.6428	99.5037	8.6895	99.3060	0.540	0.0000	0.0000	0
2016/10/27	R023	03/08/2017	8.59	Put	Bond Future	2,278.7000	2.2787	2,376.2400	2.3762	4.281	0	0	0
2016/10/27	R023	03/08/2017	8.60	Call	Bond Future	2,075.7600	2.0758	1,975.0000	1.9750	(4.854)	0	0	0
2016/10/27	R023	03/08/2017	8.58	Call	Bond Future	2,033.4600	2.0335	1,933.9600	1.9340	(4.893)	0	0	0
2016/10/27	R023	03/08/2017	8.59	Call	Bond Future	2,054.5500	2.0546	1,954.4200	1.9544	(4.874)	0	0	0
2016/10/27	R023	03/08/2017	8.58	Put	Bond Future	2,300.1500	2.3001	2,398.3200	2.3983	4.268	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
2016/10/27	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R035	03/11/2016			Bond Future	9.4750	96.4981	9.4994	96.2961	0.258	0.0000	0.0000	1,031
2016/10/27	R035	03/11/2016	9.59	Call	Bond Future	944.9400	0.9449	742.9100	0.7429	(21.380)	0	0	0
2016/10/27	R035	03/11/2016	9.57	Call	Bond Future	781.7100	0.7817	579.6800	0.5797	(25.845)	0	0	0
2016/10/27	R035	03/11/2016	9.58	Call	Bond Future	863.3800	0.8634	661.3500	0.6614	(23.400)	0	0	0
2016/10/27	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R035	02/02/2017			Bond Future	9.5280	98.3348	9.5533	98.1283	0.265	0.0000	0.0000	5,726
2016/10/27	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R035	02/02/2017	9.50	Put	Bond Future	229.3700	0.2294	435.8100	0.4358	90.003	0	0	0
2016/10/27	R035	02/02/2017	9.51	Put	Bond Future	147.3600	0.1474	353.8000	0.3538	140.092	0	0	0
2016/10/27	R035	02/02/2017	9.52	Put	Bond Future	65.4500	0.0654	271.8900	0.2719	315.416	0	0	0
2016/10/27	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R035	04/05/2017	9.55	Put	Bond Future	170.0000	0.1700	381.4100	0.3814	124.359	0	0	0
2016/10/27	R035	04/05/2017			Bond Future	9.5710	95.7677	9.5972	95.5563	0.273	0.0000	0.0000	0
2016/10/27	R035	04/05/2017	9.54	Put	Bond Future	251.1900	0.2512	462.6000	0.4626	84.163	0	0	0
2016/10/27	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R035	04/05/2017	9.53	Put	Bond Future	332.4900	0.3325	543.9000	0.5439	63.584	0	0	0
2016/10/27	R035	03/08/2017			Bond Future	9.6053	97.7319	9.6322	97.5165	0.280	0.0000	0.0000	0
2016/10/27	R035	03/08/2017	9.50	Put	Bond Future	849.5900	0.8496	1,065.0400	1.0650	25.359	0	0	0
2016/10/27	R035	03/08/2017	9.52	Put	Bond Future	687.3200	0.6873	902.7700	0.9028	31.346	0	0	0
2016/10/27	R035	03/08/2017	9.51	Put	Bond Future	768.4000	0.7684	983.8500	0.9839	28.039	0	0	0
2016/10/27	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R186	03/11/2016	8.82	Put	Bond Future	866.2800	0.8663	1,012.1900	1.0122	16.843	0	0	150
2016/10/27	R186	03/11/2016	9.40	Put	Bond Future	6.0900	0.0061	6.2200	0.0062	2.135	0	0	0
2016/10/27	R186	03/11/2016			Bond Future	8.8845	114.6330	8.9241	114.3544	0.445	0.0000	0.0000	44,130
2016/10/27	R186	03/11/2016	8.30	Put	Bond Future	4,229.9200	4.2299	4,507.5700	4.5076	6.564	0	0	0
2016/10/27	R186	03/11/2016	8.52	Put	Bond Future	2,639.1700	2.6392	2,901.8600	2.9019	9.954	0	0	150
2016/10/27	R186	03/11/2016	8.95	Put	Bond Future	410.7100	0.4107	486.9800	0.4870	18.570	0	0	0
2016/10/27	R186	03/11/2016	9.20	Put	Bond Future	55.0400	0.0550	62.9300	0.0629	14.335	0	0	0
2016/10/27	R186	03/11/2016	8.97	Put	Bond Future	359.8800	0.3599	426.9900	0.4270	18.648	0	0	0
2016/10/27	R186	03/11/2016	8.96	Put	Bond Future	384.6500	0.3847	456.2700	0.4563	18.620	0	0	0
2016/10/27	R186	03/11/2016	9.10	Call	Bond Future	1,641.0500	1.6410	1,386.0700	1.3861	(15.538)	0	0	0
2016/10/27	R186	03/11/2016	9.66	Call	Bond Future	5,291.4000	5.2914	5,012.7400	5.0127	(5.266)	0	0	0
2016/10/27	R186	03/11/2016	8.30	Call	Bond Future	1.2700	0.0013	0.3000	0.0003	(76.378)	0	0	150
2016/10/27	R186	03/11/2016	8.90	Call	Bond Future	668.7600	0.6688	491.6400	0.4916	(26.485)	0	0	0
2016/10/27	R186	03/11/2016	8.97	Call	Bond Future	960.5000	0.9605	748.9900	0.7490	(22.021)	0	0	0
2016/10/27	R186	03/11/2016	9.71	Call	Bond Future	5,620.5600	5.6206	5,341.9200	5.3419	(4.958)	0	0	0
2016/10/27	R186	03/11/2016	8.52	Call	Bond Future	27.2100	0.0272	11.2800	0.0113	(58.545)	0	0	0
2016/10/27	R186	03/11/2016	8.82	Call	Bond Future	409.8800	0.4099	277.1700	0.2772	(32.378)	0	0	0
2016/10/27	R186	03/11/2016	8.95	Call	Bond Future	871.1800	0.8712	668.8300	0.6688	(23.227)	0	0	0
2016/10/27	R186	03/11/2016	9.20	Call	Bond Future	2,250.1600	2.2502	1,979.4300	1.9794	(12.032)	0	0	1,425

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2016/10/27	R186	03/11/2016	8.90	Put	Bond Future	559.7200	0.5597	661.2200	0.6612	18.134	0	0	5,092
2016/10/27	R186	03/11/2016	9.40	Call	Bond Future	3,562.3500	3.5624	3,283.8600	3.2839	(7.818)	0	0	1,425
2016/10/27	R186	03/11/2016	9.66	Put	Bond Future	0.1600	0.0002	0.1200	0.0001	(25.000)	0	0	0
2016/10/27	R186	03/11/2016	9.71	Put	Bond Future	0.0700	0.0001	0.0500	0.0001	(28.571)	0	0	0
2016/10/27	R186	03/11/2016	8.96	Call	Bond Future	915.2300	0.9152	708.2300	0.7082	(22.617)	0	0	0
2016/10/27	R186	03/11/2016	9.10	Put	Bond Future	135.3200	0.1353	158.9600	0.1590	17.470	0	0	108
2016/10/27	R186	02/02/2017	9.10	Put	Bond Future	0.0000	0.0000	1,731.5800	1.7316	100.000	0	0	2,546
2016/10/27	R186	02/02/2017	9.40	Call	Bond Future	4,120.8700	4.1209	3,906.5900	3.9066	(5.200)	0	0	0
2016/10/27	R186	02/02/2017	8.81	Put	Bond Future	2,580.4300	2.5804	2,730.2200	2.7302	5.805	0	0	0
2016/10/27	R186	02/02/2017	8.00	Put	Bond Future	6,957.2000	6.9572	7,207.7300	7.2077	3.601	0	0	0
2016/10/27	R186	02/02/2017			Bond Future	8.9311	111.5121	8.9724	111.2276	0.462	0.0000	0.0000	80,629
2016/10/27	R186	02/02/2017	8.43	Put	Bond Future	4,346.0200	4.3460	4,550.3900	4.5504	4.702	0	0	0
2016/10/27	R186	02/02/2017	8.80	Put	Bond Future	2,619.1600	2.6192	2,770.4500	2.7705	5.776	0	0	0
2016/10/27	R186	02/02/2017	8.87	Call	Bond Future	1,933.2700	1.9333	1,789.5400	1.7895	(7.435)	0	0	0
2016/10/27	R186	02/02/2017	8.90	Put	Bond Future	2,249.5700	2.2496	2,385.8800	2.3859	6.059	0	0	750
2016/10/27	R186	02/02/2017	9.50	Call	Bond Future	4,615.6100	4.6156	4,390.9300	4.3909	(4.868)	0	0	0
2016/10/27	R186	02/02/2017	8.60	Call	Bond Future	1,166.5100	1.1665	1,062.8800	1.0629	(8.884)	0	0	7,000
2016/10/27	R186	02/02/2017	8.81	Call	Bond Future	1,739.7100	1.7397	1,604.9900	1.6050	(7.744)	0	0	0
2016/10/27	R186	02/02/2017	8.00	Call	Bond Future	265.0300	0.2650	231.0500	0.2311	(12.821)	0	0	7,000
2016/10/27	R186	02/02/2017	8.79	Call	Bond Future	1,677.8700	1.6779	1,546.1600	1.5462	(7.850)	0	0	0
2016/10/27	R186	02/02/2017	8.37	Call	Bond Future	705.3700	0.7054	632.9500	0.6330	(10.267)	0	0	500
2016/10/27	R186	02/02/2017	8.62	Put	Bond Future	3,391.7500	3.3918	3,569.7400	3.5697	5.248	0	0	0
2016/10/27	R186	02/02/2017	9.02	Call	Bond Future	2,468.5700	2.4686	2,302.8600	2.3029	(6.713)	0	0	0
2016/10/27	R186	02/02/2017	8.87	Put	Bond Future	2,356.3400	2.3563	2,497.1200	2.4971	5.975	0	0	500
2016/10/27	R186	02/02/2017	8.43	Call	Bond Future	810.2900	0.8103	730.1500	0.7302	(9.890)	0	0	750
2016/10/27	R186	02/02/2017	8.80	Call	Bond Future	1,708.6200	1.7086	1,575.4000	1.5754	(7.797)	0	0	0
2016/10/27	R186	02/02/2017	8.90	Call	Bond Future	2,034.5400	2.0345	1,886.3400	1.8863	(7.284)	0	0	0
2016/10/27	R186	02/02/2017	9.50	Put	Bond Future	778.6200	0.7786	838.4500	0.8384	7.684	0	0	13,500
2016/10/27	R186	02/02/2017	9.10	Call	Bond Future	0.0000	0.0000	2,605.5400	2.6055	100.000	0	0	0
2016/10/27	R186	02/02/2017	9.40	Put	Bond Future	945.0900	0.9451	1,015.3200	1.0153	7.431	0	0	750
2016/10/27	R186	02/02/2017	8.60	Put	Bond Future	3,485.8400	3.4858	3,666.7200	3.6667	5.189	0	0	0
2016/10/27	R186	02/02/2017	8.79	Put	Bond Future	2,658.2800	2.6583	2,811.0800	2.8111	5.748	0	0	0
2016/10/27	R186	02/02/2017	8.37	Put	Bond Future	4,674.6300	4.6746	4,886.7200	4.8867	4.537	0	0	0
2016/10/27	R186	02/02/2017	8.62	Call	Bond Future	1,214.3800	1.2144	1,107.8600	1.1079	(8.772)	0	0	500
2016/10/27	R186	02/02/2017	9.02	Put	Bond Future	1,856.7200	1.8567	1,975.5200	1.9755	6.398	0	0	500
2016/10/27	R186	04/05/2017			Bond Future	8.9703	113.7093	9.0134	113.4181	0.481	0.0000	0.0000	0
2016/10/27	R186	04/05/2017	8.89	Put	Bond Future	3,231.9000	3.2319	3,376.8900	3.3769	4.486	0	0	0
2016/10/27	R186	04/05/2017	8.91	Put	Bond Future	3,162.5400	3.1625	3,305.3600	3.3054	4.516	0	0	0
2016/10/27	R186	04/05/2017	8.90	Put	Bond Future	3,197.0800	3.1971	3,340.9900	3.3410	4.501	0	0	0
2016/10/27	R186	04/05/2017	8.91	Call	Bond Future	2,753.8400	2.7538	2,605.3900	2.6054	(5.391)	0	0	0
2016/10/27	R186	04/05/2017	8.89	Call	Bond Future	2,687.1100	2.6871	2,540.8300	2.5408	(5.444)	0	0	0
2016/10/27	R186	04/05/2017	8.90	Call	Bond Future	2,720.3600	2.7204	2,573.0000	2.5730	(5.417)	0	0	0
2016/10/27	R186	03/08/2017	8.93	Put	Bond Future	3,744.7200	3.7447	3,890.2000	3.8902	3.885	0	0	0
2016/10/27	R186	03/08/2017			Bond Future	8.9971	110.7351	9.0420	110.4382	0.499	0.0000	0.0000	0
2016/10/27	R186	03/08/2017	8.92	Put	Bond Future	3,779.0100	3.7790	3,925.3900	3.9254	3.874	0	0	0
2016/10/27	R186	03/08/2017	8.93	Call	Bond Future	3,298.6400	3.2986	3,147.2500	3.1473	(4.589)	0	0	0
2016/10/27	R186	03/08/2017	8.91	Call	Bond Future	3,234.4100	3.2344	3,084.8300	3.0848	(4.625)	0	0	0
2016/10/27	R186	03/08/2017	8.92	Call	Bond Future	3,266.2400	3.2662	3,115.7500	3.1157	(4.607)	0	0	0

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2016/10/27	R186	03/08/2017	8.91	Put	Bond Future	3,813.9200	3.8139	3,961.2100	3.9612	3.862	0	0	0
2016/10/27	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R197	03/11/2016	303.57	Put	Bond Future	151.7900	0.1518	118.6900	0.1187	(21.806)	0	0	0
2016/10/27	R197	03/11/2016			Bond Future	303.4182	303.4182	303.4513	303.4513	0.011	0.0000	0.0000	861
2016/10/27	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R197	03/11/2016	303.56	Put	Bond Future	141.7900	0.1418	108.6900	0.1087	(23.344)	0	0	0
2016/10/27	R197	03/11/2016	303.58	Put	Bond Future	161.7900	0.1618	128.6900	0.1287	(20.459)	0	0	0
2016/10/27	R197	02/02/2017			Bond Future	302.5366	302.5366	302.5685	302.5685	0.011	0.0000	0.0000	296
2016/10/27	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R197	02/02/2017	302.57	Put	Bond Future	33.4200	0.0334	1.5400	0.0015	(95.392)	0	0	0
2016/10/27	R197	02/02/2017	302.59	Put	Bond Future	53.4200	0.0534	21.5400	0.0215	(59.678)	0	0	0
2016/10/27	R197	02/02/2017	302.58	Put	Bond Future	43.4200	0.0434	11.5400	0.0115	(73.422)	0	0	0
2016/10/27	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R197	04/05/2017	308.58	Put	Bond Future	65.0700	0.0651	35.6700	0.0357	(45.182)	0	0	0
2016/10/27	R197	04/05/2017			Bond Future	308.5149	308.5149	308.5443	308.5443	0.010	0.0000	0.0000	0
2016/10/27	R197	04/05/2017	308.60	Put	Bond Future	85.0700	0.0851	55.6700	0.0557	(34.560)	0	0	0
2016/10/27	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R197	04/05/2017	308.59	Put	Bond Future	75.0700	0.0751	45.6700	0.0457	(39.163)	0	0	0
2016/10/27	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R197	03/08/2017			Bond Future	307.9587	307.9587	307.9899	307.9899	0.010	0.0000	0.0000	0
2016/10/27	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R197	03/08/2017	308.05	Put	Bond Future	91.3100	0.0913	60.1400	0.0601	(34.136)	0	0	0
2016/10/27	R197	03/08/2017	308.07	Put	Bond Future	111.3100	0.1113	80.1400	0.0801	(28.003)	0	0	0
2016/10/27	R197	03/08/2017	308.06	Put	Bond Future	101.3100	0.1013	70.1400	0.0701	(30.767)	0	0	0
2016/10/27	R202	03/11/2016	253.85	Put	Bond Future	3,590.1100	3.5901	4,222.8700	4.2229	17.625	0	0	0
2016/10/27	R202	03/11/2016			Bond Future	250.2599	250.2599	249.6271	249.6271	(0.253)	0.0000	0.0000	22,587
2016/10/27	R202	03/11/2016	253.87	Put	Bond Future	3,610.1100	3.6101	4,242.8700	4.2429	17.527	0	0	0
2016/10/27	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R202	03/11/2016	253.86	Put	Bond Future	3,600.1100	3.6001	4,232.8700	4.2329	17.576	0	0	0
2016/10/27	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R202	02/02/2017			Bond Future	251.4929	251.4929	250.8466	250.8466	(0.257)	0.0000	0.0000	35,361
2016/10/27	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R202	02/02/2017	251.72	Put	Bond Future	227.1300	0.2271	873.3700	0.8734	284.524	0	0	0
2016/10/27	R202	02/02/2017	251.74	Put	Bond Future	247.1300	0.2471	893.3700	0.8934	261.498	0	0	0
2016/10/27	R202	02/02/2017	251.73	Put	Bond Future	237.1300	0.2371	883.3700	0.8834	272.526	0	0	0
2016/10/27	R202	04/05/2017	256.73	Put	Bond Future	267.3900	0.2674	929.0700	0.9291	247.459	0	0	0
2016/10/27	R202	04/05/2017			Bond Future	256.4626	256.4626	255.8009	255.8009	(0.258)	0.0000	0.0000	0
2016/10/27	R202	04/05/2017	256.72	Put	Bond Future	257.3900	0.2574	919.0700	0.9191	257.073	0	0	0

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2016/10/27	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R202	04/05/2017	256.71	Put	Bond Future	247.3900	0.2474	909.0700	0.9091	267.464	0	0	0
2016/10/27	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R202	03/08/2017			Bond Future	258.0706	258.0706	257.3964	257.3964	(0.261)	0.0000	0.0000	0
2016/10/27	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R202	03/08/2017	258.35	Put	Bond Future	279.4000	0.2794	953.6300	0.9536	241.314	0	0	0
2016/10/27	R202	03/08/2017	258.37	Put	Bond Future	299.4000	0.2994	973.6300	0.9736	225.194	0	0	0
2016/10/27	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R202	03/08/2017	258.36	Put	Bond Future	289.4000	0.2894	963.6300	0.9636	232.975	0	0	0
2016/10/27	R203	03/11/2016	8.86	Call	Bond Future	931.6400	0.9316	907.2600	0.9073	(2.617)	0	0	0
2016/10/27	R203	03/11/2016			Bond Future	7.7062	101.6541	7.7362	101.6297	0.389	0.0000	0.0000	20,801
2016/10/27	R203	03/11/2016	8.84	Call	Bond Future	915.6000	0.9156	891.2200	0.8912	(2.663)	0	0	0
2016/10/27	R203	03/11/2016	8.85	Call	Bond Future	923.6200	0.9236	899.2400	0.8992	(2.640)	0	0	0
2016/10/27	R203	03/11/2016	8.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R203	03/11/2016	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R203	03/11/2016	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R203	02/02/2017	7.70	Call	Bond Future	121.3500	0.1213	108.9500	0.1089	(10.218)	0	0	0
2016/10/27	R203	02/02/2017	7.71	Put	Bond Future	137.8400	0.1378	150.7000	0.1507	9.330	0	0	0
2016/10/27	R203	02/02/2017			Bond Future	7.7337	103.5889	7.7777	103.5634	0.569	0.0000	0.0000	5,183
2016/10/27	R203	02/02/2017	7.71	Call	Bond Future	124.1200	0.1241	111.5400	0.1115	(10.135)	0	0	0
2016/10/27	R203	02/02/2017	7.72	Call	Bond Future	127.1500	0.1271	114.3900	0.1144	(10.035)	0	0	0
2016/10/27	R203	02/02/2017	7.70	Put	Bond Future	140.8500	0.1409	153.8900	0.1539	9.258	0	0	0
2016/10/27	R203	02/02/2017	7.72	Put	Bond Future	135.0800	0.1351	147.7600	0.1478	9.387	0	0	0
2016/10/27	R203	04/05/2017	6.91	Call	Bond Future	43.1600	0.0432	36.4600	0.0365	(15.524)	0	0	0
2016/10/27	R203	04/05/2017	6.92	Put	Bond Future	227.6600	0.2277	247.8400	0.2478	8.864	0	0	0
2016/10/27	R203	04/05/2017			Bond Future	7.4439	101.4558	7.5212	101.4289	1.038	0.0000	0.0000	0
2016/10/27	R203	04/05/2017	6.92	Call	Bond Future	44.2900	0.0443	37.4800	0.0375	(15.376)	0	0	0
2016/10/27	R203	04/05/2017	6.93	Call	Bond Future	45.2100	0.0452	38.2800	0.0383	(15.328)	0	0	0
2016/10/27	R203	04/05/2017	6.91	Put	Bond Future	230.0400	0.2300	250.3300	0.2503	8.820	0	0	0
2016/10/27	R203	04/05/2017	6.93	Put	Bond Future	225.0700	0.2251	245.1300	0.2451	8.913	0	0	0
2016/10/27	R203	03/08/2017	4.89	Call	Bond Future	16.6100	0.0166	10.3400	0.0103	(37.748)	0	0	0
2016/10/27	R203	03/08/2017			Bond Future	5.4577	103.5367	5.7114	103.5095	4.649	0.0000	0.0000	0
2016/10/27	R203	03/08/2017	4.87	Call	Bond Future	16.0400	0.0160	9.9400	0.0099	(38.030)	0	0	0
2016/10/27	R203	03/08/2017	4.88	Call	Bond Future	16.3200	0.0163	10.1400	0.0101	(37.868)	0	0	0
2016/10/27	R203	03/08/2017	4.87	Put	Bond Future	79.0800	0.0791	100.1600	0.1002	26.657	0	0	0
2016/10/27	R203	03/08/2017	4.89	Put	Bond Future	77.5000	0.0775	98.4100	0.0984	26.981	0	0	0
2016/10/27	R203	03/08/2017	4.88	Put	Bond Future	78.2800	0.0783	99.2800	0.0993	26.827	0	0	0
2016/10/27	R204	03/11/2016			Bond Future	7.8989	103.2398	7.9338	103.1728	0.442	0.0000	0.0000	14,687
2016/10/27	R204	03/11/2016	9.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R204	03/11/2016	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R204	03/11/2016	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R204	03/11/2016	9.22	Call	Bond Future	2,495.1000	2.4951	2,428.1800	2.4282	(2.682)	0	0	0
2016/10/27	R204	03/11/2016	9.21	Call	Bond Future	2,476.5100	2.4765	2,409.5900	2.4096	(2.702)	0	0	0
2016/10/27	R204	03/11/2016	9.23	Call	Bond Future	2,513.6800	2.5137	2,446.7600	2.4468	(2.662)	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
2016/10/27	R204	02/02/2017	8.28	Call	Bond Future	785.3400	0.7853	734.8000	0.7348	(6.435)	0	0	0
2016/10/27	R204	02/02/2017			Bond Future	7.9268	101.1647	7.9671	101.0959	0.508	0.0000	0.0000	23,363
2016/10/27	R204	02/02/2017	8.29	Call	Bond Future	797.6800	0.7977	746.7900	0.7468	(6.380)	0	0	0
2016/10/27	R204	02/02/2017	8.30	Call	Bond Future	810.1100	0.8101	758.8600	0.7589	(6.326)	0	0	0
2016/10/27	R204	02/02/2017	8.28	Put	Bond Future	184.3300	0.1843	202.5900	0.2026	9.906	0	0	0
2016/10/27	R204	02/02/2017	8.30	Put	Bond Future	175.2100	0.1752	192.7600	0.1928	10.017	0	0	0
2016/10/27	R204	02/02/2017	8.29	Put	Bond Future	179.7200	0.1797	197.6300	0.1976	9.966	0	0	0
2016/10/27	R204	04/05/2017	7.90	Put	Bond Future	530.5900	0.5306	566.1600	0.5662	6.704	0	0	0
2016/10/27	R204	04/05/2017			Bond Future	7.9215	103.1579	7.9692	103.0867	0.602	0.0000	0.0000	0
2016/10/27	R204	04/05/2017	7.92	Put	Bond Future	516.0100	0.5160	550.9100	0.5509	6.763	0	0	0
2016/10/27	R204	04/05/2017	7.90	Call	Bond Future	498.4200	0.4984	462.7900	0.4628	(7.149)	0	0	0
2016/10/27	R204	04/05/2017	7.91	Put	Bond Future	523.2600	0.5233	558.4900	0.5585	6.733	0	0	0
2016/10/27	R204	04/05/2017	7.91	Call	Bond Future	506.0400	0.5060	470.0700	0.4701	(7.108)	0	0	0
2016/10/27	R204	04/05/2017	7.92	Call	Bond Future	513.7300	0.5137	477.4300	0.4774	(7.066)	0	0	0
2016/10/27	R204	03/08/2017	7.77	Put	Bond Future	607.6500	0.6077	645.3600	0.6454	6.206	0	0	0
2016/10/27	R204	03/08/2017			Bond Future	7.8461	101.2305	7.9027	101.1582	0.722	0.0000	0.0000	0
2016/10/27	R204	03/08/2017	7.76	Put	Bond Future	614.1000	0.6141	652.0800	0.6521	6.185	0	0	0
2016/10/27	R204	03/08/2017	7.75	Call	Bond Future	497.3700	0.4974	463.3200	0.4633	(6.846)	0	0	0
2016/10/27	R204	03/08/2017	7.76	Call	Bond Future	504.0200	0.5040	469.7000	0.4697	(6.809)	0	0	0
2016/10/27	R204	03/08/2017	7.77	Call	Bond Future	510.3600	0.5104	475.7700	0.4758	(6.778)	0	0	0
2016/10/27	R204	03/08/2017	7.75	Put	Bond Future	620.2500	0.6202	658.5000	0.6585	6.167	0	0	0
2016/10/27	R207	03/11/2016			Bond Future	8.1140	99.8858	8.1538	99.7777	0.490	0.0000	0.0000	28,198
2016/10/27	R207	03/11/2016	7.94	Call	Bond Future	42.0300	0.0420	21.2700	0.0213	(49.393)	0	0	0
2016/10/27	R207	03/11/2016	7.93	Put	Bond Future	539.5500	0.5395	628.6300	0.6286	16.510	0	0	0
2016/10/27	R207	03/11/2016	7.95	Put	Bond Future	493.8900	0.4939	579.4100	0.5794	17.316	0	0	0
2016/10/27	R207	03/11/2016	7.94	Put	Bond Future	516.5000	0.5165	603.8600	0.6039	16.914	0	0	0
2016/10/27	R207	03/11/2016	7.95	Call	Bond Future	46.7700	0.0468	24.1700	0.0242	(48.322)	0	0	0
2016/10/27	R207	03/11/2016	7.93	Call	Bond Future	37.7200	0.0377	18.6800	0.0187	(50.477)	0	0	0
2016/10/27	R207	02/02/2017	9.24	Call	Bond Future	2,746.1700	2.7462	2,640.4000	2.6404	(3.852)	0	0	0
2016/10/27	R207	02/02/2017			Bond Future	8.1497	98.1445	8.1935	98.0338	0.538	0.0000	0.0000	45,216
2016/10/27	R207	02/02/2017	8.91	Call	Bond Future	2,004.0200	2.0040	1,905.9400	1.9059	(4.894)	0	0	62
2016/10/27	R207	02/02/2017	9.22	Call	Bond Future	2,699.9100	2.6999	2,594.4700	2.5945	(3.905)	0	0	0
2016/10/27	R207	02/02/2017	9.23	Call	Bond Future	2,723.0200	2.7230	2,617.4200	2.6174	(3.878)	0	0	0
2016/10/27	R207	02/02/2017	8.91	Put	Bond Future	103.8200	0.1038	116.4800	0.1165	12.194	0	0	0
2016/10/27	R207	02/02/2017	9.22	Put	Bond Future	38.1200	0.0381	43.4200	0.0434	13.903	0	0	0
2016/10/27	R207	02/02/2017	9.24	Put	Bond Future	35.5100	0.0355	40.4800	0.0405	13.996	0	0	0
2016/10/27	R207	02/02/2017	9.23	Put	Bond Future	36.7900	0.0368	41.9300	0.0419	13.971	0	0	0
2016/10/27	R207	04/05/2017	8.21	Put	Bond Future	814.8600	0.8149	868.5200	0.8685	6.585	0	0	0
2016/10/27	R207	04/05/2017			Bond Future	8.1739	100.0784	8.2227	99.9644	0.597	0.0000	0.0000	0
2016/10/27	R207	04/05/2017	8.22	Call	Bond Future	911.3500	0.9114	850.5600	0.8506	(6.670)	0	0	0
2016/10/27	R207	04/05/2017	8.20	Call	Bond Future	886.6100	0.8866	826.8100	0.8268	(6.745)	0	0	0
2016/10/27	R207	04/05/2017	8.21	Call	Bond Future	899.0800	0.8991	838.7800	0.8388	(6.707)	0	0	0
2016/10/27	R207	04/05/2017	8.20	Put	Bond Future	825.7500	0.8258	879.9100	0.8799	6.559	0	0	0
2016/10/27	R207	04/05/2017	8.22	Put	Bond Future	803.7900	0.8038	856.9600	0.8570	6.615	0	0	0
2016/10/27	R207	03/08/2017	8.19	Call	Bond Future	1,015.4700	1.0155	955.1400	0.9551	(5.941)	0	0	51
2016/10/27	R207	03/08/2017			Bond Future	8.1624	98.4862	8.2166	98.3703	0.664	0.0000	0.0000	0
2016/10/27	R207	03/08/2017	8.39	Put	Bond Future	772.3500	0.7723	820.1000	0.8201	6.182	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
2016/10/27	R207	03/08/2017	8.41	Put	Bond Future	755.6200	0.7556	802.6200	0.8026	6.220	0	0	0
2016/10/27	R207	03/08/2017	8.19	Put	Bond Future	956.3700	0.9564	1,012.0000	1.0120	5.817	0	0	0
2016/10/27	R207	03/08/2017	8.40	Put	Bond Future	763.9500	0.7639	811.3300	0.8113	6.202	0	0	0
2016/10/27	R207	03/08/2017	8.41	Call	Bond Future	1,284.2200	1.2842	1,215.2600	1.2153	(5.370)	0	0	0
2016/10/27	R207	03/08/2017	8.39	Call	Bond Future	1,258.3900	1.2584	1,190.1800	1.1902	(5.420)	0	0	0
2016/10/27	R207	03/08/2017	8.40	Call	Bond Future	1,271.2700	1.2713	1,202.6900	1.2027	(5.395)	0	0	0
2016/10/27	R208	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R208	03/11/2016			Bond Future	8.2995	95.1035	8.3392	94.9650	0.478	0.0000	0.0000	20,899
2016/10/27	R208	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R208	03/11/2016	9.57	Call	Bond Future	4,317.4600	4.3175	4,178.9700	4.1790	(3.208)	0	0	0
2016/10/27	R208	03/11/2016	9.58	Call	Bond Future	4,350.4800	4.3505	4,211.9900	4.2120	(3.183)	0	0	0
2016/10/27	R208	03/11/2016	9.59	Call	Bond Future	4,383.4800	4.3835	4,244.9900	4.2450	(3.159)	0	0	0
2016/10/27	R208	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R208	02/02/2017			Bond Future	8.3425	96.9137	8.3851	96.7720	0.511	0.0000	0.0000	31,645
2016/10/27	R208	02/02/2017	8.64	Call	Bond Future	1,486.6100	1.4866	1,388.8500	1.3888	(6.576)	0	0	0
2016/10/27	R208	02/02/2017	8.63	Put	Bond Future	513.1700	0.5132	557.7900	0.5578	8.695	0	0	0
2016/10/27	R208	02/02/2017	8.65	Put	Bond Future	492.0700	0.4921	535.2500	0.5352	8.775	0	0	0
2016/10/27	R208	02/02/2017	8.64	Put	Bond Future	502.5300	0.5025	546.4300	0.5464	8.736	0	0	0
2016/10/27	R208	02/02/2017	8.65	Call	Bond Future	1,509.0100	1.5090	1,410.5300	1.4105	(6.526)	0	0	0
2016/10/27	R208	02/02/2017	8.63	Call	Bond Future	1,464.3800	1.4644	1,367.3400	1.3673	(6.627)	0	0	0
2016/10/27	R208	04/05/2017	8.39	Call	Bond Future	1,252.7500	1.2528	1,176.0300	1.1760	(6.124)	0	0	0
2016/10/27	R208	04/05/2017			Bond Future	8.3695	95.4196	8.4156	95.2741	0.550	0.0000	0.0000	0
2016/10/27	R208	04/05/2017	8.37	Call	Bond Future	1,219.9200	1.2199	1,144.4000	1.1444	(6.191)	0	0	0
2016/10/27	R208	04/05/2017	8.38	Call	Bond Future	1,236.1300	1.2361	1,160.0100	1.1600	(6.158)	0	0	0
2016/10/27	R208	04/05/2017	8.37	Put	Bond Future	1,218.3100	1.2183	1,288.2500	1.2882	5.741	0	0	0
2016/10/27	R208	04/05/2017	8.39	Put	Bond Future	1,187.9600	1.1880	1,256.7000	1.2567	5.786	0	0	0
2016/10/27	R208	04/05/2017	8.38	Put	Bond Future	1,202.9200	1.2029	1,272.2600	1.2723	5.764	0	0	0
2016/10/27	R208	03/08/2017	8.32	Call	Bond Future	1,351.3900	1.3514	1,277.5300	1.2775	(5.465)	0	0	0
2016/10/27	R208	03/08/2017			Bond Future	8.3722	97.3766	8.4217	97.2285	0.592	0.0000	0.0000	0
2016/10/27	R208	03/08/2017	8.30	Call	Bond Future	1,321.3800	1.3214	1,248.5200	1.2485	(5.514)	0	0	0
2016/10/27	R208	03/08/2017	8.31	Call	Bond Future	1,336.1700	1.3362	1,262.8100	1.2628	(5.490)	0	0	0
2016/10/27	R208	03/08/2017	8.30	Put	Bond Future	1,537.7800	1.5378	1,613.0000	1.6130	4.891	0	0	0
2016/10/27	R208	03/08/2017	8.32	Put	Bond Future	1,507.8000	1.5078	1,582.0200	1.5820	4.922	0	0	0
2016/10/27	R208	03/08/2017	8.31	Put	Bond Future	1,522.5700	1.5226	1,597.2900	1.5973	4.907	0	0	0
2016/10/27	R209	03/11/2016	9.34	Put	Bond Future	971.5500	0.9716	1,046.4200	1.0464	7.706	0	0	345
2016/10/27	R209	03/11/2016	10.26	Call	Bond Future	5,435.5700	5.4356	5,266.5100	5.2665	(3.110)	0	0	0
2016/10/27	R209	03/11/2016			Bond Future	9.4242	72.6227	9.4488	72.4537	0.260	0.0000	0.0000	25,868
2016/10/27	R209	03/11/2016	10.24	Call	Bond Future	5,313.0200	5.3130	5,143.9500	5.1439	(3.182)	0	0	0
2016/10/27	R209	03/11/2016	8.87	Put	Bond Future	3,989.2600	3.9893	4,156.1500	4.1562	4.183	0	0	0
2016/10/27	R209	03/11/2016	8.81	Call	Bond Future	1.3700	0.0014	0.4400	0.0004	(67.883)	0	0	345
2016/10/27	R209	03/11/2016	9.04	Put	Bond Future	2,757.4800	2.7575	2,912.5900	2.9126	5.625	0	0	345
2016/10/27	R209	03/11/2016	9.42	Put	Bond Future	652.1200	0.6521	699.9000	0.6999	7.327	0	0	0
2016/10/27	R209	03/11/2016	10.25	Call	Bond Future	5,374.3500	5.3743	5,205.2800	5.2053	(3.146)	0	0	0
2016/10/27	R209	03/11/2016	9.05	Call	Bond Future	32.1100	0.0321	16.9000	0.0169	(47.368)	0	0	0
2016/10/27	R209	03/11/2016	9.45	Call	Bond Future	730.3100	0.7303	600.0200	0.6000	(17.840)	0	0	0
2016/10/27	R209	03/11/2016	10.24	Put	Bond Future	0.2100	0.0002	0.1300	0.0001	(38.095)	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
2016/10/27	R209	03/11/2016	9.04	Call	Bond Future	28.7700	0.0288	14.8900	0.0149	(48.245)	0	0	0
2016/10/27	R209	03/11/2016	10.25	Put	Bond Future	0.1900	0.0002	0.1100	0.0001	(42.105)	0	0	0
2016/10/27	R209	03/11/2016	9.34	Call	Bond Future	386.3500	0.3863	292.2300	0.2922	(24.361)	0	0	0
2016/10/27	R209	03/11/2016	10.26	Put	Bond Future	0.1600	0.0002	0.0900	0.0001	(43.750)	0	0	0
2016/10/27	R209	03/11/2016	9.45	Put	Bond Future	552.7900	0.5528	591.4900	0.5915	7.001	0	0	250
2016/10/27	R209	03/11/2016	8.81	Put	Bond Future	4,438.5800	4.4386	4,606.6400	4.6066	3.786	0	0	0
2016/10/27	R209	03/11/2016	8.87	Call	Bond Future	3.3500	0.0034	1.2500	0.0013	(62.687)	0	0	250
2016/10/27	R209	03/11/2016	9.42	Call	Bond Future	622.8300	0.6228	501.6200	0.5016	(19.461)	0	0	120
2016/10/27	R209	03/11/2016	9.05	Put	Bond Future	2,687.8400	2.6878	2,841.6200	2.8416	5.721	0	0	250
2016/10/27	R209	02/02/2017	9.55	Put	Bond Future	2,001.6400	2.0016	2,068.3000	2.0683	3.330	0	0	0
2016/10/27	R209	02/02/2017			Bond Future	9.4693	74.0049	9.4945	73.8323	0.267	0.0000	0.0000	21,117
2016/10/27	R209	02/02/2017	9.54	Put	Bond Future	2,032.7000	2.0327	2,100.1800	2.1002	3.320	0	0	0
2016/10/27	R209	02/02/2017	9.55	Call	Bond Future	2,550.9500	2.5509	2,444.9300	2.4449	(4.156)	0	0	0
2016/10/27	R209	02/02/2017	9.53	Call	Bond Future	2,478.1200	2.4781	2,373.7300	2.3737	(4.212)	0	0	0
2016/10/27	R209	02/02/2017	9.54	Call	Bond Future	2,514.3200	2.5143	2,409.1200	2.4091	(4.184)	0	0	0
2016/10/27	R209	02/02/2017	9.53	Put	Bond Future	2,064.2800	2.0643	2,132.5700	2.1326	3.308	0	0	0
2016/10/27	R209	04/05/2017	9.48	Put	Bond Future	3,211.0400	3.2110	3,290.0000	3.2900	2.459	0	0	0
2016/10/27	R209	04/05/2017			Bond Future	9.5082	72.3116	9.5343	72.1348	0.275	0.0000	0.0000	0
2016/10/27	R209	04/05/2017	9.47	Put	Bond Future	3,246.5500	3.2465	3,326.1300	3.3261	2.451	0	0	0
2016/10/27	R209	04/05/2017	9.46	Call	Bond Future	2,953.9800	2.9540	2,857.3500	2.8574	(3.271)	0	0	0
2016/10/27	R209	04/05/2017	9.47	Call	Bond Future	2,986.6800	2.9867	2,889.4300	2.8894	(3.256)	0	0	0
2016/10/27	R209	04/05/2017	9.48	Call	Bond Future	3,019.3700	3.0194	2,921.5000	2.9215	(3.241)	0	0	0
2016/10/27	R209	04/05/2017	9.46	Put	Bond Future	3,282.1500	3.2821	3,362.3500	3.3624	2.444	0	0	0
2016/10/27	R209	03/08/2017			Bond Future	9.5387	73.7949	9.5655	73.6147	0.281	0.0000	0.0000	0
2016/10/27	R209	03/08/2017	9.44	Call	Bond Future	3,483.7300	3.4837	3,387.9700	3.3880	(2.749)	0	0	0
2016/10/27	R209	03/08/2017	9.43	Put	Bond Future	4,190.5300	4.1905	4,275.5000	4.2755	2.028	0	0	0
2016/10/27	R209	03/08/2017	9.45	Put	Bond Future	4,117.4400	4.1174	4,201.3600	4.2014	2.038	0	0	0
2016/10/27	R209	03/08/2017	9.44	Put	Bond Future	4,153.8600	4.1539	4,238.3000	4.2383	2.033	0	0	0
2016/10/27	R209	03/08/2017	9.45	Call	Bond Future	3,515.6200	3.5156	3,419.3400	3.4193	(2.739)	0	0	0
2016/10/27	R209	03/08/2017	9.43	Call	Bond Future	3,451.9800	3.4520	3,356.7500	3.3568	(2.759)	0	0	0
2016/10/27	R210	03/11/2016			Bond Future	187.4712	187.4712	187.4919	187.4919	0.011	0.0000	0.0000	891
2016/10/27	R210	03/11/2016	188.90	Put	Bond Future	1,428.7900	1.4288	1,408.0500	1.4081	(1.452)	0	0	0
2016/10/27	R210	03/11/2016	188.92	Put	Bond Future	1,448.7900	1.4488	1,428.0500	1.4281	(1.432)	0	0	0
2016/10/27	R210	03/11/2016	188.91	Put	Bond Future	1,438.7900	1.4388	1,418.0500	1.4181	(1.441)	0	0	0
2016/10/27	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R210	02/02/2017	190.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R210	02/02/2017			Bond Future	191.0509	191.0509	191.0712	191.0712	0.011	0.0000	0.0000	1,699
2016/10/27	R210	02/02/2017	190.86	Call	Bond Future	190.9200	0.1909	211.1800	0.2112	10.612	0	0	0
2016/10/27	R210	02/02/2017	190.84	Call	Bond Future	210.9200	0.2109	231.1800	0.2312	9.606	0	0	0
2016/10/27	R210	02/02/2017	190.85	Call	Bond Future	200.9200	0.2009	221.1800	0.2212	10.084	0	0	0
2016/10/27	R210	02/02/2017	190.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R210	02/02/2017	190.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R210	04/05/2017			Bond Future	192.5101	192.5101	192.5286	192.5286	0.010	0.0000	0.0000	0
2016/10/27	R210	04/05/2017	192.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R210	04/05/2017	192.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/27	R210	04/05/2017	192.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R210	04/05/2017	192.33	Call	Bond Future	180.1300	0.1801	198.6100	0.1986	10.259	0	0	0
2016/10/27	R210	04/05/2017	192.31	Call	Bond Future	200.1300	0.2001	218.6100	0.2186	9.234	0	0	0
2016/10/27	R210	04/05/2017	192.32	Call	Bond Future	190.1300	0.1901	208.6100	0.2086	9.720	0	0	0
2016/10/27	R210	03/08/2017	196.28	Call	Bond Future	188.0800	0.1881	207.7100	0.2077	10.437	0	0	0
2016/10/27	R210	03/08/2017	196.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R210	03/08/2017			Bond Future	196.4681	196.4681	196.4877	196.4877	0.010	0.0000	0.0000	0
2016/10/27	R210	03/08/2017	196.29	Call	Bond Future	178.0800	0.1781	197.7100	0.1977	11.023	0	0	0
2016/10/27	R210	03/08/2017	196.30	Call	Bond Future	168.0800	0.1681	187.7100	0.1877	11.679	0	0	0
2016/10/27	R210	03/08/2017	196.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R210	03/08/2017	196.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R211	03/11/2016	141.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R211	03/11/2016			Bond Future	141.4903	141.4903	141.4994	141.4994	0.006	0.0000	0.0000	56
2016/10/27	R211	03/11/2016	141.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R211	03/11/2016	141.74	Put	Bond Future	249.7000	0.2497	240.6400	0.2406	(3.628)	0	0	0
2016/10/27	R211	03/11/2016	141.76	Put	Bond Future	269.7000	0.2697	260.6400	0.2606	(3.359)	0	0	0
2016/10/27	R211	03/11/2016	141.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R211	03/11/2016	141.75	Put	Bond Future	259.7000	0.2597	250.6400	0.2506	(3.489)	0	0	0
2016/10/27	R212	03/11/2016			Bond Future	148.6204	148.6204	148.4200	148.4200	(0.135)	0.0000	0.0000	3,049
2016/10/27	R212	03/11/2016	148.11	Call	Bond Future	510.3800	0.5104	310.0300	0.3100	(39.255)	0	0	0
2016/10/27	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R212	03/11/2016	148.12	Call	Bond Future	500.3800	0.5004	300.0300	0.3000	(40.040)	0	0	0
2016/10/27	R212	03/11/2016	148.10	Call	Bond Future	520.3800	0.5204	320.0300	0.3200	(38.501)	0	0	0
2016/10/27	R212	02/02/2017	149.29	Call	Bond Future	218.8700	0.2189	13.9100	0.0139	(93.645)	0	0	0
2016/10/27	R212	02/02/2017			Bond Future	149.5089	149.5089	149.3039	149.3039	(0.137)	0.0000	0.0000	3,380
2016/10/27	R212	02/02/2017	149.27	Call	Bond Future	238.8700	0.2389	33.9100	0.0339	(85.804)	0	0	0
2016/10/27	R212	02/02/2017	149.28	Call	Bond Future	228.8700	0.2289	23.9100	0.0239	(89.553)	0	0	0
2016/10/27	R212	02/02/2017	149.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R212	02/02/2017	149.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R212	02/02/2017	149.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R212	04/05/2017	152.24	Call	Bond Future	223.4100	0.2234	12.8400	0.0128	(94.253)	0	0	0
2016/10/27	R212	04/05/2017			Bond Future	152.4634	152.4634	152.2528	152.2528	(0.138)	0.0000	0.0000	0
2016/10/27	R212	04/05/2017	152.25	Call	Bond Future	213.4100	0.2134	2.8400	0.0028	(98.669)	0	0	0
2016/10/27	R212	04/05/2017	152.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R212	04/05/2017	152.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R212	04/05/2017	152.23	Call	Bond Future	233.4100	0.2334	22.8400	0.0228	(90.215)	0	0	0
2016/10/27	R212	04/05/2017	152.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R212	03/08/2017			Bond Future	153.5680	153.5680	153.3536	153.3536	(0.140)	0.0000	0.0000	0
2016/10/27	R212	03/08/2017	153.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R212	03/08/2017	153.36	Put	Bond Future	0.0000	0.0000	6.4000	0.0064	100.000	0	0	0
2016/10/27	R212	03/08/2017	153.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/27	R212	03/08/2017	153.34	Call	Bond Future	227.9900	0.2280	13.6000	0.0136	(94.035)	0	0	0
2016/10/27	R212	03/08/2017	153.35	Call	Bond Future	217.9900	0.2180	3.6000	0.0036	(98.349)	0	0	0
2016/10/27	R212	03/08/2017	153.36	Call	Bond Future	207.9900	0.2080	0.0000	0.0000	(100.000)	0	0	0

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2016/10/27	R213	03/11/2016			Bond Future	9.3048	83.2869	9.3292	83.1205	0.263	0.0000	0.0000	16,293
2016/10/27	R213	03/11/2016	10.18	Put	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	0
2016/10/27	R213	03/11/2016	10.20	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2016/10/27	R213	03/11/2016	10.18	Call	Bond Future	5,666.6000	5.6666	5,500.1400	5.5001	(2.938)	0	0	0
2016/10/27	R213	03/11/2016	10.19	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2016/10/27	R213	03/11/2016	10.19	Call	Bond Future	5,728.0800	5.7281	5,561.6200	5.5616	(2.906)	0	0	0
2016/10/27	R213	03/11/2016	10.20	Call	Bond Future	5,789.4800	5.7895	5,623.0300	5.6230	(2.875)	0	0	0
2016/10/27	R213	02/02/2017	9.40	Call	Bond Future	2,330.8400	2.3308	2,229.9800	2.2300	(4.327)	0	0	0
2016/10/27	R213	02/02/2017	9.42	Call	Bond Future	2,402.1300	2.4021	2,299.6100	2.2996	(4.268)	0	0	0
2016/10/27	R213	02/02/2017			Bond Future	9.3553	84.8721	9.3807	84.7020	0.271	0.0000	0.0000	25,501
2016/10/27	R213	02/02/2017	9.41	Call	Bond Future	2,366.4300	2.3664	2,264.7400	2.2647	(4.297)	0	0	0
2016/10/27	R213	02/02/2017	9.40	Put	Bond Future	2,031.2700	2.0313	2,100.4300	2.1004	3.405	0	0	0
2016/10/27	R213	02/02/2017	9.42	Put	Bond Future	1,968.9600	1.9690	2,036.4600	2.0365	3.428	0	0	0
2016/10/27	R213	02/02/2017	9.41	Put	Bond Future	2,000.0200	2.0000	2,068.3500	2.0684	3.416	0	0	0
2016/10/27	R213	04/05/2017			Bond Future	9.3955	82.9915	9.4217	82.8173	0.279	0.0000	0.0000	0
2016/10/27	R213	04/05/2017	9.35	Put	Bond Future	3,184.0000	3.1840	3,263.5400	3.2635	2.498	0	0	0
2016/10/27	R213	04/05/2017	9.37	Put	Bond Future	3,116.7600	3.1168	3,195.0600	3.1951	2.512	0	0	0
2016/10/27	R213	04/05/2017	9.35	Call	Bond Future	2,881.0000	2.8810	2,786.3300	2.7863	(3.286)	0	0	0
2016/10/27	R213	04/05/2017	9.36	Put	Bond Future	3,150.3600	3.1504	3,229.2800	3.2293	2.505	0	0	0
2016/10/27	R213	04/05/2017	9.36	Call	Bond Future	2,914.1300	2.9141	2,818.8400	2.8188	(3.270)	0	0	0
2016/10/27	R213	04/05/2017	9.37	Call	Bond Future	2,947.2300	2.9472	2,851.3200	2.8513	(3.254)	0	0	0
2016/10/27	R213	03/08/2017	9.33	Put	Bond Future	4,017.9200	4.0179	4,101.8500	4.1019	2.089	0	0	0
2016/10/27	R213	03/08/2017			Bond Future	9.4264	84.6935	9.4534	84.5160	0.287	0.0000	0.0000	0
2016/10/27	R213	03/08/2017	9.35	Put	Bond Future	3,949.5300	3.9495	4,032.4300	4.0324	2.099	0	0	0
2016/10/27	R213	03/08/2017	9.33	Call	Bond Future	3,380.5700	3.3806	3,286.9600	3.2870	(2.769)	0	0	0
2016/10/27	R213	03/08/2017	9.34	Put	Bond Future	3,983.6100	3.9836	4,067.0300	4.0670	2.094	0	0	0
2016/10/27	R213	03/08/2017	9.34	Call	Bond Future	3,412.6900	3.4127	3,318.5700	3.3186	(2.758)	0	0	0
2016/10/27	R213	03/08/2017	9.35	Call	Bond Future	3,444.9800	3.4450	3,350.3400	3.3503	(2.747)	0	0	0
2016/10/27	R214	03/11/2016	10.35	Put	Bond Future	0.1800	0.0002	0.1000	0.0001	(44.444)	0	0	0
2016/10/27	R214	03/11/2016			Bond Future	9.5094	72.8824	9.5339	72.7062	0.258	0.0000	0.0000	24,310
2016/10/27	R214	03/11/2016	10.34	Put	Bond Future	0.2100	0.0002	0.1200	0.0001	(42.857)	0	0	0
2016/10/27	R214	03/11/2016	10.35	Call	Bond Future	5,660.9500	5.6610	5,484.6000	5.4846	(3.115)	0	0	0
2016/10/27	R214	03/11/2016	10.33	Call	Bond Future	5,535.0600	5.5351	5,358.6900	5.3587	(3.186)	0	0	0
2016/10/27	R214	03/11/2016	10.34	Call	Bond Future	5,598.0600	5.5981	5,421.7000	5.4217	(3.150)	0	0	0
2016/10/27	R214	03/11/2016	10.33	Put	Bond Future	0.2400	0.0002	0.1400	0.0001	(41.667)	0	0	0
2016/10/27	R214	02/02/2017			Bond Future	9.5561	74.2696	9.5813	74.0896	0.264	0.0000	0.0000	21,285
2016/10/27	R214	02/02/2017	9.67	Call	Bond Future	2,805.9700	2.8060	2,692.5000	2.6925	(4.044)	0	0	0
2016/10/27	R214	02/02/2017	9.66	Put	Bond Future	2,031.0500	2.0310	2,098.4600	2.0985	3.319	0	0	0
2016/10/27	R214	02/02/2017	9.68	Put	Bond Future	1,968.8100	1.9688	2,034.5700	2.0346	3.340	0	0	0
2016/10/27	R214	02/02/2017	9.67	Put	Bond Future	1,999.8200	1.9998	2,066.4000	2.0664	3.329	0	0	0
2016/10/27	R214	02/02/2017	9.68	Call	Bond Future	2,845.0200	2.8450	2,730.7300	2.7307	(4.017)	0	0	0
2016/10/27	R214	02/02/2017	9.66	Call	Bond Future	2,767.0400	2.7670	2,654.4000	2.6544	(4.071)	0	0	0
2016/10/27	R214	04/05/2017	9.58	Put	Bond Future	3,365.6100	3.3656	3,446.5000	3.4465	2.403	0	0	0
2016/10/27	R214	04/05/2017			Bond Future	9.5938	72.4338	9.6199	72.2495	0.271	0.0000	0.0000	0
2016/10/27	R214	04/05/2017	9.57	Put	Bond Future	3,401.1700	3.4012	3,482.7100	3.4827	2.397	0	0	0
2016/10/27	R214	04/05/2017	9.58	Call	Bond Future	3,267.3400	3.2673	3,163.9400	3.1639	(3.165)	0	0	0

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2016/10/27	R214	04/05/2017	9.56	Call	Bond Future	3,196.5900	3.1966	3,094.4600	3.0945	(3.195)	0	0	0
2016/10/27	R214	04/05/2017	9.57	Call	Bond Future	3,231.7600	3.2318	3,129.0100	3.1290	(3.179)	0	0	0
2016/10/27	R214	04/05/2017	9.56	Put	Bond Future	3,437.2600	3.4373	3,519.4200	3.5194	2.390	0	0	0
2016/10/27	R214	03/08/2017	9.51	Call	Bond Future	3,647.3000	3.6473	3,547.7900	3.5478	(2.728)	0	0	0
2016/10/27	R214	03/08/2017			Bond Future	9.6239	73.9195	9.6506	73.7316	0.278	0.0000	0.0000	0
2016/10/27	R214	03/08/2017	9.52	Call	Bond Future	3,681.3800	3.6814	3,581.3300	3.5813	(2.718)	0	0	0
2016/10/27	R214	03/08/2017	9.53	Call	Bond Future	3,715.8600	3.7159	3,615.2800	3.6153	(2.707)	0	0	0
2016/10/27	R214	03/08/2017	9.51	Put	Bond Future	4,457.6500	4.4576	4,546.0300	4.5460	1.983	0	0	0
2016/10/27	R214	03/08/2017	9.53	Put	Bond Future	4,382.8300	4.3828	4,470.1400	4.4701	1.992	0	0	0
2016/10/27	R214	03/08/2017	9.52	Put	Bond Future	4,419.9800	4.4200	4,507.8200	4.5078	1.987	0	0	0
2016/10/27	R248	03/11/2016	10.38	Call	Bond Future	7,032.2300	7.0322	6,807.1300	6.8071	(3.201)	0	0	0
2016/10/27	R248	03/11/2016			Bond Future	9.5595	93.6308	9.5840	93.4059	0.256	0.0000	0.0000	30,269
2016/10/27	R248	03/11/2016	10.39	Call	Bond Future	7,111.8700	7.1119	6,886.7900	6.8868	(3.165)	0	0	0
2016/10/27	R248	03/11/2016	10.37	Put	Bond Future	0.6700	0.0007	0.4200	0.0004	(37.313)	0	0	0
2016/10/27	R248	03/11/2016	10.39	Put	Bond Future	0.5200	0.0005	0.3200	0.0003	(38.462)	0	0	0
2016/10/27	R248	03/11/2016	10.37	Call	Bond Future	6,952.4500	6.9525	6,727.3200	6.7273	(3.238)	0	0	0
2016/10/27	R248	03/11/2016	10.38	Put	Bond Future	0.5900	0.0006	0.3700	0.0004	(37.288)	0	0	0
2016/10/27	R248	02/02/2017	9.76	Put	Bond Future	2,551.7500	2.5518	2,632.5200	2.6325	3.165	0	0	0
2016/10/27	R248	02/02/2017	9.78	Put	Bond Future	2,476.5400	2.4765	2,555.3700	2.5554	3.183	0	0	0
2016/10/27	R248	02/02/2017			Bond Future	9.6078	95.4128	9.6331	95.1831	0.263	0.0000	0.0000	57,770
2016/10/27	R248	02/02/2017	9.77	Put	Bond Future	2,513.9200	2.5139	2,593.7200	2.5937	3.174	0	0	0
2016/10/27	R248	02/02/2017	9.76	Call	Bond Future	3,919.8300	3.9198	3,770.9200	3.7709	(3.799)	0	0	0
2016/10/27	R248	02/02/2017	9.77	Call	Bond Future	3,970.6200	3.9706	3,820.7400	3.8207	(3.775)	0	0	0
2016/10/27	R248	02/02/2017	9.78	Call	Bond Future	4,021.7000	4.0217	3,870.8500	3.8708	(3.751)	0	0	0
2016/10/27	R248	04/05/2017	9.66	Call	Bond Future	4,491.6200	4.4916	4,356.8100	4.3568	(3.001)	0	0	0
2016/10/27	R248	04/05/2017			Bond Future	9.6471	92.8517	9.6731	92.6166	0.270	0.0000	0.0000	0
2016/10/27	R248	04/05/2017	9.67	Call	Bond Future	4,537.4400	4.5374	4,401.8600	4.4019	(2.988)	0	0	0
2016/10/27	R248	04/05/2017	9.65	Put	Bond Future	4,419.3500	4.4194	4,520.4100	4.5204	2.287	0	0	0
2016/10/27	R248	04/05/2017	9.67	Put	Bond Future	4,330.4200	4.3304	4,429.9400	4.4299	2.298	0	0	0
2016/10/27	R248	04/05/2017	9.65	Call	Bond Future	4,446.0100	4.4460	4,311.9700	4.3120	(3.015)	0	0	0
2016/10/27	R248	04/05/2017	9.66	Put	Bond Future	4,374.7000	4.3747	4,474.9900	4.4750	2.293	0	0	0
2016/10/27	R248	03/08/2017			Bond Future	9.6786	94.7561	9.7054	94.5165	0.276	0.0000	0.0000	0
2016/10/27	R248	03/08/2017	9.57	Call	Bond Future	4,916.6500	4.9167	4,788.2800	4.7883	(2.611)	0	0	0
2016/10/27	R248	03/08/2017	9.56	Put	Bond Future	5,949.2900	5.9493	6,061.2600	6.0613	1.882	0	0	0
2016/10/27	R248	03/08/2017	9.58	Put	Bond Future	5,853.6400	5.8536	5,964.2900	5.9643	1.890	0	0	0
2016/10/27	R248	03/08/2017	9.57	Put	Bond Future	5,901.1300	5.9011	6,012.4400	6.0124	1.886	0	0	0
2016/10/27	R248	03/08/2017	9.58	Call	Bond Future	4,960.5800	4.9606	4,831.5500	4.8315	(2.601)	0	0	0
2016/10/27	R248	03/08/2017	9.56	Call	Bond Future	4,873.2300	4.8732	4,745.5200	4.7455	(2.621)	0	0	0

Total

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