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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2016/10/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	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
2016/10/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	2025	03/11/2016			Bond Future	128.5778	128.5778	128.5917	128.5917	0.011	0.0000	0.0000	3,044
2016/10/10	2025	03/11/2016	129.21	Put	Bond Future	632.1800	0.6322	618.3500	0.6184	(2.188)	0	0	0
2016/10/10	2025	03/11/2016	129.23	Put	Bond Future	652.1800	0.6522	638.3500	0.6384	(2.121)	0	0	0
2016/10/10	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	2025	03/11/2016	129.22	Put	Bond Future	642.1800	0.6422	628.3500	0.6284	(2.154)	0	0	0
2016/10/10	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	2030	03/11/2016			Bond Future	9.0731	93.9813	9.0828	93.9119	0.106	0.0000	0.0000	26,853
2016/10/10	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	2030	03/11/2016	9.33	Call	Bond Future	1,818.3700	1.8184	1,749.0600	1.7491	(3.812)	0	0	0
2016/10/10	2030	03/11/2016	9.34	Call	Bond Future	1,888.1400	1.8881	1,818.8300	1.8188	(3.671)	0	0	0
2016/10/10	2030	03/11/2016	9.35	Call	Bond Future	1,957.8400	1.9578	1,888.5300	1.8885	(3.540)	0	0	0
2016/10/10	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	2030	02/02/2017			Bond Future	9.1138	91.7732	9.1239	91.7021	0.110	0.0000	0.0000	203
2016/10/10	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	2030	02/02/2017	9.29	Call	Bond Future	1,235.5500	1.2356	1,164.4300	1.1644	(5.756)	0	0	0
2016/10/10	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	2030	02/02/2017	9.30	Call	Bond Future	1,304.9900	1.3050	1,233.8700	1.2339	(5.450)	0	0	0
2016/10/10	2030	02/02/2017	9.31	Call	Bond Future	1,374.3600	1.3744	1,303.2400	1.3032	(5.175)	0	0	0
2016/10/10	2030	04/05/2017	9.33	Call	Bond Future	1,244.8200	1.2448	1,169.5300	1.1695	(6.048)	0	0	0
2016/10/10	2030	04/05/2017			Bond Future	9.1502	93.5982	9.1610	93.5229	0.118	0.0000	0.0000	0
2016/10/10	2030	04/05/2017	9.34	Call	Bond Future	1,313.3500	1.3134	1,238.0600	1.2381	(5.733)	0	0	0
2016/10/10	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	2030	04/05/2017	9.32	Call	Bond Future	1,176.2200	1.1762	1,100.9300	1.1009	(6.401)	0	0	0
2016/10/10	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	2032	03/11/2016			Bond Future	9.1739	93.3296	9.1835	93.2554	0.105	0.0000	0.0000	13,093
2016/10/10	2032	03/11/2016	10.28	Put	Bond Future	7.8600	0.0079	5.0300	0.0050	(36.005)	0	0	0
2016/10/10	2032	03/11/2016	10.30	Put	Bond Future	6.8800	0.0069	4.3400	0.0043	(36.919)	0	0	0
2016/10/10	2032	03/11/2016	10.29	Put	Bond Future	7.3500	0.0074	4.6700	0.0047	(36.463)	0	0	0
2016/10/10	2032	03/11/2016	10.30	Call	Bond Future	8,131.4500	8.1314	8,054.7600	8.0548	(0.943)	0	0	0
2016/10/10	2032	03/11/2016	10.28	Call	Bond Future	7,997.4400	7.9974	7,920.4600	7.9205	(0.963)	0	0	0
2016/10/10	2032	03/11/2016	10.29	Call	Bond Future	8,064.4600	8.0645	7,987.6300	7.9876	(0.953)	0	0	0
2016/10/10	2032	02/02/2017	9.53	Call	Bond Future	4,025.2000	4.0252	3,943.4900	3.9435	(2.030)	0	0	0
2016/10/10	2032	02/02/2017			Bond Future	9.2172	95.1150	9.2272	95.0390	0.108	0.0000	0.0000	0
2016/10/10	2032	02/02/2017	9.51	Call	Bond Future	3,931.3700	3.9314	3,850.0600	3.8501	(2.068)	0	0	0

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2016/10/10	2032	02/02/2017	9.52	Call	Bond Future	3,978.2700	3.9783	3,896.7500	3.8968	(2.049)	0	0	0
2016/10/10	2032	02/02/2017	9.51	Put	Bond Future	1,738.7800	1.7388	1,733.4800	1.7335	(0.305)	0	0	0
2016/10/10	2032	02/02/2017	9.53	Put	Bond Future	1,685.6000	1.6856	1,679.9000	1.6799	(0.338)	0	0	0
2016/10/10	2032	02/02/2017	9.52	Put	Bond Future	1,712.1300	1.7121	1,706.6200	1.7066	(0.322)	0	0	0
2016/10/10	2032	04/05/2017	9.45	Call	Bond Future	4,372.1600	4.3722	4,299.8600	4.2999	(1.654)	0	0	0
2016/10/10	2032	04/05/2017			Bond Future	9.2525	92.8457	9.2632	92.7654	0.115	0.0000	0.0000	0
2016/10/10	2032	04/05/2017	9.46	Call	Bond Future	4,414.6100	4.4146	4,342.0800	4.3421	(1.643)	0	0	0
2016/10/10	2032	04/05/2017	9.44	Put	Bond Future	2,932.9400	2.9329	2,941.2200	2.9412	0.282	0	0	0
2016/10/10	2032	04/05/2017	9.46	Put	Bond Future	2,870.1600	2.8702	2,877.9700	2.8780	0.272	0	0	0
2016/10/10	2032	04/05/2017	9.44	Call	Bond Future	4,330.1700	4.3302	4,258.1100	4.2581	(1.664)	0	0	0
2016/10/10	2032	04/05/2017	9.45	Put	Bond Future	2,901.2800	2.9013	2,909.3200	2.9093	0.277	0	0	0
2016/10/10	2033	03/11/2016			Bond Future	107.9889	107.9889	108.0007	108.0007	0.011	0.0000	0.0000	4,678
2016/10/10	2033	03/11/2016	109.16	Put	Bond Future	1,171.0600	1.1711	1,159.3200	1.1593	(1.003)	0	0	0
2016/10/10	2033	03/11/2016	109.17	Put	Bond Future	1,181.0600	1.1811	1,169.3200	1.1693	(0.994)	0	0	0
2016/10/10	2033	03/11/2016	109.18	Put	Bond Future	1,191.0600	1.1911	1,179.3200	1.1793	(0.986)	0	0	0
2016/10/10	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	2037	03/11/2016	10.35	Call	Bond Future	8,143.3900	8.1434	8,055.4700	8.0555	(1.080)	0	0	0
2016/10/10	2037	03/11/2016	10.36	Put	Bond Future	18.0600	0.0181	12.3300	0.0123	(31.728)	0	0	0
2016/10/10	2037	03/11/2016			Bond Future	9.3232	94.8543	9.3328	94.7724	0.103	0.0000	0.0000	36,770
2016/10/10	2037	03/11/2016	10.36	Call	Bond Future	8,215.7800	8.2158	8,128.1300	8.1281	(1.067)	0	0	0
2016/10/10	2037	03/11/2016	10.37	Call	Bond Future	8,288.1200	8.2881	8,200.7400	8.2007	(1.054)	0	0	0
2016/10/10	2037	03/11/2016	10.35	Put	Bond Future	19.1600	0.0192	13.1600	0.0132	(31.315)	0	0	0
2016/10/10	2037	03/11/2016	10.37	Put	Bond Future	17.0200	0.0170	11.5600	0.0116	(32.080)	0	0	0
2016/10/10	2037	02/02/2017	9.68	Put	Bond Future	1,967.9300	1.9679	1,960.2200	1.9602	(0.392)	0	0	0
2016/10/10	2037	02/02/2017			Bond Future	9.3644	92.4126	9.3744	92.3286	0.107	0.0000	0.0000	0
2016/10/10	2037	02/02/2017	9.67	Put	Bond Future	1,997.5400	1.9975	1,990.0400	1.9900	(0.375)	0	0	0
2016/10/10	2037	02/02/2017	9.68	Call	Bond Future	4,566.0900	4.5661	4,474.4100	4.4744	(2.008)	0	0	0
2016/10/10	2037	02/02/2017	9.66	Call	Bond Future	4,464.2400	4.4642	4,372.9800	4.3730	(2.044)	0	0	0
2016/10/10	2037	02/02/2017	9.67	Call	Bond Future	4,515.1400	4.5151	4,423.6700	4.4237	(2.026)	0	0	0
2016/10/10	2037	02/02/2017	9.66	Put	Bond Future	2,027.3200	2.0273	2,020.0300	2.0200	(0.360)	0	0	0
2016/10/10	2037	04/05/2017			Bond Future	9.4018	94.2503	9.4125	94.1618	0.113	0.0000	0.0000	0
2016/10/10	2037	04/05/2017	9.58	Put	Bond Future	3,386.3500	3.3863	3,394.7200	3.3947	0.247	0	0	0
2016/10/10	2037	04/05/2017	9.60	Put	Bond Future	3,315.8100	3.3158	3,323.6800	3.3237	0.237	0	0	0
2016/10/10	2037	04/05/2017	9.59	Put	Bond Future	3,350.9200	3.3509	3,359.0500	3.3590	0.243	0	0	0
2016/10/10	2037	04/05/2017	9.60	Call	Bond Future	4,946.3100	4.9463	4,865.7100	4.8657	(1.629)	0	0	0
2016/10/10	2037	04/05/2017	9.58	Call	Bond Future	4,854.3300	4.8543	4,774.2300	4.7742	(1.650)	0	0	0
2016/10/10	2037	04/05/2017	9.59	Call	Bond Future	4,900.2200	4.9002	4,819.8800	4.8199	(1.640)	0	0	0
2016/10/10	2038	03/11/2016	136.32	Call	Bond Future	369.7700	0.3698	384.1000	0.3841	3.875	0	0	0
2016/10/10	2038	03/11/2016			Bond Future	136.6898	136.6898	136.7041	136.7041	0.010	0.0000	0.0000	20,563
2016/10/10	2038	03/11/2016	136.33	Call	Bond Future	359.7700	0.3598	374.1000	0.3741	3.983	0	0	0
2016/10/10	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	2038	03/11/2016	136.31	Call	Bond Future	379.7700	0.3798	394.1000	0.3941	3.773	0	0	0

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2016/10/10	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	2040	03/11/2016			Bond Future	9.3681	98.9592	9.3777	98.8712	0.103	0.0000	0.0000	4,623
2016/10/10	2040	03/11/2016	9.69	Put	Bond Future	575.6300	0.5756	524.1400	0.5241	(8.945)	0	0	0
2016/10/10	2040	03/11/2016	9.71	Put	Bond Future	535.3800	0.5354	485.0000	0.4850	(9.410)	0	0	0
2016/10/10	2040	03/11/2016	9.70	Put	Bond Future	555.2100	0.5552	504.2600	0.5043	(9.177)	0	0	0
2016/10/10	2040	03/11/2016	9.71	Call	Bond Future	3,579.2500	3.5793	3,440.8400	3.4408	(3.867)	0	0	0
2016/10/10	2040	03/11/2016	9.69	Call	Bond Future	3,445.7900	3.4458	3,306.2700	3.3063	(4.049)	0	0	0
2016/10/10	2040	03/11/2016	9.70	Call	Bond Future	3,512.2900	3.5123	3,373.3100	3.3733	(3.957)	0	0	0
2016/10/10	2040	02/02/2017	9.58	Call	Bond Future	4,159.7900	4.1598	4,064.7500	4.0648	(2.285)	0	0	0
2016/10/10	2040	02/02/2017			Bond Future	9.4093	96.3457	9.4193	96.2555	0.106	0.0000	0.0000	0
2016/10/10	2040	02/02/2017	9.59	Call	Bond Future	4,210.8000	4.2108	4,115.4600	4.1155	(2.264)	0	0	0
2016/10/10	2040	02/02/2017	9.60	Call	Bond Future	4,262.0900	4.2621	4,166.4600	4.1665	(2.244)	0	0	0
2016/10/10	2040	02/02/2017	9.58	Put	Bond Future	2,634.8700	2.6349	2,630.0100	2.6300	(0.184)	0	0	0
2016/10/10	2040	02/02/2017	9.60	Put	Bond Future	2,561.0400	2.5610	2,555.5900	2.5556	(0.213)	0	0	0
2016/10/10	2040	02/02/2017	9.59	Put	Bond Future	2,597.7500	2.5977	2,592.5900	2.5926	(0.199)	0	0	0
2016/10/10	2040	04/05/2017			Bond Future	9.4468	98.2617	9.4574	98.1667	0.112	0.0000	0.0000	0
2016/10/10	2040	04/05/2017	9.62	Put	Bond Future	3,748.7300	3.7487	3,757.1500	3.7571	0.225	0	0	0
2016/10/10	2040	04/05/2017	9.64	Put	Bond Future	3,672.4100	3.6724	3,680.3200	3.6803	0.215	0	0	0
2016/10/10	2040	04/05/2017	9.62	Call	Bond Future	5,283.5200	5.2835	5,196.9500	5.1970	(1.638)	0	0	0
2016/10/10	2040	04/05/2017	9.63	Put	Bond Future	3,710.2600	3.7103	3,718.4200	3.7184	0.220	0	0	0
2016/10/10	2040	04/05/2017	9.63	Call	Bond Future	5,332.4200	5.3324	5,245.5900	5.2456	(1.628)	0	0	0
2016/10/10	2040	04/05/2017	9.64	Call	Bond Future	5,381.8100	5.3818	5,294.7300	5.2947	(1.618)	0	0	0
2016/10/10	2044	03/11/2016			Bond Future	9.3877	96.1185	9.3974	96.0292	0.103	0.0000	0.0000	18,511
2016/10/10	2044	03/11/2016	10.42	Call	Bond Future	8,810.8600	8.8109	8,714.2000	8.7142	(1.097)	0	0	0
2016/10/10	2044	03/11/2016	10.41	Put	Bond Future	25.4400	0.0254	17.7600	0.0178	(30.189)	0	0	0
2016/10/10	2044	03/11/2016	10.43	Put	Bond Future	22.9000	0.0229	15.8300	0.0158	(30.873)	0	0	0
2016/10/10	2044	03/11/2016	10.42	Put	Bond Future	24.1500	0.0242	16.7700	0.0168	(30.559)	0	0	0
2016/10/10	2044	03/11/2016	10.43	Call	Bond Future	8,887.7000	8.8877	8,791.3500	8.7913	(1.084)	0	0	0
2016/10/10	2044	03/11/2016	10.41	Call	Bond Future	8,733.9400	8.7339	8,636.9800	8.6370	(1.110)	0	0	0
2016/10/10	2044	02/02/2017			Bond Future	9.4277	93.5758	9.4377	93.4844	0.106	0.0000	0.0000	0
2016/10/10	2044	02/02/2017	9.77	Call	Bond Future	5,158.5300	5.1585	5,057.5900	5.0576	(1.957)	0	0	0
2016/10/10	2044	02/02/2017	9.76	Put	Bond Future	2,135.0900	2.1351	2,125.7900	2.1258	(0.436)	0	0	0
2016/10/10	2044	02/02/2017	9.78	Put	Bond Future	2,073.1900	2.0732	2,063.4900	2.0635	(0.468)	0	0	0
2016/10/10	2044	02/02/2017	9.77	Put	Bond Future	2,104.0500	2.1041	2,094.5500	2.0946	(0.452)	0	0	0
2016/10/10	2044	02/02/2017	9.78	Call	Bond Future	5,214.3300	5.2143	5,113.1900	5.1132	(1.940)	0	0	0
2016/10/10	2044	02/02/2017	9.76	Call	Bond Future	5,102.7700	5.1028	5,002.0300	5.0020	(1.974)	0	0	0
2016/10/10	2044	04/05/2017			Bond Future	9.4640	95.4367	9.4745	95.3406	0.112	0.0000	0.0000	0
2016/10/10	2044	04/05/2017	9.67	Call	Bond Future	5,555.3400	5.5553	5,466.4600	5.4665	(1.600)	0	0	0
2016/10/10	2044	04/05/2017	9.66	Put	Bond Future	3,748.2000	3.7482	3,755.7800	3.7558	0.202	0	0	0
2016/10/10	2044	04/05/2017	9.68	Put	Bond Future	3,671.9600	3.6720	3,679.0300	3.6790	0.193	0	0	0
2016/10/10	2044	04/05/2017	9.67	Put	Bond Future	3,710.0600	3.7101	3,717.3800	3.7174	0.197	0	0	0
2016/10/10	2044	04/05/2017	9.68	Call	Bond Future	5,605.2200	5.6052	5,516.0900	5.5161	(1.590)	0	0	0
2016/10/10	2044	04/05/2017	9.66	Call	Bond Future	5,505.3700	5.5054	5,416.7500	5.4167	(1.610)	0	0	0
2016/10/10	2046	03/11/2016	137.07	Put	Bond Future	2,788.5200	2.7885	2,773.6800	2.7737	(0.532)	0	0	0
2016/10/10	2046	03/11/2016			Bond Future	134.2815	134.2815	134.2963	134.2963	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
2016/10/10	2046	03/11/2016	137.09	Put	Bond Future	2,808.5200	2.8085	2,793.6800	2.7937	(0.528)	0	0	0
2016/10/10	2046	03/11/2016	137.08	Put	Bond Future	2,798.5200	2.7985	2,783.6800	2.7837	(0.530)	0	0	0
2016/10/10	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	2050	03/11/2016	149.52	Put	Bond Future	5,512.8600	5.5129	5,496.9900	5.4970	(0.288)	0	0	0
2016/10/10	2050	03/11/2016			Bond Future	144.0071	144.0071	144.0230	144.0230	0.011	0.0000	0.0000	21,628
2016/10/10	2050	03/11/2016	149.54	Put	Bond Future	5,532.8600	5.5329	5,516.9900	5.5170	(0.287)	0	0	0
2016/10/10	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	2050	03/11/2016	149.53	Put	Bond Future	5,522.8600	5.5229	5,506.9900	5.5070	(0.287)	0	0	0
2016/10/10	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	AL37	03/11/2016			Index Future	506.3050	506.3050	506.1370	506.1370	(0.033)	0.0000	0.0000	9
2016/10/10	AL37	02/02/2017			Index Future	515.9910	515.9910	515.8150	515.8150	(0.034)	0.0000	0.0000	0
2016/10/10	AL7T	03/11/2016			Index Future	587.5570	587.5570	587.2420	587.2420	(0.054)	0.0000	0.0000	2
2016/10/10	AL7T	02/02/2017			Index Future	598.7970	598.7970	598.4710	598.4710	(0.054)	0.0000	0.0000	0
2016/10/10	ALBI	03/11/2016			Index Future	536.1640	536.1640	535.8270	535.8270	(0.063)	0.0000	0.0000	604
2016/10/10	ALBI	02/02/2017			Index Future	546.4210	546.4210	546.0730	546.0730	(0.064)	0.0000	0.0000	19
2016/10/10	ALBI	04/05/2017			Index Future	557.2820	557.2820	556.9080	556.9080	(0.067)	0.0000	0.0000	0
2016/10/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/10/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/10/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	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
2016/10/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/10	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	EL28	03/11/2016			Bond Future	129.9203	129.9203	129.9364	129.9364	0.012	0.0000	0.0000	0
2016/10/10	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	EL28	03/11/2016	132.15	Put	Bond Future	2,229.7100	2.2297	2,213.6300	2.2136	(0.721)	0	0	0
2016/10/10	EL28	03/11/2016	132.17	Put	Bond Future	2,249.7100	2.2497	2,233.6300	2.2336	(0.715)	0	0	0
2016/10/10	EL28	03/11/2016	132.16	Put	Bond Future	2,239.7100	2.2397	2,223.6300	2.2236	(0.718)	0	0	0
2016/10/10	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	EL28	02/02/2017			Bond Future	132.4137	132.4137	132.4296	132.4296	0.012	0.0000	0.0000	0
2016/10/10	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	EL28	02/02/2017	135.10	Put	Bond Future	2,686.2600	2.6863	2,670.3900	2.6704	(0.591)	0	0	0
2016/10/10	EL28	02/02/2017	135.12	Put	Bond Future	2,706.2600	2.7063	2,690.3900	2.6904	(0.586)	0	0	0
2016/10/10	EL28	02/02/2017	135.11	Put	Bond Future	2,696.2600	2.6963	2,680.3900	2.6804	(0.589)	0	0	0
2016/10/10	EL28	04/05/2017			Bond Future	133.3720	133.3720	133.3841	133.3841	0.009	0.0000	0.0000	0
2016/10/10	EL28	04/05/2017	137.90	Put	Bond Future	4,528.0000	4.5280	4,515.9200	4.5159	(0.267)	0	0	0
2016/10/10	EL28	04/05/2017	137.92	Put	Bond Future	4,548.0000	4.5480	4,535.9200	4.5359	(0.266)	0	0	0
2016/10/10	EL28	04/05/2017	137.91	Put	Bond Future	4,538.0000	4.5380	4,525.9200	4.5259	(0.266)	0	0	0
2016/10/10	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	ES33	03/11/2016			Bond Future	10.2129	79.4941	10.2222	79.4324	0.091	0.0000	0.0000	8,789
2016/10/10	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	ES33	03/11/2016	11.31	Call	Bond Future	6,807.6000	6.8076	6,745.9000	6.7459	(0.906)	0	0	0
2016/10/10	ES33	03/11/2016	11.29	Call	Bond Future	6,691.6900	6.6917	6,629.9900	6.6300	(0.922)	0	0	0
2016/10/10	ES33	03/11/2016	11.30	Call	Bond Future	6,749.6800	6.7497	6,687.9800	6.6880	(0.914)	0	0	0
2016/10/10	ES33	02/02/2017			Bond Future	10.2880	81.0149	10.2977	80.9516	0.094	0.0000	0.0000	0
2016/10/10	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	ES33	02/02/2017	10.59	Call	Bond Future	1,942.7300	1.9427	1,879.4400	1.8794	(3.258)	0	0	0
2016/10/10	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	ES33	02/02/2017	10.60	Call	Bond Future	2,005.8200	2.0058	1,942.5300	1.9425	(3.155)	0	0	0
2016/10/10	ES33	02/02/2017	10.61	Call	Bond Future	2,068.8300	2.0688	2,005.5400	2.0055	(3.059)	0	0	0

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2016/10/10	ES33	04/05/2017			Bond Future	10.3535		78.8306	10.3639	78.7637	0.100	0.0000	0.0000	0
2016/10/10	ES33	04/05/2017	10.55	Call	Bond Future	1,257.2200		1.2572	1,190.2800	1.1903	(5.324)	0	0	0
2016/10/10	ES33	04/05/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	ES33	04/05/2017	10.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	ES33	04/05/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	ES33	04/05/2017	10.56	Call	Bond Future	1,320.4000		1.3204	1,253.4600	1.2535	(5.070)	0	0	0
2016/10/10	ES33	04/05/2017	10.54	Call	Bond Future	1,193.9700		1.1940	1,127.0300	1.1270	(5.607)	0	0	0
2016/10/10	ES42	03/11/2016			Bond Future	10.3262		83.9969	10.3355	83.9251	0.091	0.0000	0.0000	8,777
2016/10/10	ES42	02/02/2017			Bond Future	10.3961		85.6038	10.4058	85.5302	0.093	0.0000	0.0000	0
2016/10/10	ES42	04/05/2017			Bond Future	10.4610		83.0424	10.4714	82.9647	0.099	0.0000	0.0000	0
2016/10/10	GOVI	03/11/2016	476.11	Call	GOVI	576,390.0000		57.6390	573,260.0000	57.3260	(0.543)	0	0	0
2016/10/10	GOVI	03/11/2016	476.12	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	GOVI	03/11/2016			GOVI	533.7490		533.7490	533.4360	533.4360	(0.059)	0.0000	0.0000	414
2016/10/10	GOVI	03/11/2016	476.12	Call	GOVI	576,290.0000		57.6290	573,160.0000	57.3160	(0.543)	0	0	0
2016/10/10	GOVI	03/11/2016	476.13	Call	GOVI	576,190.0000		57.6190	573,060.0000	57.3060	(0.543)	0	0	0
2016/10/10	GOVI	03/11/2016	476.11	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	GOVI	03/11/2016	476.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	GOVI	02/02/2017	533.34	Call	GOVI	106,200.0000		10.6200	102,960.0000	10.2960	(3.051)	0	0	0
2016/10/10	GOVI	02/02/2017			GOVI	543.9600		543.9600	543.6360	543.6360	(0.060)	0.0000	0.0000	27
2016/10/10	GOVI	02/02/2017	533.32	Call	GOVI	106,400.0000		10.6400	103,160.0000	10.3160	(3.045)	0	0	0
2016/10/10	GOVI	02/02/2017	533.33	Call	GOVI	106,300.0000		10.6300	103,060.0000	10.3060	(3.048)	0	0	0
2016/10/10	GOVI	02/02/2017	533.32	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	GOVI	02/02/2017	533.34	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	GOVI	02/02/2017	533.33	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	GOVI	04/05/2017			GOVI	554.7710		554.7710	554.4230	554.4230	(0.063)	0.0000	0.0000	0
2016/10/10	GOVI	04/05/2017	262.19	Call	GOVI	2,925,810.0000		292.5810	2,922,330.0000	292.2330	(0.119)	0	0	0
2016/10/10	GOVI	04/05/2017	262.20	Call	GOVI	2,925,710.0000		292.5710	2,922,230.0000	292.2230	(0.119)	0	0	0
2016/10/10	GOVI	04/05/2017	262.18	Call	GOVI	2,925,910.0000		292.5910	2,922,430.0000	292.2430	(0.119)	0	0	0
2016/10/10	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/10/10	IGOV	03/11/2016			Index Future	250.0250		250.0250	250.1080	250.1080	0.033	0.0000	0.0000	1,021
2016/10/10	IGOV	02/02/2017			Index Future	254.8240		254.8240	254.9060	254.9060	0.032	0.0000	0.0000	57
2016/10/10	IGOV	04/05/2017			Index Future	259.9040		259.9040	259.9790	259.9790	0.029	0.0000	0.0000	0
2016/10/10	ILBI	03/11/2016			Index Future	677.8340		677.8340	677.9070	677.9070	0.011	0.0000	0.0000	0
2016/10/10	ILBI	02/02/2017			Index Future	690.9630		690.9630	691.0350	691.0350	0.010	0.0000	0.0000	155
2016/10/10	IS01	19/12/2016			Interest Rate Swap	100.0686		100.0686	100.0686	100.0686	0.000	0.0000	0.0000	0
2016/10/10	IS01	16/03/2017			Interest Rate Swap	100.0151		100.0151	100.0146	100.0146	(0.001)	0.0000	0.0000	0
2016/10/10	IS01	15/06/2017			Interest Rate Swap	99.6493		99.6493	99.6479	99.6479	(0.001)	0.0000	0.0000	0
2016/10/10	IS01	21/09/2017			Interest Rate Swap	99.6968		99.6968	99.6994	99.6994	0.003	0.0000	0.0000	0
2016/10/10	IS01	21/12/2017			Interest Rate Swap	99.9652		99.9652	99.9741	99.9741	0.009	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
2016/10/10	IS02	18/12/2017			Interest Rate Swap	99.9926	99.9926	100.0017	100.0017	0.009	0.0000	0.0000	0
2016/10/10	IS02	16/03/2018			Interest Rate Swap	99.2816	99.2816	99.2917	99.2917	0.010	0.0000	0.0000	0
2016/10/10	IS02	15/06/2018			Interest Rate Swap	98.9485	98.9485	98.9597	98.9597	0.011	0.0000	0.0000	0
2016/10/10	IS02	21/09/2018			Interest Rate Swap	99.0018	99.0018	99.0248	99.0248	0.023	0.0000	0.0000	0
2016/10/10	IS02	21/12/2018			Interest Rate Swap	99.5000	99.5000	99.5300	99.5300	0.030	0.0000	0.0000	0
2016/10/10	IS05	17/12/2020			Interest Rate Swap	97.8586	97.8586	97.9074	97.9074	0.050	0.0000	0.0000	0
2016/10/10	IS05	16/03/2021			Interest Rate Swap	97.1965	97.1965	97.2385	97.2385	0.043	0.0000	0.0000	0
2016/10/10	IS05	15/06/2021			Interest Rate Swap	96.5017	96.5017	96.5359	96.5359	0.035	0.0000	0.0000	0
2016/10/10	IS05	21/09/2021			Interest Rate Swap	96.7719	96.7719	96.8010	96.8010	0.030	0.0000	0.0000	0
2016/10/10	IS05	21/12/2021			Interest Rate Swap	99.0070	99.0070	99.0356	99.0356	0.029	0.0000	0.0000	50
2016/10/10	IS10	17/12/2025			Interest Rate Swap	97.6382	97.6382	97.7108	97.7108	0.074	0.0000	0.0000	0
2016/10/10	IS10	16/03/2026			Interest Rate Swap	94.7227	94.7227	94.7852	94.7852	0.066	0.0000	0.0000	0
2016/10/10	IS10	15/06/2026			Interest Rate Swap	93.5031	93.5031	93.5531	93.5531	0.053	0.0000	0.0000	0
2016/10/10	IS10	21/09/2026			Interest Rate Swap	95.6029	95.6029	95.6421	95.6421	0.041	0.0000	0.0000	0
2016/10/10	IS10	21/12/2026			Interest Rate Swap	99.2700	99.2700	99.3040	99.3040	0.034	0.0000	0.0000	0
2016/10/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/10/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/10/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/10/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/10/10	JBAF	19/10/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/10/10	JBAF	16/11/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/10/10	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	10,000
2016/10/10	JBAF	18/01/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/10/10	JBAF	15/02/2017			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/10/10	JBAF	15/03/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	1,000
2016/10/10	JBAF	21/06/2017			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2016/10/10	JBAF	20/09/2017			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2016/10/10	JBAF	20/12/2017			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2016/10/10	JBAF	20/03/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	1,000
2016/10/10	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/10/10	JBAF	19/09/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/10/10	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/10/10	R023	03/11/2016	9.73	Put	Bond Future	0.1800	0.0002	0.0800	0.0001	(55.556)	0	0	0
2016/10/10	R023	03/11/2016			Bond Future	8.3727	98.4538	8.3825	98.4076	0.117	0.0000	0.0000	13,335
2016/10/10	R023	03/11/2016	9.75	Put	Bond Future	0.1500	0.0002	0.0700	0.0001	(53.333)	0	0	0
2016/10/10	R023	03/11/2016	9.73	Call	Bond Future	6,173.6100	6.1736	6,127.3000	6.1273	(0.750)	0	0	0
2016/10/10	R023	03/11/2016	9.74	Put	Bond Future	0.1600	0.0002	0.0800	0.0001	(50.000)	0	0	0
2016/10/10	R023	03/11/2016	9.74	Call	Bond Future	6,217.2300	6.2172	6,170.9400	6.1709	(0.745)	0	0	0

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2016/10/10	R023	03/11/2016	9.75	Call	Bond Future	6,260.8300	6.2608	6,214.5400	6.2145	(0.739)	0	0	0
2016/10/10	R023	02/02/2017	8.85	Call	Bond Future	2,695.2700	2.6953	2,645.0100	2.6450	(1.865)	0	0	0
2016/10/10	R023	02/02/2017			Bond Future	8.4092	100.3372	8.4196	100.2897	0.123	0.0000	0.0000	0
2016/10/10	R023	02/02/2017	8.86	Call	Bond Future	2,727.2500	2.7273	2,676.8900	2.6769	(1.847)	0	0	0
2016/10/10	R023	02/02/2017	8.84	Put	Bond Future	713.8000	0.7138	711.1900	0.7112	(0.366)	0	0	0
2016/10/10	R023	02/02/2017	8.86	Put	Bond Future	688.2700	0.6883	685.4700	0.6855	(0.407)	0	0	0
2016/10/10	R023	02/02/2017	8.84	Call	Bond Future	2,663.4500	2.6635	2,613.2800	2.6133	(1.884)	0	0	0
2016/10/10	R023	02/02/2017	8.85	Put	Bond Future	700.9400	0.7009	698.2400	0.6982	(0.385)	0	0	0
2016/10/10	R023	04/05/2017	8.61	Call	Bond Future	2,330.3600	2.3304	2,287.2600	2.2873	(1.849)	0	0	0
2016/10/10	R023	04/05/2017			Bond Future	8.4263	98.3980	8.4379	98.3465	0.138	0.0000	0.0000	0
2016/10/10	R023	04/05/2017	8.59	Call	Bond Future	2,279.8800	2.2799	2,237.1200	2.2371	(1.876)	0	0	0
2016/10/10	R023	04/05/2017	8.60	Call	Bond Future	2,305.0500	2.3050	2,262.1200	2.2621	(1.862)	0	0	0
2016/10/10	R023	04/05/2017	8.59	Put	Bond Future	1,557.0300	1.5570	1,565.7600	1.5658	0.561	0	0	0
2016/10/10	R023	04/05/2017	8.61	Put	Bond Future	1,519.6300	1.5196	1,528.0200	1.5280	0.552	0	0	0
2016/10/10	R023	04/05/2017	8.60	Put	Bond Future	1,538.2500	1.5382	1,546.8100	1.5468	0.556	0	0	0
2016/10/10	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R035	03/11/2016			Bond Future	9.2644	98.2656	9.2740	98.1839	0.104	0.0000	0.0000	4,822
2016/10/10	R035	03/11/2016	9.59	Call	Bond Future	2,712.4100	2.7124	2,630.7400	2.6307	(3.011)	0	0	0
2016/10/10	R035	03/11/2016	9.57	Call	Bond Future	2,549.1800	2.5492	2,467.5100	2.4675	(3.204)	0	0	0
2016/10/10	R035	03/11/2016	9.58	Call	Bond Future	2,630.8500	2.6308	2,549.1800	2.5492	(3.104)	0	0	0
2016/10/10	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R035	02/02/2017			Bond Future	9.3098	100.1454	9.3197	100.0617	0.107	0.0000	0.0000	0
2016/10/10	R035	02/02/2017	9.51	Call	Bond Future	1,663.2500	1.6632	1,579.5600	1.5796	(5.032)	0	0	0
2016/10/10	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R035	02/02/2017	9.52	Call	Bond Future	1,745.1600	1.7452	1,661.4700	1.6615	(4.796)	0	0	0
2016/10/10	R035	02/02/2017	9.50	Call	Bond Future	1,581.2400	1.5812	1,497.5500	1.4975	(5.293)	0	0	0
2016/10/10	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R035	04/05/2017			Bond Future	9.3441	97.6313	9.3547	97.5430	0.113	0.0000	0.0000	0
2016/10/10	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R035	04/05/2017	9.55	Call	Bond Future	1,693.5500	1.6935	1,605.2500	1.6053	(5.214)	0	0	0
2016/10/10	R035	04/05/2017	9.53	Call	Bond Future	1,531.0600	1.5311	1,442.7600	1.4428	(5.767)	0	0	0
2016/10/10	R035	04/05/2017	9.54	Call	Bond Future	1,612.3600	1.6124	1,524.0600	1.5241	(5.476)	0	0	0
2016/10/10	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R186	03/11/2016	8.82	Put	Bond Future	712.0500	0.7120	676.8000	0.6768	(4.950)	0	0	150
2016/10/10	R186	03/11/2016	9.40	Put	Bond Future	48.7700	0.0488	37.6800	0.0377	(22.739)	0	0	0
2016/10/10	R186	03/11/2016			Bond Future	8.6874	116.0351	8.6971	115.9654	0.112	0.0000	0.0000	86,938
2016/10/10	R186	03/11/2016	8.30	Put	Bond Future	3,055.6200	3.0556	3,078.2300	3.0782	0.740	0	0	0
2016/10/10	R186	03/11/2016	8.52	Put	Bond Future	1,825.7300	1.8257	1,814.9900	1.8150	(0.588)	0	0	150
2016/10/10	R186	03/11/2016	8.95	Put	Bond Future	431.9400	0.4319	397.6800	0.3977	(7.932)	0	0	0
2016/10/10	R186	03/11/2016	9.20	Put	Bond Future	140.3200	0.1403	118.7100	0.1187	(15.401)	0	0	0
2016/10/10	R186	03/11/2016	8.97	Put	Bond Future	397.8700	0.3979	364.2600	0.3643	(8.447)	0	0	0
2016/10/10	R186	03/11/2016	8.96	Put	Bond Future	414.5800	0.4146	380.6300	0.3806	(8.189)	0	0	0
2016/10/10	R186	03/11/2016	9.10	Call	Bond Future	3,133.6200	3.1336	3,036.4700	3.0365	(3.100)	0	0	0

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2016/10/10	R186	03/11/2016	9.66	Call	Bond Future	6,703.4400	6.7034	6,630.3900	6.6304	(1.090)	0	0	0
2016/10/10	R186	03/11/2016	8.30	Call	Bond Future	229.1000	0.2291	182.0100	0.1820	(20.554)	0	0	150
2016/10/10	R186	03/11/2016	8.90	Call	Bond Future	2,038.3200	2.0383	1,933.2700	1.9333	(5.154)	0	0	0
2016/10/10	R186	03/11/2016	8.97	Call	Bond Future	2,400.6200	2.4006	2,297.3100	2.2973	(4.303)	0	0	0
2016/10/10	R186	03/11/2016	9.71	Call	Bond Future	7,029.8700	7.0299	6,957.6000	6.9576	(1.028)	0	0	0
2016/10/10	R186	03/11/2016	8.52	Call	Bond Future	615.9000	0.6159	535.4600	0.5355	(13.061)	0	0	0
2016/10/10	R186	03/11/2016	8.82	Call	Bond Future	1,657.7800	1.6578	1,552.8300	1.5528	(6.331)	0	0	0
2016/10/10	R186	03/11/2016	8.95	Call	Bond Future	2,294.5400	2.2945	2,190.5800	2.1906	(4.531)	0	0	0
2016/10/10	R186	03/11/2016	9.20	Call	Bond Future	3,737.5700	3.7376	3,646.2600	3.6463	(2.443)	0	0	1,425
2016/10/10	R186	03/11/2016	8.90	Put	Bond Future	527.1500	0.5272	491.8000	0.4918	(6.706)	0	0	5,092
2016/10/10	R186	03/11/2016	9.40	Call	Bond Future	5,007.1600	5.0072	4,926.3700	4.9264	(1.613)	0	0	1,425
2016/10/10	R186	03/11/2016	9.66	Put	Bond Future	10.0700	0.0101	6.7200	0.0067	(33.267)	0	0	0
2016/10/10	R186	03/11/2016	9.71	Put	Bond Future	7.2500	0.0073	4.6800	0.0047	(35.448)	0	0	0
2016/10/10	R186	03/11/2016	8.96	Call	Bond Future	2,347.2900	2.3473	2,243.6400	2.2436	(4.416)	0	0	0
2016/10/10	R186	03/11/2016	9.10	Put	Bond Future	225.7600	0.2258	198.3100	0.1983	(12.159)	0	0	108
2016/10/10	R186	02/02/2017	8.81	Put	Bond Future	2,029.1200	2.0291	2,031.8900	2.0319	0.137	0	0	0
2016/10/10	R186	02/02/2017	9.40	Call	Bond Future	5,351.5500	5.3515	5,272.7900	5.2728	(1.472)	0	0	0
2016/10/10	R186	02/02/2017	8.00	Put	Bond Future	5,823.9300	5.8239	5,862.9000	5.8629	0.669	0	0	0
2016/10/10	R186	02/02/2017			Bond Future	8.7245	112.9520	8.7346	112.8805	0.117	0.0000	0.0000	84
2016/10/10	R186	02/02/2017	8.43	Put	Bond Future	3,506.0700	3.5061	3,523.9400	3.5239	0.510	0	0	0
2016/10/10	R186	02/02/2017	8.80	Put	Bond Future	2,060.5100	2.0605	2,063.6100	2.0636	0.150	0	0	0
2016/10/10	R186	02/02/2017	8.90	Put	Bond Future	1,762.4400	1.7624	1,762.5700	1.7626	0.007	0	0	750
2016/10/10	R186	02/02/2017	9.50	Call	Bond Future	5,884.0600	5.8841	5,805.0100	5.8050	(1.343)	0	0	0
2016/10/10	R186	02/02/2017	8.87	Call	Bond Future	2,865.0400	2.8650	2,794.4700	2.7945	(2.463)	0	0	0
2016/10/10	R186	02/02/2017	8.60	Call	Bond Future	1,896.8600	1.8969	1,835.7300	1.8357	(3.223)	0	0	7,000
2016/10/10	R186	02/02/2017	8.81	Call	Bond Future	2,628.3100	2.6283	2,559.5500	2.5596	(2.616)	0	0	0
2016/10/10	R186	02/02/2017	8.00	Call	Bond Future	571.6700	0.5717	539.1100	0.5391	(5.696)	0	0	7,000
2016/10/10	R186	02/02/2017	8.37	Call	Bond Future	1,260.0500	1.2600	1,209.2500	1.2092	(4.032)	0	0	500
2016/10/10	R186	02/02/2017	8.79	Call	Bond Future	2,551.7700	2.5518	2,483.6600	2.4837	(2.669)	0	0	0
2016/10/10	R186	02/02/2017	8.87	Put	Bond Future	1,848.2000	1.8482	1,849.1600	1.8492	0.052	0	0	500
2016/10/10	R186	02/02/2017	8.43	Call	Bond Future	1,410.2500	1.4103	1,356.5900	1.3566	(3.805)	0	0	750
2016/10/10	R186	02/02/2017	8.80	Call	Bond Future	2,589.8800	2.5899	2,521.4500	2.5215	(2.642)	0	0	0
2016/10/10	R186	02/02/2017	8.90	Call	Bond Future	2,987.3200	2.9873	2,915.9200	2.9159	(2.390)	0	0	0
2016/10/10	R186	02/02/2017	9.50	Put	Bond Future	607.1600	0.6072	599.6400	0.5996	(1.239)	0	0	13,500
2016/10/10	R186	02/02/2017	9.40	Put	Bond Future	735.8600	0.7359	728.6300	0.7286	(0.983)	0	0	750
2016/10/10	R186	02/02/2017	8.60	Put	Bond Future	2,776.2800	2.7763	2,786.6800	2.7867	0.375	0	0	0
2016/10/10	R186	02/02/2017	8.37	Put	Bond Future	3,789.4000	3.7894	3,810.1300	3.8101	0.547	0	0	0
2016/10/10	R186	02/02/2017	8.79	Put	Bond Future	2,092.2700	2.0923	2,095.6900	2.0957	0.163	0	0	0
2016/10/10	R186	04/05/2017			Bond Future	8.7522	115.1978	8.7633	115.1213	0.127	0.0000	0.0000	0
2016/10/10	R186	04/05/2017	8.89	Put	Bond Future	2,628.7800	2.6288	2,640.4200	2.6404	0.443	0	0	0
2016/10/10	R186	04/05/2017	8.91	Put	Bond Future	2,570.1300	2.5701	2,581.2700	2.5813	0.433	0	0	0
2016/10/10	R186	04/05/2017	8.90	Put	Bond Future	2,599.3200	2.5993	2,610.7200	2.6107	0.439	0	0	0
2016/10/10	R186	04/05/2017	8.91	Call	Bond Future	3,649.9400	3.6499	3,584.5900	3.5846	(1.790)	0	0	0
2016/10/10	R186	04/05/2017	8.89	Call	Bond Future	3,572.5000	3.5725	3,507.6500	3.5076	(1.815)	0	0	0
2016/10/10	R186	04/05/2017	8.90	Call	Bond Future	3,611.1100	3.6111	3,546.0200	3.5460	(1.802)	0	0	0
2016/10/10	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R197	03/11/2016	303.57	Put	Bond Future	411.9900	0.4120	380.3600	0.3804	(7.677)	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
2016/10/10	R197	03/11/2016			Bond Future	303.1580	303.1580	303.1896	303.1896	0.010	0.0000	0.0000	875
2016/10/10	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R197	03/11/2016	303.56	Put	Bond Future	401.9900	0.4020	370.3600	0.3704	(7.868)	0	0	0
2016/10/10	R197	03/11/2016	303.58	Put	Bond Future	421.9900	0.4220	390.3600	0.3904	(7.495)	0	0	0
2016/10/10	R202	03/11/2016	253.85	Put	Bond Future	3,619.8500	3.6199	3,592.7500	3.5927	(0.749)	0	0	0
2016/10/10	R202	03/11/2016			Bond Future	250.2301	250.2301	250.2572	250.2572	0.011	0.0000	0.0000	35,840
2016/10/10	R202	03/11/2016	253.87	Put	Bond Future	3,639.8500	3.6399	3,612.7500	3.6127	(0.745)	0	0	0
2016/10/10	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R202	03/11/2016	253.86	Put	Bond Future	3,629.8500	3.6299	3,602.7500	3.6027	(0.747)	0	0	0
2016/10/10	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R203	03/11/2016	8.86	Call	Bond Future	1,073.4900	1.0735	1,064.2800	1.0643	(0.858)	0	0	0
2016/10/10	R203	03/11/2016			Bond Future	7.5320	101.7959	7.5433	101.7867	0.150	0.0000	0.0000	23,644
2016/10/10	R203	03/11/2016	8.84	Call	Bond Future	1,057.4500	1.0575	1,048.2400	1.0482	(0.871)	0	0	0
2016/10/10	R203	03/11/2016	8.85	Call	Bond Future	1,065.4700	1.0655	1,056.2600	1.0563	(0.864)	0	0	0
2016/10/10	R203	03/11/2016	8.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R203	03/11/2016	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R203	03/11/2016	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R203	02/02/2017	7.70	Call	Bond Future	227.0400	0.2270	218.9400	0.2189	(3.568)	0	0	0
2016/10/10	R203	02/02/2017	7.71	Put	Bond Future	90.0700	0.0901	91.8100	0.0918	1.932	0	0	0
2016/10/10	R203	02/02/2017			Bond Future	7.4670	103.7433	7.4841	103.7334	0.228	0.0000	0.0000	0
2016/10/10	R203	02/02/2017	7.71	Call	Bond Future	230.7600	0.2308	222.6100	0.2226	(3.532)	0	0	0
2016/10/10	R203	02/02/2017	7.72	Call	Bond Future	234.7300	0.2347	226.5300	0.2265	(3.493)	0	0	0
2016/10/10	R203	02/02/2017	7.70	Put	Bond Future	92.1300	0.0921	93.9200	0.0939	1.943	0	0	0
2016/10/10	R203	02/02/2017	7.72	Put	Bond Future	88.2500	0.0882	89.9400	0.0899	1.915	0	0	0
2016/10/10	R203	04/05/2017	6.91	Call	Bond Future	109.7500	0.1097	102.6600	0.1027	(6.460)	0	0	0
2016/10/10	R203	04/05/2017	6.92	Put	Bond Future	119.6700	0.1197	125.6700	0.1257	5.014	0	0	0
2016/10/10	R203	04/05/2017			Bond Future	6.9425	101.6313	6.9801	101.6181	0.541	0.0000	0.0000	0
2016/10/10	R203	04/05/2017	6.92	Call	Bond Future	111.7600	0.1118	104.6000	0.1046	(6.407)	0	0	0
2016/10/10	R203	04/05/2017	6.93	Call	Bond Future	113.4800	0.1135	106.2600	0.1063	(6.362)	0	0	0
2016/10/10	R203	04/05/2017	6.91	Put	Bond Future	121.1700	0.1212	127.2400	0.1272	5.009	0	0	0
2016/10/10	R203	04/05/2017	6.93	Put	Bond Future	117.8800	0.1179	123.8200	0.1238	5.039	0	0	0
2016/10/10	R204	03/11/2016			Bond Future	7.7301	103.5645	7.7353	103.5544	0.067	0.0000	0.0000	31,547
2016/10/10	R204	03/11/2016	9.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R204	03/11/2016	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R204	03/11/2016	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R204	03/11/2016	9.22	Call	Bond Future	2,819.8300	2.8198	2,809.7800	2,8098	(0.356)	0	0	0
2016/10/10	R204	03/11/2016	9.21	Call	Bond Future	2,801.2400	2.8012	2,791.1900	2,7912	(0.359)	0	0	0
2016/10/10	R204	03/11/2016	9.23	Call	Bond Future	2,838.4100	2.8384	2,828.3600	2,8284	(0.354)	0	0	0
2016/10/10	R204	02/02/2017	8.28	Call	Bond Future	1,082.5800	1.0826	1,069.7400	1.0697	(1.186)	0	0	0
2016/10/10	R204	02/02/2017			Bond Future	7.7278	101.5054	7.7341	101.4947	0.081	0.0000	0.0000	0
2016/10/10	R204	02/02/2017	8.29	Call	Bond Future	1,096.1200	1.0961	1,083.2900	1.0833	(1.170)	0	0	0
2016/10/10	R204	02/02/2017	8.30	Call	Bond Future	1,109.8800	1.1099	1,097.0500	1.0970	(1.156)	0	0	0
2016/10/10	R204	02/02/2017	8.28	Put	Bond Future	140.8000	0.1408	138.7000	0.1387	(1.491)	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
2016/10/10	R204	02/02/2017	8.30	Put	Bond Future	134.2100	0.1342	132.1200	0.1321	(1.557)	0	0	0
2016/10/10	R204	02/02/2017	8.29	Put	Bond Future	137.3900	0.1374	135.3000	0.1353	(1.521)	0	0	0
2016/10/10	R204	04/05/2017	7.90	Put	Bond Future	384.5400	0.3845	386.4300	0.3864	0.491	0	0	0
2016/10/10	R204	04/05/2017			Bond Future	7.6775	103.5235	7.6868	103.5094	0.122	0.0000	0.0000	0
2016/10/10	R204	04/05/2017	7.92	Put	Bond Future	373.4900	0.3735	375.2700	0.3753	0.477	0	0	0
2016/10/10	R204	04/05/2017	7.90	Call	Bond Future	717.9400	0.7179	705.8000	0.7058	(1.691)	0	0	0
2016/10/10	R204	04/05/2017	7.91	Put	Bond Future	379.1400	0.3791	380.9700	0.3810	0.483	0	0	0
2016/10/10	R204	04/05/2017	7.91	Call	Bond Future	727.4900	0.7275	715.2900	0.7153	(1.677)	0	0	0
2016/10/10	R204	04/05/2017	7.92	Call	Bond Future	736.7800	0.7368	724.5300	0.7245	(1.663)	0	0	0
2016/10/10	R207	03/11/2016			Bond Future	7.9223	100.4088	7.9324	100.3811	0.128	0.0000	0.0000	58,834
2016/10/10	R207	03/11/2016	7.94	Call	Bond Future	393.7900	0.3938	358.3700	0.3584	(8.995)	0	0	0
2016/10/10	R207	03/11/2016	7.93	Put	Bond Future	358.3700	0.3584	351.0000	0.3510	(2.057)	0	0	0
2016/10/10	R207	03/11/2016	7.95	Put	Bond Future	332.5000	0.3325	324.4800	0.3245	(2.412)	0	0	0
2016/10/10	R207	03/11/2016	7.94	Put	Bond Future	345.2700	0.3453	337.5700	0.3376	(2.230)	0	0	0
2016/10/10	R207	03/11/2016	7.95	Call	Bond Future	408.3700	0.4084	372.6300	0.3726	(8.752)	0	0	0
2016/10/10	R207	03/11/2016	7.93	Call	Bond Future	379.5300	0.3795	344.4400	0.3444	(9.246)	0	0	0
2016/10/10	R207	02/02/2017	9.24	Call	Bond Future	3,282.4300	3.2824	3,252.7900	3.2528	(0.903)	0	0	0
2016/10/10	R207	02/02/2017			Bond Future	7.9359	98.6871	7.9472	98.6584	0.142	0.0000	0.0000	0
2016/10/10	R207	02/02/2017	8.91	Call	Bond Future	2,522.8300	2.5228	2,492.7800	2.4928	(1.191)	0	0	62
2016/10/10	R207	02/02/2017	9.22	Call	Bond Future	3,235.5800	3.2356	3,205.9000	3.2059	(0.917)	0	0	0
2016/10/10	R207	02/02/2017	9.23	Call	Bond Future	3,259.0000	3.2590	3,229.3300	3.2293	(0.910)	0	0	0
2016/10/10	R207	02/02/2017	8.91	Put	Bond Future	80.0300	0.0800	78.7300	0.0787	(1.624)	0	0	0
2016/10/10	R207	02/02/2017	9.22	Put	Bond Future	31.1900	0.0312	30.2600	0.0303	(2.982)	0	0	0
2016/10/10	R207	02/02/2017	9.24	Put	Bond Future	29.1700	0.0292	28.2800	0.0283	(3.051)	0	0	0
2016/10/10	R207	02/02/2017	9.23	Put	Bond Future	30.1700	0.0302	29.2500	0.0292	(3.049)	0	0	0
2016/10/10	R207	04/05/2017	8.21	Put	Bond Future	587.5600	0.5876	593.8300	0.5938	1.067	0	0	0
2016/10/10	R207	04/05/2017			Bond Future	7.9306	100.6493	7.9443	100.6170	0.173	0.0000	0.0000	0
2016/10/10	R207	04/05/2017	8.22	Call	Bond Future	1,257.3200	1.2573	1,231.1400	1.2311	(2.082)	0	0	0
2016/10/10	R207	04/05/2017	8.20	Call	Bond Future	1,227.8200	1.2278	1,201.8700	1.2019	(2.114)	0	0	0
2016/10/10	R207	04/05/2017	8.21	Call	Bond Future	1,242.6800	1.2427	1,216.6100	1.2166	(2.098)	0	0	0
2016/10/10	R207	04/05/2017	8.20	Put	Bond Future	596.0600	0.5961	602.4500	0.6024	1.072	0	0	0
2016/10/10	R207	04/05/2017	8.22	Put	Bond Future	578.8600	0.5789	585.0200	0.5850	1.064	0	0	0
2016/10/10	R207	03/08/2017	8.19	Call	Bond Future	1,350.2400	1.3502	1,324.3800	1.3244	(1.915)	0	0	51
2016/10/10	R207	03/08/2017			Bond Future	7.8828	99.0874	7.8989	99.0527	0.204	0.0000	0.0000	0
2016/10/10	R207	03/08/2017	8.39	Put	Bond Future	544.5200	0.5445	551.3900	0.5514	1.262	0	0	0
2016/10/10	R207	03/08/2017	8.41	Put	Bond Future	531.6400	0.5316	538.3200	0.5383	1.256	0	0	0
2016/10/10	R207	03/08/2017	8.19	Put	Bond Future	689.9600	0.6900	698.7900	0.6988	1.280	0	0	0
2016/10/10	R207	03/08/2017	8.40	Put	Bond Future	538.0500	0.5380	544.8300	0.5448	1.260	0	0	0
2016/10/10	R207	03/08/2017	8.41	Call	Bond Future	1,661.4200	1.6614	1,633.4100	1.6334	(1.686)	0	0	0
2016/10/10	R207	03/08/2017	8.39	Call	Bond Future	1,631.7400	1.6317	1,603.9200	1.6039	(1.705)	0	0	0
2016/10/10	R207	03/08/2017	8.40	Call	Bond Future	1,646.5500	1.6466	1,618.6400	1.6186	(1.695)	0	0	0
2016/10/10	R208	03/11/2016	9.59	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/10	R208	03/11/2016			Bond Future	8.1056	95.7845	8.1155	95.7496	0.122	0.0000	0.0000	30,293
2016/10/10	R208	03/11/2016	9.58	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/10	R208	03/11/2016	9.57	Call	Bond Future	4,998.4500	4.9985	4,963.5100	4.9635	(0.699)	0	0	0
2016/10/10	R208	03/11/2016	9.58	Call	Bond Future	5,031.4700	5.0315	4,996.5200	4.9965	(0.695)	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
2016/10/10	R208	03/11/2016	9.59	Call	Bond Future	5,064.4700	5.0645	5,029.5200	5.0295	(0.690)	0	0	0
2016/10/10	R208	03/11/2016	9.57	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2016/10/10	R208	02/02/2017			Bond Future	8.1322	97.6169	8.1429	97.5808	0.132	0.0000	0.0000	0
2016/10/10	R208	02/02/2017	8.64	Call	Bond Future	2,073.1200	2.0731	2,035.6600	2.0357	(1.807)	0	0	0
2016/10/10	R208	02/02/2017	8.63	Put	Bond Future	393.8200	0.3938	392.4800	0.3925	(0.340)	0	0	0
2016/10/10	R208	02/02/2017	8.65	Put	Bond Future	377.9500	0.3780	376.4800	0.3765	(0.389)	0	0	0
2016/10/10	R208	02/02/2017	8.64	Put	Bond Future	385.8200	0.3858	384.4200	0.3844	(0.363)	0	0	0
2016/10/10	R208	02/02/2017	8.65	Call	Bond Future	2,098.1100	2.0981	2,060.5800	2.0606	(1.789)	0	0	0
2016/10/10	R208	02/02/2017	8.63	Call	Bond Future	2,048.2500	2.0482	2,010.8500	2.0109	(1.826)	0	0	0
2016/10/10	R208	04/05/2017	8.39	Call	Bond Future	1,709.3100	1.7093	1,676.4900	1.6765	(1.920)	0	0	0
2016/10/10	R208	04/05/2017			Bond Future	8.1383	96.1537	8.1507	96.1140	0.153	0.0000	0.0000	0
2016/10/10	R208	04/05/2017	8.37	Call	Bond Future	1,670.7000	1.6707	1,638.1500	1.6381	(1.948)	0	0	0
2016/10/10	R208	04/05/2017	8.38	Call	Bond Future	1,689.8100	1.6898	1,657.1300	1.6571	(1.934)	0	0	0
2016/10/10	R208	04/05/2017	8.37	Put	Bond Future	934.9900	0.9350	942.1200	0.9421	0.763	0	0	0
2016/10/10	R208	04/05/2017	8.39	Put	Bond Future	910.4200	0.9104	917.2800	0.9173	0.753	0	0	0
2016/10/10	R208	04/05/2017	8.38	Put	Bond Future	922.5000	0.9225	929.5000	0.9295	0.759	0	0	0
2016/10/10	R209	03/11/2016	9.34	Put	Bond Future	801.4900	0.8015	762.6100	0.7626	(4.851)	0	0	345
2016/10/10	R209	03/11/2016	10.26	Call	Bond Future	6,897.4300	6.8974	6,824.9400	6.8249	(1.051)	0	0	0
2016/10/10	R209	03/11/2016			Bond Future	9.2173	74.0735	9.2269	74.0047	0.105	0.0000	0.0000	37,782
2016/10/10	R209	03/11/2016	10.24	Call	Bond Future	6,776.2700	6.7763	6,703.4000	6.7034	(1.075)	0	0	0
2016/10/10	R209	03/11/2016	8.87	Put	Bond Future	2,863.1100	2.8631	2,872.7500	2.8727	0.337	0	0	0
2016/10/10	R209	03/11/2016	8.81	Call	Bond Future	248.6000	0.2486	198.5000	0.1985	(20.153)	0	0	345
2016/10/10	R209	03/11/2016	9.04	Put	Bond Future	1,933.4200	1.9334	1,918.2000	1.9182	(0.787)	0	0	345
2016/10/10	R209	03/11/2016	9.42	Put	Bond Future	608.0300	0.6080	568.8500	0.5688	(6.444)	0	0	0
2016/10/10	R209	03/11/2016	10.25	Call	Bond Future	6,836.9000	6.8369	6,764.2200	6.7642	(1.063)	0	0	0
2016/10/10	R209	03/11/2016	9.05	Call	Bond Future	680.0600	0.6801	594.7600	0.5948	(12.543)	0	0	0
2016/10/10	R209	03/11/2016	9.45	Call	Bond Future	2,173.9100	2.1739	2,066.4300	2.0664	(4.944)	0	0	0
2016/10/10	R209	03/11/2016	10.24	Put	Bond Future	12.6300	0.0126	8.5300	0.0085	(32.462)	0	0	0
2016/10/10	R209	03/11/2016	9.04	Call	Bond Future	655.5400	0.6555	571.5500	0.5716	(12.812)	0	0	0
2016/10/10	R209	03/11/2016	10.25	Put	Bond Future	11.9100	0.0119	8.0000	0.0080	(32.830)	0	0	0
2016/10/10	R209	03/11/2016	9.34	Call	Bond Future	1,667.1200	1.6671	1,559.4700	1.5595	(6.457)	0	0	0
2016/10/10	R209	03/11/2016	10.26	Put	Bond Future	11.1900	0.0112	7.4700	0.0075	(33.244)	0	0	0
2016/10/10	R209	03/11/2016	9.45	Put	Bond Future	545.5600	0.5456	506.8500	0.5069	(7.095)	0	0	250
2016/10/10	R209	03/11/2016	8.81	Put	Bond Future	3,234.9800	3.2350	3,253.6500	3.2537	0.577	0	0	0
2016/10/10	R209	03/11/2016	8.87	Call	Bond Future	328.0300	0.3280	268.9000	0.2689	(18.026)	0	0	250
2016/10/10	R209	03/11/2016	9.42	Call	Bond Future	2,029.5700	2.0296	1,921.6200	1.9216	(5.319)	0	0	120
2016/10/10	R209	03/11/2016	9.05	Put	Bond Future	1,884.9600	1.8850	1,868.4300	1.8684	(0.877)	0	0	250
2016/10/10	R209	02/02/2017	9.55	Put	Bond Future	1,603.5400	1.6035	1,598.5200	1.5985	(0.313)	0	0	0
2016/10/10	R209	02/02/2017			Bond Future	9.2555	75.4905	9.2655	75.4201	0.108	0.0000	0.0000	0
2016/10/10	R209	02/02/2017	9.54	Put	Bond Future	1,628.5200	1.6285	1,623.6800	1.6237	(0.297)	0	0	0
2016/10/10	R209	02/02/2017	9.55	Call	Bond Future	3,638.4300	3.6384	3,563.0200	3.5630	(2.073)	0	0	0
2016/10/10	R209	02/02/2017	9.53	Call	Bond Future	3,553.3800	3.5534	3,478.3400	3.4783	(2.112)	0	0	0
2016/10/10	R209	02/02/2017	9.54	Call	Bond Future	3,595.7200	3.5957	3,520.4900	3.5205	(2.092)	0	0	0
2016/10/10	R209	02/02/2017	9.53	Put	Bond Future	1,653.9600	1.6540	1,649.3100	1.6493	(0.281)	0	0	0
2016/10/10	R209	04/05/2017	9.48	Put	Bond Future	2,708.5700	2.7086	2,715.6700	2.7157	0.262	0	0	0
2016/10/10	R209	04/05/2017			Bond Future	9.2866	73.8396	9.2972	73.7655	0.114	0.0000	0.0000	0
2016/10/10	R209	04/05/2017	9.47	Put	Bond Future	2,738.0300	2.7380	2,745.3400	2.7453	0.267	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
2016/10/10	R209	04/05/2017	9.46	Call	Bond Future	3,967.5800		3.9676	3,901.0400	3.9010	(1.677)	0	0	0
2016/10/10	R209	04/05/2017	9.47	Call	Bond Future	4,006.1600		4.0062	3,939.4000	3.9394	(1.666)	0	0	0
2016/10/10	R209	04/05/2017	9.48	Call	Bond Future	4,044.9000		4.0449	3,977.9300	3.9779	(1.656)	0	0	0
2016/10/10	R209	04/05/2017	9.46	Put	Bond Future	2,767.7500		2.7677	2,775.2800	2.7753	0.272	0	0	0
2016/10/10	R210	03/11/2016			Bond Future	186.7061		186.7061	186.7264	186.7264	0.011	0.0000	0.0000	2,118
2016/10/10	R210	03/11/2016	188.90	Put	Bond Future	2,193.9000		2.1939	2,173.6300	2.1736	(0.924)	0	0	0
2016/10/10	R210	03/11/2016	188.92	Put	Bond Future	2,213.9000		2.2139	2,193.6300	2.1936	(0.916)	0	0	0
2016/10/10	R210	03/11/2016	188.91	Put	Bond Future	2,203.9000		2.2039	2,183.6300	2.1836	(0.920)	0	0	0
2016/10/10	R210	03/11/2016	188.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R210	03/11/2016	188.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R210	03/11/2016	188.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R211	03/11/2016	141.75	Call	Bond Future	304.4800		0.3045	321.0000	0.3210	5.426	0	0	0
2016/10/10	R211	03/11/2016			Bond Future	142.0545		142.0545	142.0710	142.0710	0.012	0.0000	0.0000	56
2016/10/10	R211	03/11/2016	141.76	Call	Bond Future	294.4800		0.2945	311.0000	0.3110	5.610	0	0	0
2016/10/10	R211	03/11/2016	141.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R211	03/11/2016	141.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R211	03/11/2016	141.74	Call	Bond Future	314.4800		0.3145	331.0000	0.3310	5.253	0	0	0
2016/10/10	R211	03/11/2016	141.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R212	03/11/2016			Bond Future	148.2086		148.2086	148.2241	148.2241	0.010	0.0000	0.0000	3,049
2016/10/10	R212	03/11/2016	148.11	Call	Bond Future	98.6000		0.0986	114.0800	0.1141	15.700	0	0	0
2016/10/10	R212	03/11/2016	148.10	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R212	03/11/2016	148.12	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R212	03/11/2016	148.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/10	R212	03/11/2016	148.12	Call	Bond Future	88.6000		0.0886	104.0800	0.1041	17.472	0	0	0
2016/10/10	R212	03/11/2016	148.10	Call	Bond Future	108.6000		0.1086	124.0800	0.1241	14.254	0	0	0
2016/10/10	R213	03/11/2016			Bond Future	9.0886		84.7771	9.0983	84.7099	0.106	0.0000	0.0000	42,426
2016/10/10	R213	03/11/2016	10.18	Put	Bond Future	6.5400		0.0065	4.1600	0.0042	(36.391)	0	0	0
2016/10/10	R213	03/11/2016	10.20	Put	Bond Future	5.7000		0.0057	3.5800	0.0036	(37.193)	0	0	0
2016/10/10	R213	03/11/2016	10.18	Call	Bond Future	7,163.2400		7.1632	7,093.6600	7.0937	(0.971)	0	0	0
2016/10/10	R213	03/11/2016	10.19	Put	Bond Future	6.1100		0.0061	3.8600	0.0039	(36.825)	0	0	0
2016/10/10	R213	03/11/2016	10.19	Call	Bond Future	7,224.3000		7.2243	7,154.8500	7.1549	(0.961)	0	0	0
2016/10/10	R213	03/11/2016	10.20	Call	Bond Future	7,285.3000		7.2853	7,215.9800	7.2160	(0.952)	0	0	0
2016/10/10	R213	02/02/2017	9.40	Call	Bond Future	3,433.7000		3.4337	3,360.7400	3.3607	(2.125)	0	0	0
2016/10/10	R213	02/02/2017	9.42	Call	Bond Future	3,517.7000		3.5177	3,444.3600	3.4444	(2.085)	0	0	0
2016/10/10	R213	02/02/2017			Bond Future	9.1311		86.3989	9.1411	86.3300	0.110	0.0000	0.0000	0
2016/10/10	R213	02/02/2017	9.41	Call	Bond Future	3,475.5900		3.4756	3,402.4300	3.4024	(2.105)	0	0	0
2016/10/10	R213	02/02/2017	9.40	Put	Bond Future	1,607.3000		1.6073	1,603.2800	1.6033	(0.250)	0	0	0
2016/10/10	R213	02/02/2017	9.42	Put	Bond Future	1,557.7000		1.5577	1,553.3000	1.5533	(0.282)	0	0	0
2016/10/10	R213	02/02/2017	9.41	Put	Bond Future	1,582.3500		1.5824	1,578.1300	1.5781	(0.267)	0	0	0
2016/10/10	R213	04/05/2017			Bond Future	9.1621		84.5632	9.1728	84.4904	0.117	0.0000	0.0000	0
2016/10/10	R213	04/05/2017	9.35	Put	Bond Future	2,630.8000		2.6308	2,638.4800	2.6385	0.292	0	0	0
2016/10/10	R213	04/05/2017	9.37	Put	Bond Future	2,574.0200		2.5740	2,581.2800	2.5813	0.282	0	0	0
2016/10/10	R213	04/05/2017	9.35	Call	Bond Future	3,899.5700		3.8996	3,834.4100	3.8344	(1.671)	0	0	0
2016/10/10	R213	04/05/2017	9.36	Put	Bond Future	2,602.1600		2.6022	2,609.6300	2.6096	0.287	0	0	0

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2016/10/10	R213	04/05/2017	9.36	Call	Bond Future	3,937.7000	3.9377	3,872.3300	3.8723	(1.660)	0	0	0
2016/10/10	R213	04/05/2017	9.37	Call	Bond Future	3,976.2600	3.9763	3,910.6800	3.9107	(1.649)	0	0	0
2016/10/10	R214	03/11/2016	10.35	Put	Bond Future	12.6900	0.0127	8.5100	0.0085	(32.939)	0	0	0
2016/10/10	R214	03/11/2016			Bond Future	9.2926	74.4725	9.3023	74.4004	0.104	0.0000	0.0000	29,928
2016/10/10	R214	03/11/2016	10.34	Put	Bond Future	13.4800	0.0135	9.1000	0.0091	(32.493)	0	0	0
2016/10/10	R214	03/11/2016	10.35	Call	Bond Future	7,263.5300	7.2635	7,187.2600	7.1873	(1.050)	0	0	0
2016/10/10	R214	03/11/2016	10.33	Call	Bond Future	7,139.2100	7.1392	7,062.5200	7.0625	(1.074)	0	0	0
2016/10/10	R214	03/11/2016	10.34	Call	Bond Future	7,201.4000	7.2014	7,124.9300	7.1249	(1.062)	0	0	0
2016/10/10	R214	03/11/2016	10.33	Put	Bond Future	14.3200	0.0143	9.7200	0.0097	(32.123)	0	0	0
2016/10/10	R214	02/02/2017			Bond Future	9.3324	75.8971	9.3423	75.8234	0.107	0.0000	0.0000	7,379
2016/10/10	R214	02/02/2017	9.67	Call	Bond Future	4,061.0400	4.0610	3,980.6000	3.9806	(1.981)	0	0	0
2016/10/10	R214	02/02/2017	9.66	Put	Bond Future	1,652.4500	1.6525	1,645.9200	1.6459	(0.395)	0	0	0
2016/10/10	R214	02/02/2017	9.68	Put	Bond Future	1,602.7200	1.6027	1,595.8500	1.5959	(0.429)	0	0	0
2016/10/10	R214	02/02/2017	9.67	Put	Bond Future	1,627.4300	1.6274	1,620.7300	1.6207	(0.412)	0	0	0
2016/10/10	R214	02/02/2017	9.68	Call	Bond Future	4,106.3900	4.1064	4,025.7800	4.0258	(1.963)	0	0	0
2016/10/10	R214	02/02/2017	9.66	Call	Bond Future	4,015.9000	4.0159	3,935.6300	3.9356	(1.999)	0	0	0
2016/10/10	R214	04/05/2017	9.58	Put	Bond Future	2,843.1500	2.8431	2,849.4200	2.8494	0.221	0	0	0
2016/10/10	R214	04/05/2017			Bond Future	9.3624	74.1065	9.3729	74.0290	0.112	0.0000	0.0000	0
2016/10/10	R214	04/05/2017	9.57	Put	Bond Future	2,873.4100	2.8734	2,879.9000	2.8799	0.226	0	0	0
2016/10/10	R214	04/05/2017	9.58	Call	Bond Future	4,417.5700	4.4176	4,346.3500	4.3463	(1.612)	0	0	0
2016/10/10	R214	04/05/2017	9.56	Call	Bond Future	4,336.1900	4.3362	4,265.3900	4.2654	(1.633)	0	0	0
2016/10/10	R214	04/05/2017	9.57	Call	Bond Future	4,376.6900	4.3767	4,305.6900	4.3057	(1.622)	0	0	0
2016/10/10	R214	04/05/2017	9.56	Put	Bond Future	2,904.1700	2.9042	2,910.8600	2.9109	0.230	0	0	0
2016/10/10	R248	03/11/2016	10.38	Call	Bond Future	9,087.7000	9.0877	8,987.7800	8.9878	(1.100)	0	0	0
2016/10/10	R248	03/11/2016			Bond Future	9.3430	95.6607	9.3527	95.5687	0.103	0.0000	0.0000	62,082
2016/10/10	R248	03/11/2016	10.39	Call	Bond Future	9,166.0000	9.1660	9,066.4300	9.0664	(1.086)	0	0	0
2016/10/10	R248	03/11/2016	10.37	Put	Bond Future	27.6200	0.0276	19.3500	0.0194	(29.942)	0	0	0
2016/10/10	R248	03/11/2016	10.39	Put	Bond Future	24.7400	0.0247	17.1600	0.0172	(30.639)	0	0	0
2016/10/10	R248	03/11/2016	10.37	Call	Bond Future	9,009.3100	9.0093	8,909.0500	8.9090	(1.113)	0	0	0
2016/10/10	R248	03/11/2016	10.38	Put	Bond Future	26.1500	0.0262	18.2200	0.0182	(30.325)	0	0	0
2016/10/10	R248	02/02/2017	9.76	Put	Bond Future	2,120.0200	2.1200	2,108.9600	2.1090	(0.522)	0	0	0
2016/10/10	R248	02/02/2017	9.78	Put	Bond Future	2,059.2900	2.0593	2,047.8700	2.0479	(0.555)	0	0	0
2016/10/10	R248	02/02/2017			Bond Future	9.3842	97.4907	9.3941	97.3965	0.106	0.0000	0.0000	0
2016/10/10	R248	02/02/2017	9.77	Put	Bond Future	2,089.5700	2.0896	2,078.3200	2.0783	(0.538)	0	0	0
2016/10/10	R248	02/02/2017	9.76	Call	Bond Future	5,565.9700	5.5660	5,460.6900	5.4607	(1.891)	0	0	0
2016/10/10	R248	02/02/2017	9.77	Call	Bond Future	5,624.1400	5.6241	5,518.6700	5.5187	(1.875)	0	0	0
2016/10/10	R248	02/02/2017	9.78	Call	Bond Future	5,682.3200	5.6823	5,576.6800	5.5767	(1.859)	0	0	0
2016/10/10	R248	04/05/2017	9.66	Call	Bond Future	5,936.3300	5.9363	5,843.7100	5.8437	(1.560)	0	0	0
2016/10/10	R248	04/05/2017			Bond Future	9.4155	94.9873	9.4261	94.8883	0.112	0.0000	0.0000	0
2016/10/10	R248	04/05/2017	9.67	Call	Bond Future	5,988.5600	5.9886	5,895.7000	5.8957	(1.551)	0	0	0
2016/10/10	R248	04/05/2017	9.65	Put	Bond Future	3,722.0200	3.7220	3,728.6000	3.7286	0.177	0	0	0
2016/10/10	R248	04/05/2017	9.67	Put	Bond Future	3,645.9500	3.6460	3,652.0400	3.6520	0.167	0	0	0
2016/10/10	R248	04/05/2017	9.65	Call	Bond Future	5,884.2700	5.8843	5,791.9000	5.7919	(1.570)	0	0	0
2016/10/10	R248	04/05/2017	9.66	Put	Bond Future	3,683.8200	3.6838	3,690.1500	3.6901	0.172	0	0	0

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Total											711666	