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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/10/2016 TO 28/10/2016

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
2016/10/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	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
2016/10/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	2025	03/11/2016			Bond Future	129.2495	129.2495	129.2263	129.2263	(0.018)	0.0000	0.0000	2,542
2016/10/28	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	3.7200	0.0037	100.000	0	0	0
2016/10/28	2025	03/11/2016	129.21	Call	Bond Future	39.5200	0.0395	16.2800	0.0163	(58.806)	0	0	0
2016/10/28	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2025	03/11/2016	129.22	Call	Bond Future	29.5200	0.0295	6.2800	0.0063	(78.726)	0	0	0
2016/10/28	2025	03/11/2016	129.23	Call	Bond Future	19.5200	0.0195	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	2025	02/02/2017	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2025	02/02/2017			Bond Future	130.4374	130.4374	130.4123	130.4123	(0.019)	0.0000	0.0000	3,231
2016/10/28	2025	02/02/2017	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2025	02/02/2017	130.01	Call	Bond Future	427.3800	0.4274	402.2500	0.4023	(5.880)	0	0	0
2016/10/28	2025	02/02/2017	129.99	Call	Bond Future	447.3800	0.4474	422.2500	0.4223	(5.617)	0	0	0
2016/10/28	2025	02/02/2017	130.00	Call	Bond Future	437.3800	0.4374	412.2500	0.4123	(5.746)	0	0	0
2016/10/28	2025	02/02/2017	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2025	04/05/2017	132.57	Call	Bond Future	443.6200	0.4436	417.3400	0.4173	(5.924)	0	0	0
2016/10/28	2025	04/05/2017			Bond Future	133.0136	133.0136	132.9873	132.9873	(0.020)	0.0000	0.0000	0
2016/10/28	2025	04/05/2017	132.58	Call	Bond Future	433.6200	0.4336	407.3400	0.4073	(6.061)	0	0	0
2016/10/28	2025	04/05/2017	132.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2025	04/05/2017	132.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2025	04/05/2017	132.56	Call	Bond Future	453.6200	0.4536	427.3400	0.4273	(5.793)	0	0	0
2016/10/28	2025	04/05/2017	132.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2025	03/08/2017			Bond Future	134.4164	134.4164	134.3871	134.3871	(0.022)	0.0000	0.0000	0
2016/10/28	2025	03/08/2017	133.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2025	03/08/2017	133.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2025	03/08/2017	133.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2025	03/08/2017	133.98	Call	Bond Future	436.3600	0.4364	407.0700	0.4071	(6.712)	0	0	0
2016/10/28	2025	03/08/2017	133.96	Call	Bond Future	456.3600	0.4564	427.0700	0.4271	(6.418)	0	0	0
2016/10/28	2025	03/08/2017	133.97	Call	Bond Future	446.3600	0.4464	417.0700	0.4171	(6.562)	0	0	0
2016/10/28	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2030	03/11/2016			Bond Future	9.3141	92.2737	9.2634	92.6292	(0.544)	0.0000	0.0000	17,472
2016/10/28	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2030	03/11/2016	9.33	Call	Bond Future	110.8100	0.1108	466.3400	0.4663	320.846	0	0	0
2016/10/28	2030	03/11/2016	9.34	Call	Bond Future	180.5800	0.1806	536.1100	0.5361	196.882	0	0	0
2016/10/28	2030	03/11/2016	9.35	Call	Bond Future	250.2800	0.2503	605.8100	0.6058	142.053	0	0	0
2016/10/28	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2030	02/02/2017	9.29	Put	Bond Future	514.1100	0.5141	152.8800	0.1529	(70.263)	0	0	0
2016/10/28	2030	02/02/2017			Bond Future	9.3643	90.0236	9.3120	90.3848	(0.558)	0.0000	0.0000	20,204
2016/10/28	2030	02/02/2017	9.31	Put	Bond Future	375.3000	0.3753	14.0700	0.0141	(96.251)	0	0	0
2016/10/28	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/10/28	2030	02/02/2017	9.30	Put	Bond Future	444.6700	0.4447	83.4400	0.0834	(81.236)	0	0	0
2016/10/28	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2030	04/05/2017			Bond Future	9.4115	91.7967	9.3576	92.1646	(0.573)	0.0000	0.0000	0
2016/10/28	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2030	04/05/2017	9.32	Put	Bond Future	625.2500	0.6252	257.3700	0.2574	(58.837)	0	0	0
2016/10/28	2030	04/05/2017	9.34	Put	Bond Future	488.1200	0.4881	120.2400	0.1202	(75.367)	0	0	0
2016/10/28	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2030	04/05/2017	9.33	Put	Bond Future	556.6500	0.5566	188.7700	0.1888	(66.088)	0	0	0
2016/10/28	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2030	03/08/2017	9.34	Put	Bond Future	743.4800	0.7435	369.8300	0.3698	(50.257)	0	0	0
2016/10/28	2030	03/08/2017			Bond Future	9.4502	89.6724	9.3947	90.0461	(0.588)	0.0000	0.0000	0
2016/10/28	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2030	03/08/2017	9.33	Put	Bond Future	811.3500	0.8114	437.7000	0.4377	(46.053)	0	0	0
2016/10/28	2030	03/08/2017	9.35	Put	Bond Future	675.6900	0.6757	302.0400	0.3020	(55.299)	0	0	0
2016/10/28	2032	03/11/2016			Bond Future	9.4143	91.5019	9.3636	91.8830	(0.539)	0.0000	0.0000	7,060
2016/10/28	2032	03/11/2016	10.28	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	2032	03/11/2016	10.30	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	2032	03/11/2016	10.29	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	2032	03/11/2016	10.30	Call	Bond Future	6,296.9500	6.2970	6,678.0200	6.6780	6.052	0	0	0
2016/10/28	2032	03/11/2016	10.28	Call	Bond Future	6,161.9700	6.1620	6,543.0300	6.5430	6.184	0	0	0
2016/10/28	2032	03/11/2016	10.29	Call	Bond Future	6,229.4900	6.2295	6,610.5600	6.6106	6.117	0	0	0
2016/10/28	2032	02/02/2017	9.53	Call	Bond Future	2,690.4900	2.6905	2,893.3600	2.8934	7.540	0	0	0
2016/10/28	2032	02/02/2017			Bond Future	9.4665	93.2430	9.4143	93.6303	(0.551)	0.0000	0.0000	11,894
2016/10/28	2032	02/02/2017	9.51	Call	Bond Future	2,612.2800	2.6123	2,811.4600	2.8115	7.625	0	0	0
2016/10/28	2032	02/02/2017	9.52	Call	Bond Future	2,651.1400	2.6511	2,852.1700	2.8522	7.583	0	0	0
2016/10/28	2032	02/02/2017	9.51	Put	Bond Future	2,291.7000	2.2917	2,103.5500	2.1035	(8.210)	0	0	0
2016/10/28	2032	02/02/2017	9.53	Put	Bond Future	2,222.9000	2.2229	2,038.4400	2.0384	(8.298)	0	0	0
2016/10/28	2032	02/02/2017	9.52	Put	Bond Future	2,257.0100	2.2570	2,070.7100	2.0707	(8.254)	0	0	0
2016/10/28	2032	04/05/2017	9.45	Call	Bond Future	3,177.9800	3.1780	3,368.8000	3.3688	6.004	0	0	0
2016/10/28	2032	04/05/2017			Bond Future	9.5121	90.9194	9.4583	91.3139	(0.566)	0.0000	0.0000	0
2016/10/28	2032	04/05/2017	9.46	Call	Bond Future	3,214.0500	3.2140	3,406.2300	3.4062	5.979	0	0	0
2016/10/28	2032	04/05/2017	9.44	Put	Bond Future	3,671.5000	3.6715	3,466.5000	3.4665	(5.584)	0	0	0
2016/10/28	2032	04/05/2017	9.46	Put	Bond Future	3,595.9400	3.5959	3,393.6500	3.3937	(5.626)	0	0	0
2016/10/28	2032	04/05/2017	9.44	Call	Bond Future	3,142.3900	3.1424	3,331.8600	3.3319	6.029	0	0	0
2016/10/28	2032	04/05/2017	9.45	Put	Bond Future	3,633.4400	3.6334	3,429.7900	3.4298	(5.605)	0	0	0
2016/10/28	2032	03/08/2017	9.43	Put	Bond Future	4,520.0600	4.5201	4,310.8500	4.3108	(4.628)	0	0	0
2016/10/28	2032	03/08/2017			Bond Future	9.5480	92.7847	9.4927	93.1855	(0.579)	0.0000	0.0000	0
2016/10/28	2032	03/08/2017	9.45	Put	Bond Future	4,441.8000	4.4418	4,234.8900	4.2349	(4.658)	0	0	0
2016/10/28	2032	03/08/2017	9.44	Put	Bond Future	4,480.8000	4.4808	4,272.7400	4.2727	(4.643)	0	0	0
2016/10/28	2032	03/08/2017	9.44	Call	Bond Future	3,695.4700	3.6955	3,888.2300	3.8882	5.216	0	0	0
2016/10/28	2032	03/08/2017	9.43	Call	Bond Future	3,661.5000	3.6615	3,853.1100	3.8531	5.233	0	0	0
2016/10/28	2032	03/08/2017	9.45	Call	Bond Future	3,729.6100	3.7296	3,923.5200	3.9235	5.199	0	0	0
2016/10/28	2033	03/11/2016			Bond Future	107.4765	107.4765	107.3080	107.3080	(0.157)	0.0000	0.0000	4,578

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2016/10/28	2033	03/11/2016	109.16	Put	Bond Future	1,683.4900	1.6835	1,851.9900	1.8520	10.009	0	0	0
2016/10/28	2033	03/11/2016	109.17	Put	Bond Future	1,693.4900	1.6935	1,861.9900	1.8620	9.950	0	0	0
2016/10/28	2033	03/11/2016	109.18	Put	Bond Future	1,703.4900	1.7035	1,871.9900	1.8720	9.891	0	0	0
2016/10/28	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2033	02/02/2017			Bond Future	109.5282	109.5282	109.3551	109.3551	(0.158)	0.0000	0.0000	5,008
2016/10/28	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2033	02/02/2017	109.70	Put	Bond Future	171.8300	0.1718	344.8700	0.3449	100.704	0	0	0
2016/10/28	2033	02/02/2017	109.71	Put	Bond Future	181.8300	0.1818	354.8700	0.3549	95.166	0	0	0
2016/10/28	2033	02/02/2017	109.72	Put	Bond Future	191.8300	0.1918	364.8700	0.3649	90.205	0	0	0
2016/10/28	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2033	04/05/2017			Bond Future	110.6523	110.6523	110.4753	110.4753	(0.160)	0.0000	0.0000	0
2016/10/28	2033	04/05/2017	110.83	Put	Bond Future	177.6700	0.1777	354.7200	0.3547	99.651	0	0	0
2016/10/28	2033	04/05/2017	110.85	Put	Bond Future	197.6700	0.1977	374.7200	0.3747	89.568	0	0	0
2016/10/28	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2033	04/05/2017	110.84	Put	Bond Future	187.6700	0.1877	364.7200	0.3647	94.341	0	0	0
2016/10/28	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2033	03/08/2017	113.14	Put	Bond Future	212.4500	0.2125	395.0700	0.3951	85.959	0	0	0
2016/10/28	2033	03/08/2017			Bond Future	112.9275	112.9275	112.7449	112.7449	(0.162)	0.0000	0.0000	0
2016/10/28	2033	03/08/2017	113.13	Put	Bond Future	202.4500	0.2025	385.0700	0.3851	90.205	0	0	0
2016/10/28	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2033	03/08/2017	113.12	Put	Bond Future	192.4500	0.1925	375.0700	0.3751	94.892	0	0	0
2016/10/28	2037	03/11/2016	10.35	Call	Bond Future	6,151.9600	6.1520	6,611.4300	6.6114	7.469	0	0	0
2016/10/28	2037	03/11/2016	10.36	Put	Bond Future	0.1900	0.0002	0.0200	0.0000	(89.474)	0	0	0
2016/10/28	2037	03/11/2016			Bond Future	9.5590	92.8818	9.5034	93.3415	(0.583)	0.0000	0.0000	23,975
2016/10/28	2037	03/11/2016	10.36	Call	Bond Future	6,225.4200	6.2254	6,684.9200	6.6849	7.381	0	0	0
2016/10/28	2037	03/11/2016	10.37	Call	Bond Future	6,298.7700	6.2988	6,758.3000	6.7583	7.296	0	0	0
2016/10/28	2037	03/11/2016	10.35	Put	Bond Future	0.2200	0.0002	0.0200	0.0000	(90.909)	0	0	0
2016/10/28	2037	03/11/2016	10.37	Put	Bond Future	0.1600	0.0002	0.0200	0.0000	(87.500)	0	0	0
2016/10/28	2037	02/02/2017	9.68	Put	Bond Future	2,476.5600	2.4766	2,257.8400	2.2578	(8.832)	0	0	0
2016/10/28	2037	02/02/2017			Bond Future	9.6085	90.3929	9.5513	90.8602	(0.596)	0.0000	0.0000	40,252
2016/10/28	2037	02/02/2017	9.67	Put	Bond Future	2,514.0900	2.5141	2,293.1900	2.2932	(8.786)	0	0	0
2016/10/28	2037	02/02/2017	9.68	Call	Bond Future	3,055.0400	3.0550	3,303.6400	3.3036	8.137	0	0	0
2016/10/28	2037	02/02/2017	9.66	Call	Bond Future	2,969.1000	2.9691	3,213.3500	3.2133	8.226	0	0	0
2016/10/28	2037	02/02/2017	9.67	Call	Bond Future	3,012.0100	3.0120	3,258.4300	3.2584	8.181	0	0	0
2016/10/28	2037	02/02/2017	9.66	Put	Bond Future	2,551.8600	2.5519	2,328.7900	2.3288	(8.741)	0	0	0
2016/10/28	2037	04/05/2017			Bond Future	9.6552	92.1733	9.5963	92.6494	(0.610)	0.0000	0.0000	0
2016/10/28	2037	04/05/2017	9.58	Put	Bond Future	4,152.9700	4.1530	3,907.3500	3.9074	(5.914)	0	0	0
2016/10/28	2037	04/05/2017	9.60	Put	Bond Future	4,069.0300	4.0690	3,826.6100	3.8266	(5.958)	0	0	0
2016/10/28	2037	04/05/2017	9.59	Put	Bond Future	4,110.8400	4.1108	3,866.8100	3.8668	(5.936)	0	0	0
2016/10/28	2037	04/05/2017	9.60	Call	Bond Future	3,622.5900	3.6226	3,856.2300	3.8562	6.450	0	0	0
2016/10/28	2037	04/05/2017	9.58	Call	Bond Future	3,544.0100	3.5440	3,774.4500	3.7744	6.502	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
2016/10/28	2037	04/05/2017	9.59	Call	Bond Future	3,583.2000	3.5832	3,815.2300	3.8152	6.475	0	0	0
2016/10/28	2037	03/08/2017	9.57	Call	Bond Future	4,188.1800	4.1882	4,421.8300	4.4218	5.579	0	0	0
2016/10/28	2037	03/08/2017			Bond Future	9.6947	89.8064	9.6343	90.2904	(0.623)	0.0000	0.0000	0
2016/10/28	2037	03/08/2017	9.58	Call	Bond Future	4,226.5000	4.2265	4,461.4900	4.4615	5.560	0	0	0
2016/10/28	2037	03/08/2017	9.56	Put	Bond Future	5,234.5000	5.2345	4,982.8100	4.9828	(4.808)	0	0	0
2016/10/28	2037	03/08/2017	9.57	Put	Bond Future	5,191.7500	5.1917	4,941.4000	4.9414	(4.822)	0	0	0
2016/10/28	2037	03/08/2017	9.58	Put	Bond Future	5,148.9700	5.1490	4,899.9600	4.9000	(4.836)	0	0	0
2016/10/28	2037	03/08/2017	9.56	Call	Bond Future	4,149.7200	4.1497	4,382.0300	4.3820	5.598	0	0	0
2016/10/28	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2038	03/11/2016			Bond Future	135.8319	135.8319	135.3496	135.3496	(0.355)	0.0000	0.0000	13,411
2016/10/28	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2038	03/11/2016	136.31	Put	Bond Future	478.1300	0.4781	960.4400	0.9604	100.874	0	0	0
2016/10/28	2038	03/11/2016	136.33	Put	Bond Future	498.1300	0.4981	980.4400	0.9804	96.824	0	0	0
2016/10/28	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2038	03/11/2016	136.32	Put	Bond Future	488.1300	0.4881	970.4400	0.9704	98.808	0	0	0
2016/10/28	2038	02/02/2017	137.07	Put	Bond Future	84.4600	0.0845	577.6900	0.5777	583.981	0	0	0
2016/10/28	2038	02/02/2017			Bond Future	136.9855	136.9855	136.4923	136.4923	(0.360)	0.0000	0.0000	22,037
2016/10/28	2038	02/02/2017	137.06	Put	Bond Future	74.4600	0.0745	567.6900	0.5677	662.409	0	0	0
2016/10/28	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2038	02/02/2017	137.05	Put	Bond Future	64.4600	0.0645	557.6900	0.5577	765.172	0	0	0
2016/10/28	2038	04/05/2017	139.77	Put	Bond Future	78.9100	0.0789	582.4500	0.5824	638.119	0	0	0
2016/10/28	2038	04/05/2017			Bond Future	139.6911	139.6911	139.1875	139.1875	(0.360)	0.0000	0.0000	0
2016/10/28	2038	04/05/2017	139.79	Put	Bond Future	98.9100	0.0989	602.4500	0.6024	509.089	0	0	0
2016/10/28	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2038	04/05/2017	139.78	Put	Bond Future	88.9100	0.0889	592.4500	0.5924	566.348	0	0	0
2016/10/28	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2038	03/08/2017			Bond Future	141.0647	141.0647	140.5481	140.5481	(0.366)	0.0000	0.0000	0
2016/10/28	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2038	03/08/2017	141.16	Put	Bond Future	95.3200	0.0953	611.8600	0.6119	541.901	0	0	0
2016/10/28	2038	03/08/2017	141.18	Put	Bond Future	115.3200	0.1153	631.8600	0.6319	447.919	0	0	0
2016/10/28	2038	03/08/2017	141.17	Put	Bond Future	105.3200	0.1053	621.8600	0.6219	490.448	0	0	0
2016/10/28	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2040	03/11/2016			Bond Future	9.6090	96.7977	9.5534	97.2901	(0.579)	0.0000	0.0000	257
2016/10/28	2040	03/11/2016	9.69	Put	Bond Future	496.2500	0.4963	292.3500	0.2923	(41.088)	0	0	0
2016/10/28	2040	03/11/2016	9.71	Put	Bond Future	436.3400	0.4363	249.9800	0.2500	(42.710)	0	0	0
2016/10/28	2040	03/11/2016	9.70	Put	Bond Future	465.5800	0.4656	270.5200	0.2705	(41.896)	0	0	0
2016/10/28	2040	03/11/2016	9.71	Call	Bond Future	1,318.6700	1.3187	1,624.7700	1.6248	23.213	0	0	0
2016/10/28	2040	03/11/2016	9.69	Call	Bond Future	1,204.8700	1.2049	1,493.4300	1.4934	23.949	0	0	0
2016/10/28	2040	03/11/2016	9.70	Call	Bond Future	1,261.1200	1.2611	1,558.5200	1.5585	23.582	0	0	0
2016/10/28	2040	02/02/2017	9.58	Call	Bond Future	2,681.2500	2.6813	2,912.5900	2.9126	8.628	0	0	0
2016/10/28	2040	02/02/2017			Bond Future	9.6585	94.1330	9.6013	94.6337	(0.592)	0.0000	0.0000	5,109
2016/10/28	2040	02/02/2017	9.59	Call	Bond Future	2,722.6800	2.7227	2,956.3400	2.9563	8.582	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
2016/10/28	2040	02/02/2017	9.60	Call	Bond Future	2,764.4500	2.7644	3,000.4400	3.0004	8.537	0	0	0
2016/10/28	2040	02/02/2017	9.58	Put	Bond Future	3,369.0400	3.3690	3,099.7100	3.0997	(7.994)	0	0	0
2016/10/28	2040	02/02/2017	9.60	Put	Bond Future	3,276.1100	3.2761	3,011.4300	3.0114	(8.079)	0	0	0
2016/10/28	2040	02/02/2017	9.59	Put	Bond Future	3,322.3400	3.3223	3,055.3300	3.0553	(8.037)	0	0	0
2016/10/28	2040	04/05/2017			Bond Future	9.7052	95.9870	9.6463	96.4972	(0.606)	0.0000	0.0000	0
2016/10/28	2040	04/05/2017	9.62	Put	Bond Future	4,581.6800	4.5817	4,317.2300	4.3172	(5.772)	0	0	0
2016/10/28	2040	04/05/2017	9.64	Put	Bond Future	4,490.9500	4.4910	4,229.8800	4.2299	(5.813)	0	0	0
2016/10/28	2040	04/05/2017	9.62	Call	Bond Future	3,841.7500	3.8418	4,087.4700	4.0875	6.396	0	0	0
2016/10/28	2040	04/05/2017	9.63	Put	Bond Future	4,536.0000	4.5360	4,273.2400	4.2732	(5.793)	0	0	0
2016/10/28	2040	04/05/2017	9.63	Call	Bond Future	3,883.4400	3.8834	4,130.8500	4.1308	6.371	0	0	0
2016/10/28	2040	04/05/2017	9.64	Call	Bond Future	3,925.6300	3.9256	4,174.7300	4.1747	6.345	0	0	0
2016/10/28	2040	03/08/2017			Bond Future	9.7449	93.4478	9.6845	93.9666	(0.620)	0.0000	0.0000	0
2016/10/28	2040	03/08/2017	9.61	Put	Bond Future	5,714.5500	5.7146	5,445.5400	5.4455	(4.707)	0	0	0
2016/10/28	2040	03/08/2017	9.63	Put	Bond Future	5,622.3900	5.6224	5,356.2000	5.3562	(4.734)	0	0	0
2016/10/28	2040	03/08/2017	9.61	Call	Bond Future	4,549.0000	4.5490	4,798.7600	4.7988	5.490	0	0	0
2016/10/28	2040	03/08/2017	9.62	Put	Bond Future	5,668.4800	5.6685	5,400.8800	5.4009	(4.721)	0	0	0
2016/10/28	2040	03/08/2017	9.62	Call	Bond Future	4,590.1500	4.5901	4,841.3200	4.8413	5.472	0	0	0
2016/10/28	2040	03/08/2017	9.63	Call	Bond Future	4,631.1600	4.6312	4,883.7400	4.8837	5.454	0	0	0
2016/10/28	2044	03/11/2016			Bond Future	9.6239	93.9740	9.5683	94.4718	(0.578)	0.0000	0.0000	3,589
2016/10/28	2044	03/11/2016	10.42	Call	Bond Future	6,642.5500	6.6425	7,140.0100	7.1400	7.489	0	0	0
2016/10/28	2044	03/11/2016	10.41	Put	Bond Future	0.3900	0.0004	0.0500	0.0001	(87.179)	0	0	0
2016/10/28	2044	03/11/2016	10.43	Put	Bond Future	0.3000	0.0003	0.0400	0.0000	(86.667)	0	0	0
2016/10/28	2044	03/11/2016	10.42	Put	Bond Future	0.3400	0.0003	0.0400	0.0000	(88.235)	0	0	0
2016/10/28	2044	03/11/2016	10.43	Call	Bond Future	6,720.6000	6.7206	7,218.1000	7.2181	7.403	0	0	0
2016/10/28	2044	03/11/2016	10.41	Call	Bond Future	6,564.3900	6.5644	7,061.8100	7.0618	7.578	0	0	0
2016/10/28	2044	02/02/2017			Bond Future	9.6717	91.3808	9.6146	91.8869	(0.591)	0.0000	0.0000	18,900
2016/10/28	2044	02/02/2017	9.77	Call	Bond Future	3,521.6700	3.5217	3,796.6700	3.7967	7.809	0	0	0
2016/10/28	2044	02/02/2017	9.76	Put	Bond Future	2,701.5900	2.7016	2,468.1800	2.4682	(8.640)	0	0	0
2016/10/28	2044	02/02/2017	9.78	Put	Bond Future	2,623.1900	2.6232	2,394.3100	2.3943	(8.725)	0	0	0
2016/10/28	2044	02/02/2017	9.77	Put	Bond Future	2,662.2600	2.6623	2,431.1100	2.4311	(8.682)	0	0	0
2016/10/28	2044	02/02/2017	9.78	Call	Bond Future	3,569.2600	3.5693	3,846.5300	3.8465	7.768	0	0	0
2016/10/28	2044	02/02/2017	9.76	Call	Bond Future	3,474.2000	3.4742	3,746.9400	3.7469	7.850	0	0	0
2016/10/28	2044	04/05/2017			Bond Future	9.7168	93.1806	9.6581	93.6963	(0.604)	0.0000	0.0000	0
2016/10/28	2044	04/05/2017	9.67	Call	Bond Future	4,081.0100	4.0810	4,336.3500	4.3363	6.257	0	0	0
2016/10/28	2044	04/05/2017	9.66	Put	Bond Future	4,536.9900	4.5370	4,275.0300	4.2750	(5.774)	0	0	0
2016/10/28	2044	04/05/2017	9.68	Put	Bond Future	4,447.3100	4.4473	4,188.7300	4.1887	(5.814)	0	0	0
2016/10/28	2044	04/05/2017	9.67	Put	Bond Future	4,491.8400	4.4918	4,231.5700	4.2316	(5.794)	0	0	0
2016/10/28	2044	04/05/2017	9.68	Call	Bond Future	4,124.4600	4.1245	4,381.4900	4.3815	6.232	0	0	0
2016/10/28	2044	04/05/2017	9.66	Call	Bond Future	4,038.0500	4.0381	4,291.7000	4.2917	6.281	0	0	0
2016/10/28	2044	03/08/2017			Bond Future	9.7552	90.7091	9.6950	91.2336	(0.617)	0.0000	0.0000	0
2016/10/28	2044	03/08/2017	9.62	Put	Bond Future	5,825.2100	5.8252	5,553.9000	5.5539	(4.658)	0	0	0
2016/10/28	2044	03/08/2017	9.64	Put	Bond Future	5,731.8600	5.7319	5,463.3800	5.4634	(4.684)	0	0	0
2016/10/28	2044	03/08/2017	9.63	Put	Bond Future	5,778.5300	5.7785	5,508.6400	5.5086	(4.671)	0	0	0
2016/10/28	2044	03/08/2017	9.64	Call	Bond Future	4,724.1200	4.7241	4,980.1400	4.9801	5.419	0	0	0
2016/10/28	2044	03/08/2017	9.62	Call	Bond Future	4,640.5700	4.6406	4,893.7600	4.8938	5.456	0	0	0
2016/10/28	2044	03/08/2017	9.63	Call	Bond Future	4,682.4100	4.6824	4,937.0200	4.9370	5.438	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
2016/10/28	2046	03/11/2016	137.07	Put	Bond Future	2,487.8900	2.4879	2,654.6000	2.6546	6.701	0	0	0
2016/10/28	2046	03/11/2016			Bond Future	134.5821	134.5821	134.4154	134.4154	(0.124)	0.0000	0.0000	6,418
2016/10/28	2046	03/11/2016	137.09	Put	Bond Future	2,507.8900	2.5079	2,674.6000	2.6746	6.647	0	0	0
2016/10/28	2046	03/11/2016	137.08	Put	Bond Future	2,497.8900	2.4979	2,664.6000	2.6646	6.674	0	0	0
2016/10/28	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2046	02/02/2017	137.13	Call	Bond Future	21.1800	0.0212	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	2046	02/02/2017	137.14	Put	Bond Future	0.0000	0.0000	160.2600	0.1603	100.000	0	0	0
2016/10/28	2046	02/02/2017			Bond Future	137.1512	137.1512	136.9797	136.9797	(0.125)	0.0000	0.0000	17,567
2016/10/28	2046	02/02/2017	137.14	Call	Bond Future	11.1800	0.0112	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	2046	02/02/2017	137.15	Call	Bond Future	1.1800	0.0012	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	2046	02/02/2017	137.13	Put	Bond Future	0.0000	0.0000	150.2600	0.1503	100.000	0	0	0
2016/10/28	2046	02/02/2017	137.15	Put	Bond Future	0.0000	0.0000	170.2600	0.1703	100.000	0	0	0
2016/10/28	2046	04/05/2017	138.33	Call	Bond Future	2.1700	0.0022	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	2046	04/05/2017			Bond Future	138.3322	138.3322	138.1565	138.1565	(0.127)	0.0000	0.0000	0
2016/10/28	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2046	04/05/2017	138.32	Put	Bond Future	0.0000	0.0000	163.4800	0.1635	100.000	0	0	0
2016/10/28	2046	04/05/2017	138.34	Put	Bond Future	7.8300	0.0078	183.4800	0.1835	2243.295	0	0	0
2016/10/28	2046	04/05/2017	138.33	Put	Bond Future	0.0000	0.0000	173.4800	0.1735	100.000	0	0	0
2016/10/28	2046	04/05/2017	138.32	Call	Bond Future	12.1700	0.0122	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	2046	03/08/2017	141.17	Put	Bond Future	0.0000	0.0000	175.1800	0.1752	100.000	0	0	0
2016/10/28	2046	03/08/2017			Bond Future	141.1766	141.1766	140.9948	140.9948	(0.129)	0.0000	0.0000	0
2016/10/28	2046	03/08/2017	141.19	Put	Bond Future	13.4100	0.0134	195.1800	0.1952	1355.481	0	0	0
2016/10/28	2046	03/08/2017	141.18	Put	Bond Future	3.4100	0.0034	185.1800	0.1852	5330.499	0	0	0
2016/10/28	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2046	03/08/2017	141.17	Call	Bond Future	6.5900	0.0066	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2050	03/11/2016	149.52	Put	Bond Future	5,528.3900	5.5284	6,896.5100	6.8965	24.747	0	0	0
2016/10/28	2050	03/11/2016			Bond Future	143.9916	143.9916	142.6235	142.6235	(0.950)	0.0000	0.0000	19,763
2016/10/28	2050	03/11/2016	149.54	Put	Bond Future	5,548.3900	5.5484	6,916.5100	6.9165	24.658	0	0	0
2016/10/28	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2050	03/11/2016	149.53	Put	Bond Future	5,538.3900	5.5384	6,906.5100	6.9065	24.702	0	0	0
2016/10/28	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	2050	02/02/2017	144.96	Call	Bond Future	178.8200	0.1788	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	2050	02/02/2017	144.97	Put	Bond Future	0.0000	0.0000	1,227.2900	1.2273	100.000	0	0	0
2016/10/28	2050	02/02/2017			Bond Future	145.1388	145.1388	143.7427	143.7427	(0.962)	0.0000	0.0000	23,475
2016/10/28	2050	02/02/2017	144.97	Call	Bond Future	168.8200	0.1688	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	2050	02/02/2017	144.98	Call	Bond Future	158.8200	0.1588	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	2050	02/02/2017	144.96	Put	Bond Future	0.0000	0.0000	1,217.2900	1.2173	100.000	0	0	0
2016/10/28	2050	02/02/2017	144.98	Put	Bond Future	0.0000	0.0000	1,237.2900	1.2373	100.000	0	0	0
2016/10/28	2050	04/05/2017			Bond Future	148.0051	148.0051	146.5813	146.5813	(0.962)	0.0000	0.0000	0
2016/10/28	2050	04/05/2017	147.83	Put	Bond Future	0.0000	0.0000	1,248.7400	1.2487	100.000	0	0	0
2016/10/28	2050	04/05/2017	147.85	Put	Bond Future	0.0000	0.0000	1,268.7400	1.2687	100.000	0	0	0
2016/10/28	2050	04/05/2017	147.83	Call	Bond Future	175.1200	0.1751	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	2050	04/05/2017	147.84	Put	Bond Future	0.0000	0.0000	1,258.7400	1.2587	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
2016/10/28	2050	04/05/2017	147.84	Call	Bond Future	165.1200	0.1651	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	2050	04/05/2017	147.85	Call	Bond Future	155.1200	0.1551	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	2050	03/08/2017	149.24	Call	Bond Future	147.0600	0.1471	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	2050	03/08/2017			Bond Future	149.3871	149.3871	147.9308	147.9308	(0.975)	0.0000	0.0000	0
2016/10/28	2050	03/08/2017	149.22	Call	Bond Future	167.0600	0.1671	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	2050	03/08/2017	149.23	Call	Bond Future	157.0600	0.1571	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	2050	03/08/2017	149.22	Put	Bond Future	0.0000	0.0000	1,289.2300	1.2892	100.000	0	0	0
2016/10/28	2050	03/08/2017	149.24	Put	Bond Future	0.0000	0.0000	1,309.2300	1.3092	100.000	0	0	0
2016/10/28	2050	03/08/2017	149.23	Put	Bond Future	0.0000	0.0000	1,299.2300	1.2992	100.000	0	0	0
2016/10/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	AL37	03/11/2016			Index Future	502.1220	502.1220	503.1030	503.1030	0.195	0.0000	0.0000	9
2016/10/28	AL37	02/02/2017			Index Future	511.6760	511.6760	512.6700	512.6700	0.194	0.0000	0.0000	7
2016/10/28	AL37	04/05/2017			Index Future	521.7510	521.7510	522.7610	522.7610	0.194	0.0000	0.0000	0
2016/10/28	AL37	03/08/2017			Index Future	532.4480	532.4480	533.4690	533.4690	0.192	0.0000	0.0000	0
2016/10/28	AL7T	03/11/2016			Index Future	578.9880	578.9880	580.9850	580.9850	0.345	0.0000	0.0000	2
2016/10/28	AL7T	02/02/2017			Index Future	590.0050	590.0050	592.0330	592.0330	0.344	0.0000	0.0000	2
2016/10/28	AL7T	04/05/2017			Index Future	601.6210	601.6210	603.6870	603.6870	0.343	0.0000	0.0000	0
2016/10/28	AL7T	03/08/2017			Index Future	613.9560	613.9560	616.0530	616.0530	0.342	0.0000	0.0000	0
2016/10/28	ALBI	03/11/2016			Index Future	527.0360	527.0360	529.1110	529.1110	0.394	0.0000	0.0000	250
2016/10/28	ALBI	02/02/2017			Index Future	537.0650	537.0650	539.1730	539.1730	0.393	0.0000	0.0000	500
2016/10/28	ALBI	04/05/2017			Index Future	547.6390	547.6390	549.7860	549.7860	0.392	0.0000	0.0000	0
2016/10/28	ALBI	03/08/2017			Index Future	558.8670	558.8670	561.0480	561.0480	0.390	0.0000	0.0000	0
2016/10/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	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
2016/10/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/10/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/28	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	EL28	03/11/2016			Bond Future	129.2209	129.2209	128.8165	128.8165	(0.313)	0.0000	0.0000	0
2016/10/28	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	EL28	03/11/2016	132.15	Put	Bond Future	2,929.1400	2.9291	3,333.5000	3.3335	13.805	0	0	0
2016/10/28	EL28	03/11/2016	132.17	Put	Bond Future	2,949.1400	2.9491	3,353.5000	3.3535	13.711	0	0	0
2016/10/28	EL28	03/11/2016	132.16	Put	Bond Future	2,939.1400	2.9391	3,343.5000	3.3435	13.758	0	0	0
2016/10/28	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	EL28	02/02/2017			Bond Future	131.6876	131.6876	131.2741	131.2741	(0.314)	0.0000	0.0000	0
2016/10/28	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	EL28	02/02/2017	135.10	Put	Bond Future	3,412.4100	3.4124	3,825.8700	3.8259	12.116	0	0	0
2016/10/28	EL28	02/02/2017	135.12	Put	Bond Future	3,432.4100	3.4324	3,845.8700	3.8459	12.046	0	0	0
2016/10/28	EL28	02/02/2017	135.11	Put	Bond Future	3,422.4100	3.4224	3,835.8700	3.8359	12.081	0	0	0
2016/10/28	EL28	04/05/2017			Bond Future	132.6068	132.6068	132.1846	132.1846	(0.318)	0.0000	0.0000	0
2016/10/28	EL28	04/05/2017	137.90	Put	Bond Future	5,293.1800	5.2932	5,715.4400	5.7154	7.977	0	0	0
2016/10/28	EL28	04/05/2017	137.92	Put	Bond Future	5,313.1800	5.3132	5,735.4400	5.7354	7.947	0	0	0
2016/10/28	EL28	04/05/2017	137.91	Put	Bond Future	5,303.1800	5.3032	5,725.4400	5.7254	7.962	0	0	0
2016/10/28	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	EL28	03/08/2017	135.17	Call	Bond Future	163.7900	0.1638	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	EL28	03/08/2017			Bond Future	135.3338	135.3338	134.9004	134.9004	(0.320)	0.0000	0.0000	0
2016/10/28	EL28	03/08/2017	135.18	Call	Bond Future	153.7900	0.1538	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	EL28	03/08/2017	135.16	Put	Bond Future	0.0000	0.0000	259.6200	0.2596	100.000	0	0	0
2016/10/28	EL28	03/08/2017	135.18	Put	Bond Future	0.0000	0.0000	279.6200	0.2796	100.000	0	0	0
2016/10/28	EL28	03/08/2017	135.16	Call	Bond Future	173.7900	0.1738	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	EL28	03/08/2017	135.17	Put	Bond Future	0.0000	0.0000	269.6200	0.2696	100.000	0	0	0
2016/10/28	ES33	03/11/2016			Bond Future	10.4316	78.0608	10.3756	78.4244	(0.537)	0.0000	0.0000	2,000
2016/10/28	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	ES33	03/11/2016	11.31	Call	Bond Future	5,374.2600	5.3743	5,737.8700	5.7379	6.766	0	0	0
2016/10/28	ES33	03/11/2016	11.29	Call	Bond Future	5,258.3500	5.2584	5,621.9600	5.6220	6.915	0	0	0

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2016/10/28	ES33	03/11/2016	11.30	Call	Bond Future	5,316.3400	5.3163	5,679.9500	5.6800	6.839	0	0	0
2016/10/28	ES33	02/02/2017			Bond Future	10.5153	79.5461	10.4575	79.9157	(0.550)	0.0000	0.0000	8,789
2016/10/28	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	ES33	02/02/2017	10.59	Call	Bond Future	473.9500	0.4740	843.5800	0.8436	77.989	0	0	0
2016/10/28	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	ES33	02/02/2017	10.60	Call	Bond Future	537.0400	0.5370	906.6700	0.9067	68.827	0	0	0
2016/10/28	ES33	02/02/2017	10.61	Call	Bond Future	600.0500	0.6001	969.6800	0.9697	61.600	0	0	0
2016/10/28	ES33	04/05/2017			Bond Future	10.5905	77.3181	10.5309	77.6946	(0.563)	0.0000	0.0000	0
2016/10/28	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	121.2000	0.1212	100.000	0	0	0
2016/10/28	ES33	04/05/2017	10.54	Put	Bond Future	318.5700	0.3186	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	ES33	04/05/2017	10.56	Put	Bond Future	192.1400	0.1921	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	ES33	04/05/2017	10.55	Put	Bond Future	255.3200	0.2553	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	184.3800	0.1844	100.000	0	0	0
2016/10/28	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	57.9500	0.0580	100.000	0	0	0
2016/10/28	ES33	03/08/2017			Bond Future	10.6565	78.9043	10.5952	79.2871	(0.576)	0.0000	0.0000	0
2016/10/28	ES33	03/08/2017	10.53	Put	Bond Future	792.6800	0.7927	409.9000	0.4099	(48.289)	0	0	0
2016/10/28	ES33	03/08/2017	10.55	Put	Bond Future	666.5800	0.6666	283.8000	0.2838	(57.424)	0	0	0
2016/10/28	ES33	03/08/2017	10.54	Put	Bond Future	729.5900	0.7296	346.8100	0.3468	(52.465)	0	0	0
2016/10/28	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	ES42	03/11/2016			Bond Future	10.5612	82.2226	10.5052	82.6394	(0.530)	0.0000	0.0000	4,277
2016/10/28	ES42	02/02/2017			Bond Future	10.6398	83.7871	10.5822	84.2108	(0.542)	0.0000	0.0000	8,777
2016/10/28	ES42	04/05/2017			Bond Future	10.7148	81.1740	10.6553	81.6057	(0.556)	0.0000	0.0000	0
2016/10/28	ES42	03/08/2017			Bond Future	10.7801	82.8397	10.7188	83.2788	(0.568)	0.0000	0.0000	0
2016/10/28	GOVI	03/11/2016	476.11	Call	GOVI	492,090.0000	49.2090	511,200.0000	51.1200	3.883	0	0	0
2016/10/28	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	GOVI	03/11/2016			GOVI	525.3190	525.3190	527.2300	527.2300	0.364	0.0000	0.0000	220
2016/10/28	GOVI	03/11/2016	476.12	Call	GOVI	491,990.0000	49.1990	511,100.0000	51.1100	3.884	0	0	0
2016/10/28	GOVI	03/11/2016	476.13	Call	GOVI	491,890.0000	49.1890	511,000.0000	51.1000	3.885	0	0	0
2016/10/28	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	GOVI	02/02/2017	533.34	Call	GOVI	19,740.0000	1.9740	39,160.0000	3.9160	98.379	0	0	0
2016/10/28	GOVI	02/02/2017			GOVI	535.3140	535.3140	537.2560	537.2560	0.363	0.0000	0.0000	514
2016/10/28	GOVI	02/02/2017	533.32	Call	GOVI	19,940.0000	1.9940	39,360.0000	3.9360	97.392	0	0	0
2016/10/28	GOVI	02/02/2017	533.33	Call	GOVI	19,840.0000	1.9840	39,260.0000	3.9260	97.883	0	0	0
2016/10/28	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	GOVI	04/05/2017			GOVI	545.8540	545.8540	547.8310	547.8310	0.362	0.0000	0.0000	0
2016/10/28	GOVI	04/05/2017	262.19	Call	GOVI	2,836,640.0000	283.6640	2,856,410.0000	285.6410	0.697	0	0	0
2016/10/28	GOVI	04/05/2017	262.20	Call	GOVI	2,836,540.0000	283.6540	2,856,310.0000	285.6310	0.697	0	0	0
2016/10/28	GOVI	04/05/2017	262.18	Call	GOVI	2,836,740.0000	283.6740	2,856,510.0000	285.6510	0.697	0	0	0
2016/10/28	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	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
2016/10/28	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	GOVI	03/08/2017			GOVI	557.0460	557.0460	559.0530	559.0530	0.360	0.0000	0.0000	0
2016/10/28	GOVI	03/08/2017	561.11	Put	GOVI	40,640.0000	4.0640	20,570.0000	2.0570	(49.385)	0	0	0
2016/10/28	GOVI	03/08/2017	561.09	Put	GOVI	40,440.0000	4.0440	20,370.0000	2.0370	(49.629)	0	0	0
2016/10/28	GOVI	03/08/2017	561.10	Put	GOVI	40,540.0000	4.0540	20,470.0000	2.0470	(49.507)	0	0	0
2016/10/28	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/10/28	IGOV	03/11/2016			Index Future	250.0910	250.0910	249.5260	249.5260	(0.226)	0.0000	0.0000	85
2016/10/28	IGOV	02/02/2017			Index Future	254.8650	254.8650	254.2870	254.2870	(0.227)	0.0000	0.0000	1,023
2016/10/28	IGOV	04/05/2017			Index Future	259.8980	259.8980	259.3070	259.3070	(0.227)	0.0000	0.0000	0
2016/10/28	IGOV	03/08/2017			Index Future	265.2420	265.2420	264.6340	264.6340	(0.229)	0.0000	0.0000	0
2016/10/28	ILBI	03/11/2016			Index Future	677.8390	677.8390	676.3770	676.3770	(0.216)	0.0000	0.0000	0
2016/10/28	ILBI	02/02/2017			Index Future	690.9480	690.9480	689.4570	689.4570	(0.216)	0.0000	0.0000	155
2016/10/28	ILBI	04/05/2017			Index Future	704.5520	704.5520	703.0320	703.0320	(0.216)	0.0000	0.0000	0
2016/10/28	ILBI	03/08/2017			Index Future	718.3980	718.3980	716.8490	716.8490	(0.216)	0.0000	0.0000	0
2016/10/28	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/10/28	IS01	16/03/2017			Interest Rate Swap	100.0169	100.0169	100.0154	100.0154	(0.001)	0.0000	0.0000	0
2016/10/28	IS01	15/06/2017			Interest Rate Swap	99.6527	99.6527	99.6498	99.6498	(0.003)	0.0000	0.0000	0
2016/10/28	IS01	21/09/2017			Interest Rate Swap	99.7112	99.7112	99.7044	99.7044	(0.007)	0.0000	0.0000	0
2016/10/28	IS01	21/12/2017			Interest Rate Swap	100.0163	100.0163	100.0054	100.0054	(0.011)	0.0000	0.0000	0
2016/10/28	IS02	18/12/2017			Interest Rate Swap	100.0429	100.0429	100.0318	100.0318	(0.011)	0.0000	0.0000	0
2016/10/28	IS02	16/03/2018			Interest Rate Swap	99.3533	99.3533	99.3380	99.3380	(0.015)	0.0000	0.0000	0
2016/10/28	IS02	15/06/2018			Interest Rate Swap	99.0470	99.0470	99.0281	99.0281	(0.019)	0.0000	0.0000	0
2016/10/28	IS02	21/09/2018			Interest Rate Swap	99.1451	99.1451	99.1064	99.1064	(0.039)	0.0000	0.0000	0
2016/10/28	IS02	21/12/2018			Interest Rate Swap	99.6900	99.6900	99.6200	99.6200	(0.070)	0.0000	0.0000	0
2016/10/28	IS05	17/12/2020			Interest Rate Swap	98.3857	98.3857	98.2478	98.2478	(0.140)	0.0000	0.0000	0
2016/10/28	IS05	16/03/2021			Interest Rate Swap	97.7653	97.7653	97.6211	97.6211	(0.147)	0.0000	0.0000	0
2016/10/28	IS05	15/06/2021			Interest Rate Swap	97.1119	97.1119	96.9626	96.9626	(0.154)	0.0000	0.0000	0
2016/10/28	IS05	21/09/2021			Interest Rate Swap	97.4250	97.4250	97.2710	97.2710	(0.158)	0.0000	0.0000	0
2016/10/28	IS05	21/12/2021			Interest Rate Swap	99.6930	99.6930	99.5372	99.5372	(0.156)	0.0000	0.0000	50
2016/10/28	IS10	17/12/2025			Interest Rate Swap	98.8864	98.8864	98.6490	98.6490	(0.240)	0.0000	0.0000	0
2016/10/28	IS10	16/03/2026			Interest Rate Swap	96.0035	96.0035	95.7625	95.7625	(0.251)	0.0000	0.0000	0
2016/10/28	IS10	15/06/2026			Interest Rate Swap	94.8056	94.8056	94.5645	94.5645	(0.254)	0.0000	0.0000	0
2016/10/28	IS10	21/09/2026			Interest Rate Swap	96.9078	96.9078	96.6715	96.6715	(0.244)	0.0000	0.0000	0
2016/10/28	IS10	21/12/2026			Interest Rate Swap	100.5654	100.5654	100.3357	100.3357	(0.228)	0.0000	0.0000	0
2016/10/28	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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2016/10/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/10/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/10/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/10/28	JBAF	16/11/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/10/28	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	10,000
2016/10/28	JBAF	18/01/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2016/10/28	JBAF	15/02/2017			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/10/28	JBAF	15/03/2017			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	1,000
2016/10/28	JBAF	21/06/2017			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2016/10/28	JBAF	20/09/2017			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2016/10/28	JBAF	20/12/2017			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2016/10/28	JBAF	20/03/2018			Jibar Tradeable Future	7.6000	92.4000	7.6000	92.4000	0.000	0.0000	0.0000	0
2016/10/28	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/10/28	JBAF	19/09/2018			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2016/10/28	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/10/28	R023	03/11/2016	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R023	03/11/2016			Bond Future	8.5893	97.4343	8.5386	97.6721	(0.591)	0.0000	0.0000	8,050
2016/10/28	R023	03/11/2016	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R023	03/11/2016	9.73	Call	Bond Future	5,153.9600	5.1540	5,391.7400	5.3917	4.614	0	0	0
2016/10/28	R023	03/11/2016	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R023	03/11/2016	9.74	Call	Bond Future	5,197.6000	5.1976	5,435.3800	5.4354	4.575	0	0	0
2016/10/28	R023	03/11/2016	9.75	Call	Bond Future	5,241.2100	5.2412	5,478.9900	5.4790	4.537	0	0	0
2016/10/28	R023	02/02/2017	8.85	Call	Bond Future	1,880.2600	1.8803	2,025.5900	2.0256	7.729	0	0	0
2016/10/28	R023	02/02/2017			Bond Future	8.6397	99.2883	8.5864	99.5295	(0.616)	0.0000	0.0000	16,416
2016/10/28	R023	02/02/2017	8.86	Call	Bond Future	1,908.0800	1.9081	2,054.6200	2.0546	7.680	0	0	0
2016/10/28	R023	02/02/2017	8.84	Put	Bond Future	951.9700	0.9520	854.8600	0.8549	(10.201)	0	0	0
2016/10/28	R023	02/02/2017	8.86	Put	Bond Future	918.0700	0.9181	823.3900	0.8234	(10.313)	0	0	0
2016/10/28	R023	02/02/2017	8.84	Call	Bond Future	1,852.6500	1.8526	1,996.7600	1.9968	7.779	0	0	0
2016/10/28	R023	02/02/2017	8.85	Put	Bond Future	934.9000	0.9349	839.0100	0.8390	(10.257)	0	0	0
2016/10/28	R023	04/05/2017	8.61	Call	Bond Future	1,695.5100	1.6955	1,812.4100	1.8124	6.895	0	0	0
2016/10/28	R023	04/05/2017			Bond Future	8.6733	97.3100	8.6172	97.5555	(0.646)	0.0000	0.0000	0
2016/10/28	R023	04/05/2017	8.59	Call	Bond Future	1,653.1700	1.6532	1,768.1900	1.7682	6.958	0	0	0
2016/10/28	R023	04/05/2017	8.60	Call	Bond Future	1,674.2600	1.6743	1,790.2200	1.7902	6.926	0	0	0
2016/10/28	R023	04/05/2017	8.59	Put	Bond Future	2,018.3000	2.0183	1,887.8500	1.8878	(6.463)	0	0	0
2016/10/28	R023	04/05/2017	8.61	Put	Bond Future	1,972.7600	1.9728	1,844.1900	1.8442	(6.517)	0	0	0
2016/10/28	R023	04/05/2017	8.60	Put	Bond Future	1,995.4400	1.9954	1,865.9300	1.8659	(6.490)	0	0	0
2016/10/28	R023	03/08/2017	8.60	Put	Bond Future	2,354.3100	2.3543	2,224.1500	2.2241	(5.529)	0	0	0
2016/10/28	R023	03/08/2017			Bond Future	8.6895	99.3060	8.6308	99.5547	(0.676)	0.0000	0.0000	0
2016/10/28	R023	03/08/2017	8.59	Put	Bond Future	2,376.2400	2.3762	2,245.3000	2.2453	(5.510)	0	0	0
2016/10/28	R023	03/08/2017	8.60	Call	Bond Future	1,975.0000	1.9750	2,093.5000	2.0935	6.000	0	0	0
2016/10/28	R023	03/08/2017	8.58	Call	Bond Future	1,933.9600	1.9340	2,050.9000	2.0509	6.047	0	0	0
2016/10/28	R023	03/08/2017	8.59	Call	Bond Future	1,954.4200	1.9544	2,072.1400	2.0721	6.023	0	0	0
2016/10/28	R023	03/08/2017	8.58	Put	Bond Future	2,398.3200	2.3983	2,266.6000	2.2666	(5.492)	0	0	0

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2016/10/28	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R035	03/11/2016			Bond Future	9.4994	96.2961	9.4437	96.7576	(0.587)	0.0000	0.0000	1,031
2016/10/28	R035	03/11/2016	9.59	Call	Bond Future	742.9100	0.7429	1,204.4500	1.2044	62.126	0	0	0
2016/10/28	R035	03/11/2016	9.57	Call	Bond Future	579.6800	0.5797	1,041.2200	1.0412	79.620	0	0	0
2016/10/28	R035	03/11/2016	9.58	Call	Bond Future	661.3500	0.6614	1,122.8900	1.1229	69.788	0	0	0
2016/10/28	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R035	02/02/2017			Bond Future	9.5533	98.1283	9.4959	98.5975	(0.600)	0.0000	0.0000	5,762
2016/10/28	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	115.4200	0.1154	100.000	0	0	0
2016/10/28	R035	02/02/2017	9.50	Put	Bond Future	435.8100	0.4358	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R035	02/02/2017	9.51	Put	Bond Future	353.8000	0.3538	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R035	02/02/2017	9.52	Put	Bond Future	271.8900	0.2719	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	197.3300	0.1973	100.000	0	0	0
2016/10/28	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	33.4100	0.0334	100.000	0	0	0
2016/10/28	R035	04/05/2017	9.55	Put	Bond Future	381.4100	0.3814	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R035	04/05/2017			Bond Future	9.5972	95.5563	9.5381	96.0342	(0.615)	0.0000	0.0000	0
2016/10/28	R035	04/05/2017	9.54	Put	Bond Future	462.6000	0.4626	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	96.5500	0.0965	100.000	0	0	0
2016/10/28	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	15.3600	0.0154	100.000	0	0	0
2016/10/28	R035	04/05/2017	9.53	Put	Bond Future	543.9000	0.5439	65.9400	0.0659	(87.876)	0	0	0
2016/10/28	R035	03/08/2017			Bond Future	9.6322	97.5165	9.5716	98.0024	(0.629)	0.0000	0.0000	0
2016/10/28	R035	03/08/2017	9.50	Put	Bond Future	1,065.0400	1.0650	579.0900	0.5791	(45.627)	0	0	0
2016/10/28	R035	03/08/2017	9.52	Put	Bond Future	902.7700	0.9028	416.8200	0.4168	(53.829)	0	0	0
2016/10/28	R035	03/08/2017	9.51	Put	Bond Future	983.8500	0.9839	497.9000	0.4979	(49.393)	0	0	0
2016/10/28	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R186	03/11/2016	8.82	Put	Bond Future	1,012.1900	1.0122	718.2300	0.7182	(29.042)	0	0	150
2016/10/28	R186	03/11/2016	9.40	Put	Bond Future	6.2200	0.0062	1.3700	0.0014	(77.974)	0	0	0
2016/10/28	R186	03/11/2016			Bond Future	8.9241	114.3544	8.8684	114.7470	(0.624)	0.0000	0.0000	38,922
2016/10/28	R186	03/11/2016	8.30	Put	Bond Future	4,507.5700	4.5076	4,114.9400	4.1149	(8.710)	0	0	0
2016/10/28	R186	03/11/2016	8.52	Put	Bond Future	2,901.8600	2.9019	2,512.9900	2.5130	(13.401)	0	0	150
2016/10/28	R186	03/11/2016	8.95	Put	Bond Future	486.9800	0.4870	293.0900	0.2931	(39.815)	0	0	0
2016/10/28	R186	03/11/2016	9.20	Put	Bond Future	62.9300	0.0629	23.5300	0.0235	(62.609)	0	0	0
2016/10/28	R186	03/11/2016	8.97	Put	Bond Future	426.9900	0.4270	249.3100	0.2493	(41.612)	0	0	0
2016/10/28	R186	03/11/2016	8.96	Put	Bond Future	456.2700	0.4563	270.5100	0.2705	(40.713)	0	0	0
2016/10/28	R186	03/11/2016	9.10	Call	Bond Future	1,386.0700	1.3861	1,693.5200	1.6935	22.181	0	0	0
2016/10/28	R186	03/11/2016	9.66	Call	Bond Future	5,012.7400	5.0127	5,405.3000	5.4053	7.831	0	0	0
2016/10/28	R186	03/11/2016	8.30	Call	Bond Future	0.3000	0.0003	0.3400	0.0003	13.333	0	0	150
2016/10/28	R186	03/11/2016	8.90	Call	Bond Future	491.6400	0.4916	649.8700	0.6499	32.184	0	0	0
2016/10/28	R186	03/11/2016	8.97	Call	Bond Future	748.9900	0.7490	963.9800	0.9640	28.704	0	0	0
2016/10/28	R186	03/11/2016	9.71	Call	Bond Future	5,341.9200	5.3419	5,734.5400	5.7345	7.350	0	0	0
2016/10/28	R186	03/11/2016	8.52	Call	Bond Future	11.2800	0.0113	15.0800	0.0151	33.688	0	0	0
2016/10/28	R186	03/11/2016	8.82	Call	Bond Future	277.1700	0.2772	375.8800	0.3759	35.614	0	0	0
2016/10/28	R186	03/11/2016	8.95	Call	Bond Future	668.8300	0.6688	867.6100	0.8676	29.721	0	0	0
2016/10/28	R186	03/11/2016	9.20	Call	Bond Future	1,979.4300	1.9794	2,332.7000	2.3327	17.847	0	0	1,425

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/28	R186	03/11/2016	8.90	Put	Bond Future	661.2200	0.6612	426.7800	0.4268	(35.456)	0	0	5,092
2016/10/28	R186	03/11/2016	9.40	Call	Bond Future	3,283.8600	3.2839	3,671.6800	3.6717	11.810	0	0	1,425
2016/10/28	R186	03/11/2016	9.66	Put	Bond Future	0.1200	0.0001	0.0100	0.0000	(91.667)	0	0	0
2016/10/28	R186	03/11/2016	9.71	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R186	03/11/2016	8.96	Call	Bond Future	708.2300	0.7082	915.1400	0.9151	29.215	0	0	0
2016/10/28	R186	03/11/2016	9.10	Put	Bond Future	158.9600	0.1590	73.7400	0.0737	(53.611)	0	0	108
2016/10/28	R186	02/02/2017	9.10	Put	Bond Future	1,731.5800	1.7316	1,556.8600	1.5569	(10.090)	0	0	2,546
2016/10/28	R186	02/02/2017	9.40	Call	Bond Future	3,906.5900	3.9066	4,186.1500	4.1862	7.156	0	0	0
2016/10/28	R186	02/02/2017	8.81	Put	Bond Future	2,730.2200	2.7302	2,496.2200	2.4962	(8.571)	0	0	0
2016/10/28	R186	02/02/2017	8.00	Put	Bond Future	7,207.7300	7.2077	6,845.5400	6.8455	(5.025)	0	0	0
2016/10/28	R186	02/02/2017			Bond Future	8.9724	111.2276	8.9146	111.6265	(0.644)	0.0000	0.0000	86,886
2016/10/28	R186	02/02/2017	8.43	Put	Bond Future	4,550.3900	4.5504	4,244.4200	4.2444	(6.724)	0	0	0
2016/10/28	R186	02/02/2017	8.80	Put	Bond Future	2,770.4500	2.7705	2,534.4000	2.5344	(8.520)	0	0	0
2016/10/28	R186	02/02/2017	8.87	Call	Bond Future	1,789.5400	1.7895	1,966.7400	1.9667	9.902	0	0	0
2016/10/28	R186	02/02/2017	8.90	Put	Bond Future	2,385.8800	2.3859	2,170.4300	2.1704	(9.030)	0	0	750
2016/10/28	R186	02/02/2017	9.50	Call	Bond Future	4,390.9300	4.3909	4,686.5600	4.6866	6.733	0	0	0
2016/10/28	R186	02/02/2017	8.60	Call	Bond Future	1,062.8800	1.0629	1,186.0700	1.1861	11.590	0	0	7,000
2016/10/28	R186	02/02/2017	8.81	Call	Bond Future	1,604.9900	1.6050	1,769.8300	1.7698	10.270	0	0	0
2016/10/28	R186	02/02/2017	8.00	Call	Bond Future	231.0500	0.2311	267.7000	0.2677	15.862	0	0	7,000
2016/10/28	R186	02/02/2017	8.79	Call	Bond Future	1,546.1600	1.5462	1,706.9000	1.7069	10.396	0	0	0
2016/10/28	R186	02/02/2017	8.37	Call	Bond Future	632.9500	0.6330	716.0800	0.7161	13.134	0	0	500
2016/10/28	R186	02/02/2017	8.62	Put	Bond Future	3,569.7400	3.5697	3,297.8900	3.2979	(7.615)	0	0	0
2016/10/28	R186	02/02/2017	9.02	Call	Bond Future	2,302.8600	2.3029	2,510.8600	2.5109	9.032	0	0	0
2016/10/28	R186	02/02/2017	8.87	Put	Bond Future	2,497.1200	2.4971	2,275.4800	2.2755	(8.876)	0	0	500
2016/10/28	R186	02/02/2017	8.43	Call	Bond Future	730.1500	0.7302	823.0200	0.8230	12.719	0	0	750
2016/10/28	R186	02/02/2017	8.80	Call	Bond Future	1,575.4000	1.5754	1,738.1900	1.7382	10.333	0	0	0
2016/10/28	R186	02/02/2017	8.90	Call	Bond Future	1,886.3400	1.8863	2,069.7300	2.0697	9.722	0	0	0
2016/10/28	R186	02/02/2017	9.50	Put	Bond Future	838.4500	0.8384	735.2400	0.7352	(12.310)	0	0	13,500
2016/10/28	R186	02/02/2017	9.10	Call	Bond Future	2,605.5400	2.6055	2,829.6600	2.8297	8.602	0	0	0
2016/10/28	R186	02/02/2017	9.40	Put	Bond Future	1,015.3200	1.0153	896.0400	0.8960	(11.748)	0	0	750
2016/10/28	R186	02/02/2017	8.60	Put	Bond Future	3,666.7200	3.6667	3,391.0700	3.3911	(7.518)	0	0	0
2016/10/28	R186	02/02/2017	8.79	Put	Bond Future	2,811.0800	2.8111	2,572.9800	2.5730	(8.470)	0	0	0
2016/10/28	R186	02/02/2017	8.37	Put	Bond Future	4,886.7200	4.8867	4,571.0100	4.5710	(6.461)	0	0	0
2016/10/28	R186	02/02/2017	8.62	Call	Bond Future	1,107.8600	1.1079	1,234.8500	1.2348	11.463	0	0	500
2016/10/28	R186	02/02/2017	9.02	Put	Bond Future	1,975.5200	1.9755	1,784.6800	1.7847	(9.660)	0	0	500
2016/10/28	R186	04/05/2017			Bond Future	9.0134	113.4181	8.9533	113.8242	(0.667)	0.0000	0.0000	0
2016/10/28	R186	04/05/2017	8.89	Put	Bond Future	3,376.8900	3.3769	3,157.3800	3.1574	(6.500)	0	0	0
2016/10/28	R186	04/05/2017	8.91	Put	Bond Future	3,305.3600	3.3054	3,088.8300	3.0888	(6.551)	0	0	0
2016/10/28	R186	04/05/2017	8.90	Put	Bond Future	3,340.9900	3.3410	3,122.9700	3.1230	(6.526)	0	0	0
2016/10/28	R186	04/05/2017	8.91	Call	Bond Future	2,605.3900	2.6054	2,795.0200	2.7950	7.278	0	0	0
2016/10/28	R186	04/05/2017	8.89	Call	Bond Future	2,540.8300	2.5408	2,727.4800	2.7275	7.346	0	0	0
2016/10/28	R186	04/05/2017	8.90	Call	Bond Future	2,573.0000	2.5730	2,761.1400	2.7611	7.312	0	0	0
2016/10/28	R186	03/08/2017	8.93	Put	Bond Future	3,890.2000	3.8902	3,674.2700	3.6743	(5.551)	0	0	0
2016/10/28	R186	03/08/2017			Bond Future	9.0420	110.4382	8.9797	110.8505	(0.689)	0.0000	0.0000	0
2016/10/28	R186	03/08/2017	8.92	Put	Bond Future	3,925.3900	3.9254	3,708.2200	3.7082	(5.532)	0	0	0
2016/10/28	R186	03/08/2017	8.93	Call	Bond Future	3,147.2500	3.1473	3,343.6300	3.3436	6.240	0	0	0
2016/10/28	R186	03/08/2017	8.91	Call	Bond Future	3,084.8300	3.0848	3,278.7100	3.2787	6.285	0	0	0
2016/10/28	R186	03/08/2017	8.92	Call	Bond Future	3,115.7500	3.1157	3,310.8900	3.3109	6.263	0	0	0

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2016/10/28	R186	03/08/2017	8.91	Put	Bond Future	3,961.2100	3.9612	3,742.7800	3.7428	(5.514)	0	0	0
2016/10/28	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R197	03/11/2016	303.57	Put	Bond Future	118.6900	0.1187	173.3800	0.1734	46.078	0	0	0
2016/10/28	R197	03/11/2016			Bond Future	303.4513	303.4513	303.3966	303.3966	(0.018)	0.0000	0.0000	861
2016/10/28	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R197	03/11/2016	303.56	Put	Bond Future	108.6900	0.1087	163.3800	0.1634	50.317	0	0	0
2016/10/28	R197	03/11/2016	303.58	Put	Bond Future	128.6900	0.1287	183.3800	0.1834	42.497	0	0	0
2016/10/28	R197	02/02/2017			Bond Future	302.5685	302.5685	302.5095	302.5095	(0.019)	0.0000	0.0000	296
2016/10/28	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R197	02/02/2017	302.57	Put	Bond Future	1.5400	0.0015	60.5400	0.0605	3831.169	0	0	0
2016/10/28	R197	02/02/2017	302.59	Put	Bond Future	21.5400	0.0215	80.5400	0.0805	273.909	0	0	0
2016/10/28	R197	02/02/2017	302.58	Put	Bond Future	11.5400	0.0115	70.5400	0.0705	511.265	0	0	0
2016/10/28	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R197	04/05/2017	308.58	Put	Bond Future	35.6700	0.0357	97.3900	0.0974	173.031	0	0	0
2016/10/28	R197	04/05/2017			Bond Future	308.5443	308.5443	308.4826	308.4826	(0.020)	0.0000	0.0000	0
2016/10/28	R197	04/05/2017	308.60	Put	Bond Future	55.6700	0.0557	117.3900	0.1174	110.868	0	0	0
2016/10/28	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R197	04/05/2017	308.59	Put	Bond Future	45.6700	0.0457	107.3900	0.1074	135.143	0	0	0
2016/10/28	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R197	03/08/2017			Bond Future	307.9899	307.9899	307.9212	307.9212	(0.022)	0.0000	0.0000	0
2016/10/28	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R197	03/08/2017	308.05	Put	Bond Future	60.1400	0.0601	128.8300	0.1288	114.217	0	0	0
2016/10/28	R197	03/08/2017	308.07	Put	Bond Future	80.1400	0.0801	148.8300	0.1488	85.713	0	0	0
2016/10/28	R197	03/08/2017	308.06	Put	Bond Future	70.1400	0.0701	138.8300	0.1388	97.933	0	0	0
2016/10/28	R202	03/11/2016	253.85	Put	Bond Future	4,222.8700	4.2229	4,925.2700	4.9253	16.633	0	0	0
2016/10/28	R202	03/11/2016			Bond Future	249.6271	249.6271	248.9247	248.9247	(0.281)	0.0000	0.0000	22,587
2016/10/28	R202	03/11/2016	253.87	Put	Bond Future	4,242.8700	4.2429	4,945.2700	4.9453	16.555	0	0	0
2016/10/28	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R202	03/11/2016	253.86	Put	Bond Future	4,232.8700	4.2329	4,935.2700	4.9353	16.594	0	0	0
2016/10/28	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R202	02/02/2017			Bond Future	250.8466	250.8466	250.1280	250.1280	(0.286)	0.0000	0.0000	35,485
2016/10/28	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R202	02/02/2017	251.72	Put	Bond Future	873.3700	0.8734	1,591.9700	1.5920	82.279	0	0	0
2016/10/28	R202	02/02/2017	251.74	Put	Bond Future	893.3700	0.8934	1,611.9700	1.6120	80.437	0	0	0
2016/10/28	R202	02/02/2017	251.73	Put	Bond Future	883.3700	0.8834	1,601.9700	1.6020	81.348	0	0	0
2016/10/28	R202	04/05/2017	256.73	Put	Bond Future	929.0700	0.9291	1,663.0800	1.6631	79.005	0	0	0
2016/10/28	R202	04/05/2017			Bond Future	255.8009	255.8009	255.0669	255.0669	(0.287)	0.0000	0.0000	0
2016/10/28	R202	04/05/2017	256.72	Put	Bond Future	919.0700	0.9191	1,653.0800	1.6531	79.864	0	0	0

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2016/10/28	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R202	04/05/2017	256.71	Put	Bond Future	909.0700	0.9091	1,643.0800	1.6431	80.743	0	0	0
2016/10/28	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R202	03/08/2017			Bond Future	257.3964	257.3964	256.6424	256.6424	(0.293)	0.0000	0.0000	0
2016/10/28	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R202	03/08/2017	258.35	Put	Bond Future	953.6300	0.9536	1,707.6500	1.7076	79.068	0	0	0
2016/10/28	R202	03/08/2017	258.37	Put	Bond Future	973.6300	0.9736	1,727.6500	1.7276	77.444	0	0	0
2016/10/28	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R202	03/08/2017	258.36	Put	Bond Future	963.6300	0.9636	1,717.6500	1.7176	78.248	0	0	0
2016/10/28	R203	03/11/2016	8.86	Call	Bond Future	907.2600	0.9073	949.4400	0.9494	4.649	0	0	0
2016/10/28	R203	03/11/2016			Bond Future	7.7362	101.6297	7.6843	101.6719	(0.670)	0.0000	0.0000	3,090
2016/10/28	R203	03/11/2016	8.84	Call	Bond Future	891.2200	0.8912	933.4000	0.9334	4.733	0	0	0
2016/10/28	R203	03/11/2016	8.85	Call	Bond Future	899.2400	0.8992	941.4200	0.9414	4.691	0	0	0
2016/10/28	R203	03/11/2016	8.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R203	03/11/2016	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R203	03/11/2016	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R203	02/02/2017	7.70	Call	Bond Future	108.9500	0.1089	128.0000	0.1280	17.485	0	0	0
2016/10/28	R203	02/02/2017	7.71	Put	Bond Future	150.7000	0.1507	128.2200	0.1282	(14.917)	0	0	0
2016/10/28	R203	02/02/2017			Bond Future	7.7777	103.5634	7.7054	103.6053	(0.930)	0.0000	0.0000	24,353
2016/10/28	R203	02/02/2017	7.71	Call	Bond Future	111.5400	0.1115	130.8900	0.1309	17.348	0	0	0
2016/10/28	R203	02/02/2017	7.72	Call	Bond Future	114.3900	0.1144	134.0300	0.1340	17.169	0	0	0
2016/10/28	R203	02/02/2017	7.70	Put	Bond Future	153.8900	0.1539	131.1100	0.1311	(14.803)	0	0	0
2016/10/28	R203	02/02/2017	7.72	Put	Bond Future	147.7600	0.1478	125.5700	0.1256	(15.018)	0	0	0
2016/10/28	R203	04/05/2017	6.91	Call	Bond Future	36.4600	0.0365	46.6600	0.0467	27.976	0	0	0
2016/10/28	R203	04/05/2017	6.92	Put	Bond Future	247.8400	0.2478	216.0500	0.2161	(12.827)	0	0	0
2016/10/28	R203	04/05/2017			Bond Future	7.5212	101.4289	7.4005	101.4710	(1.605)	0.0000	0.0000	0
2016/10/28	R203	04/05/2017	6.92	Call	Bond Future	37.4800	0.0375	47.8600	0.0479	27.695	0	0	0
2016/10/28	R203	04/05/2017	6.93	Call	Bond Future	38.2800	0.0383	48.8400	0.0488	27.586	0	0	0
2016/10/28	R203	04/05/2017	6.91	Put	Bond Future	250.3300	0.2503	218.3600	0.2184	(12.771)	0	0	0
2016/10/28	R203	04/05/2017	6.93	Put	Bond Future	245.1300	0.2451	213.5200	0.2135	(12.895)	0	0	0
2016/10/28	R203	03/08/2017	4.89	Call	Bond Future	10.3400	0.0103	20.5900	0.0206	99.130	0	0	0
2016/10/28	R203	03/08/2017			Bond Future	5.7114	103.5095	5.3279	103.5506	(6.715)	0.0000	0.0000	0
2016/10/28	R203	03/08/2017	4.87	Call	Bond Future	9.9400	0.0099	19.9100	0.0199	100.302	0	0	0
2016/10/28	R203	03/08/2017	4.88	Call	Bond Future	10.1400	0.0101	20.2500	0.0202	99.704	0	0	0
2016/10/28	R203	03/08/2017	4.87	Put	Bond Future	100.1600	0.1002	69.0300	0.0690	(31.080)	0	0	0
2016/10/28	R203	03/08/2017	4.89	Put	Bond Future	98.4100	0.0984	67.5600	0.0676	(31.348)	0	0	0
2016/10/28	R203	03/08/2017	4.88	Put	Bond Future	99.2800	0.0993	68.2900	0.0683	(31.215)	0	0	0
2016/10/28	R204	03/11/2016			Bond Future	7.9338	103.1728	7.8828	103.2707	(0.642)	0.0000	0.0000	14,687
2016/10/28	R204	03/11/2016	9.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R204	03/11/2016	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R204	03/11/2016	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R204	03/11/2016	9.22	Call	Bond Future	2,428.1800	2.4282	2,525.9800	2.5260	4.028	0	0	0
2016/10/28	R204	03/11/2016	9.21	Call	Bond Future	2,409.5900	2.4096	2,507.3900	2.5074	4.059	0	0	0
2016/10/28	R204	03/11/2016	9.23	Call	Bond Future	2,446.7600	2.4468	2,544.5600	2.5446	3.997	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
2016/10/28	R204	02/02/2017	8.28	Call	Bond Future	734.8000	0.7348	803.2800	0.8033	9.320	0	0	0
2016/10/28	R204	02/02/2017			Bond Future	7.9671	101.0959	7.9095	101.1943	(0.724)	0.0000	0.0000	23,363
2016/10/28	R204	02/02/2017	8.29	Call	Bond Future	746.7900	0.7468	815.8200	0.8158	9.244	0	0	0
2016/10/28	R204	02/02/2017	8.30	Call	Bond Future	758.8600	0.7589	828.4300	0.8284	9.168	0	0	0
2016/10/28	R204	02/02/2017	8.28	Put	Bond Future	202.5900	0.2026	172.5800	0.1726	(14.813)	0	0	0
2016/10/28	R204	02/02/2017	8.30	Put	Bond Future	192.7600	0.1928	163.8400	0.1638	(15.003)	0	0	0
2016/10/28	R204	02/02/2017	8.29	Put	Bond Future	197.6300	0.1976	168.1700	0.1682	(14.907)	0	0	0
2016/10/28	R204	04/05/2017	7.90	Put	Bond Future	566.1600	0.5662	513.4300	0.5134	(9.314)	0	0	0
2016/10/28	R204	04/05/2017			Bond Future	7.9692	103.0867	7.9023	103.1866	(0.839)	0.0000	0.0000	0
2016/10/28	R204	04/05/2017	7.92	Put	Bond Future	550.9100	0.5509	499.1100	0.4991	(9.403)	0	0	0
2016/10/28	R204	04/05/2017	7.90	Call	Bond Future	462.7900	0.4628	509.9900	0.5100	10.199	0	0	0
2016/10/28	R204	04/05/2017	7.91	Put	Bond Future	558.4900	0.5585	506.2300	0.5062	(9.357)	0	0	0
2016/10/28	R204	04/05/2017	7.91	Call	Bond Future	470.0700	0.4701	517.7400	0.5177	10.141	0	0	0
2016/10/28	R204	04/05/2017	7.92	Call	Bond Future	477.4300	0.4774	525.5600	0.5256	10.081	0	0	0
2016/10/28	R204	03/08/2017	7.77	Put	Bond Future	645.3600	0.6454	591.2100	0.5912	(8.391)	0	0	0
2016/10/28	R204	03/08/2017			Bond Future	7.9027	101.1582	7.8244	101.2582	(0.991)	0.0000	0.0000	0
2016/10/28	R204	03/08/2017	7.76	Put	Bond Future	652.0800	0.6521	597.5600	0.5976	(8.361)	0	0	0
2016/10/28	R204	03/08/2017	7.75	Call	Bond Future	463.3200	0.4633	508.4800	0.5085	9.747	0	0	0
2016/10/28	R204	03/08/2017	7.76	Call	Bond Future	469.7000	0.4697	515.2200	0.5152	9.691	0	0	0
2016/10/28	R204	03/08/2017	7.77	Call	Bond Future	475.7700	0.4758	521.6600	0.5217	9.645	0	0	0
2016/10/28	R204	03/08/2017	7.75	Put	Bond Future	658.5000	0.6585	603.6200	0.6036	(8.334)	0	0	0
2016/10/28	R207	03/11/2016			Bond Future	8.1538	99.7777	8.1029	99.9158	(0.623)	0.0000	0.0000	22,298
2016/10/28	R207	03/11/2016	7.94	Call	Bond Future	21.2700	0.0213	31.2400	0.0312	46.874	0	0	0
2016/10/28	R207	03/11/2016	7.93	Put	Bond Future	628.6300	0.6286	499.2900	0.4993	(20.575)	0	0	0
2016/10/28	R207	03/11/2016	7.95	Put	Bond Future	579.4100	0.5794	452.5800	0.4526	(21.890)	0	0	0
2016/10/28	R207	03/11/2016	7.94	Put	Bond Future	603.8600	0.6039	475.7100	0.4757	(21.222)	0	0	0
2016/10/28	R207	03/11/2016	7.95	Call	Bond Future	24.1700	0.0242	35.4600	0.0355	46.711	0	0	0
2016/10/28	R207	03/11/2016	7.93	Call	Bond Future	18.6800	0.0187	27.4600	0.0275	47.002	0	0	0
2016/10/28	R207	02/02/2017	9.24	Call	Bond Future	2,640.4000	2.6404	2,771.9200	2.7719	4.981	0	0	0
2016/10/28	R207	02/02/2017			Bond Future	8.1935	98.0338	8.1382	98.1734	(0.674)	0.0000	0.0000	71,236
2016/10/28	R207	02/02/2017	8.91	Call	Bond Future	1,905.9400	1.9059	2,025.9700	2.0260	6.298	0	0	62
2016/10/28	R207	02/02/2017	9.22	Call	Bond Future	2,594.4700	2.5945	2,725.4900	2.7255	5.050	0	0	0
2016/10/28	R207	02/02/2017	9.23	Call	Bond Future	2,617.4200	2.6174	2,748.6900	2.7487	5.015	0	0	0
2016/10/28	R207	02/02/2017	8.91	Put	Bond Future	116.4800	0.1165	96.9000	0.0969	(16.810)	0	0	0
2016/10/28	R207	02/02/2017	9.22	Put	Bond Future	43.4200	0.0434	34.8300	0.0348	(19.784)	0	0	0
2016/10/28	R207	02/02/2017	9.24	Put	Bond Future	40.4800	0.0405	32.3900	0.0324	(19.985)	0	0	0
2016/10/28	R207	02/02/2017	9.23	Put	Bond Future	41.9300	0.0419	33.5900	0.0336	(19.890)	0	0	0
2016/10/28	R207	04/05/2017	8.21	Put	Bond Future	868.5200	0.8685	797.0100	0.7970	(8.234)	0	0	0
2016/10/28	R207	04/05/2017			Bond Future	8.2227	99.9644	8.1620	100.1063	(0.739)	0.0000	0.0000	0
2016/10/28	R207	04/05/2017	8.22	Call	Bond Future	850.5600	0.8506	921.5500	0.9216	8.346	0	0	0
2016/10/28	R207	04/05/2017	8.20	Call	Bond Future	826.8100	0.8268	896.5600	0.8966	8.436	0	0	0
2016/10/28	R207	04/05/2017	8.21	Call	Bond Future	838.7800	0.8388	909.1500	0.9092	8.390	0	0	0
2016/10/28	R207	04/05/2017	8.20	Put	Bond Future	879.9100	0.8799	807.7800	0.8078	(8.197)	0	0	0
2016/10/28	R207	04/05/2017	8.22	Put	Bond Future	856.9600	0.8570	786.0700	0.7861	(8.272)	0	0	0
2016/10/28	R207	03/08/2017	8.19	Call	Bond Future	955.1400	0.9551	1,025.8800	1.0259	7.406	0	0	51
2016/10/28	R207	03/08/2017			Bond Future	8.2166	98.3703	8.1498	98.5132	(0.812)	0.0000	0.0000	0
2016/10/28	R207	03/08/2017	8.39	Put	Bond Future	820.1000	0.8201	757.6600	0.7577	(7.614)	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
2016/10/28	R207	03/08/2017	8.41	Put	Bond Future	802.6200	0.8026	741.1200	0.7411	(7.662)	0	0	0
2016/10/28	R207	03/08/2017	8.19	Put	Bond Future	1,012.0000	1.0120	939.8300	0.9398	(7.131)	0	0	0
2016/10/28	R207	03/08/2017	8.40	Put	Bond Future	811.3300	0.8113	749.3600	0.7494	(7.638)	0	0	0
2016/10/28	R207	03/08/2017	8.41	Call	Bond Future	1,215.2600	1.2153	1,296.6700	1.2967	6.699	0	0	0
2016/10/28	R207	03/08/2017	8.39	Call	Bond Future	1,190.1800	1.1902	1,270.6500	1.2706	6.761	0	0	0
2016/10/28	R207	03/08/2017	8.40	Call	Bond Future	1,202.6900	1.2027	1,283.6300	1.2836	6.730	0	0	0
2016/10/28	R208	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R208	03/11/2016			Bond Future	8.3392	94.9650	8.2834	95.1601	(0.669)	0.0000	0.0000	20,899
2016/10/28	R208	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R208	03/11/2016	9.57	Call	Bond Future	4,178.9700	4.1790	4,374.0100	4.3740	4.667	0	0	0
2016/10/28	R208	03/11/2016	9.58	Call	Bond Future	4,211.9900	4.2120	4,407.0300	4.4070	4.631	0	0	0
2016/10/28	R208	03/11/2016	9.59	Call	Bond Future	4,244.9900	4.2450	4,440.0300	4.4400	4.595	0	0	0
2016/10/28	R208	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R208	02/02/2017			Bond Future	8.3851	96.7720	8.3257	96.9697	(0.709)	0.0000	0.0000	31,742
2016/10/28	R208	02/02/2017	8.64	Call	Bond Future	1,388.8500	1.3888	1,516.1100	1.5161	9.163	0	0	0
2016/10/28	R208	02/02/2017	8.63	Put	Bond Future	557.7900	0.5578	486.3200	0.4863	(12.813)	0	0	0
2016/10/28	R208	02/02/2017	8.65	Put	Bond Future	535.2500	0.5352	465.8900	0.4659	(12.958)	0	0	0
2016/10/28	R208	02/02/2017	8.64	Put	Bond Future	546.4300	0.5464	476.0200	0.4760	(12.885)	0	0	0
2016/10/28	R208	02/02/2017	8.65	Call	Bond Future	1,410.5300	1.4105	1,538.8400	1.5388	9.097	0	0	0
2016/10/28	R208	02/02/2017	8.63	Call	Bond Future	1,367.3400	1.3673	1,493.5400	1.4935	9.230	0	0	0
2016/10/28	R208	04/05/2017	8.39	Call	Bond Future	1,176.0300	1.1760	1,275.1600	1.2752	8.429	0	0	0
2016/10/28	R208	04/05/2017			Bond Future	8.4156	95.2741	8.3519	95.4752	(0.757)	0.0000	0.0000	0
2016/10/28	R208	04/05/2017	8.37	Call	Bond Future	1,144.4000	1.1444	1,241.8700	1.2419	8.517	0	0	0
2016/10/28	R208	04/05/2017	8.38	Call	Bond Future	1,160.0100	1.1600	1,258.3200	1.2583	8.475	0	0	0
2016/10/28	R208	04/05/2017	8.37	Put	Bond Future	1,288.2500	1.2882	1,184.6200	1.1846	(8.044)	0	0	0
2016/10/28	R208	04/05/2017	8.39	Put	Bond Future	1,256.7000	1.2567	1,154.7300	1.1547	(8.114)	0	0	0
2016/10/28	R208	04/05/2017	8.38	Put	Bond Future	1,272.2600	1.2723	1,169.4700	1.1695	(8.079)	0	0	0
2016/10/28	R208	03/08/2017	8.32	Call	Bond Future	1,277.5300	1.2775	1,373.5800	1.3736	7.518	0	0	0
2016/10/28	R208	03/08/2017			Bond Future	8.4217	97.2285	8.3537	97.4319	(0.808)	0.0000	0.0000	0
2016/10/28	R208	03/08/2017	8.30	Call	Bond Future	1,248.5200	1.2485	1,343.2000	1.3432	7.583	0	0	0
2016/10/28	R208	03/08/2017	8.31	Call	Bond Future	1,262.8100	1.2628	1,358.1700	1.3582	7.551	0	0	0
2016/10/28	R208	03/08/2017	8.30	Put	Bond Future	1,613.0000	1.6130	1,504.2700	1.5043	(6.741)	0	0	0
2016/10/28	R208	03/08/2017	8.32	Put	Bond Future	1,582.0200	1.5820	1,474.6600	1.4747	(6.786)	0	0	0
2016/10/28	R208	03/08/2017	8.31	Put	Bond Future	1,597.2900	1.5973	1,489.2400	1.4892	(6.765)	0	0	0
2016/10/28	R209	03/11/2016	9.34	Put	Bond Future	1,046.4200	1.0464	756.7100	0.7567	(27.686)	0	0	345
2016/10/28	R209	03/11/2016	10.26	Call	Bond Future	5,266.5100	5.2665	5,650.7000	5.6507	7.295	0	0	0
2016/10/28	R209	03/11/2016			Bond Future	9.4488	72.4537	9.3931	72.8379	(0.589)	0.0000	0.0000	16,504
2016/10/28	R209	03/11/2016	10.24	Call	Bond Future	5,143.9500	5.1439	5,528.1000	5.5281	7.468	0	0	0
2016/10/28	R209	03/11/2016	8.87	Put	Bond Future	4,156.1500	4.1562	3,772.0500	3.7720	(9.242)	0	0	0
2016/10/28	R209	03/11/2016	8.81	Call	Bond Future	0.4400	0.0004	0.4700	0.0005	6.818	0	0	345
2016/10/28	R209	03/11/2016	9.04	Put	Bond Future	2,912.5900	2.9126	2,532.6100	2.5326	(13.046)	0	0	345
2016/10/28	R209	03/11/2016	9.42	Put	Bond Future	699.9000	0.6999	464.7700	0.4648	(33.595)	0	0	0
2016/10/28	R209	03/11/2016	10.25	Call	Bond Future	5,205.2800	5.2053	5,589.4500	5.5895	7.380	0	0	0
2016/10/28	R209	03/11/2016	9.05	Call	Bond Future	16.9000	0.0169	21.8700	0.0219	29.408	0	0	0
2016/10/28	R209	03/11/2016	9.45	Call	Bond Future	600.0200	0.6000	771.4700	0.7715	28.574	0	0	0
2016/10/28	R209	03/11/2016	10.24	Put	Bond Future	0.1300	0.0001	0.0100	0.0000	(92.308)	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
2016/10/28	R209	03/11/2016	9.04	Call	Bond Future	14.8900	0.0149	19.1800	0.0192	28.811	0	0	0
2016/10/28	R209	03/11/2016	10.25	Put	Bond Future	0.1100	0.0001	0.0100	0.0000	(90.909)	0	0	0
2016/10/28	R209	03/11/2016	9.34	Call	Bond Future	292.2300	0.2922	386.7900	0.3868	32.358	0	0	0
2016/10/28	R209	03/11/2016	10.26	Put	Bond Future	0.0900	0.0001	0.0100	0.0000	(88.889)	0	0	0
2016/10/28	R209	03/11/2016	9.45	Put	Bond Future	591.4900	0.5915	378.6700	0.3787	(35.980)	0	0	250
2016/10/28	R209	03/11/2016	8.81	Put	Bond Future	4,606.6400	4.6066	4,222.4000	4.2224	(8.341)	0	0	0
2016/10/28	R209	03/11/2016	8.87	Call	Bond Future	1.2500	0.0013	1.4200	0.0014	13.600	0	0	250
2016/10/28	R209	03/11/2016	9.42	Call	Bond Future	501.6200	0.5016	650.7600	0.6508	29.732	0	0	120
2016/10/28	R209	03/11/2016	9.05	Put	Bond Future	2,841.6200	2.8416	2,462.3200	2.4623	(13.348)	0	0	250
2016/10/28	R209	02/02/2017	9.55	Put	Bond Future	2,068.3000	2.0683	1,883.1400	1.8831	(8.952)	0	0	0
2016/10/28	R209	02/02/2017			Bond Future	9.4945	73.8323	9.4375	74.2230	(0.601)	0.0000	0.0000	41,402
2016/10/28	R209	02/02/2017	9.54	Put	Bond Future	2,100.1800	2.1002	1,913.1500	1.9131	(8.905)	0	0	0
2016/10/28	R209	02/02/2017	9.55	Call	Bond Future	2,444.9300	2.4449	2,650.5600	2.6506	8.410	0	0	0
2016/10/28	R209	02/02/2017	9.53	Call	Bond Future	2,373.7300	2.3737	2,575.6100	2.5756	8.505	0	0	0
2016/10/28	R209	02/02/2017	9.54	Call	Bond Future	2,409.1200	2.4091	2,612.8800	2.6129	8.458	0	0	0
2016/10/28	R209	02/02/2017	9.53	Put	Bond Future	2,132.5700	2.1326	1,943.6600	1.9437	(8.858)	0	0	0
2016/10/28	R209	04/05/2017	9.48	Put	Bond Future	3,290.0000	3.2900	3,087.7800	3.0878	(6.147)	0	0	0
2016/10/28	R209	04/05/2017			Bond Future	9.5343	72.1348	9.4757	72.5329	(0.615)	0.0000	0.0000	0
2016/10/28	R209	04/05/2017	9.47	Put	Bond Future	3,326.1300	3.3261	3,122.5200	3.1225	(6.122)	0	0	0
2016/10/28	R209	04/05/2017	9.46	Call	Bond Future	2,857.3500	2.8574	3,050.5100	3.0505	6.760	0	0	0
2016/10/28	R209	04/05/2017	9.47	Call	Bond Future	2,889.4300	2.8894	3,083.9800	3.0840	6.733	0	0	0
2016/10/28	R209	04/05/2017	9.48	Call	Bond Future	2,921.5000	2.9215	3,117.4400	3.1174	6.707	0	0	0
2016/10/28	R209	04/05/2017	9.46	Put	Bond Future	3,362.3500	3.3624	3,157.3500	3.1574	(6.097)	0	0	0
2016/10/28	R209	03/08/2017			Bond Future	9.5655	73.6147	9.5054	74.0196	(0.628)	0.0000	0.0000	0
2016/10/28	R209	03/08/2017	9.44	Call	Bond Future	3,387.9700	3.3880	3,583.0900	3.5831	5.759	0	0	0
2016/10/28	R209	03/08/2017	9.43	Put	Bond Future	4,275.5000	4.2755	4,064.5100	4.0645	(4.935)	0	0	0
2016/10/28	R209	03/08/2017	9.45	Put	Bond Future	4,201.3600	4.2014	3,992.6900	3.9927	(4.967)	0	0	0
2016/10/28	R209	03/08/2017	9.44	Put	Bond Future	4,238.3000	4.2383	4,028.4700	4.0285	(4.951)	0	0	0
2016/10/28	R209	03/08/2017	9.45	Call	Bond Future	3,419.3400	3.4193	3,615.6200	3.6156	5.740	0	0	0
2016/10/28	R209	03/08/2017	9.43	Call	Bond Future	3,356.7500	3.3568	3,550.7100	3.5507	5.778	0	0	0
2016/10/28	R210	03/11/2016			Bond Future	187.4919	187.4919	186.9034	186.9034	(0.314)	0.0000	0.0000	891
2016/10/28	R210	03/11/2016	188.90	Put	Bond Future	1,408.0500	1.4081	1,996.6300	1.9966	41.801	0	0	0
2016/10/28	R210	03/11/2016	188.92	Put	Bond Future	1,428.0500	1.4281	2,016.6300	2.0166	41.216	0	0	0
2016/10/28	R210	03/11/2016	188.91	Put	Bond Future	1,418.0500	1.4181	2,006.6300	2.0066	41.506	0	0	0
2016/10/28	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R210	02/02/2017	190.85	Put	Bond Future	0.0000	0.0000	380.8700	0.3809	100.000	0	0	0
2016/10/28	R210	02/02/2017			Bond Future	191.0712	191.0712	190.4691	190.4691	(0.315)	0.0000	0.0000	1,699
2016/10/28	R210	02/02/2017	190.86	Call	Bond Future	211.1800	0.2112	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R210	02/02/2017	190.84	Call	Bond Future	231.1800	0.2312	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R210	02/02/2017	190.85	Call	Bond Future	221.1800	0.2212	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R210	02/02/2017	190.84	Put	Bond Future	0.0000	0.0000	370.8700	0.3709	100.000	0	0	0
2016/10/28	R210	02/02/2017	190.86	Put	Bond Future	0.0000	0.0000	390.8700	0.3909	100.000	0	0	0
2016/10/28	R210	04/05/2017			Bond Future	192.5286	192.5286	191.9139	191.9139	(0.319)	0.0000	0.0000	0
2016/10/28	R210	04/05/2017	192.31	Put	Bond Future	0.0000	0.0000	396.0600	0.3961	100.000	0	0	0
2016/10/28	R210	04/05/2017	192.33	Put	Bond Future	0.0000	0.0000	416.0600	0.4161	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/28	R210	04/05/2017	192.32	Put	Bond Future	0.0000	0.0000	406.0600	0.4061	100.000	0	0	0
2016/10/28	R210	04/05/2017	192.33	Call	Bond Future	198.6100	0.1986	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R210	04/05/2017	192.31	Call	Bond Future	218.6100	0.2186	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R210	04/05/2017	192.32	Call	Bond Future	208.6100	0.2086	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R210	03/08/2017	196.28	Call	Bond Future	207.7100	0.2077	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R210	03/08/2017	196.29	Put	Bond Future	0.0000	0.0000	433.2700	0.4333	100.000	0	0	0
2016/10/28	R210	03/08/2017			Bond Future	196.4877	196.4877	195.8567	195.8567	(0.321)	0.0000	0.0000	0
2016/10/28	R210	03/08/2017	196.29	Call	Bond Future	197.7100	0.1977	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R210	03/08/2017	196.30	Call	Bond Future	187.7100	0.1877	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R210	03/08/2017	196.28	Put	Bond Future	0.0000	0.0000	423.2700	0.4233	100.000	0	0	0
2016/10/28	R210	03/08/2017	196.30	Put	Bond Future	0.0000	0.0000	443.2700	0.4433	100.000	0	0	0
2016/10/28	R211	03/11/2016	141.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R211	03/11/2016			Bond Future	141.4994	141.4994	141.4851	141.4851	(0.010)	0.0000	0.0000	56
2016/10/28	R211	03/11/2016	141.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R211	03/11/2016	141.74	Put	Bond Future	240.6400	0.2406	254.8600	0.2549	5.909	0	0	0
2016/10/28	R211	03/11/2016	141.76	Put	Bond Future	260.6400	0.2606	274.8600	0.2749	5.456	0	0	0
2016/10/28	R211	03/11/2016	141.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R211	03/11/2016	141.75	Put	Bond Future	250.6400	0.2506	264.8600	0.2649	5.673	0	0	0
2016/10/28	R212	03/11/2016			Bond Future	148.4200	148.4200	148.3213	148.3213	(0.067)	0.0000	0.0000	3,049
2016/10/28	R212	03/11/2016	148.11	Call	Bond Future	310.0300	0.3100	211.3000	0.2113	(31.845)	0	0	0
2016/10/28	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/28	R212	03/11/2016	148.12	Call	Bond Future	300.0300	0.3000	201.3000	0.2013	(32.907)	0	0	0
2016/10/28	R212	03/11/2016	148.10	Call	Bond Future	320.0300	0.3200	221.3000	0.2213	(30.850)	0	0	0
2016/10/28	R212	02/02/2017	149.29	Call	Bond Future	13.9100	0.0139	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R212	02/02/2017			Bond Future	149.3039	149.3039	149.2016	149.2016	(0.069)	0.0000	0.0000	3,380
2016/10/28	R212	02/02/2017	149.27	Call	Bond Future	33.9100	0.0339	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R212	02/02/2017	149.28	Call	Bond Future	23.9100	0.0239	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R212	02/02/2017	149.27	Put	Bond Future	0.0000	0.0000	68.4200	0.0684	100.000	0	0	0
2016/10/28	R212	02/02/2017	149.29	Put	Bond Future	0.0000	0.0000	88.4200	0.0884	100.000	0	0	0
2016/10/28	R212	02/02/2017	149.28	Put	Bond Future	0.0000	0.0000	78.4200	0.0784	100.000	0	0	0
2016/10/28	R212	04/05/2017	152.24	Call	Bond Future	12.8400	0.0128	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R212	04/05/2017			Bond Future	152.2528	152.2528	152.1478	152.1478	(0.069)	0.0000	0.0000	0
2016/10/28	R212	04/05/2017	152.25	Call	Bond Future	2.8400	0.0028	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R212	04/05/2017	152.23	Put	Bond Future	0.0000	0.0000	82.2200	0.0822	100.000	0	0	0
2016/10/28	R212	04/05/2017	152.25	Put	Bond Future	0.0000	0.0000	102.2200	0.1022	100.000	0	0	0
2016/10/28	R212	04/05/2017	152.23	Call	Bond Future	22.8400	0.0228	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R212	04/05/2017	152.24	Put	Bond Future	0.0000	0.0000	92.2200	0.0922	100.000	0	0	0
2016/10/28	R212	03/08/2017			Bond Future	153.3536	153.3536	153.2435	153.2435	(0.072)	0.0000	0.0000	0
2016/10/28	R212	03/08/2017	153.34	Put	Bond Future	0.0000	0.0000	96.4700	0.0965	100.000	0	0	0
2016/10/28	R212	03/08/2017	153.36	Put	Bond Future	6.4000	0.0064	116.4700	0.1165	1719.844	0	0	0
2016/10/28	R212	03/08/2017	153.35	Put	Bond Future	0.0000	0.0000	106.4700	0.1065	100.000	0	0	0
2016/10/28	R212	03/08/2017	153.34	Call	Bond Future	13.6000	0.0136	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R212	03/08/2017	153.35	Call	Bond Future	3.6000	0.0036	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/10/28	R213	03/11/2016			Bond Future	9.3292	83.1205	9.2785	83.4658	(0.544)	0.0000	0.0000	5,727
2016/10/28	R213	03/11/2016	10.18	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R213	03/11/2016	10.20	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R213	03/11/2016	10.18	Call	Bond Future	5,500.1400	5.5001	5,845.4000	5.8454	6.277	0	0	0
2016/10/28	R213	03/11/2016	10.19	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/28	R213	03/11/2016	10.19	Call	Bond Future	5,561.6200	5.5616	5,906.8900	5.9069	6.208	0	0	0
2016/10/28	R213	03/11/2016	10.20	Call	Bond Future	5,623.0300	5.6230	5,968.3000	5.9683	6.140	0	0	0
2016/10/28	R213	02/02/2017	9.40	Call	Bond Future	2,229.9800	2.2300	2,406.7100	2.4067	7.925	0	0	0
2016/10/28	R213	02/02/2017	9.42	Call	Bond Future	2,299.6100	2.2996	2,479.8000	2.4798	7.836	0	0	0
2016/10/28	R213	02/02/2017			Bond Future	9.3807	84.7020	9.3285	85.0530	(0.556)	0.0000	0.0000	44,341
2016/10/28	R213	02/02/2017	9.41	Call	Bond Future	2,264.7400	2.2647	2,443.2000	2.4432	7.880	0	0	0
2016/10/28	R213	02/02/2017	9.40	Put	Bond Future	2,100.4300	2.1004	1,926.2400	1.9262	(8.293)	0	0	0
2016/10/28	R213	02/02/2017	9.42	Put	Bond Future	2,036.4600	2.0365	1,865.7300	1.8657	(8.384)	0	0	0
2016/10/28	R213	02/02/2017	9.41	Put	Bond Future	2,068.3500	2.0684	1,895.8900	1.8959	(8.338)	0	0	0
2016/10/28	R213	04/05/2017			Bond Future	9.4217	82.8173	9.3680	83.1746	(0.571)	0.0000	0.0000	0
2016/10/28	R213	04/05/2017	9.35	Put	Bond Future	3,263.5400	3.2635	3,077.7500	3.0777	(5.693)	0	0	0
2016/10/28	R213	04/05/2017	9.37	Put	Bond Future	3,195.0600	3.1951	3,011.7900	3.0118	(5.736)	0	0	0
2016/10/28	R213	04/05/2017	9.35	Call	Bond Future	2,786.3300	2.7863	2,957.8800	2.9579	6.157	0	0	0
2016/10/28	R213	04/05/2017	9.36	Put	Bond Future	3,229.2800	3.2293	3,044.7500	3.0448	(5.714)	0	0	0
2016/10/28	R213	04/05/2017	9.36	Call	Bond Future	2,818.8400	2.8188	2,991.6500	2.9917	6.131	0	0	0
2016/10/28	R213	04/05/2017	9.37	Call	Bond Future	2,851.3200	2.8513	3,025.3900	3.0254	6.105	0	0	0
2016/10/28	R213	03/08/2017	9.33	Put	Bond Future	4,101.8500	4.1019	3,911.6500	3.9117	(4.637)	0	0	0
2016/10/28	R213	03/08/2017			Bond Future	9.4534	84.5160	9.3982	84.8791	(0.584)	0.0000	0.0000	0
2016/10/28	R213	03/08/2017	9.35	Put	Bond Future	4,032.4300	4.0324	3,844.3200	3.8443	(4.665)	0	0	0
2016/10/28	R213	03/08/2017	9.33	Call	Bond Future	3,286.9600	3.2870	3,459.9000	3.4599	5.261	0	0	0
2016/10/28	R213	03/08/2017	9.34	Put	Bond Future	4,067.0300	4.0670	3,877.8800	3.8779	(4.651)	0	0	0
2016/10/28	R213	03/08/2017	9.34	Call	Bond Future	3,318.5700	3.3186	3,492.5600	3.4926	5.243	0	0	0
2016/10/28	R213	03/08/2017	9.35	Call	Bond Future	3,350.3400	3.3503	3,525.3700	3.5254	5.224	0	0	0
2016/10/28	R214	03/11/2016	10.35	Put	Bond Future	0.1000	0.0001	0.0100	0.0000	(90.000)	0	0	0
2016/10/28	R214	03/11/2016			Bond Future	9.5339	72.7062	9.4782	73.1074	(0.584)	0.0000	0.0000	18,425
2016/10/28	R214	03/11/2016	10.34	Put	Bond Future	0.1200	0.0001	0.0100	0.0000	(91.667)	0	0	0
2016/10/28	R214	03/11/2016	10.35	Call	Bond Future	5,484.6000	5.4846	5,885.7600	5.8858	7.314	0	0	0
2016/10/28	R214	03/11/2016	10.33	Call	Bond Future	5,358.6900	5.3587	5,759.8100	5.7598	7.485	0	0	0
2016/10/28	R214	03/11/2016	10.34	Call	Bond Future	5,421.7000	5.4217	5,822.8400	5.8228	7.399	0	0	0
2016/10/28	R214	03/11/2016	10.33	Put	Bond Future	0.1400	0.0001	0.0100	0.0000	(92.857)	0	0	0
2016/10/28	R214	02/02/2017			Bond Future	9.5813	74.0896	9.5242	74.4977	(0.596)	0.0000	0.0000	27,906
2016/10/28	R214	02/02/2017	9.67	Call	Bond Future	2,692.5000	2.6925	2,913.7100	2.9137	8.216	0	0	0
2016/10/28	R214	02/02/2017	9.66	Put	Bond Future	2,098.4600	2.0985	1,909.6800	1.9097	(8.996)	0	0	0
2016/10/28	R214	02/02/2017	9.68	Put	Bond Future	2,034.5700	2.0346	1,849.6300	1.8496	(9.090)	0	0	0
2016/10/28	R214	02/02/2017	9.67	Put	Bond Future	2,066.4000	2.0664	1,879.5500	1.8796	(9.042)	0	0	0
2016/10/28	R214	02/02/2017	9.68	Call	Bond Future	2,730.7300	2.7307	2,953.8500	2.9538	8.171	0	0	0
2016/10/28	R214	02/02/2017	9.66	Call	Bond Future	2,654.4000	2.6544	2,873.6800	2.8737	8.261	0	0	0
2016/10/28	R214	04/05/2017	9.58	Put	Bond Future	3,446.5000	3.4465	3,237.8800	3.2379	(6.053)	0	0	0
2016/10/28	R214	04/05/2017			Bond Future	9.6199	72.2495	9.5613	72.6652	(0.609)	0.0000	0.0000	0
2016/10/28	R214	04/05/2017	9.57	Put	Bond Future	3,482.7100	3.4827	3,272.6600	3.2727	(6.031)	0	0	0
2016/10/28	R214	04/05/2017	9.58	Call	Bond Future	3,163.9400	3.1639	3,371.0100	3.3710	6.545	0	0	0

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2016/10/28	R214	04/05/2017	9.56	Call	Bond Future	3,094.4600	3.0945	3,298.6800	3.2987	6.600	0	0	0
2016/10/28	R214	04/05/2017	9.57	Call	Bond Future	3,129.0100	3.1290	3,334.6500	3.3346	6.572	0	0	0
2016/10/28	R214	04/05/2017	9.56	Put	Bond Future	3,519.4200	3.5194	3,307.9500	3.3080	(6.009)	0	0	0
2016/10/28	R214	03/08/2017	9.51	Call	Bond Future	3,547.7900	3.5478	3,750.4200	3.7504	5.711	0	0	0
2016/10/28	R214	03/08/2017			Bond Future	9.6506	73.7316	9.5907	74.1545	(0.621)	0.0000	0.0000	0
2016/10/28	R214	03/08/2017	9.52	Call	Bond Future	3,581.3300	3.5813	3,785.1600	3.7852	5.691	0	0	0
2016/10/28	R214	03/08/2017	9.53	Call	Bond Future	3,615.2800	3.6153	3,820.3000	3.8203	5.671	0	0	0
2016/10/28	R214	03/08/2017	9.51	Put	Bond Future	4,546.0300	4.5460	4,325.7500	4.3257	(4.846)	0	0	0
2016/10/28	R214	03/08/2017	9.53	Put	Bond Future	4,470.1400	4.4701	4,252.2500	4.2523	(4.874)	0	0	0
2016/10/28	R214	03/08/2017	9.52	Put	Bond Future	4,507.8200	4.5078	4,288.7400	4.2887	(4.860)	0	0	0
2016/10/28	R248	03/11/2016	10.38	Call	Bond Future	6,807.1300	6.8071	7,319.2200	7.3192	7.523	0	0	0
2016/10/28	R248	03/11/2016			Bond Future	9.5840	93.4059	9.5283	93.9183	(0.581)	0.0000	0.0000	30,269
2016/10/28	R248	03/11/2016	10.39	Call	Bond Future	6,886.7900	6.8868	7,398.9200	7.3989	7.436	0	0	0
2016/10/28	R248	03/11/2016	10.37	Put	Bond Future	0.4200	0.0004	0.0500	0.0001	(88.095)	0	0	0
2016/10/28	R248	03/11/2016	10.39	Put	Bond Future	0.3200	0.0003	0.0400	0.0000	(87.500)	0	0	0
2016/10/28	R248	03/11/2016	10.37	Call	Bond Future	6,727.3200	6.7273	7,239.3600	7.2394	7.611	0	0	0
2016/10/28	R248	03/11/2016	10.38	Put	Bond Future	0.3700	0.0004	0.0500	0.0001	(86.486)	0	0	0
2016/10/28	R248	02/02/2017	9.76	Put	Bond Future	2,632.5200	2.6325	2,400.9500	2.4009	(8.797)	0	0	0
2016/10/28	R248	02/02/2017	9.78	Put	Bond Future	2,555.3700	2.5554	2,328.3900	2.3284	(8.882)	0	0	0
2016/10/28	R248	02/02/2017			Bond Future	9.6331	95.1831	9.5759	95.7043	(0.594)	0.0000	0.0000	57,770
2016/10/28	R248	02/02/2017	9.77	Put	Bond Future	2,593.7200	2.5937	2,364.4500	2.3644	(8.839)	0	0	0
2016/10/28	R248	02/02/2017	9.76	Call	Bond Future	3,770.9200	3.7709	4,060.5400	4.0605	7.680	0	0	0
2016/10/28	R248	02/02/2017	9.77	Call	Bond Future	3,820.7400	3.8207	4,112.6600	4.1127	7.640	0	0	0
2016/10/28	R248	02/02/2017	9.78	Call	Bond Future	3,870.8500	3.8708	4,165.0600	4.1651	7.601	0	0	0
2016/10/28	R248	04/05/2017	9.66	Call	Bond Future	4,356.8100	4.3568	4,625.9800	4.6260	6.178	0	0	0
2016/10/28	R248	04/05/2017			Bond Future	9.6731	92.6166	9.6144	93.1475	(0.607)	0.0000	0.0000	0
2016/10/28	R248	04/05/2017	9.67	Call	Bond Future	4,401.8600	4.4019	4,672.7600	4.6728	6.154	0	0	0
2016/10/28	R248	04/05/2017	9.65	Put	Bond Future	4,520.4100	4.5204	4,256.9800	4.2570	(5.828)	0	0	0
2016/10/28	R248	04/05/2017	9.67	Put	Bond Future	4,429.9400	4.4299	4,169.9700	4.1700	(5.868)	0	0	0
2016/10/28	R248	04/05/2017	9.65	Call	Bond Future	4,311.9700	4.3120	4,579.4100	4.5794	6.202	0	0	0
2016/10/28	R248	04/05/2017	9.66	Put	Bond Future	4,474.9900	4.4750	4,213.2900	4.2133	(5.848)	0	0	0
2016/10/28	R248	03/08/2017			Bond Future	9.7054	94.5165	9.6453	95.0565	(0.619)	0.0000	0.0000	0
2016/10/28	R248	03/08/2017	9.57	Call	Bond Future	4,788.2800	4.7883	5,048.7800	5.0488	5.440	0	0	0
2016/10/28	R248	03/08/2017	9.56	Put	Bond Future	6,061.2600	6.0613	5,780.2300	5.7802	(4.636)	0	0	0
2016/10/28	R248	03/08/2017	9.58	Put	Bond Future	5,964.2900	5.9643	5,686.1900	5.6862	(4.663)	0	0	0
2016/10/28	R248	03/08/2017	9.57	Put	Bond Future	6,012.4400	6.0124	5,732.8800	5.7329	(4.650)	0	0	0
2016/10/28	R248	03/08/2017	9.58	Call	Bond Future	4,831.5500	4.8315	5,093.5100	5.0935	5.422	0	0	0
2016/10/28	R248	03/08/2017	9.56	Call	Bond Future	4,745.5200	4.7455	5,004.5500	5.0045	5.458	0	0	0

Total

1028599