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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/11/2016 TO 01/11/2016

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
2016/11/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	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
2016/11/01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	2025	03/11/2016			Bond Future	128.9113	128.9113	128.6943	128.6943	(0.168)	0.0000	0.0000	2,542
2016/11/01	2025	03/11/2016	129.21	Put	Bond Future	298.7100	0.2987	515.7400	0.5157	72.656	0	0	0
2016/11/01	2025	03/11/2016	129.23	Put	Bond Future	318.7100	0.3187	535.7400	0.5357	68.096	0	0	0
2016/11/01	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2025	03/11/2016	129.22	Put	Bond Future	308.7100	0.3087	525.7400	0.5257	70.302	0	0	0
2016/11/01	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2025	02/02/2017	130.01	Put	Bond Future	0.0000	0.0000	142.3200	0.1423	100.000	0	0	0
2016/11/01	2025	02/02/2017			Bond Future	130.0902	130.0902	129.8677	129.8677	(0.171)	0.0000	0.0000	3,231
2016/11/01	2025	02/02/2017	130.00	Put	Bond Future	0.0000	0.0000	132.3200	0.1323	100.000	0	0	0
2016/11/01	2025	02/02/2017	130.01	Call	Bond Future	80.2500	0.0803	0.0000	0.0000	(100.000)	0	0	0
2016/11/01	2025	02/02/2017	129.99	Call	Bond Future	100.2500	0.1003	0.0000	0.0000	(100.000)	0	0	0
2016/11/01	2025	02/02/2017	130.00	Call	Bond Future	90.2500	0.0903	0.0000	0.0000	(100.000)	0	0	0
2016/11/01	2025	02/02/2017	129.99	Put	Bond Future	0.0000	0.0000	122.3200	0.1223	100.000	0	0	0
2016/11/01	2025	04/05/2017	132.57	Call	Bond Future	85.3300	0.0853	0.0000	0.0000	(100.000)	0	0	0
2016/11/01	2025	04/05/2017			Bond Future	132.6553	132.6553	132.4284	132.4284	(0.171)	0.0000	0.0000	0
2016/11/01	2025	04/05/2017	132.58	Call	Bond Future	75.3300	0.0753	0.0000	0.0000	(100.000)	0	0	0
2016/11/01	2025	04/05/2017	132.56	Put	Bond Future	0.0000	0.0000	131.6000	0.1316	100.000	0	0	0
2016/11/01	2025	04/05/2017	132.58	Put	Bond Future	0.0000	0.0000	151.6000	0.1516	100.000	0	0	0
2016/11/01	2025	04/05/2017	132.56	Call	Bond Future	95.3300	0.0953	0.0000	0.0000	(100.000)	0	0	0
2016/11/01	2025	04/05/2017	132.57	Put	Bond Future	0.0000	0.0000	141.6000	0.1416	100.000	0	0	0
2016/11/01	2025	03/08/2017			Bond Future	134.0450	134.0450	133.8126	133.8126	(0.173)	0.0000	0.0000	0
2016/11/01	2025	03/08/2017	133.96	Put	Bond Future	0.0000	0.0000	147.3500	0.1473	100.000	0	0	0
2016/11/01	2025	03/08/2017	133.98	Put	Bond Future	0.0000	0.0000	167.3500	0.1673	100.000	0	0	0
2016/11/01	2025	03/08/2017	133.97	Put	Bond Future	0.0000	0.0000	157.3500	0.1573	100.000	0	0	0
2016/11/01	2025	03/08/2017	133.98	Call	Bond Future	65.0300	0.0650	0.0000	0.0000	(100.000)	0	0	0
2016/11/01	2025	03/08/2017	133.96	Call	Bond Future	85.0300	0.0850	0.0000	0.0000	(100.000)	0	0	0
2016/11/01	2025	03/08/2017	133.97	Call	Bond Future	75.0300	0.0750	0.0000	0.0000	(100.000)	0	0	0
2016/11/01	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2030	03/11/2016			Bond Future	9.0976	93.8060	9.1522	93.4165	0.600	0.0000	0.0000	16,748
2016/11/01	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2030	03/11/2016	9.33	Call	Bond Future	1,643.0900	1.6431	1,253.6300	1.2536	(23.703)	0	0	0
2016/11/01	2030	03/11/2016	9.34	Call	Bond Future	1,712.8600	1.7129	1,323.4000	1.3234	(22.737)	0	0	0
2016/11/01	2030	03/11/2016	9.35	Call	Bond Future	1,782.5600	1.7826	1,393.1000	1.3931	(21.848)	0	0	0
2016/11/01	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2030	02/02/2017			Bond Future	9.1407	91.5833	9.1972	91.1855	0.618	0.0000	0.0000	28,852
2016/11/01	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2030	02/02/2017	9.29	Call	Bond Future	1,045.5800	1.0456	647.8400	0.6478	(38.040)	0	0	0

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2016/11/01	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2030	02/02/2017	9.30	Call	Bond Future	1,115.0200	1.1150	717.2800	0.7173	(35.671)	0	0	0
2016/11/01	2030	02/02/2017	9.31	Call	Bond Future	1,184.3900	1.1844	786.6500	0.7867	(33.582)	0	0	0
2016/11/01	2030	04/05/2017	9.33	Call	Bond Future	1,030.7100	1.0307	625.1700	0.6252	(39.346)	0	0	0
2016/11/01	2030	04/05/2017			Bond Future	9.1809	93.3840	9.2393	92.9785	0.636	0.0000	0.0000	0
2016/11/01	2030	04/05/2017	9.34	Call	Bond Future	1,099.2400	1.0992	693.7000	0.6937	(36.893)	0	0	0
2016/11/01	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2030	04/05/2017	9.32	Call	Bond Future	962.1100	0.9621	556.5700	0.5566	(42.151)	0	0	0
2016/11/01	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2030	03/08/2017	9.33	Call	Bond Future	804.4800	0.8045	390.2800	0.3903	(51.487)	0	0	0
2016/11/01	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2030	03/08/2017			Bond Future	9.2122	91.2883	9.2727	90.8741	0.656	0.0000	0.0000	0
2016/11/01	2030	03/08/2017	9.34	Call	Bond Future	872.3500	0.8723	458.1500	0.4581	(47.481)	0	0	0
2016/11/01	2030	03/08/2017	9.35	Call	Bond Future	940.1400	0.9401	525.9400	0.5259	(44.057)	0	0	0
2016/11/01	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2032	03/11/2016			Bond Future	9.1977	93.1460	9.2523	92.7279	0.593	0.0000	0.0000	5,289
2016/11/01	2032	03/11/2016	10.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2032	03/11/2016	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2032	03/11/2016	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2032	03/11/2016	10.30	Call	Bond Future	7,940.9700	7.9410	7,522.9100	7.5229	(5.265)	0	0	0
2016/11/01	2032	03/11/2016	10.28	Call	Bond Future	7,805.9800	7.8060	7,387.9200	7.3879	(5.356)	0	0	0
2016/11/01	2032	03/11/2016	10.29	Call	Bond Future	7,873.5100	7.8735	7,455.4500	7.4554	(5.310)	0	0	0
2016/11/01	2032	02/02/2017	9.53	Call	Bond Future	3,643.8700	3.6439	3,359.7300	3.3597	(7.798)	0	0	0
2016/11/01	2032	02/02/2017			Bond Future	9.2433	94.9165	9.2997	94.4897	0.610	0.0000	0.0000	13,898
2016/11/01	2032	02/02/2017	9.51	Call	Bond Future	3,549.9000	3.5499	3,269.5700	3.2696	(7.897)	0	0	0
2016/11/01	2032	02/02/2017	9.52	Call	Bond Future	3,596.6600	3.5967	3,314.4200	3.3144	(7.847)	0	0	0
2016/11/01	2032	02/02/2017	9.51	Put	Bond Future	1,555.8100	1.5558	1,702.2400	1.7022	9.412	0	0	0
2016/11/01	2032	02/02/2017	9.53	Put	Bond Future	1,502.7700	1.5028	1,645.3900	1.6454	9.490	0	0	0
2016/11/01	2032	02/02/2017	9.52	Put	Bond Future	1,529.0200	1.5290	1,673.5400	1.6735	9.452	0	0	0
2016/11/01	2032	04/05/2017	9.45	Call	Bond Future	4,061.1100	4.0611	3,805.5300	3.8055	(6.293)	0	0	0
2016/11/01	2032	04/05/2017			Bond Future	9.2821	92.6227	9.3403	92.1876	0.626	0.0000	0.0000	0
2016/11/01	2032	04/05/2017	9.46	Call	Bond Future	4,103.0100	4.1030	3,845.9700	3.8460	(6.265)	0	0	0
2016/11/01	2032	04/05/2017	9.44	Put	Bond Future	2,845.1700	2.8452	3,026.1500	3.0262	6.361	0	0	0
2016/11/01	2032	04/05/2017	9.46	Put	Bond Future	2,781.5500	2.7815	2,959.5900	2.9596	6.401	0	0	0
2016/11/01	2032	04/05/2017	9.44	Call	Bond Future	4,019.4100	4.0194	3,765.3100	3.7653	(6.322)	0	0	0
2016/11/01	2032	04/05/2017	9.45	Put	Bond Future	2,813.2200	2.8132	2,992.7200	2.9927	6.381	0	0	0
2016/11/01	2032	03/08/2017	9.43	Put	Bond Future	3,719.7100	3.7197	3,913.5400	3.9135	5.211	0	0	0
2016/11/01	2032	03/08/2017			Bond Future	9.3113	94.5190	9.3713	94.0746	0.645	0.0000	0.0000	0
2016/11/01	2032	03/08/2017	9.45	Put	Bond Future	3,653.1700	3.6532	3,844.5100	3.8445	5.238	0	0	0
2016/11/01	2032	03/08/2017	9.44	Put	Bond Future	3,686.3200	3.6863	3,878.9000	3.8789	5.224	0	0	0
2016/11/01	2032	03/08/2017	9.44	Call	Bond Future	4,635.2900	4.6353	4,383.4700	4.3835	(5.433)	0	0	0
2016/11/01	2032	03/08/2017	9.43	Call	Bond Future	4,595.4500	4.5955	4,344.8800	4.3449	(5.453)	0	0	0
2016/11/01	2032	03/08/2017	9.45	Call	Bond Future	4,675.2800	4.6753	4,422.2200	4.4222	(5.413)	0	0	0
2016/11/01	2033	03/11/2016			Bond Future	107.2890	107.2890	107.2701	107.2701	(0.018)	0.0000	0.0000	4,578

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2016/11/01	2033	03/11/2016	109.16	Put	Bond Future	1,870.9600	1.8710	1,889.9200	1.8899	1.013	0	0	0
2016/11/01	2033	03/11/2016	109.17	Put	Bond Future	1,880.9600	1.8810	1,899.9200	1.8999	1.008	0	0	0
2016/11/01	2033	03/11/2016	109.18	Put	Bond Future	1,890.9600	1.8910	1,909.9200	1.9099	1.003	0	0	0
2016/11/01	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2033	02/02/2017			Bond Future	109.3351	109.3351	109.3148	109.3148	(0.019)	0.0000	0.0000	5,278
2016/11/01	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2033	02/02/2017	109.70	Put	Bond Future	364.9300	0.3649	385.1700	0.3852	5.546	0	0	0
2016/11/01	2033	02/02/2017	109.71	Put	Bond Future	374.9300	0.3749	395.1700	0.3952	5.398	0	0	0
2016/11/01	2033	02/02/2017	109.72	Put	Bond Future	384.9300	0.3849	405.1700	0.4052	5.258	0	0	0
2016/11/01	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2033	04/05/2017			Bond Future	110.4517	110.4517	110.4309	110.4309	(0.019)	0.0000	0.0000	0
2016/11/01	2033	04/05/2017	110.83	Put	Bond Future	378.2500	0.3783	399.0600	0.3991	5.502	0	0	0
2016/11/01	2033	04/05/2017	110.85	Put	Bond Future	398.2500	0.3983	419.0600	0.4191	5.225	0	0	0
2016/11/01	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2033	04/05/2017	110.84	Put	Bond Future	388.2500	0.3883	409.0600	0.4091	5.360	0	0	0
2016/11/01	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2033	03/08/2017	113.14	Put	Bond Future	421.9200	0.4219	443.4800	0.4435	5.110	0	0	0
2016/11/01	2033	03/08/2017			Bond Future	112.7181	112.7181	112.6965	112.6965	(0.019)	0.0000	0.0000	0
2016/11/01	2033	03/08/2017	113.13	Put	Bond Future	411.9200	0.4119	433.4800	0.4335	5.234	0	0	0
2016/11/01	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2033	03/08/2017	113.12	Put	Bond Future	401.9200	0.4019	423.4800	0.4235	5.364	0	0	0
2016/11/01	2037	03/11/2016	10.35	Call	Bond Future	7,916.9400	7.9169	7,372.3000	7.3723	(6.879)	0	0	0
2016/11/01	2037	03/11/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2037	03/11/2016			Bond Future	9.3476	94.6470	9.4121	94.1024	0.691	0.0000	0.0000	23,655
2016/11/01	2037	03/11/2016	10.36	Call	Bond Future	7,990.4300	7.9904	7,445.7900	7.4458	(6.816)	0	0	0
2016/11/01	2037	03/11/2016	10.37	Call	Bond Future	8,063.8100	8.0638	7,519.1700	7.5192	(6.754)	0	0	0
2016/11/01	2037	03/11/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2037	03/11/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2037	02/02/2017	9.68	Put	Bond Future	1,703.1900	1.7032	1,892.1800	1.8922	11.096	0	0	0
2016/11/01	2037	02/02/2017			Bond Future	9.3909	92.1899	9.4575	91.6341	0.709	0.0000	0.0000	40,834
2016/11/01	2037	02/02/2017	9.67	Put	Bond Future	1,732.4700	1.7325	1,923.8800	1.9239	11.048	0	0	0
2016/11/01	2037	02/02/2017	9.68	Call	Bond Future	4,078.6500	4.0787	3,711.8300	3.7118	(8.994)	0	0	0
2016/11/01	2037	02/02/2017	9.66	Call	Bond Future	3,976.1800	3.9762	3,614.2300	3.6142	(9.103)	0	0	0
2016/11/01	2037	02/02/2017	9.67	Call	Bond Future	4,027.3700	4.0274	3,662.9700	3.6630	(9.048)	0	0	0
2016/11/01	2037	02/02/2017	9.66	Put	Bond Future	1,761.9600	1.7620	1,955.8200	1.9558	11.003	0	0	0
2016/11/01	2037	04/05/2017			Bond Future	9.4316	94.0026	9.5001	93.4359	0.727	0.0000	0.0000	0
2016/11/01	2037	04/05/2017	9.58	Put	Bond Future	3,258.9800	3.2590	3,498.4800	3.4985	7.349	0	0	0
2016/11/01	2037	04/05/2017	9.60	Put	Bond Future	3,187.5900	3.1876	3,423.3200	3.4233	7.395	0	0	0
2016/11/01	2037	04/05/2017	9.59	Put	Bond Future	3,223.2500	3.2232	3,460.8600	3.4609	7.372	0	0	0
2016/11/01	2037	04/05/2017	9.60	Call	Bond Future	4,570.4600	4.5705	4,239.4300	4.2394	(7.243)	0	0	0
2016/11/01	2037	04/05/2017	9.58	Call	Bond Future	4,479.3300	4.4793	4,152.0700	4.1521	(7.306)	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
2016/11/01	2037	04/05/2017	9.59	Call	Bond Future	4,524.9200	4.5249	4,195.7700	4.1958	(7.274)	0	0	0
2016/11/01	2037	03/08/2017	9.57	Call	Bond Future	5,132.4700	5.1325	4,808.6400	4.8086	(6.309)	0	0	0
2016/11/01	2037	03/08/2017			Bond Future	9.4649	91.6691	9.5355	91.0904	0.746	0.0000	0.0000	0
2016/11/01	2037	03/08/2017	9.58	Call	Bond Future	5,175.9300	5.1759	4,850.5000	4.8505	(6.287)	0	0	0
2016/11/01	2037	03/08/2017	9.56	Put	Bond Future	4,310.9500	4.3110	4,567.4200	4.5674	5.949	0	0	0
2016/11/01	2037	03/08/2017	9.57	Put	Bond Future	4,273.3400	4.2733	4,528.2300	4.5282	5.965	0	0	0
2016/11/01	2037	03/08/2017	9.58	Put	Bond Future	4,235.7000	4.2357	4,488.9900	4.4890	5.980	0	0	0
2016/11/01	2037	03/08/2017	9.56	Call	Bond Future	5,088.8700	5.0889	4,766.6200	4.7666	(6.332)	0	0	0
2016/11/01	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2038	03/11/2016			Bond Future	135.3251	135.3251	134.9589	134.9589	(0.271)	0.0000	0.0000	13,411
2016/11/01	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2038	03/11/2016	136.31	Put	Bond Future	984.8800	0.9849	1,351.0800	1.3511	37.182	0	0	0
2016/11/01	2038	03/11/2016	136.33	Put	Bond Future	1,004.8800	1.0049	1,371.0800	1.3711	36.442	0	0	0
2016/11/01	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2038	03/11/2016	136.32	Put	Bond Future	994.8800	0.9949	1,361.0800	1.3611	36.808	0	0	0
2016/11/01	2038	02/02/2017	137.07	Put	Bond Future	603.4200	0.6034	978.1700	0.9782	62.104	0	0	0
2016/11/01	2038	02/02/2017			Bond Future	136.4666	136.4666	136.0918	136.0918	(0.275)	0.0000	0.0000	22,147
2016/11/01	2038	02/02/2017	137.06	Put	Bond Future	593.4200	0.5934	968.1700	0.9682	63.151	0	0	0
2016/11/01	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2038	02/02/2017	137.05	Put	Bond Future	583.4200	0.5834	958.1700	0.9582	64.233	0	0	0
2016/11/01	2038	04/05/2017	139.77	Put	Bond Future	612.4600	0.6125	994.6400	0.9946	62.401	0	0	0
2016/11/01	2038	04/05/2017			Bond Future	139.1575	139.1575	138.7754	138.7754	(0.275)	0.0000	0.0000	0
2016/11/01	2038	04/05/2017	139.79	Put	Bond Future	632.4600	0.6325	1,014.6400	1.0146	60.428	0	0	0
2016/11/01	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2038	04/05/2017	139.78	Put	Bond Future	622.4600	0.6225	1,004.6400	1.0046	61.398	0	0	0
2016/11/01	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2038	03/08/2017			Bond Future	140.5141	140.5141	140.1233	140.1233	(0.278)	0.0000	0.0000	0
2016/11/01	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2038	03/08/2017	141.16	Put	Bond Future	645.9100	0.6459	1,036.6900	1.0367	60.501	0	0	0
2016/11/01	2038	03/08/2017	141.18	Put	Bond Future	665.9100	0.6659	1,056.6900	1.0567	58.684	0	0	0
2016/11/01	2038	03/08/2017	141.17	Put	Bond Future	655.9100	0.6559	1,046.6900	1.0467	59.578	0	0	0
2016/11/01	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2040	03/11/2016			Bond Future	9.3976	98.6906	9.4621	98.1061	0.687	0.0000	0.0000	257
2016/11/01	2040	03/11/2016	9.69	Put	Bond Future	12.5000	0.0125	12.9800	0.0130	3.840	0	0	0
2016/11/01	2040	03/11/2016	9.71	Put	Bond Future	8.7900	0.0088	8.5100	0.0085	(3.185)	0	0	0
2016/11/01	2040	03/11/2016	9.70	Put	Bond Future	10.5000	0.0105	10.5400	0.0105	0.381	0	0	0
2016/11/01	2040	03/11/2016	9.71	Call	Bond Future	2,784.0400	2.7840	2,199.2500	2.1993	(21.005)	0	0	0
2016/11/01	2040	03/11/2016	9.69	Call	Bond Future	2,614.0400	2.6140	2,030.0100	2.0300	(22.342)	0	0	0
2016/11/01	2040	03/11/2016	9.70	Call	Bond Future	2,698.9600	2.6990	2,114.4900	2.1145	(21.655)	0	0	0
2016/11/01	2040	02/02/2017	9.58	Call	Bond Future	3,639.2200	3.6392	3,286.0700	3.2861	(9.704)	0	0	0
2016/11/01	2040	02/02/2017			Bond Future	9.4410	96.0600	9.5075	95.4635	0.705	0.0000	0.0000	8,099
2016/11/01	2040	02/02/2017	9.59	Call	Bond Future	3,689.6500	3.6896	3,333.7400	3.3337	(9.646)	0	0	0

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2016/11/01	2040	02/02/2017	9.60	Call	Bond Future	3,740.4100		3.7404	3,381.7500	3.3818	(9.589)	0	0	0
2016/11/01	2040	02/02/2017	9.58	Put	Bond Future	2,400.0300		2.4000	2,643.3700	2.6434	10.139	0	0	0
2016/11/01	2040	02/02/2017	9.60	Put	Bond Future	2,325.0900		2.3251	2,562.9200	2.5629	10.229	0	0	0
2016/11/01	2040	02/02/2017	9.59	Put	Bond Future	2,362.3300		2.3623	2,602.9100	2.6029	10.184	0	0	0
2016/11/01	2040	04/05/2017			Bond Future	9.4817		97.9489	9.5502	97.3406	0.722	0.0000	0.0000	0
2016/11/01	2040	04/05/2017	9.62	Put	Bond Future	3,613.5000		3.6135	3,872.1700	3.8722	7.158	0	0	0
2016/11/01	2040	04/05/2017	9.64	Put	Bond Future	3,535.7400		3.5357	3,790.4200	3.7904	7.203	0	0	0
2016/11/01	2040	04/05/2017	9.62	Call	Bond Future	4,835.4900		4.8355	4,485.8800	4.4859	(7.230)	0	0	0
2016/11/01	2040	04/05/2017	9.63	Put	Bond Future	3,574.3100		3.5743	3,830.9800	3.8310	7.181	0	0	0
2016/11/01	2040	04/05/2017	9.63	Call	Bond Future	4,883.6700		4.8837	4,532.0600	4.5321	(7.200)	0	0	0
2016/11/01	2040	04/05/2017	9.64	Call	Bond Future	4,932.3400		4.9323	4,578.7400	4.5787	(7.169)	0	0	0
2016/11/01	2040	03/08/2017			Bond Future	9.5153		95.4457	9.5859	94.8246	0.741	0.0000	0.0000	0
2016/11/01	2040	03/08/2017	9.61	Put	Bond Future	4,722.5900		4.7226	4,997.1200	4.9971	5.813	0	0	0
2016/11/01	2040	03/08/2017	9.63	Put	Bond Future	4,641.2600		4.6413	4,912.4400	4.9124	5.843	0	0	0
2016/11/01	2040	03/08/2017	9.61	Call	Bond Future	5,554.9000		5.5549	5,208.3200	5.2083	(6.239)	0	0	0
2016/11/01	2040	03/08/2017	9.62	Put	Bond Future	4,681.9400		4.6819	4,954.8000	4.9548	5.828	0	0	0
2016/11/01	2040	03/08/2017	9.62	Call	Bond Future	5,601.4700		5.6015	5,253.2200	5.2532	(6.217)	0	0	0
2016/11/01	2040	03/08/2017	9.63	Call	Bond Future	5,647.8900		5.6479	5,297.9600	5.2980	(6.196)	0	0	0
2016/11/01	2044	03/11/2016			Bond Future	9.4125		95.8896	9.4721	95.3430	0.633	0.0000	0.0000	2,058
2016/11/01	2044	03/11/2016	10.42	Call	Bond Future	8,557.8200		8.5578	8,011.1500	8.0112	(6.388)	0	0	0
2016/11/01	2044	03/11/2016	10.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2044	03/11/2016	10.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2044	03/11/2016	10.42	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2044	03/11/2016	10.43	Call	Bond Future	8,635.9100		8.6359	8,089.2400	8.0892	(6.330)	0	0	0
2016/11/01	2044	03/11/2016	10.41	Call	Bond Future	8,479.6100		8.4796	7,932.9400	7.9329	(6.447)	0	0	0
2016/11/01	2044	02/02/2017			Bond Future	9.4544		93.3309	9.5158	92.7731	0.649	0.0000	0.0000	20,287
2016/11/01	2044	02/02/2017	9.77	Call	Bond Future	4,647.1200		4.6471	4,271.3800	4.2714	(8.085)	0	0	0
2016/11/01	2044	02/02/2017	9.76	Put	Bond Future	1,868.2400		1.8682	2,052.7000	2.0527	9.873	0	0	0
2016/11/01	2044	02/02/2017	9.78	Put	Bond Future	1,807.0800		1.8071	1,986.9100	1.9869	9.951	0	0	0
2016/11/01	2044	02/02/2017	9.77	Put	Bond Future	1,837.5400		1.8375	2,019.6800	2.0197	9.912	0	0	0
2016/11/01	2044	02/02/2017	9.78	Call	Bond Future	4,703.3200		4.7033	4,325.2700	4.3253	(8.038)	0	0	0
2016/11/01	2044	02/02/2017	9.76	Call	Bond Future	4,591.0200		4.5910	4,217.6000	4.2176	(8.134)	0	0	0
2016/11/01	2044	04/05/2017			Bond Future	9.4937		95.1661	9.5568	94.5973	0.664	0.0000	0.0000	0
2016/11/01	2044	04/05/2017	9.67	Call	Bond Future	5,110.7400		5.1107	4,774.8400	4.7748	(6.572)	0	0	0
2016/11/01	2044	04/05/2017	9.66	Put	Bond Future	3,574.7300		3.5747	3,809.4800	3.8095	6.567	0	0	0
2016/11/01	2044	04/05/2017	9.68	Put	Bond Future	3,498.0200		3.4980	3,729.1100	3.7291	6.606	0	0	0
2016/11/01	2044	04/05/2017	9.67	Put	Bond Future	3,536.0700		3.5361	3,768.9900	3.7690	6.587	0	0	0
2016/11/01	2044	04/05/2017	9.68	Call	Bond Future	5,160.6700		5.1607	4,822.9400	4.8229	(6.544)	0	0	0
2016/11/01	2044	04/05/2017	9.66	Call	Bond Future	5,061.2900		5.0613	4,727.2200	4.7272	(6.600)	0	0	0
2016/11/01	2044	03/08/2017			Bond Future	9.5262		92.7312	9.5911	92.1504	0.681	0.0000	0.0000	0
2016/11/01	2044	03/08/2017	9.62	Put	Bond Future	4,817.0800		4.8171	5,071.9900	5.0720	5.292	0	0	0
2016/11/01	2044	03/08/2017	9.64	Put	Bond Future	4,734.6400		4.7346	4,986.4400	4.9864	5.318	0	0	0
2016/11/01	2044	03/08/2017	9.63	Put	Bond Future	4,775.8700		4.7759	5,029.2200	5.0292	5.305	0	0	0
2016/11/01	2044	03/08/2017	9.64	Call	Bond Future	5,749.0100		5.7490	5,419.9900	5.4200	(5.723)	0	0	0
2016/11/01	2044	03/08/2017	9.62	Call	Bond Future	5,654.5500		5.6546	5,328.6400	5.3286	(5.764)	0	0	0
2016/11/01	2044	03/08/2017	9.63	Call	Bond Future	5,701.8600		5.7019	5,374.3900	5.3744	(5.743)	0	0	0

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2016/11/01	2046	03/11/2016	137.07	Put	Bond Future	2,678.6000	2.6786	2,702.3100	2.7023	0.885	0	0	0
2016/11/01	2046	03/11/2016			Bond Future	134.3914	134.3914	134.3677	134.3677	(0.018)	0.0000	0.0000	6,418
2016/11/01	2046	03/11/2016	137.09	Put	Bond Future	2,698.6000	2.6986	2,722.3100	2.7223	0.879	0	0	0
2016/11/01	2046	03/11/2016	137.08	Put	Bond Future	2,688.6000	2.6886	2,712.3100	2.7123	0.882	0	0	0
2016/11/01	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2046	02/02/2017	137.14	Put	Bond Future	185.6400	0.1856	210.9400	0.2109	13.629	0	0	0
2016/11/01	2046	02/02/2017			Bond Future	136.9544	136.9544	136.9291	136.9291	(0.018)	0.0000	0.0000	17,789
2016/11/01	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2046	02/02/2017	137.13	Put	Bond Future	175.6400	0.1756	200.9400	0.2009	14.404	0	0	0
2016/11/01	2046	02/02/2017	137.15	Put	Bond Future	195.6400	0.1956	220.9400	0.2209	12.932	0	0	0
2016/11/01	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2046	04/05/2017			Bond Future	138.1269	138.1269	138.1008	138.1008	(0.019)	0.0000	0.0000	0
2016/11/01	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2046	04/05/2017	138.32	Put	Bond Future	193.1200	0.1931	219.1800	0.2192	13.494	0	0	0
2016/11/01	2046	04/05/2017	138.34	Put	Bond Future	213.1200	0.2131	239.1800	0.2392	12.228	0	0	0
2016/11/01	2046	04/05/2017	138.33	Put	Bond Future	203.1200	0.2031	229.1800	0.2292	12.830	0	0	0
2016/11/01	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2046	03/08/2017	141.17	Put	Bond Future	208.8100	0.2088	235.7900	0.2358	12.921	0	0	0
2016/11/01	2046	03/08/2017			Bond Future	140.9612	140.9612	140.9342	140.9342	(0.019)	0.0000	0.0000	0
2016/11/01	2046	03/08/2017	141.19	Put	Bond Future	228.8100	0.2288	255.7900	0.2558	11.791	0	0	0
2016/11/01	2046	03/08/2017	141.18	Put	Bond Future	218.8100	0.2188	245.7900	0.2458	12.330	0	0	0
2016/11/01	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2050	03/11/2016	149.52	Put	Bond Future	6,252.6200	6.2526	6,277.4400	6.2774	0.397	0	0	0
2016/11/01	2050	03/11/2016			Bond Future	143.2674	143.2674	143.2426	143.2426	(0.017)	0.0000	0.0000	19,763
2016/11/01	2050	03/11/2016	149.54	Put	Bond Future	6,272.6200	6.2726	6,297.4400	6.2974	0.396	0	0	0
2016/11/01	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2050	03/11/2016	149.53	Put	Bond Future	6,262.6200	6.2626	6,287.4400	6.2874	0.396	0	0	0
2016/11/01	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2050	02/02/2017	144.97	Put	Bond Future	572.0700	0.5721	599.0100	0.5990	4.709	0	0	0
2016/11/01	2050	02/02/2017			Bond Future	144.3979	144.3979	144.3710	144.3710	(0.019)	0.0000	0.0000	23,975
2016/11/01	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2050	02/02/2017	144.96	Put	Bond Future	562.0700	0.5621	589.0100	0.5890	4.793	0	0	0
2016/11/01	2050	02/02/2017	144.98	Put	Bond Future	582.0700	0.5821	609.0100	0.6090	4.628	0	0	0
2016/11/01	2050	04/05/2017			Bond Future	147.2452	147.2452	147.2177	147.2177	(0.019)	0.0000	0.0000	0
2016/11/01	2050	04/05/2017	147.83	Put	Bond Future	584.8300	0.5848	612.3400	0.6123	4.704	0	0	0
2016/11/01	2050	04/05/2017	147.85	Put	Bond Future	604.8300	0.6048	632.3400	0.6323	4.548	0	0	0
2016/11/01	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2050	04/05/2017	147.84	Put	Bond Future	594.8300	0.5948	622.3400	0.6223	4.625	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
2016/11/01	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2050	03/08/2017			Bond Future	148.6050	148.6050	148.5760	148.5760	(0.020)	0.0000	0.0000	0
2016/11/01	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	2050	03/08/2017	149.22	Put	Bond Future	615.0200	0.6150	644.0400	0.6440	4.719	0	0	0
2016/11/01	2050	03/08/2017	149.24	Put	Bond Future	635.0200	0.6350	664.0400	0.6640	4.570	0	0	0
2016/11/01	2050	03/08/2017	149.23	Put	Bond Future	625.0200	0.6250	654.0400	0.6540	4.643	0	0	0
2016/11/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	AL37	03/11/2016			Index Future	506.0900	506.0900	504.8750	504.8750	(0.240)	0.0000	0.0000	9
2016/11/01	AL37	02/02/2017			Index Future	515.7070	515.7070	514.4650	514.4650	(0.241)	0.0000	0.0000	7
2016/11/01	AL37	04/05/2017			Index Future	525.8430	525.8430	524.5760	524.5760	(0.241)	0.0000	0.0000	0
2016/11/01	AL37	03/08/2017			Index Future	536.5990	536.5990	535.3040	535.3040	(0.241)	0.0000	0.0000	0
2016/11/01	AL7T	03/11/2016			Index Future	587.0240	587.0240	585.2250	585.2250	(0.306)	0.0000	0.0000	2
2016/11/01	AL7T	02/02/2017			Index Future	598.1790	598.1790	596.3410	596.3410	(0.307)	0.0000	0.0000	2
2016/11/01	AL7T	04/05/2017			Index Future	609.9360	609.9360	608.0610	608.0610	(0.307)	0.0000	0.0000	0
2016/11/01	AL7T	03/08/2017			Index Future	622.4120	622.4120	620.4970	620.4970	(0.308)	0.0000	0.0000	0
2016/11/01	ALBI	03/11/2016			Index Future	535.3420	535.3420	533.0500	533.0500	(0.428)	0.0000	0.0000	17
2016/11/01	ALBI	02/02/2017			Index Future	545.5150	545.5150	543.1740	543.1740	(0.429)	0.0000	0.0000	611
2016/11/01	ALBI	04/05/2017			Index Future	556.2360	556.2360	553.8500	553.8500	(0.429)	0.0000	0.0000	0
2016/11/01	ALBI	03/08/2017			Index Future	567.6140	567.6140	565.1770	565.1770	(0.429)	0.0000	0.0000	0
2016/11/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	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
2016/11/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/11/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/01	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	EL28	03/11/2016			Bond Future	128.0332	128.0332	128.0131	128.0131	(0.016)	0.0000	0.0000	0
2016/11/01	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	EL28	03/11/2016	132.15	Put	Bond Future	4,116.7800	4.1168	4,136.9000	4.1369	0.489	0	0	0
2016/11/01	EL28	03/11/2016	132.17	Put	Bond Future	4,136.7800	4.1368	4,156.9000	4.1569	0.486	0	0	0
2016/11/01	EL28	03/11/2016	132.16	Put	Bond Future	4,126.7800	4.1268	4,146.9000	4.1469	0.488	0	0	0
2016/11/01	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	EL28	02/02/2017			Bond Future	130.4750	130.4750	130.4532	130.4532	(0.017)	0.0000	0.0000	0
2016/11/01	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	EL28	02/02/2017	135.10	Put	Bond Future	4,625.0500	4.6250	4,646.7800	4.6468	0.470	0	0	0
2016/11/01	EL28	02/02/2017	135.12	Put	Bond Future	4,645.0500	4.6450	4,666.7800	4.6668	0.468	0	0	0
2016/11/01	EL28	02/02/2017	135.11	Put	Bond Future	4,635.0500	4.6350	4,656.7800	4.6568	0.469	0	0	0
2016/11/01	EL28	04/05/2017			Bond Future	131.3659	131.3659	131.3434	131.3434	(0.017)	0.0000	0.0000	0
2016/11/01	EL28	04/05/2017	137.90	Put	Bond Future	6,534.1200	6.5341	6,556.5600	6.5566	0.343	0	0	0
2016/11/01	EL28	04/05/2017	137.92	Put	Bond Future	6,554.1200	6.5541	6,576.5600	6.5766	0.342	0	0	0
2016/11/01	EL28	04/05/2017	137.91	Put	Bond Future	6,544.1200	6.5441	6,566.5600	6.5666	0.343	0	0	0
2016/11/01	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	EL28	03/08/2017			Bond Future	134.0617	134.0617	134.0383	134.0383	(0.018)	0.0000	0.0000	0
2016/11/01	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	EL28	03/08/2017	135.16	Put	Bond Future	1,098.2500	1.0983	1,121.7400	1.1217	2.139	0	0	0
2016/11/01	EL28	03/08/2017	135.18	Put	Bond Future	1,118.2500	1.1183	1,141.7400	1.1417	2.101	0	0	0
2016/11/01	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	EL28	03/08/2017	135.17	Put	Bond Future	1,108.2500	1.1083	1,131.7400	1.1317	2.120	0	0	0
2016/11/01	ES33	03/11/2016			Bond Future	10.2194	79.4512	10.2836	79.0266	0.628	0.0000	0.0000	2,000
2016/11/01	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	ES33	03/11/2016	11.31	Call	Bond Future	6,764.6900	6.7647	6,340.0200	6.3400	(6.278)	0	0	0
2016/11/01	ES33	03/11/2016	11.29	Call	Bond Future	6,648.7800	6.6488	6,224.1100	6.2241	(6.387)	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
2016/11/01	ES33	03/11/2016	11.30	Call	Bond Future	6,706.7700	6.7068	6,282.1000	6.2821	(6.332)	0	0	0
2016/11/01	ES33	02/02/2017			Bond Future	10.2962	80.9615	10.3626	80.5280	0.645	0.0000	0.0000	8,789
2016/11/01	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	ES33	02/02/2017	10.59	Call	Bond Future	1,889.3300	1.8893	1,455.8500	1.4559	(22.944)	0	0	0
2016/11/01	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	ES33	02/02/2017	10.60	Call	Bond Future	1,952.4200	1.9524	1,518.9400	1.5189	(22.202)	0	0	0
2016/11/01	ES33	02/02/2017	10.61	Call	Bond Future	2,015.4300	2.0154	1,581.9500	1.5819	(21.508)	0	0	0
2016/11/01	ES33	04/05/2017			Bond Future	10.3646	78.7587	10.4333	78.3168	0.662	0.0000	0.0000	0
2016/11/01	ES33	04/05/2017	10.55	Call	Bond Future	1,185.3000	1.1853	743.3600	0.7434	(37.285)	0	0	0
2016/11/01	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	ES33	04/05/2017	10.56	Call	Bond Future	1,248.4800	1.2485	806.5400	0.8065	(35.398)	0	0	0
2016/11/01	ES33	04/05/2017	10.54	Call	Bond Future	1,122.0500	1.1220	680.1100	0.6801	(39.387)	0	0	0
2016/11/01	ES33	03/08/2017			Bond Future	10.4239	80.3710	10.4948	79.9197	0.680	0.0000	0.0000	0
2016/11/01	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	ES33	03/08/2017	10.55	Call	Bond Future	800.1700	0.8002	348.8600	0.3489	(56.402)	0	0	0
2016/11/01	ES33	03/08/2017	10.53	Call	Bond Future	674.0700	0.6741	222.7600	0.2228	(66.953)	0	0	0
2016/11/01	ES33	03/08/2017	10.54	Call	Bond Future	737.1600	0.7372	285.8500	0.2859	(61.223)	0	0	0
2016/11/01	ES42	03/11/2016			Bond Future	10.3491	83.8208	10.4084	83.3689	0.573	0.0000	0.0000	4,277
2016/11/01	ES42	02/02/2017			Bond Future	10.4211	85.4141	10.4824	84.9529	0.588	0.0000	0.0000	8,777
2016/11/01	ES42	04/05/2017			Bond Future	10.4893	82.8303	10.5525	82.3600	0.603	0.0000	0.0000	0
2016/11/01	ES42	03/08/2017			Bond Future	10.5480	84.5264	10.6133	84.0462	0.618	0.0000	0.0000	0
2016/11/01	GOVI	03/11/2016	476.11	Call	GOVI	569,020.0000	56.9020	547,960.0000	54.7960	(3.701)	0	0	0
2016/11/01	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	GOVI	03/11/2016			GOVI	533.0120	533.0120	530.9060	530.9060	(0.395)	0.0000	0.0000	214
2016/11/01	GOVI	03/11/2016	476.12	Call	GOVI	568,920.0000	56.8920	547,860.0000	54.7860	(3.702)	0	0	0
2016/11/01	GOVI	03/11/2016	476.13	Call	GOVI	568,820.0000	56.8820	547,760.0000	54.7760	(3.702)	0	0	0
2016/11/01	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	GOVI	02/02/2017	533.34	Call	GOVI	98,010.0000	9.8010	76,500.0000	7.6500	(21.947)	0	0	0
2016/11/01	GOVI	02/02/2017			GOVI	543.1410	543.1410	540.9900	540.9900	(0.396)	0.0000	0.0000	514
2016/11/01	GOVI	02/02/2017	533.32	Call	GOVI	98,210.0000	9.8210	76,700.0000	7.6700	(21.902)	0	0	0
2016/11/01	GOVI	02/02/2017	533.33	Call	GOVI	98,110.0000	9.8110	76,600.0000	7.6600	(21.924)	0	0	0
2016/11/01	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	GOVI	04/05/2017			GOVI	553.8160	553.8160	551.6220	551.6220	(0.396)	0.0000	0.0000	0
2016/11/01	GOVI	04/05/2017	262.19	Call	GOVI	2,916,260.0000	291.6260	2,894,320.0000	289.4320	(0.752)	0	0	0
2016/11/01	GOVI	04/05/2017	262.20	Call	GOVI	2,916,160.0000	291.6160	2,894,220.0000	289.4220	(0.752)	0	0	0
2016/11/01	GOVI	04/05/2017	262.18	Call	GOVI	2,916,360.0000	291.6360	2,894,420.0000	289.4420	(0.752)	0	0	0
2016/11/01	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/01	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	GOVI	03/08/2017			GOVI	565.1450	565.1450	562.9040	562.9040	(0.397)	0.0000	0.0000	0
2016/11/01	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	GOVI	03/08/2017	561.09	Call	GOVI	40,550.0000	4.0550	18,140.0000	1.8140	(55.265)	0	0	0
2016/11/01	GOVI	03/08/2017	561.10	Call	GOVI	40,450.0000	4.0450	18,040.0000	1.8040	(55.402)	0	0	0
2016/11/01	GOVI	03/08/2017	561.11	Call	GOVI	40,350.0000	4.0350	17,940.0000	1.7940	(55.539)	0	0	0
2016/11/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/11/01	IGOV	03/11/2016			Index Future	249.5570	249.5570	249.3250	249.3250	(0.093)	0.0000	0.0000	48
2016/11/01	IGOV	02/02/2017			Index Future	254.3150	254.3150	254.0760	254.0760	(0.094)	0.0000	0.0000	1,040
2016/11/01	IGOV	04/05/2017			Index Future	259.3280	259.3280	259.0850	259.0850	(0.094)	0.0000	0.0000	0
2016/11/01	IGOV	03/08/2017			Index Future	264.6480	264.6480	264.3990	264.3990	(0.094)	0.0000	0.0000	0
2016/11/01	ILBI	03/11/2016			Index Future	675.9800	675.9800	675.8400	675.8400	(0.021)	0.0000	0.0000	0
2016/11/01	ILBI	02/02/2017			Index Future	689.0490	689.0490	688.9060	688.9060	(0.021)	0.0000	0.0000	155
2016/11/01	ILBI	04/05/2017			Index Future	702.6160	702.6160	702.4700	702.4700	(0.021)	0.0000	0.0000	0
2016/11/01	ILBI	03/08/2017			Index Future	716.4270	716.4270	716.2790	716.2790	(0.021)	0.0000	0.0000	0
2016/11/01	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/11/01	IS01	16/03/2017			Interest Rate Swap	100.0113	100.0113	100.0120	100.0120	0.001	0.0000	0.0000	0
2016/11/01	IS01	15/06/2017			Interest Rate Swap	99.6375	99.6375	99.6370	99.6370	0.000	0.0000	0.0000	0
2016/11/01	IS01	21/09/2017			Interest Rate Swap	99.6793	99.6793	99.6820	99.6820	0.003	0.0000	0.0000	0
2016/11/01	IS01	21/12/2017			Interest Rate Swap	99.9564	99.9564	99.9613	99.9613	0.005	0.0000	0.0000	0
2016/11/01	IS02	18/12/2017			Interest Rate Swap	99.9839	99.9839	99.9886	99.9886	0.005	0.0000	0.0000	0
2016/11/01	IS02	16/03/2018			Interest Rate Swap	99.2737	99.2737	99.2821	99.2821	0.009	0.0000	0.0000	0
2016/11/01	IS02	15/06/2018			Interest Rate Swap	98.9450	98.9450	98.9574	98.9574	0.013	0.0000	0.0000	0
2016/11/01	IS02	21/09/2018			Interest Rate Swap	99.0058	99.0058	99.0282	99.0282	0.023	0.0000	0.0000	0
2016/11/01	IS02	21/12/2018			Interest Rate Swap	99.5000	99.5000	99.5400	99.5400	0.040	0.0000	0.0000	0
2016/11/01	IS05	17/12/2020			Interest Rate Swap	97.8750	97.8750	97.9316	97.9316	0.058	0.0000	0.0000	0
2016/11/01	IS05	16/03/2021			Interest Rate Swap	97.2121	97.2121	97.2746	97.2746	0.064	0.0000	0.0000	0
2016/11/01	IS05	15/06/2021			Interest Rate Swap	96.5167	96.5167	96.5854	96.5854	0.071	0.0000	0.0000	0
2016/11/01	IS05	21/09/2021			Interest Rate Swap	96.7911	96.7911	96.8674	96.8674	0.079	0.0000	0.0000	0
2016/11/01	IS05	21/12/2021			Interest Rate Swap	99.0345	99.0345	99.1174	99.1174	0.084	0.0000	0.0000	50
2016/11/01	IS10	17/12/2025			Interest Rate Swap	97.7993	97.7993	97.9440	97.9440	0.148	0.0000	0.0000	0
2016/11/01	IS10	16/03/2026			Interest Rate Swap	94.8817	94.8817	95.0258	95.0258	0.152	0.0000	0.0000	0
2016/11/01	IS10	15/06/2026			Interest Rate Swap	93.6591	93.6591	93.8001	93.8001	0.151	0.0000	0.0000	0
2016/11/01	IS10	21/09/2026			Interest Rate Swap	95.7585	95.7585	95.8954	95.8954	0.143	0.0000	0.0000	0
2016/11/01	IS10	21/12/2026			Interest Rate Swap	99.4272	99.4272	99.5610	99.5610	0.135	0.0000	0.0000	0
2016/11/01	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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2016/11/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/11/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/11/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/11/01	JBAF	16/11/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/11/01	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10,000
2016/11/01	JBAF	18/01/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/01	JBAF	15/02/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/11/01	JBAF	15/03/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	1,000
2016/11/01	JBAF	21/06/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/11/01	JBAF	20/09/2017			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/11/01	JBAF	20/12/2017			Jibar Tradeable Future	7.5000	92.5000	7.5000	92.5000	0.000	0.0000	0.0000	0
2016/11/01	JBAF	20/03/2018			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/11/01	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/11/01	JBAF	19/09/2018			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2016/11/01	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/11/01	R023	03/11/2016	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R023	03/11/2016			Bond Future	8.3775	98.4309	8.4422	98.1254	0.772	0.0000	0.0000	6,863
2016/11/01	R023	03/11/2016	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R023	03/11/2016	9.73	Call	Bond Future	6,150.5600	6.1506	5,845.0500	5.8450	(4.967)	0	0	0
2016/11/01	R023	03/11/2016	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R023	03/11/2016	9.74	Call	Bond Future	6,194.2000	6.1942	5,888.6900	5.8887	(4.932)	0	0	0
2016/11/01	R023	03/11/2016	9.75	Call	Bond Future	6,237.8100	6.2378	5,932.3000	5.9323	(4.898)	0	0	0
2016/11/01	R023	02/02/2017	8.85	Call	Bond Future	2,538.7400	2.5387	2,310.6100	2.3106	(8.986)	0	0	0
2016/11/01	R023	02/02/2017			Bond Future	8.4170	100.3020	8.4852	99.9898	0.811	0.0000	0.0000	16,652
2016/11/01	R023	02/02/2017	8.86	Call	Bond Future	2,571.4400	2.5714	2,341.9500	2.3419	(8.925)	0	0	0
2016/11/01	R023	02/02/2017	8.84	Put	Bond Future	591.8500	0.5919	677.2800	0.6773	14.434	0	0	0
2016/11/01	R023	02/02/2017	8.86	Put	Bond Future	567.7400	0.5677	650.4400	0.6504	14.567	0	0	0
2016/11/01	R023	02/02/2017	8.84	Call	Bond Future	2,506.2200	2.5062	2,279.4600	2.2795	(9.048)	0	0	0
2016/11/01	R023	02/02/2017	8.85	Put	Bond Future	579.6900	0.5797	663.7500	0.6638	14.501	0	0	0
2016/11/01	R023	04/05/2017	8.61	Call	Bond Future	2,226.3400	2.2263	2,042.8700	2.0429	(8.241)	0	0	0
2016/11/01	R023	04/05/2017			Bond Future	8.4393	98.3404	8.5113	98.0221	0.853	0.0000	0.0000	0
2016/11/01	R023	04/05/2017	8.59	Call	Bond Future	2,175.6000	2.1756	1,994.5300	1.9945	(8.323)	0	0	0
2016/11/01	R023	04/05/2017	8.60	Call	Bond Future	2,200.9000	2.2009	2,018.6200	2.0186	(8.282)	0	0	0
2016/11/01	R023	04/05/2017	8.59	Put	Bond Future	1,510.2700	1.5103	1,647.5600	1.6476	9.090	0	0	0
2016/11/01	R023	04/05/2017	8.61	Put	Bond Future	1,473.1300	1.4731	1,608.0200	1.6080	9.157	0	0	0
2016/11/01	R023	04/05/2017	8.60	Put	Bond Future	1,491.6200	1.4916	1,627.7000	1.6277	9.123	0	0	0
2016/11/01	R023	03/08/2017	8.60	Put	Bond Future	1,844.5000	1.8445	1,987.6400	1.9876	7.760	0	0	0
2016/11/01	R023	03/08/2017			Bond Future	8.4435	100.3533	8.5195	100.0281	0.901	0.0000	0.0000	0
2016/11/01	R023	03/08/2017	8.59	Put	Bond Future	1,863.1600	1.8632	2,007.3100	2.0073	7.737	0	0	0
2016/11/01	R023	03/08/2017	8.60	Call	Bond Future	2,512.4800	2.5125	2,330.3800	2.3304	(7.248)	0	0	0
2016/11/01	R023	03/08/2017	8.58	Call	Bond Future	2,464.9000	2.4649	2,284.8200	2.2848	(7.306)	0	0	0
2016/11/01	R023	03/08/2017	8.59	Call	Bond Future	2,488.6300	2.4886	2,307.5400	2.3075	(7.277)	0	0	0
2016/11/01	R023	03/08/2017	8.58	Put	Bond Future	1,881.9700	1.8820	2,027.1300	2.0271	7.713	0	0	0

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2016/11/01	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R035	03/11/2016			Bond Future	9.2878	98.0666	9.3523	97.5213	0.695	0.0000	0.0000	1,031
2016/11/01	R035	03/11/2016	9.59	Call	Bond Future	2,513.4300	2.5134	1,968.1600	1.9682	(21.694)	0	0	0
2016/11/01	R035	03/11/2016	9.57	Call	Bond Future	2,350.2000	2.3502	1,804.9300	1.8049	(23.201)	0	0	0
2016/11/01	R035	03/11/2016	9.58	Call	Bond Future	2,431.8700	2.4319	1,886.6000	1.8866	(22.422)	0	0	0
2016/11/01	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R035	02/02/2017			Bond Future	9.3353	99.9306	9.4019	99.3742	0.714	0.0000	0.0000	5,762
2016/11/01	R035	02/02/2017	9.51	Call	Bond Future	1,448.4800	1.4485	892.0400	0.8920	(38.415)	0	0	0
2016/11/01	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R035	02/02/2017	9.52	Call	Bond Future	1,530.3900	1.5304	973.9500	0.9739	(36.359)	0	0	0
2016/11/01	R035	02/02/2017	9.50	Call	Bond Future	1,366.4700	1.3665	810.0300	0.8100	(40.721)	0	0	0
2016/11/01	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R035	04/05/2017			Bond Future	9.3730	97.3909	9.4416	96.8235	0.732	0.0000	0.0000	0
2016/11/01	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R035	04/05/2017	9.55	Call	Bond Future	1,453.1700	1.4532	885.7700	0.8858	(39.046)	0	0	0
2016/11/01	R035	04/05/2017	9.53	Call	Bond Future	1,290.6800	1.2907	723.2800	0.7233	(43.961)	0	0	0
2016/11/01	R035	04/05/2017	9.54	Call	Bond Future	1,371.9800	1.3720	804.5800	0.8046	(41.356)	0	0	0
2016/11/01	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R035	03/08/2017			Bond Future	9.4018	99.3844	9.4725	98.8050	0.752	0.0000	0.0000	0
2016/11/01	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R035	03/08/2017	9.50	Call	Bond Future	802.9300	0.8029	223.5000	0.2235	(72.164)	0	0	0
2016/11/01	R035	03/08/2017	9.51	Call	Bond Future	884.1200	0.8841	304.6900	0.3047	(65.537)	0	0	0
2016/11/01	R035	03/08/2017	9.52	Call	Bond Future	965.2000	0.9652	385.7700	0.3858	(60.032)	0	0	0
2016/11/01	R186	03/11/2016	8.82	Put	Bond Future	97.2000	0.0972	124.2100	0.1242	27.788	0	0	150
2016/11/01	R186	03/11/2016	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R186	03/11/2016			Bond Future	8.7025	115.9272	8.7521	115.5727	0.570	0.0000	0.0000	33,866
2016/11/01	R186	03/11/2016	8.30	Put	Bond Future	2,934.6600	2.9347	3,288.9700	3.2890	12.073	0	0	0
2016/11/01	R186	03/11/2016	8.52	Put	Bond Future	1,352.4100	1.3524	1,676.2900	1.6763	23.948	0	0	150
2016/11/01	R186	03/11/2016	8.95	Put	Bond Future	11.9700	0.0120	10.7900	0.0108	(9.858)	0	0	0
2016/11/01	R186	03/11/2016	9.20	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2016/11/01	R186	03/11/2016	8.97	Put	Bond Future	8.1700	0.0082	6.7700	0.0068	(17.136)	0	0	0
2016/11/01	R186	03/11/2016	8.96	Put	Bond Future	9.9100	0.0099	8.5700	0.0086	(13.522)	0	0	0
2016/11/01	R186	03/11/2016	9.10	Call	Bond Future	2,800.4200	2.8004	2,445.5900	2.4456	(12.671)	0	0	0
2016/11/01	R186	03/11/2016	9.66	Call	Bond Future	6,585.4700	6.5855	6,230.9200	6.2309	(5.384)	0	0	0
2016/11/01	R186	03/11/2016	8.30	Call	Bond Future	0.2400	0.0002	0.0000	0.0000	(100.000)	0	0	150
2016/11/01	R186	03/11/2016	8.90	Call	Bond Future	1,432.2600	1.4323	1,079.7900	1.0798	(24.609)	0	0	0
2016/11/01	R186	03/11/2016	8.97	Call	Bond Future	1,903.0200	1.9030	1,547.0700	1.5471	(18.704)	0	0	0
2016/11/01	R186	03/11/2016	9.71	Call	Bond Future	6,914.7200	6.9147	6,560.1700	6.5602	(5.127)	0	0	0
2016/11/01	R186	03/11/2016	8.52	Call	Bond Future	34.6800	0.0347	4.0100	0.0040	(88.437)	0	0	0
2016/11/01	R186	03/11/2016	8.82	Call	Bond Future	935.0300	0.9350	607.4900	0.6075	(35.030)	0	0	0
2016/11/01	R186	03/11/2016	8.95	Call	Bond Future	1,766.6700	1.7667	1,410.9400	1.4109	(20.136)	0	0	0
2016/11/01	R186	03/11/2016	9.20	Call	Bond Future	3,489.3800	3.4894	3,134.8100	3.1348	(10.161)	0	0	1,425

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
2016/11/01	R186	03/11/2016	8.90	Put	Bond Future	28.9900	0.0290	31.0700	0.0311	7.175	0	0	5,092
2016/11/01	R186	03/11/2016	9.40	Call	Bond Future	4,850.4900	4.8505	4,495.9400	4.4959	(7.310)	0	0	1,425
2016/11/01	R186	03/11/2016	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R186	03/11/2016	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R186	03/11/2016	8.96	Call	Bond Future	1,834.7200	1.8347	1,478.8300	1.4788	(19.398)	0	0	0
2016/11/01	R186	03/11/2016	9.10	Put	Bond Future	0.4600	0.0005	0.1800	0.0002	(60.870)	0	0	108
2016/11/01	R186	02/02/2017	8.81	Put	Bond Future	1,866.8800	1.8669	2,025.4200	2.0254	8.492	0	0	0
2016/11/01	R186	02/02/2017	9.10	Put	Bond Future	1,105.4600	1.1055	1,212.4800	1.2125	9.681	0	0	2,546
2016/11/01	R186	02/02/2017	8.00	Put	Bond Future	5,788.6000	5.7886	6,090.8900	6.0909	5.222	0	0	0
2016/11/01	R186	02/02/2017	9.40	Call	Bond Future	5,093.5300	5.0935	4,796.5300	4.7965	(5.831)	0	0	0
2016/11/01	R186	02/02/2017			Bond Future	8.7421	112.8282	8.7938	112.4659	0.592	0.0000	0.0000	98,320
2016/11/01	R186	02/02/2017	8.43	Put	Bond Future	3,383.9200	3.3839	3,616.2700	3.6163	6.866	0	0	0
2016/11/01	R186	02/02/2017	8.80	Put	Bond Future	1,898.7500	1.8988	2,059.2100	2.0592	8.451	0	0	0
2016/11/01	R186	02/02/2017	8.87	Call	Bond Future	2,576.9200	2.5769	2,361.8100	2.3618	(8.348)	0	0	0
2016/11/01	R186	02/02/2017	8.90	Put	Bond Future	1,597.6200	1.5976	1,739.2300	1.7392	8.864	0	0	750
2016/11/01	R186	02/02/2017	9.50	Call	Bond Future	5,637.2900	5.6373	5,329.3500	5.3293	(5.463)	0	0	0
2016/11/01	R186	02/02/2017	8.60	Call	Bond Future	1,627.0300	1.6270	1,464.2800	1.4643	(10.003)	0	0	7,000
2016/11/01	R186	02/02/2017	8.81	Call	Bond Future	2,342.2300	2.3422	2,138.4800	2.1385	(8.699)	0	0	0
2016/11/01	R186	02/02/2017	8.00	Call	Bond Future	412.5000	0.4125	352.5000	0.3525	(14.545)	0	0	7,000
2016/11/01	R186	02/02/2017	8.37	Call	Bond Future	1,024.5400	1.0245	905.7400	0.9057	(11.595)	0	0	500
2016/11/01	R186	02/02/2017	8.62	Put	Bond Future	2,549.3600	2.5494	2,744.9700	2.7450	7.673	0	0	0
2016/11/01	R186	02/02/2017	8.79	Call	Bond Future	2,266.6600	2.2667	2,066.7600	2.0668	(8.819)	0	0	0
2016/11/01	R186	02/02/2017	8.95	Call	Bond Future	2,907.8500	2.9079	2,678.1000	2.6781	(7.901)	0	0	0
2016/11/01	R186	02/02/2017	9.02	Call	Bond Future	3,213.4900	3.2135	2,971.4900	2.9715	(7.531)	0	0	0
2016/11/01	R186	02/02/2017	8.87	Put	Bond Future	1,683.9200	1.6839	1,831.1000	1.8311	8.740	0	0	500
2016/11/01	R186	02/02/2017	8.43	Call	Bond Future	1,164.2600	1.1643	1,034.3200	1.0343	(11.161)	0	0	750
2016/11/01	R186	02/02/2017	8.80	Call	Bond Future	2,304.2800	2.3043	2,102.4500	2.1025	(8.759)	0	0	0
2016/11/01	R186	02/02/2017	8.90	Call	Bond Future	2,698.6600	2.6987	2,477.9800	2.4780	(8.177)	0	0	0
2016/11/01	R186	02/02/2017	9.50	Put	Bond Future	484.2300	0.4842	538.5800	0.5386	11.224	0	0	13,500
2016/11/01	R186	02/02/2017	9.10	Call	Bond Future	3,580.0000	3.5800	3,324.7300	3.3247	(7.130)	0	0	0
2016/11/01	R186	02/02/2017	9.40	Put	Bond Future	601.6800	0.6017	666.9700	0.6670	10.851	0	0	750
2016/11/01	R186	02/02/2017	8.37	Put	Bond Future	3,677.7300	3.6777	3,921.2200	3.9212	6.621	0	0	0
2016/11/01	R186	02/02/2017	8.60	Put	Bond Future	2,630.2900	2.6303	2,829.8300	2.8298	7.586	0	0	0
2016/11/01	R186	02/02/2017	8.62	Call	Bond Future	1,688.0600	1.6881	1,521.3800	1.5214	(9.874)	0	0	500
2016/11/01	R186	02/02/2017	8.79	Put	Bond Future	1,931.0000	1.9310	2,093.3900	2.0934	8.410	0	0	0
2016/11/01	R186	02/02/2017	8.95	Put	Bond Future	1,461.2600	1.4613	1,593.8000	1.5938	9.070	0	0	2,546
2016/11/01	R186	02/02/2017	9.02	Put	Bond Future	1,285.5700	1.2856	1,405.8600	1.4059	9.357	0	0	500
2016/11/01	R186	04/05/2017	8.7742		Bond Future	8.7742	115.0465	8.8281	114.6770	0.614	0.0000	0.0000	0
2016/11/01	R186	04/05/2017	8.89	Put	Bond Future	2,558.7700	2.5588	2,718.7400	2.7187	6.252	0	0	0
2016/11/01	R186	04/05/2017	8.91	Put	Bond Future	2,499.1900	2.4992	2,656.4700	2.6565	6.293	0	0	0
2016/11/01	R186	04/05/2017	8.90	Put	Bond Future	2,528.8400	2.5288	2,687.4700	2.6875	6.273	0	0	0
2016/11/01	R186	04/05/2017	8.91	Call	Bond Future	3,427.6600	3.4277	3,215.4200	3.2154	(6.192)	0	0	0
2016/11/01	R186	04/05/2017	8.89	Call	Bond Future	3,351.1500	3.3512	3,141.6000	3.1416	(6.253)	0	0	0
2016/11/01	R186	04/05/2017	8.90	Call	Bond Future	3,389.2900	3.3893	3,178.4000	3.1784	(6.222)	0	0	0
2016/11/01	R186	03/08/2017	8.93	Put	Bond Future	3,126.7900	3.1268	3,290.9200	3.2909	5.249	0	0	0
2016/11/01	R186	03/08/2017			Bond Future	8.7937	112.0951	8.8498	111.7176	0.638	0.0000	0.0000	0
2016/11/01	R186	03/08/2017	8.92	Put	Bond Future	3,156.2700	3.1563	3,321.5200	3.3215	5.236	0	0	0
2016/11/01	R186	03/08/2017	8.91	Call	Bond Future	3,966.5000	3.9665	3,755.3200	3.7553	(5.324)	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
2016/11/01	R186	03/08/2017	8.93	Call	Bond Future	4,040.7500	4.0407	3,827.3400	3.8273	(5.281)	0	0	0
2016/11/01	R186	03/08/2017	8.92	Call	Bond Future	4,003.5400	4.0035	3,791.2500	3.7913	(5.303)	0	0	0
2016/11/01	R186	03/08/2017	8.91	Put	Bond Future	3,185.9700	3.1860	3,352.3300	3.3523	5.222	0	0	0
2016/11/01	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R197	03/11/2016	303.57	Put	Bond Future	228.2400	0.2282	1,271.6000	1.2716	457.133	0	0	0
2016/11/01	R197	03/11/2016			Bond Future	303.3418	303.3418	302.2984	302.2984	(0.344)	0.0000	0.0000	861
2016/11/01	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R197	03/11/2016	303.56	Put	Bond Future	218.2400	0.2182	1,261.6000	1.2616	478.079	0	0	0
2016/11/01	R197	03/11/2016	303.58	Put	Bond Future	238.2400	0.2382	1,281.6000	1.2816	437.945	0	0	0
2016/11/01	R197	02/02/2017			Bond Future	302.4512	302.4512	301.3851	301.3851	(0.352)	0.0000	0.0000	1,246
2016/11/01	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R197	02/02/2017	302.57	Put	Bond Future	118.8300	0.1188	1,184.9100	1.1849	897.147	0	0	0
2016/11/01	R197	02/02/2017	302.59	Put	Bond Future	138.8300	0.1388	1,204.9100	1.2049	767.903	0	0	0
2016/11/01	R197	02/02/2017	302.58	Put	Bond Future	128.8300	0.1288	1,194.9100	1.1949	827.509	0	0	0
2016/11/01	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R197	04/05/2017	308.58	Put	Bond Future	165.2900	0.1653	1,252.3400	1.2523	657.662	0	0	0
2016/11/01	R197	04/05/2017			Bond Future	308.4147	308.4147	307.3277	307.3277	(0.352)	0.0000	0.0000	0
2016/11/01	R197	04/05/2017	308.60	Put	Bond Future	185.2900	0.1853	1,272.3400	1.2723	586.675	0	0	0
2016/11/01	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R197	04/05/2017	308.59	Put	Bond Future	175.2900	0.1753	1,262.3400	1.2623	620.144	0	0	0
2016/11/01	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R197	03/08/2017			Bond Future	307.8444	307.8444	306.7322	306.7322	(0.361)	0.0000	0.0000	0
2016/11/01	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R197	03/08/2017	308.05	Put	Bond Future	205.5500	0.2055	1,317.7500	1.3178	541.085	0	0	0
2016/11/01	R197	03/08/2017	308.07	Put	Bond Future	225.5500	0.2255	1,337.7500	1.3378	493.106	0	0	0
2016/11/01	R197	03/08/2017	308.06	Put	Bond Future	215.5500	0.2155	1,327.7500	1.3278	515.982	0	0	0
2016/11/01	R202	03/11/2016	253.85	Put	Bond Future	4,969.2500	4.9693	5,013.2300	5.0132	0.885	0	0	0
2016/11/01	R202	03/11/2016			Bond Future	248.8808	248.8808	248.8368	248.8368	(0.018)	0.0000	0.0000	22,587
2016/11/01	R202	03/11/2016	253.87	Put	Bond Future	4,989.2500	4.9893	5,033.2300	5.0332	0.881	0	0	0
2016/11/01	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R202	03/11/2016	253.86	Put	Bond Future	4,979.2500	4.9793	5,023.2300	5.0232	0.883	0	0	0
2016/11/01	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R202	02/02/2017			Bond Future	250.0813	250.0813	250.0344	250.0344	(0.019)	0.0000	0.0000	35,809
2016/11/01	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R202	02/02/2017	251.72	Put	Bond Future	1,638.6700	1.6387	1,685.6200	1.6856	2.865	0	0	0
2016/11/01	R202	02/02/2017	251.74	Put	Bond Future	1,658.6700	1.6587	1,705.6200	1.7056	2.831	0	0	0
2016/11/01	R202	02/02/2017	251.73	Put	Bond Future	1,648.6700	1.6487	1,695.6200	1.6956	2.848	0	0	0
2016/11/01	R202	04/05/2017	256.73	Put	Bond Future	1,717.6900	1.7177	1,765.5700	1.7656	2.787	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
2016/11/01	R202	04/05/2017			Bond Future	255.0123		254.9644		(0.019)	0.0000	0.0000	0
2016/11/01	R202	04/05/2017	256.72	Put	Bond Future	1,707.6900	1.7077	1,755.5700	1.7556	2.804	0	0	0
2016/11/01	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R202	04/05/2017	256.71	Put	Bond Future	1,697.6900	1.6977	1,745.5700	1.7456	2.820	0	0	0
2016/11/01	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R202	03/08/2017			Bond Future	256.5805	256.5805	256.5298	256.5298	(0.020)	0.0000	0.0000	0
2016/11/01	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R202	03/08/2017	258.35	Put	Bond Future	1,769.4600	1.7695	1,820.2300	1.8202	2.869	0	0	0
2016/11/01	R202	03/08/2017	258.37	Put	Bond Future	1,789.4600	1.7895	1,840.2300	1.8402	2.837	0	0	0
2016/11/01	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R202	03/08/2017	258.36	Put	Bond Future	1,779.4600	1.7795	1,830.2300	1.8302	2.853	0	0	0
2016/11/01	R203	03/11/2016	8.86	Call	Bond Future	1,074.1200	1.0741	1,012.3700	1.0124	(5.749)	0	0	0
2016/11/01	R203	03/11/2016			Bond Future	7.5312	101.7966	7.6070	101.7348	1.006	0.0000	0.0000	3,090
2016/11/01	R203	03/11/2016	8.84	Call	Bond Future	1,058.0800	1.0581	996.3300	0.9963	(5.836)	0	0	0
2016/11/01	R203	03/11/2016	8.85	Call	Bond Future	1,066.1000	1.0661	1,004.3500	1.0044	(5.792)	0	0	0
2016/11/01	R203	03/11/2016	8.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R203	03/11/2016	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R203	03/11/2016	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R203	02/02/2017	7.70	Call	Bond Future	198.5300	0.1985	158.7500	0.1588	(20.037)	0	0	0
2016/11/01	R203	02/02/2017	7.71	Put	Bond Future	73.3700	0.0734	96.9800	0.0970	32.179	0	0	0
2016/11/01	R203	02/02/2017			Bond Future	7.4873	103.7315	7.5975	103.6677	1.471	0.0000	0.0000	24,463
2016/11/01	R203	02/02/2017	7.71	Call	Bond Future	202.3000	0.2023	162.0800	0.1621	(19.881)	0	0	0
2016/11/01	R203	02/02/2017	7.72	Call	Bond Future	206.3100	0.2063	165.6700	0.1657	(19.699)	0	0	0
2016/11/01	R203	02/02/2017	7.70	Put	Bond Future	75.3800	0.0754	99.4300	0.0994	31.905	0	0	0
2016/11/01	R203	02/02/2017	7.72	Put	Bond Future	71.5900	0.0716	94.7800	0.0948	32.393	0	0	0
2016/11/01	R203	04/05/2017	6.91	Call	Bond Future	90.0100	0.0900	64.3300	0.0643	(28.530)	0	0	0
2016/11/01	R203	04/05/2017	6.92	Put	Bond Future	134.1100	0.1341	173.1600	0.1732	29.118	0	0	0
2016/11/01	R203	04/05/2017			Bond Future	7.0406	101.5969	7.2265	101.5319	2.639	0.0000	0.0000	0
2016/11/01	R203	04/05/2017	6.92	Call	Bond Future	91.8300	0.0918	65.8200	0.0658	(28.324)	0	0	0
2016/11/01	R203	04/05/2017	6.93	Call	Bond Future	93.3800	0.0934	67.0600	0.0671	(28.186)	0	0	0
2016/11/01	R203	04/05/2017	6.91	Put	Bond Future	135.8000	0.1358	175.1800	0.1752	28.999	0	0	0
2016/11/01	R203	04/05/2017	6.93	Put	Bond Future	132.1500	0.1321	170.8900	0.1709	29.315	0	0	0
2016/11/01	R203	03/08/2017	4.89	Call	Bond Future	91.0100	0.0910	45.8600	0.0459	(49.610)	0	0	0
2016/11/01	R203	03/08/2017			Bond Future	4.1540	103.6766	4.7763	103.6098	14.979	0.0000	0.0000	0
2016/11/01	R203	03/08/2017	4.87	Call	Bond Future	89.3300	0.0893	44.6900	0.0447	(49.972)	0	0	0
2016/11/01	R203	03/08/2017	4.88	Call	Bond Future	90.1700	0.0902	45.2800	0.0453	(49.784)	0	0	0
2016/11/01	R203	03/08/2017	4.87	Put	Bond Future	12.4400	0.0124	34.6400	0.0346	178.457	0	0	0
2016/11/01	R203	03/08/2017	4.89	Put	Bond Future	11.9700	0.0120	33.6600	0.0337	181.203	0	0	0
2016/11/01	R203	03/08/2017	4.88	Put	Bond Future	12.2000	0.0122	34.1500	0.0342	179.918	0	0	0
2016/11/01	R204	03/11/2016			Bond Future	7.7263	103.5717	7.7864	103.4560	0.778	0.0000	0.0000	10,861
2016/11/01	R204	03/11/2016	9.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R204	03/11/2016	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R204	03/11/2016	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R204	03/11/2016	9.22	Call	Bond Future	2,827.0700	2.8271	2,711.3500	2.7113	(4.093)	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
2016/11/01	R204	03/11/2016	9.21	Call	Bond Future	2,808.4800	2.8085	2,692.7600	2.6928	(4.120)	0	0	0
2016/11/01	R204	03/11/2016	9.23	Call	Bond Future	2,845.6500	2.8456	2,729.9300	2.7299	(4.067)	0	0	0
2016/11/01	R204	02/02/2017	8.28	Call	Bond Future	1,036.4000	1.0364	939.0300	0.9390	(9.395)	0	0	0
2016/11/01	R204	02/02/2017			Bond Future	7.7308	101.5004	7.8001	101.3815	0.897	0.0000	0.0000	29,473
2016/11/01	R204	02/02/2017	8.29	Call	Bond Future	1,050.4500	1.0505	952.5700	0.9526	(9.318)	0	0	0
2016/11/01	R204	02/02/2017	8.30	Call	Bond Future	1,064.5600	1.0646	966.1900	0.9662	(9.240)	0	0	0
2016/11/01	R204	02/02/2017	8.28	Put	Bond Future	99.6500	0.0996	121.1400	0.1211	21.565	0	0	0
2016/11/01	R204	02/02/2017	8.30	Put	Bond Future	93.9200	0.0939	114.4100	0.1144	21.816	0	0	0
2016/11/01	R204	02/02/2017	8.29	Put	Bond Future	96.7500	0.0968	117.7300	0.1177	21.685	0	0	0
2016/11/01	R204	04/05/2017	7.90	Put	Bond Future	380.3000	0.3803	430.1500	0.4302	13.108	0	0	0
2016/11/01	R204	04/05/2017			Bond Future	7.6958	103.4959	7.7766	103.3747	1.050	0.0000	0.0000	0
2016/11/01	R204	04/05/2017	7.92	Put	Bond Future	368.7700	0.3688	417.5300	0.4175	13.222	0	0	0
2016/11/01	R204	04/05/2017	7.90	Call	Bond Future	686.1000	0.6861	614.7700	0.6148	(10.396)	0	0	0
2016/11/01	R204	04/05/2017	7.91	Put	Bond Future	374.5000	0.3745	423.8000	0.4238	13.164	0	0	0
2016/11/01	R204	04/05/2017	7.91	Call	Bond Future	695.2500	0.6953	623.3700	0.6234	(10.339)	0	0	0
2016/11/01	R204	04/05/2017	7.92	Call	Bond Future	704.4600	0.7045	632.0400	0.6320	(10.280)	0	0	0
2016/11/01	R204	03/08/2017	7.77	Put	Bond Future	443.4400	0.4434	497.7300	0.4977	12.243	0	0	0
2016/11/01	R204	03/08/2017			Bond Future	7.5800	101.5713	7.6767	101.4472	1.276	0.0000	0.0000	0
2016/11/01	R204	03/08/2017	7.76	Put	Bond Future	448.6600	0.4487	503.4000	0.5034	12.201	0	0	0
2016/11/01	R204	03/08/2017	7.75	Call	Bond Future	671.9000	0.6719	602.9800	0.6030	(10.257)	0	0	0
2016/11/01	R204	03/08/2017	7.76	Call	Bond Future	679.4300	0.6794	610.0600	0.6101	(10.210)	0	0	0
2016/11/01	R204	03/08/2017	7.77	Call	Bond Future	687.0000	0.6870	617.1800	0.6172	(10.163)	0	0	0
2016/11/01	R204	03/08/2017	7.75	Put	Bond Future	453.9300	0.4539	509.1200	0.5091	12.158	0	0	0
2016/11/01	R207	03/11/2016			Bond Future	7.9467	100.3418	8.0116	100.1645	0.817	0.0000	0.0000	20,120
2016/11/01	R207	03/11/2016	7.94	Call	Bond Future	110.0500	0.1101	29.0500	0.0290	(73.603)	0	0	0
2016/11/01	R207	03/11/2016	7.93	Put	Bond Future	143.3400	0.1433	246.8200	0.2468	72.192	0	0	0
2016/11/01	R207	03/11/2016	7.95	Put	Bond Future	114.7100	0.1147	203.7100	0.2037	77.587	0	0	0
2016/11/01	R207	03/11/2016	7.94	Put	Bond Future	128.5100	0.1285	224.8000	0.2248	74.928	0	0	0
2016/11/01	R207	03/11/2016	7.95	Call	Bond Future	123.6000	0.1236	35.3100	0.0353	(71.432)	0	0	0
2016/11/01	R207	03/11/2016	7.93	Call	Bond Future	97.5200	0.0975	23.7100	0.0237	(75.687)	0	0	0
2016/11/01	R207	02/02/2017	9.24	Call	Bond Future	3,188.4900	3.1885	3,011.4800	3.0115	(5.552)	0	0	0
2016/11/01	R207	02/02/2017			Bond Future	7.9675	98.6067	8.0389	98.4252	0.897	0.0000	0.0000	86,326
2016/11/01	R207	02/02/2017	8.91	Call	Bond Future	2,414.9300	2.4149	2,246.4400	2.2464	(6.977)	0	0	62
2016/11/01	R207	02/02/2017	9.22	Call	Bond Future	3,140.9300	3.1409	2,964.2500	2.9643	(5.625)	0	0	0
2016/11/01	R207	02/02/2017	9.23	Call	Bond Future	3,164.7100	3.1647	2,987.8500	2.9879	(5.589)	0	0	0
2016/11/01	R207	02/02/2017	8.91	Put	Bond Future	52.5300	0.0525	65.5800	0.0656	24.843	0	0	0
2016/11/01	R207	02/02/2017	9.22	Put	Bond Future	16.9400	0.0169	21.8000	0.0218	28.689	0	0	0
2016/11/01	R207	02/02/2017	9.24	Put	Bond Future	15.6300	0.0156	20.1600	0.0202	28.983	0	0	0
2016/11/01	R207	02/02/2017	9.23	Put	Bond Future	16.2800	0.0163	20.9600	0.0210	28.747	0	0	0
2016/11/01	R207	04/05/2017	8.21	Put	Bond Future	601.9000	0.6019	675.6400	0.6756	12.251	0	0	0
2016/11/01	R207	04/05/2017			Bond Future	7.9747	100.5454	8.0536	100.3603	0.988	0.0000	0.0000	0
2016/11/01	R207	04/05/2017	8.22	Call	Bond Future	1,167.7200	1.1677	1,055.5700	1.0556	(9.604)	0	0	0
2016/11/01	R207	04/05/2017	8.20	Call	Bond Future	1,138.6900	1.1387	1,028.0900	1.0281	(9.713)	0	0	0
2016/11/01	R207	04/05/2017	8.21	Call	Bond Future	1,153.1600	1.1532	1,041.7900	1.0418	(9.658)	0	0	0
2016/11/01	R207	04/05/2017	8.20	Put	Bond Future	610.7900	0.6108	685.3000	0.6853	12.199	0	0	0
2016/11/01	R207	04/05/2017	8.22	Put	Bond Future	593.1200	0.5931	666.0800	0.6661	12.301	0	0	0
2016/11/01	R207	03/08/2017	8.19	Call	Bond Future	1,270.6000	1.2706	1,159.9000	1.1599	(8.712)	0	0	51

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
2016/11/01	R207	03/08/2017			Bond Future	7.9424	98.9589	8.0304	98.7695	1.107	0.0000	0.0000	0
2016/11/01	R207	03/08/2017	8.39	Put	Bond Future	586.8300	0.5868	653.1900	0.6532	11.308	0	0	0
2016/11/01	R207	03/08/2017	8.41	Put	Bond Future	573.1200	0.5731	638.3100	0.6383	11.375	0	0	0
2016/11/01	R207	03/08/2017	8.19	Put	Bond Future	738.8600	0.7389	817.5000	0.8175	10.643	0	0	0
2016/11/01	R207	03/08/2017	8.40	Put	Bond Future	579.9400	0.5799	645.7200	0.6457	11.343	0	0	0
2016/11/01	R207	03/08/2017	8.41	Call	Bond Future	1,574.3600	1.5744	1,450.2100	1.4502	(7.886)	0	0	0
2016/11/01	R207	03/08/2017	8.39	Call	Bond Future	1,545.5100	1.5455	1,422.5300	1.4225	(7.957)	0	0	0
2016/11/01	R207	03/08/2017	8.40	Call	Bond Future	1,559.9000	1.5599	1,436.3400	1.4363	(7.921)	0	0	0
2016/11/01	R208	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R208	03/11/2016			Bond Future	8.1273	95.7081	8.1920	95.4803	0.797	0.0000	0.0000	19,355
2016/11/01	R208	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R208	03/11/2016	9.57	Call	Bond Future	4,922.0200	4.9220	4,694.2400	4.6942	(4.628)	0	0	0
2016/11/01	R208	03/11/2016	9.58	Call	Bond Future	4,955.0400	4.9550	4,727.2600	4.7273	(4.597)	0	0	0
2016/11/01	R208	03/11/2016	9.59	Call	Bond Future	4,988.0400	4.9880	4,760.2600	4.7603	(4.567)	0	0	0
2016/11/01	R208	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R208	02/02/2017			Bond Future	8.1588	97.5273	8.2284	97.2944	0.852	0.0000	0.0000	34,181
2016/11/01	R208	02/02/2017	8.64	Call	Bond Future	1,909.2200	1.9092	1,730.6100	1.7306	(9.355)	0	0	0
2016/11/01	R208	02/02/2017	8.63	Put	Bond Future	319.0100	0.3190	374.3600	0.3744	17.351	0	0	0
2016/11/01	R208	02/02/2017	8.65	Put	Bond Future	303.9300	0.3039	357.2100	0.3572	17.530	0	0	0
2016/11/01	R208	02/02/2017	8.64	Put	Bond Future	311.4700	0.3115	365.7800	0.3658	17.437	0	0	0
2016/11/01	R208	02/02/2017	8.65	Call	Bond Future	1,934.5400	1.9345	1,754.9000	1.7549	(9.286)	0	0	0
2016/11/01	R208	02/02/2017	8.63	Call	Bond Future	1,883.8900	1.8839	1,706.3200	1.7063	(9.426)	0	0	0
2016/11/01	R208	04/05/2017	8.39	Call	Bond Future	1,584.5800	1.5846	1,443.4900	1.4435	(8.904)	0	0	0
2016/11/01	R208	04/05/2017			Bond Future	8.1736	96.0412	8.2483	95.8037	0.914	0.0000	0.0000	0
2016/11/01	R208	04/05/2017	8.37	Call	Bond Future	1,546.6600	1.5467	1,407.4900	1.4075	(8.998)	0	0	0
2016/11/01	R208	04/05/2017	8.38	Call	Bond Future	1,565.4300	1.5654	1,425.3000	1.4253	(8.952)	0	0	0
2016/11/01	R208	04/05/2017	8.37	Put	Bond Future	923.4500	0.9234	1,021.7800	1.0218	10.648	0	0	0
2016/11/01	R208	04/05/2017	8.39	Put	Bond Future	898.1900	0.8982	994.6000	0.9946	10.734	0	0	0
2016/11/01	R208	04/05/2017	8.38	Put	Bond Future	910.6200	0.9106	1,007.9900	1.0080	10.693	0	0	0
2016/11/01	R208	03/08/2017	8.32	Call	Bond Future	1,673.0500	1.6731	1,537.7700	1.5378	(8.086)	0	0	0
2016/11/01	R208	03/08/2017			Bond Future	8.1624	98.0071	8.2430	97.7644	0.987	0.0000	0.0000	0
2016/11/01	R208	03/08/2017	8.30	Call	Bond Future	1,638.8400	1.6388	1,505.1700	1.5052	(8.156)	0	0	0
2016/11/01	R208	03/08/2017	8.31	Call	Bond Future	1,655.7300	1.6557	1,521.2600	1.5213	(8.121)	0	0	0
2016/11/01	R208	03/08/2017	8.30	Put	Bond Future	1,224.6900	1.2247	1,333.8000	1.3338	8.909	0	0	0
2016/11/01	R208	03/08/2017	8.32	Put	Bond Future	1,198.9100	1.1989	1,306.4100	1.3064	8.966	0	0	0
2016/11/01	R208	03/08/2017	8.31	Put	Bond Future	1,211.5800	1.2116	1,319.8900	1.3199	8.940	0	0	0
2016/11/01	R209	03/11/2016	9.34	Put	Bond Future	133.4000	0.1334	204.6500	0.2046	53.411	0	0	345
2016/11/01	R209	03/11/2016	10.26	Call	Bond Future	6,743.2000	6.7432	6,287.0200	6.2870	(6.765)	0	0	0
2016/11/01	R209	03/11/2016			Bond Future	9.2374	73.9305	9.3020	73.4743	0.699	0.0000	0.0000	11,430
2016/11/01	R209	03/11/2016	10.24	Call	Bond Future	6,620.6000	6.6206	6,164.4200	6.1644	(6.890)	0	0	0
2016/11/01	R209	03/11/2016	8.87	Put	Bond Future	2,679.1600	2.6792	3,134.3100	3.1343	16.989	0	0	0
2016/11/01	R209	03/11/2016	8.81	Call	Bond Future	0.2200	0.0002	0.0000	0.0000	(100.000)	0	0	345
2016/11/01	R209	03/11/2016	9.04	Put	Bond Future	1,454.2900	1.4543	1,879.7800	1.8798	29.258	0	0	345
2016/11/01	R209	03/11/2016	9.42	Put	Bond Future	45.5200	0.0455	64.1400	0.0641	40.905	0	0	0
2016/11/01	R209	03/11/2016	10.25	Call	Bond Future	6,681.9500	6.6820	6,225.7700	6.2258	(6.827)	0	0	0
2016/11/01	R209	03/11/2016	9.05	Call	Bond Future	39.2300	0.0392	3.4800	0.0035	(91.129)	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
2016/11/01	R209	03/11/2016	9.45	Call	Bond Future	1,514.0700	1.5141	1,067.3800	1.0674	(29.503)	0	0	0
2016/11/01	R209	03/11/2016	10.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R209	03/11/2016	9.04	Call	Bond Future	33.3700	0.0334	2.6800	0.0027	(91.969)	0	0	0
2016/11/01	R209	03/11/2016	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R209	03/11/2016	9.34	Call	Bond Future	855.9900	0.8560	471.0600	0.4711	(44.969)	0	0	0
2016/11/01	R209	03/11/2016	10.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R209	03/11/2016	9.45	Put	Bond Future	28.7600	0.0288	38.2500	0.0383	32.997	0	0	250
2016/11/01	R209	03/11/2016	8.81	Put	Bond Future	3,129.6400	3.1296	3,585.6000	3.5856	14.569	0	0	0
2016/11/01	R209	03/11/2016	8.87	Call	Bond Future	1.0400	0.0010	0.0100	0.0000	(99.038)	0	0	250
2016/11/01	R209	03/11/2016	9.42	Call	Bond Future	1,324.0200	1.3240	886.4600	0.8865	(33.048)	0	0	120
2016/11/01	R209	03/11/2016	9.05	Put	Bond Future	1,387.1700	1.3872	1,807.6000	1.8076	30.308	0	0	250
2016/11/01	R209	02/02/2017	9.55	Put	Bond Future	1,415.4600	1.4155	1,576.1200	1.5761	11.350	0	0	0
2016/11/01	R209	02/02/2017			Bond Future	9.2775	75.3358	9.3439	74.8702	0.717	0.0000	0.0000	61,947
2016/11/01	R209	02/02/2017	9.54	Put	Bond Future	1,440.2400	1.4402	1,602.9900	1.6030	11.300	0	0	0
2016/11/01	R209	02/02/2017	9.55	Call	Bond Future	3,295.6100	3.2956	2,990.7300	2.9907	(9.251)	0	0	0
2016/11/01	R209	02/02/2017	9.53	Call	Bond Future	3,210.1700	3.2102	2,909.5000	2.9095	(9.366)	0	0	0
2016/11/01	R209	02/02/2017	9.54	Call	Bond Future	3,252.7000	3.2527	2,949.9100	2.9499	(9.309)	0	0	0
2016/11/01	R209	02/02/2017	9.53	Put	Bond Future	1,465.4900	1.4655	1,630.3600	1.6304	11.250	0	0	0
2016/11/01	R209	04/05/2017	9.48	Put	Bond Future	2,606.8300	2.6068	2,803.4400	2.8034	7.542	0	0	0
2016/11/01	R209	04/05/2017			Bond Future	9.3115	73.6655	9.3798	73.1909	0.734	0.0000	0.0000	0
2016/11/01	R209	04/05/2017	9.47	Put	Bond Future	2,636.6800	2.6367	2,834.9000	2.8349	7.518	0	0	0
2016/11/01	R209	04/05/2017	9.46	Call	Bond Future	3,692.3500	3.6924	3,417.5200	3.4175	(7.443)	0	0	0
2016/11/01	R209	04/05/2017	9.47	Call	Bond Future	3,730.7300	3.7307	3,454.2900	3.4543	(7.410)	0	0	0
2016/11/01	R209	04/05/2017	9.48	Call	Bond Future	3,769.0800	3.7691	3,491.0300	3.4910	(7.377)	0	0	0
2016/11/01	R209	04/05/2017	9.46	Put	Bond Future	2,666.6000	2.6666	2,866.4300	2.8664	7.494	0	0	0
2016/11/01	R209	03/08/2017			Bond Future	9.3371	75.1736	9.4073	74.6889	0.752	0.0000	0.0000	0
2016/11/01	R209	03/08/2017	9.44	Call	Bond Future	4,183.0400	4.1830	3,912.0500	3.9120	(6.478)	0	0	0
2016/11/01	R209	03/08/2017	9.43	Put	Bond Future	3,507.2100	3.5072	3,722.3100	3.7223	6.133	0	0	0
2016/11/01	R209	03/08/2017	9.45	Put	Bond Future	3,441.9700	3.4420	3,654.3100	3.6543	6.169	0	0	0
2016/11/01	R209	03/08/2017	9.44	Put	Bond Future	3,474.4700	3.4745	3,688.1800	3.6882	6.151	0	0	0
2016/11/01	R209	03/08/2017	9.45	Call	Bond Future	4,218.8500	4.2188	3,946.4900	3.9465	(6.456)	0	0	0
2016/11/01	R209	03/08/2017	9.43	Call	Bond Future	4,147.3600	4.1474	3,877.7600	3.8778	(6.501)	0	0	0
2016/11/01	R210	03/11/2016			Bond Future	186.1332	186.1332	186.1005	186.1005	(0.018)	0.0000	0.0000	589
2016/11/01	R210	03/11/2016	188.90	Put	Bond Future	2,766.8200	2.7668	2,799.5000	2.7995	1.181	0	0	0
2016/11/01	R210	03/11/2016	188.92	Put	Bond Future	2,786.8200	2.7868	2,819.5000	2.8195	1.173	0	0	0
2016/11/01	R210	03/11/2016	188.91	Put	Bond Future	2,776.8200	2.7768	2,809.5000	2.8095	1.177	0	0	0
2016/11/01	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R210	02/02/2017	190.85	Put	Bond Future	1,167.1400	1.1671	1,202.0900	1.2021	2.994	0	0	0
2016/11/01	R210	02/02/2017			Bond Future	189.6829	189.6829	189.6479	189.6479	(0.018)	0.0000	0.0000	1,983
2016/11/01	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R210	02/02/2017	190.84	Put	Bond Future	1,157.1400	1.1571	1,192.0900	1.1921	3.020	0	0	0
2016/11/01	R210	02/02/2017	190.86	Put	Bond Future	1,177.1400	1.1771	1,212.0900	1.2121	2.969	0	0	0
2016/11/01	R210	04/05/2017			Bond Future	191.1069	191.1069	191.0707	191.0707	(0.019)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/01	R210	04/05/2017	192.31	Put	Bond Future	1,203.1300	1.2031	1,239.2700	1.2393	3.004	0	0	0
2016/11/01	R210	04/05/2017	192.33	Put	Bond Future	1,223.1300	1.2231	1,259.2700	1.2593	2.955	0	0	0
2016/11/01	R210	04/05/2017	192.32	Put	Bond Future	1,213.1300	1.2131	1,249.2700	1.2493	2.979	0	0	0
2016/11/01	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R210	03/08/2017	196.29	Put	Bond Future	1,261.6500	1.2617	1,299.2600	1.2993	2.981	0	0	0
2016/11/01	R210	03/08/2017			Bond Future	195.0283	195.0283	194.9907	194.9907	(0.019)	0.0000	0.0000	0
2016/11/01	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R210	03/08/2017	196.28	Put	Bond Future	1,251.6500	1.2517	1,289.2600	1.2893	3.005	0	0	0
2016/11/01	R210	03/08/2017	196.30	Put	Bond Future	1,271.6500	1.2717	1,309.2600	1.3093	2.958	0	0	0
2016/11/01	R211	03/11/2016	141.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R211	03/11/2016			Bond Future	141.4708	141.4708	141.4566	141.4566	(0.010)	0.0000	0.0000	56
2016/11/01	R211	03/11/2016	141.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R211	03/11/2016	141.74	Put	Bond Future	269.2100	0.2692	283.3600	0.2834	5.256	0	0	0
2016/11/01	R211	03/11/2016	141.76	Put	Bond Future	289.2100	0.2892	303.3600	0.3034	4.893	0	0	0
2016/11/01	R211	03/11/2016	141.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R211	03/11/2016	141.75	Put	Bond Future	279.2100	0.2792	293.3600	0.2934	5.068	0	0	0
2016/11/01	R212	03/11/2016			Bond Future	148.1508	148.1508	148.1242	148.1242	(0.018)	0.0000	0.0000	3,049
2016/11/01	R212	03/11/2016	148.11	Call	Bond Future	40.7800	0.0408	14.2100	0.0142	(65.154)	0	0	0
2016/11/01	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R212	03/11/2016	148.12	Call	Bond Future	30.7800	0.0308	4.2100	0.0042	(86.322)	0	0	0
2016/11/01	R212	03/11/2016	148.10	Call	Bond Future	50.7800	0.0508	24.2100	0.0242	(52.324)	0	0	0
2016/11/01	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R212	02/02/2017			Bond Future	149.0267	149.0267	148.9978	148.9978	(0.019)	0.0000	0.0000	3,380
2016/11/01	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R212	02/02/2017	149.27	Put	Bond Future	243.3300	0.2433	272.1600	0.2722	11.848	0	0	0
2016/11/01	R212	02/02/2017	149.29	Put	Bond Future	263.3300	0.2633	292.1600	0.2922	10.948	0	0	0
2016/11/01	R212	02/02/2017	149.28	Put	Bond Future	253.3300	0.2533	282.1600	0.2822	11.380	0	0	0
2016/11/01	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R212	04/05/2017			Bond Future	151.9652	151.9652	151.9358	151.9358	(0.019)	0.0000	0.0000	0
2016/11/01	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R212	04/05/2017	152.23	Put	Bond Future	264.7700	0.2648	294.1600	0.2942	11.100	0	0	0
2016/11/01	R212	04/05/2017	152.25	Put	Bond Future	284.7700	0.2848	314.1600	0.3142	10.321	0	0	0
2016/11/01	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R212	04/05/2017	152.24	Put	Bond Future	274.7700	0.2748	304.1600	0.3042	10.696	0	0	0
2016/11/01	R212	03/08/2017			Bond Future	153.0535	153.0535	153.0225	153.0225	(0.020)	0.0000	0.0000	0
2016/11/01	R212	03/08/2017	153.34	Put	Bond Future	286.4500	0.2864	317.4600	0.3175	10.826	0	0	0
2016/11/01	R212	03/08/2017	153.36	Put	Bond Future	306.4500	0.3064	337.4600	0.3375	10.119	0	0	0
2016/11/01	R212	03/08/2017	153.35	Put	Bond Future	296.4500	0.2964	327.4600	0.3275	10.460	0	0	0
2016/11/01	R212	03/08/2017	153.34	Call	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
2016/11/01	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R213	03/11/2016			Bond Future	9.1127	84.6094	9.1722	84.1963	0.653	0.0000	0.0000	4,280
2016/11/01	R213	03/11/2016	10.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R213	03/11/2016	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R213	03/11/2016	10.18	Call	Bond Future	6,989.0800	6.9891	6,575.8800	6.5759	(5.912)	0	0	0
2016/11/01	R213	03/11/2016	10.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R213	03/11/2016	10.19	Call	Bond Future	7,050.5700	7.0506	6,637.3700	6.6374	(5.861)	0	0	0
2016/11/01	R213	03/11/2016	10.20	Call	Bond Future	7,111.9800	7.1120	6,698.7800	6.6988	(5.810)	0	0	0
2016/11/01	R213	02/02/2017	9.40	Call	Bond Future	3,066.3800	3.0664	2,794.8400	2.7948	(8.855)	0	0	0
2016/11/01	R213	02/02/2017	9.42	Call	Bond Future	3,150.7300	3.1507	2,875.2700	2.8753	(8.743)	0	0	0
2016/11/01	R213	02/02/2017			Bond Future	9.1574	86.2178	9.2190	85.7959	0.672	0.0000	0.0000	51,569
2016/11/01	R213	02/02/2017	9.41	Call	Bond Future	3,108.5100	3.1085	2,835.0000	2.8350	(8.799)	0	0	0
2016/11/01	R213	02/02/2017	9.40	Put	Bond Future	1,421.1200	1.4211	1,571.4300	1.5714	10.577	0	0	0
2016/11/01	R213	02/02/2017	9.42	Put	Bond Future	1,371.8700	1.3719	1,518.2600	1.5183	10.671	0	0	0
2016/11/01	R213	02/02/2017	9.41	Put	Bond Future	1,396.4100	1.3964	1,544.7500	1.5447	10.623	0	0	0
2016/11/01	R213	04/05/2017			Bond Future	9.1919	84.3600	9.2554	83.9299	0.690	0.0000	0.0000	0
2016/11/01	R213	04/05/2017	9.35	Put	Bond Future	2,518.7600	2.5188	2,698.7700	2.6988	7.147	0	0	0
2016/11/01	R213	04/05/2017	9.37	Put	Bond Future	2,461.0800	2.4611	2,638.1200	2.6381	7.194	0	0	0
2016/11/01	R213	04/05/2017	9.35	Call	Bond Future	3,584.2900	3.5843	3,334.1900	3.3342	(6.978)	0	0	0
2016/11/01	R213	04/05/2017	9.36	Put	Bond Future	2,489.9100	2.4899	2,668.4300	2.6684	7.170	0	0	0
2016/11/01	R213	04/05/2017	9.36	Call	Bond Future	3,622.2100	3.6222	3,370.6200	3.3706	(6.946)	0	0	0
2016/11/01	R213	04/05/2017	9.37	Call	Bond Future	3,660.0800	3.6601	3,407.0100	3.4070	(6.914)	0	0	0
2016/11/01	R213	03/08/2017	9.33	Put	Bond Future	3,330.7400	3.3307	3,524.1300	3.5241	5.806	0	0	0
2016/11/01	R213	03/08/2017			Bond Future	9.2170	86.0868	9.2825	85.6475	0.711	0.0000	0.0000	0
2016/11/01	R213	03/08/2017	9.35	Put	Bond Future	3,270.3100	3.2703	3,461.1900	3.4612	5.837	0	0	0
2016/11/01	R213	03/08/2017	9.33	Call	Bond Future	4,086.6600	4.0867	3,840.7800	3.8408	(6.017)	0	0	0
2016/11/01	R213	03/08/2017	9.34	Put	Bond Future	3,300.4200	3.3004	3,492.5500	3.4925	5.821	0	0	0
2016/11/01	R213	03/08/2017	9.34	Call	Bond Future	4,122.7700	4.1228	3,875.6300	3.8756	(5.995)	0	0	0
2016/11/01	R213	03/08/2017	9.35	Call	Bond Future	4,159.0300	4.1590	3,910.6400	3.9106	(5.972)	0	0	0
2016/11/01	R214	03/11/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R214	03/11/2016			Bond Future	9.3225	74.2502	9.3821	73.8096	0.639	0.0000	0.0000	17,721
2016/11/01	R214	03/11/2016	10.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R214	03/11/2016	10.35	Call	Bond Future	7,028.5900	7.0286	6,587.9600	6.5880	(6.269)	0	0	0
2016/11/01	R214	03/11/2016	10.33	Call	Bond Future	6,902.6400	6.9026	6,462.0100	6.4620	(6.383)	0	0	0
2016/11/01	R214	03/11/2016	10.34	Call	Bond Future	6,965.6700	6.9657	6,525.0400	6.5250	(6.326)	0	0	0
2016/11/01	R214	03/11/2016	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R214	02/02/2017			Bond Future	9.3642	75.6616	9.4255	75.2120	0.655	0.0000	0.0000	34,384
2016/11/01	R214	02/02/2017	9.67	Call	Bond Future	3,602.8500	3.6029	3,300.2600	3.3003	(8.399)	0	0	0
2016/11/01	R214	02/02/2017	9.66	Put	Bond Future	1,429.4600	1.4295	1,578.4700	1.5785	10.424	0	0	0
2016/11/01	R214	02/02/2017	9.68	Put	Bond Future	1,380.4200	1.3804	1,525.5200	1.5255	10.511	0	0	0
2016/11/01	R214	02/02/2017	9.67	Put	Bond Future	1,404.7000	1.4047	1,551.7500	1.5518	10.468	0	0	0
2016/11/01	R214	02/02/2017	9.68	Call	Bond Future	3,648.6300	3.6486	3,344.0900	3.3441	(8.347)	0	0	0
2016/11/01	R214	02/02/2017	9.66	Call	Bond Future	3,557.4500	3.5575	3,256.8200	3.2568	(8.451)	0	0	0
2016/11/01	R214	04/05/2017	9.58	Put	Bond Future	2,684.9100	2.6849	2,871.0700	2.8711	6.934	0	0	0
2016/11/01	R214	04/05/2017			Bond Future	9.3973	73.8501	9.4602	73.3917	0.670	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/01	R214	04/05/2017	9.57	Put	Bond Future	2,715.6400	2.7156	2,903.3500	2.9033	6.912	0	0	0
2016/11/01	R214	04/05/2017	9.58	Call	Bond Future	4,002.9500	4.0030	3,730.6300	3.7306	(6.803)	0	0	0
2016/11/01	R214	04/05/2017	9.56	Call	Bond Future	3,922.5100	3.9225	3,653.3000	3.6533	(6.863)	0	0	0
2016/11/01	R214	04/05/2017	9.57	Call	Bond Future	3,962.5400	3.9625	3,691.7700	3.6918	(6.833)	0	0	0
2016/11/01	R214	04/05/2017	9.56	Put	Bond Future	2,746.8700	2.7469	2,936.1400	2.9361	6.890	0	0	0
2016/11/01	R214	03/08/2017	9.51	Call	Bond Future	4,371.3800	4.3714	4,110.0900	4.1101	(5.977)	0	0	0
2016/11/01	R214	03/08/2017			Bond Future	9.4226	75.3618	9.4872	74.8936	0.686	0.0000	0.0000	0
2016/11/01	R214	03/08/2017	9.52	Call	Bond Future	4,409.5300	4.4095	4,146.9200	4.1469	(5.956)	0	0	0
2016/11/01	R214	03/08/2017	9.53	Call	Bond Future	4,447.5600	4.4476	4,183.6300	4.1836	(5.934)	0	0	0
2016/11/01	R214	03/08/2017	9.51	Put	Bond Future	3,739.4300	3.7394	3,946.2900	3.9463	5.532	0	0	0
2016/11/01	R214	03/08/2017	9.53	Put	Bond Future	3,672.2300	3.6722	3,876.4500	3.8764	5.561	0	0	0
2016/11/01	R214	03/08/2017	9.52	Put	Bond Future	3,705.8300	3.7058	3,911.3700	3.9114	5.546	0	0	0
2016/11/01	R248	03/11/2016	10.38	Call	Bond Future	8,780.2600	8.7803	8,216.8400	8.2168	(6.417)	0	0	0
2016/11/01	R248	03/11/2016			Bond Future	9.3725	95.3794	9.4321	94.8160	0.635	0.0000	0.0000	29,358
2016/11/01	R248	03/11/2016	10.39	Call	Bond Future	8,859.9700	8.8600	8,296.5500	8.2965	(6.359)	0	0	0
2016/11/01	R248	03/11/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R248	03/11/2016	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R248	03/11/2016	10.37	Call	Bond Future	8,700.4000	8.7004	8,136.9800	8.1370	(6.476)	0	0	0
2016/11/01	R248	03/11/2016	10.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/01	R248	02/02/2017	9.76	Put	Bond Future	1,805.5100	1.8055	1,986.6300	1.9866	10.032	0	0	0
2016/11/01	R248	02/02/2017	9.78	Put	Bond Future	1,745.7900	1.7458	1,922.2900	1.9223	10.110	0	0	0
2016/11/01	R248	02/02/2017			Bond Future	9.4157	97.1924	9.4771	96.6175	0.651	0.0000	0.0000	61,982
2016/11/01	R248	02/02/2017	9.77	Put	Bond Future	1,775.4400	1.7754	1,954.2400	1.9542	10.071	0	0	0
2016/11/01	R248	02/02/2017	9.76	Call	Bond Future	4,953.1900	4.9532	4,559.3500	4.5594	(7.951)	0	0	0
2016/11/01	R248	02/02/2017	9.77	Call	Bond Future	5,011.7400	5.0117	4,615.5800	4.6156	(7.905)	0	0	0
2016/11/01	R248	02/02/2017	9.78	Call	Bond Future	5,070.5500	5.0706	4,672.0900	4.6721	(7.858)	0	0	0
2016/11/01	R248	04/05/2017	9.66	Call	Bond Future	5,439.4200	5.4394	5,086.4400	5.0864	(6.489)	0	0	0
2016/11/01	R248	04/05/2017			Bond Future	9.4502	94.6623	9.5132	94.0760	0.667	0.0000	0.0000	0
2016/11/01	R248	04/05/2017	9.67	Call	Bond Future	5,491.1100	5.4911	5,136.2600	5.1363	(6.462)	0	0	0
2016/11/01	R248	04/05/2017	9.65	Put	Bond Future	3,550.7200	3.5507	3,785.8500	3.7858	6.622	0	0	0
2016/11/01	R248	04/05/2017	9.67	Put	Bond Future	3,473.5300	3.4735	3,704.9300	3.7049	6.662	0	0	0
2016/11/01	R248	04/05/2017	9.65	Call	Bond Future	5,387.9400	5.3879	5,036.8200	5.0368	(6.517)	0	0	0
2016/11/01	R248	04/05/2017	9.66	Put	Bond Future	3,511.9400	3.5119	3,745.2100	3.7452	6.642	0	0	0
2016/11/01	R248	03/08/2017			Bond Future	9.4768	96.6000	9.5416	96.0013	0.683	0.0000	0.0000	0
2016/11/01	R248	03/08/2017	9.57	Call	Bond Future	5,828.2000	5.8282	5,492.4900	5.4925	(5.760)	0	0	0
2016/11/01	R248	03/08/2017	9.56	Put	Bond Future	5,011.9600	5.0120	5,276.5900	5.2766	5.280	0	0	0
2016/11/01	R248	03/08/2017	9.58	Put	Bond Future	4,925.6100	4.9256	5,187.0100	5.1870	5.307	0	0	0
2016/11/01	R248	03/08/2017	9.57	Put	Bond Future	4,968.7900	4.9688	5,231.8000	5.2318	5.293	0	0	0
2016/11/01	R248	03/08/2017	9.58	Call	Bond Future	5,876.4400	5.8764	5,539.1200	5.5391	(5.740)	0	0	0
2016/11/01	R248	03/08/2017	9.56	Call	Bond Future	5,779.7900	5.7798	5,445.7000	5.4457	(5.780)	0	0	0
<b>Total</b>													<b>1096575</b>