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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/10/2016 TO 04/10/2016

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
2016/10/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	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
2016/10/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	2025	03/11/2016			Bond Future	128.4924	128.4924	128.5068	128.5068	0.011	0.0000	0.0000	3,044
2016/10/04	2025	03/11/2016	129.21	Put	Bond Future	717.5900	0.7176	703.2000	0.7032	(2.005)	0	0	0
2016/10/04	2025	03/11/2016	129.23	Put	Bond Future	737.5900	0.7376	723.2000	0.7232	(1.951)	0	0	0
2016/10/04	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	2025	03/11/2016	129.22	Put	Bond Future	727.5900	0.7276	713.2000	0.7132	(1.978)	0	0	0
2016/10/04	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	2030	03/11/2016			Bond Future	8.9850	94.6171	8.9441	94.9142	(0.455)	0.0000	0.0000	26,853
2016/10/04	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	2030	03/11/2016	9.33	Call	Bond Future	2,454.1900	2.4542	2,751.3400	2.7513	12.108	0	0	0
2016/10/04	2030	03/11/2016	9.34	Call	Bond Future	2,523.9600	2.5240	2,821.1100	2.8211	11.773	0	0	0
2016/10/04	2030	03/11/2016	9.35	Call	Bond Future	2,593.6600	2.5937	2,890.8100	2.8908	11.457	0	0	0
2016/10/04	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	2030	02/02/2017			Bond Future	9.0223	92.4245	8.9801	92.7267	(0.468)	0.0000	0.0000	0
2016/10/04	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	2030	02/02/2017	9.29	Call	Bond Future	1,886.7800	1.8868	2,189.0400	2.1890	16.020	0	0	0
2016/10/04	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	2030	02/02/2017	9.30	Call	Bond Future	1,956.2200	1.9562	2,258.4800	2.2585	15.451	0	0	0
2016/10/04	2030	02/02/2017	9.31	Call	Bond Future	2,025.5900	2.0256	2,327.8500	2.3278	14.922	0	0	0
2016/10/04	2030	04/05/2017	9.33	Call	Bond Future	1,912.6600	1.9127	2,219.0600	2.2191	16.020	0	0	0
2016/10/04	2030	04/05/2017			Bond Future	9.0551	94.2660	9.0118	94.5724	(0.478)	0.0000	0.0000	0
2016/10/04	2030	04/05/2017	9.34	Call	Bond Future	1,981.1900	1.9812	2,287.5900	2.2876	15.465	0	0	0
2016/10/04	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	2030	04/05/2017	9.32	Call	Bond Future	1,844.0600	1.8441	2,150.4600	2.1505	16.616	0	0	0
2016/10/04	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	2032	03/11/2016			Bond Future	9.1011	93.8932	9.0501	94.2916	(0.561)	0.0000	0.0000	13,093
2016/10/04	2032	03/11/2016	10.28	Put	Bond Future	8.8100	0.0088	5.4600	0.0055	(38.025)	0	0	0
2016/10/04	2032	03/11/2016	10.30	Put	Bond Future	7.7800	0.0078	4.7900	0.0048	(38.432)	0	0	0
2016/10/04	2032	03/11/2016	10.29	Put	Bond Future	8.2800	0.0083	5.1200	0.0051	(38.164)	0	0	0
2016/10/04	2032	03/11/2016	10.30	Call	Bond Future	8,695.9900	8.6960	9,091.3500	9.0913	4.546	0	0	0
2016/10/04	2032	03/11/2016	10.28	Call	Bond Future	8,562.0300	8.5620	8,957.0300	8.9570	4.613	0	0	0
2016/10/04	2032	03/11/2016	10.29	Call	Bond Future	8,629.0300	8.6290	9,024.2200	9.0242	4.580	0	0	0
2016/10/04	2032	02/02/2017	9.53	Call	Bond Future	4,490.4200	4.4904	4,757.8600	4.7579	5.956	0	0	0
2016/10/04	2032	02/02/2017			Bond Future	9.1417	95.6927	9.0892	96.0980	(0.575)	0.0000	0.0000	0
2016/10/04	2032	02/02/2017	9.51	Call	Bond Future	4,392.5500	4.3925	4,656.8800	4.6569	6.018	0	0	0

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2016/10/04	2032	02/02/2017	9.52	Call	Bond Future	4,441.3800	4.4414	4,707.2700	4.7073	5.987	0	0	0
2016/10/04	2032	02/02/2017	9.51	Put	Bond Future	1,622.2200	1.6222	1,481.2400	1.4812	(8.691)	0	0	0
2016/10/04	2032	02/02/2017	9.53	Put	Bond Future	1,573.0800	1.5731	1,435.2100	1.4352	(8.764)	0	0	0
2016/10/04	2032	02/02/2017	9.52	Put	Bond Future	1,597.5000	1.5975	1,458.0800	1.4581	(8.727)	0	0	0
2016/10/04	2032	04/05/2017	9.45	Call	Bond Future	4,814.1700	4.8142	5,059.2500	5.0593	5.091	0	0	0
2016/10/04	2032	04/05/2017			Bond Future	9.1742	93.4386	9.1202	93.8500	(0.588)	0.0000	0.0000	0
2016/10/04	2032	04/05/2017	9.46	Call	Bond Future	4,858.0400	4.8580	5,104.3800	5.1044	5.071	0	0	0
2016/10/04	2032	04/05/2017	9.44	Put	Bond Future	2,780.1100	2.7801	2,612.4600	2.6125	(6.030)	0	0	0
2016/10/04	2032	04/05/2017	9.46	Put	Bond Future	2,720.7200	2.7207	2,555.6000	2.5556	(6.069)	0	0	0
2016/10/04	2032	04/05/2017	9.44	Call	Bond Future	4,770.2100	4.7702	5,014.0200	5.0140	5.111	0	0	0
2016/10/04	2032	04/05/2017	9.45	Put	Bond Future	2,750.4200	2.7504	2,584.0400	2.5840	(6.049)	0	0	0
2016/10/04	2033	03/11/2016			Bond Future	108.2197	108.2197	108.2318	108.2318	0.011	0.0000	0.0000	4,678
2016/10/04	2033	03/11/2016	109.16	Put	Bond Future	940.2800	0.9403	928.2100	0.9282	(1.284)	0	0	0
2016/10/04	2033	03/11/2016	109.17	Put	Bond Future	950.2800	0.9503	938.2100	0.9382	(1.270)	0	0	0
2016/10/04	2033	03/11/2016	109.18	Put	Bond Future	960.2800	0.9603	948.2100	0.9482	(1.257)	0	0	0
2016/10/04	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	2037	03/11/2016	10.35	Call	Bond Future	8,639.2800	8.6393	9,113.5600	9.1136	5.490	0	0	0
2016/10/04	2037	03/11/2016	10.36	Put	Bond Future	21.0700	0.0211	13.3800	0.0134	(36.497)	0	0	0
2016/10/04	2037	03/11/2016			Bond Future	9.2654	95.3471	9.2094	95.8294	(0.605)	0.0000	0.0000	36,730
2016/10/04	2037	03/11/2016	10.36	Call	Bond Future	8,711.5800	8.7116	9,186.2500	9.1863	5.449	0	0	0
2016/10/04	2037	03/11/2016	10.37	Call	Bond Future	8,783.8400	8.7838	9,258.8700	9.2589	5.408	0	0	0
2016/10/04	2037	03/11/2016	10.35	Put	Bond Future	22.2600	0.0223	14.1800	0.0142	(36.298)	0	0	0
2016/10/04	2037	03/11/2016	10.37	Put	Bond Future	19.9500	0.0200	12.6200	0.0126	(36.742)	0	0	0
2016/10/04	2037	02/02/2017	9.68	Put	Bond Future	1,843.6500	1.8437	1,674.5300	1.6745	(9.173)	0	0	0
2016/10/04	2037	02/02/2017			Bond Future	9.3046	92.9182	9.2471	93.4091	(0.619)	0.0000	0.0000	0
2016/10/04	2037	02/02/2017	9.67	Put	Bond Future	1,871.5300	1.8715	1,700.5700	1.7006	(9.135)	0	0	0
2016/10/04	2037	02/02/2017	9.68	Call	Bond Future	4,947.4300	4.9474	5,269.2500	5.2692	6.505	0	0	0
2016/10/04	2037	02/02/2017	9.66	Call	Bond Future	4,842.1000	4.8421	5,160.2300	5.1602	6.570	0	0	0
2016/10/04	2037	02/02/2017	9.67	Call	Bond Future	4,894.7500	4.8948	5,214.7300	5.2147	6.537	0	0	0
2016/10/04	2037	02/02/2017	9.66	Put	Bond Future	1,899.5600	1.8996	1,726.7500	1.7268	(9.097)	0	0	0
2016/10/04	2037	04/05/2017			Bond Future	9.3399	94.7695	9.2809	95.2684	(0.632)	0.0000	0.0000	0
2016/10/04	2037	04/05/2017	9.58	Put	Bond Future	3,267.6700	3.2677	3,061.5000	3.0615	(6.309)	0	0	0
2016/10/04	2037	04/05/2017	9.60	Put	Bond Future	3,200.2800	3.2003	2,997.1000	2.9971	(6.349)	0	0	0
2016/10/04	2037	04/05/2017	9.59	Put	Bond Future	3,233.9700	3.2340	3,029.2900	3.0293	(6.329)	0	0	0
2016/10/04	2037	04/05/2017	9.60	Call	Bond Future	5,350.0400	5.3500	5,645.7200	5.6457	5.527	0	0	0
2016/10/04	2037	04/05/2017	9.58	Call	Bond Future	5,254.9100	5.2549	5,547.6000	5.5476	5.570	0	0	0
2016/10/04	2037	04/05/2017	9.59	Call	Bond Future	5,302.5300	5.3025	5,596.7100	5.5967	5.548	0	0	0
2016/10/04	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	2038	03/11/2016			Bond Future	135.6751	135.6751	135.6902	135.6902	0.011	0.0000	0.0000	20,563
2016/10/04	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	2038	03/11/2016	136.31	Put	Bond Future	634.9200	0.6349	619.8000	0.6198	(2.381)	0	0	0
2016/10/04	2038	03/11/2016	136.33	Put	Bond Future	654.9200	0.6549	639.8000	0.6398	(2.309)	0	0	0
2016/10/04	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/10/04	2038	03/11/2016	136.32	Put	Bond Future	644.9200	0.6449	629.8000	0.6298	(2.344)	0	0	0
2016/10/04	2040	03/11/2016			Bond Future	9.3205	99.3959	9.2645	99.9139	(0.601)	0.0000	0.0000	4,623
2016/10/04	2040	03/11/2016	9.69	Put	Bond Future	563.5800	0.5636	440.3200	0.4403	(21.871)	0	0	0
2016/10/04	2040	03/11/2016	9.71	Put	Bond Future	525.9400	0.5259	409.0200	0.4090	(22.231)	0	0	0
2016/10/04	2040	03/11/2016	9.70	Put	Bond Future	544.5400	0.5445	424.4700	0.4245	(22.050)	0	0	0
2016/10/04	2040	03/11/2016	9.71	Call	Bond Future	4,006.5200	4.0065	4,407.5700	4.4076	10.010	0	0	0
2016/10/04	2040	03/11/2016	9.69	Call	Bond Future	3,870.4500	3.8705	4,265.1600	4.2652	10.198	0	0	0
2016/10/04	2040	03/11/2016	9.70	Call	Bond Future	3,938.3300	3.9383	4,336.2300	4.3362	10.103	0	0	0
2016/10/04	2040	02/02/2017	9.58	Call	Bond Future	4,526.4800	4.5265	4,839.3300	4.8393	6.912	0	0	0
2016/10/04	2040	02/02/2017			Bond Future	9.3600	96.7942	9.3024	97.3215	(0.615)	0.0000	0.0000	0
2016/10/04	2040	02/02/2017	9.59	Call	Bond Future	4,579.0500	4.5790	4,893.9800	4.8940	6.878	0	0	0
2016/10/04	2040	02/02/2017	9.60	Call	Bond Future	4,631.8900	4.6319	4,948.8800	4.9489	6.844	0	0	0
2016/10/04	2040	02/02/2017	9.58	Put	Bond Future	2,553.0400	2.5530	2,338.6400	2.3386	(8.398)	0	0	0
2016/10/04	2040	02/02/2017	9.60	Put	Bond Future	2,482.3200	2.4823	2,272.0600	2.2721	(8.470)	0	0	0
2016/10/04	2040	02/02/2017	9.59	Put	Bond Future	2,517.4800	2.5175	2,305.1600	2.3052	(8.434)	0	0	0
2016/10/04	2040	04/05/2017			Bond Future	9.3956	98.7229	9.3366	99.2587	(0.628)	0.0000	0.0000	0
2016/10/04	2040	04/05/2017	9.62	Put	Bond Future	3,656.4300	3.6564	3,432.0100	3.4320	(6.138)	0	0	0
2016/10/04	2040	04/05/2017	9.64	Put	Bond Future	3,582.5900	3.5826	3,361.3400	3.3613	(6.176)	0	0	0
2016/10/04	2040	04/05/2017	9.62	Call	Bond Future	5,652.4100	5.6524	5,963.7600	5.9638	5.508	0	0	0
2016/10/04	2040	04/05/2017	9.63	Put	Bond Future	3,619.2000	3.6192	3,396.3700	3.3964	(6.157)	0	0	0
2016/10/04	2040	04/05/2017	9.63	Call	Bond Future	5,702.5500	5.7025	6,015.4900	6.0155	5.488	0	0	0
2016/10/04	2040	04/05/2017	9.64	Call	Bond Future	5,753.1800	5.7532	6,067.7000	6.0677	5.467	0	0	0
2016/10/04	2044	03/11/2016			Bond Future	9.3400	96.5618	9.2739	97.1822	(0.708)	0.0000	0.0000	18,511
2016/10/04	2044	03/11/2016	10.42	Call	Bond Future	9,260.2600	9.2603	9,868.8900	9.8689	6.572	0	0	0
2016/10/04	2044	03/11/2016	10.41	Put	Bond Future	31.8500	0.0319	19.5800	0.0196	(38.524)	0	0	0
2016/10/04	2044	03/11/2016	10.43	Put	Bond Future	28.7400	0.0287	17.5500	0.0175	(38.935)	0	0	0
2016/10/04	2044	03/11/2016	10.42	Put	Bond Future	30.2600	0.0303	18.5400	0.0185	(38.731)	0	0	0
2016/10/04	2044	03/11/2016	10.43	Call	Bond Future	9,336.8300	9.3368	9,945.9900	9.9460	6.524	0	0	0
2016/10/04	2044	03/11/2016	10.41	Call	Bond Future	9,183.6400	9.1836	9,791.7200	9.7917	6.621	0	0	0
2016/10/04	2044	02/02/2017			Bond Future	9.3783	94.0311	9.3104	94.6626	(0.723)	0.0000	0.0000	0
2016/10/04	2044	02/02/2017	9.77	Call	Bond Future	5,555.7600	5.5558	5,974.9100	5.9749	7.544	0	0	0
2016/10/04	2044	02/02/2017	9.76	Put	Bond Future	2,075.9800	2.0760	1,861.3000	1.8613	(10.341)	0	0	0
2016/10/04	2044	02/02/2017	9.78	Put	Bond Future	2,016.4500	2.0165	1,806.2800	1.8063	(10.423)	0	0	0
2016/10/04	2044	02/02/2017	9.77	Put	Bond Future	2,046.0300	2.0460	1,833.6200	1.8336	(10.382)	0	0	0
2016/10/04	2044	02/02/2017	9.78	Call	Bond Future	5,612.8400	5.6128	6,034.2300	6.0342	7.508	0	0	0
2016/10/04	2044	02/02/2017	9.76	Call	Bond Future	5,498.9100	5.4989	5,915.7900	5.9158	7.581	0	0	0
2016/10/04	2044	04/05/2017			Bond Future	9.4128	95.9046	9.3433	96.5469	(0.738)	0.0000	0.0000	0
2016/10/04	2044	04/05/2017	9.67	Call	Bond Future	5,932.0700	5.9321	6,314.7800	6.3148	6.452	0	0	0
2016/10/04	2044	04/05/2017	9.66	Put	Bond Future	3,655.8600	3.6559	3,394.3900	3.3944	(7.152)	0	0	0
2016/10/04	2044	04/05/2017	9.68	Put	Bond Future	3,582.3500	3.5824	3,324.6100	3.3246	(7.195)	0	0	0
2016/10/04	2044	04/05/2017	9.67	Put	Bond Future	3,618.9500	3.6189	3,359.3500	3.3594	(7.173)	0	0	0
2016/10/04	2044	04/05/2017	9.68	Call	Bond Future	5,983.4500	5.9835	6,368.0200	6.3680	6.427	0	0	0
2016/10/04	2044	04/05/2017	9.66	Call	Bond Future	5,880.8700	5.8809	6,261.7100	6.2617	6.476	0	0	0
2016/10/04	2046	03/11/2016	137.07	Put	Bond Future	3,308.1000	3.3081	3,292.7600	3.2928	(0.464)	0	0	0
2016/10/04	2046	03/11/2016			Bond Future	133.7619	133.7619	133.7772	133.7772	0.011	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
2016/10/04	2046	03/11/2016	137.09	Put	Bond Future	3,328.1000	3.3281	3,312.7600	3.3128	(0.461)	0	0	0
2016/10/04	2046	03/11/2016	137.08	Put	Bond Future	3,318.1000	3.3181	3,302.7600	3.3028	(0.462)	0	0	0
2016/10/04	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	2050	03/11/2016	149.52	Put	Bond Future	5,610.4100	5.6104	5,593.8700	5.5939	(0.295)	0	0	0
2016/10/04	2050	03/11/2016			Bond Future	143.9096	143.9096	143.9261	143.9261	0.011	0.0000	0.0000	21,628
2016/10/04	2050	03/11/2016	149.54	Put	Bond Future	5,630.4100	5.6304	5,613.8700	5.6139	(0.294)	0	0	0
2016/10/04	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	2050	03/11/2016	149.53	Put	Bond Future	5,620.4100	5.6204	5,603.8700	5.6039	(0.294)	0	0	0
2016/10/04	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	AL37	03/11/2016			Index Future	508.3160	508.3160	508.6370	508.6370	0.063	0.0000	0.0000	9
2016/10/04	AL37	02/02/2017			Index Future	518.0560	518.0560	518.3800	518.3800	0.063	0.0000	0.0000	0
2016/10/04	AL7T	03/11/2016			Index Future	591.0110	591.0110	592.1460	592.1460	0.192	0.0000	0.0000	2
2016/10/04	AL7T	02/02/2017			Index Future	602.3350	602.3350	603.4890	603.4890	0.192	0.0000	0.0000	0
2016/10/04	ALBI	03/11/2016			Index Future	538.9660	538.9660	540.8200	540.8200	0.344	0.0000	0.0000	712
2016/10/04	ALBI	02/02/2017			Index Future	549.2940	549.2940	551.1790	551.1790	0.343	0.0000	0.0000	2
2016/10/04	ALBI	04/05/2017			Index Future	560.2300	560.2300	562.1420	562.1420	0.341	0.0000	0.0000	0
2016/10/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	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
2016/10/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/10/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	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
2016/10/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/04	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	EL28	03/11/2016			Bond Future	129.6909	129.6909	129.7077	129.7077	0.013	0.0000	0.0000	0
2016/10/04	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	EL28	03/11/2016	132.15	Put	Bond Future	2,459.1400	2.4591	2,442.3200	2.4423	(0.684)	0	0	0
2016/10/04	EL28	03/11/2016	132.17	Put	Bond Future	2,479.1400	2.4791	2,462.3200	2.4623	(0.678)	0	0	0
2016/10/04	EL28	03/11/2016	132.16	Put	Bond Future	2,469.1400	2.4691	2,452.3200	2.4523	(0.681)	0	0	0
2016/10/04	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	EL28	02/02/2017			Bond Future	132.1845	132.1845	132.2007	132.2007	0.012	0.0000	0.0000	0
2016/10/04	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	EL28	02/02/2017	135.10	Put	Bond Future	2,915.4900	2.9155	2,899.2700	2.8993	(0.556)	0	0	0
2016/10/04	EL28	02/02/2017	135.12	Put	Bond Future	2,935.4900	2.9355	2,919.2700	2.9193	(0.553)	0	0	0
2016/10/04	EL28	02/02/2017	135.11	Put	Bond Future	2,925.4900	2.9255	2,909.2700	2.9093	(0.554)	0	0	0
2016/10/04	EL28	04/05/2017			Bond Future	133.1432	133.1432	133.1571	133.1571	0.010	0.0000	0.0000	0
2016/10/04	EL28	04/05/2017	137.90	Put	Bond Future	4,756.7600	4.7568	4,742.9300	4.7429	(0.291)	0	0	0
2016/10/04	EL28	04/05/2017	137.92	Put	Bond Future	4,776.7600	4.7768	4,762.9300	4.7629	(0.290)	0	0	0
2016/10/04	EL28	04/05/2017	137.91	Put	Bond Future	4,766.7600	4.7668	4,752.9300	4.7529	(0.290)	0	0	0
2016/10/04	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	ES33	03/11/2016			Bond Future	10.1522	79.8989	10.1009	80.2441	(0.506)	0.0000	0.0000	8,789
2016/10/04	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	ES33	03/11/2016	11.31	Call	Bond Future	7,212.3200	7.2123	7,557.5900	7.5576	4.787	0	0	0
2016/10/04	ES33	03/11/2016	11.29	Call	Bond Future	7,096.4100	7.0964	7,441.6800	7.4417	4.865	0	0	0
2016/10/04	ES33	03/11/2016	11.30	Call	Bond Future	7,154.4000	7.1544	7,499.6700	7.4997	4.826	0	0	0
2016/10/04	ES33	02/02/2017			Bond Future	10.2250	81.4301	10.1720	81.7815	(0.518)	0.0000	0.0000	0
2016/10/04	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	ES33	02/02/2017	10.59	Call	Bond Future	2,357.9500	2.3579	2,709.3200	2.7093	14.902	0	0	0
2016/10/04	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	ES33	02/02/2017	10.60	Call	Bond Future	2,421.0400	2.4210	2,772.4100	2.7724	14.513	0	0	0
2016/10/04	ES33	02/02/2017	10.61	Call	Bond Future	2,484.0500	2.4841	2,835.4200	2.8354	14.145	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/04	ES33	04/05/2017			Bond Future	10.2880	79.2572	10.2335	79.6140	(0.529)	0.0000	0.0000	0
2016/10/04	ES33	04/05/2017	10.55	Call	Bond Future	1,683.8400	1.6838	2,040.5900	2.0406	21.187	0	0	0
2016/10/04	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	ES33	04/05/2017	10.56	Call	Bond Future	1,747.0200	1.7470	2,103.7700	2.1038	20.420	0	0	0
2016/10/04	ES33	04/05/2017	10.54	Call	Bond Future	1,620.5900	1.6206	1,977.3400	1.9773	22.014	0	0	0
2016/10/04	ES42	03/11/2016			Bond Future	10.2802	84.3512	10.2188	84.8290	(0.597)	0.0000	0.0000	8,777
2016/10/04	ES42	02/02/2017			Bond Future	10.3484	85.9678	10.2851	86.4542	(0.611)	0.0000	0.0000	0
2016/10/04	ES42	04/05/2017			Bond Future	10.4113	83.4170	10.3463	83.9113	(0.624)	0.0000	0.0000	0
2016/10/04	GOVI	03/11/2016	476.11	Call	GOVI	604,550.0000	60.4550	620,010.0000	62.0010	2.557	0	0	0
2016/10/04	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	GOVI	03/11/2016			GOVI	536.5650	536.5650	538.1110	538.1110	0.288	0.0000	0.0000	413
2016/10/04	GOVI	03/11/2016	476.12	Call	GOVI	604,450.0000	60.4450	619,910.0000	61.9910	2.558	0	0	0
2016/10/04	GOVI	03/11/2016	476.13	Call	GOVI	604,350.0000	60.4350	619,810.0000	61.9810	2.558	0	0	0
2016/10/04	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	GOVI	02/02/2017	533.34	Call	GOVI	135,060.0000	13.5060	150,790.0000	15.0790	11.647	0	0	0
2016/10/04	GOVI	02/02/2017			GOVI	546.8460	546.8460	548.4190	548.4190	0.288	0.0000	0.0000	27
2016/10/04	GOVI	02/02/2017	533.32	Call	GOVI	135,260.0000	13.5260	150,990.0000	15.0990	11.629	0	0	0
2016/10/04	GOVI	02/02/2017	533.33	Call	GOVI	135,160.0000	13.5160	150,890.0000	15.0890	11.638	0	0	0
2016/10/04	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	GOVI	04/05/2017			GOVI	557.7340	557.7340	559.3270	559.3270	0.286	0.0000	0.0000	0
2016/10/04	GOVI	04/05/2017	262.19	Call	GOVI	2,955,440.0000	295.5440	2,971,370.0000	297.1370	0.539	0	0	0
2016/10/04	GOVI	04/05/2017	262.20	Call	GOVI	2,955,340.0000	295.5340	2,971,270.0000	297.1270	0.539	0	0	0
2016/10/04	GOVI	04/05/2017	262.18	Call	GOVI	2,955,540.0000	295.5540	2,971,470.0000	297.1470	0.539	0	0	0
2016/10/04	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/10/04	IGOV	03/11/2016			Index Future	249.5880	249.5880	249.6810	249.6810	0.037	0.0000	0.0000	1,021
2016/10/04	IGOV	02/02/2017			Index Future	254.3860	254.3860	254.4780	254.4780	0.036	0.0000	0.0000	57
2016/10/04	IGOV	04/05/2017			Index Future	259.4660	259.4660	259.5550	259.5550	0.034	0.0000	0.0000	0
2016/10/04	ILBI	03/11/2016			Index Future	676.5250	676.5250	676.7850	676.7850	0.038	0.0000	0.0000	0
2016/10/04	ILBI	02/02/2017			Index Future	689.6330	689.6330	689.8970	689.8970	0.038	0.0000	0.0000	155
2016/10/04	IS01	19/12/2016			Interest Rate Swap	100.0686	100.0686	100.0686	100.0686	0.000	0.0000	0.0000	0
2016/10/04	IS01	16/03/2017			Interest Rate Swap	100.0099	100.0099	100.0121	100.0121	0.002	0.0000	0.0000	0
2016/10/04	IS01	15/06/2017			Interest Rate Swap	99.6318	99.6318	99.6374	99.6374	0.006	0.0000	0.0000	0
2016/10/04	IS01	21/09/2017			Interest Rate Swap	99.6636	99.6636	99.6679	99.6679	0.004	0.0000	0.0000	0
2016/10/04	IS01	21/12/2017			Interest Rate Swap	99.9130	99.9130	99.9182	99.9182	0.005	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
2016/10/04	IS02	18/12/2017			Interest Rate Swap	99.9411	99.9411	99.9461	99.9461	0.005	0.0000	0.0000	0
2016/10/04	IS02	16/03/2018			Interest Rate Swap	99.2092	99.2092	99.2165	99.2165	0.007	0.0000	0.0000	0
2016/10/04	IS02	15/06/2018			Interest Rate Swap	98.8552	98.8552	98.8643	98.8643	0.009	0.0000	0.0000	0
2016/10/04	IS02	21/09/2018			Interest Rate Swap	98.8869	98.8869	98.9024	98.9024	0.016	0.0000	0.0000	0
2016/10/04	IS02	21/12/2018			Interest Rate Swap	99.3700	99.3700	99.3800	99.3800	0.010	0.0000	0.0000	0
2016/10/04	IS05	17/12/2020			Interest Rate Swap	97.5333	97.5333	97.5259	97.5259	(0.008)	0.0000	0.0000	0
2016/10/04	IS05	16/03/2021			Interest Rate Swap	96.8407	96.8407	96.8309	96.8309	(0.010)	0.0000	0.0000	0
2016/10/04	IS05	15/06/2021			Interest Rate Swap	96.1147	96.1147	96.1017	96.1017	(0.014)	0.0000	0.0000	0
2016/10/04	IS05	21/09/2021			Interest Rate Swap	96.3593	96.3593	96.3393	96.3393	(0.021)	0.0000	0.0000	0
2016/10/04	IS05	21/12/2021			Interest Rate Swap	98.5819	98.5819	98.5517	98.5517	(0.031)	0.0000	0.0000	50
2016/10/04	IS10	17/12/2025			Interest Rate Swap	97.0378	97.0378	96.8739	96.8739	(0.169)	0.0000	0.0000	0
2016/10/04	IS10	16/03/2026			Interest Rate Swap	94.0901	94.0901	93.9275	93.9275	(0.173)	0.0000	0.0000	0
2016/10/04	IS10	15/06/2026			Interest Rate Swap	92.8414	92.8414	92.6828	92.6828	(0.171)	0.0000	0.0000	0
2016/10/04	IS10	21/09/2026			Interest Rate Swap	94.9276	94.9276	94.7730	94.7730	(0.163)	0.0000	0.0000	0
2016/10/04	IS10	21/12/2026			Interest Rate Swap	98.5947	98.5947	98.4418	98.4418	(0.155)	0.0000	0.0000	0
2016/10/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/10/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/10/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/10/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/10/04	JBAF	19/10/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/10/04	JBAF	16/11/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/10/04	JBAF	21/12/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	10,000
2016/10/04	JBAF	18/01/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/10/04	JBAF	15/02/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/10/04	JBAF	15/03/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	1,000
2016/10/04	JBAF	21/06/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2016/10/04	JBAF	20/09/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/10/04	JBAF	20/12/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/10/04	JBAF	20/03/2018			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	1,000
2016/10/04	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/10/04	JBAF	19/09/2018			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/10/04	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/10/04	R023	03/11/2016	9.73	Put	Bond Future	0.1800	0.0002	0.1300	0.0001	(27.778)	0	0	0
2016/10/04	R023	03/11/2016			Bond Future	8.2686	98.9486	8.2529	99.0235	(0.190)	0.0000	0.0000	13,335
2016/10/04	R023	03/11/2016	9.75	Put	Bond Future	0.1500	0.0002	0.1000	0.0001	(33.333)	0	0	0
2016/10/04	R023	03/11/2016	9.73	Call	Bond Future	6,668.4300	6.6684	6,743.2000	6.7432	1.121	0	0	0
2016/10/04	R023	03/11/2016	9.74	Put	Bond Future	0.1700	0.0002	0.1100	0.0001	(35.294)	0	0	0
2016/10/04	R023	03/11/2016	9.74	Call	Bond Future	6,712.0600	6.7121	6,786.8200	6.7868	1.114	0	0	0

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2016/10/04	R023	03/11/2016	9.75	Call	Bond Future	6,755.6500	6.7557	6,830.4200	6.8304	1.107	0	0	0
2016/10/04	R023	02/02/2017	8.85	Call	Bond Future	3,090.8500	3.0908	3,142.7900	3.1428	1.680	0	0	0
2016/10/04	R023	02/02/2017			Bond Future	8.2988	100.8450	8.2825	100.9206	(0.197)	0.0000	0.0000	0
2016/10/04	R023	02/02/2017	8.86	Call	Bond Future	3,124.6000	3.1246	3,176.8500	3.1769	1.672	0	0	0
2016/10/04	R023	02/02/2017	8.84	Put	Bond Future	599.8600	0.5999	575.8900	0.5759	(3.996)	0	0	0
2016/10/04	R023	02/02/2017	8.86	Put	Bond Future	577.8900	0.5779	554.5500	0.5545	(4.039)	0	0	0
2016/10/04	R023	02/02/2017	8.84	Call	Bond Future	3,057.2400	3.0572	3,108.8600	3.1089	1.688	0	0	0
2016/10/04	R023	02/02/2017	8.85	Put	Bond Future	588.7900	0.5888	565.1400	0.5651	(4.017)	0	0	0
2016/10/04	R023	04/05/2017	8.61	Call	Bond Future	2,690.1900	2.6902	2,732.3700	2.7324	1.568	0	0	0
2016/10/04	R023	04/05/2017			Bond Future	8.3091	98.9196	8.2923	98.9948	(0.202)	0.0000	0.0000	0
2016/10/04	R023	04/05/2017	8.59	Call	Bond Future	2,635.6500	2.6356	2,677.3000	2.6773	1.580	0	0	0
2016/10/04	R023	04/05/2017	8.60	Call	Bond Future	2,662.8500	2.6629	2,704.7700	2.7048	1.574	0	0	0
2016/10/04	R023	04/05/2017	8.59	Put	Bond Future	1,391.1500	1.3912	1,357.6400	1.3576	(2.409)	0	0	0
2016/10/04	R023	04/05/2017	8.61	Put	Bond Future	1,357.8100	1.3578	1,324.8300	1.3248	(2.429)	0	0	0
2016/10/04	R023	04/05/2017	8.60	Put	Bond Future	1,374.4000	1.3744	1,341.1600	1.3412	(2.419)	0	0	0
2016/10/04	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R035	03/11/2016			Bond Future	9.2069	98.7566	9.1508	99.2397	(0.609)	0.0000	0.0000	4,822
2016/10/04	R035	03/11/2016	9.59	Call	Bond Future	3,203.4700	3.2035	3,686.5800	3.6866	15.081	0	0	0
2016/10/04	R035	03/11/2016	9.57	Call	Bond Future	3,040.2400	3.0402	3,523.3500	3.5233	15.891	0	0	0
2016/10/04	R035	03/11/2016	9.58	Call	Bond Future	3,121.9100	3.1219	3,605.0200	3.6050	15.475	0	0	0
2016/10/04	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R035	02/02/2017			Bond Future	9.2501	100.6493	9.1924	101.1410	(0.624)	0.0000	0.0000	0
2016/10/04	R035	02/02/2017	9.51	Call	Bond Future	2,167.2200	2.1672	2,658.8800	2.6589	22.686	0	0	0
2016/10/04	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R035	02/02/2017	9.52	Call	Bond Future	2,249.1300	2.2491	2,740.7900	2.7408	21.860	0	0	0
2016/10/04	R035	02/02/2017	9.50	Call	Bond Future	2,085.2100	2.0852	2,576.8700	2.5769	23.578	0	0	0
2016/10/04	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R035	04/05/2017			Bond Future	9.2822	98.1491	9.2230	98.6486	(0.638)	0.0000	0.0000	0
2016/10/04	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R035	04/05/2017	9.55	Call	Bond Future	2,211.3600	2.2114	2,710.8600	2.7109	22.588	0	0	0
2016/10/04	R035	04/05/2017	9.53	Call	Bond Future	2,048.8700	2.0489	2,548.3700	2.5484	24.379	0	0	0
2016/10/04	R035	04/05/2017	9.54	Call	Bond Future	2,130.1700	2.1302	2,629.6700	2.6297	23.449	0	0	0
2016/10/04	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R186	03/11/2016	8.82	Put	Bond Future	584.0100	0.5840	504.2600	0.5043	(13.656)	0	0	150
2016/10/04	R186	03/11/2016	9.40	Put	Bond Future	45.3000	0.0453	34.5300	0.0345	(23.775)	0	0	0
2016/10/04	R186	03/11/2016			Bond Future	8.5938	116.7096	8.5629	116.9329	(0.359)	0.0000	0.0000	86,985
2016/10/04	R186	03/11/2016	8.30	Put	Bond Future	2,580.7800	2.5808	2,398.3700	2.3984	(7.068)	0	0	0
2016/10/04	R186	03/11/2016	8.52	Put	Bond Future	1,502.3600	1.5024	1,359.8100	1.3598	(9.488)	0	0	150
2016/10/04	R186	03/11/2016	8.95	Put	Bond Future	358.3100	0.3583	301.9600	0.3020	(15.727)	0	0	0
2016/10/04	R186	03/11/2016	9.20	Put	Bond Future	122.1300	0.1221	97.6400	0.0976	(20.052)	0	0	0
2016/10/04	R186	03/11/2016	8.97	Put	Bond Future	330.9300	0.3309	277.7900	0.2778	(16.058)	0	0	0
2016/10/04	R186	03/11/2016	8.96	Put	Bond Future	344.3900	0.3444	289.6700	0.2897	(15.889)	0	0	0
2016/10/04	R186	03/11/2016	9.10	Call	Bond Future	3,774.2200	3.7742	3,962.5000	3.9625	4.989	0	0	0

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2016/10/04	R186	03/11/2016	9.66	Call	Bond Future	7,377.6200		7.3776	7,598.1100	7.5981	2.989	0	0	0
2016/10/04	R186	03/11/2016	8.30	Call	Bond Future	428.7000		0.4287	469.6400	0.4696	9.550	0	0	150
2016/10/04	R186	03/11/2016	8.90	Call	Bond Future	2,620.4800		2.6205	2,778.9900	2.7790	6.049	0	0	0
2016/10/04	R186	03/11/2016	8.97	Call	Bond Future	3,008.1200		3.0081	3,178.3300	3.1783	5.658	0	0	0
2016/10/04	R186	03/11/2016	9.71	Call	Bond Future	7,704.1100		7.7041	7,925.3300	7.9253	2.871	0	0	0
2016/10/04	R186	03/11/2016	8.52	Call	Bond Future	966.9700		0.9670	1,047.7700	1.0478	8.356	0	0	0
2016/10/04	R186	03/11/2016	8.82	Call	Bond Future	2,204.1800		2.2042	2,347.7800	2.3478	6.515	0	0	0
2016/10/04	R186	03/11/2016	8.95	Call	Bond Future	2,895.3500		2.8954	3,062.3500	3.0624	5.768	0	0	0
2016/10/04	R186	03/11/2016	9.20	Call	Bond Future	4,393.8200		4.3938	4,592.6800	4.5927	4.526	0	0	1,425
2016/10/04	R186	03/11/2016	8.90	Put	Bond Future	434.8700		0.4349	370.0300	0.3700	(14.910)	0	0	5,092
2016/10/04	R186	03/11/2016	9.40	Call	Bond Future	5,678.1300		5.6781	5,890.7100	5.8907	3.744	0	0	1,425
2016/10/04	R186	03/11/2016	9.66	Put	Bond Future	9.8100		0.0098	6.9500	0.0070	(29.154)	0	0	0
2016/10/04	R186	03/11/2016	9.71	Put	Bond Future	7.0500		0.0071	4.9200	0.0049	(30.213)	0	0	0
2016/10/04	R186	03/11/2016	8.96	Call	Bond Future	2,951.5400		2.9515	3,120.1700	3.1202	5.713	0	0	0
2016/10/04	R186	03/11/2016	9.10	Put	Bond Future	191.9200		0.1919	156.8500	0.1569	(18.273)	0	0	108
2016/10/04	R186	02/02/2017	8.81	Put	Bond Future	1,816.4100		1.8164	1,716.5800	1.7166	(5.496)	0	0	0
2016/10/04	R186	02/02/2017	9.40	Call	Bond Future	5,967.1700		5.9672	6,146.1200	6.1461	2.999	0	0	0
2016/10/04	R186	02/02/2017	8.00	Put	Bond Future	5,321.3100		5.3213	5,140.3800	5.1404	(3.400)	0	0	0
2016/10/04	R186	02/02/2017			Bond Future	8.6265		113.6433	8.5945	113.8703	(0.371)	0.0000	0.0000	0
2016/10/04	R186	02/02/2017	8.43	Put	Bond Future	3,148.5600		3.1486	3,008.4000	3.0084	(4.452)	0	0	0
2016/10/04	R186	02/02/2017	8.80	Put	Bond Future	1,844.7700		1.8448	1,743.9100	1.7439	(5.467)	0	0	0
2016/10/04	R186	02/02/2017	8.90	Put	Bond Future	1,576.0800		1.5761	1,485.3800	1.4854	(5.755)	0	0	750
2016/10/04	R186	02/02/2017	9.50	Call	Bond Future	6,513.8500		6.5138	6,699.4100	6.6994	2.849	0	0	0
2016/10/04	R186	02/02/2017	8.87	Call	Bond Future	3,361.4200		3.3614	3,494.6200	3.4946	3.963	0	0	0
2016/10/04	R186	02/02/2017	8.60	Call	Bond Future	2,296.6700		2.2967	2,401.5700	2.4016	4.567	0	0	7,000
2016/10/04	R186	02/02/2017	8.81	Call	Bond Future	3,106.9100		3.1069	3,233.9900	3.2340	4.090	0	0	0
2016/10/04	R186	02/02/2017	8.00	Call	Bond Future	760.3600		0.7604	806.3400	0.8063	6.047	0	0	7,000
2016/10/04	R186	02/02/2017	8.37	Call	Bond Future	1,572.9400		1.5729	1,653.4400	1.6534	5.118	0	0	500
2016/10/04	R186	02/02/2017	8.79	Call	Bond Future	3,024.2600		3.0243	3,149.2800	3.1493	4.134	0	0	0
2016/10/04	R186	02/02/2017	8.87	Put	Bond Future	1,653.2700		1.6533	1,559.5600	1.5596	(5.668)	0	0	500
2016/10/04	R186	02/02/2017	8.43	Call	Bond Future	1,744.0500		1.7441	1,830.8000	1.8308	4.974	0	0	750
2016/10/04	R186	02/02/2017	8.80	Call	Bond Future	3,065.4500		3.0655	3,191.5000	3.1915	4.112	0	0	0
2016/10/04	R186	02/02/2017	8.90	Call	Bond Future	3,492.2700		3.4923	3,628.4800	3.6285	3.900	0	0	0
2016/10/04	R186	02/02/2017	9.50	Put	Bond Future	545.6400		0.5456	504.2900	0.5043	(7.578)	0	0	13,500
2016/10/04	R186	02/02/2017	9.40	Put	Bond Future	660.1700		0.6602	612.2100	0.6122	(7.265)	0	0	750
2016/10/04	R186	02/02/2017	8.60	Put	Bond Future	2,484.7800		2.4848	2,362.7700	2.3628	(4.910)	0	0	0
2016/10/04	R186	02/02/2017	8.37	Put	Bond Future	3,410.9800		3.4110	3,264.5700	3.2646	(4.292)	0	0	0
2016/10/04	R186	02/02/2017	8.79	Put	Bond Future	1,873.4500		1.8734	1,771.5600	1.7716	(5.439)	0	0	0
2016/10/04	R186	04/05/2017			Bond Future	8.6497		115.9073	8.6167	116.1364	(0.381)	0.0000	0.0000	0
2016/10/04	R186	04/05/2017	8.89	Put	Bond Future	2,366.3000		2.3663	2,268.0900	2.2681	(4.150)	0	0	0
2016/10/04	R186	04/05/2017	8.91	Put	Bond Future	2,312.3900		2.3124	2,215.7100	2.2157	(4.181)	0	0	0
2016/10/04	R186	04/05/2017	8.90	Put	Bond Future	2,339.2200		2.3392	2,241.7800	2.2418	(4.165)	0	0	0
2016/10/04	R186	04/05/2017	8.91	Call	Bond Future	4,101.6500		4.1017	4,234.0700	4.2341	3.228	0	0	0
2016/10/04	R186	04/05/2017	8.89	Call	Bond Future	4,019.4700		4.0195	4,150.3600	4.1504	3.256	0	0	0
2016/10/04	R186	04/05/2017	8.90	Call	Bond Future	4,060.4600		4.0605	4,192.1200	4.1921	3.242	0	0	0
2016/10/04	R197	03/11/2016	303.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R197	03/11/2016	303.57	Put	Bond Future	974.6300		0.9746	576.7500	0.5767	(40.824)	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
2016/10/04	R197	03/11/2016			Bond Future	302.5954		302.5954	302.9933	0.131	0.0000	0.0000	875
2016/10/04	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R197	03/11/2016	303.56	Put	Bond Future	964.6300	0.9646	566.7500	0.5667	(41.247)	0	0	0
2016/10/04	R197	03/11/2016	303.58	Put	Bond Future	984.6300	0.9846	586.7500	0.5867	(40.409)	0	0	0
2016/10/04	R202	03/11/2016	253.85	Put	Bond Future	3,953.5700	3.9536	3,925.5300	3.9255	(0.709)	0	0	0
2016/10/04	R202	03/11/2016			Bond Future	249.8964	249.8964	249.9245	249.9245	0.011	0.0000	0.0000	35,841
2016/10/04	R202	03/11/2016	253.87	Put	Bond Future	3,973.5700	3.9736	3,945.5300	3.9455	(0.706)	0	0	0
2016/10/04	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R202	03/11/2016	253.86	Put	Bond Future	3,963.5700	3.9636	3,935.5300	3.9355	(0.707)	0	0	0
2016/10/04	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R203	03/11/2016	8.86	Call	Bond Future	1,200.0400	1.2000	1,168.1600	1.1682	(2.657)	0	0	0
2016/10/04	R203	03/11/2016			Bond Future	7.3770	101.9225	7.4160	101.8906	0.529	0.0000	0.0000	23,644
2016/10/04	R203	03/11/2016	8.84	Call	Bond Future	1,184.0000	1.1840	1,152.1200	1.1521	(2.693)	0	0	0
2016/10/04	R203	03/11/2016	8.85	Call	Bond Future	1,192.0200	1.1920	1,160.1400	1.1601	(2.674)	0	0	0
2016/10/04	R203	03/11/2016	8.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R203	03/11/2016	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R203	03/11/2016	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R203	02/02/2017	7.70	Call	Bond Future	322.2100	0.3222	296.9900	0.2970	(7.827)	0	0	0
2016/10/04	R203	02/02/2017	7.71	Put	Bond Future	53.3900	0.0534	61.1900	0.0612	14.609	0	0	0
2016/10/04	R203	02/02/2017			Bond Future	7.2387	103.8758	7.2958	103.8426	0.789	0.0000	0.0000	0
2016/10/04	R203	02/02/2017	7.71	Call	Bond Future	326.6000	0.3266	301.2200	0.3012	(7.771)	0	0	0
2016/10/04	R203	02/02/2017	7.72	Call	Bond Future	331.2100	0.3312	305.6800	0.3057	(7.708)	0	0	0
2016/10/04	R203	02/02/2017	7.70	Put	Bond Future	54.7800	0.0548	62.7400	0.0627	14.531	0	0	0
2016/10/04	R203	02/02/2017	7.72	Put	Bond Future	52.2100	0.0522	59.8600	0.0599	14.652	0	0	0
2016/10/04	R203	04/05/2017	6.91	Call	Bond Future	191.3400	0.1913	167.8800	0.1679	(12.261)	0	0	0
2016/10/04	R203	04/05/2017	6.92	Put	Bond Future	62.7900	0.0628	75.0500	0.0750	19.525	0	0	0
2016/10/04	R203	04/05/2017			Bond Future	6.5463	101.7704	6.6484	101.7345	1.559	0.0000	0.0000	0
2016/10/04	R203	04/05/2017	6.92	Call	Bond Future	193.9800	0.1940	170.3700	0.1704	(12.171)	0	0	0
2016/10/04	R203	04/05/2017	6.93	Call	Bond Future	196.3400	0.1963	172.5800	0.1726	(12.101)	0	0	0
2016/10/04	R203	04/05/2017	6.91	Put	Bond Future	63.6600	0.0637	76.0700	0.0761	19.494	0	0	0
2016/10/04	R203	04/05/2017	6.93	Put	Bond Future	61.6400	0.0616	73.7500	0.0738	19.646	0	0	0
2016/10/04	R204	03/11/2016			Bond Future	7.5951	103.8252	7.6160	103.7848	0.275	0.0000	0.0000	31,543
2016/10/04	R204	03/11/2016	9.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R204	03/11/2016	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R204	03/11/2016	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R204	03/11/2016	9.22	Call	Bond Future	3,080.4900	3.0805	3,040.1200	3.0401	(1.311)	0	0	0
2016/10/04	R204	03/11/2016	9.21	Call	Bond Future	3,061.9000	3.0619	3,021.5300	3.0215	(1.318)	0	0	0
2016/10/04	R204	03/11/2016	9.23	Call	Bond Future	3,099.0700	3.0991	3,058.7000	3.0587	(1.303)	0	0	0
2016/10/04	R204	02/02/2017	8.28	Call	Bond Future	1,308.3100	1.3083	1,271.9000	1.2719	(2.783)	0	0	0
2016/10/04	R204	02/02/2017			Bond Future	7.5712	101.7747	7.5955	101.7328	0.321	0.0000	0.0000	0
2016/10/04	R204	02/02/2017	8.29	Call	Bond Future	1,322.7700	1.3228	1,286.2400	1.2862	(2.762)	0	0	0
2016/10/04	R204	02/02/2017	8.30	Call	Bond Future	1,337.4000	1.3374	1,300.7500	1.3007	(2.740)	0	0	0
2016/10/04	R204	02/02/2017	8.28	Put	Bond Future	97.3100	0.0973	102.7200	0.1027	5.560	0	0	0

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2016/10/04	R204	02/02/2017	8.30	Put	Bond Future	92.5100		0.0925	97.6800	0.0977	5.589	0	0	0
2016/10/04	R204	02/02/2017	8.29	Put	Bond Future	94.8200		0.0948	100.1100	0.1001	5.579	0	0	0
2016/10/04	R204	04/05/2017	7.90	Put	Bond Future	300.2600		0.3003	313.9400	0.3139	4.556	0	0	0
2016/10/04	R204	04/05/2017			Bond Future	7.4923		103.8020	7.5219	103.7573	0.396	0.0000	0.0000	0
2016/10/04	R204	04/05/2017	7.92	Put	Bond Future	291.3100		0.2913	304.6600	0.3047	4.583	0	0	0
2016/10/04	R204	04/05/2017	7.90	Call	Bond Future	912.2100		0.9122	881.2000	0.8812	(3.399)	0	0	0
2016/10/04	R204	04/05/2017	7.91	Put	Bond Future	295.9000		0.2959	309.4200	0.3094	4.569	0	0	0
2016/10/04	R204	04/05/2017	7.91	Call	Bond Future	922.8000		0.9228	891.6300	0.8916	(3.378)	0	0	0
2016/10/04	R204	04/05/2017	7.92	Call	Bond Future	933.1500		0.9331	901.8100	0.9018	(3.359)	0	0	0
2016/10/04	R207	03/11/2016			Bond Future	7.8104		100.7157	7.7896	100.7729	(0.266)	0.0000	0.0000	58,834
2016/10/04	R207	03/11/2016	7.94	Call	Bond Future	599.9400		0.5999	631.2900	0.6313	5.226	0	0	0
2016/10/04	R207	03/11/2016	7.93	Put	Bond Future	254.3600		0.2544	227.8900	0.2279	(10.407)	0	0	0
2016/10/04	R207	03/11/2016	7.95	Put	Bond Future	234.9700		0.2350	209.7900	0.2098	(10.716)	0	0	0
2016/10/04	R207	03/11/2016	7.94	Put	Bond Future	244.5200		0.2445	218.7000	0.2187	(10.559)	0	0	0
2016/10/04	R207	03/11/2016	7.95	Call	Bond Future	617.7400		0.6177	649.7300	0.6497	5.179	0	0	0
2016/10/04	R207	03/11/2016	7.93	Call	Bond Future	582.4200		0.5824	613.1200	0.6131	5.271	0	0	0
2016/10/04	R207	02/02/2017	9.24	Call	Bond Future	3,591.3200		3.5913	3,646.8000	3.6468	1.545	0	0	0
2016/10/04	R207	02/02/2017			Bond Future	7.8120		99.0034	7.7895	99.0610	(0.288)	0.0000	0.0000	0
2016/10/04	R207	02/02/2017	8.91	Call	Bond Future	2,821.3900		2.8214	2,873.9100	2.8739	1.861	0	0	62
2016/10/04	R207	02/02/2017	9.22	Call	Bond Future	3,543.9800		3.5440	3,599.3300	3.5993	1.562	0	0	0
2016/10/04	R207	02/02/2017	9.23	Call	Bond Future	3,567.6400		3.5676	3,623.0600	3.6231	1.553	0	0	0
2016/10/04	R207	02/02/2017	8.91	Put	Bond Future	62.3100		0.0623	57.2400	0.0572	(8.137)	0	0	0
2016/10/04	R207	02/02/2017	9.22	Put	Bond Future	23.3100		0.0233	21.0700	0.0211	(9.610)	0	0	0
2016/10/04	R207	02/02/2017	9.24	Put	Bond Future	21.7800		0.0218	19.6700	0.0197	(9.688)	0	0	0
2016/10/04	R207	02/02/2017	9.23	Put	Bond Future	22.5300		0.0225	20.3600	0.0204	(9.632)	0	0	0
2016/10/04	R207	04/05/2017	8.21	Put	Bond Future	496.7100		0.4967	476.4300	0.4764	(4.083)	0	0	0
2016/10/04	R207	04/05/2017			Bond Future	7.7922		100.9757	7.7682	101.0325	(0.308)	0.0000	0.0000	0
2016/10/04	R207	04/05/2017	8.22	Call	Bond Future	1,494.3500		1.4944	1,531.0100	1.5310	2.453	0	0	0
2016/10/04	R207	04/05/2017	8.20	Call	Bond Future	1,462.2500		1.4622	1,498.4900	1.4985	2.478	0	0	0
2016/10/04	R207	04/05/2017	8.21	Call	Bond Future	1,478.2600		1.4783	1,514.7200	1.5147	2.466	0	0	0
2016/10/04	R207	04/05/2017	8.20	Put	Bond Future	504.0600		0.5041	483.5600	0.4836	(4.067)	0	0	0
2016/10/04	R207	04/05/2017	8.22	Put	Bond Future	489.4600		0.4895	469.3800	0.4694	(4.102)	0	0	0
2016/10/04	R207	03/08/2017	8.19	Call	Bond Future	1,574.2600		1.5743	1,611.2900	1.6113	2.352	0	0	51
2016/10/04	R207	03/08/2017			Bond Future	7.7268		99.4249	7.7001	99.4830	(0.346)	0.0000	0.0000	0
2016/10/04	R207	03/08/2017	8.39	Put	Bond Future	452.7400		0.4527	435.1800	0.4352	(3.879)	0	0	0
2016/10/04	R207	03/08/2017	8.41	Put	Bond Future	441.6900		0.4417	424.4600	0.4245	(3.901)	0	0	0
2016/10/04	R207	03/08/2017	8.19	Put	Bond Future	576.4500		0.5765	555.4600	0.5555	(3.641)	0	0	0
2016/10/04	R207	03/08/2017	8.40	Put	Bond Future	447.1800		0.4472	429.7900	0.4298	(3.889)	0	0	0
2016/10/04	R207	03/08/2017	8.41	Call	Bond Future	1,909.0000		1.9090	1,949.7900	1.9498	2.137	0	0	0
2016/10/04	R207	03/08/2017	8.39	Call	Bond Future	1,877.4900		1.8775	1,917.9500	1.9179	2.155	0	0	0
2016/10/04	R207	03/08/2017	8.40	Call	Bond Future	1,893.2100		1.8932	1,933.8400	1.9338	2.146	0	0	0
2016/10/04	R208	03/11/2016	9.59	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2016/10/04	R208	03/11/2016			Bond Future	8.0004		96.1563	7.9847	96.2118	(0.196)	0.0000	0.0000	30,986
2016/10/04	R208	03/11/2016	9.58	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2016/10/04	R208	03/11/2016	9.57	Call	Bond Future	5,370.2500		5.3702	5,425.7800	5.4258	1.034	0	0	0
2016/10/04	R208	03/11/2016	9.58	Call	Bond Future	5,403.2600		5.4033	5,458.8000	5.4588	1.028	0	0	0

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2016/10/04	R208	03/11/2016	9.59	Call	Bond Future	5,436.2600		5.4363	5,491.8000	5.4918	1.022	0	0	0
2016/10/04	R208	03/11/2016	9.57	Put	Bond Future	0.0200		0.0000	0.0100	0.0000	(50.000)	0	0	0
2016/10/04	R208	02/02/2017			Bond Future	8.0186		97.9992	8.0020	98.0551	(0.207)	0.0000	0.0000	0
2016/10/04	R208	02/02/2017	8.64	Call	Bond Future	2,382.8100		2.3828	2,424.2400	2.4242	1.739	0	0	0
2016/10/04	R208	02/02/2017	8.63	Put	Bond Future	319.9300		0.3199	305.1500	0.3052	(4.620)	0	0	0
2016/10/04	R208	02/02/2017	8.65	Put	Bond Future	306.6700		0.3067	292.3500	0.2923	(4.670)	0	0	0
2016/10/04	R208	02/02/2017	8.64	Put	Bond Future	313.2400		0.3132	298.7000	0.2987	(4.642)	0	0	0
2016/10/04	R208	02/02/2017	8.65	Call	Bond Future	2,409.1000		2.4091	2,450.7500	2.4507	1.729	0	0	0
2016/10/04	R208	02/02/2017	8.63	Call	Bond Future	2,356.6300		2.3566	2,397.8200	2.3978	1.748	0	0	0
2016/10/04	R208	04/05/2017	8.39	Call	Bond Future	1,970.8500		1.9709	2,004.1000	2.0041	1.687	0	0	0
2016/10/04	R208	04/05/2017			Bond Future	8.0152		96.5473	7.9980	96.6024	(0.215)	0.0000	0.0000	0
2016/10/04	R208	04/05/2017	8.37	Call	Bond Future	1,929.4100		1.9294	1,962.2500	1.9622	1.702	0	0	0
2016/10/04	R208	04/05/2017	8.38	Call	Bond Future	1,949.9500		1.9500	1,982.9900	1.9830	1.694	0	0	0
2016/10/04	R208	04/05/2017	8.37	Put	Bond Future	800.1200		0.8001	777.7900	0.7778	(2.791)	0	0	0
2016/10/04	R208	04/05/2017	8.39	Put	Bond Future	778.3800		0.7784	756.4600	0.7565	(2.816)	0	0	0
2016/10/04	R208	04/05/2017	8.38	Put	Bond Future	789.0600		0.7891	766.9300	0.7669	(2.805)	0	0	0
2016/10/04	R209	03/11/2016	9.34	Put	Bond Future	739.1800		0.7392	605.5100	0.6055	(18.084)	0	0	345
2016/10/04	R209	03/11/2016	10.26	Call	Bond Future	7,348.8600		7.3489	7,711.2000	7.7112	4.931	0	0	0
2016/10/04	R209	03/11/2016			Bond Future	9.1543		74.5233	9.1034	74.8903	(0.556)	0.0000	0.0000	37,782
2016/10/04	R209	03/11/2016	10.24	Call	Bond Future	7,227.8400		7.2278	7,589.6700	7.5897	5.006	0	0	0
2016/10/04	R209	03/11/2016	8.87	Put	Bond Future	2,590.7300		2.5907	2,310.3400	2.3103	(10.823)	0	0	0
2016/10/04	R209	03/11/2016	8.81	Call	Bond Future	399.2700		0.3993	470.7300	0.4707	17.898	0	0	345
2016/10/04	R209	03/11/2016	9.04	Put	Bond Future	1,742.6900		1.7427	1,512.5100	1.5125	(13.208)	0	0	345
2016/10/04	R209	03/11/2016	9.42	Put	Bond Future	567.1400		0.5671	456.5200	0.4565	(19.505)	0	0	0
2016/10/04	R209	03/11/2016	10.25	Call	Bond Future	7,288.3800		7.2884	7,650.4700	7.6505	4.968	0	0	0
2016/10/04	R209	03/11/2016	9.05	Call	Bond Future	944.1700		0.9442	1,084.1900	1.0842	14.830	0	0	0
2016/10/04	R209	03/11/2016	9.45	Call	Bond Future	2,589.6500		2.5896	2,854.1000	2.8541	10.212	0	0	0
2016/10/04	R209	03/11/2016	10.24	Put	Bond Future	14.4000		0.0144	9.2400	0.0092	(35.833)	0	0	0
2016/10/04	R209	03/11/2016	9.04	Call	Bond Future	914.6100		0.9146	1,051.4200	1.0514	14.958	0	0	0
2016/10/04	R209	03/11/2016	10.25	Put	Bond Future	13.5900		0.0136	8.6900	0.0087	(36.056)	0	0	0
2016/10/04	R209	03/11/2016	9.34	Call	Bond Future	2,054.6100		2.0546	2,287.9300	2.2879	11.356	0	0	0
2016/10/04	R209	03/11/2016	10.26	Put	Bond Future	12.8200		0.0128	8.1700	0.0082	(36.271)	0	0	0
2016/10/04	R209	03/11/2016	9.45	Put	Bond Future	511.5000		0.5115	408.9600	0.4090	(20.047)	0	0	250
2016/10/04	R209	03/11/2016	8.81	Put	Bond Future	2,935.8500		2.9358	2,640.3200	2.6403	(10.066)	0	0	0
2016/10/04	R209	03/11/2016	8.87	Call	Bond Future	505.4500		0.5055	592.0500	0.5920	17.133	0	0	250
2016/10/04	R209	03/11/2016	9.42	Call	Bond Future	2,438.4800		2.4385	2,694.8500	2.6949	10.514	0	0	120
2016/10/04	R209	03/11/2016	9.05	Put	Bond Future	1,699.2700		1.6993	1,472.3000	1.4723	(13.357)	0	0	250
2016/10/04	R209	02/02/2017	9.55	Put	Bond Future	1,483.8800		1.4839	1,354.3300	1.3543	(8.730)	0	0	0
2016/10/04	R209	02/02/2017			Bond Future	9.1905		75.9515	9.1383	76.3250	(0.568)	0.0000	0.0000	0
2016/10/04	R209	02/02/2017	9.54	Put	Bond Future	1,507.3300		1.5073	1,376.3200	1.3763	(8.692)	0	0	0
2016/10/04	R209	02/02/2017	9.55	Call	Bond Future	3,979.7600		3.9798	4,223.7500	4.2238	6.131	0	0	0
2016/10/04	R209	02/02/2017	9.53	Call	Bond Future	3,891.3300		3.8913	4,132.3900	4.1324	6.195	0	0	0
2016/10/04	R209	02/02/2017	9.54	Call	Bond Future	3,935.5200		3.9355	4,178.0500	4.1781	6.163	0	0	0
2016/10/04	R209	02/02/2017	9.53	Put	Bond Future	1,530.9200		1.5309	1,398.4400	1.3984	(8.654)	0	0	0
2016/10/04	R209	04/05/2017	9.48	Put	Bond Future	2,553.0400		2.5530	2,399.3500	2.3994	(6.020)	0	0	0
2016/10/04	R209	04/05/2017			Bond Future	9.2194		74.3127	9.1660	74.6922	(0.580)	0.0000	0.0000	0
2016/10/04	R209	04/05/2017	9.47	Put	Bond Future	2,581.0700		2.5811	2,426.1900	2.4262	(6.001)	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
2016/10/04	R209	04/05/2017	9.46	Call	Bond Future	4,282.0200		4.2820	4,505.4800	4.5055	5.219	0	0	0
2016/10/04	R209	04/05/2017	9.47	Call	Bond Future	4,322.2600		4.3223	4,546.9000	4.5469	5.197	0	0	0
2016/10/04	R209	04/05/2017	9.48	Call	Bond Future	4,362.4300		4.3624	4,588.2600	4.5883	5.177	0	0	0
2016/10/04	R209	04/05/2017	9.46	Put	Bond Future	2,609.1300		2.6091	2,453.0700	2.4531	(5.981)	0	0	0
2016/10/04	R210	03/11/2016			Bond Future	186.3948		186.3948	186.4158	186.4158	0.011	0.0000	0.0000	2,086
2016/10/04	R210	03/11/2016	188.90	Put	Bond Future	2,505.1600		2.5052	2,484.1900	2.4842	(0.837)	0	0	0
2016/10/04	R210	03/11/2016	188.92	Put	Bond Future	2,525.1600		2.5252	2,504.1900	2.5042	(0.830)	0	0	0
2016/10/04	R210	03/11/2016	188.91	Put	Bond Future	2,515.1600		2.5152	2,494.1900	2.4942	(0.834)	0	0	0
2016/10/04	R210	03/11/2016	188.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R210	03/11/2016	188.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R210	03/11/2016	188.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R211	03/11/2016	141.75	Call	Bond Future	201.9400		0.2019	219.1700	0.2192	8.532	0	0	0
2016/10/04	R211	03/11/2016			Bond Future	141.9519		141.9519	141.9692	141.9692	0.012	0.0000	0.0000	56
2016/10/04	R211	03/11/2016	141.76	Call	Bond Future	191.9400		0.1919	209.1700	0.2092	8.977	0	0	0
2016/10/04	R211	03/11/2016	141.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R211	03/11/2016	141.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R211	03/11/2016	141.74	Call	Bond Future	211.9400		0.2119	229.1700	0.2292	8.130	0	0	0
2016/10/04	R211	03/11/2016	141.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R212	03/11/2016			Bond Future	148.0754		148.0754	148.0916	148.0916	0.011	0.0000	0.0000	3,109
2016/10/04	R212	03/11/2016	148.11	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R212	03/11/2016	148.10	Put	Bond Future	24.6300		0.0246	8.3700	0.0084	(66.017)	0	0	0
2016/10/04	R212	03/11/2016	148.12	Put	Bond Future	44.6300		0.0446	28.3700	0.0284	(36.433)	0	0	0
2016/10/04	R212	03/11/2016	148.11	Put	Bond Future	34.6300		0.0346	18.3700	0.0184	(46.954)	0	0	0
2016/10/04	R212	03/11/2016	148.12	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R212	03/11/2016	148.10	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/04	R213	03/11/2016			Bond Future	9.0108		85.3233	8.9648	85.6482	(0.510)	0.0000	0.0000	42,426
2016/10/04	R213	03/11/2016	10.18	Put	Bond Future	6.9700		0.0070	4.4100	0.0044	(36.729)	0	0	0
2016/10/04	R213	03/11/2016	10.20	Put	Bond Future	6.1300		0.0061	3.8500	0.0039	(37.194)	0	0	0
2016/10/04	R213	03/11/2016	10.18	Call	Bond Future	7,709.9500		7.7100	8,032.1900	8.0322	4.180	0	0	0
2016/10/04	R213	03/11/2016	10.19	Put	Bond Future	6.5400		0.0065	4.1200	0.0041	(37.003)	0	0	0
2016/10/04	R213	03/11/2016	10.19	Call	Bond Future	7,771.0100		7.7710	8,093.3900	8.0934	4.148	0	0	0
2016/10/04	R213	03/11/2016	10.20	Call	Bond Future	7,832.0100		7.8320	8,154.5300	8.1545	4.118	0	0	0
2016/10/04	R213	02/02/2017	9.40	Call	Bond Future	3,837.6200		3.8376	4,050.8800	4.0509	5.557	0	0	0
2016/10/04	R213	02/02/2017	9.42	Call	Bond Future	3,926.0000		3.9260	4,141.8900	4.1419	5.499	0	0	0
2016/10/04	R213	02/02/2017			Bond Future	9.0503		86.9586	9.0030	87.2890	(0.523)	0.0000	0.0000	0
2016/10/04	R213	02/02/2017	9.41	Call	Bond Future	3,881.6200		3.8816	4,096.1900	4.0962	5.528	0	0	0
2016/10/04	R213	02/02/2017	9.40	Put	Bond Future	1,451.5400		1.4515	1,334.3600	1.3344	(8.073)	0	0	0
2016/10/04	R213	02/02/2017	9.42	Put	Bond Future	1,406.3200		1.4063	1,291.7700	1.2918	(8.145)	0	0	0
2016/10/04	R213	02/02/2017	9.41	Put	Bond Future	1,428.7000		1.4287	1,312.8300	1.3128	(8.110)	0	0	0
2016/10/04	R213	04/05/2017			Bond Future	9.0784		85.1374	9.0299	85.4727	(0.535)	0.0000	0.0000	0
2016/10/04	R213	04/05/2017	9.35	Put	Bond Future	2,431.7300		2.4317	2,295.3600	2.2954	(5.608)	0	0	0
2016/10/04	R213	04/05/2017	9.37	Put	Bond Future	2,378.7300		2.3787	2,244.4600	2.2445	(5.645)	0	0	0
2016/10/04	R213	04/05/2017	9.35	Call	Bond Future	4,274.6400		4.2746	4,473.5900	4.4736	4.654	0	0	0
2016/10/04	R213	04/05/2017	9.36	Put	Bond Future	2,405.1200		2.4051	2,269.7900	2.2698	(5.627)	0	0	0

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2016/10/04	R213	04/05/2017	9.36	Call	Bond Future	4,314.8000	4.3148	4,514.7900	4.5148	4.635	0	0	0
2016/10/04	R213	04/05/2017	9.37	Call	Bond Future	4,355.1100	4.3551	4,556.1600	4.5562	4.616	0	0	0
2016/10/04	R214	03/11/2016	10.35	Put	Bond Future	15.7200	0.0157	9.5200	0.0095	(39.440)	0	0	0
2016/10/04	R214	03/11/2016			Bond Future	9.2450	74.8300	9.1839	75.2918	(0.660)	0.0000	0.0000	29,928
2016/10/04	R214	03/11/2016	10.34	Put	Bond Future	16.6200	0.0166	10.1100	0.0101	(39.170)	0	0	0
2016/10/04	R214	03/11/2016	10.35	Call	Bond Future	7,624.1000	7.6241	8,079.6200	8.0796	5.975	0	0	0
2016/10/04	R214	03/11/2016	10.33	Call	Bond Future	7,500.0000	7.5000	7,954.8700	7.9549	6.065	0	0	0
2016/10/04	R214	03/11/2016	10.34	Call	Bond Future	7,562.0800	7.5621	8,017.2900	8.0173	6.020	0	0	0
2016/10/04	R214	03/11/2016	10.33	Put	Bond Future	17.5700	0.0176	10.7200	0.0107	(38.987)	0	0	0
2016/10/04	R214	02/02/2017			Bond Future	9.2830	76.2641	9.2204	76.7342	(0.674)	0.0000	0.0000	7,379
2016/10/04	R214	02/02/2017	9.67	Call	Bond Future	4,344.4100	4.3444	4,657.8400	4.6578	7.215	0	0	0
2016/10/04	R214	02/02/2017	9.66	Put	Bond Future	1,567.5600	1.5676	1,409.1700	1.4092	(10.104)	0	0	0
2016/10/04	R214	02/02/2017	9.68	Put	Bond Future	1,520.3000	1.5203	1,365.4200	1.3654	(10.187)	0	0	0
2016/10/04	R214	02/02/2017	9.67	Put	Bond Future	1,543.7800	1.5438	1,387.1500	1.3872	(10.146)	0	0	0
2016/10/04	R214	02/02/2017	9.68	Call	Bond Future	4,390.9900	4.3910	4,706.1700	4.7062	7.178	0	0	0
2016/10/04	R214	02/02/2017	9.66	Call	Bond Future	4,298.0300	4.2980	4,609.7000	4.6097	7.251	0	0	0
2016/10/04	R214	04/05/2017	9.58	Put	Bond Future	2,721.8100	2.7218	2,531.5300	2.5315	(6.991)	0	0	0
2016/10/04	R214	04/05/2017			Bond Future	9.3114	74.4837	9.2474	74.9616	(0.687)	0.0000	0.0000	0
2016/10/04	R214	04/05/2017	9.57	Put	Bond Future	2,750.9600	2.7510	2,559.2300	2.5592	(6.970)	0	0	0
2016/10/04	R214	04/05/2017	9.58	Call	Bond Future	4,673.4200	4.6734	4,961.0400	4.9610	6.154	0	0	0
2016/10/04	R214	04/05/2017	9.56	Call	Bond Future	4,589.8100	4.5898	4,874.5200	4.8745	6.203	0	0	0
2016/10/04	R214	04/05/2017	9.57	Call	Bond Future	4,631.4300	4.6314	4,917.6000	4.9176	6.179	0	0	0
2016/10/04	R214	04/05/2017	9.56	Put	Bond Future	2,780.6000	2.7806	2,587.4100	2.5874	(6.948)	0	0	0
2016/10/04	R248	03/11/2016	10.38	Call	Bond Future	9,550.1200	9.5501	10,130.4400	10.1304	6.077	0	0	0
2016/10/04	R248	03/11/2016			Bond Future	9.2954	96.1178	9.2344	96.7097	(0.657)	0.0000	0.0000	62,082
2016/10/04	R248	03/11/2016	10.39	Call	Bond Future	9,628.2700	9.6283	10,209.1000	10.2091	6.033	0	0	0
2016/10/04	R248	03/11/2016	10.37	Put	Bond Future	33.0900	0.0331	20.9700	0.0210	(36.627)	0	0	0
2016/10/04	R248	03/11/2016	10.39	Put	Bond Future	29.8900	0.0299	18.8200	0.0188	(37.036)	0	0	0
2016/10/04	R248	03/11/2016	10.37	Call	Bond Future	9,471.9000	9.4719	10,051.6800	10.0517	6.121	0	0	0
2016/10/04	R248	03/11/2016	10.38	Put	Bond Future	31.4500	0.0315	19.8700	0.0199	(36.820)	0	0	0
2016/10/04	R248	02/02/2017	9.76	Put	Bond Future	2,014.8100	2.0148	1,817.3900	1.8174	(9.798)	0	0	0
2016/10/04	R248	02/02/2017	9.78	Put	Bond Future	1,956.7900	1.9568	1,763.5700	1.7636	(9.874)	0	0	0
2016/10/04	R248	02/02/2017			Bond Future	9.3349	97.9599	9.2722	98.5625	(0.671)	0.0000	0.0000	0
2016/10/04	R248	02/02/2017	9.77	Put	Bond Future	1,985.6200	1.9856	1,790.3100	1.7903	(9.836)	0	0	0
2016/10/04	R248	02/02/2017	9.76	Call	Bond Future	5,929.9700	5.9300	6,335.1300	6.3351	6.832	0	0	0
2016/10/04	R248	02/02/2017	9.77	Call	Bond Future	5,989.4000	5.9894	6,396.6700	6.3967	6.800	0	0	0
2016/10/04	R248	02/02/2017	9.78	Call	Bond Future	6,049.0300	6.0490	6,458.3900	6.4584	6.767	0	0	0
2016/10/04	R248	04/05/2017	9.66	Call	Bond Future	6,327.9300	6.3279	6,698.9400	6.6989	5.863	0	0	0
2016/10/04	R248	04/05/2017			Bond Future	9.3646	95.4695	9.3004	96.0822	(0.685)	0.0000	0.0000	0
2016/10/04	R248	04/05/2017	9.67	Call	Bond Future	6,381.6500	6.3816	6,754.4100	6.7544	5.841	0	0	0
2016/10/04	R248	04/05/2017	9.65	Put	Bond Future	3,630.1500	3.6301	3,386.7500	3.3868	(6.705)	0	0	0
2016/10/04	R248	04/05/2017	9.67	Put	Bond Future	3,556.7900	3.5568	3,316.9000	3.3169	(6.745)	0	0	0
2016/10/04	R248	04/05/2017	9.65	Call	Bond Future	6,274.6500	6.2747	6,643.9000	6.6439	5.885	0	0	0
2016/10/04	R248	04/05/2017	9.66	Put	Bond Future	3,593.1700	3.5932	3,351.5300	3.3515	(6.725)	0	0	0



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<b>Total</b>												<b>712194</b>
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