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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/10/2016 TO 06/10/2016

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	2025	03/11/2016			Bond Future	128.5495	128.5495	128.5636	128.5636	0.011	0.0000	0.0000	3,044
2016/10/06	2025	03/11/2016	129.21	Put	Bond Future	660.4900	0.6605	646.3800	0.6464	(2.136)	0	0	0
2016/10/06	2025	03/11/2016	129.23	Put	Bond Future	680.4900	0.6805	666.3800	0.6664	(2.074)	0	0	0
2016/10/06	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	2025	03/11/2016	129.22	Put	Bond Future	670.4900	0.6705	656.3800	0.6564	(2.104)	0	0	0
2016/10/06	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	2030	03/11/2016			Bond Future	9.0287	94.3014	9.0938	93.8329	0.722	0.0000	0.0000	26,853
2016/10/06	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	2030	03/11/2016	9.33	Call	Bond Future	2,138.5100	2.1385	1,670.0200	1.6700	(21.907)	0	0	0
2016/10/06	2030	03/11/2016	9.34	Call	Bond Future	2,208.2800	2.2083	1,739.7900	1.7398	(21.215)	0	0	0
2016/10/06	2030	03/11/2016	9.35	Call	Bond Future	2,277.9800	2.2780	1,809.4900	1.8095	(20.566)	0	0	0
2016/10/06	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	2030	02/02/2017			Bond Future	9.0676	92.1016	9.1350	91.6234	0.744	0.0000	0.0000	0
2016/10/06	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	2030	02/02/2017	9.29	Call	Bond Future	1,563.9600	1.5640	1,085.6900	1.0857	(30.581)	0	0	0
2016/10/06	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	2030	02/02/2017	9.30	Call	Bond Future	1,633.4000	1.6334	1,155.1300	1.1551	(29.281)	0	0	0
2016/10/06	2030	02/02/2017	9.31	Call	Bond Future	1,702.7700	1.7028	1,224.5000	1.2245	(28.088)	0	0	0
2016/10/06	2030	04/05/2017	9.33	Call	Bond Future	1,581.3100	1.5813	1,092.2400	1.0922	(30.928)	0	0	0
2016/10/06	2030	04/05/2017			Bond Future	9.1021	93.9346	9.1720	93.4456	0.768	0.0000	0.0000	0
2016/10/06	2030	04/05/2017	9.34	Call	Bond Future	1,649.8400	1.6498	1,160.7700	1.1608	(29.643)	0	0	0
2016/10/06	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	2030	04/05/2017	9.32	Call	Bond Future	1,512.7100	1.5127	1,023.6400	1.0236	(32.331)	0	0	0
2016/10/06	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	2032	03/11/2016			Bond Future	9.1345	93.6339	9.1946	93.1701	0.658	0.0000	0.0000	13,093
2016/10/06	2032	03/11/2016	10.28	Put	Bond Future	8.1600	0.0082	10.4800	0.0105	28.431	0	0	0
2016/10/06	2032	03/11/2016	10.30	Put	Bond Future	7.1700	0.0072	9.2200	0.0092	28.591	0	0	0
2016/10/06	2032	03/11/2016	10.29	Put	Bond Future	7.6500	0.0077	9.8300	0.0098	28.497	0	0	0
2016/10/06	2032	03/11/2016	10.30	Call	Bond Future	8,436.1100	8.4361	7,974.3400	7.9743	(5.474)	0	0	0
2016/10/06	2032	03/11/2016	10.28	Call	Bond Future	8,302.1100	8.3021	7,840.6100	7.8406	(5.559)	0	0	0
2016/10/06	2032	03/11/2016	10.29	Call	Bond Future	8,369.1300	8.3691	7,907.4900	7.9075	(5.516)	0	0	0
2016/10/06	2032	02/02/2017	9.53	Call	Bond Future	4,251.5800	4.2516	3,932.1300	3.9321	(7.514)	0	0	0
2016/10/06	2032	02/02/2017			Bond Future	9.1763	95.4273	9.2384	94.9538	0.676	0.0000	0.0000	0
2016/10/06	2032	02/02/2017	9.51	Call	Bond Future	4,155.4200	4.1554	3,839.6800	3.8397	(7.598)	0	0	0

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2016/10/06	2032	02/02/2017	9.52	Call	Bond Future	4,203.4900	4.2035	3,885.8800	3.8859	(7.556)	0	0	0
2016/10/06	2032	02/02/2017	9.51	Put	Bond Future	1,650.5000	1.6505	1,808.2800	1.8083	9.560	0	0	0
2016/10/06	2032	02/02/2017	9.53	Put	Bond Future	1,599.6500	1.5997	1,753.7200	1.7537	9.631	0	0	0
2016/10/06	2032	02/02/2017	9.52	Put	Bond Future	1,625.0200	1.6250	1,780.9300	1.7809	9.594	0	0	0
2016/10/06	2032	04/05/2017	9.45	Call	Bond Future	4,578.1200	4.5781	4,285.3600	4.2854	(6.395)	0	0	0
2016/10/06	2032	04/05/2017			Bond Future	9.2101	93.1658	9.2743	92.6816	0.697	0.0000	0.0000	0
2016/10/06	2032	04/05/2017	9.46	Call	Bond Future	4,621.5600	4.6216	4,327.2800	4.3273	(6.368)	0	0	0
2016/10/06	2032	04/05/2017	9.44	Put	Bond Future	2,817.8200	2.8178	3,010.7800	3.0108	6.848	0	0	0
2016/10/06	2032	04/05/2017	9.46	Put	Bond Future	2,757.0200	2.7570	2,946.9300	2.9469	6.888	0	0	0
2016/10/06	2032	04/05/2017	9.44	Call	Bond Future	4,535.1400	4.5351	4,243.9100	4.2439	(6.422)	0	0	0
2016/10/06	2032	04/05/2017	9.45	Put	Bond Future	2,787.1500	2.7871	2,978.5800	2.9786	6.868	0	0	0
2016/10/06	2033	03/11/2016			Bond Future	108.2680	108.2680	108.2799	108.2799	0.011	0.0000	0.0000	4,678
2016/10/06	2033	03/11/2016	109.16	Put	Bond Future	892.0000	0.8920	880.0800	0.8801	(1.336)	0	0	0
2016/10/06	2033	03/11/2016	109.17	Put	Bond Future	902.0000	0.9020	890.0800	0.8901	(1.322)	0	0	0
2016/10/06	2033	03/11/2016	109.18	Put	Bond Future	912.0000	0.9120	900.0800	0.9001	(1.307)	0	0	0
2016/10/06	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	2037	03/11/2016	10.35	Call	Bond Future	8,394.7300	8.3947	7,973.4300	7.9734	(5.019)	0	0	0
2016/10/06	2037	03/11/2016	10.36	Put	Bond Future	19.5800	0.0196	23.2700	0.0233	18.846	0	0	0
2016/10/06	2037	03/11/2016			Bond Future	9.2938	95.1041	9.3438	94.6789	0.538	0.0000	0.0000	36,770
2016/10/06	2037	03/11/2016	10.36	Call	Bond Future	8,467.0700	8.4671	8,045.5700	8.0456	(4.978)	0	0	0
2016/10/06	2037	03/11/2016	10.37	Call	Bond Future	8,539.3700	8.5394	8,117.6600	8.1177	(4.938)	0	0	0
2016/10/06	2037	03/11/2016	10.35	Put	Bond Future	20.7300	0.0207	24.6200	0.0246	18.765	0	0	0
2016/10/06	2037	03/11/2016	10.37	Put	Bond Future	18.5000	0.0185	21.9800	0.0220	18.811	0	0	0
2016/10/06	2037	02/02/2017	9.68	Put	Bond Future	1,903.3300	1.9033	2,043.7600	2.0438	7.378	0	0	0
2016/10/06	2037	02/02/2017			Bond Future	9.3340	92.6692	9.3855	92.2351	0.552	0.0000	0.0000	0
2016/10/06	2037	02/02/2017	9.67	Put	Bond Future	1,932.0500	1.9321	2,074.1000	2.0741	7.352	0	0	0
2016/10/06	2037	02/02/2017	9.68	Call	Bond Future	4,758.1600	4.7582	4,464.4500	4.4644	(6.173)	0	0	0
2016/10/06	2037	02/02/2017	9.66	Call	Bond Future	4,654.5200	4.6545	4,364.0500	4.3640	(6.241)	0	0	0
2016/10/06	2037	02/02/2017	9.67	Call	Bond Future	4,706.3200	4.7063	4,414.2300	4.4142	(6.206)	0	0	0
2016/10/06	2037	02/02/2017	9.66	Put	Bond Future	1,960.9300	1.9609	2,104.6000	2.1046	7.327	0	0	0
2016/10/06	2037	04/05/2017			Bond Future	9.3704	94.5136	9.4235	94.0696	0.568	0.0000	0.0000	0
2016/10/06	2037	04/05/2017	9.58	Put	Bond Future	3,295.8800	3.2959	3,472.7800	3.4728	5.367	0	0	0
2016/10/06	2037	04/05/2017	9.60	Put	Bond Future	3,226.9200	3.2269	3,401.0900	3.4011	5.397	0	0	0
2016/10/06	2037	04/05/2017	9.59	Put	Bond Future	3,261.2500	3.2613	3,436.7800	3.4368	5.382	0	0	0
2016/10/06	2037	04/05/2017	9.60	Call	Bond Future	5,120.7500	5.1208	4,850.8800	4.8509	(5.270)	0	0	0
2016/10/06	2037	04/05/2017	9.58	Call	Bond Future	5,027.1900	5.0272	4,760.0500	4.7600	(5.314)	0	0	0
2016/10/06	2037	04/05/2017	9.59	Call	Bond Future	5,073.8800	5.0739	4,805.3700	4.8054	(5.292)	0	0	0
2016/10/06	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	354.9800	0.3550	100.000	0	0	0
2016/10/06	2038	03/11/2016			Bond Future	136.1967	136.1967	136.6750	136.6750	0.351	0.0000	0.0000	20,563
2016/10/06	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	344.9800	0.3450	100.000	0	0	0
2016/10/06	2038	03/11/2016	136.31	Put	Bond Future	113.2700	0.1133	0.0000	0.0000	(100.000)	0	0	0
2016/10/06	2038	03/11/2016	136.33	Put	Bond Future	133.2700	0.1333	0.0000	0.0000	(100.000)	0	0	0
2016/10/06	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	364.9800	0.3650	100.000	0	0	0

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2016/10/06	2038	03/11/2016	136.32	Put	Bond Future		123.2700	0.1233	0.0000	0.0000	(100.000)	0	0	0
2016/10/06	2040	03/11/2016			Bond Future		9.3438	99.1814	9.3938	98.7248	0.535	0.0000	0.0000	4,623
2016/10/06	2040	03/11/2016	9.69	Put	Bond Future		570.2400	0.5702	656.6900	0.6567	15.160	0	0	0
2016/10/06	2040	03/11/2016	9.71	Put	Bond Future		531.3900	0.5314	612.7000	0.6127	15.301	0	0	0
2016/10/06	2040	03/11/2016	9.70	Put	Bond Future		550.5300	0.5505	634.3900	0.6344	15.233	0	0	0
2016/10/06	2040	03/11/2016	9.71	Call	Bond Future		3,797.3900	3.7974	3,422.1700	3.4222	(9.881)	0	0	0
2016/10/06	2040	03/11/2016	9.69	Call	Bond Future		3,662.5300	3.6625	3,292.4500	3.2925	(10.104)	0	0	0
2016/10/06	2040	03/11/2016	9.70	Call	Bond Future		3,729.7400	3.7297	3,357.0700	3.3571	(9.992)	0	0	0
2016/10/06	2040	02/02/2017	9.58	Call	Bond Future		4,323.3600	4.3234	4,035.0600	4.0351	(6.668)	0	0	0
2016/10/06	2040	02/02/2017			Bond Future		9.3841	96.5743	9.4356	96.1082	0.549	0.0000	0.0000	0
2016/10/06	2040	02/02/2017	9.59	Call	Bond Future		4,375.2300	4.3752	4,085.0700	4.0851	(6.632)	0	0	0
2016/10/06	2040	02/02/2017	9.60	Call	Bond Future		4,427.3900	4.4274	4,135.3700	4.1354	(6.596)	0	0	0
2016/10/06	2040	02/02/2017	9.58	Put	Bond Future		2,569.7900	2.5698	2,747.6500	2.7476	6.921	0	0	0
2016/10/06	2040	02/02/2017	9.60	Put	Bond Future		2,497.6900	2.4977	2,671.8300	2.6718	6.972	0	0	0
2016/10/06	2040	02/02/2017	9.59	Put	Bond Future		2,533.5300	2.5335	2,709.5300	2.7095	6.947	0	0	0
2016/10/06	2040	04/05/2017			Bond Future		9.4207	98.4965	9.4738	98.0197	0.564	0.0000	0.0000	0
2016/10/06	2040	04/05/2017	9.62	Put	Bond Future		3,671.4900	3.6715	3,862.7100	3.8627	5.208	0	0	0
2016/10/06	2040	04/05/2017	9.64	Put	Bond Future		3,596.5500	3.5965	3,784.9000	3.7849	5.237	0	0	0
2016/10/06	2040	04/05/2017	9.62	Call	Bond Future		5,441.0200	5.4410	5,155.4600	5.1555	(5.248)	0	0	0
2016/10/06	2040	04/05/2017	9.63	Put	Bond Future		3,633.7100	3.6337	3,823.5000	3.8235	5.223	0	0	0
2016/10/06	2040	04/05/2017	9.63	Call	Bond Future		5,490.6100	5.4906	5,203.6200	5.2036	(5.227)	0	0	0
2016/10/06	2040	04/05/2017	9.64	Call	Bond Future		5,540.6900	5.5407	5,252.2600	5.2523	(5.206)	0	0	0
2016/10/06	2044	03/11/2016			Bond Future		9.3533	96.4377	9.4084	95.9277	0.588	0.0000	0.0000	18,511
2016/10/06	2044	03/11/2016	10.42	Call	Bond Future		9,131.2200	9.1312	8,626.7100	8.6267	(5.525)	0	0	0
2016/10/06	2044	03/11/2016	10.41	Put	Bond Future		26.6300	0.0266	32.3700	0.0324	21.555	0	0	0
2016/10/06	2044	03/11/2016	10.43	Put	Bond Future		24.0700	0.0241	29.2700	0.0293	21.604	0	0	0
2016/10/06	2044	03/11/2016	10.42	Put	Bond Future		25.3200	0.0253	30.7900	0.0308	21.603	0	0	0
2016/10/06	2044	03/11/2016	10.43	Call	Bond Future		9,208.0600	9.2081	8,703.2800	8.7033	(5.482)	0	0	0
2016/10/06	2044	03/11/2016	10.41	Call	Bond Future		9,054.3200	9.0543	8,550.0800	8.5501	(5.569)	0	0	0
2016/10/06	2044	02/02/2017			Bond Future		9.3921	93.9033	9.4488	93.3828	0.603	0.0000	0.0000	0
2016/10/06	2044	02/02/2017	9.77	Call	Bond Future		5,402.5200	5.4025	5,046.2000	5.0462	(6.595)	0	0	0
2016/10/06	2044	02/02/2017	9.76	Put	Bond Future		2,050.4800	2.0505	2,216.5800	2.2166	8.101	0	0	0
2016/10/06	2044	02/02/2017	9.78	Put	Bond Future		1,990.7900	1.9908	2,153.1600	2.1532	8.156	0	0	0
2016/10/06	2044	02/02/2017	9.77	Put	Bond Future		2,020.5500	2.0206	2,184.7800	2.1848	8.128	0	0	0
2016/10/06	2044	02/02/2017	9.78	Call	Bond Future		5,459.4200	5.4594	5,101.2400	5.1012	(6.561)	0	0	0
2016/10/06	2044	02/02/2017	9.76	Call	Bond Future		5,345.6500	5.3457	4,991.2000	4.9912	(6.631)	0	0	0
2016/10/06	2044	04/05/2017			Bond Future		9.4272	95.7723	9.4856	95.2401	0.619	0.0000	0.0000	0
2016/10/06	2044	04/05/2017	9.67	Call	Bond Future		5,775.8600	5.7759	5,451.2000	5.4512	(5.621)	0	0	0
2016/10/06	2044	04/05/2017	9.66	Put	Bond Future		3,632.2200	3.6322	3,841.3500	3.8413	5.758	0	0	0
2016/10/06	2044	04/05/2017	9.68	Put	Bond Future		3,557.9200	3.5579	3,763.9100	3.7639	5.790	0	0	0
2016/10/06	2044	04/05/2017	9.67	Put	Bond Future		3,595.0600	3.5951	3,802.6100	3.8026	5.773	0	0	0
2016/10/06	2044	04/05/2017	9.68	Call	Bond Future		5,826.7000	5.8267	5,500.4800	5.5005	(5.599)	0	0	0
2016/10/06	2044	04/05/2017	9.66	Call	Bond Future		5,724.9100	5.7249	5,401.8300	5.4018	(5.643)	0	0	0
2016/10/06	2046	03/11/2016	137.07	Put	Bond Future		2,961.9000	2.9619	2,803.6500	2.8037	(5.343)	0	0	0
2016/10/06	2046	03/11/2016			Bond Future		134.1081	134.1081	134.2664	134.2664	0.118	0.0000	0.0000	17,476

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/06	2046	03/11/2016	137.09	Put	Bond Future	2,981.9000	2.9819	2,823.6500	2.8237	(5.307)	0	0	0
2016/10/06	2046	03/11/2016	137.08	Put	Bond Future	2,971.9000	2.9719	2,813.6500	2.8137	(5.325)	0	0	0
2016/10/06	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	2050	03/11/2016	149.52	Put	Bond Future	5,545.2700	5.5453	5,359.4600	5.3595	(3.351)	0	0	0
2016/10/06	2050	03/11/2016			Bond Future	143.9747	143.9747	144.1605	144.1605	0.129	0.0000	0.0000	21,628
2016/10/06	2050	03/11/2016	149.54	Put	Bond Future	5,565.2700	5.5653	5,379.4600	5.3795	(3.339)	0	0	0
2016/10/06	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	2050	03/11/2016	149.53	Put	Bond Future	5,555.2700	5.5553	5,369.4600	5.3695	(3.345)	0	0	0
2016/10/06	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	AL37	03/11/2016			Index Future	506.8300	506.8300	505.8170	505.8170	(0.200)	0.0000	0.0000	9
2016/10/06	AL37	02/02/2017			Index Future	516.5370	516.5370	515.5010	515.5010	(0.201)	0.0000	0.0000	0
2016/10/06	AL7T	03/11/2016			Index Future	588.8160	588.8160	586.8020	586.8020	(0.342)	0.0000	0.0000	2
2016/10/06	AL7T	02/02/2017			Index Future	600.0930	600.0930	598.0350	598.0350	(0.343)	0.0000	0.0000	0
2016/10/06	ALBI	03/11/2016			Index Future	537.4430	537.4430	535.3270	535.3270	(0.394)	0.0000	0.0000	604
2016/10/06	ALBI	02/02/2017			Index Future	547.7370	547.7370	545.5750	545.5750	(0.395)	0.0000	0.0000	2
2016/10/06	ALBI	04/05/2017			Index Future	558.6320	558.6320	556.4210	556.4210	(0.396)	0.0000	0.0000	0
2016/10/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/10/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/06	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	EL28	03/11/2016			Bond Future	129.7575	129.7575	129.7741	129.7741	0.013	0.0000	0.0000	0
2016/10/06	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	EL28	03/11/2016	132.15	Put	Bond Future	2,392.4800	2.3925	2,375.9100	2.3759	(0.693)	0	0	0
2016/10/06	EL28	03/11/2016	132.17	Put	Bond Future	2,412.4800	2.4125	2,395.9100	2.3959	(0.687)	0	0	0
2016/10/06	EL28	03/11/2016	132.16	Put	Bond Future	2,402.4800	2.4025	2,385.9100	2.3859	(0.690)	0	0	0
2016/10/06	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	EL28	02/02/2017			Bond Future	132.2508	132.2508	132.2665	132.2665	0.012	0.0000	0.0000	0
2016/10/06	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	EL28	02/02/2017	135.10	Put	Bond Future	2,849.1800	2.8492	2,833.4600	2.8335	(0.552)	0	0	0
2016/10/06	EL28	02/02/2017	135.12	Put	Bond Future	2,869.1800	2.8692	2,853.4600	2.8535	(0.548)	0	0	0
2016/10/06	EL28	02/02/2017	135.11	Put	Bond Future	2,859.1800	2.8592	2,843.4600	2.8435	(0.550)	0	0	0
2016/10/06	EL28	04/05/2017			Bond Future	133.2080	133.2080	133.2222	133.2222	0.011	0.0000	0.0000	0
2016/10/06	EL28	04/05/2017	137.90	Put	Bond Future	4,692.0300	4.6920	4,677.8000	4.6778	(0.303)	0	0	0
2016/10/06	EL28	04/05/2017	137.92	Put	Bond Future	4,712.0300	4.7120	4,697.8000	4.6978	(0.302)	0	0	0
2016/10/06	EL28	04/05/2017	137.91	Put	Bond Future	4,702.0300	4.7020	4,687.8000	4.6878	(0.303)	0	0	0
2016/10/06	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	ES33	03/11/2016			Bond Future	10.1843	79.6847	10.2339	79.3545	0.488	0.0000	0.0000	8,789
2016/10/06	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	ES33	03/11/2016	11.31	Call	Bond Future	6,998.1300	6.9981	6,667.9700	6.6680	(4.718)	0	0	0
2016/10/06	ES33	03/11/2016	11.29	Call	Bond Future	6,882.2200	6.8822	6,552.0600	6.5521	(4.797)	0	0	0
2016/10/06	ES33	03/11/2016	11.30	Call	Bond Future	6,940.2100	6.9402	6,610.0500	6.6100	(4.757)	0	0	0
2016/10/06	ES33	02/02/2017			Bond Future	10.2582	81.2109	10.3096	80.8737	0.501	0.0000	0.0000	0
2016/10/06	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	ES33	02/02/2017	10.59	Call	Bond Future	2,138.6800	2.1387	1,801.5000	1.8015	(15.766)	0	0	0
2016/10/06	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	ES33	02/02/2017	10.60	Call	Bond Future	2,201.7700	2.2018	1,864.5900	1.8646	(15.314)	0	0	0
2016/10/06	ES33	02/02/2017	10.61	Call	Bond Future	2,264.7800	2.2648	1,927.6000	1.9276	(14.888)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/06	ES33	04/05/2017			Bond Future	10.3226	79.0317	10.3758	78.6868	0.516	0.0000	0.0000	0
2016/10/06	ES33	04/05/2017	10.55	Call	Bond Future	1,458.3500	1.4584	1,113.4100	1.1134	(23.653)	0	0	0
2016/10/06	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	ES33	04/05/2017	10.56	Call	Bond Future	1,521.5300	1.5215	1,176.5900	1.1766	(22.671)	0	0	0
2016/10/06	ES33	04/05/2017	10.54	Call	Bond Future	1,395.1000	1.3951	1,050.1600	1.0502	(24.725)	0	0	0
2016/10/06	ES42	03/11/2016			Bond Future	10.2974	84.2184	10.3471	83.8360	0.483	0.0000	0.0000	8,777
2016/10/06	ES42	02/02/2017			Bond Future	10.3662	85.8314	10.4176	85.4410	0.496	0.0000	0.0000	0
2016/10/06	ES42	04/05/2017			Bond Future	10.4300	83.2760	10.4831	82.8766	0.510	0.0000	0.0000	0
2016/10/06	GOVI	03/11/2016	476.11	Call	GOVI	588,340.0000	58.8340	568,640.0000	56.8640	(3.348)	0	0	0
2016/10/06	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	GOVI	03/11/2016			GOVI	534.9440	534.9440	532.9740	532.9740	(0.368)	0.0000	0.0000	413
2016/10/06	GOVI	03/11/2016	476.12	Call	GOVI	588,240.0000	58.8240	568,540.0000	56.8540	(3.349)	0	0	0
2016/10/06	GOVI	03/11/2016	476.13	Call	GOVI	588,140.0000	58.8140	568,440.0000	56.8440	(3.350)	0	0	0
2016/10/06	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	GOVI	02/02/2017	533.34	Call	GOVI	118,500.0000	11.8500	98,370.0000	9.8370	(16.987)	0	0	0
2016/10/06	GOVI	02/02/2017			GOVI	545.1900	545.1900	543.1770	543.1770	(0.369)	0.0000	0.0000	27
2016/10/06	GOVI	02/02/2017	533.32	Call	GOVI	118,700.0000	11.8700	98,570.0000	9.8570	(16.959)	0	0	0
2016/10/06	GOVI	02/02/2017	533.33	Call	GOVI	118,600.0000	11.8600	98,470.0000	9.8470	(16.973)	0	0	0
2016/10/06	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	GOVI	04/05/2017			GOVI	556.0350	556.0350	553.9750	553.9750	(0.370)	0.0000	0.0000	0
2016/10/06	GOVI	04/05/2017	262.19	Call	GOVI	2,938,450.0000	293.8450	2,917,850.0000	291.7850	(0.701)	0	0	0
2016/10/06	GOVI	04/05/2017	262.20	Call	GOVI	2,938,350.0000	293.8350	2,917,750.0000	291.7750	(0.701)	0	0	0
2016/10/06	GOVI	04/05/2017	262.18	Call	GOVI	2,938,550.0000	293.8550	2,917,950.0000	291.7950	(0.701)	0	0	0
2016/10/06	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/10/06	IGOV	03/11/2016			Index Future	249.8230	249.8230	250.0180	250.0180	0.078	0.0000	0.0000	1,021
2016/10/06	IGOV	02/02/2017			Index Future	254.6230	254.6230	254.8200	254.8200	0.077	0.0000	0.0000	57
2016/10/06	IGOV	04/05/2017			Index Future	259.7030	259.7030	259.9000	259.9000	0.076	0.0000	0.0000	0
2016/10/06	ILBI	03/11/2016			Index Future	677.2640	677.2640	677.7340	677.7340	0.069	0.0000	0.0000	0
2016/10/06	ILBI	02/02/2017			Index Future	690.3840	690.3840	690.8620	690.8620	0.069	0.0000	0.0000	155
2016/10/06	IS01	19/12/2016			Interest Rate Swap	100.0686	100.0686	100.0686	100.0686	0.000	0.0000	0.0000	0
2016/10/06	IS01	16/03/2017			Interest Rate Swap	100.0154	100.0154	100.0176	100.0176	0.002	0.0000	0.0000	0
2016/10/06	IS01	15/06/2017			Interest Rate Swap	99.6498	99.6498	99.6544	99.6544	0.005	0.0000	0.0000	0
2016/10/06	IS01	21/09/2017			Interest Rate Swap	99.6929	99.6929	99.7042	99.7042	0.011	0.0000	0.0000	0
2016/10/06	IS01	21/12/2017			Interest Rate Swap	99.9540	99.9540	99.9757	99.9757	0.022	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/06	IS02	18/12/2017			Interest Rate Swap	99.9817	99.9817	100.0030	100.0030	0.021	0.0000	0.0000	0
2016/10/06	IS02	16/03/2018			Interest Rate Swap	99.2642	99.2642	99.2939	99.2939	0.030	0.0000	0.0000	0
2016/10/06	IS02	15/06/2018			Interest Rate Swap	98.9241	98.9241	98.9634	98.9634	0.040	0.0000	0.0000	0
2016/10/06	IS02	21/09/2018			Interest Rate Swap	98.9834	98.9834	99.0309	99.0309	0.048	0.0000	0.0000	0
2016/10/06	IS02	21/12/2018			Interest Rate Swap	99.4800	99.4800	99.5400	99.5400	0.060	0.0000	0.0000	0
2016/10/06	IS05	17/12/2020			Interest Rate Swap	97.7445	97.7445	98.0017	98.0017	0.263	0.0000	0.0000	0
2016/10/06	IS05	16/03/2021			Interest Rate Swap	97.0624	97.0624	97.3408	97.3408	0.287	0.0000	0.0000	0
2016/10/06	IS05	15/06/2021			Interest Rate Swap	96.3462	96.3462	96.6463	96.6463	0.312	0.0000	0.0000	0
2016/10/06	IS05	21/09/2021			Interest Rate Swap	96.5966	96.5966	96.9197	96.9197	0.335	0.0000	0.0000	0
2016/10/06	IS05	21/12/2021			Interest Rate Swap	98.8181	98.8181	99.1617	99.1617	0.348	0.0000	0.0000	50
2016/10/06	IS10	17/12/2025			Interest Rate Swap	97.3816	97.3816	97.9214	97.9214	0.554	0.0000	0.0000	0
2016/10/06	IS10	16/03/2026			Interest Rate Swap	94.4640	94.4640	95.0099	95.0099	0.578	0.0000	0.0000	0
2016/10/06	IS10	15/06/2026			Interest Rate Swap	93.2446	93.2446	93.7911	93.7911	0.586	0.0000	0.0000	0
2016/10/06	IS10	21/09/2026			Interest Rate Swap	95.3486	95.3486	95.8879	95.8879	0.566	0.0000	0.0000	0
2016/10/06	IS10	21/12/2026			Interest Rate Swap	99.0201	99.0201	99.5519	99.5519	0.537	0.0000	0.0000	0
2016/10/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/10/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/10/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/10/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/10/06	JBAF	19/10/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/10/06	JBAF	16/11/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/10/06	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	10,000
2016/10/06	JBAF	18/01/2017			Jibar Tradeable Future	7.4300	92.5700	7.4500	92.5500	0.269	0.0000	0.0000	0
2016/10/06	JBAF	15/02/2017			Jibar Tradeable Future	7.4500	92.5500	7.4700	92.5300	0.268	0.0000	0.0000	0
2016/10/06	JBAF	15/03/2017			Jibar Tradeable Future	7.4500	92.5500	7.4700	92.5300	0.268	0.0000	0.0000	1,000
2016/10/06	JBAF	21/06/2017			Jibar Tradeable Future	7.4600	92.5400	7.4900	92.5100	0.402	0.0000	0.0000	0
2016/10/06	JBAF	20/09/2017			Jibar Tradeable Future	7.4400	92.5600	7.4800	92.5200	0.538	0.0000	0.0000	0
2016/10/06	JBAF	20/12/2017			Jibar Tradeable Future	7.4400	92.5600	7.4800	92.5200	0.538	0.0000	0.0000	0
2016/10/06	JBAF	20/03/2018			Jibar Tradeable Future	7.4300	92.5700	7.4700	92.5300	0.538	0.0000	0.0000	1,000
2016/10/06	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/10/06	JBAF	19/09/2018			Jibar Tradeable Future	7.4300	92.5700	7.4900	92.5100	0.808	0.0000	0.0000	0
2016/10/06	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/10/06	R023	03/11/2016	9.73	Put	Bond Future	0.2200	0.0002	0.2900	0.0003	31.818	0	0	0
2016/10/06	R023	03/11/2016			Bond Future	8.3432	98.5940	8.3986	98.3314	0.664	0.0000	0.0000	13,335
2016/10/06	R023	03/11/2016	9.75	Put	Bond Future	0.1900	0.0002	0.2400	0.0002	26.316	0	0	0
2016/10/06	R023	03/11/2016	9.73	Call	Bond Future	6,313.8000	6.3138	6,051.3200	6.0513	(4.157)	0	0	0
2016/10/06	R023	03/11/2016	9.74	Put	Bond Future	0.2000	0.0002	0.2700	0.0003	35.000	0	0	0
2016/10/06	R023	03/11/2016	9.74	Call	Bond Future	6,357.4200	6.3574	6,094.9400	6.0949	(4.129)	0	0	0

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2016/10/06	R023	03/11/2016	9.75	Call	Bond Future	6,401.0200	6.4010	6,138.5200	6.1385	(4.101)	0	0	0
2016/10/06	R023	02/02/2017	8.85	Call	Bond Future	2,809.8700	2.8099	2,614.0000	2.6140	(6.971)	0	0	0
2016/10/06	R023	02/02/2017			Bond Future	8.3776	100.4823	8.4362	100.2139	0.699	0.0000	0.0000	0
2016/10/06	R023	02/02/2017	8.86	Call	Bond Future	2,842.3500	2.8424	2,645.4400	2.6454	(6.928)	0	0	0
2016/10/06	R023	02/02/2017	8.84	Put	Bond Future	682.8300	0.6828	756.3900	0.7564	10.773	0	0	0
2016/10/06	R023	02/02/2017	8.86	Put	Bond Future	658.3100	0.6583	729.7900	0.7298	10.858	0	0	0
2016/10/06	R023	02/02/2017	8.84	Call	Bond Future	2,777.5400	2.7775	2,582.7100	2.5827	(7.014)	0	0	0
2016/10/06	R023	02/02/2017	8.85	Put	Bond Future	670.4800	0.6705	743.0000	0.7430	10.816	0	0	0
2016/10/06	R023	04/05/2017	8.61	Call	Bond Future	2,426.4900	2.4265	2,263.0500	2.2631	(6.736)	0	0	0
2016/10/06	R023	04/05/2017			Bond Future	8.3926	98.5475	8.4546	98.2725	0.739	0.0000	0.0000	0
2016/10/06	R023	04/05/2017	8.59	Call	Bond Future	2,374.9600	2.3750	2,213.4900	2.2135	(6.799)	0	0	0
2016/10/06	R023	04/05/2017	8.60	Call	Bond Future	2,400.6500	2.4006	2,238.1900	2.2382	(6.767)	0	0	0
2016/10/06	R023	04/05/2017	8.59	Put	Bond Future	1,502.5300	1.5025	1,616.1500	1.6162	7.562	0	0	0
2016/10/06	R023	04/05/2017	8.61	Put	Bond Future	1,466.1800	1.4662	1,577.8300	1.5778	7.615	0	0	0
2016/10/06	R023	04/05/2017	8.60	Put	Bond Future	1,484.2700	1.4843	1,596.9000	1.5969	7.588	0	0	0
2016/10/06	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R035	03/11/2016			Bond Future	9.2352	98.5148	9.2851	98.0894	0.541	0.0000	0.0000	4,822
2016/10/06	R035	03/11/2016	9.59	Call	Bond Future	2,961.6600	2.9617	2,536.2700	2.5363	(14.363)	0	0	0
2016/10/06	R035	03/11/2016	9.57	Call	Bond Future	2,798.4300	2.7984	2,373.0400	2.3730	(15.201)	0	0	0
2016/10/06	R035	03/11/2016	9.58	Call	Bond Future	2,880.1000	2.8801	2,454.7100	2.4547	(14.770)	0	0	0
2016/10/06	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R035	02/02/2017			Bond Future	9.2794	100.4017	9.3309	99.9673	0.556	0.0000	0.0000	0
2016/10/06	R035	02/02/2017	9.51	Call	Bond Future	1,919.5500	1.9196	1,485.1500	1.4851	(22.630)	0	0	0
2016/10/06	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R035	02/02/2017	9.52	Call	Bond Future	2,001.4600	2.0015	1,567.0600	1.5671	(21.704)	0	0	0
2016/10/06	R035	02/02/2017	9.50	Call	Bond Future	1,837.5400	1.8375	1,403.1400	1.4031	(23.640)	0	0	0
2016/10/06	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R035	04/05/2017			Bond Future	9.3126	97.8943	9.3659	97.4499	0.572	0.0000	0.0000	0
2016/10/06	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R035	04/05/2017	9.55	Call	Bond Future	1,956.6100	1.9566	1,512.1600	1.5122	(22.715)	0	0	0
2016/10/06	R035	04/05/2017	9.53	Call	Bond Future	1,794.1200	1.7941	1,349.6700	1.3497	(24.773)	0	0	0
2016/10/06	R035	04/05/2017	9.54	Call	Bond Future	1,875.4200	1.8754	1,430.9700	1.4310	(23.699)	0	0	0
2016/10/06	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R186	03/11/2016	8.82	Put	Bond Future	663.2900	0.6633	787.2800	0.7873	18.693	0	0	150
2016/10/06	R186	03/11/2016	9.40	Put	Bond Future	48.0400	0.0480	60.4000	0.0604	25.729	0	0	0
2016/10/06	R186	03/11/2016			Bond Future	8.6529	116.2833	8.7081	115.8868	0.638	0.0000	0.0000	87,009
2016/10/06	R186	03/11/2016	8.30	Put	Bond Future	2,876.8000	2.8768	3,193.0700	3.1931	10.994	0	0	0
2016/10/06	R186	03/11/2016	8.52	Put	Bond Future	1,703.8500	1.7038	1,943.7400	1.9437	14.079	0	0	150
2016/10/06	R186	03/11/2016	8.95	Put	Bond Future	404.4100	0.4044	487.6500	0.4877	20.583	0	0	0
2016/10/06	R186	03/11/2016	9.20	Put	Bond Future	134.2600	0.1343	166.1600	0.1662	23.760	0	0	0
2016/10/06	R186	03/11/2016	8.97	Put	Bond Future	372.9300	0.3729	450.7400	0.4507	20.865	0	0	0
2016/10/06	R186	03/11/2016	8.96	Put	Bond Future	388.3700	0.3884	468.8500	0.4688	20.723	0	0	0
2016/10/06	R186	03/11/2016	9.10	Call	Bond Future	3,369.7300	3.3697	3,021.4500	3.0214	(10.336)	0	0	0

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2016/10/06	R186	03/11/2016	9.66	Call	Bond Future	6,952.0100		6.9520	6,558.3400	6.5583	(5.663)	0	0	0
2016/10/06	R186	03/11/2016	8.30	Call	Bond Future	298.4400		0.2984	218.1800	0.2182	(26.893)	0	0	150
2016/10/06	R186	03/11/2016	8.90	Call	Bond Future	2,251.6900		2.2517	1,952.9800	1.9530	(13.266)	0	0	0
2016/10/06	R186	03/11/2016	8.97	Call	Bond Future	2,623.8400		2.6238	2,305.1200	2.3051	(12.147)	0	0	0
2016/10/06	R186	03/11/2016	9.71	Call	Bond Future	7,278.4200		7.2784	6,883.9900	6.8840	(5.419)	0	0	0
2016/10/06	R186	03/11/2016	8.52	Call	Bond Future	742.1800		0.7422	585.5400	0.5855	(21.105)	0	0	0
2016/10/06	R186	03/11/2016	8.82	Call	Bond Future	1,857.1800		1.8572	1,584.6400	1.5846	(14.675)	0	0	0
2016/10/06	R186	03/11/2016	8.95	Call	Bond Future	2,515.1700		2.5152	2,201.8800	2.2019	(12.456)	0	0	0
2016/10/06	R186	03/11/2016	9.20	Call	Bond Future	3,979.6700		3.9797	3,615.0400	3.6150	(9.162)	0	0	1,425
2016/10/06	R186	03/11/2016	8.90	Put	Bond Future	492.3600		0.4924	590.1800	0.5902	19.868	0	0	5,092
2016/10/06	R186	03/11/2016	9.40	Call	Bond Future	5,254.5900		5.2546	4,870.4200	4.8704	(7.311)	0	0	1,425
2016/10/06	R186	03/11/2016	9.66	Put	Bond Future	10.4800		0.0105	13.3400	0.0133	27.290	0	0	0
2016/10/06	R186	03/11/2016	9.71	Put	Bond Future	7.6400		0.0076	9.7400	0.0097	27.487	0	0	0
2016/10/06	R186	03/11/2016	8.96	Call	Bond Future	2,569.2400		2.5692	2,253.1900	2.2532	(12.301)	0	0	0
2016/10/06	R186	03/11/2016	9.10	Put	Bond Future	213.7100		0.2137	261.9600	0.2620	22.577	0	0	108
2016/10/06	R186	02/02/2017	8.81	Put	Bond Future	1,936.0500		1.9360	2,106.7600	2.1068	8.817	0	0	0
2016/10/06	R186	02/02/2017	9.40	Call	Bond Future	5,569.2100		5.5692	5,241.3900	5.2414	(5.886)	0	0	0
2016/10/06	R186	02/02/2017	8.00	Put	Bond Future	5,631.6500		5.6316	5,952.1500	5.9522	5.691	0	0	0
2016/10/06	R186	02/02/2017			Bond Future	8.6882		113.2075	8.7458	112.8025	0.663	0.0000	0.0000	0
2016/10/06	R186	02/02/2017	8.43	Put	Bond Future	3,365.3400		3.3653	3,610.3700	3.6104	7.281	0	0	0
2016/10/06	R186	02/02/2017	8.80	Put	Bond Future	1,966.2600		1.9663	2,138.8700	2.1389	8.779	0	0	0
2016/10/06	R186	02/02/2017	8.90	Put	Bond Future	1,679.7200		1.6797	1,833.6700	1.8337	9.165	0	0	750
2016/10/06	R186	02/02/2017	9.50	Call	Bond Future	6,108.0100		6.1080	5,768.7300	5.7687	(5.555)	0	0	0
2016/10/06	R186	02/02/2017	8.87	Call	Bond Future	3,034.4100		3.0344	2,788.8000	2.7888	(8.094)	0	0	0
2016/10/06	R186	02/02/2017	8.60	Call	Bond Future	2,033.4100		2.0334	1,839.9600	1.8400	(9.514)	0	0	7,000
2016/10/06	R186	02/02/2017	8.81	Call	Bond Future	2,790.7200		2.7907	2,556.3600	2.5564	(8.398)	0	0	0
2016/10/06	R186	02/02/2017	8.00	Call	Bond Future	634.8700		0.6349	550.3000	0.5503	(13.321)	0	0	7,000
2016/10/06	R186	02/02/2017	8.37	Call	Bond Future	1,367.1200		1.3671	1,218.6300	1.2186	(10.862)	0	0	500
2016/10/06	R186	02/02/2017	8.79	Call	Bond Future	2,711.8000		2.7118	2,481.2500	2.4813	(8.502)	0	0	0
2016/10/06	R186	02/02/2017	8.87	Put	Bond Future	1,762.0900		1.7621	1,921.5500	1.9216	9.049	0	0	500
2016/10/06	R186	02/02/2017	8.43	Call	Bond Future	1,525.0000		1.5250	1,364.9600	1.3650	(10.494)	0	0	750
2016/10/06	R186	02/02/2017	8.80	Call	Bond Future	2,751.1100		2.7511	2,518.6500	2.5187	(8.450)	0	0	0
2016/10/06	R186	02/02/2017	8.90	Call	Bond Future	3,160.0800		3.1601	2,908.9600	2.9090	(7.947)	0	0	0
2016/10/06	R186	02/02/2017	9.50	Put	Bond Future	575.6300		0.5756	641.4200	0.6414	11.429	0	0	13,500
2016/10/06	R186	02/02/2017	9.40	Put	Bond Future	698.0400		0.6980	775.2900	0.7753	11.067	0	0	750
2016/10/06	R186	02/02/2017	8.60	Put	Bond Future	2,657.3500		2.6574	2,868.9700	2.8690	7.964	0	0	0
2016/10/06	R186	02/02/2017	8.37	Put	Bond Future	3,640.9900		3.6410	3,897.5700	3.8976	7.047	0	0	0
2016/10/06	R186	02/02/2017	8.79	Put	Bond Future	1,996.8200		1.9968	2,171.3400	2.1713	8.740	0	0	0
2016/10/06	R186	04/05/2017			Bond Future	8.7142		115.4602	8.7743	115.0455	0.690	0.0000	0.0000	0
2016/10/06	R186	04/05/2017	8.89	Put	Bond Future	2,530.1100		2.5301	2,703.3900	2.7034	6.849	0	0	0
2016/10/06	R186	04/05/2017	8.91	Put	Bond Future	2,473.2400		2.4732	2,643.6800	2.6437	6.891	0	0	0
2016/10/06	R186	04/05/2017	8.90	Put	Bond Future	2,501.5500		2.5016	2,673.4100	2.6734	6.870	0	0	0
2016/10/06	R186	04/05/2017	8.91	Call	Bond Future	3,815.4400		3.8154	3,571.1900	3.5712	(6.402)	0	0	0
2016/10/06	R186	04/05/2017	8.89	Call	Bond Future	3,736.2200		3.7362	3,494.8100	3.4948	(6.461)	0	0	0
2016/10/06	R186	04/05/2017	8.90	Call	Bond Future	3,775.7300		3.7757	3,532.9000	3.5329	(6.431)	0	0	0
2016/10/06	R197	03/11/2016	303.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R197	03/11/2016	303.57	Put	Bond Future	477.9400		0.4779	445.0600	0.4451	(6.880)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/06	R197	03/11/2016			Bond Future	303.0921	303.0921	303.1249	303.1249	0.011	0.0000	0.0000	875
2016/10/06	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R197	03/11/2016	303.56	Put	Bond Future	467.9400	0.4679	435.0600	0.4351	(7.027)	0	0	0
2016/10/06	R197	03/11/2016	303.58	Put	Bond Future	487.9400	0.4879	455.0600	0.4551	(6.739)	0	0	0
2016/10/06	R202	03/11/2016	253.85	Put	Bond Future	3,841.7300	3.8417	3,647.9200	3.6479	(5.045)	0	0	0
2016/10/06	R202	03/11/2016			Bond Future	250.0083	250.0083	250.2021	250.2021	0.078	0.0000	0.0000	35,840
2016/10/06	R202	03/11/2016	253.87	Put	Bond Future	3,861.7300	3.8617	3,667.9200	3.6679	(5.019)	0	0	0
2016/10/06	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R202	03/11/2016	253.86	Put	Bond Future	3,851.7300	3.8517	3,657.9200	3.6579	(5.032)	0	0	0
2016/10/06	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R203	03/11/2016	8.86	Call	Bond Future	1,086.8600	1.0869	1,042.2600	1.0423	(4.104)	0	0	0
2016/10/06	R203	03/11/2016			Bond Future	7.5156	101.8093	7.5703	101.7647	0.728	0.0000	0.0000	23,644
2016/10/06	R203	03/11/2016	8.84	Call	Bond Future	1,070.8200	1.0708	1,026.2300	1.0262	(4.164)	0	0	0
2016/10/06	R203	03/11/2016	8.85	Call	Bond Future	1,078.8400	1.0788	1,034.2400	1.0342	(4.134)	0	0	0
2016/10/06	R203	03/11/2016	8.84	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2016/10/06	R203	03/11/2016	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R203	03/11/2016	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R203	02/02/2017	7.70	Call	Bond Future	238.5300	0.2385	208.6200	0.2086	(12.539)	0	0	0
2016/10/06	R203	02/02/2017	7.71	Put	Bond Future	85.7300	0.0857	101.8900	0.1019	18.850	0	0	0
2016/10/06	R203	02/02/2017			Bond Future	7.4396	103.7592	7.5195	103.7129	1.075	0.0000	0.0000	0
2016/10/06	R203	02/02/2017	7.71	Call	Bond Future	242.3300	0.2423	212.1500	0.2121	(12.454)	0	0	0
2016/10/06	R203	02/02/2017	7.72	Call	Bond Future	246.3800	0.2464	215.9500	0.2159	(12.351)	0	0	0
2016/10/06	R203	02/02/2017	7.70	Put	Bond Future	87.7100	0.0877	104.1400	0.1041	18.732	0	0	0
2016/10/06	R203	02/02/2017	7.72	Put	Bond Future	83.9900	0.0840	99.9000	0.0999	18.943	0	0	0
2016/10/06	R203	04/05/2017	6.91	Call	Bond Future	119.2000	0.1192	95.7700	0.0958	(19.656)	0	0	0
2016/10/06	R203	04/05/2017	6.92	Put	Bond Future	111.3100	0.1113	136.2700	0.1363	22.424	0	0	0
2016/10/06	R203	04/05/2017			Bond Future	6.8915	101.6492	7.0302	101.6006	2.013	0.0000	0.0000	0
2016/10/06	R203	04/05/2017	6.92	Call	Bond Future	121.3000	0.1213	97.6300	0.0976	(19.514)	0	0	0
2016/10/06	R203	04/05/2017	6.93	Call	Bond Future	123.1100	0.1231	99.2100	0.0992	(19.414)	0	0	0
2016/10/06	R203	04/05/2017	6.91	Put	Bond Future	112.7200	0.1127	137.9200	0.1379	22.356	0	0	0
2016/10/06	R203	04/05/2017	6.93	Put	Bond Future	109.6100	0.1096	134.3400	0.1343	22.562	0	0	0
2016/10/06	R204	03/11/2016			Bond Future	7.7096	103.6040	7.7614	103.5041	0.673	0.0000	0.0000	31,547
2016/10/06	R204	03/11/2016	9.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R204	03/11/2016	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R204	03/11/2016	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R204	03/11/2016	9.22	Call	Bond Future	2,859.3100	2.8593	2,759.3800	2.7594	(3.495)	0	0	0
2016/10/06	R204	03/11/2016	9.21	Call	Bond Future	2,840.7200	2.8407	2,740.7900	2.7408	(3.518)	0	0	0
2016/10/06	R204	03/11/2016	9.23	Call	Bond Future	2,877.8900	2.8779	2,777.9600	2.7780	(3.472)	0	0	0
2016/10/06	R204	02/02/2017	8.28	Call	Bond Future	1,119.2200	1.1192	1,036.9600	1.0370	(7.350)	0	0	0
2016/10/06	R204	02/02/2017			Bond Future	7.7030	101.5480	7.7629	101.4452	0.777	0.0000	0.0000	0
2016/10/06	R204	02/02/2017	8.29	Call	Bond Future	1,132.8900	1.1329	1,050.2400	1.0502	(7.296)	0	0	0
2016/10/06	R204	02/02/2017	8.30	Call	Bond Future	1,146.7900	1.1468	1,063.7500	1.0638	(7.241)	0	0	0
2016/10/06	R204	02/02/2017	8.28	Put	Bond Future	134.8900	0.1349	155.3600	0.1554	15.175	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/06	R204	02/02/2017	8.30	Put	Bond Future	128.5700	0.1286	148.2600	0.1483	15.315	0	0	0
2016/10/06	R204	02/02/2017	8.29	Put	Bond Future	131.6100	0.1316	151.6900	0.1517	15.257	0	0	0
2016/10/06	R204	04/05/2017	7.90	Put	Bond Future	369.2900	0.3693	410.7200	0.4107	11.219	0	0	0
2016/10/06	R204	04/05/2017			Bond Future	7.6474	103.5686	7.7181	103.4624	0.925	0.0000	0.0000	0
2016/10/06	R204	04/05/2017	7.92	Put	Bond Future	358.6000	0.3586	399.1400	0.3991	11.305	0	0	0
2016/10/06	R204	04/05/2017	7.90	Call	Bond Future	747.7800	0.7478	683.0500	0.6831	(8.656)	0	0	0
2016/10/06	R204	04/05/2017	7.91	Put	Bond Future	364.0600	0.3641	405.0500	0.4051	11.259	0	0	0
2016/10/06	R204	04/05/2017	7.91	Call	Bond Future	757.5000	0.7575	692.3300	0.6923	(8.603)	0	0	0
2016/10/06	R204	04/05/2017	7.92	Call	Bond Future	766.9800	0.7670	701.3600	0.7014	(8.556)	0	0	0
2016/10/06	R207	03/11/2016			Bond Future	7.8920	100.4918	7.9482	100.3378	0.713	0.0000	0.0000	58,834
2016/10/06	R207	03/11/2016	7.94	Call	Bond Future	451.9700	0.4520	364.5500	0.3645	(19.342)	0	0	0
2016/10/06	R207	03/11/2016	7.93	Put	Bond Future	332.5900	0.3326	400.9200	0.4009	20.545	0	0	0
2016/10/06	R207	03/11/2016	7.95	Put	Bond Future	308.5700	0.3086	373.3900	0.3734	21.007	0	0	0
2016/10/06	R207	03/11/2016	7.94	Put	Bond Future	320.4200	0.3204	387.0000	0.3870	20.779	0	0	0
2016/10/06	R207	03/11/2016	7.95	Call	Bond Future	467.4700	0.4675	378.2900	0.3783	(19.077)	0	0	0
2016/10/06	R207	03/11/2016	7.93	Call	Bond Future	436.7800	0.4368	351.1100	0.3511	(19.614)	0	0	0
2016/10/06	R207	02/02/2017	9.24	Call	Bond Future	3,367.3900	3.3674	3,215.0600	3.2151	(4.524)	0	0	0
2016/10/06	R207	02/02/2017			Bond Future	7.9018	98.7740	7.9638	98.6162	0.784	0.0000	0.0000	0
2016/10/06	R207	02/02/2017	8.91	Call	Bond Future	2,604.5700	2.6046	2,459.9700	2.4600	(5.552)	0	0	62
2016/10/06	R207	02/02/2017	9.22	Call	Bond Future	3,320.4100	3.3204	3,168.4000	3.1684	(4.578)	0	0	0
2016/10/06	R207	02/02/2017	9.23	Call	Bond Future	3,343.8900	3.3439	3,191.7200	3.1917	(4.551)	0	0	0
2016/10/06	R207	02/02/2017	8.91	Put	Bond Future	74.8700	0.0749	88.1000	0.0881	17.671	0	0	0
2016/10/06	R207	02/02/2017	9.22	Put	Bond Future	29.1200	0.0291	34.9400	0.0349	19.986	0	0	0
2016/10/06	R207	02/02/2017	9.24	Put	Bond Future	27.2300	0.0272	32.7300	0.0327	20.198	0	0	0
2016/10/06	R207	02/02/2017	9.23	Put	Bond Future	28.1600	0.0282	33.8200	0.0338	20.099	0	0	0
2016/10/06	R207	04/05/2017	8.21	Put	Bond Future	558.0500	0.5580	617.3100	0.6173	10.619	0	0	0
2016/10/06	R207	04/05/2017			Bond Future	7.8923	100.7395	7.9612	100.5772	0.873	0.0000	0.0000	0
2016/10/06	R207	04/05/2017	8.22	Call	Bond Future	1,318.3800	1.3184	1,214.7200	1.2147	(7.863)	0	0	0
2016/10/06	R207	04/05/2017	8.20	Call	Bond Future	1,288.1900	1.2882	1,185.8100	1.1858	(7.948)	0	0	0
2016/10/06	R207	04/05/2017	8.21	Call	Bond Future	1,303.3900	1.3034	1,200.3700	1.2004	(7.904)	0	0	0
2016/10/06	R207	04/05/2017	8.20	Put	Bond Future	566.2100	0.5662	626.1100	0.6261	10.579	0	0	0
2016/10/06	R207	04/05/2017	8.22	Put	Bond Future	549.7000	0.5497	608.3200	0.6083	10.664	0	0	0
2016/10/06	R207	03/08/2017	8.19	Call	Bond Future	1,411.3300	1.4113	1,308.3200	1.3083	(7.299)	0	0	51
2016/10/06	R207	03/08/2017			Bond Future	7.8394	99.1813	7.9162	99.0154	0.980	0.0000	0.0000	0
2016/10/06	R207	03/08/2017	8.39	Put	Bond Future	517.4300	0.5174	569.9400	0.5699	10.148	0	0	0
2016/10/06	R207	03/08/2017	8.41	Put	Bond Future	505.0800	0.5051	556.6200	0.5566	10.204	0	0	0
2016/10/06	R207	03/08/2017	8.19	Put	Bond Future	657.1800	0.6572	720.0000	0.7200	9.559	0	0	0
2016/10/06	R207	03/08/2017	8.40	Put	Bond Future	511.2200	0.5112	563.2500	0.5633	10.178	0	0	0
2016/10/06	R207	03/08/2017	8.41	Call	Bond Future	1,728.7300	1.7287	1,614.4400	1.6144	(6.611)	0	0	0
2016/10/06	R207	03/08/2017	8.39	Call	Bond Future	1,698.5200	1.6985	1,585.2000	1.5852	(6.672)	0	0	0
2016/10/06	R207	03/08/2017	8.40	Call	Bond Future	1,713.5900	1.7136	1,599.7900	1.5998	(6.641)	0	0	0
2016/10/06	R208	03/11/2016	9.59	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2016/10/06	R208	03/11/2016			Bond Future	8.0808	95.8719	8.1315	95.6932	0.627	0.0000	0.0000	30,986
2016/10/06	R208	03/11/2016	9.58	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2016/10/06	R208	03/11/2016	9.57	Call	Bond Future	5,085.8200	5.0858	4,907.1900	4.9072	(3.512)	0	0	0
2016/10/06	R208	03/11/2016	9.58	Call	Bond Future	5,118.8400	5.1188	4,940.2000	4.9402	(3.490)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/06	R208	03/11/2016	9.59	Call	Bond Future	5,151.8400	5.1518	4,973.2000	4.9732	(3.467)	0	0	0
2016/10/06	R208	03/11/2016	9.57	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2016/10/06	R208	02/02/2017			Bond Future	8.1050	97.7081	8.1595	97.5252	0.672	0.0000	0.0000	0
2016/10/06	R208	02/02/2017	8.64	Call	Bond Future	2,148.8300	2.1488	2,008.3400	2.0083	(6.538)	0	0	0
2016/10/06	R208	02/02/2017	8.63	Put	Bond Future	378.0100	0.3780	421.1100	0.4211	11.402	0	0	0
2016/10/06	R208	02/02/2017	8.65	Put	Bond Future	362.7500	0.3627	404.4400	0.4044	11.493	0	0	0
2016/10/06	R208	02/02/2017	8.64	Put	Bond Future	370.3200	0.3703	412.7100	0.4127	11.447	0	0	0
2016/10/06	R208	02/02/2017	8.65	Call	Bond Future	2,174.1200	2.1741	2,032.9300	2.0329	(6.494)	0	0	0
2016/10/06	R208	02/02/2017	8.63	Call	Bond Future	2,123.6500	2.1237	1,983.8700	1.9839	(6.582)	0	0	0
2016/10/06	R208	04/05/2017	8.39	Call	Bond Future	1,772.9400	1.7729	1,656.3500	1.6563	(6.576)	0	0	0
2016/10/06	R208	04/05/2017			Bond Future	8.1087	96.2483	8.1675	96.0605	0.726	0.0000	0.0000	0
2016/10/06	R208	04/05/2017	8.37	Call	Bond Future	1,733.6500	1.7337	1,618.4600	1.6185	(6.644)	0	0	0
2016/10/06	R208	04/05/2017	8.38	Call	Bond Future	1,753.1000	1.7531	1,637.2100	1.6372	(6.611)	0	0	0
2016/10/06	R208	04/05/2017	8.37	Put	Bond Future	903.3600	0.9034	975.9700	0.9760	8.038	0	0	0
2016/10/06	R208	04/05/2017	8.39	Put	Bond Future	879.4700	0.8795	950.6800	0.9507	8.097	0	0	0
2016/10/06	R208	04/05/2017	8.38	Put	Bond Future	891.2100	0.8912	963.1200	0.9631	8.069	0	0	0
2016/10/06	R209	03/11/2016	9.34	Put	Bond Future	765.7100	0.7657	879.2800	0.8793	14.832	0	0	345
2016/10/06	R209	03/11/2016	10.26	Call	Bond Future	7,107.7200	7.1077	6,754.3600	6.7544	(4.971)	0	0	0
2016/10/06	R209	03/11/2016			Bond Future	9.1879	74.2828	9.2379	73.9270	0.544	0.0000	0.0000	37,782
2016/10/06	R209	03/11/2016	10.24	Call	Bond Future	6,986.6200	6.9866	6,633.5600	6.6336	(5.053)	0	0	0
2016/10/06	R209	03/11/2016	8.87	Put	Bond Future	2,730.8500	2.7308	2,995.5200	2.9955	9.692	0	0	0
2016/10/06	R209	03/11/2016	8.81	Call	Bond Future	313.3000	0.3133	238.2400	0.2382	(23.958)	0	0	345
2016/10/06	R209	03/11/2016	9.04	Put	Bond Future	1,838.8500	1.8388	2,050.7200	2.0507	11.522	0	0	345
2016/10/06	R209	03/11/2016	9.42	Put	Bond Future	583.2500	0.5833	674.4300	0.6744	15.633	0	0	0
2016/10/06	R209	03/11/2016	10.25	Call	Bond Future	7,047.2300	7.0472	6,694.0200	6.6940	(5.012)	0	0	0
2016/10/06	R209	03/11/2016	9.05	Call	Bond Future	797.0400	0.7970	649.7600	0.6498	(18.478)	0	0	0
2016/10/06	R209	03/11/2016	9.45	Call	Bond Future	2,361.9400	2.3619	2,089.6300	2.0896	(11.529)	0	0	0
2016/10/06	R209	03/11/2016	10.24	Put	Bond Future	13.6800	0.0137	16.4300	0.0164	20.102	0	0	0
2016/10/06	R209	03/11/2016	9.04	Call	Bond Future	770.2700	0.7703	626.3300	0.6263	(18.687)	0	0	0
2016/10/06	R209	03/11/2016	10.25	Put	Bond Future	12.9400	0.0129	15.5400	0.0155	20.093	0	0	0
2016/10/06	R209	03/11/2016	9.34	Call	Bond Future	1,840.6400	1.8406	1,598.4000	1.5984	(13.161)	0	0	0
2016/10/06	R209	03/11/2016	10.26	Put	Bond Future	12.1800	0.0122	14.6300	0.0146	20.115	0	0	0
2016/10/06	R209	03/11/2016	9.45	Put	Bond Future	524.2900	0.5243	607.7900	0.6078	15.926	0	0	250
2016/10/06	R209	03/11/2016	8.81	Put	Bond Future	3,090.3800	3.0904	3,371.1300	3.3711	9.085	0	0	0
2016/10/06	R209	03/11/2016	8.87	Call	Bond Future	405.0700	0.4051	313.9300	0.3139	(22.500)	0	0	250
2016/10/06	R209	03/11/2016	9.42	Call	Bond Future	2,214.0900	2.2141	1,949.4600	1.9495	(11.952)	0	0	120
2016/10/06	R209	03/11/2016	9.05	Put	Bond Future	1,792.6400	1.7926	2,001.1700	2.0012	11.633	0	0	250
2016/10/06	R209	02/02/2017	9.55	Put	Bond Future	1,547.9600	1.5480	1,667.0900	1.6671	7.696	0	0	0
2016/10/06	R209	02/02/2017			Bond Future	9.2251	75.7055	9.2765	75.3422	0.558	0.0000	0.0000	0
2016/10/06	R209	02/02/2017	9.54	Put	Bond Future	1,572.1500	1.5722	1,692.7000	1.6927	7.668	0	0	0
2016/10/06	R209	02/02/2017	9.55	Call	Bond Future	3,797.8800	3.7979	3,553.7100	3.5537	(6.429)	0	0	0
2016/10/06	R209	02/02/2017	9.53	Call	Bond Future	3,711.2400	3.7112	3,469.9300	3.4699	(6.502)	0	0	0
2016/10/06	R209	02/02/2017	9.54	Call	Bond Future	3,754.3800	3.7544	3,511.6300	3.5116	(6.466)	0	0	0
2016/10/06	R209	02/02/2017	9.53	Put	Bond Future	1,596.7900	1.5968	1,718.7800	1.7188	7.640	0	0	0
2016/10/06	R209	04/05/2017	9.48	Put	Bond Future	2,634.0200	2.6340	2,779.4900	2.7795	5.523	0	0	0
2016/10/06	R209	04/05/2017			Bond Future	9.2552	74.0601	9.3082	73.6886	0.572	0.0000	0.0000	0
2016/10/06	R209	04/05/2017	9.47	Put	Bond Future	2,662.8000	2.6628	2,809.4400	2.8094	5.507	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/06	R209	04/05/2017	9.46	Call	Bond Future	4,112.1800		4.1122	3,888.5100	3.8885	(5.439)	0	0	0
2016/10/06	R209	04/05/2017	9.47	Call	Bond Future	4,151.4400		4.1514	3,926.6000	3.9266	(5.416)	0	0	0
2016/10/06	R209	04/05/2017	9.48	Call	Bond Future	4,190.8600		4.1909	3,964.8500	3.9649	(5.393)	0	0	0
2016/10/06	R209	04/05/2017	9.46	Put	Bond Future	2,691.8400		2.6918	2,839.6500	2.8396	5.491	0	0	0
2016/10/06	R210	03/11/2016			Bond Future	186.4787		186.4787	186.4997	186.4997	0.011	0.0000	0.0000	2,086
2016/10/06	R210	03/11/2016	188.90	Put	Bond Future	2,421.2800		2.4213	2,400.3100	2.4003	(0.866)	0	0	0
2016/10/06	R210	03/11/2016	188.92	Put	Bond Future	2,441.2800		2.4413	2,420.3100	2.4203	(0.859)	0	0	0
2016/10/06	R210	03/11/2016	188.91	Put	Bond Future	2,431.2800		2.4313	2,410.3100	2.4103	(0.863)	0	0	0
2016/10/06	R210	03/11/2016	188.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R210	03/11/2016	188.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R210	03/11/2016	188.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R211	03/11/2016	141.75	Call	Bond Future	270.3800		0.2704	287.4100	0.2874	6.299	0	0	0
2016/10/06	R211	03/11/2016			Bond Future	142.0204		142.0204	142.0374	142.0374	0.012	0.0000	0.0000	56
2016/10/06	R211	03/11/2016	141.76	Call	Bond Future	260.3800		0.2604	277.4100	0.2774	6.540	0	0	0
2016/10/06	R211	03/11/2016	141.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R211	03/11/2016	141.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R211	03/11/2016	141.74	Call	Bond Future	280.3800		0.2804	297.4100	0.2974	6.074	0	0	0
2016/10/06	R211	03/11/2016	141.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R212	03/11/2016			Bond Future	148.1400		148.1400	148.1925	148.1925	0.035	0.0000	0.0000	3,109
2016/10/06	R212	03/11/2016	148.11	Call	Bond Future	30.0300		0.0300	82.4700	0.0825	174.625	0	0	0
2016/10/06	R212	03/11/2016	148.10	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R212	03/11/2016	148.12	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R212	03/11/2016	148.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/06	R212	03/11/2016	148.12	Call	Bond Future	20.0300		0.0200	72.4700	0.0725	261.807	0	0	0
2016/10/06	R212	03/11/2016	148.10	Call	Bond Future	40.0300		0.0400	92.4700	0.0925	131.002	0	0	0
2016/10/06	R213	03/11/2016			Bond Future	9.0492		85.0527	9.1093	84.6328	0.664	0.0000	0.0000	42,426
2016/10/06	R213	03/11/2016	10.18	Put	Bond Future	6.7700		0.0068	8.7700	0.0088	29.542	0	0	0
2016/10/06	R213	03/11/2016	10.20	Put	Bond Future	5.9300		0.0059	7.6900	0.0077	29.680	0	0	0
2016/10/06	R213	03/11/2016	10.18	Call	Bond Future	7,439.1500		7.4391	7,021.1800	7.0212	(5.619)	0	0	0
2016/10/06	R213	03/11/2016	10.19	Put	Bond Future	6.3400		0.0063	8.2100	0.0082	29.495	0	0	0
2016/10/06	R213	03/11/2016	10.19	Call	Bond Future	7,500.2100		7.5002	7,082.1100	7.0821	(5.575)	0	0	0
2016/10/06	R213	03/11/2016	10.20	Call	Bond Future	7,561.2100		7.5612	7,143.0000	7.1430	(5.531)	0	0	0
2016/10/06	R213	02/02/2017	9.40	Call	Bond Future	3,634.1400		3.6341	3,351.9200	3.3519	(7.766)	0	0	0
2016/10/06	R213	02/02/2017	9.42	Call	Bond Future	3,720.3100		3.7203	3,434.6500	3.4346	(7.678)	0	0	0
2016/10/06	R213	02/02/2017			Bond Future	9.0902		86.6818	9.1523	86.2530	0.683	0.0000	0.0000	0
2016/10/06	R213	02/02/2017	9.41	Call	Bond Future	3,677.1200		3.6771	3,393.1700	3.3932	(7.722)	0	0	0
2016/10/06	R213	02/02/2017	9.40	Put	Bond Future	1,524.8800		1.5249	1,671.4400	1.6714	9.611	0	0	0
2016/10/06	R213	02/02/2017	9.42	Put	Bond Future	1,477.4500		1.4775	1,620.5700	1.6206	9.687	0	0	0
2016/10/06	R213	02/02/2017	9.41	Put	Bond Future	1,501.0200		1.5010	1,645.8500	1.6459	9.649	0	0	0
2016/10/06	R213	04/05/2017			Bond Future	9.1197		84.8531	9.1839	84.4147	0.704	0.0000	0.0000	0
2016/10/06	R213	04/05/2017	9.35	Put	Bond Future	2,526.5400		2.5265	2,701.1500	2.7012	6.911	0	0	0
2016/10/06	R213	04/05/2017	9.37	Put	Bond Future	2,471.5700		2.4716	2,643.3900	2.6434	6.952	0	0	0
2016/10/06	R213	04/05/2017	9.35	Call	Bond Future	4,085.1900		4.0852	3,821.3900	3.8214	(6.457)	0	0	0
2016/10/06	R213	04/05/2017	9.36	Put	Bond Future	2,498.8100		2.4988	2,672.0200	2.6720	6.932	0	0	0

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2016/10/06	R213	04/05/2017	9.36	Call	Bond Future	4,124.2300	4.1242	3,859.0300	3.8590	(6.430)	0	0	0
2016/10/06	R213	04/05/2017	9.37	Call	Bond Future	4,163.6900	4.1637	3,897.1000	3.8971	(6.403)	0	0	0
2016/10/06	R214	03/11/2016	10.35	Put	Bond Future	13.8300	0.0138	16.5200	0.0165	19.450	0	0	0
2016/10/06	R214	03/11/2016			Bond Future	9.2633	74.6920	9.3133	74.3186	0.539	0.0000	0.0000	29,928
2016/10/06	R214	03/11/2016	10.34	Put	Bond Future	14.6500	0.0147	17.5100	0.0175	19.522	0	0	0
2016/10/06	R214	03/11/2016	10.35	Call	Bond Future	7,484.2000	7.4842	7,113.4600	7.1135	(4.954)	0	0	0
2016/10/06	R214	03/11/2016	10.33	Call	Bond Future	7,359.9500	7.3600	6,989.5400	6.9895	(5.033)	0	0	0
2016/10/06	R214	03/11/2016	10.34	Call	Bond Future	7,422.1000	7.4221	7,051.5300	7.0515	(4.993)	0	0	0
2016/10/06	R214	03/11/2016	10.33	Put	Bond Future	15.5300	0.0155	18.5500	0.0186	19.446	0	0	0
2016/10/06	R214	02/02/2017			Bond Future	9.3020	76.1226	9.3534	75.7414	0.553	0.0000	0.0000	7,379
2016/10/06	R214	02/02/2017	9.67	Call	Bond Future	4,231.7200	4.2317	3,969.8000	3.9698	(6.189)	0	0	0
2016/10/06	R214	02/02/2017	9.66	Put	Bond Future	1,596.9000	1.5969	1,717.5500	1.7175	7.555	0	0	0
2016/10/06	R214	02/02/2017	9.68	Put	Bond Future	1,548.7200	1.5487	1,666.5500	1.6666	7.608	0	0	0
2016/10/06	R214	02/02/2017	9.67	Put	Bond Future	1,572.6600	1.5727	1,691.9000	1.6919	7.582	0	0	0
2016/10/06	R214	02/02/2017	9.68	Call	Bond Future	4,277.8400	4.2778	4,014.5100	4.0145	(6.156)	0	0	0
2016/10/06	R214	02/02/2017	9.66	Call	Bond Future	4,185.8000	4.1858	3,925.2900	3.9253	(6.224)	0	0	0
2016/10/06	R214	04/05/2017	9.58	Put	Bond Future	2,767.0800	2.7671	2,916.5600	2.9166	5.402	0	0	0
2016/10/06	R214	04/05/2017			Bond Future	9.3311	74.3376	9.3840	73.9479	0.567	0.0000	0.0000	0
2016/10/06	R214	04/05/2017	9.57	Put	Bond Future	2,796.6600	2.7967	2,947.3200	2.9473	5.387	0	0	0
2016/10/06	R214	04/05/2017	9.58	Call	Bond Future	4,572.6200	4.5726	4,332.4000	4.3324	(5.253)	0	0	0
2016/10/06	R214	04/05/2017	9.56	Call	Bond Future	4,489.8700	4.4899	4,252.0200	4.2520	(5.297)	0	0	0
2016/10/06	R214	04/05/2017	9.57	Call	Bond Future	4,531.0600	4.5311	4,292.0200	4.2920	(5.276)	0	0	0
2016/10/06	R214	04/05/2017	9.56	Put	Bond Future	2,826.7300	2.8267	2,978.5800	2.9786	5.372	0	0	0
2016/10/06	R248	03/11/2016	10.38	Call	Bond Future	9,370.7200	9.3707	8,897.7400	8.8977	(5.047)	0	0	0
2016/10/06	R248	03/11/2016			Bond Future	9.3137	95.9416	9.3637	95.4636	0.536	0.0000	0.0000	62,082
2016/10/06	R248	03/11/2016	10.39	Call	Bond Future	9,448.9700	9.4490	8,975.7400	8.9757	(5.008)	0	0	0
2016/10/06	R248	03/11/2016	10.37	Put	Bond Future	29.7500	0.0298	35.0500	0.0350	17.815	0	0	0
2016/10/06	R248	03/11/2016	10.39	Put	Bond Future	26.7600	0.0268	31.5400	0.0315	17.862	0	0	0
2016/10/06	R248	03/11/2016	10.37	Call	Bond Future	9,292.3900	9.2924	8,819.6800	8.8197	(5.087)	0	0	0
2016/10/06	R248	03/11/2016	10.38	Put	Bond Future	28.2200	0.0282	33.2500	0.0333	17.824	0	0	0
2016/10/06	R248	02/02/2017	9.76	Put	Bond Future	2,053.2800	2.0533	2,201.5000	2.2015	7.219	0	0	0
2016/10/06	R248	02/02/2017	9.78	Put	Bond Future	1,994.3600	1.9944	2,139.2400	2.1392	7.264	0	0	0
2016/10/06	R248	02/02/2017			Bond Future	9.3538	97.7791	9.4053	97.2912	0.550	0.0000	0.0000	0
2016/10/06	R248	02/02/2017	9.77	Put	Bond Future	2,023.7400	2.0237	2,170.2800	2.1703	7.241	0	0	0
2016/10/06	R248	02/02/2017	9.76	Call	Bond Future	5,787.6600	5.7877	5,447.9500	5.4479	(5.870)	0	0	0
2016/10/06	R248	02/02/2017	9.77	Call	Bond Future	5,846.7400	5.8467	5,505.3500	5.5053	(5.839)	0	0	0
2016/10/06	R248	02/02/2017	9.78	Call	Bond Future	5,905.8200	5.9058	5,562.7700	5.5628	(5.809)	0	0	0
2016/10/06	R248	04/05/2017	9.66	Call	Bond Future	6,137.2400	6.1372	5,826.2000	5.8262	(5.068)	0	0	0
2016/10/06	R248	04/05/2017			Bond Future	9.3842	95.2831	9.4372	94.7841	0.564	0.0000	0.0000	0
2016/10/06	R248	04/05/2017	9.67	Call	Bond Future	6,190.3000	6.1903	5,877.8200	5.8778	(5.048)	0	0	0
2016/10/06	R248	04/05/2017	9.65	Put	Bond Future	3,626.3000	3.6263	3,815.6700	3.8157	5.222	0	0	0
2016/10/06	R248	04/05/2017	9.67	Put	Bond Future	3,551.9000	3.5519	3,738.3700	3.7384	5.250	0	0	0
2016/10/06	R248	04/05/2017	9.65	Call	Bond Future	6,084.3400	6.0843	5,774.7600	5.7748	(5.088)	0	0	0
2016/10/06	R248	04/05/2017	9.66	Put	Bond Future	3,588.9400	3.5889	3,776.8500	3.7769	5.236	0	0	0

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Total											712153	