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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/10/2016 TO 24/10/2016

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
2016/10/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	2025	03/11/2016			Bond Future	129.0676	129.0676	129.0814	129.0814	0.011	0.0000	0.0000	2,542
2016/10/24	2025	03/11/2016	129.21	Put	Bond Future	142.4400	0.1424	128.6500	0.1287	(9.681)	0	0	0
2016/10/24	2025	03/11/2016	129.23	Put	Bond Future	162.4400	0.1624	148.6500	0.1487	(8.489)	0	0	0
2016/10/24	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2025	03/11/2016	129.22	Put	Bond Future	152.4400	0.1524	138.6500	0.1387	(9.046)	0	0	0
2016/10/24	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2025	02/02/2017	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2025	02/02/2017			Bond Future	130.2558	130.2558	130.2690	130.2690	0.010	0.0000	0.0000	817
2016/10/24	2025	02/02/2017	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2025	02/02/2017	130.01	Call	Bond Future	245.7800	0.2458	259.0100	0.2590	5.383	0	0	0
2016/10/24	2025	02/02/2017	129.99	Call	Bond Future	265.7800	0.2658	279.0100	0.2790	4.978	0	0	0
2016/10/24	2025	02/02/2017	130.00	Call	Bond Future	255.7800	0.2558	269.0100	0.2690	5.172	0	0	0
2016/10/24	2025	02/02/2017	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2025	04/05/2017	132.57	Call	Bond Future	266.0400	0.2660	275.1900	0.2752	3.439	0	0	0
2016/10/24	2025	04/05/2017			Bond Future	132.8360	132.8360	132.8452	132.8452	0.007	0.0000	0.0000	0
2016/10/24	2025	04/05/2017	132.58	Call	Bond Future	256.0400	0.2560	265.1900	0.2652	3.574	0	0	0
2016/10/24	2025	04/05/2017	132.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2025	04/05/2017	132.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2025	04/05/2017	132.56	Call	Bond Future	276.0400	0.2760	285.1900	0.2852	3.315	0	0	0
2016/10/24	2025	04/05/2017	132.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2025	03/08/2017			Bond Future	134.2423	134.2423	134.2491	134.2491	0.005	0.0000	0.0000	0
2016/10/24	2025	03/08/2017	133.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2025	03/08/2017	133.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2025	03/08/2017	133.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2025	03/08/2017	133.98	Call	Bond Future	262.3000	0.2623	269.0800	0.2691	2.585	0	0	0
2016/10/24	2025	03/08/2017	133.96	Call	Bond Future	282.3000	0.2823	289.0800	0.2891	2.402	0	0	0
2016/10/24	2025	03/08/2017	133.97	Call	Bond Future	272.3000	0.2723	279.0800	0.2791	2.490	0	0	0
2016/10/24	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2030	03/11/2016			Bond Future	9.2172	92.9555	9.1915	93.1368	(0.278)	0.0000	0.0000	21,196
2016/10/24	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2030	03/11/2016	9.33	Call	Bond Future	792.5800	0.7926	973.9600	0.9740	22.885	0	0	0
2016/10/24	2030	03/11/2016	9.34	Call	Bond Future	862.3500	0.8623	1,043.7300	1.0437	21.033	0	0	0
2016/10/24	2030	03/11/2016	9.35	Call	Bond Future	932.0500	0.9320	1,113.4300	1.1134	19.460	0	0	0
2016/10/24	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2030	02/02/2017			Bond Future	9.2636	90.7211	9.2372	90.9053	(0.285)	0.0000	0.0000	13,236
2016/10/24	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2030	02/02/2017	9.29	Call	Bond Future	183.4100	0.1834	367.6100	0.3676	100.431	0	0	0

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2016/10/24	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2030	02/02/2017	9.30	Call	Bond Future	252.8500	0.2529	437.0500	0.4370	72.850	0	0	0
2016/10/24	2030	02/02/2017	9.31	Call	Bond Future	322.2200	0.3222	506.4200	0.5064	57.166	0	0	0
2016/10/24	2030	04/05/2017	9.33	Call	Bond Future	160.0300	0.1600	344.7100	0.3447	115.403	0	0	0
2016/10/24	2030	04/05/2017			Bond Future	9.3067	92.5134	9.2799	92.6980	(0.288)	0.0000	0.0000	0
2016/10/24	2030	04/05/2017	9.34	Call	Bond Future	228.5600	0.2286	413.2400	0.4132	80.802	0	0	0
2016/10/24	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2030	04/05/2017	9.32	Call	Bond Future	91.4300	0.0914	276.1100	0.2761	201.991	0	0	0
2016/10/24	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	111.7900	0.1118	100.000	0	0	0
2016/10/24	2030	03/08/2017	9.34	Put	Bond Future	7.1200	0.0071	0.0000	0.0000	(100.000)	0	0	0
2016/10/24	2030	03/08/2017			Bond Future	9.3411	90.4088	9.3136	90.5956	(0.294)	0.0000	0.0000	0
2016/10/24	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	179.6600	0.1797	100.000	0	0	0
2016/10/24	2030	03/08/2017	9.35	Call	Bond Future	60.6700	0.0607	247.4500	0.2475	307.862	0	0	0
2016/10/24	2030	03/08/2017	9.33	Put	Bond Future	74.9900	0.0750	0.0000	0.0000	(100.000)	0	0	0
2016/10/24	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2032	03/11/2016			Bond Future	9.3124	92.2697	9.2918	92.4264	(0.222)	0.0000	0.0000	7,536
2016/10/24	2032	03/11/2016	10.28	Put	Bond Future	0.7000	0.0007	0.0900	0.0001	(87.143)	0	0	0
2016/10/24	2032	03/11/2016	10.30	Put	Bond Future	0.5700	0.0006	0.0700	0.0001	(87.719)	0	0	0
2016/10/24	2032	03/11/2016	10.29	Put	Bond Future	0.6300	0.0006	0.0800	0.0001	(87.302)	0	0	0
2016/10/24	2032	03/11/2016	10.30	Call	Bond Future	7,065.2900	7.0653	7,221.4600	7.2215	2.210	0	0	0
2016/10/24	2032	03/11/2016	10.28	Call	Bond Future	6,930.4300	6.9304	7,086.4900	7.0865	2.252	0	0	0
2016/10/24	2032	03/11/2016	10.29	Call	Bond Future	6,997.8900	6.9979	7,154.0100	7.1540	2.231	0	0	0
2016/10/24	2032	02/02/2017	9.53	Call	Bond Future	3,195.7100	3.1957	3,254.8600	3.2549	1.851	0	0	0
2016/10/24	2032	02/02/2017			Bond Future	9.3611	94.0281	9.3399	94.1871	(0.226)	0.0000	0.0000	7,262
2016/10/24	2032	02/02/2017	9.51	Call	Bond Future	3,110.3400	3.1103	3,167.8900	3.1679	1.850	0	0	0
2016/10/24	2032	02/02/2017	9.52	Call	Bond Future	3,152.7800	3.1528	3,211.1400	3.2111	1.851	0	0	0
2016/10/24	2032	02/02/2017	9.51	Put	Bond Future	2,004.6100	2.0046	1,903.1600	1.9032	(5.061)	0	0	0
2016/10/24	2032	02/02/2017	9.53	Put	Bond Future	1,942.9700	1.9430	1,843.1200	1.8431	(5.139)	0	0	0
2016/10/24	2032	02/02/2017	9.52	Put	Bond Future	1,973.5000	1.9735	1,872.8600	1.8729	(5.100)	0	0	0
2016/10/24	2032	04/05/2017	9.45	Call	Bond Future	3,638.6900	3.6387	3,697.6800	3.6977	1.621	0	0	0
2016/10/24	2032	04/05/2017			Bond Future	9.4025	91.7254	9.3811	91.8844	(0.228)	0.0000	0.0000	0
2016/10/24	2032	04/05/2017	9.46	Call	Bond Future	3,676.4600	3.6765	3,736.0000	3.7360	1.619	0	0	0
2016/10/24	2032	04/05/2017	9.44	Put	Bond Future	3,324.2400	3.3242	3,223.6100	3.2236	(3.027)	0	0	0
2016/10/24	2032	04/05/2017	9.46	Put	Bond Future	3,252.3400	3.2523	3,152.8300	3.1528	(3.060)	0	0	0
2016/10/24	2032	04/05/2017	9.44	Call	Bond Future	3,601.1400	3.6011	3,659.5600	3.6596	1.622	0	0	0
2016/10/24	2032	04/05/2017	9.45	Put	Bond Future	3,288.1400	3.2881	3,188.0800	3.1881	(3.043)	0	0	0
2016/10/24	2032	03/08/2017	9.43	Put	Bond Future	4,219.6600	4.2197	4,121.2100	4.1212	(2.333)	0	0	0
2016/10/24	2032	03/08/2017			Bond Future	9.4342	93.6123	9.4123	93.7728	(0.232)	0.0000	0.0000	0
2016/10/24	2032	03/08/2017	9.45	Put	Bond Future	4,146.0600	4.1461	4,048.5000	4.0485	(2.353)	0	0	0
2016/10/24	2032	03/08/2017	9.44	Put	Bond Future	4,182.7400	4.1827	4,084.7300	4.0847	(2.343)	0	0	0
2016/10/24	2032	03/08/2017	9.44	Call	Bond Future	4,224.9900	4.2250	4,287.4900	4.2875	1.479	0	0	0
2016/10/24	2032	03/08/2017	9.45	Call	Bond Future	4,261.4500	4.2614	4,324.4000	4.3244	1.477	0	0	0
2016/10/24	2032	03/08/2017	9.43	Call	Bond Future	4,188.6800	4.1887	4,250.7400	4.2507	1.482	0	0	0
2016/10/24	2033	03/11/2016			Bond Future	107.5541	107.5541	107.5659	107.5659	0.011	0.0000	0.0000	5,045

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2016/10/24	2033	03/11/2016	109.16	Put	Bond Future	1,605.9400		1.6059	1,594.1100	1.5941	(0.737)	0	0	0
2016/10/24	2033	03/11/2016	109.17	Put	Bond Future	1,615.9400		1.6159	1,604.1100	1.6041	(0.732)	0	0	0
2016/10/24	2033	03/11/2016	109.18	Put	Bond Future	1,625.9400		1.6259	1,614.1100	1.6141	(0.728)	0	0	0
2016/10/24	2033	03/11/2016	109.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2033	03/11/2016	109.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2033	03/11/2016	109.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2033	02/02/2017			Bond Future	109.6104		109.6104	109.6218	109.6218	0.010	0.0000	0.0000	0
2016/10/24	2033	02/02/2017	109.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2033	02/02/2017	109.70	Put	Bond Future	89.6100		0.0896	78.2100	0.0782	(12.722)	0	0	0
2016/10/24	2033	02/02/2017	109.71	Put	Bond Future	99.6100		0.0996	88.2100	0.0882	(11.445)	0	0	0
2016/10/24	2033	02/02/2017	109.72	Put	Bond Future	109.6100		0.1096	98.2100	0.0982	(10.401)	0	0	0
2016/10/24	2033	02/02/2017	109.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2033	02/02/2017	109.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2033	04/05/2017			Bond Future	110.7425		110.7425	110.7504	110.7504	0.007	0.0000	0.0000	0
2016/10/24	2033	04/05/2017	110.83	Put	Bond Future	87.5200		0.0875	79.5600	0.0796	(9.095)	0	0	0
2016/10/24	2033	04/05/2017	110.85	Put	Bond Future	107.5200		0.1075	99.5600	0.0996	(7.403)	0	0	0
2016/10/24	2033	04/05/2017	110.83	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2033	04/05/2017	110.84	Put	Bond Future	97.5200		0.0975	89.5600	0.0896	(8.162)	0	0	0
2016/10/24	2033	04/05/2017	110.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2033	04/05/2017	110.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2033	03/08/2017	113.14	Put	Bond Future	114.3900		0.1144	108.5200	0.1085	(5.132)	0	0	0
2016/10/24	2033	03/08/2017			Bond Future	113.0256		113.0256	113.0315	113.0315	0.005	0.0000	0.0000	0
2016/10/24	2033	03/08/2017	113.13	Put	Bond Future	104.3900		0.1044	98.5200	0.0985	(5.623)	0	0	0
2016/10/24	2033	03/08/2017	113.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2033	03/08/2017	113.12	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2033	03/08/2017	113.13	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2033	03/08/2017	113.12	Put	Bond Future	94.3900		0.0944	88.5200	0.0885	(6.219)	0	0	0
2016/10/24	2037	03/11/2016	10.35	Call	Bond Future	7,041.0100		7.0410	7,253.1900	7.2532	3.013	0	0	0
2016/10/24	2037	03/11/2016	10.36	Put	Bond Future	2.1900		0.0022	0.3500	0.0004	(84.018)	0	0	0
2016/10/24	2037	03/11/2016			Bond Future	9.4520		93.7686	9.4264	93.9828	(0.271)	0.0000	0.0000	24,148
2016/10/24	2037	03/11/2016	10.36	Call	Bond Future	7,114.2800		7.1143	7,326.6300	7.3266	2.985	0	0	0
2016/10/24	2037	03/11/2016	10.37	Call	Bond Future	7,187.4700		7.1875	7,399.9700	7.4000	2.957	0	0	0
2016/10/24	2037	03/11/2016	10.35	Put	Bond Future	2.4100		0.0024	0.4000	0.0004	(83.402)	0	0	0
2016/10/24	2037	03/11/2016	10.37	Put	Bond Future	2.0000		0.0020	0.3100	0.0003	(84.500)	0	0	0
2016/10/24	2037	02/02/2017	9.68	Put	Bond Future	2,194.8800		2.1949	2,067.7700	2.0678	(5.791)	0	0	0
2016/10/24	2037	02/02/2017			Bond Future	9.4979		91.2993	9.4716	91.5170	(0.277)	0.0000	0.0000	28,044
2016/10/24	2037	02/02/2017	9.67	Put	Bond Future	2,228.5100		2.2285	2,100.3600	2.1004	(5.750)	0	0	0
2016/10/24	2037	02/02/2017	9.68	Call	Bond Future	3,679.8300		3.6798	3,770.3900	3.7704	2.461	0	0	0
2016/10/24	2037	02/02/2017	9.66	Call	Bond Future	3,586.0700		3.5861	3,674.5500	3.6745	2.467	0	0	0
2016/10/24	2037	02/02/2017	9.67	Call	Bond Future	3,632.9000		3.6329	3,722.4200	3.7224	2.464	0	0	0
2016/10/24	2037	02/02/2017	9.66	Put	Bond Future	2,262.3600		2.2624	2,133.1700	2.1332	(5.710)	0	0	0
2016/10/24	2037	04/05/2017			Bond Future	9.5407		93.1031	9.5140	93.3218	(0.280)	0.0000	0.0000	0
2016/10/24	2037	04/05/2017	9.58	Put	Bond Future	3,760.1500		3.7601	3,628.9400	3.6289	(3.489)	0	0	0
2016/10/24	2037	04/05/2017	9.60	Put	Bond Future	3,680.5400		3.6805	3,550.8100	3.5508	(3.525)	0	0	0
2016/10/24	2037	04/05/2017	9.59	Put	Bond Future	3,720.0500		3.7200	3,589.5800	3.5896	(3.507)	0	0	0
2016/10/24	2037	04/05/2017	9.60	Call	Bond Future	4,163.8200		4.1638	4,252.8900	4.2529	2.139	0	0	0
2016/10/24	2037	04/05/2017	9.58	Call	Bond Future	4,080.9100		4.0809	4,168.5000	4.1685	2.146	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
2016/10/24	2037	04/05/2017	9.59	Call	Bond Future	4,122.1300	4.1221	4,210.4600	4.2105	2.143	0	0	0
2016/10/24	2037	03/08/2017	9.57	Call	Bond Future	4,745.7600	4.7458	4,837.7200	4.8377	1.938	0	0	0
2016/10/24	2037	03/08/2017			Bond Future	9.5761	90.7602	9.5489	90.9818	(0.285)	0.0000	0.0000	0
2016/10/24	2037	03/08/2017	9.58	Call	Bond Future	4,785.4400	4.7854	4,878.0000	4.8780	1.934	0	0	0
2016/10/24	2037	03/08/2017	9.56	Put	Bond Future	4,836.8800	4.8369	4,706.6900	4.7067	(2.692)	0	0	0
2016/10/24	2037	03/08/2017	9.57	Put	Bond Future	4,795.4900	4.7955	4,665.9100	4.6659	(2.702)	0	0	0
2016/10/24	2037	03/08/2017	9.58	Put	Bond Future	4,754.0700	4.7541	4,625.0900	4.6251	(2.713)	0	0	0
2016/10/24	2037	03/08/2017	9.56	Call	Bond Future	4,705.9400	4.7059	4,797.2900	4.7973	1.941	0	0	0
2016/10/24	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2038	03/11/2016			Bond Future	135.9724	135.9724	135.9870	135.9870	0.011	0.0000	0.0000	17,597
2016/10/24	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2038	03/11/2016	136.31	Put	Bond Future	337.6500	0.3377	322.9500	0.3230	(4.354)	0	0	0
2016/10/24	2038	03/11/2016	136.33	Put	Bond Future	357.6500	0.3577	342.9500	0.3430	(4.110)	0	0	0
2016/10/24	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2038	03/11/2016	136.32	Put	Bond Future	347.6500	0.3477	332.9500	0.3330	(4.228)	0	0	0
2016/10/24	2038	02/02/2017	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2038	02/02/2017			Bond Future	137.1328	137.1328	137.1467	137.1467	0.010	0.0000	0.0000	2,587
2016/10/24	2038	02/02/2017	137.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2038	02/02/2017	137.05	Call	Bond Future	82.8500	0.0829	96.7100	0.0967	16.729	0	0	0
2016/10/24	2038	02/02/2017	137.07	Call	Bond Future	62.8500	0.0629	76.7100	0.0767	22.053	0	0	0
2016/10/24	2038	02/02/2017	137.06	Call	Bond Future	72.8500	0.0729	86.7100	0.0867	19.025	0	0	0
2016/10/24	2038	02/02/2017	137.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2038	04/05/2017	139.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2038	04/05/2017			Bond Future	139.8493	139.8493	139.8590	139.8590	0.007	0.0000	0.0000	0
2016/10/24	2038	04/05/2017	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2038	04/05/2017	139.77	Call	Bond Future	79.2800	0.0793	89.0300	0.0890	12.298	0	0	0
2016/10/24	2038	04/05/2017	139.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2038	04/05/2017	139.78	Call	Bond Future	69.2800	0.0693	79.0300	0.0790	14.073	0	0	0
2016/10/24	2038	04/05/2017	139.79	Call	Bond Future	59.2800	0.0593	69.0300	0.0690	16.447	0	0	0
2016/10/24	2038	03/08/2017			Bond Future	141.2337	141.2337	141.2409	141.2409	0.005	0.0000	0.0000	0
2016/10/24	2038	03/08/2017	141.17	Call	Bond Future	63.7100	0.0637	70.9300	0.0709	11.333	0	0	0
2016/10/24	2038	03/08/2017	141.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2038	03/08/2017	141.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2038	03/08/2017	141.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2038	03/08/2017	141.18	Call	Bond Future	53.7100	0.0537	60.9300	0.0609	13.443	0	0	0
2016/10/24	2038	03/08/2017	141.16	Call	Bond Future	73.7100	0.0737	80.9300	0.0809	9.795	0	0	0
2016/10/24	2040	03/11/2016			Bond Future	9.4920	97.8382	9.4663	98.0683	(0.270)	0.0000	0.0000	257
2016/10/24	2040	03/11/2016	9.69	Put	Bond Future	448.6900	0.4487	289.1600	0.2892	(35.555)	0	0	0
2016/10/24	2040	03/11/2016	9.71	Put	Bond Future	404.5900	0.4046	254.7100	0.2547	(37.045)	0	0	0
2016/10/24	2040	03/11/2016	9.70	Put	Bond Future	426.1600	0.4262	271.4700	0.2715	(36.299)	0	0	0
2016/10/24	2040	03/11/2016	9.71	Call	Bond Future	2,327.4200	2.3274	2,407.6300	2.4076	3.446	0	0	0
2016/10/24	2040	03/11/2016	9.69	Call	Bond Future	2,197.8100	2.1978	2,268.3700	2.2684	3.210	0	0	0
2016/10/24	2040	03/11/2016	9.70	Call	Bond Future	2,262.2000	2.2622	2,337.6000	2.3376	3.333	0	0	0
2016/10/24	2040	02/02/2017	9.58	Call	Bond Future	3,332.4000	3.3324	3,413.4100	3.4134	2.431	0	0	0
2016/10/24	2040	02/02/2017			Bond Future	9.5376	95.1961	9.5113	95.4299	(0.276)	0.0000	0.0000	4,958
2016/10/24	2040	02/02/2017	9.59	Call	Bond Future	3,378.6900	3.3787	3,460.7800	3.4608	2.430	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
2016/10/24	2040	02/02/2017	9.60	Call	Bond Future	3,425.3100	3.4253	3,508.4700	3.5085	2.428	0	0	0
2016/10/24	2040	02/02/2017	9.58	Put	Bond Future	2,957.0600	2.9571	2,804.3200	2.8043	(5.165)	0	0	0
2016/10/24	2040	02/02/2017	9.60	Put	Bond Future	2,873.8400	2.8738	2,723.2500	2.7232	(5.240)	0	0	0
2016/10/24	2040	02/02/2017	9.59	Put	Bond Future	2,915.2200	2.9152	2,763.5600	2.7636	(5.202)	0	0	0
2016/10/24	2040	04/05/2017			Bond Future	9.5801	97.0768	9.5534	97.3119	(0.278)	0.0000	0.0000	0
2016/10/24	2040	04/05/2017	9.62	Put	Bond Future	4,108.2000	4.1082	3,966.9000	3.9669	(3.439)	0	0	0
2016/10/24	2040	04/05/2017	9.64	Put	Bond Future	4,022.4100	4.0224	3,882.6700	3.8827	(3.474)	0	0	0
2016/10/24	2040	04/05/2017	9.62	Call	Bond Future	4,458.1200	4.4581	4,551.9000	4.5519	2.104	0	0	0
2016/10/24	2040	04/05/2017	9.63	Put	Bond Future	4,064.9900	4.0650	3,924.4700	3.9245	(3.457)	0	0	0
2016/10/24	2040	04/05/2017	9.63	Call	Bond Future	4,502.2800	4.5023	4,596.8400	4.5968	2.100	0	0	0
2016/10/24	2040	04/05/2017	9.64	Call	Bond Future	4,546.9400	4.5469	4,642.2800	4.6423	2.097	0	0	0
2016/10/24	2040	03/08/2017			Bond Future	9.6155	94.5653	9.5883	94.8034	(0.283)	0.0000	0.0000	0
2016/10/24	2040	03/08/2017	9.61	Put	Bond Future	5,236.8500	5.2368	5,097.4900	5.0975	(2.661)	0	0	0
2016/10/24	2040	03/08/2017	9.63	Put	Bond Future	5,148.0900	5.1481	5,010.0100	5.0100	(2.682)	0	0	0
2016/10/24	2040	03/08/2017	9.61	Call	Bond Future	5,188.7800	5.1888	5,287.4900	5.2875	1.902	0	0	0
2016/10/24	2040	03/08/2017	9.62	Put	Bond Future	5,192.4900	5.1925	5,053.7700	5.0538	(2.672)	0	0	0
2016/10/24	2040	03/08/2017	9.62	Call	Bond Future	5,231.6400	5.2316	5,330.9900	5.3310	1.899	0	0	0
2016/10/24	2040	03/08/2017	9.63	Call	Bond Future	5,274.3400	5.2743	5,374.3300	5.3743	1.896	0	0	0
2016/10/24	2044	03/11/2016			Bond Future	9.5067	95.0274	9.4811	95.2601	(0.269)	0.0000	0.0000	16,025
2016/10/24	2044	03/11/2016	10.42	Call	Bond Future	7,698.2400	7.6982	7,928.7500	7.9288	2.994	0	0	0
2016/10/24	2044	03/11/2016	10.41	Put	Bond Future	2.8700	0.0029	0.4900	0.0005	(82.927)	0	0	0
2016/10/24	2044	03/11/2016	10.43	Put	Bond Future	2.3900	0.0024	0.3900	0.0004	(83.682)	0	0	0
2016/10/24	2044	03/11/2016	10.42	Put	Bond Future	2.6200	0.0026	0.4400	0.0004	(83.206)	0	0	0
2016/10/24	2044	03/11/2016	10.43	Call	Bond Future	7,776.1000	7.7761	8,006.7900	8.0068	2.967	0	0	0
2016/10/24	2044	03/11/2016	10.41	Call	Bond Future	7,620.2800	7.6203	7,850.5900	7.8506	3.022	0	0	0
2016/10/24	2044	02/02/2017			Bond Future	9.5508	92.4570	9.5246	92.6935	(0.275)	0.0000	0.0000	3,841
2016/10/24	2044	02/02/2017	9.77	Call	Bond Future	4,220.3600	4.2204	4,322.5100	4.3225	2.420	0	0	0
2016/10/24	2044	02/02/2017	9.76	Put	Bond Future	2,319.6700	2.3197	2,184.2100	2.1842	(5.840)	0	0	0
2016/10/24	2044	02/02/2017	9.78	Put	Bond Future	2,249.9700	2.2500	2,116.7500	2.1168	(5.921)	0	0	0
2016/10/24	2044	02/02/2017	9.77	Put	Bond Future	2,284.7000	2.2847	2,150.3600	2.1504	(5.880)	0	0	0
2016/10/24	2044	02/02/2017	9.78	Call	Bond Future	4,272.2900	4.2723	4,375.5600	4.3756	2.417	0	0	0
2016/10/24	2044	02/02/2017	9.76	Call	Bond Future	4,168.5300	4.1685	4,269.5600	4.2696	2.424	0	0	0
2016/10/24	2044	04/05/2017			Bond Future	9.5919	94.2835	9.5653	94.5216	(0.278)	0.0000	0.0000	0
2016/10/24	2044	04/05/2017	9.67	Call	Bond Future	4,710.8900	4.7109	4,808.9100	4.8089	2.081	0	0	0
2016/10/24	2044	04/05/2017	9.66	Put	Bond Future	4,061.4600	4.0615	3,920.6700	3.9207	(3.466)	0	0	0
2016/10/24	2044	04/05/2017	9.68	Put	Bond Future	3,976.2300	3.9762	3,837.0200	3.8370	(3.501)	0	0	0
2016/10/24	2044	04/05/2017	9.67	Put	Bond Future	4,018.8100	4.0188	3,878.8100	3.8788	(3.484)	0	0	0
2016/10/24	2044	04/05/2017	9.68	Call	Bond Future	4,756.2900	4.7563	4,855.1000	4.8551	2.077	0	0	0
2016/10/24	2044	04/05/2017	9.66	Call	Bond Future	4,665.4300	4.6654	4,762.6600	4.7627	2.084	0	0	0
2016/10/24	2044	03/08/2017			Bond Future	9.6261	91.8398	9.5989	92.0809	(0.282)	0.0000	0.0000	0
2016/10/24	2044	03/08/2017	9.62	Put	Bond Future	5,335.6900	5.3357	5,194.6900	5.1947	(2.643)	0	0	0
2016/10/24	2044	03/08/2017	9.64	Put	Bond Future	5,245.2200	5.2452	5,105.5100	5.1055	(2.664)	0	0	0
2016/10/24	2044	03/08/2017	9.63	Put	Bond Future	5,290.1400	5.2901	5,149.7800	5.1498	(2.653)	0	0	0
2016/10/24	2044	03/08/2017	9.64	Call	Bond Future	5,368.1900	5.3682	5,469.5800	5.4696	1.889	0	0	0
2016/10/24	2044	03/08/2017	9.62	Call	Bond Future	5,281.7600	5.2818	5,381.8600	5.3819	1.895	0	0	0
2016/10/24	2044	03/08/2017	9.63	Call	Bond Future	5,324.7300	5.3247	5,425.4700	5.4255	1.892	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
2016/10/24	2046	03/11/2016	137.07	Put	Bond Future	1,715.6500	1.7156	1,700.9500	1.7009	(0.857)	0	0	0
2016/10/24	2046	03/11/2016			Bond Future	135.3543	135.3543	135.3691	135.3691	0.011	0.0000	0.0000	17,487
2016/10/24	2046	03/11/2016	137.09	Put	Bond Future	1,735.6500	1.7356	1,720.9500	1.7209	(0.847)	0	0	0
2016/10/24	2046	03/11/2016	137.08	Put	Bond Future	1,725.6500	1.7256	1,710.9500	1.7109	(0.852)	0	0	0
2016/10/24	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2046	02/02/2017	137.13	Call	Bond Future	811.9400	0.8119	826.2000	0.8262	1.756	0	0	0
2016/10/24	2046	02/02/2017	137.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2046	02/02/2017			Bond Future	137.9419	137.9419	137.9562	137.9562	0.010	0.0000	0.0000	0
2016/10/24	2046	02/02/2017	137.14	Call	Bond Future	801.9400	0.8019	816.2000	0.8162	1.778	0	0	0
2016/10/24	2046	02/02/2017	137.15	Call	Bond Future	791.9400	0.7919	806.2000	0.8062	1.801	0	0	0
2016/10/24	2046	02/02/2017	137.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2046	02/02/2017	137.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2046	04/05/2017	138.33	Call	Bond Future	816.5400	0.8165	826.5100	0.8265	1.221	0	0	0
2016/10/24	2046	04/05/2017			Bond Future	139.1465	139.1465	139.1565	139.1565	0.007	0.0000	0.0000	0
2016/10/24	2046	04/05/2017	138.34	Call	Bond Future	806.5400	0.8065	816.5100	0.8165	1.236	0	0	0
2016/10/24	2046	04/05/2017	138.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2046	04/05/2017	138.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2046	04/05/2017	138.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2046	04/05/2017	138.32	Call	Bond Future	826.5400	0.8265	836.5100	0.8365	1.206	0	0	0
2016/10/24	2046	03/08/2017	141.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2046	03/08/2017			Bond Future	142.0154	142.0154	142.0228	142.0228	0.005	0.0000	0.0000	0
2016/10/24	2046	03/08/2017	141.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2046	03/08/2017	141.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2046	03/08/2017	141.19	Call	Bond Future	825.4300	0.8254	832.8100	0.8328	0.894	0	0	0
2016/10/24	2046	03/08/2017	141.17	Call	Bond Future	845.4300	0.8454	852.8100	0.8528	0.873	0	0	0
2016/10/24	2046	03/08/2017	141.18	Call	Bond Future	835.4300	0.8354	842.8100	0.8428	0.883	0	0	0
2016/10/24	2050	03/11/2016	149.52	Put	Bond Future	6,298.9000	6.2989	5,609.7300	5.6097	(10.941)	0	0	0
2016/10/24	2050	03/11/2016			Bond Future	143.2211	143.2211	143.9103	143.9103	0.481	0.0000	0.0000	19,763
2016/10/24	2050	03/11/2016	149.54	Put	Bond Future	6,318.9000	6.3189	5,629.7300	5.6297	(10.906)	0	0	0
2016/10/24	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2050	03/11/2016	149.53	Put	Bond Future	6,308.9000	6.3089	5,619.7300	5.6197	(10.924)	0	0	0
2016/10/24	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	99.3300	0.0993	100.000	0	0	0
2016/10/24	2050	02/02/2017	144.97	Put	Bond Future	612.4100	0.6124	0.0000	0.0000	(100.000)	0	0	0
2016/10/24	2050	02/02/2017			Bond Future	144.3576	144.3576	145.0593	145.0593	0.486	0.0000	0.0000	2,108
2016/10/24	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	89.3300	0.0893	100.000	0	0	0
2016/10/24	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	79.3300	0.0793	100.000	0	0	0
2016/10/24	2050	02/02/2017	144.96	Put	Bond Future	602.4100	0.6024	0.0000	0.0000	(100.000)	0	0	0
2016/10/24	2050	02/02/2017	144.98	Put	Bond Future	622.4100	0.6224	0.0000	0.0000	(100.000)	0	0	0
2016/10/24	2050	04/05/2017			Bond Future	147.2171	147.2171	147.9277	147.9277	0.483	0.0000	0.0000	0
2016/10/24	2050	04/05/2017	147.83	Put	Bond Future	612.8700	0.6129	0.0000	0.0000	(100.000)	0	0	0
2016/10/24	2050	04/05/2017	147.85	Put	Bond Future	632.8700	0.6329	0.0000	0.0000	(100.000)	0	0	0
2016/10/24	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	97.6900	0.0977	100.000	0	0	0
2016/10/24	2050	04/05/2017	147.84	Put	Bond Future	622.8700	0.6229	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/24	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	87.6900	0.0877	100.000	0	0	0
2016/10/24	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	77.6900	0.0777	100.000	0	0	0
2016/10/24	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	73.2300	0.0732	100.000	0	0	0
2016/10/24	2050	03/08/2017			Bond Future	148.5905	148.5905	149.3132	149.3132	0.486	0.0000	0.0000	0
2016/10/24	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	93.2300	0.0932	100.000	0	0	0
2016/10/24	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	83.2300	0.0832	100.000	0	0	0
2016/10/24	2050	03/08/2017	149.22	Put	Bond Future	629.4900	0.6295	0.0000	0.0000	(100.000)	0	0	0
2016/10/24	2050	03/08/2017	149.24	Put	Bond Future	649.4900	0.6495	0.0000	0.0000	(100.000)	0	0	0
2016/10/24	2050	03/08/2017	149.23	Put	Bond Future	639.4900	0.6395	0.0000	0.0000	(100.000)	0	0	0
2016/10/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	AL37	03/11/2016			Index Future	503.6010	503.6010	504.0090	504.0090	0.081	0.0000	0.0000	9
2016/10/24	AL37	02/02/2017			Index Future	513.1980	513.1980	513.6090	513.6090	0.080	0.0000	0.0000	7
2016/10/24	AL37	04/05/2017			Index Future	523.3330	523.3330	523.7330	523.7330	0.076	0.0000	0.0000	0
2016/10/24	AL37	03/08/2017			Index Future	534.0910	534.0910	534.4860	534.4860	0.074	0.0000	0.0000	0
2016/10/24	AL7T	03/11/2016			Index Future	582.8630	582.8630	583.6480	583.6480	0.135	0.0000	0.0000	4
2016/10/24	AL7T	02/02/2017			Index Future	593.9700	593.9700	594.7640	594.7640	0.134	0.0000	0.0000	2
2016/10/24	AL7T	04/05/2017			Index Future	605.7000	605.7000	606.4870	606.4870	0.130	0.0000	0.0000	0
2016/10/24	AL7T	03/08/2017			Index Future	618.1510	618.1510	618.9400	618.9400	0.128	0.0000	0.0000	0
2016/10/24	ALBI	03/11/2016			Index Future	531.1050	531.1050	532.0630	532.0630	0.180	0.0000	0.0000	527
2016/10/24	ALBI	02/02/2017			Index Future	541.2270	541.2270	542.1970	542.1970	0.179	0.0000	0.0000	96
2016/10/24	ALBI	04/05/2017			Index Future	551.9150	551.9150	552.8840	552.8840	0.176	0.0000	0.0000	0
2016/10/24	ALBI	03/08/2017			Index Future	563.2600	563.2600	564.2370	564.2370	0.173	0.0000	0.0000	0
2016/10/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	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
2016/10/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/10/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/24	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	EL28	03/11/2016			Bond Future	129.1218	129.1218	129.1382	129.1382	0.013	0.0000	0.0000	0
2016/10/24	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	EL28	03/11/2016	132.15	Put	Bond Future	3,028.1900	3.0282	3,011.8400	3.0118	(0.540)	0	0	0
2016/10/24	EL28	03/11/2016	132.17	Put	Bond Future	3,048.1900	3.0482	3,031.8400	3.0318	(0.536)	0	0	0
2016/10/24	EL28	03/11/2016	132.16	Put	Bond Future	3,038.1900	3.0382	3,021.8400	3.0218	(0.538)	0	0	0
2016/10/24	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	EL28	02/02/2017			Bond Future	131.5905	131.5905	131.6062	131.6062	0.012	0.0000	0.0000	0
2016/10/24	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	EL28	02/02/2017	135.10	Put	Bond Future	3,509.5300	3.5095	3,493.7700	3.4938	(0.449)	0	0	0
2016/10/24	EL28	02/02/2017	135.12	Put	Bond Future	3,529.5300	3.5295	3,513.7700	3.5138	(0.447)	0	0	0
2016/10/24	EL28	02/02/2017	135.11	Put	Bond Future	3,519.5300	3.5195	3,503.7700	3.5038	(0.448)	0	0	0
2016/10/24	EL28	04/05/2017			Bond Future	132.5155	132.5155	132.5271	132.5271	0.009	0.0000	0.0000	0
2016/10/24	EL28	04/05/2017	137.90	Put	Bond Future	5,384.4700	5.3845	5,372.8600	5.3729	(0.216)	0	0	0
2016/10/24	EL28	04/05/2017	137.92	Put	Bond Future	5,404.4700	5.4045	5,392.8600	5.3929	(0.215)	0	0	0
2016/10/24	EL28	04/05/2017	137.91	Put	Bond Future	5,394.4700	5.3945	5,382.8600	5.3829	(0.215)	0	0	0
2016/10/24	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	EL28	03/08/2017	135.17	Call	Bond Future	77.7800	0.0778	87.0600	0.0871	11.931	0	0	0
2016/10/24	EL28	03/08/2017			Bond Future	135.2478	135.2478	135.2571	135.2571	0.007	0.0000	0.0000	0
2016/10/24	EL28	03/08/2017	135.18	Call	Bond Future	67.7800	0.0678	77.0600	0.0771	13.691	0	0	0
2016/10/24	EL28	03/08/2017	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	EL28	03/08/2017	135.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	EL28	03/08/2017	135.16	Call	Bond Future	87.7800	0.0878	97.0600	0.0971	10.572	0	0	0
2016/10/24	EL28	03/08/2017	135.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	ES33	03/11/2016			Bond Future	10.3267	78.7433	10.3007	78.9138	(0.252)	0.0000	0.0000	8,789
2016/10/24	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	ES33	03/11/2016	11.31	Call	Bond Future	6,056.7600	6.0568	6,227.2000	6.2272	2.814	0	0	0
2016/10/24	ES33	03/11/2016	11.29	Call	Bond Future	5,940.8500	5.9409	6,111.2900	6.1113	2.869	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
2016/10/24	ES33	03/11/2016	11.30	Call	Bond Future	5,998.8400	5.9988	6,169.2800	6.1693	2.841	0	0	0
2016/10/24	ES33	02/02/2017			Bond Future	10.4065	80.2439	10.3797	80.4171	(0.257)	0.0000	0.0000	0
2016/10/24	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	ES33	02/02/2017	10.59	Call	Bond Future	1,171.7600	1.1718	1,344.9100	1.3449	14.777	0	0	0
2016/10/24	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	ES33	02/02/2017	10.60	Call	Bond Future	1,234.8500	1.2348	1,408.0000	1.4080	14.022	0	0	0
2016/10/24	ES33	02/02/2017	10.61	Call	Bond Future	1,297.8600	1.2979	1,471.0100	1.4710	13.341	0	0	0
2016/10/24	ES33	04/05/2017			Bond Future	10.4774	78.0342	10.4502	78.2081	(0.260)	0.0000	0.0000	0
2016/10/24	ES33	04/05/2017	10.55	Call	Bond Future	460.8300	0.4608	634.7600	0.6348	37.743	0	0	0
2016/10/24	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	ES33	04/05/2017	10.56	Call	Bond Future	524.0100	0.5240	697.9400	0.6979	33.192	0	0	0
2016/10/24	ES33	04/05/2017	10.54	Call	Bond Future	397.5800	0.3976	571.5100	0.5715	43.747	0	0	0
2016/10/24	ES33	03/08/2017			Bond Future	10.5391	79.6394	10.5113	79.8154	(0.264)	0.0000	0.0000	0
2016/10/24	ES33	03/08/2017	10.53	Put	Bond Future	57.5400	0.0575	0.0000	0.0000	(100.000)	0	0	0
2016/10/24	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	ES33	03/08/2017	10.55	Call	Bond Future	68.5600	0.0686	244.5400	0.2445	256.680	0	0	0
2016/10/24	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	118.4400	0.1184	100.000	0	0	0
2016/10/24	ES33	03/08/2017	10.54	Call	Bond Future	5.5500	0.0056	181.5300	0.1815	3170.811	0	0	0
2016/10/24	ES42	03/11/2016			Bond Future	10.4460	83.0844	10.4200	83.2804	(0.248)	0.0000	0.0000	8,777
2016/10/24	ES42	02/02/2017			Bond Future	10.5205	84.6677	10.4939	84.8669	(0.254)	0.0000	0.0000	0
2016/10/24	ES42	04/05/2017			Bond Future	10.5909	82.0770	10.5637	82.2772	(0.256)	0.0000	0.0000	0
2016/10/24	ES42	03/08/2017			Bond Future	10.6516	83.7658	10.6239	83.9685	(0.261)	0.0000	0.0000	0
2016/10/24	GOVI	03/11/2016	476.11	Call	GOVI	528,790.0000	52.8790	537,490.0000	53.7490	1.645	0	0	0
2016/10/24	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	GOVI	03/11/2016			GOVI	528.9890	528.9890	529.8590	529.8590	0.164	0.0000	0.0000	220
2016/10/24	GOVI	03/11/2016	476.12	Call	GOVI	528,690.0000	52.8690	537,390.0000	53.7390	1.646	0	0	0
2016/10/24	GOVI	03/11/2016	476.13	Call	GOVI	528,590.0000	52.8590	537,290.0000	53.7290	1.646	0	0	0
2016/10/24	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	GOVI	02/02/2017	533.34	Call	GOVI	57,300.0000	5.7300	66,100.0000	6.6100	15.358	0	0	0
2016/10/24	GOVI	02/02/2017			GOVI	539.0700	539.0700	539.9500	539.9500	0.163	0.0000	0.0000	327
2016/10/24	GOVI	02/02/2017	533.32	Call	GOVI	57,500.0000	5.7500	66,300.0000	6.6300	15.304	0	0	0
2016/10/24	GOVI	02/02/2017	533.33	Call	GOVI	57,400.0000	5.7400	66,200.0000	6.6200	15.331	0	0	0
2016/10/24	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	GOVI	04/05/2017			GOVI	549.7150	549.7150	550.5930	550.5930	0.160	0.0000	0.0000	0
2016/10/24	GOVI	04/05/2017	262.19	Call	GOVI	2,875,250.0000	287.5250	2,884,030.0000	288.4030	0.305	0	0	0
2016/10/24	GOVI	04/05/2017	262.20	Call	GOVI	2,875,150.0000	287.5150	2,883,930.0000	288.3930	0.305	0	0	0
2016/10/24	GOVI	04/05/2017	262.18	Call	GOVI	2,875,350.0000	287.5350	2,884,130.0000	288.4130	0.305	0	0	0
2016/10/24	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/24	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	GOVI	03/08/2017			GOVI	561.0160	561.0160	561.8990	561.8990	0.157	0.0000	0.0000	0
2016/10/24	GOVI	03/08/2017	561.09	Put	GOVI	740.0000	0.0740	0.0000	0.0000	(100.000)	0	0	0
2016/10/24	GOVI	03/08/2017	561.11	Put	GOVI	940.0000	0.0940	0.0000	0.0000	(100.000)	0	0	0
2016/10/24	GOVI	03/08/2017	561.10	Put	GOVI	840.0000	0.0840	0.0000	0.0000	(100.000)	0	0	0
2016/10/24	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	8,090.0000	0.8090	100.000	0	0	0
2016/10/24	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	7,990.0000	0.7990	100.000	0	0	0
2016/10/24	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	7,890.0000	0.7890	100.000	0	0	0
2016/10/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/10/24	IGOV	03/11/2016			Index Future	250.2410	250.2410	250.3240	250.3240	0.033	0.0000	0.0000	455
2016/10/24	IGOV	02/02/2017			Index Future	255.0250	255.0250	255.1070	255.1070	0.032	0.0000	0.0000	653
2016/10/24	IGOV	04/05/2017			Index Future	260.0770	260.0770	260.1510	260.1510	0.028	0.0000	0.0000	0
2016/10/24	IGOV	03/08/2017			Index Future	265.4380	265.4380	265.5080	265.5080	0.026	0.0000	0.0000	0
2016/10/24	ILBI	03/11/2016			Index Future	678.2800	678.2800	678.1800	678.1800	(0.015)	0.0000	0.0000	0
2016/10/24	ILBI	02/02/2017			Index Future	691.4030	691.4030	691.2990	691.2990	(0.015)	0.0000	0.0000	155
2016/10/24	ILBI	04/05/2017			Index Future	705.0160	705.0160	704.9090	704.9090	(0.015)	0.0000	0.0000	0
2016/10/24	ILBI	03/08/2017			Index Future	718.8640	718.8640	718.7590	718.7590	(0.015)	0.0000	0.0000	0
2016/10/24	IS01	19/12/2016			Interest Rate Swap	100.0686	100.0686	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/10/24	IS01	16/03/2017			Interest Rate Swap	100.0168	100.0168	100.0160	100.0160	(0.001)	0.0000	0.0000	0
2016/10/24	IS01	15/06/2017			Interest Rate Swap	99.6531	99.6531	99.6509	99.6509	(0.002)	0.0000	0.0000	0
2016/10/24	IS01	21/09/2017			Interest Rate Swap	99.7147	99.7147	99.7111	99.7111	(0.004)	0.0000	0.0000	0
2016/10/24	IS01	21/12/2017			Interest Rate Swap	100.0086	100.0086	100.0053	100.0053	(0.003)	0.0000	0.0000	0
2016/10/24	IS02	18/12/2017			Interest Rate Swap	100.0366	100.0366	100.0340	100.0340	(0.003)	0.0000	0.0000	0
2016/10/24	IS02	16/03/2018			Interest Rate Swap	99.3468	99.3468	99.3389	99.3389	(0.008)	0.0000	0.0000	0
2016/10/24	IS02	15/06/2018			Interest Rate Swap	99.0356	99.0356	99.0212	99.0212	(0.015)	0.0000	0.0000	0
2016/10/24	IS02	21/09/2018			Interest Rate Swap	99.1177	99.1177	99.1030	99.1030	(0.015)	0.0000	0.0000	0
2016/10/24	IS02	21/12/2018			Interest Rate Swap	99.6400	99.6400	99.6300	99.6300	(0.010)	0.0000	0.0000	0
2016/10/24	IS05	17/12/2020			Interest Rate Swap	98.2717	98.2717	98.1811	98.1811	(0.092)	0.0000	0.0000	0
2016/10/24	IS05	16/03/2021			Interest Rate Swap	97.6389	97.6389	97.5398	97.5398	(0.101)	0.0000	0.0000	0
2016/10/24	IS05	15/06/2021			Interest Rate Swap	96.9720	96.9720	96.8638	96.8638	(0.112)	0.0000	0.0000	0
2016/10/24	IS05	21/09/2021			Interest Rate Swap	97.2736	97.2736	97.1573	97.1573	(0.120)	0.0000	0.0000	0
2016/10/24	IS05	21/12/2021			Interest Rate Swap	99.5360	99.5360	99.4123	99.4123	(0.124)	0.0000	0.0000	50
2016/10/24	IS10	17/12/2025			Interest Rate Swap	98.5079	98.5079	98.3212	98.3212	(0.189)	0.0000	0.0000	0
2016/10/24	IS10	16/03/2026			Interest Rate Swap	95.6156	95.6156	95.4162	95.4162	(0.208)	0.0000	0.0000	0
2016/10/24	IS10	15/06/2026			Interest Rate Swap	94.4093	94.4093	94.1979	94.1979	(0.224)	0.0000	0.0000	0
2016/10/24	IS10	21/09/2026			Interest Rate Swap	96.5092	96.5092	96.2914	96.2914	(0.226)	0.0000	0.0000	0
2016/10/24	IS10	21/12/2026			Interest Rate Swap	100.1686	100.1686	99.9490	99.9490	(0.219)	0.0000	0.0000	0
2016/10/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

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2016/10/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/10/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/10/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/10/24	JBAF	16/11/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/10/24	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	10,000
2016/10/24	JBAF	18/01/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/10/24	JBAF	15/02/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/10/24	JBAF	15/03/2017			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	1,000
2016/10/24	JBAF	21/06/2017			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2016/10/24	JBAF	20/09/2017			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/10/24	JBAF	20/12/2017			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2016/10/24	JBAF	20/03/2018			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2016/10/24	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/10/24	JBAF	19/09/2018			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2016/10/24	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/10/24	R023	03/11/2016	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R023	03/11/2016			Bond Future	8.5073	97.8187	8.4867	97.9158	(0.243)	0.0000	0.0000	11,782
2016/10/24	R023	03/11/2016	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R023	03/11/2016	9.73	Call	Bond Future	5,538.2900	5.5383	5,635.3800	5.6354	1.753	0	0	0
2016/10/24	R023	03/11/2016	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R023	03/11/2016	9.74	Call	Bond Future	5,581.9300	5.5819	5,679.0200	5.6790	1.739	0	0	0
2016/10/24	R023	03/11/2016	9.75	Call	Bond Future	5,625.5400	5.6255	5,722.6300	5.7226	1.726	0	0	0
2016/10/24	R023	02/02/2017	8.85	Call	Bond Future	2,180.5100	2.1805	2,226.4600	2.2265	2.107	0	0	0
2016/10/24	R023	02/02/2017			Bond Future	8.5526	99.6828	8.5310	99.7811	(0.253)	0.0000	0.0000	10,526
2016/10/24	R023	02/02/2017	8.86	Call	Bond Future	2,210.0200	2.2100	2,256.5100	2.2565	2.104	0	0	0
2016/10/24	R023	02/02/2017	8.84	Put	Bond Future	856.0000	0.8560	803.1200	0.8031	(6.178)	0	0	0
2016/10/24	R023	02/02/2017	8.86	Put	Bond Future	825.5000	0.8255	773.7000	0.7737	(6.275)	0	0	0
2016/10/24	R023	02/02/2017	8.84	Call	Bond Future	2,151.1900	2.1512	2,196.6000	2.1966	2.111	0	0	0
2016/10/24	R023	02/02/2017	8.85	Put	Bond Future	840.6400	0.8406	788.3000	0.7883	(6.226)	0	0	0
2016/10/24	R023	04/05/2017	8.61	Call	Bond Future	1,921.4000	1.9214	1,957.9500	1.9579	1.902	0	0	0
2016/10/24	R023	04/05/2017			Bond Future	8.5802	97.7180	8.5582	97.8150	(0.257)	0.0000	0.0000	0
2016/10/24	R023	04/05/2017	8.59	Call	Bond Future	1,876.5000	1.8765	1,912.3200	1.9123	1.909	0	0	0
2016/10/24	R023	04/05/2017	8.60	Call	Bond Future	1,898.8700	1.8989	1,935.0600	1.9351	1.906	0	0	0
2016/10/24	R023	04/05/2017	8.59	Put	Bond Future	1,833.5800	1.8336	1,772.4800	1.7725	(3.332)	0	0	0
2016/10/24	R023	04/05/2017	8.61	Put	Bond Future	1,790.6000	1.7906	1,730.2300	1.7302	(3.371)	0	0	0
2016/10/24	R023	04/05/2017	8.60	Put	Bond Future	1,812.0000	1.8120	1,751.2700	1.7513	(3.352)	0	0	0
2016/10/24	R023	03/08/2017	8.60	Put	Bond Future	2,156.0200	2.1560	2,097.7400	2.0977	(2.703)	0	0	0
2016/10/24	R023	03/08/2017			Bond Future	8.5900	99.7277	8.5672	99.8248	(0.266)	0.0000	0.0000	0
2016/10/24	R023	03/08/2017	8.59	Put	Bond Future	2,176.9700	2.1770	2,118.3900	2.1184	(2.691)	0	0	0
2016/10/24	R023	03/08/2017	8.60	Call	Bond Future	2,198.4100	2.1984	2,237.1800	2.2372	1.764	0	0	0
2016/10/24	R023	03/08/2017	8.58	Call	Bond Future	2,155.0500	2.1550	2,193.2300	2.1932	1.772	0	0	0
2016/10/24	R023	03/08/2017	8.59	Call	Bond Future	2,176.8500	2.1769	2,215.3200	2.2153	1.767	0	0	0
2016/10/24	R023	03/08/2017	8.58	Put	Bond Future	2,197.7100	2.1977	2,138.8400	2.1388	(2.679)	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
2016/10/24	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R035	03/11/2016			Bond Future	9.3926	97.1832	9.3670	97.3983	(0.273)	0.0000	0.0000	1,154
2016/10/24	R035	03/11/2016	9.59	Call	Bond Future	1,630.0200	1.6300	1,845.1100	1.8451	13.196	0	0	0
2016/10/24	R035	03/11/2016	9.57	Call	Bond Future	1,466.7900	1.4668	1,681.8800	1.6819	14.664	0	0	0
2016/10/24	R035	03/11/2016	9.58	Call	Bond Future	1,548.4600	1.5485	1,763.5500	1.7635	13.891	0	0	0
2016/10/24	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R035	02/02/2017			Bond Future	9.4428	99.0352	9.4164	99.2537	(0.279)	0.0000	0.0000	5,320
2016/10/24	R035	02/02/2017	9.51	Call	Bond Future	553.0700	0.5531	771.6000	0.7716	39.512	0	0	0
2016/10/24	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R035	02/02/2017	9.52	Call	Bond Future	634.9800	0.6350	853.5100	0.8535	34.415	0	0	0
2016/10/24	R035	02/02/2017	9.50	Call	Bond Future	471.0600	0.4711	689.5900	0.6896	46.391	0	0	0
2016/10/24	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R035	04/05/2017			Bond Future	9.4826	96.4867	9.4559	96.7063	(0.282)	0.0000	0.0000	0
2016/10/24	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R035	04/05/2017	9.55	Call	Bond Future	548.9900	0.5490	768.6000	0.7686	40.003	0	0	0
2016/10/24	R035	04/05/2017	9.53	Call	Bond Future	386.5000	0.3865	606.1100	0.6061	56.820	0	0	0
2016/10/24	R035	04/05/2017	9.54	Call	Bond Future	467.8000	0.4678	687.4100	0.6874	46.945	0	0	0
2016/10/24	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R035	03/08/2017			Bond Future	9.5136	98.4712	9.4862	98.6935	(0.288)	0.0000	0.0000	0
2016/10/24	R035	03/08/2017	9.50	Put	Bond Future	110.3100	0.1103	0.0000	0.0000	(100.000)	0	0	0
2016/10/24	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R035	03/08/2017	9.51	Put	Bond Future	29.1200	0.0291	0.0000	0.0000	(100.000)	0	0	0
2016/10/24	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	111.9700	0.1120	100.000	0	0	0
2016/10/24	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	193.1600	0.1932	100.000	0	0	0
2016/10/24	R035	03/08/2017	9.52	Call	Bond Future	51.9600	0.0520	274.2400	0.2742	427.791	0	0	0
2016/10/24	R186	03/11/2016	8.82	Put	Bond Future	774.3800	0.7744	608.3500	0.6084	(21.440)	0	0	150
2016/10/24	R186	03/11/2016	9.40	Put	Bond Future	15.9000	0.0159	4.9200	0.0049	(69.057)	0	0	0
2016/10/24	R186	03/11/2016			Bond Future	8.8169	115.1113	8.7963	115.2576	(0.234)	0.0000	0.0000	81,855
2016/10/24	R186	03/11/2016	8.30	Put	Bond Future	3,771.5000	3.7715	3,615.4800	3.6155	(4.137)	0	0	0
2016/10/24	R186	03/11/2016	8.52	Put	Bond Future	2,272.5200	2.2725	2,094.1100	2.0941	(7.851)	0	0	150
2016/10/24	R186	03/11/2016	8.95	Put	Bond Future	403.9900	0.4040	278.6500	0.2786	(31.026)	0	0	0
2016/10/24	R186	03/11/2016	9.20	Put	Bond Future	81.2900	0.0813	38.4800	0.0385	(52.663)	0	0	0
2016/10/24	R186	03/11/2016	8.97	Put	Bond Future	361.3800	0.3614	243.3500	0.2434	(32.661)	0	0	0
2016/10/24	R186	03/11/2016	8.96	Put	Bond Future	382.2400	0.3822	260.5400	0.2605	(31.839)	0	0	0
2016/10/24	R186	03/11/2016	9.10	Call	Bond Future	2,147.4500	2.1475	2,222.1100	2.2221	3.477	0	0	0
2016/10/24	R186	03/11/2016	9.66	Call	Bond Future	5,770.7600	5.7708	5,916.0200	5.9160	2.517	0	0	0
2016/10/24	R186	03/11/2016	8.30	Call	Bond Future	21.1700	0.0212	11.4300	0.0114	(46.009)	0	0	150
2016/10/24	R186	03/11/2016	8.90	Call	Bond Future	1,113.9800	1.1140	1,117.4900	1.1175	0.315	0	0	0
2016/10/24	R186	03/11/2016	8.97	Call	Bond Future	1,440.3200	1.4403	1,468.5700	1.4686	1.961	0	0	0
2016/10/24	R186	03/11/2016	9.71	Call	Bond Future	6,099.5000	6.0995	6,245.1800	6.2452	2.388	0	0	0
2016/10/24	R186	03/11/2016	8.52	Call	Bond Future	138.8800	0.1389	106.7500	0.1068	(23.135)	0	0	0
2016/10/24	R186	03/11/2016	8.82	Call	Bond Future	796.3000	0.7963	776.5500	0.7766	(2.480)	0	0	0
2016/10/24	R186	03/11/2016	8.95	Call	Bond Future	1,342.7800	1.3428	1,363.7200	1.3637	1.559	0	0	0
2016/10/24	R186	03/11/2016	9.20	Call	Bond Future	2,754.7300	2.7547	2,858.2000	2.8582	3.756	0	0	1,425

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
2016/10/24	R186	03/11/2016	8.90	Put	Bond Future	526.6200		0.5266	383.8500	0.3838	(27.111)	0	0	5,092
2016/10/24	R186	03/11/2016	9.40	Call	Bond Future	4,050.4800		4.0505	4,185.7800	4.1858	3.340	0	0	1,425
2016/10/24	R186	03/11/2016	9.66	Put	Bond Future	1.2000		0.0012	0.1800	0.0002	(85.000)	0	0	0
2016/10/24	R186	03/11/2016	9.71	Put	Bond Future	0.6900		0.0007	0.0900	0.0001	(86.957)	0	0	0
2016/10/24	R186	03/11/2016	8.96	Call	Bond Future	1,391.1400		1.3911	1,415.7200	1.4157	1.767	0	0	0
2016/10/24	R186	03/11/2016	9.10	Put	Bond Future	163.4000		0.1634	91.7800	0.0918	(43.831)	0	0	108
2016/10/24	R186	02/02/2017	8.81	Put	Bond Future	2,374.6100		2.3746	2,267.0400	2.2670	(4.530)	0	0	0
2016/10/24	R186	02/02/2017	8.00	Put	Bond Future	6,556.0400		6.5560	6,410.8900	6.4109	(2.214)	0	0	0
2016/10/24	R186	02/02/2017	9.40	Call	Bond Future	4,519.8100		4.5198	4,606.6300	4.6066	1.921	0	0	0
2016/10/24	R186	02/02/2017			Bond Future	8.8603		112.0023	8.8390	112.1507	(0.241)	0.0000	0.0000	27,252
2016/10/24	R186	02/02/2017	8.80	Put	Bond Future	2,411.4300		2.4114	2,303.1300	2.3031	(4.491)	0	0	0
2016/10/24	R186	02/02/2017	8.43	Put	Bond Future	4,043.0400		4.0430	3,911.9400	3.9119	(3.243)	0	0	0
2016/10/24	R186	02/02/2017	8.90	Put	Bond Future	2,060.8400		2.0608	1,960.0500	1.9600	(4.891)	0	0	750
2016/10/24	R186	02/02/2017	9.50	Call	Bond Future	5,029.2200		5.0292	5,123.3000	5.1233	1.871	0	0	0
2016/10/24	R186	02/02/2017	8.87	Call	Bond Future	2,229.0500		2.2291	2,274.3000	2.2743	2.030	0	0	0
2016/10/24	R186	02/02/2017	8.60	Call	Bond Future	1,398.9100		1.3989	1,425.4800	1.4255	1.899	0	0	7,000
2016/10/24	R186	02/02/2017	8.81	Call	Bond Future	2,024.0600		2.0241	2,064.8400	2.0648	2.015	0	0	0
2016/10/24	R186	02/02/2017	8.00	Call	Bond Future	354.0400		0.3540	357.2400	0.3572	0.904	0	0	7,000
2016/10/24	R186	02/02/2017	8.37	Call	Bond Future	877.0900		0.8771	891.5600	0.8916	1.650	0	0	500
2016/10/24	R186	02/02/2017	8.62	Put	Bond Future	3,139.3400		3.1393	3,018.8000	3.0188	(3.840)	0	0	0
2016/10/24	R186	02/02/2017	8.79	Call	Bond Future	1,958.4000		1.9584	1,997.7100	1.9977	2.007	0	0	0
2016/10/24	R186	02/02/2017	9.02	Call	Bond Future	2,792.5700		2.7926	2,849.5800	2.8496	2.041	0	0	0
2016/10/24	R186	02/02/2017	8.87	Put	Bond Future	2,161.9500		2.1619	2,058.8500	2.0588	(4.769)	0	0	500
2016/10/24	R186	02/02/2017	8.80	Call	Bond Future	1,991.0600		1.9911	2,031.1100	2.0311	2.011	0	0	0
2016/10/24	R186	02/02/2017	8.43	Call	Bond Future	997.4800		0.9975	1,014.7300	1.0147	1.729	0	0	750
2016/10/24	R186	02/02/2017	8.90	Call	Bond Future	2,335.9800		2.3360	2,383.5400	2.3835	2.036	0	0	0
2016/10/24	R186	02/02/2017	9.50	Put	Bond Future	702.0600		0.7021	647.7900	0.6478	(7.730)	0	0	13,500
2016/10/24	R186	02/02/2017	9.40	Put	Bond Future	853.8600		0.8539	792.3300	0.7923	(7.206)	0	0	750
2016/10/24	R186	02/02/2017	8.60	Put	Bond Future	3,228.0700		3.2281	3,106.2900	3.1063	(3.773)	0	0	0
2016/10/24	R186	02/02/2017	8.37	Put	Bond Future	4,356.1800		4.3562	4,222.3000	4.2223	(3.073)	0	0	0
2016/10/24	R186	02/02/2017	8.62	Call	Bond Future	1,452.1400		1.4521	1,479.9500	1.4800	1.915	0	0	500
2016/10/24	R186	02/02/2017	8.79	Put	Bond Future	2,448.6400		2.4486	2,339.6000	2.3396	(4.453)	0	0	0
2016/10/24	R186	02/02/2017	9.02	Put	Bond Future	1,690.5500		1.6906	1,599.2100	1.5992	(5.403)	0	0	500
2016/10/24	R186	04/05/2017			Bond Future	8.8958		114.2147	8.8741	114.3621	(0.243)	0.0000	0.0000	0
2016/10/24	R186	04/05/2017	8.89	Put	Bond Future	3,016.8100		3.0168	2,922.1500	2.9221	(3.138)	0	0	0
2016/10/24	R186	04/05/2017	8.91	Put	Bond Future	2,949.1900		2.9492	2,855.5900	2.8556	(3.174)	0	0	0
2016/10/24	R186	04/05/2017	8.90	Put	Bond Future	2,982.8600		2.9829	2,888.7300	2.8887	(3.156)	0	0	0
2016/10/24	R186	04/05/2017	8.91	Call	Bond Future	3,045.8600		3.0459	3,099.7000	3.0997	1.768	0	0	0
2016/10/24	R186	04/05/2017	8.89	Call	Bond Future	2,977.3900		2.9774	3,030.1700	3.0302	1.773	0	0	0
2016/10/24	R186	04/05/2017	8.90	Call	Bond Future	3,011.5100		3.0115	3,064.8200	3.0648	1.770	0	0	0
2016/10/24	R186	03/08/2017	8.93	Put	Bond Future	3,578.3700		3.5784	3,488.6200	3.4886	(2.508)	0	0	0
2016/10/24	R186	03/08/2017			Bond Future	8.9186		111.2573	8.8964	111.4056	(0.249)	0.0000	0.0000	0
2016/10/24	R186	03/08/2017	8.92	Put	Bond Future	3,611.8900		3.6119	3,521.7000	3.5217	(2.497)	0	0	0
2016/10/24	R186	03/08/2017	8.93	Call	Bond Future	3,654.5300		3.6545	3,713.0400	3.7130	1.601	0	0	0
2016/10/24	R186	03/08/2017	8.91	Call	Bond Future	3,587.9700		3.5880	3,645.6000	3.6456	1.606	0	0	0
2016/10/24	R186	03/08/2017	8.92	Call	Bond Future	3,621.3600		3.6214	3,679.4300	3.6794	1.604	0	0	0
2016/10/24	R186	03/08/2017	8.91	Put	Bond Future	3,645.2400		3.6452	3,554.6100	3.5546	(2.486)	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
2016/10/24	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R197	03/11/2016	303.57	Put	Bond Future	316.3600	0.3164	283.9900	0.2840	(10.232)	0	0	0
2016/10/24	R197	03/11/2016			Bond Future	303.2536	303.2536	303.2860	303.2860	0.011	0.0000	0.0000	861
2016/10/24	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R197	03/11/2016	303.56	Put	Bond Future	306.3600	0.3064	273.9900	0.2740	(10.566)	0	0	0
2016/10/24	R197	03/11/2016	303.58	Put	Bond Future	326.3600	0.3264	293.9900	0.2940	(9.918)	0	0	0
2016/10/24	R197	02/02/2017			Bond Future	302.3758	302.3758	302.4070	302.4070	0.010	0.0000	0.0000	0
2016/10/24	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R197	02/02/2017	302.57	Put	Bond Future	194.1700	0.1942	163.0200	0.1630	(16.043)	0	0	0
2016/10/24	R197	02/02/2017	302.59	Put	Bond Future	214.1700	0.2142	183.0200	0.1830	(14.545)	0	0	0
2016/10/24	R197	02/02/2017	302.58	Put	Bond Future	204.1700	0.2042	173.0200	0.1730	(15.257)	0	0	0
2016/10/24	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R197	04/05/2017	308.58	Put	Bond Future	214.2700	0.2143	192.7900	0.1928	(10.025)	0	0	0
2016/10/24	R197	04/05/2017			Bond Future	308.3657	308.3657	308.3872	308.3872	0.007	0.0000	0.0000	0
2016/10/24	R197	04/05/2017	308.60	Put	Bond Future	234.2700	0.2343	212.7900	0.2128	(9.169)	0	0	0
2016/10/24	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R197	04/05/2017	308.59	Put	Bond Future	224.2700	0.2243	202.7900	0.2028	(9.578)	0	0	0
2016/10/24	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R197	03/08/2017			Bond Future	307.8240	307.8240	307.8401	307.8401	0.005	0.0000	0.0000	0
2016/10/24	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R197	03/08/2017	308.05	Put	Bond Future	225.9800	0.2260	209.9000	0.2099	(7.116)	0	0	0
2016/10/24	R197	03/08/2017	308.07	Put	Bond Future	245.9800	0.2460	229.9000	0.2299	(6.537)	0	0	0
2016/10/24	R197	03/08/2017	308.06	Put	Bond Future	235.9800	0.2360	219.9000	0.2199	(6.814)	0	0	0
2016/10/24	R202	03/11/2016	253.85	Put	Bond Future	3,066.0800	3.0661	3,701.7600	3.7018	20.733	0	0	0
2016/10/24	R202	03/11/2016			Bond Future	250.7839	250.7839	250.1482	250.1482	(0.253)	0.0000	0.0000	33,807
2016/10/24	R202	03/11/2016	253.87	Put	Bond Future	3,086.0800	3.0861	3,721.7600	3.7218	20.598	0	0	0
2016/10/24	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R202	03/11/2016	253.86	Put	Bond Future	3,076.0800	3.0761	3,711.7600	3.7118	20.665	0	0	0
2016/10/24	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R202	02/02/2017	251.74	Call	Bond Future	292.8600	0.2929	0.0000	0.0000	(100.000)	0	0	0
2016/10/24	R202	02/02/2017			Bond Future	252.0329	252.0329	251.3833	251.3833	(0.258)	0.0000	0.0000	1,771
2016/10/24	R202	02/02/2017	251.72	Call	Bond Future	312.8600	0.3129	0.0000	0.0000	(100.000)	0	0	0
2016/10/24	R202	02/02/2017	251.73	Call	Bond Future	302.8600	0.3029	0.0000	0.0000	(100.000)	0	0	0
2016/10/24	R202	02/02/2017	251.72	Put	Bond Future	0.0000	0.0000	336.6900	0.3367	100.000	0	0	0
2016/10/24	R202	02/02/2017	251.74	Put	Bond Future	0.0000	0.0000	356.6900	0.3567	100.000	0	0	0
2016/10/24	R202	02/02/2017	251.73	Put	Bond Future	0.0000	0.0000	346.6900	0.3467	100.000	0	0	0
2016/10/24	R202	04/05/2017	256.73	Put	Bond Future	0.0000	0.0000	375.6600	0.3757	100.000	0	0	0
2016/10/24	R202	04/05/2017			Bond Future	257.0251	257.0251	256.3543	256.3543	(0.261)	0.0000	0.0000	0
2016/10/24	R202	04/05/2017	256.72	Put	Bond Future	0.0000	0.0000	365.6600	0.3657	100.000	0	0	0
2016/10/24	R202	04/05/2017	256.73	Call	Bond Future	295.0600	0.2951	0.0000	0.0000	(100.000)	0	0	0
2016/10/24	R202	04/05/2017	256.71	Call	Bond Future	315.0600	0.3151	0.0000	0.0000	(100.000)	0	0	0

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2016/10/24	R202	04/05/2017	256.72	Call	Bond Future	305.0600	0.3051	0.0000	0.0000	(100.000)	0	0	0
2016/10/24	R202	04/05/2017	256.71	Put	Bond Future	0.0000	0.0000	355.6600	0.3557	100.000	0	0	0
2016/10/24	R202	03/08/2017	258.36	Call	Bond Future	299.3000	0.2993	0.0000	0.0000	(100.000)	0	0	0
2016/10/24	R202	03/08/2017			Bond Future	258.6593	258.6593	257.9700	257.9700	(0.266)	0.0000	0.0000	0
2016/10/24	R202	03/08/2017	258.37	Call	Bond Future	289.3000	0.2893	0.0000	0.0000	(100.000)	0	0	0
2016/10/24	R202	03/08/2017	258.35	Put	Bond Future	0.0000	0.0000	380.0000	0.3800	100.000	0	0	0
2016/10/24	R202	03/08/2017	258.37	Put	Bond Future	0.0000	0.0000	400.0000	0.4000	100.000	0	0	0
2016/10/24	R202	03/08/2017	258.35	Call	Bond Future	309.3000	0.3093	0.0000	0.0000	(100.000)	0	0	0
2016/10/24	R202	03/08/2017	258.36	Put	Bond Future	0.0000	0.0000	390.0000	0.3900	100.000	0	0	0
2016/10/24	R203	03/11/2016	8.86	Call	Bond Future	958.5900	0.9586	975.8100	0.9758	1.796	0	0	0
2016/10/24	R203	03/11/2016			Bond Future	7.6731	101.6810	7.6519	101.6983	(0.276)	0.0000	0.0000	23,024
2016/10/24	R203	03/11/2016	8.84	Call	Bond Future	942.5500	0.9425	959.7700	0.9598	1.827	0	0	0
2016/10/24	R203	03/11/2016	8.85	Call	Bond Future	950.5700	0.9506	967.7900	0.9678	1.812	0	0	0
2016/10/24	R203	03/11/2016	8.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R203	03/11/2016	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R203	03/11/2016	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R203	02/02/2017	7.70	Call	Bond Future	148.2300	0.1482	154.9600	0.1550	4.540	0	0	0
2016/10/24	R203	02/02/2017	7.71	Put	Bond Future	135.0400	0.1350	125.0100	0.1250	(7.427)	0	0	0
2016/10/24	R203	02/02/2017			Bond Future	7.6821	103.6188	7.6529	103.6356	(0.380)	0.0000	0.0000	920
2016/10/24	R203	02/02/2017	7.71	Call	Bond Future	151.2000	0.1512	158.0400	0.1580	4.524	0	0	0
2016/10/24	R203	02/02/2017	7.72	Call	Bond Future	154.4300	0.1544	161.3800	0.1614	4.500	0	0	0
2016/10/24	R203	02/02/2017	7.70	Put	Bond Future	137.8500	0.1379	127.7100	0.1277	(7.356)	0	0	0
2016/10/24	R203	02/02/2017	7.72	Put	Bond Future	132.4800	0.1325	122.5600	0.1226	(7.488)	0	0	0
2016/10/24	R203	04/05/2017	6.91	Call	Bond Future	54.2000	0.0542	57.6400	0.0576	6.347	0	0	0
2016/10/24	R203	04/05/2017	6.92	Put	Bond Future	203.4500	0.2034	193.2100	0.1932	(5.033)	0	0	0
2016/10/24	R203	04/05/2017			Bond Future	7.3425	101.4913	7.3032	101.5050	(0.536)	0.0000	0.0000	0
2016/10/24	R203	04/05/2017	6.92	Call	Bond Future	55.5100	0.0555	59.0100	0.0590	6.305	0	0	0
2016/10/24	R203	04/05/2017	6.93	Call	Bond Future	56.5800	0.0566	60.1400	0.0601	6.292	0	0	0
2016/10/24	R203	04/05/2017	6.91	Put	Bond Future	205.6500	0.2057	195.3500	0.1954	(5.009)	0	0	0
2016/10/24	R203	04/05/2017	6.93	Put	Bond Future	201.0100	0.2010	190.8300	0.1908	(5.064)	0	0	0
2016/10/24	R203	03/08/2017	4.89	Call	Bond Future	31.5100	0.0315	36.7400	0.0367	16.598	0	0	0
2016/10/24	R203	03/08/2017			Bond Future	5.0657	103.5787	4.9530	103.5908	(2.225)	0.0000	0.0000	0
2016/10/24	R203	03/08/2017	4.87	Call	Bond Future	30.6100	0.0306	35.7300	0.0357	16.727	0	0	0
2016/10/24	R203	03/08/2017	4.88	Call	Bond Future	31.0600	0.0311	36.2300	0.0362	16.645	0	0	0
2016/10/24	R203	03/08/2017	4.87	Put	Bond Future	51.6100	0.0516	44.6500	0.0446	(13.486)	0	0	0
2016/10/24	R203	03/08/2017	4.89	Put	Bond Future	50.3600	0.0504	43.5100	0.0435	(13.602)	0	0	0
2016/10/24	R203	03/08/2017	4.88	Put	Bond Future	50.9800	0.0510	44.0700	0.0441	(13.554)	0	0	0
2016/10/24	R204	03/11/2016			Bond Future	7.8604	103.3137	7.8398	103.3534	(0.263)	0.0000	0.0000	22,163
2016/10/24	R204	03/11/2016	9.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R204	03/11/2016	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R204	03/11/2016	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R204	03/11/2016	9.22	Call	Bond Future	2,569.0600	2.5691	2,608.7200	2.6087	1.544	0	0	0
2016/10/24	R204	03/11/2016	9.21	Call	Bond Future	2,550.4700	2.5505	2,590.1300	2.5901	1.555	0	0	0
2016/10/24	R204	03/11/2016	9.23	Call	Bond Future	2,587.6400	2.5876	2,627.3000	2.6273	1.533	0	0	0
2016/10/24	R204	02/02/2017	8.28	Call	Bond Future	865.0500	0.8650	889.0400	0.8890	2.773	0	0	0
2016/10/24	R204	02/02/2017			Bond Future	7.8813	101.2424	7.8581	101.2822	(0.295)	0.0000	0.0000	10,941

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
2016/10/24	R204	02/02/2017	8.29	Call	Bond Future	877.5900	0.8776	901.8200	0.9018	2.761	0	0	0
2016/10/24	R204	02/02/2017	8.30	Call	Bond Future	890.3700	0.8904	914.8300	0.9148	2.747	0	0	0
2016/10/24	R204	02/02/2017	8.28	Put	Bond Future	186.2600	0.1863	170.5100	0.1705	(8.456)	0	0	0
2016/10/24	R204	02/02/2017	8.30	Put	Bond Future	177.6900	0.1777	162.4100	0.1624	(8.599)	0	0	0
2016/10/24	R204	02/02/2017	8.29	Put	Bond Future	181.8500	0.1818	166.3400	0.1663	(8.529)	0	0	0
2016/10/24	R204	04/05/2017	7.90	Put	Bond Future	501.6500	0.5016	479.9400	0.4799	(4.328)	0	0	0
2016/10/24	R204	04/05/2017			Bond Future	7.8651	103.2422	7.8404	103.2793	(0.315)	0.0000	0.0000	0
2016/10/24	R204	04/05/2017	7.92	Put	Bond Future	487.8400	0.4878	466.4600	0.4665	(4.383)	0	0	0
2016/10/24	R204	04/05/2017	7.90	Call	Bond Future	553.7700	0.5538	569.1200	0.5691	2.772	0	0	0
2016/10/24	R204	04/05/2017	7.91	Put	Bond Future	494.7100	0.4947	473.1700	0.4732	(4.354)	0	0	0
2016/10/24	R204	04/05/2017	7.91	Call	Bond Future	561.7800	0.5618	577.3000	0.5773	2.763	0	0	0
2016/10/24	R204	04/05/2017	7.92	Call	Bond Future	569.8500	0.5698	585.5300	0.5855	2.752	0	0	0
2016/10/24	R204	03/08/2017	7.77	Put	Bond Future	550.8700	0.5509	530.2700	0.5303	(3.740)	0	0	0
2016/10/24	R204	03/08/2017			Bond Future	7.7742	101.3224	7.7462	101.3583	(0.361)	0.0000	0.0000	0
2016/10/24	R204	03/08/2017	7.76	Put	Bond Future	556.9900	0.5570	536.2600	0.5363	(3.722)	0	0	0
2016/10/24	R204	03/08/2017	7.75	Call	Bond Future	532.1800	0.5322	547.2100	0.5472	2.824	0	0	0
2016/10/24	R204	03/08/2017	7.76	Call	Bond Future	538.8200	0.5388	553.9800	0.5540	2.814	0	0	0
2016/10/24	R204	03/08/2017	7.77	Call	Bond Future	545.4900	0.5455	560.7800	0.5608	2.803	0	0	0
2016/10/24	R204	03/08/2017	7.75	Put	Bond Future	563.1500	0.5631	542.2900	0.5423	(3.704)	0	0	0
2016/10/24	R207	03/11/2016			Bond Future	8.0758	99.9896	8.0552	100.0457	(0.255)	0.0000	0.0000	35,059
2016/10/24	R207	03/11/2016	7.94	Call	Bond Future	113.2400	0.1132	102.3800	0.1024	(9.590)	0	0	0
2016/10/24	R207	03/11/2016	7.93	Put	Bond Future	503.6600	0.5037	436.5600	0.4366	(13.322)	0	0	0
2016/10/24	R207	03/11/2016	7.95	Put	Bond Future	464.5500	0.4645	397.7900	0.3978	(14.371)	0	0	0
2016/10/24	R207	03/11/2016	7.94	Put	Bond Future	483.8700	0.4839	416.9100	0.4169	(13.838)	0	0	0
2016/10/24	R207	03/11/2016	7.95	Call	Bond Future	121.2700	0.1213	110.6100	0.1106	(8.790)	0	0	0
2016/10/24	R207	03/11/2016	7.93	Call	Bond Future	105.6700	0.1057	94.6700	0.0947	(10.410)	0	0	0
2016/10/24	R207	02/02/2017	9.24	Call	Bond Future	2,862.0800	2.8621	2,912.7800	2.9128	1.771	0	0	0
2016/10/24	R207	02/02/2017			Bond Future	8.1069	98.2527	8.0846	98.3092	(0.275)	0.0000	0.0000	33,642
2016/10/24	R207	02/02/2017	8.91	Call	Bond Future	2,119.7900	2.1198	2,164.3300	2.1643	2.101	0	0	62
2016/10/24	R207	02/02/2017	9.22	Call	Bond Future	2,815.9400	2.8159	2,866.3400	2.8663	1.790	0	0	0
2016/10/24	R207	02/02/2017	9.23	Call	Bond Future	2,839.0300	2.8390	2,889.5800	2.8896	1.781	0	0	0
2016/10/24	R207	02/02/2017	8.91	Put	Bond Future	111.4200	0.1114	99.4500	0.0995	(10.743)	0	0	0
2016/10/24	R207	02/02/2017	9.22	Put	Bond Future	45.9800	0.0460	39.8700	0.0399	(13.288)	0	0	0
2016/10/24	R207	02/02/2017	9.24	Put	Bond Future	43.2500	0.0433	37.4400	0.0374	(13.434)	0	0	0
2016/10/24	R207	02/02/2017	9.23	Put	Bond Future	44.6300	0.0446	38.6700	0.0387	(13.354)	0	0	0
2016/10/24	R207	04/05/2017	8.21	Put	Bond Future	766.4500	0.7664	735.1900	0.7352	(4.079)	0	0	0
2016/10/24	R207	04/05/2017			Bond Future	8.1247	100.1935	8.1016	100.2478	(0.285)	0.0000	0.0000	0
2016/10/24	R207	04/05/2017	8.22	Call	Bond Future	978.5500	0.9786	1,001.8100	1.0018	2.377	0	0	0
2016/10/24	R207	04/05/2017	8.20	Call	Bond Future	953.1100	0.9531	975.8900	0.9759	2.390	0	0	0
2016/10/24	R207	04/05/2017	8.21	Call	Bond Future	965.7800	0.9658	988.8000	0.9888	2.384	0	0	0
2016/10/24	R207	04/05/2017	8.20	Put	Bond Future	777.1400	0.7771	745.6400	0.7456	(4.053)	0	0	0
2016/10/24	R207	04/05/2017	8.22	Put	Bond Future	755.8800	0.7559	724.8600	0.7249	(4.104)	0	0	0
2016/10/24	R207	03/08/2017	8.19	Call	Bond Future	1,058.6400	1.0586	1,082.4200	1.0824	2.246	0	0	51
2016/10/24	R207	03/08/2017			Bond Future	8.1049	98.6095	8.0800	98.6629	(0.307)	0.0000	0.0000	0
2016/10/24	R207	03/08/2017	8.39	Put	Bond Future	700.2800	0.7003	674.3600	0.6744	(3.701)	0	0	0
2016/10/24	R207	03/08/2017	8.41	Put	Bond Future	684.4700	0.6845	658.9100	0.6589	(3.734)	0	0	0
2016/10/24	R207	03/08/2017	8.19	Put	Bond Future	876.2900	0.8763	846.6100	0.8466	(3.387)	0	0	0

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2016/10/24	R207	03/08/2017	8.40	Put	Bond Future	692.3400	0.6923	666.6000	0.6666	(3.718)	0	0	0
2016/10/24	R207	03/08/2017	8.41	Call	Bond Future	1,336.3200	1.3363	1,364.2200	1.3642	2.088	0	0	0
2016/10/24	R207	03/08/2017	8.39	Call	Bond Future	1,309.5700	1.3096	1,337.1100	1.3371	2.103	0	0	0
2016/10/24	R207	03/08/2017	8.40	Call	Bond Future	1,322.9100	1.3229	1,350.6300	1.3506	2.095	0	0	0
2016/10/24	R208	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R208	03/11/2016			Bond Future	8.2619	95.2353	8.2412	95.3076	(0.250)	0.0000	0.0000	24,272
2016/10/24	R208	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R208	03/11/2016	9.57	Call	Bond Future	4,449.1900	4.4492	4,521.5300	4.5215	1.626	0	0	0
2016/10/24	R208	03/11/2016	9.58	Call	Bond Future	4,482.2100	4.4822	4,554.5500	4.5545	1.614	0	0	0
2016/10/24	R208	03/11/2016	9.59	Call	Bond Future	4,515.2100	4.5152	4,587.5500	4.5875	1.602	0	0	0
2016/10/24	R208	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R208	02/02/2017			Bond Future	8.3015	97.0502	8.2796	97.1233	(0.264)	0.0000	0.0000	26,127
2016/10/24	R208	02/02/2017	8.64	Call	Bond Future	1,626.5700	1.6266	1,664.4700	1.6645	2.330	0	0	0
2016/10/24	R208	02/02/2017	8.63	Put	Bond Future	516.2000	0.5162	480.6200	0.4806	(6.893)	0	0	0
2016/10/24	R208	02/02/2017	8.65	Put	Bond Future	495.7000	0.4957	460.9700	0.4610	(7.006)	0	0	0
2016/10/24	R208	02/02/2017	8.64	Put	Bond Future	505.9600	0.5060	470.8000	0.4708	(6.949)	0	0	0
2016/10/24	R208	02/02/2017	8.65	Call	Bond Future	1,649.1700	1.6492	1,687.5000	1.6875	2.324	0	0	0
2016/10/24	R208	02/02/2017	8.63	Call	Bond Future	1,603.9400	1.6039	1,641.4200	1.6414	2.337	0	0	0
2016/10/24	R208	04/05/2017	8.39	Call	Bond Future	1,355.1900	1.3552	1,383.9000	1.3839	2.119	0	0	0
2016/10/24	R208	04/05/2017			Bond Future	8.3240	95.5634	8.3015	95.6347	(0.270)	0.0000	0.0000	0
2016/10/24	R208	04/05/2017	8.37	Call	Bond Future	1,321.1900	1.3212	1,349.3300	1.3493	2.130	0	0	0
2016/10/24	R208	04/05/2017	8.38	Call	Bond Future	1,337.9900	1.3380	1,366.4200	1.3664	2.125	0	0	0
2016/10/24	R208	04/05/2017	8.37	Put	Bond Future	1,175.7200	1.1757	1,132.5900	1.1326	(3.668)	0	0	0
2016/10/24	R208	04/05/2017	8.39	Put	Bond Future	1,146.5400	1.1465	1,103.9800	1.1040	(3.712)	0	0	0
2016/10/24	R208	04/05/2017	8.38	Put	Bond Future	1,160.9200	1.1609	1,118.0800	1.1181	(3.690)	0	0	0
2016/10/24	R208	03/08/2017	8.32	Call	Bond Future	1,407.9600	1.4080	1,436.7600	1.4368	2.046	0	0	0
2016/10/24	R208	03/08/2017			Bond Future	8.3213	97.5290	8.2977	97.5998	(0.284)	0.0000	0.0000	0
2016/10/24	R208	03/08/2017	8.30	Call	Bond Future	1,377.2500	1.3772	1,405.5700	1.4056	2.056	0	0	0
2016/10/24	R208	03/08/2017	8.31	Call	Bond Future	1,392.5600	1.3926	1,421.1200	1.4211	2.051	0	0	0
2016/10/24	R208	03/08/2017	8.30	Put	Bond Future	1,441.2900	1.4413	1,398.7200	1.3987	(2.954)	0	0	0
2016/10/24	R208	03/08/2017	8.32	Put	Bond Future	1,412.0100	1.4120	1,369.9200	1.3699	(2.981)	0	0	0
2016/10/24	R208	03/08/2017	8.31	Put	Bond Future	1,426.6000	1.4266	1,384.2700	1.3843	(2.967)	0	0	0
2016/10/24	R209	03/11/2016	9.34	Put	Bond Future	822.7700	0.8228	636.7700	0.6368	(22.607)	0	0	345
2016/10/24	R209	03/11/2016	10.26	Call	Bond Future	6,011.1200	6.0111	6,189.2300	6.1892	2.963	0	0	0
2016/10/24	R209	03/11/2016			Bond Future	9.3415	73.1973	9.3159	73.3763	(0.274)	0.0000	0.0000	29,869
2016/10/24	R209	03/11/2016	10.24	Call	Bond Future	5,888.7600	5.8888	6,066.6700	6.0667	3.021	0	0	0
2016/10/24	R209	03/11/2016	8.87	Put	Bond Future	3,453.6200	3.4536	3,259.2500	3.2593	(5.628)	0	0	0
2016/10/24	R209	03/11/2016	8.81	Call	Bond Future	24.7500	0.0248	14.2200	0.0142	(42.545)	0	0	345
2016/10/24	R209	03/11/2016	9.04	Put	Bond Future	2,311.0000	2.3110	2,100.9600	2.1010	(9.089)	0	0	345
2016/10/24	R209	03/11/2016	9.42	Put	Bond Future	572.6500	0.5727	412.2800	0.4123	(28.005)	0	0	0
2016/10/24	R209	03/11/2016	10.25	Call	Bond Future	5,949.9900	5.9500	6,128.0000	6.1280	2.992	0	0	0
2016/10/24	R209	03/11/2016	9.05	Call	Bond Future	167.9500	0.1680	136.2100	0.1362	(18.898)	0	0	0
2016/10/24	R209	03/11/2016	9.45	Call	Bond Future	1,246.7600	1.2468	1,276.4400	1.2764	2.381	0	0	0
2016/10/24	R209	03/11/2016	10.24	Put	Bond Future	1.3000	0.0013	0.1900	0.0002	(85.385)	0	0	0
2016/10/24	R209	03/11/2016	9.04	Call	Bond Future	156.9400	0.1569	125.9200	0.1259	(19.766)	0	0	0
2016/10/24	R209	03/11/2016	10.25	Put	Bond Future	1.1800	0.0012	0.1700	0.0002	(85.593)	0	0	0

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2016/10/24	R209	03/11/2016	9.34	Call	Bond Future	812.2200	0.8122	805.2400	0.8052	(0.859)	0	0	0
2016/10/24	R209	03/11/2016	10.26	Put	Bond Future	1.0600	0.0011	0.1500	0.0002	(85.849)	0	0	0
2016/10/24	R209	03/11/2016	9.45	Put	Bond Future	494.5900	0.4946	345.2500	0.3452	(30.195)	0	0	250
2016/10/24	R209	03/11/2016	8.81	Put	Bond Future	3,887.3100	3.8873	3,697.7600	3.6978	(4.876)	0	0	0
2016/10/24	R209	03/11/2016	8.87	Call	Bond Future	42.3600	0.0424	27.0100	0.0270	(36.237)	0	0	250
2016/10/24	R209	03/11/2016	9.42	Call	Bond Future	1,118.0100	1.1180	1,136.6600	1.1367	1.668	0	0	120
2016/10/24	R209	03/11/2016	9.05	Put	Bond Future	2,249.0300	2.2490	2,038.2700	2.0383	(9.371)	0	0	250
2016/10/24	R209	02/02/2017	9.55	Put	Bond Future	1,791.6100	1.7916	1,685.8200	1.6858	(5.905)	0	0	0
2016/10/24	R209	02/02/2017			Bond Future	9.3840	74.5922	9.3577	74.7742	(0.279)	0.0000	0.0000	10,642
2016/10/24	R209	02/02/2017	9.54	Put	Bond Future	1,820.0100	1.8200	1,713.3200	1.7133	(5.862)	0	0	0
2016/10/24	R209	02/02/2017	9.55	Call	Bond Future	2,928.1700	2.9282	3,004.3700	3.0044	2.602	0	0	0
2016/10/24	R209	02/02/2017	9.53	Call	Bond Future	2,849.8400	2.8498	2,924.2400	2.9242	2.611	0	0	0
2016/10/24	R209	02/02/2017	9.54	Call	Bond Future	2,888.8800	2.8889	2,964.1800	2.9642	2.607	0	0	0
2016/10/24	R209	02/02/2017	9.53	Put	Bond Future	1,848.7500	1.8488	1,741.1600	1.7412	(5.820)	0	0	0
2016/10/24	R209	04/05/2017	9.48	Put	Bond Future	3,000.7100	3.0007	2,893.1200	2.8931	(3.585)	0	0	0
2016/10/24	R209	04/05/2017			Bond Future	9.4200	72.9141	9.3934	73.0971	(0.282)	0.0000	0.0000	0
2016/10/24	R209	04/05/2017	9.47	Put	Bond Future	3,034.1900	3.0342	2,925.9600	2.9260	(3.567)	0	0	0
2016/10/24	R209	04/05/2017	9.46	Call	Bond Future	3,342.0500	3.3420	3,416.1800	3.4162	2.218	0	0	0
2016/10/24	R209	04/05/2017	9.47	Call	Bond Future	3,376.8000	3.3768	3,451.5600	3.4516	2.214	0	0	0
2016/10/24	R209	04/05/2017	9.48	Call	Bond Future	3,411.5200	3.4115	3,486.9200	3.4869	2.210	0	0	0
2016/10/24	R209	04/05/2017	9.46	Put	Bond Future	3,067.7400	3.0677	2,958.8800	2.9589	(3.549)	0	0	0
2016/10/24	R209	03/08/2017			Bond Future	9.4475	74.4139	9.4204	74.5993	(0.287)	0.0000	0.0000	0
2016/10/24	R209	03/08/2017	9.44	Call	Bond Future	3,891.4000	3.8914	3,968.7100	3.9687	1.987	0	0	0
2016/10/24	R209	03/08/2017	9.43	Put	Bond Future	3,977.4400	3.9774	3,868.8100	3.8688	(2.731)	0	0	0
2016/10/24	R209	03/08/2017	9.45	Put	Bond Future	3,907.8200	3.9078	3,800.2200	3.8002	(2.753)	0	0	0
2016/10/24	R209	03/08/2017	9.44	Put	Bond Future	3,942.5100	3.9425	3,834.3900	3.8344	(2.742)	0	0	0
2016/10/24	R209	03/08/2017	9.45	Call	Bond Future	3,925.0200	3.9250	4,002.8500	4.0029	1.983	0	0	0
2016/10/24	R209	03/08/2017	9.43	Call	Bond Future	3,857.9100	3.8579	3,934.7100	3.9347	1.991	0	0	0
2016/10/24	R210	03/11/2016			Bond Future	187.3674	187.3674	187.3878	187.3878	0.011	0.0000	0.0000	2,071
2016/10/24	R210	03/11/2016	188.90	Put	Bond Future	1,532.6000	1.5326	1,512.2500	1.5122	(1.328)	0	0	0
2016/10/24	R210	03/11/2016	188.92	Put	Bond Future	1,552.6000	1.5526	1,532.2500	1.5322	(1.311)	0	0	0
2016/10/24	R210	03/11/2016	188.91	Put	Bond Future	1,542.6000	1.5426	1,522.2500	1.5222	(1.319)	0	0	0
2016/10/24	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R210	02/02/2017	190.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R210	02/02/2017			Bond Future	190.9497	190.9497	190.9692	190.9692	0.010	0.0000	0.0000	0
2016/10/24	R210	02/02/2017	190.86	Call	Bond Future	89.6700	0.0897	109.1800	0.1092	21.758	0	0	0
2016/10/24	R210	02/02/2017	190.84	Call	Bond Future	109.6700	0.1097	129.1800	0.1292	17.790	0	0	0
2016/10/24	R210	02/02/2017	190.85	Call	Bond Future	99.6700	0.0997	119.1800	0.1192	19.575	0	0	0
2016/10/24	R210	02/02/2017	190.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R210	02/02/2017	190.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R210	04/05/2017			Bond Future	192.4159	192.4159	192.4294	192.4294	0.007	0.0000	0.0000	0
2016/10/24	R210	04/05/2017	192.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R210	04/05/2017	192.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R210	04/05/2017	192.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R210	04/05/2017	192.33	Call	Bond Future	85.9200	0.0859	99.4500	0.0995	15.747	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
2016/10/24	R210	04/05/2017	192.31	Call	Bond Future	105.9200	0.1059	119.4500	0.1195	12.774	0	0	0
2016/10/24	R210	04/05/2017	192.32	Call	Bond Future	95.9200	0.0959	109.4500	0.1095	14.106	0	0	0
2016/10/24	R210	03/08/2017	196.28	Call	Bond Future	103.0800	0.1031	113.2500	0.1132	9.866	0	0	0
2016/10/24	R210	03/08/2017	196.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R210	03/08/2017			Bond Future	196.3831	196.3831	196.3933	196.3933	0.005	0.0000	0.0000	0
2016/10/24	R210	03/08/2017	196.29	Call	Bond Future	93.0800	0.0931	103.2500	0.1032	10.926	0	0	0
2016/10/24	R210	03/08/2017	196.30	Call	Bond Future	83.0800	0.0831	93.2500	0.0932	12.241	0	0	0
2016/10/24	R210	03/08/2017	196.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R210	03/08/2017	196.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R211	03/11/2016	141.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R211	03/11/2016			Bond Future	141.4510	141.4510	141.3844	141.3844	(0.047)	0.0000	0.0000	56
2016/10/24	R211	03/11/2016	141.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R211	03/11/2016	141.74	Put	Bond Future	289.0100	0.2890	355.6400	0.3556	23.055	0	0	0
2016/10/24	R211	03/11/2016	141.76	Put	Bond Future	309.0100	0.3090	375.6400	0.3756	21.562	0	0	0
2016/10/24	R211	03/11/2016	141.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R211	03/11/2016	141.75	Put	Bond Future	299.0100	0.2990	365.6400	0.3656	22.284	0	0	0
2016/10/24	R212	03/11/2016			Bond Future	148.5405	148.5405	148.5562	148.5562	0.011	0.0000	0.0000	3,049
2016/10/24	R212	03/11/2016	148.11	Call	Bond Future	430.4600	0.4305	446.1900	0.4462	3.654	0	0	0
2016/10/24	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R212	03/11/2016	148.12	Call	Bond Future	420.4600	0.4205	436.1900	0.4362	3.741	0	0	0
2016/10/24	R212	03/11/2016	148.10	Call	Bond Future	440.4600	0.4405	456.1900	0.4562	3.571	0	0	0
2016/10/24	R212	02/02/2017	149.29	Call	Bond Future	140.9500	0.1410	156.0600	0.1561	10.720	0	0	0
2016/10/24	R212	02/02/2017			Bond Future	149.4309	149.4309	149.4461	149.4461	0.010	0.0000	0.0000	0
2016/10/24	R212	02/02/2017	149.27	Call	Bond Future	160.9500	0.1609	176.0600	0.1761	9.388	0	0	0
2016/10/24	R212	02/02/2017	149.28	Call	Bond Future	150.9500	0.1510	166.0600	0.1661	10.010	0	0	0
2016/10/24	R212	02/02/2017	149.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R212	02/02/2017	149.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R212	02/02/2017	149.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R212	04/05/2017	152.24	Call	Bond Future	151.1700	0.1512	161.5100	0.1615	6.840	0	0	0
2016/10/24	R212	04/05/2017			Bond Future	152.3912	152.3912	152.4015	152.4015	0.007	0.0000	0.0000	0
2016/10/24	R212	04/05/2017	152.25	Call	Bond Future	141.1700	0.1412	151.5100	0.1515	7.325	0	0	0
2016/10/24	R212	04/05/2017	152.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R212	04/05/2017	152.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R212	04/05/2017	152.23	Call	Bond Future	161.1700	0.1612	171.5100	0.1715	6.416	0	0	0
2016/10/24	R212	04/05/2017	152.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R212	03/08/2017			Bond Future	153.5030	153.5030	153.5107	153.5107	0.005	0.0000	0.0000	0
2016/10/24	R212	03/08/2017	153.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R212	03/08/2017	153.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R212	03/08/2017	153.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/24	R212	03/08/2017	153.34	Call	Bond Future	163.0300	0.1630	170.6600	0.1707	4.680	0	0	0
2016/10/24	R212	03/08/2017	153.35	Call	Bond Future	153.0300	0.1530	160.6600	0.1607	4.986	0	0	0
2016/10/24	R212	03/08/2017	153.36	Call	Bond Future	143.0300	0.1430	150.6600	0.1507	5.335	0	0	0
2016/10/24	R213	03/11/2016			Bond Future	9.2273	83.8165	9.2067	83.9583	(0.223)	0.0000	0.0000	35,766

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
2016/10/24	R213	03/11/2016	10.18	Put	Bond Future	0.6500	0.0007	0.0800	0.0001	(87.692)	0	0	0
2016/10/24	R213	03/11/2016	10.20	Put	Bond Future	0.5300	0.0005	0.0600	0.0001	(88.679)	0	0	0
2016/10/24	R213	03/11/2016	10.18	Call	Bond Future	6,196.7600	6.1968	6,338.0200	6.3380	2.280	0	0	0
2016/10/24	R213	03/11/2016	10.19	Put	Bond Future	0.5900	0.0006	0.0700	0.0001	(88.136)	0	0	0
2016/10/24	R213	03/11/2016	10.19	Call	Bond Future	6,258.1900	6.2582	6,399.5000	6.3995	2.258	0	0	0
2016/10/24	R213	03/11/2016	10.20	Call	Bond Future	6,319.5400	6.3195	6,460.9000	6.4609	2.237	0	0	0
2016/10/24	R213	02/02/2017	9.40	Call	Bond Future	2,707.0900	2.7071	2,757.7700	2.7578	1.872	0	0	0
2016/10/24	R213	02/02/2017	9.42	Call	Bond Future	2,783.3100	2.7833	2,835.4400	2.8354	1.873	0	0	0
2016/10/24	R213	02/02/2017			Bond Future	9.2751	85.4137	9.2539	85.5577	(0.228)	0.0000	0.0000	6,382
2016/10/24	R213	02/02/2017	9.41	Call	Bond Future	2,744.9800	2.7450	2,796.3900	2.7964	1.873	0	0	0
2016/10/24	R213	02/02/2017	9.40	Put	Bond Future	1,865.8500	1.8659	1,772.6000	1.7726	(4.998)	0	0	0
2016/10/24	R213	02/02/2017	9.42	Put	Bond Future	1,808.4700	1.8085	1,716.6700	1.7167	(5.076)	0	0	0
2016/10/24	R213	02/02/2017	9.41	Put	Bond Future	1,836.9000	1.8369	1,744.3800	1.7444	(5.037)	0	0	0
2016/10/24	R213	04/05/2017			Bond Future	9.3122	83.5478	9.2907	83.6918	(0.230)	0.0000	0.0000	0
2016/10/24	R213	04/05/2017	9.35	Put	Bond Future	2,958.3200	2.9583	2,867.6200	2.8676	(3.066)	0	0	0
2016/10/24	R213	04/05/2017	9.37	Put	Bond Future	2,893.2600	2.8933	2,803.5800	2.8036	(3.100)	0	0	0
2016/10/24	R213	04/05/2017	9.35	Call	Bond Future	3,211.6700	3.2117	3,264.9400	3.2649	1.659	0	0	0
2016/10/24	R213	04/05/2017	9.36	Put	Bond Future	2,925.6600	2.9257	2,835.4700	2.8355	(3.083)	0	0	0
2016/10/24	R213	04/05/2017	9.36	Call	Bond Future	3,245.7800	3.2458	3,299.5600	3.2996	1.657	0	0	0
2016/10/24	R213	04/05/2017	9.37	Call	Bond Future	3,280.0800	3.2801	3,334.3700	3.3344	1.655	0	0	0
2016/10/24	R213	03/08/2017	9.33	Put	Bond Future	3,788.3000	3.7883	3,699.1400	3.6991	(2.354)	0	0	0
2016/10/24	R213	03/08/2017			Bond Future	9.3397	85.2662	9.3179	85.4115	(0.234)	0.0000	0.0000	0
2016/10/24	R213	03/08/2017	9.35	Put	Bond Future	3,721.6900	3.7217	3,633.3500	3.6333	(2.374)	0	0	0
2016/10/24	R213	03/08/2017	9.33	Call	Bond Future	3,723.5900	3.7236	3,779.7600	3.7798	1.508	0	0	0
2016/10/24	R213	03/08/2017	9.34	Put	Bond Future	3,755.0400	3.7550	3,666.2900	3.6663	(2.363)	0	0	0
2016/10/24	R213	03/08/2017	9.34	Call	Bond Future	3,756.7600	3.7568	3,813.3400	3.8133	1.506	0	0	0
2016/10/24	R213	03/08/2017	9.35	Call	Bond Future	3,789.7800	3.7898	3,846.7700	3.8468	1.504	0	0	0
2016/10/24	R214	03/11/2016	10.35	Put	Bond Future	1.2400	0.0012	0.1800	0.0002	(85.484)	0	0	0
2016/10/24	R214	03/11/2016			Bond Future	9.4167	73.5554	9.3911	73.7430	(0.272)	0.0000	0.0000	24,310
2016/10/24	R214	03/11/2016	10.34	Put	Bond Future	1.3700	0.0014	0.2000	0.0002	(85.401)	0	0	0
2016/10/24	R214	03/11/2016	10.35	Call	Bond Future	6,335.0000	6.3350	6,521.5100	6.5215	2.944	0	0	0
2016/10/24	R214	03/11/2016	10.33	Call	Bond Future	6,209.3200	6.2093	6,395.6100	6.3956	3.000	0	0	0
2016/10/24	R214	03/11/2016	10.34	Call	Bond Future	6,272.2100	6.2722	6,458.6100	6.4586	2.972	0	0	0
2016/10/24	R214	03/11/2016	10.33	Put	Bond Future	1.5100	0.0015	0.2300	0.0002	(84.768)	0	0	0
2016/10/24	R214	02/02/2017			Bond Future	9.4606	74.9572	9.4343	75.1478	(0.277)	0.0000	0.0000	12,853
2016/10/24	R214	02/02/2017	9.67	Call	Bond Future	3,287.0300	3.2870	3,370.1300	3.3701	2.528	0	0	0
2016/10/24	R214	02/02/2017	9.66	Put	Bond Future	1,821.6300	1.8216	1,713.1700	1.7132	(5.954)	0	0	0
2016/10/24	R214	02/02/2017	9.68	Put	Bond Future	1,765.5300	1.7655	1,658.9100	1.6589	(6.039)	0	0	0
2016/10/24	R214	02/02/2017	9.67	Put	Bond Future	1,793.3300	1.7933	1,685.7900	1.6858	(5.997)	0	0	0
2016/10/24	R214	02/02/2017	9.68	Call	Bond Future	3,329.2900	3.3293	3,413.3100	3.4133	2.524	0	0	0
2016/10/24	R214	02/02/2017	9.66	Call	Bond Future	3,245.1700	3.2452	3,327.3500	3.3274	2.532	0	0	0
2016/10/24	R214	04/05/2017	9.58	Put	Bond Future	3,108.7800	3.1088	2,997.4000	2.9974	(3.583)	0	0	0
2016/10/24	R214	04/05/2017			Bond Future	9.4953	73.1385	9.4687	73.3305	(0.280)	0.0000	0.0000	0
2016/10/24	R214	04/05/2017	9.57	Put	Bond Future	3,142.0000	3.1420	3,029.9700	3.0300	(3.566)	0	0	0
2016/10/24	R214	04/05/2017	9.58	Call	Bond Future	3,715.2300	3.7152	3,795.7500	3.7957	2.167	0	0	0
2016/10/24	R214	04/05/2017	9.56	Call	Bond Future	3,639.7700	3.6398	3,718.9900	3.7190	2.177	0	0	0
2016/10/24	R214	04/05/2017	9.57	Call	Bond Future	3,677.3100	3.6773	3,757.1800	3.7572	2.172	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
2016/10/24	R214	04/05/2017	9.56	Put	Bond Future	3,175.7200	3.1757	3,063.0400	3.0630	(3.548)	0	0	0
2016/10/24	R214	03/08/2017	9.51	Call	Bond Future	4,107.0400	4.1070	4,187.9400	4.1879	1.970	0	0	0
2016/10/24	R214	03/08/2017			Bond Future	9.5221	74.6428	9.4950	74.8373	(0.284)	0.0000	0.0000	0
2016/10/24	R214	03/08/2017	9.52	Call	Bond Future	4,143.1500	4.1431	4,224.5900	4.2246	1.966	0	0	0
2016/10/24	R214	03/08/2017	9.53	Call	Bond Future	4,179.6600	4.1797	4,261.6300	4.2616	1.961	0	0	0
2016/10/24	R214	03/08/2017	9.51	Put	Bond Future	4,194.0500	4.1940	4,080.4700	4.0805	(2.708)	0	0	0
2016/10/24	R214	03/08/2017	9.53	Put	Bond Future	4,123.2900	4.1233	4,010.7800	4.0108	(2.729)	0	0	0
2016/10/24	R214	03/08/2017	9.52	Put	Bond Future	4,158.4100	4.1584	4,045.3700	4.0454	(2.718)	0	0	0
2016/10/24	R248	03/11/2016	10.38	Call	Bond Future	7,893.6800	7.8937	8,130.9900	8.1310	3.006	0	0	0
2016/10/24	R248	03/11/2016			Bond Future	9.4669	94.4896	9.4413	94.7296	(0.270)	0.0000	0.0000	36,107
2016/10/24	R248	03/11/2016	10.39	Call	Bond Future	7,973.1200	7.9731	8,210.6400	8.2106	2.979	0	0	0
2016/10/24	R248	03/11/2016	10.37	Put	Bond Future	3.4700	0.0035	0.6200	0.0006	(82.133)	0	0	0
2016/10/24	R248	03/11/2016	10.39	Put	Bond Future	2.9100	0.0029	0.4900	0.0005	(83.162)	0	0	0
2016/10/24	R248	03/11/2016	10.37	Call	Bond Future	7,814.1100	7.8141	8,051.2000	8.0512	3.034	0	0	0
2016/10/24	R248	03/11/2016	10.38	Put	Bond Future	3.1800	0.0032	0.5500	0.0006	(82.704)	0	0	0
2016/10/24	R248	02/02/2017	9.76	Put	Bond Future	2,298.0100	2.2980	2,161.7000	2.1617	(5.932)	0	0	0
2016/10/24	R248	02/02/2017	9.78	Put	Bond Future	2,229.6600	2.2297	2,095.6200	2.0956	(6.012)	0	0	0
2016/10/24	R248	02/02/2017			Bond Future	9.5123	96.2903	9.4860	96.5343	(0.276)	0.0000	0.0000	28,659
2016/10/24	R248	02/02/2017	9.77	Put	Bond Future	2,263.6200	2.2636	2,128.4500	2.1284	(5.971)	0	0	0
2016/10/24	R248	02/02/2017	9.76	Call	Bond Future	4,543.6000	4.5436	4,651.2400	4.6512	2.369	0	0	0
2016/10/24	R248	02/02/2017	9.77	Call	Bond Future	4,597.8300	4.5978	4,706.6100	4.7066	2.366	0	0	0
2016/10/24	R248	02/02/2017	9.78	Call	Bond Future	4,652.3300	4.6523	4,762.2400	4.7622	2.362	0	0	0
2016/10/24	R248	04/05/2017	9.66	Call	Bond Future	5,014.5400	5.0145	5,118.5700	5.1186	2.075	0	0	0
2016/10/24	R248	04/05/2017			Bond Future	9.5484	93.7511	9.5218	93.9966	(0.279)	0.0000	0.0000	0
2016/10/24	R248	04/05/2017	9.67	Call	Bond Future	5,062.1600	5.0622	5,167.0100	5.1670	2.071	0	0	0
2016/10/24	R248	04/05/2017	9.65	Put	Bond Future	4,041.0500	4.0411	3,898.8000	3.8988	(3.520)	0	0	0
2016/10/24	R248	04/05/2017	9.67	Put	Bond Future	3,955.7300	3.9557	3,815.1100	3.8151	(3.555)	0	0	0
2016/10/24	R248	04/05/2017	9.65	Call	Bond Future	4,967.1200	4.9671	5,070.3400	5.0703	2.078	0	0	0
2016/10/24	R248	04/05/2017	9.66	Put	Bond Future	3,998.2100	3.9982	3,856.7700	3.8568	(3.538)	0	0	0
2016/10/24	R248	03/08/2017			Bond Future	9.5767	95.6793	9.5495	95.9282	(0.284)	0.0000	0.0000	0
2016/10/24	R248	03/08/2017	9.57	Call	Bond Future	5,447.9400	5.4479	5,551.1200	5.5511	1.894	0	0	0
2016/10/24	R248	03/08/2017	9.56	Put	Bond Future	5,556.5500	5.5565	5,410.2600	5.4103	(2.633)	0	0	0
2016/10/24	R248	03/08/2017	9.58	Put	Bond Future	5,462.5200	5.4625	5,317.5700	5.3176	(2.654)	0	0	0
2016/10/24	R248	03/08/2017	9.57	Put	Bond Future	5,509.2100	5.5092	5,363.5800	5.3636	(2.643)	0	0	0
2016/10/24	R248	03/08/2017	9.58	Call	Bond Future	5,492.6700	5.4927	5,596.5300	5.5965	1.891	0	0	0
2016/10/24	R248	03/08/2017	9.56	Call	Bond Future	5,403.7000	5.4037	5,506.2200	5.5062	1.897	0	0	0

Total

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