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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/09/2016 TO 20/09/2016

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
2016/09/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	2025	03/11/2016			Bond Future	128.7723	128.7723	128.7768	128.7768	0.004	0.0000	0.0000	3,044
2016/09/20	2025	03/11/2016	129.21	Put	Bond Future	437.7500	0.4377	433.2000	0.4332	(1.039)	0	0	0
2016/09/20	2025	03/11/2016	129.23	Put	Bond Future	457.7500	0.4577	453.2000	0.4532	(0.994)	0	0	0
2016/09/20	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	2025	03/11/2016	129.22	Put	Bond Future	447.7500	0.4477	443.2000	0.4432	(1.016)	0	0	0
2016/09/20	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	2030	03/11/2016			Bond Future	8.9860	94.6098	8.9652	94.7603	(0.231)	0.0000	0.0000	27,176
2016/09/20	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	2030	03/11/2016	9.33	Call	Bond Future	2,446.9400	2.4469	2,597.4100	2.5974	6.149	0	0	0
2016/09/20	2030	03/11/2016	9.34	Call	Bond Future	2,516.7100	2.5167	2,667.1800	2.6672	5.979	0	0	0
2016/09/20	2030	03/11/2016	9.35	Call	Bond Future	2,586.4100	2.5864	2,736.8800	2.7369	5.818	0	0	0
2016/09/20	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	2030	02/02/2017			Bond Future	9.0223	92.4243	9.0009	92.5779	(0.238)	0.0000	0.0000	0
2016/09/20	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	2030	02/02/2017	9.29	Call	Bond Future	1,886.6300	1.8866	2,040.1800	2.0402	8.139	0	0	0
2016/09/20	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	2030	02/02/2017	9.30	Call	Bond Future	1,956.0700	1.9561	2,109.6200	2.1096	7.850	0	0	0
2016/09/20	2030	02/02/2017	9.31	Call	Bond Future	2,025.4400	2.0254	2,178.9900	2.1790	7.581	0	0	0
2016/09/20	2030	04/05/2017	9.33	Call	Bond Future	1,923.9500	1.9240	2,080.3600	2.0804	8.130	0	0	0
2016/09/20	2030	04/05/2017			Bond Future	9.0535	94.2773	9.0313	94.4337	(0.244)	0.0000	0.0000	0
2016/09/20	2030	04/05/2017	9.34	Call	Bond Future	1,992.4800	1.9925	2,148.8900	2.1489	7.850	0	0	0
2016/09/20	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	2030	04/05/2017	9.32	Call	Bond Future	1,855.3500	1.8553	2,011.7600	2.0118	8.430	0	0	0
2016/09/20	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	2032	03/11/2016			Bond Future	9.0923	93.9616	9.0716	94.1235	(0.228)	0.0000	0.0000	13,093
2016/09/20	2032	03/11/2016	10.28	Put	Bond Future	34.1700	0.0342	28.7700	0.0288	(15.803)	0	0	0
2016/09/20	2032	03/11/2016	10.30	Put	Bond Future	31.2000	0.0312	26.2000	0.0262	(16.026)	0	0	0
2016/09/20	2032	03/11/2016	10.29	Put	Bond Future	32.6500	0.0327	27.4600	0.0275	(15.896)	0	0	0
2016/09/20	2032	03/11/2016	10.30	Call	Bond Future	8,787.8400	8.7878	8,944.6600	8.9447	1.785	0	0	0
2016/09/20	2032	03/11/2016	10.28	Call	Bond Future	8,655.8200	8.6558	8,812.2400	8.8122	1.807	0	0	0
2016/09/20	2032	03/11/2016	10.29	Call	Bond Future	8,721.8300	8.7218	8,878.4600	8.8785	1.796	0	0	0
2016/09/20	2032	02/02/2017	9.53	Call	Bond Future	4,660.1000	4.6601	4,761.9800	4.7620	2.186	0	0	0
2016/09/20	2032	02/02/2017			Bond Future	9.1317	95.7696	9.1103	95.9347	(0.234)	0.0000	0.0000	0
2016/09/20	2032	02/02/2017	9.51	Call	Bond Future	4,562.7600	4.5628	4,663.3700	4.6634	2.205	0	0	0

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2016/09/20	2032	02/02/2017	9.52	Call	Bond Future	4,611.2200	4.6112	4,712.4700	4.7125	2.196	0	0	0
2016/09/20	2032	02/02/2017	9.51	Put	Bond Future	1,715.5000	1.7155	1,651.0800	1.6511	(3.755)	0	0	0
2016/09/20	2032	02/02/2017	9.53	Put	Bond Future	1,665.8300	1.6658	1,602.6800	1.6027	(3.791)	0	0	0
2016/09/20	2032	02/02/2017	9.52	Put	Bond Future	1,690.4100	1.6904	1,626.6300	1.6266	(3.773)	0	0	0
2016/09/20	2032	04/05/2017	9.45	Call	Bond Future	4,954.1200	4.9541	5,049.0900	5.0491	1.917	0	0	0
2016/09/20	2032	04/05/2017			Bond Future	9.1623	93.5286	9.1403	93.6967	(0.241)	0.0000	0.0000	0
2016/09/20	2032	04/05/2017	9.46	Call	Bond Future	4,998.4100	4.9984	5,093.8900	5.0939	1.910	0	0	0
2016/09/20	2032	04/05/2017	9.44	Put	Bond Future	2,830.1600	2.8302	2,756.5000	2.7565	(2.603)	0	0	0
2016/09/20	2032	04/05/2017	9.46	Put	Bond Future	2,771.0700	2.7711	2,698.4400	2.6984	(2.621)	0	0	0
2016/09/20	2032	04/05/2017	9.44	Call	Bond Future	4,910.2800	4.9103	5,004.7300	5.0047	1.924	0	0	0
2016/09/20	2032	04/05/2017	9.45	Put	Bond Future	2,800.3500	2.8004	2,727.2100	2.7272	(2.612)	0	0	0
2016/09/20	2033	03/11/2016			Bond Future	108.1233	108.1233	108.1272	108.1272	0.004	0.0000	0.0000	4,686
2016/09/20	2033	03/11/2016	109.16	Put	Bond Future	1,036.7300	1.0367	1,032.8100	1.0328	(0.378)	0	0	0
2016/09/20	2033	03/11/2016	109.17	Put	Bond Future	1,046.7300	1.0467	1,042.8100	1.0428	(0.374)	0	0	0
2016/09/20	2033	03/11/2016	109.18	Put	Bond Future	1,056.7300	1.0567	1,052.8100	1.0528	(0.371)	0	0	0
2016/09/20	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	2037	03/11/2016	10.35	Call	Bond Future	8,678.9700	8.6790	8,889.0700	8.8891	2.421	0	0	0
2016/09/20	2037	03/11/2016	10.36	Put	Bond Future	69.7100	0.0697	58.5900	0.0586	(15.952)	0	0	0
2016/09/20	2037	03/11/2016			Bond Future	9.2667	95.3364	9.2409	95.5580	(0.278)	0.0000	0.0000	38,537
2016/09/20	2037	03/11/2016	10.36	Call	Bond Future	8,749.5800	8.7496	8,960.0600	8.9601	2.406	0	0	0
2016/09/20	2037	03/11/2016	10.37	Call	Bond Future	8,820.1900	8.8202	9,031.0400	9.0310	2.391	0	0	0
2016/09/20	2037	03/11/2016	10.35	Put	Bond Future	72.5900	0.0726	61.0900	0.0611	(15.842)	0	0	0
2016/09/20	2037	03/11/2016	10.37	Put	Bond Future	66.9400	0.0669	56.1900	0.0562	(16.059)	0	0	0
2016/09/20	2037	02/02/2017	9.68	Put	Bond Future	1,975.3400	1.9753	1,889.0800	1.8891	(4.367)	0	0	0
2016/09/20	2037	02/02/2017			Bond Future	9.3051	92.9146	9.2785	93.1406	(0.285)	0.0000	0.0000	0
2016/09/20	2037	02/02/2017	9.67	Put	Bond Future	2,003.7000	2.0037	1,916.5900	1.9166	(4.347)	0	0	0
2016/09/20	2037	02/02/2017	9.68	Call	Bond Future	5,075.5500	5.0756	5,215.2400	5.2152	2.752	0	0	0
2016/09/20	2037	02/02/2017	9.66	Call	Bond Future	4,971.1500	4.9712	5,109.1400	5.1091	2.776	0	0	0
2016/09/20	2037	02/02/2017	9.67	Call	Bond Future	5,023.3500	5.0233	5,162.1900	5.1622	2.764	0	0	0
2016/09/20	2037	02/02/2017	9.66	Put	Bond Future	2,032.1800	2.0322	1,944.2200	1.9442	(4.328)	0	0	0
2016/09/20	2037	04/05/2017			Bond Future	9.3389	94.7774	9.3116	95.0077	(0.292)	0.0000	0.0000	0
2016/09/20	2037	04/05/2017	9.58	Put	Bond Future	3,353.9600	3.3540	3,252.6600	3.2527	(3.020)	0	0	0
2016/09/20	2037	04/05/2017	9.60	Put	Bond Future	3,286.4200	3.2864	3,186.4900	3.1865	(3.041)	0	0	0
2016/09/20	2037	04/05/2017	9.59	Put	Bond Future	3,320.1900	3.3202	3,219.5700	3.2196	(3.031)	0	0	0
2016/09/20	2037	04/05/2017	9.60	Call	Bond Future	5,444.0900	5.4441	5,574.4300	5.5744	2.394	0	0	0
2016/09/20	2037	04/05/2017	9.58	Call	Bond Future	5,349.1100	5.3491	5,478.0800	5.4781	2.411	0	0	0
2016/09/20	2037	04/05/2017	9.59	Call	Bond Future	5,396.6600	5.3967	5,526.3100	5.5263	2.402	0	0	0
2016/09/20	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	2038	03/11/2016			Bond Future	136.0188	136.0188	135.7922	135.7922	(0.167)	0.0000	0.0000	20,753
2016/09/20	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	2038	03/11/2016	136.31	Put	Bond Future	291.2400	0.2912	517.7700	0.5178	77.781	0	0	0
2016/09/20	2038	03/11/2016	136.33	Put	Bond Future	311.2400	0.3112	537.7700	0.5378	72.783	0	0	0
2016/09/20	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/09/20	2038	03/11/2016	136.32	Put	Bond Future	301.2400	0.3012	527.7700	0.5278	75.199	0	0	0
2016/09/20	2040	03/11/2016			Bond Future	9.2812	99.7589	9.2605	99.9511	(0.223)	0.0000	0.0000	3,923
2016/09/20	2040	03/11/2016	9.69	Put	Bond Future	737.1500	0.7372	676.0100	0.6760	(8.294)	0	0	0
2016/09/20	2040	03/11/2016	9.71	Put	Bond Future	696.6400	0.6966	637.8400	0.6378	(8.441)	0	0	0
2016/09/20	2040	03/11/2016	9.70	Put	Bond Future	716.6100	0.7166	656.6400	0.6566	(8.369)	0	0	0
2016/09/20	2040	03/11/2016	9.71	Call	Bond Future	4,540.2200	4.5402	4,673.5500	4.6736	2.937	0	0	0
2016/09/20	2040	03/11/2016	9.69	Call	Bond Future	4,407.0200	4.4070	4,538.0100	4.5380	2.972	0	0	0
2016/09/20	2040	03/11/2016	9.70	Call	Bond Future	4,473.4000	4.4734	4,605.5600	4.6056	2.954	0	0	0
2016/09/20	2040	02/02/2017	9.58	Call	Bond Future	4,906.8500	4.9069	5,016.5000	5.0165	2.235	0	0	0
2016/09/20	2040	02/02/2017			Bond Future	9.3187	97.1718	9.2974	97.3678	(0.229)	0.0000	0.0000	0
2016/09/20	2040	02/02/2017	9.59	Call	Bond Future	4,960.5300	4.9605	5,070.9300	5.0709	2.226	0	0	0
2016/09/20	2040	02/02/2017	9.60	Call	Bond Future	5,014.4600	5.0145	5,125.6100	5.1256	2.217	0	0	0
2016/09/20	2040	02/02/2017	9.58	Put	Bond Future	2,555.8700	2.5559	2,469.5000	2.4695	(3.379)	0	0	0
2016/09/20	2040	02/02/2017	9.60	Put	Bond Future	2,487.3500	2.4874	2,402.4800	2.4025	(3.412)	0	0	0
2016/09/20	2040	02/02/2017	9.59	Put	Bond Future	2,521.4200	2.5214	2,435.8000	2.4358	(3.396)	0	0	0
2016/09/20	2040	04/05/2017			Bond Future	9.3518	99.1200	9.3299	99.3197	(0.234)	0.0000	0.0000	0
2016/09/20	2040	04/05/2017	9.62	Put	Bond Future	3,592.6300	3.5926	3,504.0800	3.5041	(2.465)	0	0	0
2016/09/20	2040	04/05/2017	9.64	Put	Bond Future	3,520.8800	3.5209	3,433.5000	3.4335	(2.482)	0	0	0
2016/09/20	2040	04/05/2017	9.62	Call	Bond Future	5,985.7100	5.9857	6,096.8400	6.0968	1.857	0	0	0
2016/09/20	2040	04/05/2017	9.63	Put	Bond Future	3,556.4500	3.5564	3,468.4900	3.4685	(2.473)	0	0	0
2016/09/20	2040	04/05/2017	9.63	Call	Bond Future	6,036.9000	6.0369	6,148.6200	6.1486	1.851	0	0	0
2016/09/20	2040	04/05/2017	9.64	Call	Bond Future	6,088.5700	6.0886	6,200.8700	6.2009	1.844	0	0	0
2016/09/20	2044	03/11/2016			Bond Future	9.2904	97.0269	9.2799	97.1263	(0.114)	0.0000	0.0000	18,511
2016/09/20	2044	03/11/2016	10.42	Call	Bond Future	9,768.7500	9.7688	9,860.5900	9.8606	0.940	0	0	0
2016/09/20	2044	03/11/2016	10.41	Put	Bond Future	76.3700	0.0764	68.5900	0.0686	(10.187)	0	0	0
2016/09/20	2044	03/11/2016	10.43	Put	Bond Future	70.9800	0.0710	63.6500	0.0637	(10.327)	0	0	0
2016/09/20	2044	03/11/2016	10.42	Put	Bond Future	73.6400	0.0736	66.0900	0.0661	(10.253)	0	0	0
2016/09/20	2044	03/11/2016	10.43	Call	Bond Future	9,844.1800	9.8442	9,936.2400	9.9362	0.935	0	0	0
2016/09/20	2044	03/11/2016	10.41	Call	Bond Future	9,693.2700	9.6933	9,784.8800	9.7849	0.945	0	0	0
2016/09/20	2044	02/02/2017			Bond Future	9.3265	94.5124	9.3157	94.6139	(0.116)	0.0000	0.0000	0
2016/09/20	2044	02/02/2017	9.77	Call	Bond Future	6,024.0600	6.0241	6,081.4300	6.0814	0.952	0	0	0
2016/09/20	2044	02/02/2017	9.76	Put	Bond Future	2,061.6000	2.0616	2,017.1100	2.0171	(2.158)	0	0	0
2016/09/20	2044	02/02/2017	9.78	Put	Bond Future	2,004.5300	2.0045	1,960.8100	1.9608	(2.181)	0	0	0
2016/09/20	2044	02/02/2017	9.77	Put	Bond Future	2,033.0000	2.0330	1,988.8900	1.9889	(2.170)	0	0	0
2016/09/20	2044	02/02/2017	9.78	Call	Bond Future	6,082.2500	6.0823	6,140.0100	6.1400	0.950	0	0	0
2016/09/20	2044	02/02/2017	9.76	Call	Bond Future	5,965.8600	5.9659	6,022.8500	6.0228	0.955	0	0	0
2016/09/20	2044	04/05/2017			Bond Future	9.3584	96.4073	9.3472	96.5106	(0.119)	0.0000	0.0000	0
2016/09/20	2044	04/05/2017	9.67	Call	Bond Future	6,332.4100	6.3324	6,386.0400	6.3860	0.847	0	0	0
2016/09/20	2044	04/05/2017	9.66	Put	Bond Future	3,552.1800	3.5522	3,502.2200	3.5022	(1.406)	0	0	0
2016/09/20	2044	04/05/2017	9.68	Put	Bond Future	3,481.0200	3.4810	3,431.6700	3.4317	(1.418)	0	0	0
2016/09/20	2044	04/05/2017	9.67	Put	Bond Future	3,516.5900	3.5166	3,466.9400	3.4669	(1.412)	0	0	0
2016/09/20	2044	04/05/2017	9.68	Call	Bond Future	6,384.8200	6.3848	6,438.7500	6.4388	0.845	0	0	0
2016/09/20	2044	04/05/2017	9.66	Call	Bond Future	6,279.8900	6.2799	6,333.2100	6.3332	0.849	0	0	0
2016/09/20	2046	03/11/2016	137.07	Put	Bond Future	3,430.6200	3.4306	3,425.5200	3.4255	(0.149)	0	0	0
2016/09/20	2046	03/11/2016			Bond Future	133.6394	133.6394	133.6445	133.6445	0.004	0.0000	0.0000	17,594

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
2016/09/20	2046	03/11/2016	137.09	Put	Bond Future	3,450.6200	3.4506	3,445.5200	3.4455	(0.148)	0	0	0
2016/09/20	2046	03/11/2016	137.08	Put	Bond Future	3,440.6200	3.4406	3,435.5200	3.4355	(0.148)	0	0	0
2016/09/20	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	2050	03/11/2016	149.52	Put	Bond Future	6,417.6800	6.4177	6,074.5400	6.0745	(5.347)	0	0	0
2016/09/20	2050	03/11/2016			Bond Future	143.1023	143.1023	143.4455	143.4455	0.240	0.0000	0.0000	21,644
2016/09/20	2050	03/11/2016	149.54	Put	Bond Future	6,437.6800	6.4377	6,094.5400	6.0945	(5.330)	0	0	0
2016/09/20	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	2050	03/11/2016	149.53	Put	Bond Future	6,427.6800	6.4277	6,084.5400	6.0845	(5.338)	0	0	0
2016/09/20	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	AL37	03/11/2016			Index Future	507.4820	507.4820	507.7200	507.7200	0.047	0.0000	0.0000	14
2016/09/20	AL37	02/02/2017			Index Future	517.2450	517.2450	517.4880	517.4880	0.047	0.0000	0.0000	0
2016/09/20	AL7T	03/11/2016			Index Future	589.8710	589.8710	590.4450	590.4450	0.097	0.0000	0.0000	3
2016/09/20	AL7T	02/02/2017			Index Future	601.2190	601.2190	601.8050	601.8050	0.097	0.0000	0.0000	0
2016/09/20	ALBI	03/11/2016			Index Future	539.1350	539.1350	539.8320	539.8320	0.129	0.0000	0.0000	706
2016/09/20	ALBI	02/02/2017			Index Future	549.5070	549.5070	550.2180	550.2180	0.129	0.0000	0.0000	0
2016/09/20	ALBI	04/05/2017			Index Future	560.5140	560.5140	561.2390	561.2390	0.129	0.0000	0.0000	0
2016/09/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	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
2016/09/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/09/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/09/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/20	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	EL28	03/11/2016			Bond Future	130.4590	130.4590	129.9430	129.9430	(0.396)	0.0000	0.0000	0
2016/09/20	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	EL28	03/11/2016	132.15	Put	Bond Future	1,690.9800	1.6910	2,206.9800	2.2070	30.515	0	0	0
2016/09/20	EL28	03/11/2016	132.17	Put	Bond Future	1,710.9800	1.7110	2,226.9800	2.2270	30.158	0	0	0
2016/09/20	EL28	03/11/2016	132.16	Put	Bond Future	1,700.9800	1.7010	2,216.9800	2.2170	30.335	0	0	0
2016/09/20	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	EL28	02/02/2017			Bond Future	132.9773	132.9773	132.4516	132.4516	(0.395)	0.0000	0.0000	0
2016/09/20	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	EL28	02/02/2017	135.10	Put	Bond Future	2,122.6700	2.1227	2,648.4400	2.6484	24.769	0	0	0
2016/09/20	EL28	02/02/2017	135.12	Put	Bond Future	2,142.6700	2.1427	2,668.4400	2.6684	24.538	0	0	0
2016/09/20	EL28	02/02/2017	135.11	Put	Bond Future	2,132.6700	2.1327	2,658.4400	2.6584	24.653	0	0	0
2016/09/20	EL28	04/05/2017			Bond Future	133.9644	133.9644	133.4277	133.4277	(0.401)	0.0000	0.0000	0
2016/09/20	EL28	04/05/2017	137.90	Put	Bond Future	3,935.5500	3.9356	4,472.2600	4.4723	13.637	0	0	0
2016/09/20	EL28	04/05/2017	137.92	Put	Bond Future	3,955.5500	3.9556	4,492.2600	4.4923	13.569	0	0	0
2016/09/20	EL28	04/05/2017	137.91	Put	Bond Future	3,945.5500	3.9456	4,482.2600	4.4823	13.603	0	0	0
2016/09/20	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	ES33	03/11/2016			Bond Future	10.1483	79.9253	10.1272	80.0669	(0.208)	0.0000	0.0000	8,789
2016/09/20	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	ES33	03/11/2016	11.31	Call	Bond Future	7,238.7100	7.2387	7,380.3400	7.3803	1.957	0	0	0
2016/09/20	ES33	03/11/2016	11.29	Call	Bond Future	7,122.8000	7.1228	7,264.4300	7.2644	1.988	0	0	0
2016/09/20	ES33	03/11/2016	11.30	Call	Bond Future	7,180.7900	7.1808	7,322.4200	7.3224	1.972	0	0	0
2016/09/20	ES33	02/02/2017			Bond Future	10.2200	81.4631	10.1981	81.6076	(0.214)	0.0000	0.0000	0
2016/09/20	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	ES33	02/02/2017	10.59	Call	Bond Future	2,390.9400	2.3909	2,535.4300	2.5354	6.043	0	0	0
2016/09/20	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	ES33	02/02/2017	10.60	Call	Bond Future	2,454.0300	2.4540	2,598.5200	2.5985	5.888	0	0	0
2016/09/20	ES33	02/02/2017	10.61	Call	Bond Future	2,517.0400	2.5170	2,661.5300	2.6615	5.740	0	0	0

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2016/09/20	ES33	04/05/2017			Bond Future	10.2813	79.3006	10.2588	79.4478	(0.219)	0.0000	0.0000	0
2016/09/20	ES33	04/05/2017	10.55	Call	Bond Future	1,727.2200	1.7272	1,874.4300	1.8744	8.523	0	0	0
2016/09/20	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	ES33	04/05/2017	10.56	Call	Bond Future	1,790.4000	1.7904	1,937.6100	1.9376	8.222	0	0	0
2016/09/20	ES33	04/05/2017	10.54	Call	Bond Future	1,663.9700	1.6640	1,811.1800	1.8112	8.847	0	0	0
2016/09/20	ES42	03/11/2016			Bond Future	10.2512	84.5763	10.2352	84.7009	(0.156)	0.0000	0.0000	8,777
2016/09/20	ES42	02/02/2017			Bond Future	10.3176	86.2040	10.3011	86.3310	(0.160)	0.0000	0.0000	0
2016/09/20	ES42	04/05/2017			Bond Future	10.3781	83.6685	10.3611	83.7979	(0.164)	0.0000	0.0000	0
2016/09/20	GOVI	03/11/2016	476.11	Call	GOVI	602,860.0000	60.2860	609,470.0000	60.9470	1.096	0	0	0
2016/09/20	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	GOVI	03/11/2016			GOVI	536.3960	536.3960	537.0570	537.0570	0.123	0.0000	0.0000	420
2016/09/20	GOVI	03/11/2016	476.12	Call	GOVI	602,760.0000	60.2760	609,370.0000	60.9370	1.097	0	0	0
2016/09/20	GOVI	03/11/2016	476.13	Call	GOVI	602,660.0000	60.2660	609,270.0000	60.9270	1.097	0	0	0
2016/09/20	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	GOVI	02/02/2017	533.34	Call	GOVI	133,750.0000	13.3750	140,500.0000	14.0500	5.047	0	0	0
2016/09/20	GOVI	02/02/2017			GOVI	546.7150	546.7150	547.3900	547.3900	0.123	0.0000	0.0000	27
2016/09/20	GOVI	02/02/2017	533.32	Call	GOVI	133,950.0000	13.3950	140,700.0000	14.0700	5.039	0	0	0
2016/09/20	GOVI	02/02/2017	533.33	Call	GOVI	133,850.0000	13.3850	140,600.0000	14.0600	5.043	0	0	0
2016/09/20	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	GOVI	04/05/2017			GOVI	557.6670	557.6670	558.3540	558.3540	0.123	0.0000	0.0000	0
2016/09/20	GOVI	04/05/2017	262.19	Call	GOVI	2,954,770.0000	295.4770	2,961,640.0000	296.1640	0.233	0	0	0
2016/09/20	GOVI	04/05/2017	262.20	Call	GOVI	2,954,670.0000	295.4670	2,961,540.0000	296.1540	0.233	0	0	0
2016/09/20	GOVI	04/05/2017	262.18	Call	GOVI	2,954,870.0000	295.4870	2,961,740.0000	296.1740	0.232	0	0	0
2016/09/20	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/09/20	IGOV	03/11/2016			Index Future	249.8620	249.8620	249.8320	249.8320	(0.012)	0.0000	0.0000	1,021
2016/09/20	IGOV	02/02/2017			Index Future	254.6840	254.6840	254.6540	254.6540	(0.012)	0.0000	0.0000	57
2016/09/20	IGOV	04/05/2017			Index Future	259.8010	259.8010	259.7700	259.7700	(0.012)	0.0000	0.0000	0
2016/09/20	ILBI	03/11/2016			Index Future	677.2810	677.2810	677.1350	677.1350	(0.022)	0.0000	0.0000	0
2016/09/20	ILBI	02/02/2017			Index Future	690.4170	690.4170	690.2670	690.2670	(0.022)	0.0000	0.0000	155
2016/09/20	IS01	19/12/2016			Interest Rate Swap	100.0686	100.0686	100.0686	100.0686	0.000	0.0000	0.0000	0
2016/09/20	IS01	16/03/2017			Interest Rate Swap	100.0216	100.0216	100.0169	100.0169	(0.005)	0.0000	0.0000	0
2016/09/20	IS01	15/06/2017			Interest Rate Swap	99.6615	99.6615	99.6515	99.6515	(0.010)	0.0000	0.0000	0
2016/09/20	IS01	21/09/2017			Interest Rate Swap	99.7300	99.7300	99.7107	99.7107	(0.019)	0.0000	0.0000	0
2016/09/20	IS01	21/12/2017			Interest Rate Swap	100.0120	100.0120	99.9859	99.9859	(0.026)	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
2016/09/20	IS02	18/12/2017			Interest Rate Swap	100.0376	100.0376	100.0119	100.0119	(0.026)	0.0000	0.0000	0
2016/09/20	IS02	16/03/2018			Interest Rate Swap	99.3467	99.3467	99.3136	99.3136	(0.033)	0.0000	0.0000	0
2016/09/20	IS02	15/06/2018			Interest Rate Swap	99.0339	99.0339	98.9947	98.9947	(0.040)	0.0000	0.0000	0
2016/09/20	IS02	21/09/2018			Interest Rate Swap	99.1362	99.1362	99.0908	99.0908	(0.046)	0.0000	0.0000	0
2016/09/20	IS02	21/12/2018			Interest Rate Swap	99.6600	99.6600	99.6100	99.6100	(0.050)	0.0000	0.0000	0
2016/09/20	IS05	17/12/2020			Interest Rate Swap	98.1188	98.1188	98.0324	98.0324	(0.088)	0.0000	0.0000	0
2016/09/20	IS05	16/03/2021			Interest Rate Swap	97.4593	97.4593	97.3615	97.3615	(0.100)	0.0000	0.0000	0
2016/09/20	IS05	15/06/2021			Interest Rate Swap	96.7640	96.7640	96.6542	96.6542	(0.113)	0.0000	0.0000	0
2016/09/20	IS05	21/09/2021			Interest Rate Swap	97.0408	97.0408	96.9196	96.9196	(0.125)	0.0000	0.0000	0
2016/09/20	IS05	21/12/2021			Interest Rate Swap	99.2755	99.2755	99.1496	99.1496	(0.127)	0.0000	0.0000	0
2016/09/20	IS10	17/12/2025			Interest Rate Swap	97.8865	97.8865	97.7566	97.7566	(0.133)	0.0000	0.0000	0
2016/09/20	IS10	16/03/2026			Interest Rate Swap	94.9652	94.9652	94.8327	94.8327	(0.140)	0.0000	0.0000	0
2016/09/20	IS10	15/06/2026			Interest Rate Swap	93.7347	93.7347	93.6009	93.6009	(0.143)	0.0000	0.0000	0
2016/09/20	IS10	21/09/2026			Interest Rate Swap	95.8247	95.8247	95.6909	95.6909	(0.140)	0.0000	0.0000	0
2016/09/20	IS10	21/12/2026			Interest Rate Swap	99.4773	99.4773	99.3471	99.3471	(0.131)	0.0000	0.0000	0
2016/09/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/09/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/09/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/09/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/09/20	JBAF	21/09/2016			Jibar Tradeable Future	7.3800	92.6200	7.3600	92.6400	(0.271)	0.0000	0.0000	10
2016/09/20	JBAF	19/10/2016			Jibar Tradeable Future	7.4300	92.5700	7.3900	92.6100	(0.538)	0.0000	0.0000	0
2016/09/20	JBAF	16/11/2016			Jibar Tradeable Future	7.4500	92.5500	7.4000	92.6000	(0.671)	0.0000	0.0000	0
2016/09/20	JBAF	21/12/2016			Jibar Tradeable Future	7.5100	92.4900	7.4400	92.5600	(0.932)	0.0000	0.0000	0
2016/09/20	JBAF	18/01/2017			Jibar Tradeable Future	7.5300	92.4700	7.4400	92.5600	(1.195)	0.0000	0.0000	0
2016/09/20	JBAF	15/02/2017			Jibar Tradeable Future	7.5800	92.4200	7.4700	92.5300	(1.451)	0.0000	0.0000	0
2016/09/20	JBAF	15/03/2017			Jibar Tradeable Future	7.5900	92.4100	7.4900	92.5100	(1.318)	0.0000	0.0000	1,000
2016/09/20	JBAF	21/06/2017			Jibar Tradeable Future	7.6900	92.3100	7.5300	92.4700	(2.081)	0.0000	0.0000	0
2016/09/20	JBAF	20/09/2017			Jibar Tradeable Future	7.7100	92.2900	7.5500	92.4500	(2.075)	0.0000	0.0000	0
2016/09/20	JBAF	20/12/2017			Jibar Tradeable Future	7.7300	92.2700	7.5500	92.4500	(2.329)	0.0000	0.0000	0
2016/09/20	JBAF	20/03/2018			Jibar Tradeable Future	7.7300	92.2700	7.5600	92.4400	(2.199)	0.0000	0.0000	1,000
2016/09/20	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/09/20	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/09/20	R023	03/11/2016	9.73	Put	Bond Future	2.5900	0.0026	2.0900	0.0021	(19.305)	0	0	0
2016/09/20	R023	03/11/2016			Bond Future	8.3149	98.7280	8.2992	98.8029	(0.190)	0.0000	0.0000	12,932
2016/09/20	R023	03/11/2016	9.75	Put	Bond Future	2.2800	0.0023	1.8400	0.0018	(19.298)	0	0	0
2016/09/20	R023	03/11/2016	9.73	Call	Bond Future	6,450.1500	6.4501	6,524.6100	6.5246	1.154	0	0	0
2016/09/20	R023	03/11/2016	9.74	Put	Bond Future	2.4300	0.0024	1.9600	0.0020	(19.342)	0	0	0
2016/09/20	R023	03/11/2016	9.74	Call	Bond Future	6,493.6300	6.4936	6,568.1200	6.5681	1.147	0	0	0

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2016/09/20	R023	03/11/2016	9.75	Call	Bond Future	6,537.0900	6.5371	6,611.6100	6.6116	1.140	0	0	0
2016/09/20	R023	02/02/2017	8.85	Call	Bond Future	2,996.1900	2.9962	3,046.7500	3.0468	1.687	0	0	0
2016/09/20	R023	02/02/2017			Bond Future	8.3460	100.6276	8.3294	100.7042	(0.199)	0.0000	0.0000	0
2016/09/20	R023	02/02/2017	8.86	Call	Bond Future	3,028.7300	3.0287	3,079.6000	3.0796	1.680	0	0	0
2016/09/20	R023	02/02/2017	8.84	Put	Bond Future	723.7600	0.7238	697.4700	0.6975	(3.632)	0	0	0
2016/09/20	R023	02/02/2017	8.86	Put	Bond Future	699.3700	0.6994	673.7000	0.6737	(3.670)	0	0	0
2016/09/20	R023	02/02/2017	8.84	Call	Bond Future	2,963.7900	2.9638	3,014.0400	3.0140	1.695	0	0	0
2016/09/20	R023	02/02/2017	8.85	Put	Bond Future	711.4800	0.7115	685.5000	0.6855	(3.652)	0	0	0
2016/09/20	R023	04/05/2017	8.61	Call	Bond Future	2,618.0300	2.6180	2,660.5300	2.6605	1.623	0	0	0
2016/09/20	R023	04/05/2017			Bond Future	8.3562	98.7100	8.3387	98.7878	(0.209)	0.0000	0.0000	0
2016/09/20	R023	04/05/2017	8.59	Call	Bond Future	2,565.0900	2.5651	2,607.0600	2.6071	1.636	0	0	0
2016/09/20	R023	04/05/2017	8.60	Call	Bond Future	2,591.4900	2.5915	2,633.7200	2.6337	1.630	0	0	0
2016/09/20	R023	04/05/2017	8.59	Put	Bond Future	1,530.2300	1.5302	1,494.3500	1.4944	(2.345)	0	0	0
2016/09/20	R023	04/05/2017	8.61	Put	Bond Future	1,495.2900	1.4953	1,459.9400	1.4599	(2.364)	0	0	0
2016/09/20	R023	04/05/2017	8.60	Put	Bond Future	1,512.6800	1.5127	1,477.0600	1.4771	(2.355)	0	0	0
2016/09/20	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	R035	03/11/2016			Bond Future	9.1885	98.9151	9.1677	99.0941	(0.226)	0.0000	0.0000	4,661
2016/09/20	R035	03/11/2016	9.59	Call	Bond Future	3,361.9500	3.3619	3,540.9200	3.5409	5.323	0	0	0
2016/09/20	R035	03/11/2016	9.57	Call	Bond Future	3,198.7200	3.1987	3,377.6900	3.3777	5.595	0	0	0
2016/09/20	R035	03/11/2016	9.58	Call	Bond Future	3,280.3900	3.2804	3,459.3600	3.4594	5.456	0	0	0
2016/09/20	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	R035	02/02/2017			Bond Future	9.2302	100.8184	9.2088	101.0009	(0.232)	0.0000	0.0000	0
2016/09/20	R035	02/02/2017	9.51	Call	Bond Future	2,336.2700	2.3363	2,518.8200	2.5188	7.814	0	0	0
2016/09/20	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	R035	02/02/2017	9.52	Call	Bond Future	2,418.1800	2.4182	2,600.7300	2.6007	7.549	0	0	0
2016/09/20	R035	02/02/2017	9.50	Call	Bond Future	2,254.2600	2.2543	2,436.8100	2.4368	8.098	0	0	0
2016/09/20	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	R035	04/05/2017			Bond Future	9.2603	98.3335	9.2383	98.5195	(0.238)	0.0000	0.0000	0
2016/09/20	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	R035	04/05/2017	9.55	Call	Bond Future	2,395.7700	2.3958	2,581.8100	2.5818	7.765	0	0	0
2016/09/20	R035	04/05/2017	9.53	Call	Bond Future	2,233.2800	2.2333	2,419.3200	2.4193	8.330	0	0	0
2016/09/20	R035	04/05/2017	9.54	Call	Bond Future	2,314.5800	2.3146	2,500.6200	2.5006	8.038	0	0	0
2016/09/20	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	R186	03/11/2016	8.82	Put	Bond Future	871.4200	0.8714	817.8300	0.8178	(6.150)	0	0	150
2016/09/20	R186	03/11/2016	9.40	Put	Bond Future	123.7900	0.1238	110.3400	0.1103	(10.865)	0	0	0
2016/09/20	R186	03/11/2016			Bond Future	8.6248	116.4855	8.6091	116.5988	(0.182)	0.0000	0.0000	101,505
2016/09/20	R186	03/11/2016	8.30	Put	Bond Future	2,943.8300	2.9438	2,847.5000	2.8475	(3.272)	0	0	0
2016/09/20	R186	03/11/2016	8.52	Put	Bond Future	1,870.5600	1.8706	1,789.9400	1.7899	(4.310)	0	0	150
2016/09/20	R186	03/11/2016	8.95	Put	Bond Future	595.3000	0.5953	553.1700	0.5532	(7.077)	0	0	0
2016/09/20	R186	03/11/2016	9.20	Put	Bond Future	260.8600	0.2609	237.1800	0.2372	(9.078)	0	0	0
2016/09/20	R186	03/11/2016	8.97	Put	Bond Future	559.8100	0.5598	519.3600	0.5194	(7.226)	0	0	0
2016/09/20	R186	03/11/2016	8.96	Put	Bond Future	577.3300	0.5773	536.0500	0.5360	(7.150)	0	0	0
2016/09/20	R186	03/11/2016	9.10	Call	Bond Future	3,726.4200	3.7264	3,809.3100	3.8093	2.224	0	0	0

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2016/09/20	R186	03/11/2016	9.66	Call	Bond Future	7,186.0800	7.1861	7,293.6700	7.2937	1.497	0	0	0
2016/09/20	R186	03/11/2016	8.30	Call	Bond Future	567.7000	0.5677	584.6200	0.5846	2.980	0	0	150
2016/09/20	R186	03/11/2016	8.90	Call	Bond Future	2,653.4400	2.6534	2,720.2600	2.7203	2.518	0	0	0
2016/09/20	R186	03/11/2016	8.97	Call	Bond Future	3,012.9500	3.0130	3,085.7500	3.0857	2.416	0	0	0
2016/09/20	R186	03/11/2016	9.71	Call	Bond Future	7,507.0000	7.5070	7,615.5400	7.6155	1.446	0	0	0
2016/09/20	R186	03/11/2016	8.52	Call	Bond Future	1,111.1200	1.1111	1,143.7500	1.1438	2.937	0	0	0
2016/09/20	R186	03/11/2016	8.82	Call	Bond Future	2,267.5400	2.2675	2,327.2000	2.3272	2.631	0	0	0
2016/09/20	R186	03/11/2016	8.95	Call	Bond Future	2,908.2900	2.9083	2,979.4100	2.9794	2.445	0	0	0
2016/09/20	R186	03/11/2016	9.20	Call	Bond Future	4,308.5000	4.3085	4,398.0700	4.3981	2.079	0	0	1,425
2016/09/20	R186	03/11/2016	8.90	Put	Bond Future	691.8800	0.6919	645.4500	0.6455	(6.711)	0	0	5,092
2016/09/20	R186	03/11/2016	9.40	Call	Bond Future	5,532.5700	5.5326	5,632.3700	5.6324	1.804	0	0	1,425
2016/09/20	R186	03/11/2016	9.66	Put	Bond Future	42.3200	0.0423	36.6600	0.0367	(13.374)	0	0	0
2016/09/20	R186	03/11/2016	9.71	Put	Bond Future	33.9900	0.0340	29.2800	0.0293	(13.857)	0	0	0
2016/09/20	R186	03/11/2016	8.96	Call	Bond Future	2,960.4300	2.9604	3,032.4000	3.0324	2.431	0	0	0
2016/09/20	R186	03/11/2016	9.10	Put	Bond Future	368.1700	0.3682	337.8100	0.3378	(8.246)	0	0	108
2016/09/20	R186	02/02/2017	8.81	Put	Bond Future	2,019.5600	2.0196	1,962.1100	1.9621	(2.845)	0	0	0
2016/09/20	R186	02/02/2017	9.40	Call	Bond Future	5,873.7500	5.8738	5,958.9700	5.9590	1.451	0	0	0
2016/09/20	R186	02/02/2017	8.00	Put	Bond Future	5,589.3100	5.5893	5,493.8100	5.4938	(1.709)	0	0	0
2016/09/20	R186	02/02/2017			Bond Future	8.6575	113.4238	8.6412	113.5394	(0.189)	0.0000	0.0000	0
2016/09/20	R186	02/02/2017	8.43	Put	Bond Future	3,406.2700	3.4063	3,329.3700	3.3294	(2.258)	0	0	0
2016/09/20	R186	02/02/2017	8.80	Put	Bond Future	2,049.0600	2.0491	1,991.1000	1.9911	(2.829)	0	0	0
2016/09/20	R186	02/02/2017	8.90	Put	Bond Future	1,767.4200	1.7674	1,714.5500	1.7146	(2.991)	0	0	750
2016/09/20	R186	02/02/2017	9.50	Call	Bond Future	6,408.3300	6.4083	6,497.2300	6.4972	1.387	0	0	0
2016/09/20	R186	02/02/2017	8.87	Call	Bond Future	3,337.1000	3.3371	3,398.3000	3.3983	1.834	0	0	0
2016/09/20	R186	02/02/2017	8.60	Call	Bond Future	2,314.1300	2.3141	2,361.4000	2.3614	2.043	0	0	7,000
2016/09/20	R186	02/02/2017	8.81	Call	Bond Future	3,090.4800	3.0905	3,148.6200	3.1486	1.881	0	0	0
2016/09/20	R186	02/02/2017	8.00	Call	Bond Future	808.7800	0.8088	828.8700	0.8289	2.484	0	0	7,000
2016/09/20	R186	02/02/2017	8.37	Call	Bond Future	1,614.4900	1.6145	1,650.2700	1.6503	2.216	0	0	500
2016/09/20	R186	02/02/2017	8.79	Call	Bond Future	3,010.1200	3.0101	3,067.2300	3.0672	1.897	0	0	0
2016/09/20	R186	02/02/2017	8.87	Put	Bond Future	1,848.5300	1.8485	1,794.1400	1.7941	(2.942)	0	0	500
2016/09/20	R186	02/02/2017	8.43	Call	Bond Future	1,782.1800	1.7822	1,820.8700	1.8209	2.171	0	0	750
2016/09/20	R186	02/02/2017	8.80	Call	Bond Future	3,050.1600	3.0502	3,107.7900	3.1078	1.889	0	0	0
2016/09/20	R186	02/02/2017	8.90	Call	Bond Future	3,464.0300	3.4640	3,526.7500	3.5268	1.811	0	0	0
2016/09/20	R186	02/02/2017	9.50	Put	Bond Future	659.7000	0.6597	633.0100	0.6330	(4.046)	0	0	13,500
2016/09/20	R186	02/02/2017	9.40	Put	Bond Future	786.3300	0.7863	755.9600	0.7560	(3.862)	0	0	750
2016/09/20	R186	02/02/2017	8.60	Put	Bond Future	2,721.8200	2.7218	2,653.5000	2.6535	(2.510)	0	0	0
2016/09/20	R186	02/02/2017	8.37	Put	Bond Future	3,672.1100	3.6721	3,592.3000	3.5923	(2.173)	0	0	0
2016/09/20	R186	02/02/2017	8.79	Put	Bond Future	2,078.8900	2.0789	2,020.4100	2.0204	(2.813)	0	0	0
2016/09/20	R186	04/05/2017			Bond Future	8.6799	115.6974	8.6630	115.8150	(0.195)	0.0000	0.0000	0
2016/09/20	R186	04/05/2017	8.89	Put	Bond Future	2,579.7100	2.5797	2,524.0900	2.5241	(2.156)	0	0	0
2016/09/20	R186	04/05/2017	8.91	Put	Bond Future	2,524.0400	2.5240	2,469.2000	2.4692	(2.173)	0	0	0
2016/09/20	R186	04/05/2017	8.90	Put	Bond Future	2,551.7600	2.5518	2,496.5300	2.4965	(2.164)	0	0	0
2016/09/20	R186	04/05/2017	8.91	Call	Bond Future	4,103.4000	4.1034	4,166.1800	4.1662	1.530	0	0	0
2016/09/20	R186	04/05/2017	8.89	Call	Bond Future	4,022.9800	4.0230	4,084.9800	4.0850	1.541	0	0	0
2016/09/20	R186	04/05/2017	8.90	Call	Bond Future	4,063.1000	4.0631	4,125.4900	4.1255	1.536	0	0	0
2016/09/20	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	R197	03/11/2016	303.57	Put	Bond Future	1,235.9000	1.2359	1,225.3300	1.2253	(0.855)	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
2016/09/20	R197	03/11/2016			Bond Future	302.3341		302.3341	302.3447	0.003	0.0000	0.0000	875
2016/09/20	R197	03/11/2016	303.57	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/09/20	R197	03/11/2016	303.58	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/09/20	R197	03/11/2016	303.56	Put	Bond Future	1,225.9000	1.2259	1,215.3300	1.2153	(0.862)	0	0	0
2016/09/20	R197	03/11/2016	303.58	Put	Bond Future	1,245.9000	1.2459	1,235.3300	1.2353	(0.848)	0	0	0
2016/09/20	R202	03/11/2016	253.85	Put	Bond Future	2,507.3600	2.5074	2,833.5600	2.8336	13.010	0	0	0
2016/09/20	R202	03/11/2016			Bond Future	251.3426	251.3426	251.0164	251.0164	(0.130)	0.0000	0.0000	36,009
2016/09/20	R202	03/11/2016	253.87	Put	Bond Future	2,527.3600	2.5274	2,853.5600	2.8536	12.907	0	0	0
2016/09/20	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	R202	03/11/2016	253.86	Put	Bond Future	2,517.3600	2.5174	2,843.5600	2.8436	12.958	0	0	0
2016/09/20	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	R203	03/11/2016	8.86	Call	Bond Future	1,197.3300	1.1973	1,206.1700	1.2062	0.738	0	0	0
2016/09/20	R203	03/11/2016			Bond Future	7.3803	101.9197	7.3695	101.9286	(0.147)	0.0000	0.0000	30,174
2016/09/20	R203	03/11/2016	8.84	Call	Bond Future	1,181.3000	1.1813	1,190.1400	1.1901	0.748	0	0	0
2016/09/20	R203	03/11/2016	8.85	Call	Bond Future	1,189.3100	1.1893	1,198.1600	1.1982	0.744	0	0	0
2016/09/20	R203	03/11/2016	8.84	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2016/09/20	R203	03/11/2016	8.86	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2016/09/20	R203	03/11/2016	8.85	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2016/09/20	R203	02/02/2017	7.70	Call	Bond Future	334.7300	0.3347	341.1400	0.3411	1.915	0	0	0
2016/09/20	R203	02/02/2017	7.71	Put	Bond Future	60.8500	0.0608	58.1300	0.0581	(4.470)	0	0	0
2016/09/20	R203	02/02/2017			Bond Future	7.2301	103.8808	7.2143	103.8900	(0.218)	0.0000	0.0000	0
2016/09/20	R203	02/02/2017	7.71	Call	Bond Future	339.0600	0.3391	345.5100	0.3455	1.902	0	0	0
2016/09/20	R203	02/02/2017	7.72	Call	Bond Future	343.6100	0.3436	350.1100	0.3501	1.892	0	0	0
2016/09/20	R203	02/02/2017	7.70	Put	Bond Future	62.3000	0.0623	59.5400	0.0595	(4.430)	0	0	0
2016/09/20	R203	02/02/2017	7.72	Put	Bond Future	59.6100	0.0596	56.9400	0.0569	(4.479)	0	0	0
2016/09/20	R203	04/05/2017	6.91	Call	Bond Future	207.7700	0.2078	213.8400	0.2138	2.921	0	0	0
2016/09/20	R203	04/05/2017	6.92	Put	Bond Future	61.4300	0.0614	58.3800	0.0584	(4.965)	0	0	0
2016/09/20	R203	04/05/2017			Bond Future	6.4964	101.7880	6.4704	101.7971	(0.401)	0.0000	0.0000	0
2016/09/20	R203	04/05/2017	6.92	Call	Bond Future	210.1800	0.2102	216.2800	0.2163	2.902	0	0	0
2016/09/20	R203	04/05/2017	6.93	Call	Bond Future	212.5900	0.2126	218.7400	0.2187	2.893	0	0	0
2016/09/20	R203	04/05/2017	6.91	Put	Bond Future	62.5300	0.0625	59.4500	0.0595	(4.926)	0	0	0
2016/09/20	R203	04/05/2017	6.93	Put	Bond Future	60.3300	0.0603	57.3300	0.0573	(4.973)	0	0	0
2016/09/20	R204	03/11/2016			Bond Future	7.6313	103.7552	7.6154	103.7859	(0.208)	0.0000	0.0000	31,479
2016/09/20	R204	03/11/2016	9.21	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2016/09/20	R204	03/11/2016	9.23	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2016/09/20	R204	03/11/2016	9.22	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2016/09/20	R204	03/11/2016	9.22	Call	Bond Future	3,010.5300	3.0105	3,041.2300	3.0412	1.020	0	0	0
2016/09/20	R204	03/11/2016	9.21	Call	Bond Future	2,991.9400	2.9919	3,022.6400	3.0226	1.026	0	0	0
2016/09/20	R204	03/11/2016	9.23	Call	Bond Future	3,029.1000	3.0291	3,059.8000	3.0598	1.014	0	0	0
2016/09/20	R204	02/02/2017	8.28	Call	Bond Future	1,278.7700	1.2788	1,303.2900	1.3033	1.917	0	0	0
2016/09/20	R204	02/02/2017			Bond Future	7.6081	101.7111	7.5898	101.7426	(0.240)	0.0000	0.0000	0
2016/09/20	R204	02/02/2017	8.29	Call	Bond Future	1,292.7300	1.2927	1,317.3700	1.3174	1.906	0	0	0
2016/09/20	R204	02/02/2017	8.30	Call	Bond Future	1,306.9000	1.3069	1,331.6500	1.3316	1.894	0	0	0
2016/09/20	R204	02/02/2017	8.28	Put	Bond Future	131.3000	0.1313	124.3500	0.1244	(5.293)	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
2016/09/20	R204	02/02/2017	8.30	Put	Bond Future	125.5400	0.1255	118.8200	0.1188	(5.353)	0	0	0
2016/09/20	R204	02/02/2017	8.29	Put	Bond Future	128.3100	0.1283	121.4800	0.1215	(5.323)	0	0	0
2016/09/20	R204	04/05/2017	7.90	Put	Bond Future	331.2100	0.3312	319.2200	0.3192	(3.620)	0	0	0
2016/09/20	R204	04/05/2017			Bond Future	7.5269	103.7498	7.5058	103.7817	(0.281)	0.0000	0.0000	0
2016/09/20	R204	04/05/2017	7.92	Put	Bond Future	321.7700	0.3218	310.0300	0.3100	(3.649)	0	0	0
2016/09/20	R204	04/05/2017	7.90	Call	Bond Future	890.9400	0.8909	910.8100	0.9108	2.230	0	0	0
2016/09/20	R204	04/05/2017	7.91	Put	Bond Future	326.6100	0.3266	314.7400	0.3147	(3.634)	0	0	0
2016/09/20	R204	04/05/2017	7.91	Call	Bond Future	901.2900	0.9013	921.2800	0.9213	2.218	0	0	0
2016/09/20	R204	04/05/2017	7.92	Call	Bond Future	911.3900	0.9114	931.5100	0.9315	2.208	0	0	0
2016/09/20	R207	03/11/2016			Bond Future	7.8589	100.5825	7.8483	100.6115	(0.134)	0.0000	0.0000	52,034
2016/09/20	R207	03/11/2016	7.94	Call	Bond Future	597.8200	0.5978	609.3900	0.6094	1.935	0	0	0
2016/09/20	R207	03/11/2016	7.93	Put	Bond Future	387.2900	0.3873	369.6400	0.3696	(4.557)	0	0	0
2016/09/20	R207	03/11/2016	7.95	Put	Bond Future	364.2500	0.3642	347.1500	0.3472	(4.695)	0	0	0
2016/09/20	R207	03/11/2016	7.94	Put	Bond Future	375.5800	0.3756	358.2000	0.3582	(4.628)	0	0	0
2016/09/20	R207	03/11/2016	7.95	Call	Bond Future	613.8400	0.6138	625.6900	0.6257	1.930	0	0	0
2016/09/20	R207	03/11/2016	7.93	Call	Bond Future	582.1700	0.5822	593.4700	0.5935	1.941	0	0	0
2016/09/20	R207	02/02/2017	9.24	Call	Bond Future	3,478.2300	3.4782	3,505.9600	3.5060	0.797	0	0	0
2016/09/20	R207	02/02/2017			Bond Future	7.8621	98.8753	7.8505	98.9050	(0.148)	0.0000	0.0000	0
2016/09/20	R207	02/02/2017	8.91	Call	Bond Future	2,722.4300	2.7224	2,748.0800	2.7481	0.942	0	0	62
2016/09/20	R207	02/02/2017	9.22	Call	Bond Future	3,431.6400	3.4316	3,459.2600	3.4593	0.805	0	0	0
2016/09/20	R207	02/02/2017	9.23	Call	Bond Future	3,454.9200	3.4549	3,482.6000	3.4826	0.801	0	0	0
2016/09/20	R207	02/02/2017	8.91	Put	Bond Future	91.4600	0.0915	87.4400	0.0874	(4.395)	0	0	0
2016/09/20	R207	02/02/2017	9.22	Put	Bond Future	39.0800	0.0391	37.0300	0.0370	(5.246)	0	0	0
2016/09/20	R207	02/02/2017	9.24	Put	Bond Future	36.8000	0.0368	34.8600	0.0349	(5.272)	0	0	0
2016/09/20	R207	02/02/2017	9.23	Put	Bond Future	37.9200	0.0379	35.9300	0.0359	(5.248)	0	0	0
2016/09/20	R207	04/05/2017	8.21	Put	Bond Future	564.5600	0.5646	552.1500	0.5522	(2.198)	0	0	0
2016/09/20	R207	04/05/2017			Bond Future	7.8424	100.8573	7.8297	100.8873	(0.162)	0.0000	0.0000	0
2016/09/20	R207	04/05/2017	8.22	Call	Bond Future	1,442.9100	1.4429	1,460.6600	1.4607	1.230	0	0	0
2016/09/20	R207	04/05/2017	8.20	Call	Bond Future	1,412.1500	1.4122	1,429.6700	1.4297	1.241	0	0	0
2016/09/20	R207	04/05/2017	8.21	Call	Bond Future	1,427.6400	1.4276	1,445.2800	1.4453	1.236	0	0	0
2016/09/20	R207	04/05/2017	8.20	Put	Bond Future	572.4300	0.5724	559.9000	0.5599	(2.189)	0	0	0
2016/09/20	R207	04/05/2017	8.22	Put	Bond Future	556.4900	0.5565	544.1900	0.5442	(2.210)	0	0	0
2016/09/20	R207	03/08/2017	8.19	Call	Bond Future	1,526.6400	1.5266	1,543.9200	1.5439	1.132	0	0	51
2016/09/20	R207	03/08/2017			Bond Future	7.7756	99.3192	7.7621	99.3484	(0.173)	0.0000	0.0000	0
2016/09/20	R207	03/08/2017	8.39	Put	Bond Future	501.5000	0.5015	491.3800	0.4914	(2.018)	0	0	0
2016/09/20	R207	03/08/2017	8.41	Put	Bond Future	489.7400	0.4897	479.7900	0.4798	(2.032)	0	0	0
2016/09/20	R207	03/08/2017	8.19	Put	Bond Future	634.5600	0.6346	622.6500	0.6227	(1.877)	0	0	0
2016/09/20	R207	03/08/2017	8.40	Put	Bond Future	495.5900	0.4956	485.5600	0.4856	(2.024)	0	0	0
2016/09/20	R207	03/08/2017	8.41	Call	Bond Future	1,851.3200	1.8513	1,870.5600	1.8706	1.039	0	0	0
2016/09/20	R207	03/08/2017	8.39	Call	Bond Future	1,820.5200	1.8205	1,839.5900	1.8396	1.048	0	0	0
2016/09/20	R207	03/08/2017	8.40	Call	Bond Future	1,835.8900	1.8359	1,855.0500	1.8550	1.044	0	0	0
2016/09/20	R208	03/11/2016	9.59	Put	Bond Future	0.3500	0.0004	0.2800	0.0003	(20.000)	0	0	0
2016/09/20	R208	03/11/2016			Bond Future	8.0350	96.0338	8.0244	96.0712	(0.131)	0.0000	0.0000	30,528
2016/09/20	R208	03/11/2016	9.58	Put	Bond Future	0.3800	0.0004	0.3000	0.0003	(21.053)	0	0	0
2016/09/20	R208	03/11/2016	9.57	Call	Bond Future	5,248.1800	5.2482	5,285.4600	5.2855	0.710	0	0	0
2016/09/20	R208	03/11/2016	9.58	Call	Bond Future	5,281.1700	5.2812	5,318.4500	5.3185	0.706	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
2016/09/20	R208	03/11/2016	9.59	Call	Bond Future	5,314.1400	5.3141	5,351.4300	5.3514	0.702	0	0	0
2016/09/20	R208	03/11/2016	9.57	Put	Bond Future	0.4100	0.0004	0.3300	0.0003	(19.512)	0	0	0
2016/09/20	R208	02/02/2017			Bond Future	8.0534	97.8817	8.0421	97.9199	(0.141)	0.0000	0.0000	0
2016/09/20	R208	02/02/2017	8.64	Call	Bond Future	2,333.8600	2.3339	2,360.2000	2.3602	1.129	0	0	0
2016/09/20	R208	02/02/2017	8.63	Put	Bond Future	389.2300	0.3892	377.1400	0.3771	(3.106)	0	0	0
2016/09/20	R208	02/02/2017	8.65	Put	Bond Future	374.2300	0.3742	362.4700	0.3625	(3.142)	0	0	0
2016/09/20	R208	02/02/2017	8.64	Put	Bond Future	381.7600	0.3818	369.8400	0.3698	(3.122)	0	0	0
2016/09/20	R208	02/02/2017	8.65	Call	Bond Future	2,359.1900	2.3592	2,385.6900	2.3857	1.123	0	0	0
2016/09/20	R208	02/02/2017	8.63	Call	Bond Future	2,308.4600	2.3085	2,334.6300	2.3346	1.134	0	0	0
2016/09/20	R208	04/05/2017	8.39	Call	Bond Future	1,940.7000	1.9407	1,962.6400	1.9626	1.131	0	0	0
2016/09/20	R208	04/05/2017			Bond Future	8.0489	96.4393	8.0368	96.4781	(0.151)	0.0000	0.0000	0
2016/09/20	R208	04/05/2017	8.37	Call	Bond Future	1,900.2600	1.9003	1,921.9000	1.9219	1.139	0	0	0
2016/09/20	R208	04/05/2017	8.38	Call	Bond Future	1,920.2900	1.9203	1,942.0800	1.9421	1.135	0	0	0
2016/09/20	R208	04/05/2017	8.37	Put	Bond Future	878.9400	0.8789	861.7600	0.8618	(1.955)	0	0	0
2016/09/20	R208	04/05/2017	8.39	Put	Bond Future	856.2000	0.8562	839.3200	0.8393	(1.972)	0	0	0
2016/09/20	R208	04/05/2017	8.38	Put	Bond Future	867.3700	0.8674	850.3400	0.8503	(1.963)	0	0	0
2016/09/20	R209	03/11/2016	9.34	Put	Bond Future	945.6000	0.9456	878.6200	0.8786	(7.083)	0	0	345
2016/09/20	R209	03/11/2016	10.26	Call	Bond Future	7,447.3200	7.4473	7,589.6400	7.5896	1.911	0	0	0
2016/09/20	R209	03/11/2016			Bond Future	9.1449	74.5912	9.1242	74.7400	(0.226)	0.0000	0.0000	37,840
2016/09/20	R209	03/11/2016	10.24	Call	Bond Future	7,328.4800	7.3285	7,470.3300	7.4703	1.936	0	0	0
2016/09/20	R209	03/11/2016	8.87	Put	Bond Future	2,760.1800	2.7602	2,643.2100	2.6432	(4.238)	0	0	0
2016/09/20	R209	03/11/2016	8.81	Call	Bond Future	616.9600	0.6170	643.7700	0.6438	4.346	0	0	345
2016/09/20	R209	03/11/2016	9.04	Put	Bond Future	1,952.2300	1.9522	1,851.8300	1.8518	(5.143)	0	0	345
2016/09/20	R209	03/11/2016	9.42	Put	Bond Future	761.7600	0.7618	703.4200	0.7034	(7.659)	0	0	0
2016/09/20	R209	03/11/2016	10.25	Call	Bond Future	7,387.9900	7.3880	7,530.0700	7.5301	1.923	0	0	0
2016/09/20	R209	03/11/2016	9.05	Call	Bond Future	1,222.9100	1.2229	1,272.3900	1.2724	4.046	0	0	0
2016/09/20	R209	03/11/2016	9.45	Call	Bond Future	2,846.6000	2.8466	2,940.1900	2.9402	3.288	0	0	0
2016/09/20	R209	03/11/2016	10.24	Put	Bond Future	47.1300	0.0471	40.1700	0.0402	(14.768)	0	0	0
2016/09/20	R209	03/11/2016	9.04	Call	Bond Future	1,192.0600	1.1921	1,240.4700	1.2405	4.061	0	0	0
2016/09/20	R209	03/11/2016	10.25	Put	Bond Future	45.2900	0.0453	38.5600	0.0386	(14.860)	0	0	0
2016/09/20	R209	03/11/2016	9.34	Call	Bond Future	2,328.9400	2.3289	2,410.7700	2.4108	3.514	0	0	0
2016/09/20	R209	03/11/2016	10.26	Put	Bond Future	43.3700	0.0434	36.8800	0.0369	(14.964)	0	0	0
2016/09/20	R209	03/11/2016	9.45	Put	Bond Future	700.5400	0.7005	645.3200	0.6453	(7.882)	0	0	250
2016/09/20	R209	03/11/2016	8.81	Put	Bond Future	3,085.6300	3.0856	2,963.6300	2.9636	(3.954)	0	0	0
2016/09/20	R209	03/11/2016	8.87	Call	Bond Future	742.8100	0.7428	774.6500	0.7747	4.286	0	0	250
2016/09/20	R209	03/11/2016	9.42	Call	Bond Future	2,701.0100	2.7010	2,791.4800	2.7915	3.349	0	0	120
2016/09/20	R209	03/11/2016	9.05	Put	Bond Future	1,910.1000	1.9101	1,810.7700	1.8108	(5.200)	0	0	250
2016/09/20	R209	02/02/2017	9.55	Put	Bond Future	1,600.8200	1.6008	1,541.4200	1.5414	(3.711)	0	0	0
2016/09/20	R209	02/02/2017			Bond Future	9.1800	76.0264	9.1587	76.1782	(0.231)	0.0000	0.0000	0
2016/09/20	R209	02/02/2017	9.54	Put	Bond Future	1,624.3700	1.6244	1,564.3800	1.5644	(3.693)	0	0	0
2016/09/20	R209	02/02/2017	9.55	Call	Bond Future	4,171.6400	4.1716	4,264.0300	4.2640	2.215	0	0	0
2016/09/20	R209	02/02/2017	9.53	Call	Bond Future	4,083.7300	4.0837	4,174.9400	4.1749	2.233	0	0	0
2016/09/20	R209	02/02/2017	9.54	Call	Bond Future	4,127.5000	4.1275	4,219.3000	4.2193	2.224	0	0	0
2016/09/20	R209	02/02/2017	9.53	Put	Bond Future	1,648.3800	1.6484	1,587.8000	1.5878	(3.675)	0	0	0
2016/09/20	R209	04/05/2017	9.48	Put	Bond Future	2,642.2200	2.6422	2,574.6500	2.5746	(2.557)	0	0	0
2016/09/20	R209	04/05/2017			Bond Future	9.2073	74.3983	9.1855	74.5529	(0.237)	0.0000	0.0000	0
2016/09/20	R209	04/05/2017	9.47	Put	Bond Future	2,670.1800	2.6702	2,602.1300	2.6021	(2.549)	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
2016/09/20	R209	04/05/2017	9.46	Call	Bond Future	4,456.8800	4.4569	4,543.0300	4.5430	1.933	0	0	0
2016/09/20	R209	04/05/2017	9.47	Call	Bond Future	4,496.9700	4.4970	4,583.5900	4.5836	1.926	0	0	0
2016/09/20	R209	04/05/2017	9.48	Call	Bond Future	4,537.2100	4.5372	4,624.3100	4.6243	1.920	0	0	0
2016/09/20	R209	04/05/2017	9.46	Put	Bond Future	2,698.3900	2.6984	2,629.8700	2.6299	(2.539)	0	0	0
2016/09/20	R210	03/11/2016			Bond Future	186.7858	186.7858	186.7926	186.7926	0.004	0.0000	0.0000	2,086
2016/09/20	R210	03/11/2016	188.90	Put	Bond Future	2,114.1900	2.1142	2,107.3700	2.1074	(0.323)	0	0	0
2016/09/20	R210	03/11/2016	188.92	Put	Bond Future	2,134.1900	2.1342	2,127.3700	2.1274	(0.320)	0	0	0
2016/09/20	R210	03/11/2016	188.91	Put	Bond Future	2,124.1900	2.1242	2,117.3700	2.1174	(0.321)	0	0	0
2016/09/20	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	R211	03/11/2016	141.75	Call	Bond Future	57.7400	0.0577	64.2200	0.0642	11.223	0	0	0
2016/09/20	R211	03/11/2016			Bond Future	141.8077	141.8077	141.8142	141.8142	0.005	0.0000	0.0000	56
2016/09/20	R211	03/11/2016	141.76	Call	Bond Future	47.7400	0.0477	54.2200	0.0542	13.574	0	0	0
2016/09/20	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	R211	03/11/2016	141.74	Call	Bond Future	67.7400	0.0677	74.2200	0.0742	9.566	0	0	0
2016/09/20	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	R212	03/11/2016			Bond Future	148.0588	148.0588	148.0638	148.0638	0.003	0.0000	0.0000	3,109
2016/09/20	R212	03/11/2016	148.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	R212	03/11/2016	148.10	Put	Bond Future	41.2500	0.0413	36.2400	0.0362	(12.145)	0	0	0
2016/09/20	R212	03/11/2016	148.12	Put	Bond Future	61.2500	0.0613	56.2400	0.0562	(8.180)	0	0	0
2016/09/20	R212	03/11/2016	148.11	Put	Bond Future	51.2500	0.0513	46.2400	0.0462	(9.776)	0	0	0
2016/09/20	R212	03/11/2016	148.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	R212	03/11/2016	148.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/20	R213	03/11/2016			Bond Future	9.0070	85.3496	8.9863	85.4962	(0.230)	0.0000	0.0000	42,521
2016/09/20	R213	03/11/2016	10.18	Put	Bond Future	28.9700	0.0290	24.3100	0.0243	(16.086)	0	0	0
2016/09/20	R213	03/11/2016	10.20	Put	Bond Future	26.3800	0.0264	22.0800	0.0221	(16.300)	0	0	0
2016/09/20	R213	03/11/2016	10.18	Call	Bond Future	7,758.2400	7.7582	7,900.1100	7.9001	1.829	0	0	0
2016/09/20	R213	03/11/2016	10.19	Put	Bond Future	27.6500	0.0277	23.1700	0.0232	(16.203)	0	0	0
2016/09/20	R213	03/11/2016	10.19	Call	Bond Future	7,818.4100	7.8184	7,960.4600	7.9605	1.817	0	0	0
2016/09/20	R213	03/11/2016	10.20	Call	Bond Future	7,878.5500	7.8786	8,020.7800	8.0208	1.805	0	0	0
2016/09/20	R213	02/02/2017	9.40	Call	Bond Future	3,968.1200	3.9681	4,058.5300	4.0585	2.278	0	0	0
2016/09/20	R213	02/02/2017	9.42	Call	Bond Future	4,055.9400	4.0559	4,147.5300	4.1475	2.258	0	0	0
2016/09/20	R213	02/02/2017			Bond Future	9.0455	86.9919	9.0241	87.1414	(0.237)	0.0000	0.0000	0
2016/09/20	R213	02/02/2017	9.41	Call	Bond Future	4,012.0300	4.0120	4,103.0300	4.1030	2.268	0	0	0
2016/09/20	R213	02/02/2017	9.40	Put	Bond Future	1,548.6800	1.5487	1,489.6800	1.4897	(3.810)	0	0	0
2016/09/20	R213	02/02/2017	9.42	Put	Bond Future	1,502.9000	1.5029	1,445.0800	1.4451	(3.847)	0	0	0
2016/09/20	R213	02/02/2017	9.41	Put	Bond Future	1,525.7500	1.5257	1,467.3400	1.4673	(3.828)	0	0	0
2016/09/20	R213	04/05/2017			Bond Future	9.0720	85.1818	9.0499	85.3340	(0.243)	0.0000	0.0000	0
2016/09/20	R213	04/05/2017	9.35	Put	Bond Future	2,493.1500	2.4931	2,426.8300	2.4268	(2.660)	0	0	0
2016/09/20	R213	04/05/2017	9.37	Put	Bond Future	2,439.9400	2.4399	2,374.5700	2.3746	(2.679)	0	0	0
2016/09/20	R213	04/05/2017	9.35	Call	Bond Future	4,380.4500	4.3805	4,466.3700	4.4664	1.961	0	0	0
2016/09/20	R213	04/05/2017	9.36	Put	Bond Future	2,466.5600	2.4666	2,400.7100	2.4007	(2.670)	0	0	0

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2016/09/20	R213	04/05/2017	9.36	Call	Bond Future	4,420.6300	4.4206	4,507.0200	4.5070	1.954	0	0	0
2016/09/20	R213	04/05/2017	9.37	Call	Bond Future	4,460.7100	4.4607	4,547.5800	4.5476	1.947	0	0	0
2016/09/20	R214	03/11/2016	10.35	Put	Bond Future	47.0800	0.0471	41.0400	0.0410	(12.829)	0	0	0
2016/09/20	R214	03/11/2016			Bond Future	9.2156	75.0515	9.2000	75.1698	(0.169)	0.0000	0.0000	29,194
2016/09/20	R214	03/11/2016	10.34	Put	Bond Future	49.1000	0.0491	42.8400	0.0428	(12.749)	0	0	0
2016/09/20	R214	03/11/2016	10.35	Call	Bond Future	7,876.8800	7.8769	7,989.1600	7.9892	1.425	0	0	0
2016/09/20	R214	03/11/2016	10.33	Call	Bond Future	7,755.0400	7.7550	7,866.8900	7.8669	1.442	0	0	0
2016/09/20	R214	03/11/2016	10.34	Call	Bond Future	7,815.9800	7.8160	7,928.0400	7.9280	1.434	0	0	0
2016/09/20	R214	03/11/2016	10.33	Put	Bond Future	51.1900	0.0512	44.7200	0.0447	(12.639)	0	0	0
2016/09/20	R214	02/02/2017			Bond Future	9.2522	76.4955	9.2361	76.6163	(0.174)	0.0000	0.0000	0
2016/09/20	R214	02/02/2017	9.67	Call	Bond Future	4,648.8300	4.6488	4,721.6400	4.7216	1.566	0	0	0
2016/09/20	R214	02/02/2017	9.66	Put	Bond Future	1,640.3200	1.6403	1,591.9200	1.5919	(2.951)	0	0	0
2016/09/20	R214	02/02/2017	9.68	Put	Bond Future	1,593.5200	1.5935	1,546.0300	1.5460	(2.980)	0	0	0
2016/09/20	R214	02/02/2017	9.67	Put	Bond Future	1,616.7800	1.6168	1,568.8400	1.5688	(2.965)	0	0	0
2016/09/20	R214	02/02/2017	9.68	Call	Bond Future	4,695.6300	4.6956	4,768.8900	4.7689	1.560	0	0	0
2016/09/20	R214	02/02/2017	9.66	Call	Bond Future	4,602.2100	4.6022	4,674.5600	4.6746	1.572	0	0	0
2016/09/20	R214	04/05/2017	9.58	Put	Bond Future	2,698.1600	2.6982	2,643.5900	2.6436	(2.022)	0	0	0
2016/09/20	R214	04/05/2017			Bond Future	9.2785	74.7289	9.2620	74.8519	(0.177)	0.0000	0.0000	0
2016/09/20	R214	04/05/2017	9.57	Put	Bond Future	2,726.6700	2.7267	2,671.7200	2.6717	(2.015)	0	0	0
2016/09/20	R214	04/05/2017	9.58	Call	Bond Future	4,894.9200	4.8949	4,963.3500	4.9633	1.398	0	0	0
2016/09/20	R214	04/05/2017	9.56	Call	Bond Future	4,810.0200	4.8100	4,877.7000	4.8777	1.407	0	0	0
2016/09/20	R214	04/05/2017	9.57	Call	Bond Future	4,852.2900	4.8523	4,920.3400	4.9203	1.402	0	0	0
2016/09/20	R214	04/05/2017	9.56	Put	Bond Future	2,755.6600	2.7557	2,700.3400	2.7003	(2.008)	0	0	0
2016/09/20	R248	03/11/2016	10.38	Call	Bond Future	9,930.2400	9.9302	10,072.4000	10.0724	1.432	0	0	0
2016/09/20	R248	03/11/2016			Bond Future	9.2612	96.4489	9.2456	96.6007	(0.169)	0.0000	0.0000	61,913
2016/09/20	R248	03/11/2016	10.39	Call	Bond Future	10,007.1000	10.0071	10,149.5400	10.1495	1.423	0	0	0
2016/09/20	R248	03/11/2016	10.37	Put	Bond Future	83.4200	0.0834	73.4400	0.0734	(11.964)	0	0	0
2016/09/20	R248	03/11/2016	10.39	Put	Bond Future	77.6500	0.0776	68.2300	0.0682	(12.131)	0	0	0
2016/09/20	R248	03/11/2016	10.37	Call	Bond Future	9,853.3000	9.8533	9,995.1800	9.9952	1.440	0	0	0
2016/09/20	R248	03/11/2016	10.38	Put	Bond Future	80.5000	0.0805	70.8000	0.0708	(12.050)	0	0	0
2016/09/20	R248	02/02/2017	9.76	Put	Bond Future	2,051.1700	2.0512	1,990.9600	1.9910	(2.935)	0	0	0
2016/09/20	R248	02/02/2017	9.78	Put	Bond Future	1,994.5200	1.9945	1,935.4200	1.9354	(2.963)	0	0	0
2016/09/20	R248	02/02/2017			Bond Future	9.2989	98.3046	9.2829	98.4596	(0.173)	0.0000	0.0000	0
2016/09/20	R248	02/02/2017	9.77	Put	Bond Future	2,022.7800	2.0228	1,963.1200	1.9631	(2.949)	0	0	0
2016/09/20	R248	02/02/2017	9.76	Call	Bond Future	6,311.0700	6.3111	6,405.8200	6.4058	1.501	0	0	0
2016/09/20	R248	02/02/2017	9.77	Call	Bond Future	6,371.3000	6.3713	6,466.6000	6.4666	1.496	0	0	0
2016/09/20	R248	02/02/2017	9.78	Call	Bond Future	6,431.5000	6.4315	6,527.3600	6.5274	1.490	0	0	0
2016/09/20	R248	04/05/2017	9.66	Call	Bond Future	6,648.4800	6.6485	6,736.8700	6.7369	1.329	0	0	0
2016/09/20	R248	04/05/2017			Bond Future	9.3264	95.8328	9.3100	95.9908	(0.177)	0.0000	0.0000	0
2016/09/20	R248	04/05/2017	9.67	Call	Bond Future	6,702.8100	6.7028	6,791.6500	6.7916	1.325	0	0	0
2016/09/20	R248	04/05/2017	9.65	Put	Bond Future	3,586.5200	3.5865	3,516.4900	3.5165	(1.953)	0	0	0
2016/09/20	R248	04/05/2017	9.67	Put	Bond Future	3,514.6600	3.5147	3,445.5400	3.4455	(1.967)	0	0	0
2016/09/20	R248	04/05/2017	9.65	Call	Bond Future	6,594.3100	6.5943	6,682.2400	6.6822	1.333	0	0	0
2016/09/20	R248	04/05/2017	9.66	Put	Bond Future	3,550.4300	3.5504	3,480.8600	3.4809	(1.959)	0	0	0

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