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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/09/2016 TO 22/09/2016

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
2016/09/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/22	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	2025	03/11/2016			Bond Future	128.7913		128.7913	128.7959	128.7959	0.004	0.0000	0.0000	3,044
2016/09/22	2025	03/11/2016	129.21	Put	Bond Future	418.6800		0.4187	414.1300	0.4141	(1.087)	0	0	0
2016/09/22	2025	03/11/2016	129.23	Put	Bond Future	438.6800		0.4387	434.1300	0.4341	(1.037)	0	0	0
2016/09/22	2025	03/11/2016	129.21	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	2025	03/11/2016	129.22	Put	Bond Future	428.6800		0.4287	424.1300	0.4241	(1.061)	0	0	0
2016/09/22	2025	03/11/2016	129.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	2025	03/11/2016	129.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	2030	03/11/2016	9.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	2030	03/11/2016			Bond Future	8.9741		94.6963	8.8975	95.2540	(0.853)	0.0000	0.0000	26,853
2016/09/22	2030	03/11/2016	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	2030	03/11/2016	9.33	Call	Bond Future	2,533.4500		2.5334	3,091.0800	3.0911	22.011	0	0	0
2016/09/22	2030	03/11/2016	9.34	Call	Bond Future	2,603.2200		2.6032	3,160.8500	3.1608	21.421	0	0	0
2016/09/22	2030	03/11/2016	9.35	Call	Bond Future	2,672.9200		2.6729	3,230.5500	3.2306	20.862	0	0	0
2016/09/22	2030	03/11/2016	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	2030	02/02/2017	9.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	2030	02/02/2017			Bond Future	9.0101		92.5115	8.9311	93.0796	(0.877)	0.0000	0.0000	0
2016/09/22	2030	02/02/2017	9.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	2030	02/02/2017	9.29	Call	Bond Future	1,973.7800		1.9738	2,541.9000	2.5419	28.783	0	0	0
2016/09/22	2030	02/02/2017	9.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	2030	02/02/2017	9.30	Call	Bond Future	2,043.2200		2.0432	2,611.3400	2.6113	27.805	0	0	0
2016/09/22	2030	02/02/2017	9.31	Call	Bond Future	2,112.5900		2.1126	2,680.7100	2.6807	26.892	0	0	0
2016/09/22	2030	04/05/2017	9.33	Call	Bond Future	2,011.4800		2.0115	2,589.7300	2.5897	28.747	0	0	0
2016/09/22	2030	04/05/2017			Bond Future	9.0411		94.3648	8.9596	94.9431	(0.901)	0.0000	0.0000	0
2016/09/22	2030	04/05/2017	9.34	Call	Bond Future	2,080.0100		2.0800	2,658.2600	2.6583	27.800	0	0	0
2016/09/22	2030	04/05/2017	9.32	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	2030	04/05/2017	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	2030	04/05/2017	9.32	Call	Bond Future	1,942.8800		1.9429	2,521.1300	2.5211	29.763	0	0	0
2016/09/22	2030	04/05/2017	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	2032	03/11/2016			Bond Future	9.0803		94.0551	9.0089	94.6146	(0.787)	0.0000	0.0000	13,093
2016/09/22	2032	03/11/2016	10.28	Put	Bond Future	27.7800		0.0278	17.8600	0.0179	(35.709)	0	0	0
2016/09/22	2032	03/11/2016	10.30	Put	Bond Future	25.2600		0.0253	16.1500	0.0162	(36.065)	0	0	0
2016/09/22	2032	03/11/2016	10.29	Put	Bond Future	26.4900		0.0265	16.9900	0.0170	(35.863)	0	0	0
2016/09/22	2032	03/11/2016	10.30	Call	Bond Future	8,875.3500		8.8753	9,425.7500	9.4258	6.201	0	0	0
2016/09/22	2032	03/11/2016	10.28	Call	Bond Future	8,742.8800		8.7429	9,292.4700	9.2925	6.286	0	0	0
2016/09/22	2032	03/11/2016	10.29	Call	Bond Future	8,809.1200		8.8091	9,359.1300	9.3591	6.244	0	0	0
2016/09/22	2032	02/02/2017	9.53	Call	Bond Future	4,693.5300		4.6935	5,078.7700	5.0788	8.208	0	0	0
2016/09/22	2032	02/02/2017			Bond Future	9.1195		95.8638	9.0459	96.4338	(0.807)	0.0000	0.0000	0
2016/09/22	2032	02/02/2017	9.51	Call	Bond Future	4,595.2500		4.5952	4,976.3500	4.9763	8.293	0	0	0

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2016/09/22	2032	02/02/2017	9.52	Call	Bond Future	4,644.1800	4.6442	5,027.3600	5.0274	8.251	0	0	0
2016/09/22	2032	02/02/2017	9.51	Put	Bond Future	1,653.8500	1.6538	1,464.9000	1.4649	(11.425)	0	0	0
2016/09/22	2032	02/02/2017	9.53	Put	Bond Future	1,605.1200	1.6051	1,420.3100	1.4203	(11.514)	0	0	0
2016/09/22	2032	02/02/2017	9.52	Put	Bond Future	1,629.2300	1.6292	1,442.3600	1.4424	(11.470)	0	0	0
2016/09/22	2032	04/05/2017	9.45	Call	Bond Future	4,981.7200	4.9817	5,336.6700	5.3367	7.125	0	0	0
2016/09/22	2032	04/05/2017			Bond Future	9.1499	93.6233	9.0742	94.2034	(0.828)	0.0000	0.0000	0
2016/09/22	2032	04/05/2017	9.46	Call	Bond Future	5,026.3500	5.0263	5,383.0400	5.3830	7.096	0	0	0
2016/09/22	2032	04/05/2017	9.44	Put	Bond Future	2,762.7800	2.7628	2,535.8500	2.5359	(8.214)	0	0	0
2016/09/22	2032	04/05/2017	9.46	Put	Bond Future	2,704.3700	2.7044	2,480.9100	2.4809	(8.263)	0	0	0
2016/09/22	2032	04/05/2017	9.44	Call	Bond Future	4,937.5400	4.9375	5,290.7600	5.2908	7.154	0	0	0
2016/09/22	2032	04/05/2017	9.45	Put	Bond Future	2,733.3100	2.7333	2,508.1100	2.5081	(8.239)	0	0	0
2016/09/22	2033	03/11/2016			Bond Future	108.1400	108.1400	108.1441	108.1441	0.004	0.0000	0.0000	4,686
2016/09/22	2033	03/11/2016	109.16	Put	Bond Future	1,020.0000	1.0200	1,015.9400	1.0159	(0.398)	0	0	0
2016/09/22	2033	03/11/2016	109.17	Put	Bond Future	1,030.0000	1.0300	1,025.9400	1.0259	(0.394)	0	0	0
2016/09/22	2033	03/11/2016	109.18	Put	Bond Future	1,040.0000	1.0400	1,035.9400	1.0359	(0.390)	0	0	0
2016/09/22	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	2037	03/11/2016	10.35	Call	Bond Future	8,811.6300	8.8116	9,408.7300	9.4087	6.776	0	0	0
2016/09/22	2037	03/11/2016	10.36	Put	Bond Future	56.5300	0.0565	38.0100	0.0380	(32.761)	0	0	0
2016/09/22	2037	03/11/2016			Bond Future	9.2496	95.4827	9.1783	96.0990	(0.771)	0.0000	0.0000	36,730
2016/09/22	2037	03/11/2016	10.36	Call	Bond Future	8,882.6700	8.8827	9,480.4800	9.4805	6.730	0	0	0
2016/09/22	2037	03/11/2016	10.37	Call	Bond Future	8,953.7000	8.9537	9,552.1800	9.5522	6.684	0	0	0
2016/09/22	2037	03/11/2016	10.35	Put	Bond Future	58.9800	0.0590	39.7500	0.0398	(32.604)	0	0	0
2016/09/22	2037	03/11/2016	10.37	Put	Bond Future	54.1800	0.0542	36.3300	0.0363	(32.946)	0	0	0
2016/09/22	2037	02/02/2017	9.68	Put	Bond Future	1,897.2900	1.8973	1,687.8400	1.6878	(11.039)	0	0	0
2016/09/22	2037	02/02/2017			Bond Future	9.2876	93.0626	9.2143	93.6906	(0.790)	0.0000	0.0000	0
2016/09/22	2037	02/02/2017	9.67	Put	Bond Future	1,925.0100	1.9250	1,713.3200	1.7133	(10.997)	0	0	0
2016/09/22	2037	02/02/2017	9.68	Call	Bond Future	5,145.5100	5.1455	5,564.0300	5.5640	8.134	0	0	0
2016/09/22	2037	02/02/2017	9.66	Call	Bond Future	5,039.8400	5.0398	5,453.8700	5.4539	8.215	0	0	0
2016/09/22	2037	02/02/2017	9.67	Call	Bond Future	5,092.6700	5.0927	5,508.9500	5.5089	8.174	0	0	0
2016/09/22	2037	02/02/2017	9.66	Put	Bond Future	1,952.8600	1.9529	1,738.9200	1.7389	(10.955)	0	0	0
2016/09/22	2037	04/05/2017			Bond Future	9.3212	94.9270	9.2459	95.5663	(0.808)	0.0000	0.0000	0
2016/09/22	2037	04/05/2017	9.58	Put	Bond Future	3,268.8000	3.2688	3,012.2900	3.0123	(7.847)	0	0	0
2016/09/22	2037	04/05/2017	9.60	Put	Bond Future	3,201.9300	3.2019	2,949.1700	2,9492	(7.894)	0	0	0
2016/09/22	2037	04/05/2017	9.59	Put	Bond Future	3,235.2200	3.2352	2,980.5900	2,9806	(7.871)	0	0	0
2016/09/22	2037	04/05/2017	9.60	Call	Bond Future	5,509.2100	5.5092	5,895.6900	5,8957	7.015	0	0	0
2016/09/22	2037	04/05/2017	9.58	Call	Bond Future	5,413.5600	5.4136	5,796.2900	5,7963	7.070	0	0	0
2016/09/22	2037	04/05/2017	9.59	Call	Bond Future	5,461.3000	5.4613	5,845.9100	5,8459	7.042	0	0	0
2016/09/22	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	2038	03/11/2016			Bond Future	135.8076	135.8076	135.8124	135.8124	0.004	0.0000	0.0000	20,753
2016/09/22	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	2038	03/11/2016	136.31	Put	Bond Future	502.4100	0.5024	497.5900	0.4976	(0.959)	0	0	0
2016/09/22	2038	03/11/2016	136.33	Put	Bond Future	522.4100	0.5224	517.5900	0.5176	(0.923)	0	0	0
2016/09/22	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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2016/09/22	2038	03/11/2016	136.32	Put	Bond Future	512.4100	0.5124	507.5900	0.5076	(0.941)	0	0	0
2016/09/22	2040	03/11/2016			Bond Future	9.2794	99.7756	9.2081	100.4401	(0.769)	0.0000	0.0000	3,923
2016/09/22	2040	03/11/2016	9.69	Put	Bond Future	719.6400	0.7196	562.5500	0.5626	(21.829)	0	0	0
2016/09/22	2040	03/11/2016	9.71	Put	Bond Future	679.7000	0.6797	529.4200	0.5294	(22.110)	0	0	0
2016/09/22	2040	03/11/2016	9.70	Put	Bond Future	699.4400	0.6994	545.7800	0.5458	(21.969)	0	0	0
2016/09/22	2040	03/11/2016	9.71	Call	Bond Future	4,539.9500	4.5400	5,054.2000	5.0542	11.327	0	0	0
2016/09/22	2040	03/11/2016	9.69	Call	Bond Future	4,406.1800	4.4062	4,913.6200	4.9136	11.517	0	0	0
2016/09/22	2040	03/11/2016	9.70	Call	Bond Future	4,472.9000	4.4729	4,983.7700	4.9838	11.421	0	0	0
2016/09/22	2040	02/02/2017	9.58	Call	Bond Future	4,888.7500	4.8888	5,306.6000	5.3066	8.547	0	0	0
2016/09/22	2040	02/02/2017			Bond Future	9.3170	97.1876	9.2437	97.8647	(0.787)	0.0000	0.0000	0
2016/09/22	2040	02/02/2017	9.59	Call	Bond Future	4,942.5600	4.9426	5,362.9300	5.3629	8.505	0	0	0
2016/09/22	2040	02/02/2017	9.60	Call	Bond Future	4,996.6100	4.9966	5,419.5000	5.4195	8.464	0	0	0
2016/09/22	2040	02/02/2017	9.58	Put	Bond Future	2,521.8900	2.5219	2,262.6500	2.2626	(10.280)	0	0	0
2016/09/22	2040	02/02/2017	9.60	Put	Bond Future	2,453.6200	2.4536	2,199.4200	2.1994	(10.360)	0	0	0
2016/09/22	2040	02/02/2017	9.59	Put	Bond Future	2,487.5700	2.4876	2,230.8500	2.2309	(10.320)	0	0	0
2016/09/22	2040	04/05/2017			Bond Future	9.3502	99.1348	9.2750	99.8241	(0.805)	0.0000	0.0000	0
2016/09/22	2040	04/05/2017	9.62	Put	Bond Future	3,563.5300	3.5635	3,288.6100	3.2886	(7.715)	0	0	0
2016/09/22	2040	04/05/2017	9.64	Put	Bond Future	3,491.9400	3.4919	3,220.9800	3.2210	(7.760)	0	0	0
2016/09/22	2040	04/05/2017	9.62	Call	Bond Future	5,971.3600	5.9714	6,385.7600	6.3858	6.940	0	0	0
2016/09/22	2040	04/05/2017	9.63	Put	Bond Future	3,527.4300	3.5274	3,254.5000	3.2545	(7.737)	0	0	0
2016/09/22	2040	04/05/2017	9.63	Call	Bond Future	6,022.6300	6.0226	6,439.0200	6.4390	6.914	0	0	0
2016/09/22	2040	04/05/2017	9.64	Call	Bond Future	6,074.3800	6.0744	6,492.7400	6.4927	6.887	0	0	0
2016/09/22	2044	03/11/2016			Bond Future	9.2937	96.9956	9.2225	97.6703	(0.767)	0.0000	0.0000	18,511
2016/09/22	2044	03/11/2016	10.42	Call	Bond Future	9,729.4500	9.7295	10,382.9900	10.3830	6.717	0	0	0
2016/09/22	2044	03/11/2016	10.41	Put	Bond Future	68.2000	0.0682	46.3100	0.0463	(32.097)	0	0	0
2016/09/22	2044	03/11/2016	10.43	Put	Bond Future	63.2300	0.0632	42.7600	0.0428	(32.374)	0	0	0
2016/09/22	2044	03/11/2016	10.42	Put	Bond Future	65.6800	0.0657	44.5100	0.0445	(32.232)	0	0	0
2016/09/22	2044	03/11/2016	10.43	Call	Bond Future	9,805.0900	9.8051	10,459.3300	10.4593	6.672	0	0	0
2016/09/22	2044	03/11/2016	10.41	Call	Bond Future	9,653.7600	9.6538	10,306.5800	10.3066	6.762	0	0	0
2016/09/22	2044	02/02/2017			Bond Future	9.3301	94.4794	9.2568	95.1669	(0.785)	0.0000	0.0000	0
2016/09/22	2044	02/02/2017	9.77	Call	Bond Future	5,976.6400	5.9766	6,444.0300	6.4440	7.820	0	0	0
2016/09/22	2044	02/02/2017	9.76	Put	Bond Future	2,047.2400	2.0472	1,824.8400	1.8248	(10.863)	0	0	0
2016/09/22	2044	02/02/2017	9.78	Put	Bond Future	1,990.1400	1.9901	1,772.3600	1.7724	(10.943)	0	0	0
2016/09/22	2044	02/02/2017	9.77	Put	Bond Future	2,018.6200	2.0186	1,798.5300	1.7985	(10.903)	0	0	0
2016/09/22	2044	02/02/2017	9.78	Call	Bond Future	6,034.8200	6.0348	6,504.5200	6.5045	7.783	0	0	0
2016/09/22	2044	02/02/2017	9.76	Call	Bond Future	5,918.4600	5.9185	6,383.5400	6.3835	7.858	0	0	0
2016/09/22	2044	04/05/2017			Bond Future	9.3621	96.3723	9.2871	97.0722	(0.802)	0.0000	0.0000	0
2016/09/22	2044	04/05/2017	9.67	Call	Bond Future	6,293.1400	6.2931	6,721.7700	6.7218	6.811	0	0	0
2016/09/22	2044	04/05/2017	9.66	Put	Bond Future	3,548.0100	3.5480	3,274.7800	3.2748	(7.701)	0	0	0
2016/09/22	2044	04/05/2017	9.68	Put	Bond Future	3,476.7000	3.4767	3,207.4100	3.2074	(7.746)	0	0	0
2016/09/22	2044	04/05/2017	9.67	Put	Bond Future	3,512.3500	3.5124	3,241.0900	3.2411	(7.723)	0	0	0
2016/09/22	2044	04/05/2017	9.68	Call	Bond Future	6,345.4700	6.3455	6,776.0700	6.7761	6.786	0	0	0
2016/09/22	2044	04/05/2017	9.66	Call	Bond Future	6,240.6900	6.2407	6,667.3500	6.6674	6.837	0	0	0
2016/09/22	2046	03/11/2016	137.07	Put	Bond Future	3,409.0600	3.4091	3,403.9600	3.4040	(0.150)	0	0	0
2016/09/22	2046	03/11/2016			Bond Future	133.6609	133.6609	133.6660	133.6660	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
2016/09/22	2046	03/11/2016	137.09	Put	Bond Future	3,429.0600	3.4291	3,423.9600	3.4240	(0.149)	0	0	0
2016/09/22	2046	03/11/2016	137.08	Put	Bond Future	3,419.0600	3.4191	3,413.9600	3.4140	(0.149)	0	0	0
2016/09/22	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	2050	03/11/2016	149.52	Put	Bond Future	6,056.7400	6.0567	6,051.3600	6.0514	(0.089)	0	0	0
2016/09/22	2050	03/11/2016			Bond Future	143.4633	143.4633	143.4686	143.4686	0.004	0.0000	0.0000	21,644
2016/09/22	2050	03/11/2016	149.54	Put	Bond Future	6,076.7400	6.0767	6,071.3600	6.0714	(0.089)	0	0	0
2016/09/22	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	2050	03/11/2016	149.53	Put	Bond Future	6,066.7400	6.0667	6,061.3600	6.0614	(0.089)	0	0	0
2016/09/22	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	AL37	03/11/2016			Index Future	507.5340	507.5340	508.9250	508.9250	0.274	0.0000	0.0000	14
2016/09/22	AL37	02/02/2017			Index Future	517.2940	517.2940	518.7110	518.7110	0.274	0.0000	0.0000	0
2016/09/22	AL7T	03/11/2016			Index Future	590.0710	590.0710	593.0720	593.0720	0.509	0.0000	0.0000	3
2016/09/22	AL7T	02/02/2017			Index Future	601.4180	601.4180	604.4760	604.4760	0.508	0.0000	0.0000	0
2016/09/22	ALBI	03/11/2016			Index Future	539.3490	539.3490	542.2560	542.2560	0.539	0.0000	0.0000	706
2016/09/22	ALBI	02/02/2017			Index Future	549.7210	549.7210	552.6820	552.6820	0.539	0.0000	0.0000	0
2016/09/22	ALBI	04/05/2017			Index Future	560.7270	560.7270	563.7410	563.7410	0.538	0.0000	0.0000	0
2016/09/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	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
2016/09/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/09/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/22	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	EL28	03/11/2016			Bond Future	129.9643	129.9643	129.9711	129.9711	0.005	0.0000	0.0000	0
2016/09/22	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	EL28	03/11/2016	132.15	Put	Bond Future	2,185.7400	2.1857	2,178.9200	2.1789	(0.312)	0	0	0
2016/09/22	EL28	03/11/2016	132.17	Put	Bond Future	2,205.7400	2.2057	2,198.9200	2.1989	(0.309)	0	0	0
2016/09/22	EL28	03/11/2016	132.16	Put	Bond Future	2,195.7400	2.1957	2,188.9200	2.1889	(0.311)	0	0	0
2016/09/22	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	EL28	02/02/2017			Bond Future	132.4715	132.4715	132.4782	132.4782	0.005	0.0000	0.0000	0
2016/09/22	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	EL28	02/02/2017	135.10	Put	Bond Future	2,628.4700	2.6285	2,621.8200	2.6218	(0.253)	0	0	0
2016/09/22	EL28	02/02/2017	135.12	Put	Bond Future	2,648.4700	2.6485	2,641.8200	2.6418	(0.251)	0	0	0
2016/09/22	EL28	02/02/2017	135.11	Put	Bond Future	2,638.4700	2.6385	2,631.8200	2.6318	(0.252)	0	0	0
2016/09/22	EL28	04/05/2017			Bond Future	133.4466	133.4466	133.4515	133.4515	0.004	0.0000	0.0000	0
2016/09/22	EL28	04/05/2017	137.90	Put	Bond Future	4,453.4400	4.4534	4,448.4800	4.4485	(0.111)	0	0	0
2016/09/22	EL28	04/05/2017	137.92	Put	Bond Future	4,473.4400	4.4734	4,468.4800	4.4685	(0.111)	0	0	0
2016/09/22	EL28	04/05/2017	137.91	Put	Bond Future	4,463.4400	4.4634	4,458.4800	4.4585	(0.111)	0	0	0
2016/09/22	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	ES33	03/11/2016			Bond Future	10.1400	79.9811	10.0631	80.4994	(0.758)	0.0000	0.0000	8,789
2016/09/22	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	ES33	03/11/2016	11.31	Call	Bond Future	7,294.5500	7.2946	7,812.8100	7.8128	7.105	0	0	0
2016/09/22	ES33	03/11/2016	11.29	Call	Bond Future	7,178.6400	7.1786	7,696.9000	7.6969	7.219	0	0	0
2016/09/22	ES33	03/11/2016	11.30	Call	Bond Future	7,236.6300	7.2366	7,754.8900	7.7549	7.162	0	0	0
2016/09/22	ES33	02/02/2017			Bond Future	10.2115	81.5191	10.1321	82.0471	(0.777)	0.0000	0.0000	0
2016/09/22	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	ES33	02/02/2017	10.59	Call	Bond Future	2,446.9800	2.4470	2,974.9700	2.9750	21.577	0	0	0
2016/09/22	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	ES33	02/02/2017	10.60	Call	Bond Future	2,510.0700	2.5101	3,038.0600	3.0381	21.035	0	0	0
2016/09/22	ES33	02/02/2017	10.61	Call	Bond Future	2,573.0800	2.5731	3,101.0700	3.1011	20.520	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
2016/09/22	ES33	04/05/2017			Bond Future	10.2728	79.3566	10.1910	79.8941	(0.796)	0.0000	0.0000	0
2016/09/22	ES33	04/05/2017	10.55	Call	Bond Future	1,783.2000	1.7832	2,320.7300	2.3207	30.144	0	0	0
2016/09/22	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	ES33	04/05/2017	10.56	Call	Bond Future	1,846.3800	1.8464	2,383.9100	2.3839	29.113	0	0	0
2016/09/22	ES33	04/05/2017	10.54	Call	Bond Future	1,719.9500	1.7200	2,257.4800	2.2575	31.253	0	0	0
2016/09/22	ES42	03/11/2016			Bond Future	10.2532	84.5610	10.1814	85.1223	(0.700)	0.0000	0.0000	8,777
2016/09/22	ES42	02/02/2017			Bond Future	10.3197	86.1874	10.2458	86.7593	(0.717)	0.0000	0.0000	0
2016/09/22	ES42	04/05/2017			Bond Future	10.3805	83.6503	10.3044	84.2326	(0.733)	0.0000	0.0000	0
2016/09/22	GOVI	03/11/2016	476.11	Call	GOVI	605,350.0000	60.5350	632,380.0000	63.2380	4.465	0	0	0
2016/09/22	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	GOVI	03/11/2016			GOVI	536.6450	536.6450	539.3480	539.3480	0.504	0.0000	0.0000	420
2016/09/22	GOVI	03/11/2016	476.12	Call	GOVI	605,250.0000	60.5250	632,280.0000	63.2280	4.466	0	0	0
2016/09/22	GOVI	03/11/2016	476.13	Call	GOVI	605,150.0000	60.5150	632,180.0000	63.2180	4.467	0	0	0
2016/09/22	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	GOVI	02/02/2017	533.34	Call	GOVI	136,240.0000	13.6240	163,780.0000	16.3780	20.214	0	0	0
2016/09/22	GOVI	02/02/2017			GOVI	546.9640	546.9640	549.7180	549.7180	0.504	0.0000	0.0000	27
2016/09/22	GOVI	02/02/2017	533.32	Call	GOVI	136,440.0000	13.6440	163,980.0000	16.3980	20.185	0	0	0
2016/09/22	GOVI	02/02/2017	533.33	Call	GOVI	136,340.0000	13.6340	163,880.0000	16.3880	20.200	0	0	0
2016/09/22	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	GOVI	04/05/2017			GOVI	557.9160	557.9160	560.7180	560.7180	0.502	0.0000	0.0000	0
2016/09/22	GOVI	04/05/2017	262.19	Call	GOVI	2,957,260.0000	295.7260	2,985,280.0000	298.5280	0.947	0	0	0
2016/09/22	GOVI	04/05/2017	262.20	Call	GOVI	2,957,160.0000	295.7160	2,985,180.0000	298.5180	0.948	0	0	0
2016/09/22	GOVI	04/05/2017	262.18	Call	GOVI	2,957,360.0000	295.7360	2,985,380.0000	298.5380	0.947	0	0	0
2016/09/22	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/09/22	IGOV	03/11/2016			Index Future	249.7750	249.7750	249.6890	249.6890	(0.034)	0.0000	0.0000	1,021
2016/09/22	IGOV	02/02/2017			Index Future	254.5940	254.5940	254.5060	254.5060	(0.035)	0.0000	0.0000	57
2016/09/22	IGOV	04/05/2017			Index Future	259.7060	259.7060	259.6130	259.6130	(0.036)	0.0000	0.0000	0
2016/09/22	ILBI	03/11/2016			Index Future	677.0230	677.0230	676.7740	676.7740	(0.037)	0.0000	0.0000	0
2016/09/22	ILBI	02/02/2017			Index Future	690.1520	690.1520	689.8970	689.8970	(0.037)	0.0000	0.0000	155
2016/09/22	IS01	19/12/2016			Interest Rate Swap	100.0686	100.0686	100.0686	100.0686	0.000	0.0000	0.0000	0
2016/09/22	IS01	16/03/2017			Interest Rate Swap	100.0187	100.0187	100.0071	100.0071	(0.012)	0.0000	0.0000	0
2016/09/22	IS01	15/06/2017			Interest Rate Swap	99.6549	99.6549	99.6250	99.6250	(0.030)	0.0000	0.0000	0
2016/09/22	IS01	21/09/2017			Interest Rate Swap	99.7109	99.7109	99.6536	99.6536	(0.057)	0.0000	0.0000	0
2016/09/22	IS01	21/12/2017			Interest Rate Swap	99.9853	99.9853	99.9011	99.9011	(0.084)	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
2016/09/22	IS02	18/12/2017			Interest Rate Swap	100.0119	100.0119	99.9285	99.9285	(0.083)	0.0000	0.0000	0
2016/09/22	IS02	16/03/2018			Interest Rate Swap	99.3100	99.3100	99.2005	99.2005	(0.110)	0.0000	0.0000	0
2016/09/22	IS02	15/06/2018			Interest Rate Swap	98.9856	98.9856	98.8489	98.8489	(0.138)	0.0000	0.0000	0
2016/09/22	IS02	21/09/2018			Interest Rate Swap	99.0704	99.0704	98.8930	98.8930	(0.179)	0.0000	0.0000	0
2016/09/22	IS02	21/12/2018			Interest Rate Swap	99.5900	99.5900	99.3800	99.3800	(0.211)	0.0000	0.0000	0
2016/09/22	IS05	17/12/2020			Interest Rate Swap	98.0031	98.0031	97.6619	97.6619	(0.348)	0.0000	0.0000	0
2016/09/22	IS05	16/03/2021			Interest Rate Swap	97.3288	97.3288	96.9661	96.9661	(0.373)	0.0000	0.0000	0
2016/09/22	IS05	15/06/2021			Interest Rate Swap	96.6182	96.6182	96.2318	96.2318	(0.400)	0.0000	0.0000	0
2016/09/22	IS05	21/09/2021			Interest Rate Swap	96.8813	96.8813	96.4717	96.4717	(0.423)	0.0000	0.0000	0
2016/09/22	IS05	21/12/2021			Interest Rate Swap	99.1151	99.1151	98.6874	98.6874	(0.432)	0.0000	0.0000	50
2016/09/22	IS10	17/12/2025			Interest Rate Swap	97.7569	97.7569	97.1411	97.1411	(0.630)	0.0000	0.0000	0
2016/09/22	IS10	16/03/2026			Interest Rate Swap	94.8323	94.8323	94.1880	94.1880	(0.680)	0.0000	0.0000	0
2016/09/22	IS10	15/06/2026			Interest Rate Swap	93.5989	93.5989	92.9304	92.9304	(0.714)	0.0000	0.0000	0
2016/09/22	IS10	21/09/2026			Interest Rate Swap	95.6870	95.6870	95.0097	95.0097	(0.708)	0.0000	0.0000	0
2016/09/22	IS10	21/12/2026			Interest Rate Swap	99.3449	99.3449	98.6698	98.6698	(0.680)	0.0000	0.0000	0
2016/09/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/09/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/09/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/09/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/09/22	JBAF	19/10/2016			Jibar Tradeable Future	7.3800	92.6200	7.3400	92.6600	(0.542)	0.0000	0.0000	0
2016/09/22	JBAF	16/11/2016			Jibar Tradeable Future	7.3800	92.6200	7.3400	92.6600	(0.542)	0.0000	0.0000	0
2016/09/22	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.3700	92.6300	(0.674)	0.0000	0.0000	0
2016/09/22	JBAF	18/01/2017			Jibar Tradeable Future	7.4200	92.5800	7.3700	92.6300	(0.674)	0.0000	0.0000	0
2016/09/22	JBAF	15/02/2017			Jibar Tradeable Future	7.4400	92.5600	7.3700	92.6300	(0.941)	0.0000	0.0000	0
2016/09/22	JBAF	15/03/2017			Jibar Tradeable Future	7.4700	92.5300	7.3700	92.6300	(1.339)	0.0000	0.0000	1,000
2016/09/22	JBAF	21/06/2017			Jibar Tradeable Future	7.5000	92.5000	7.3900	92.6100	(1.467)	0.0000	0.0000	0
2016/09/22	JBAF	20/09/2017			Jibar Tradeable Future	7.5100	92.4900	7.3800	92.6200	(1.731)	0.0000	0.0000	0
2016/09/22	JBAF	20/12/2017			Jibar Tradeable Future	7.5100	92.4900	7.3800	92.6200	(1.731)	0.0000	0.0000	0
2016/09/22	JBAF	20/03/2018			Jibar Tradeable Future	7.5200	92.4800	7.3900	92.6100	(1.729)	0.0000	0.0000	1,000
2016/09/22	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/09/22	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/09/22	R023	03/11/2016	9.73	Put	Bond Future	1.8400	0.0018	0.9600	0.0010	(47.826)	0	0	0
2016/09/22	R023	03/11/2016			Bond Future	8.3081	98.7603	8.2310	99.1280	(0.928)	0.0000	0.0000	12,932
2016/09/22	R023	03/11/2016	9.75	Put	Bond Future	1.6100	0.0016	0.8300	0.0008	(48.447)	0	0	0
2016/09/22	R023	03/11/2016	9.73	Call	Bond Future	6,481.7400	6.4817	6,848.5500	6.8486	5.659	0	0	0
2016/09/22	R023	03/11/2016	9.74	Put	Bond Future	1.7200	0.0017	0.8900	0.0009	(48.256)	0	0	0
2016/09/22	R023	03/11/2016	9.74	Call	Bond Future	6,525.2600	6.5253	6,892.1200	6.8921	5.622	0	0	0
2016/09/22	R023	03/11/2016	9.75	Call	Bond Future	6,568.7600	6.5688	6,935.6700	6.9357	5.586	0	0	0

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2016/09/22	R023	02/02/2017	8.85	Call	Bond Future	2,998.2900	2.9983	3,271.8300	3.2718	9.123	0	0	0
2016/09/22	R023	02/02/2017			Bond Future	8.3391	100.6595	8.2579	101.0340	(0.973)	0.0000	0.0000	0
2016/09/22	R023	02/02/2017	8.86	Call	Bond Future	3,031.0800	3.0311	3,305.9900	3.3060	9.070	0	0	0
2016/09/22	R023	02/02/2017	8.84	Put	Bond Future	693.7600	0.6938	591.4500	0.5915	(14.747)	0	0	0
2016/09/22	R023	02/02/2017	8.86	Put	Bond Future	669.8700	0.6699	570.3000	0.5703	(14.864)	0	0	0
2016/09/22	R023	02/02/2017	8.84	Call	Bond Future	2,965.6400	2.9656	3,237.8100	3.2378	9.177	0	0	0
2016/09/22	R023	02/02/2017	8.85	Put	Bond Future	681.7300	0.6817	580.7900	0.5808	(14.806)	0	0	0
2016/09/22	R023	04/05/2017	8.61	Call	Bond Future	2,613.0500	2.6131	2,843.3900	2.8434	8.815	0	0	0
2016/09/22	R023	04/05/2017			Bond Future	8.3492	98.7410	8.2640	99.1217	(1.021)	0.0000	0.0000	0
2016/09/22	R023	04/05/2017	8.59	Call	Bond Future	2,559.8100	2.5598	2,787.5800	2.7876	8.898	0	0	0
2016/09/22	R023	04/05/2017	8.60	Call	Bond Future	2,586.3600	2.5864	2,815.4200	2.8154	8.856	0	0	0
2016/09/22	R023	04/05/2017	8.59	Put	Bond Future	1,493.9000	1.4939	1,340.9900	1.3410	(10.236)	0	0	0
2016/09/22	R023	04/05/2017	8.61	Put	Bond Future	1,459.2600	1.4593	1,308.9200	1.3089	(10.302)	0	0	0
2016/09/22	R023	04/05/2017	8.60	Put	Bond Future	1,476.5000	1.4765	1,324.8800	1.3249	(10.269)	0	0	0
2016/09/22	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	R035	03/11/2016			Bond Future	9.1814	98.9758	9.1049	99.6379	(0.833)	0.0000	0.0000	4,661
2016/09/22	R035	03/11/2016	9.59	Call	Bond Future	3,422.7000	3.4227	4,084.7500	4.0848	19.343	0	0	0
2016/09/22	R035	03/11/2016	9.57	Call	Bond Future	3,259.4700	3.2595	3,921.5200	3.9215	20.312	0	0	0
2016/09/22	R035	03/11/2016	9.58	Call	Bond Future	3,341.1400	3.3411	4,003.1900	4.0032	19.815	0	0	0
2016/09/22	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	R035	02/02/2017			Bond Future	9.2231	100.8792	9.1443	101.5537	(0.854)	0.0000	0.0000	0
2016/09/22	R035	02/02/2017	9.51	Call	Bond Future	2,397.1200	2.3971	3,071.5900	3.0716	28.137	0	0	0
2016/09/22	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	R035	02/02/2017	9.52	Call	Bond Future	2,479.0300	2.4790	3,153.5000	3.1535	27.207	0	0	0
2016/09/22	R035	02/02/2017	9.50	Call	Bond Future	2,315.1100	2.3151	2,989.5800	2.9896	29.133	0	0	0
2016/09/22	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	R035	04/05/2017			Bond Future	9.2531	98.3941	9.1722	99.0808	(0.875)	0.0000	0.0000	0
2016/09/22	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	R035	04/05/2017	9.55	Call	Bond Future	2,456.4000	2.4564	3,143.1200	3.1431	27.956	0	0	0
2016/09/22	R035	04/05/2017	9.53	Call	Bond Future	2,293.9100	2.2939	2,980.6300	2.9806	29.937	0	0	0
2016/09/22	R035	04/05/2017	9.54	Call	Bond Future	2,375.2100	2.3752	3,061.9300	3.0619	28.912	0	0	0
2016/09/22	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	R186	03/11/2016	8.82	Put	Bond Future	817.9300	0.8179	621.1700	0.6212	(24.056)	0	0	150
2016/09/22	R186	03/11/2016	9.40	Put	Bond Future	107.0000	0.1070	69.7700	0.0698	(34.794)	0	0	0
2016/09/22	R186	03/11/2016			Bond Future	8.6180	116.5344	8.5362	117.1271	(0.950)	0.0000	0.0000	93,998
2016/09/22	R186	03/11/2016	8.30	Put	Bond Future	2,876.0800	2.8761	2,440.2400	2.4402	(15.154)	0	0	0
2016/09/22	R186	03/11/2016	8.52	Put	Bond Future	1,804.0900	1.8041	1,467.2600	1.4673	(18.670)	0	0	150
2016/09/22	R186	03/11/2016	8.95	Put	Bond Future	549.7600	0.5498	404.3200	0.4043	(26.455)	0	0	0
2016/09/22	R186	03/11/2016	9.20	Put	Bond Future	232.9600	0.2330	160.5200	0.1605	(31.095)	0	0	0
2016/09/22	R186	03/11/2016	8.97	Put	Bond Future	515.5500	0.5155	377.2400	0.3772	(26.828)	0	0	0
2016/09/22	R186	03/11/2016	8.96	Put	Bond Future	532.3700	0.5324	390.5300	0.3905	(26.643)	0	0	0
2016/09/22	R186	03/11/2016	9.10	Call	Bond Future	3,740.4300	3.7404	4,235.7200	4.2357	13.242	0	0	0
2016/09/22	R186	03/11/2016	9.66	Call	Bond Future	7,227.2600	7.2273	7,806.3400	7.8063	8.012	0	0	0

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2016/09/22	R186	03/11/2016	8.30	Call	Bond Future	548.8000	0.5488	705.7200	0.7057	28.593	0	0	150
2016/09/22	R186	03/11/2016	8.90	Call	Bond Future	2,653.5800	2.6536	3,082.1600	3.0822	16.151	0	0	0
2016/09/22	R186	03/11/2016	8.97	Call	Bond Future	3,017.5400	3.0175	3,471.9900	3.4720	15.060	0	0	0
2016/09/22	R186	03/11/2016	9.71	Call	Bond Future	7,549.3600	7.5494	8,131.0200	8.1310	7.705	0	0	0
2016/09/22	R186	03/11/2016	8.52	Call	Bond Future	1,093.5000	1.0935	1,349.4300	1.3494	23.405	0	0	0
2016/09/22	R186	03/11/2016	8.82	Call	Bond Future	2,262.9000	2.2629	2,658.9000	2.6589	17.500	0	0	0
2016/09/22	R186	03/11/2016	8.95	Call	Bond Future	2,911.6000	2.9116	3,358.9200	3.3589	15.363	0	0	0
2016/09/22	R186	03/11/2016	9.20	Call	Bond Future	4,329.4500	4.3294	4,849.7700	4.8498	12.018	0	0	1,425
2016/09/22	R186	03/11/2016	8.90	Put	Bond Future	643.1700	0.6432	478.9900	0.4790	(25.527)	0	0	5,092
2016/09/22	R186	03/11/2016	9.40	Call	Bond Future	5,564.6300	5.5646	6,120.1600	6.1202	9.983	0	0	1,425
2016/09/22	R186	03/11/2016	9.66	Put	Bond Future	34.6500	0.0346	20.9700	0.0210	(39.481)	0	0	0
2016/09/22	R186	03/11/2016	9.71	Put	Bond Future	27.5000	0.0275	16.4000	0.0164	(40.364)	0	0	0
2016/09/22	R186	03/11/2016	8.96	Call	Bond Future	2,964.3200	2.9643	3,415.2400	3.4152	15.212	0	0	0
2016/09/22	R186	03/11/2016	9.10	Put	Bond Future	333.3300	0.3333	235.8600	0.2359	(29.241)	0	0	108
2016/09/22	R186	02/02/2017	8.81	Put	Bond Future	1,967.4500	1.9675	1,717.3400	1.7173	(12.712)	0	0	0
2016/09/22	R186	02/02/2017	9.40	Call	Bond Future	5,887.7200	5.8877	6,371.4500	6.3714	8.216	0	0	0
2016/09/22	R186	02/02/2017	8.00	Put	Bond Future	5,527.7100	5.5277	5,065.1200	5.0651	(8.369)	0	0	0
2016/09/22	R186	02/02/2017			Bond Future	8.6507	113.4723	8.5656	114.0762	(0.983)	0.0000	0.0000	0
2016/09/22	R186	02/02/2017	8.43	Put	Bond Future	3,346.3500	3.3463	2,992.6900	2.9927	(10.569)	0	0	0
2016/09/22	R186	02/02/2017	8.80	Put	Bond Future	1,996.6900	1.9967	1,743.9600	1.7440	(12.657)	0	0	0
2016/09/22	R186	02/02/2017	8.90	Put	Bond Future	1,717.8600	1.7179	1,490.8700	1.4909	(13.214)	0	0	750
2016/09/22	R186	02/02/2017	9.50	Call	Bond Future	6,424.9300	6.4249	6,925.0100	6.9250	7.783	0	0	0
2016/09/22	R186	02/02/2017	8.87	Call	Bond Future	3,335.1700	3.3352	3,704.4900	3.7045	11.073	0	0	0
2016/09/22	R186	02/02/2017	8.60	Call	Bond Future	2,305.5200	2.3055	2,602.5600	2.6026	12.884	0	0	7,000
2016/09/22	R186	02/02/2017	8.81	Call	Bond Future	3,086.8800	3.0869	3,440.6800	3.4407	11.461	0	0	0
2016/09/22	R186	02/02/2017	8.00	Call	Bond Future	795.6900	0.7957	937.0100	0.9370	17.761	0	0	7,000
2016/09/22	R186	02/02/2017	8.37	Call	Bond Future	1,602.3800	1.6024	1,836.3300	1.8363	14.600	0	0	500
2016/09/22	R186	02/02/2017	8.79	Call	Bond Future	3,005.9900	3.0060	3,354.5400	3.3545	11.595	0	0	0
2016/09/22	R186	02/02/2017	8.87	Put	Bond Future	1,798.0900	1.7981	1,563.5000	1.5635	(13.047)	0	0	500
2016/09/22	R186	02/02/2017	8.43	Call	Bond Future	1,770.7700	1.7708	2,021.0200	2.0210	14.132	0	0	750
2016/09/22	R186	02/02/2017	8.80	Call	Bond Future	3,046.3000	3.0463	3,397.4800	3.3975	11.528	0	0	0
2016/09/22	R186	02/02/2017	8.90	Call	Bond Future	3,462.9800	3.4630	3,839.9000	3.8399	10.884	0	0	0
2016/09/22	R186	02/02/2017	9.50	Put	Bond Future	627.7900	0.6278	523.9600	0.5240	(16.539)	0	0	13,500
2016/09/22	R186	02/02/2017	9.40	Put	Bond Future	751.7900	0.7518	631.6100	0.6316	(15.986)	0	0	750
2016/09/22	R186	02/02/2017	8.60	Put	Bond Future	2,664.7000	2.6647	2,357.8300	2.3578	(11.516)	0	0	0
2016/09/22	R186	02/02/2017	8.37	Put	Bond Future	3,611.4900	3.6115	3,241.5300	3.2415	(10.244)	0	0	0
2016/09/22	R186	02/02/2017	8.79	Put	Bond Future	2,026.2500	2.0263	1,770.8900	1.7709	(12.603)	0	0	0
2016/09/22	R186	04/05/2017	8.6730		Bond Future	8.6730	115.7452	8.5847	116.3596	(1.018)	0.0000	0.0000	0
2016/09/22	R186	04/05/2017	8.89	Put	Bond Future	2,528.0700	2.5281	2,276.3800	2.2764	(9.956)	0	0	0
2016/09/22	R186	04/05/2017	8.91	Put	Bond Future	2,472.8100	2.4728	2,225.0900	2.2251	(10.018)	0	0	0
2016/09/22	R186	04/05/2017	8.90	Put	Bond Future	2,500.3200	2.5003	2,250.6200	2.2506	(9.987)	0	0	0
2016/09/22	R186	04/05/2017	8.91	Call	Bond Future	4,100.0000	4.1000	4,466.6800	4.4667	8.943	0	0	0
2016/09/22	R186	04/05/2017	8.89	Call	Bond Future	4,019.1700	4.0192	4,381.8800	4.3819	9.025	0	0	0
2016/09/22	R186	04/05/2017	8.90	Call	Bond Future	4,059.4900	4.0595	4,424.1900	4.4242	8.984	0	0	0
2016/09/22	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	R197	03/11/2016	303.57	Put	Bond Future	1,191.4700	1.1915	1,180.9000	1.1809	(0.887)	0	0	0
2016/09/22	R197	03/11/2016			Bond Future	302.3785	302.3785	302.3891	302.3891	0.003	0.0000	0.0000	875

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	
2016/09/22	R197	03/11/2016	303.57	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/09/22	R197	03/11/2016	303.58	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/09/22	R197	03/11/2016	303.56	Put	Bond Future		1,181.4700	1.1815	1,170.9000	1.1709	(0.895)	0	0	0
2016/09/22	R197	03/11/2016	303.58	Put	Bond Future		1,201.4700	1.2015	1,190.9000	1.1909	(0.880)	0	0	0
2016/09/22	R202	03/11/2016	253.85	Put	Bond Future		3,138.7200	3.1387	3,463.6000	3.4636	10.351	0	0	0
2016/09/22	R202	03/11/2016			Bond Future		250.7113	250.7113	250.3864	250.3864	(0.130)	0.0000	0.0000	36,009
2016/09/22	R202	03/11/2016	253.87	Put	Bond Future		3,158.7200	3.1587	3,483.6000	3.4836	10.285	0	0	0
2016/09/22	R202	03/11/2016	253.85	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	R202	03/11/2016	253.86	Put	Bond Future		3,148.7200	3.1487	3,473.6000	3.4736	10.318	0	0	0
2016/09/22	R202	03/11/2016	253.86	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	R202	03/11/2016	253.87	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	R203	03/11/2016	8.86	Call	Bond Future		1,195.9000	1.1959	1,209.3100	1.2093	1.121	0	0	0
2016/09/22	R203	03/11/2016			Bond Future		7.3821	101.9183	7.3656	101.9317	(0.223)	0.0000	0.0000	30,174
2016/09/22	R203	03/11/2016	8.84	Call	Bond Future		1,179.8600	1.1799	1,193.2800	1.1933	1.137	0	0	0
2016/09/22	R203	03/11/2016	8.85	Call	Bond Future		1,187.8800	1.1879	1,201.3000	1.2013	1.130	0	0	0
2016/09/22	R203	03/11/2016	8.84	Put	Bond Future		0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2016/09/22	R203	03/11/2016	8.86	Put	Bond Future		0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2016/09/22	R203	03/11/2016	8.85	Put	Bond Future		0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2016/09/22	R203	02/02/2017	7.70	Call	Bond Future		329.8100	0.3298	339.5000	0.3395	2.938	0	0	0
2016/09/22	R203	02/02/2017	7.71	Put	Bond Future		58.5500	0.0586	54.8600	0.0549	(6.302)	0	0	0
2016/09/22	R203	02/02/2017			Bond Future		7.2346	103.8782	7.2115	103.8917	(0.320)	0.0000	0.0000	0
2016/09/22	R203	02/02/2017	7.71	Call	Bond Future		334.1600	0.3342	343.9100	0.3439	2.918	0	0	0
2016/09/22	R203	02/02/2017	7.72	Call	Bond Future		338.7300	0.3387	348.5400	0.3485	2.896	0	0	0
2016/09/22	R203	02/02/2017	7.70	Put	Bond Future		59.9800	0.0600	56.2300	0.0562	(6.252)	0	0	0
2016/09/22	R203	02/02/2017	7.72	Put	Bond Future		57.3300	0.0573	53.7000	0.0537	(6.332)	0	0	0
2016/09/22	R203	04/05/2017	6.91	Call	Bond Future		203.3600	0.2034	211.6100	0.2116	4.057	0	0	0
2016/09/22	R203	04/05/2017	6.92	Put	Bond Future		61.3800	0.0614	57.3600	0.0574	(6.549)	0	0	0
2016/09/22	R203	04/05/2017			Bond Future		6.5081	101.7839	6.4730	101.7962	(0.539)	0.0000	0.0000	0
2016/09/22	R203	04/05/2017	6.92	Call	Bond Future		206.0300	0.2060	214.3400	0.2143	4.033	0	0	0
2016/09/22	R203	04/05/2017	6.93	Call	Bond Future		208.4400	0.2084	216.8000	0.2168	4.011	0	0	0
2016/09/22	R203	04/05/2017	6.91	Put	Bond Future		62.2200	0.0622	58.1400	0.0581	(6.557)	0	0	0
2016/09/22	R203	04/05/2017	6.93	Put	Bond Future		60.2800	0.0603	56.3100	0.0563	(6.586)	0	0	0
2016/09/22	R204	03/11/2016			Bond Future		7.6312	103.7553	7.5889	103.8371	(0.554)	0.0000	0.0000	31,538
2016/09/22	R204	03/11/2016	9.21	Put	Bond Future		0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2016/09/22	R204	03/11/2016	9.23	Put	Bond Future		0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2016/09/22	R204	03/11/2016	9.22	Put	Bond Future		0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2016/09/22	R204	03/11/2016	9.22	Call	Bond Future		3,010.6700	3.0107	3,092.4300	3.0924	2.716	0	0	0
2016/09/22	R204	03/11/2016	9.21	Call	Bond Future		2,992.0800	2.9921	3,073.8400	3.0738	2.733	0	0	0
2016/09/22	R204	03/11/2016	9.23	Call	Bond Future		3,029.2500	3.0293	3,111.0100	3.1110	2.699	0	0	0
2016/09/22	R204	02/02/2017	8.28	Call	Bond Future		1,272.1700	1.2722	1,339.7700	1.3398	5.314	0	0	0
2016/09/22	R204	02/02/2017			Bond Future		7.6087	101.7101	7.5604	101.7932	(0.634)	0.0000	0.0000	0
2016/09/22	R204	02/02/2017	8.29	Call	Bond Future		1,286.1900	1.2862	1,354.0800	1.3541	5.278	0	0	0
2016/09/22	R204	02/02/2017	8.30	Call	Bond Future		1,300.4100	1.3004	1,368.5800	1.3686	5.242	0	0	0
2016/09/22	R204	02/02/2017	8.28	Put	Bond Future		125.6900	0.1257	110.1900	0.1102	(12.332)	0	0	0
2016/09/22	R204	02/02/2017	8.30	Put	Bond Future		120.0400	0.1200	105.1100	0.1051	(12.438)	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
2016/09/22	R204	02/02/2017	8.29	Put	Bond Future	122.7600	0.1228	107.5500	0.1076	(12.390)	0	0	0
2016/09/22	R204	04/05/2017	7.90	Put	Bond Future	324.9600	0.3250	296.1100	0.2961	(8.878)	0	0	0
2016/09/22	R204	04/05/2017			Bond Future	7.5286	103.7473	7.4733	103.8307	(0.735)	0.0000	0.0000	0
2016/09/22	R204	04/05/2017	7.92	Put	Bond Future	315.2600	0.3153	287.0600	0.2871	(8.945)	0	0	0
2016/09/22	R204	04/05/2017	7.90	Call	Bond Future	882.1900	0.8822	936.7300	0.9367	6.182	0	0	0
2016/09/22	R204	04/05/2017	7.91	Put	Bond Future	320.0800	0.3201	291.5600	0.2916	(8.910)	0	0	0
2016/09/22	R204	04/05/2017	7.91	Call	Bond Future	892.2600	0.8923	947.1300	0.9471	6.150	0	0	0
2016/09/22	R204	04/05/2017	7.92	Call	Bond Future	902.3800	0.9024	957.5700	0.9576	6.116	0	0	0
2016/09/22	R207	03/11/2016			Bond Future	7.8581	100.5845	7.7852	100.7849	(0.928)	0.0000	0.0000	52,034
2016/09/22	R207	03/11/2016	7.94	Call	Bond Future	584.3500	0.5844	701.8800	0.7019	20.113	0	0	0
2016/09/22	R207	03/11/2016	7.93	Put	Bond Future	371.7500	0.3717	287.0900	0.2871	(22.773)	0	0	0
2016/09/22	R207	03/11/2016	7.95	Put	Bond Future	348.8600	0.3489	267.8800	0.2679	(23.213)	0	0	0
2016/09/22	R207	03/11/2016	7.94	Put	Bond Future	360.1100	0.3601	277.3000	0.2773	(22.996)	0	0	0
2016/09/22	R207	03/11/2016	7.95	Call	Bond Future	600.4500	0.6005	719.8100	0.7198	19.878	0	0	0
2016/09/22	R207	03/11/2016	7.93	Call	Bond Future	568.6300	0.5686	684.3100	0.6843	20.344	0	0	0
2016/09/22	R207	02/02/2017	9.24	Call	Bond Future	3,476.1300	3.4761	3,672.0400	3.6720	5.636	0	0	0
2016/09/22	R207	02/02/2017			Bond Future	7.8617	98.8762	7.7820	99.0802	(1.015)	0.0000	0.0000	0
2016/09/22	R207	02/02/2017	8.91	Call	Bond Future	2,717.7700	2.7178	2,903.7000	2.9037	6.841	0	0	62
2016/09/22	R207	02/02/2017	9.22	Call	Bond Future	3,429.4100	3.4294	3,624.8700	3.6249	5.700	0	0	0
2016/09/22	R207	02/02/2017	9.23	Call	Bond Future	3,452.7600	3.4528	3,648.4500	3.6485	5.668	0	0	0
2016/09/22	R207	02/02/2017	8.91	Put	Bond Future	85.8800	0.0859	67.8600	0.0679	(20.983)	0	0	0
2016/09/22	R207	02/02/2017	9.22	Put	Bond Future	35.9300	0.0359	27.4400	0.0274	(23.629)	0	0	0
2016/09/22	R207	02/02/2017	9.24	Put	Bond Future	33.7800	0.0338	25.7400	0.0257	(23.801)	0	0	0
2016/09/22	R207	02/02/2017	9.23	Put	Bond Future	34.8400	0.0348	26.5800	0.0266	(23.708)	0	0	0
2016/09/22	R207	04/05/2017	8.21	Put	Bond Future	552.0800	0.5521	481.3000	0.4813	(12.821)	0	0	0
2016/09/22	R207	04/05/2017			Bond Future	7.8426	100.8568	7.7551	101.0635	(1.115)	0.0000	0.0000	0
2016/09/22	R207	04/05/2017	8.22	Call	Bond Future	1,429.9700	1.4300	1,566.6500	1.5666	9.558	0	0	0
2016/09/22	R207	04/05/2017	8.20	Call	Bond Future	1,399.1300	1.3991	1,534.2900	1.5343	9.660	0	0	0
2016/09/22	R207	04/05/2017	8.21	Call	Bond Future	1,414.6600	1.4147	1,550.5800	1.5506	9.608	0	0	0
2016/09/22	R207	04/05/2017	8.20	Put	Bond Future	559.9100	0.5599	488.3700	0.4884	(12.777)	0	0	0
2016/09/22	R207	04/05/2017	8.22	Put	Bond Future	544.0500	0.5441	474.0300	0.4740	(12.870)	0	0	0
2016/09/22	R207	03/08/2017	8.19	Call	Bond Future	1,508.4500	1.5084	1,645.4100	1.6454	9.080	0	0	51
2016/09/22	R207	03/08/2017			Bond Future	7.7771	99.3160	7.6801	99.5262	(1.247)	0.0000	0.0000	0
2016/09/22	R207	03/08/2017	8.39	Put	Bond Future	488.7100	0.4887	427.7100	0.4277	(12.482)	0	0	0
2016/09/22	R207	03/08/2017	8.41	Put	Bond Future	477.0400	0.4770	417.2000	0.4172	(12.544)	0	0	0
2016/09/22	R207	03/08/2017	8.19	Put	Bond Future	619.5700	0.6196	546.3300	0.5463	(11.821)	0	0	0
2016/09/22	R207	03/08/2017	8.40	Put	Bond Future	482.8500	0.4828	422.4300	0.4224	(12.513)	0	0	0
2016/09/22	R207	03/08/2017	8.41	Call	Bond Future	1,835.4200	1.8354	1,985.7800	1.9858	8.192	0	0	0
2016/09/22	R207	03/08/2017	8.39	Call	Bond Future	1,804.5300	1.8045	1,953.7300	1.9537	8.268	0	0	0
2016/09/22	R207	03/08/2017	8.40	Call	Bond Future	1,819.9500	1.8200	1,969.7300	1.9697	8.230	0	0	0
2016/09/22	R208	03/11/2016	9.59	Put	Bond Future	0.2300	0.0002	0.1100	0.0001	(52.174)	0	0	0
2016/09/22	R208	03/11/2016			Bond Future	8.0338	96.0379	7.9615	96.2943	(0.901)	0.0000	0.0000	30,528
2016/09/22	R208	03/11/2016	9.58	Put	Bond Future	0.2500	0.0003	0.1200	0.0001	(52.000)	0	0	0
2016/09/22	R208	03/11/2016	9.57	Call	Bond Future	5,252.1400	5.2521	5,508.3800	5.5084	4.879	0	0	0
2016/09/22	R208	03/11/2016	9.58	Call	Bond Future	5,285.1400	5.2851	5,541.3900	5.5414	4.848	0	0	0
2016/09/22	R208	03/11/2016	9.59	Call	Bond Future	5,318.1200	5.3181	5,574.3800	5.5744	4.819	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
2016/09/22	R208	03/11/2016	9.57	Put	Bond Future	0.2700	0.0003	0.1300	0.0001	(51.852)	0	0	0
2016/09/22	R208	02/02/2017			Bond Future	8.0525	97.8848	7.9752	98.1459	(0.961)	0.0000	0.0000	0
2016/09/22	R208	02/02/2017	8.64	Call	Bond Future	2,322.7800	2.3228	2,524.8000	2.5248	8.697	0	0	0
2016/09/22	R208	02/02/2017	8.63	Put	Bond Future	374.9600	0.3750	314.9300	0.3149	(16.010)	0	0	0
2016/09/22	R208	02/02/2017	8.65	Put	Bond Future	360.2100	0.3602	302.0500	0.3020	(16.146)	0	0	0
2016/09/22	R208	02/02/2017	8.64	Put	Bond Future	367.6100	0.3676	308.5200	0.3085	(16.074)	0	0	0
2016/09/22	R208	02/02/2017	8.65	Call	Bond Future	2,348.2400	2.3482	2,551.1900	2.5512	8.643	0	0	0
2016/09/22	R208	02/02/2017	8.63	Call	Bond Future	2,297.2600	2.2973	2,498.3400	2.4983	8.753	0	0	0
2016/09/22	R208	04/05/2017	8.39	Call	Bond Future	1,924.8900	1.9249	2,094.7100	2.0947	8.822	0	0	0
2016/09/22	R208	04/05/2017			Bond Future	8.0484	96.4410	7.9657	96.7061	(1.027)	0.0000	0.0000	0
2016/09/22	R208	04/05/2017	8.37	Call	Bond Future	1,884.3200	1.8843	2,052.2600	2.0523	8.912	0	0	0
2016/09/22	R208	04/05/2017	8.38	Call	Bond Future	1,904.4100	1.9044	2,073.3000	2.0733	8.868	0	0	0
2016/09/22	R208	04/05/2017	8.37	Put	Bond Future	861.2300	0.8612	764.1400	0.7641	(11.273)	0	0	0
2016/09/22	R208	04/05/2017	8.39	Put	Bond Future	838.6200	0.8386	743.4100	0.7434	(11.353)	0	0	0
2016/09/22	R208	04/05/2017	8.38	Put	Bond Future	849.7200	0.8497	753.5800	0.7536	(11.314)	0	0	0
2016/09/22	R209	03/11/2016	9.34	Put	Bond Future	893.7200	0.8937	703.5700	0.7036	(21.276)	0	0	345
2016/09/22	R209	03/11/2016	10.26	Call	Bond Future	7,488.4600	7.4885	8,027.8300	8.0278	7.203	0	0	0
2016/09/22	R209	03/11/2016			Bond Future	9.1382	74.6395	9.0619	75.1919	(0.835)	0.0000	0.0000	37,840
2016/09/22	R209	03/11/2016	10.24	Call	Bond Future	7,369.1400	7.3691	7,907.4600	7.9075	7.305	0	0	0
2016/09/22	R209	03/11/2016	8.87	Put	Bond Future	2,693.8200	2.6938	2,310.9300	2.3109	(14.214)	0	0	0
2016/09/22	R209	03/11/2016	8.81	Call	Bond Future	599.0700	0.5991	746.1900	0.7462	24.558	0	0	345
2016/09/22	R209	03/11/2016	9.04	Put	Bond Future	1,887.8300	1.8878	1,574.1500	1.5741	(16.616)	0	0	345
2016/09/22	R209	03/11/2016	9.42	Put	Bond Future	714.5500	0.7145	553.4300	0.5534	(22.548)	0	0	0
2016/09/22	R209	03/11/2016	10.25	Call	Bond Future	7,428.8900	7.4289	7,967.7200	7.9677	7.253	0	0	0
2016/09/22	R209	03/11/2016	9.05	Call	Bond Future	1,207.0400	1.2070	1,450.0200	1.4500	20.130	0	0	0
2016/09/22	R209	03/11/2016	9.45	Call	Bond Future	2,849.5000	2.8495	3,251.0400	3.2510	14.092	0	0	0
2016/09/22	R209	03/11/2016	10.24	Put	Bond Future	39.5100	0.0395	25.4000	0.0254	(35.712)	0	0	0
2016/09/22	R209	03/11/2016	9.04	Call	Bond Future	1,175.9400	1.1759	1,414.6900	1.4147	20.303	0	0	0
2016/09/22	R209	03/11/2016	10.25	Put	Bond Future	37.9100	0.0379	24.3100	0.0243	(35.874)	0	0	0
2016/09/22	R209	03/11/2016	9.34	Call	Bond Future	2,325.3400	2.3253	2,687.6200	2.6876	15.580	0	0	0
2016/09/22	R209	03/11/2016	10.26	Put	Bond Future	36.2300	0.0362	23.1700	0.0232	(36.047)	0	0	0
2016/09/22	R209	03/11/2016	9.45	Put	Bond Future	655.1600	0.6552	504.2700	0.5043	(23.031)	0	0	250
2016/09/22	R209	03/11/2016	8.81	Put	Bond Future	3,019.4600	3.0195	2,614.1500	2.6142	(13.423)	0	0	0
2016/09/22	R209	03/11/2016	8.87	Call	Bond Future	724.7300	0.7247	894.2700	0.8943	23.394	0	0	250
2016/09/22	R209	03/11/2016	9.42	Call	Bond Future	2,702.0800	2.7021	3,093.3900	3.0934	14.482	0	0	120
2016/09/22	R209	03/11/2016	9.05	Put	Bond Future	1,845.9500	1.8459	1,536.5000	1.5365	(16.764)	0	0	250
2016/09/22	R209	02/02/2017	9.55	Put	Bond Future	1,560.9100	1.5609	1,373.7800	1.3738	(11.989)	0	0	0
2016/09/22	R209	02/02/2017			Bond Future	9.1732	76.0748	9.0949	76.6377	(0.854)	0.0000	0.0000	0
2016/09/22	R209	02/02/2017	9.54	Put	Bond Future	1,584.3700	1.5844	1,395.1600	1.3952	(11.942)	0	0	0
2016/09/22	R209	02/02/2017	9.55	Call	Bond Future	4,180.0600	4.1801	4,555.8200	4.5558	8.989	0	0	0
2016/09/22	R209	02/02/2017	9.53	Call	Bond Future	4,091.6200	4.0916	4,463.2300	4.4632	9.082	0	0	0
2016/09/22	R209	02/02/2017	9.54	Call	Bond Future	4,135.8300	4.1358	4,509.5100	4.5095	9.035	0	0	0
2016/09/22	R209	02/02/2017	9.53	Put	Bond Future	1,607.9400	1.6079	1,416.6600	1.4167	(11.896)	0	0	0
2016/09/22	R209	04/05/2017	9.48	Put	Bond Future	2,592.5700	2.5926	2,369.3100	2.3693	(8.612)	0	0	0
2016/09/22	R209	04/05/2017			Bond Future	9.2005	74.4466	9.1202	75.0196	(0.873)	0.0000	0.0000	0
2016/09/22	R209	04/05/2017	9.47	Put	Bond Future	2,620.3300	2.6203	2,395.3500	2.3953	(8.586)	0	0	0
2016/09/22	R209	04/05/2017	9.46	Call	Bond Future	4,455.1200	4.4551	4,801.5000	4.8015	7.775	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
2016/09/22	R209	04/05/2017	9.47	Call	Bond Future	4,495.4100	4.4954	4,843.5100	4.8435	7.743	0	0	0
2016/09/22	R209	04/05/2017	9.48	Call	Bond Future	4,535.8500	4.5358	4,885.6700	4.8857	7.712	0	0	0
2016/09/22	R209	04/05/2017	9.46	Put	Bond Future	2,648.3400	2.6483	2,421.6400	2.4216	(8.560)	0	0	0
2016/09/22	R210	03/11/2016			Bond Future	186.8147	186.8147	186.8216	186.8216	0.004	0.0000	0.0000	2,086
2016/09/22	R210	03/11/2016	188.90	Put	Bond Future	2,085.2500	2.0853	2,078.4300	2.0784	(0.327)	0	0	0
2016/09/22	R210	03/11/2016	188.92	Put	Bond Future	2,105.2500	2.1053	2,098.4300	2.0984	(0.324)	0	0	0
2016/09/22	R210	03/11/2016	188.91	Put	Bond Future	2,095.2500	2.0953	2,088.4300	2.0884	(0.325)	0	0	0
2016/09/22	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	R211	03/11/2016	141.75	Call	Bond Future	84.7700	0.0848	91.2400	0.0912	7.632	0	0	0
2016/09/22	R211	03/11/2016			Bond Future	141.8348	141.8348	141.8412	141.8412	0.005	0.0000	0.0000	56
2016/09/22	R211	03/11/2016	141.76	Call	Bond Future	74.7700	0.0748	81.2400	0.0812	8.653	0	0	0
2016/09/22	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	R211	03/11/2016	141.74	Call	Bond Future	94.7700	0.0948	101.2400	0.1012	6.827	0	0	0
2016/09/22	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	R212	03/11/2016			Bond Future	148.0800	148.0800	147.9019	147.9019	(0.120)	0.0000	0.0000	3,109
2016/09/22	R212	03/11/2016	148.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	R212	03/11/2016	148.10	Put	Bond Future	19.9900	0.0200	198.1100	0.1981	891.046	0	0	0
2016/09/22	R212	03/11/2016	148.12	Put	Bond Future	39.9900	0.0400	218.1100	0.2181	445.411	0	0	0
2016/09/22	R212	03/11/2016	148.11	Put	Bond Future	29.9900	0.0300	208.1100	0.2081	593.931	0	0	0
2016/09/22	R212	03/11/2016	148.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	R212	03/11/2016	148.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/22	R213	03/11/2016			Bond Future	8.9950	85.4344	8.9185	85.9769	(0.850)	0.0000	0.0000	42,521
2016/09/22	R213	03/11/2016	10.18	Put	Bond Future	22.8700	0.0229	14.1300	0.0141	(38.216)	0	0	0
2016/09/22	R213	03/11/2016	10.20	Put	Bond Future	20.7300	0.0207	12.7300	0.0127	(38.591)	0	0	0
2016/09/22	R213	03/11/2016	10.18	Call	Bond Future	7,836.9400	7.8369	8,370.6700	8.3707	6.810	0	0	0
2016/09/22	R213	03/11/2016	10.19	Put	Bond Future	21.7800	0.0218	13.4200	0.0134	(38.384)	0	0	0
2016/09/22	R213	03/11/2016	10.19	Call	Bond Future	7,897.3400	7.8973	8,431.4500	8.4314	6.763	0	0	0
2016/09/22	R213	03/11/2016	10.20	Call	Bond Future	7,957.7000	7.9577	8,492.1700	8.4922	6.716	0	0	0
2016/09/22	R213	02/02/2017	9.40	Call	Bond Future	3,993.5700	3.9936	4,361.6600	4.3617	9.217	0	0	0
2016/09/22	R213	02/02/2017	9.42	Call	Bond Future	4,082.2800	4.0823	4,454.5200	4.4545	9.118	0	0	0
2016/09/22	R213	02/02/2017			Bond Future	9.0333	87.0773	8.9544	87.6300	(0.873)	0.0000	0.0000	0
2016/09/22	R213	02/02/2017	9.41	Call	Bond Future	4,037.9200	4.0379	4,408.0900	4.4081	9.167	0	0	0
2016/09/22	R213	02/02/2017	9.40	Put	Bond Future	1,488.7300	1.4887	1,304.1600	1.3042	(12.398)	0	0	0
2016/09/22	R213	02/02/2017	9.42	Put	Bond Future	1,443.8400	1.4438	1,263.4200	1.2634	(12.496)	0	0	0
2016/09/22	R213	02/02/2017	9.41	Put	Bond Future	1,466.2400	1.4662	1,283.7500	1.2838	(12.446)	0	0	0
2016/09/22	R213	04/05/2017			Bond Future	9.0595	85.2677	8.9784	85.8302	(0.895)	0.0000	0.0000	0
2016/09/22	R213	04/05/2017	9.35	Put	Bond Future	2,424.7400	2.4247	2,206.9700	2.2070	(8.981)	0	0	0
2016/09/22	R213	04/05/2017	9.37	Put	Bond Future	2,372.2000	2.3722	2,157.8500	2.1578	(9.036)	0	0	0
2016/09/22	R213	04/05/2017	9.35	Call	Bond Future	4,397.9500	4.3980	4,742.7300	4.7427	7.840	0	0	0
2016/09/22	R213	04/05/2017	9.36	Put	Bond Future	2,398.4800	2.3985	2,182.4200	2.1824	(9.008)	0	0	0
2016/09/22	R213	04/05/2017	9.36	Call	Bond Future	4,438.4600	4.4385	4,784.9500	4.7850	7.807	0	0	0

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2016/09/22	R213	04/05/2017	9.37	Call	Bond Future	4,478.8800	4.4789	4,827.0800	4.8271	7.774	0	0	0
2016/09/22	R214	03/11/2016	10.35	Put	Bond Future	40.4700	0.0405	26.7500	0.0267	(33.902)	0	0	0
2016/09/22	R214	03/11/2016			Bond Future	9.2139	75.0647	9.1426	75.6073	(0.774)	0.0000	0.0000	29,084
2016/09/22	R214	03/11/2016	10.34	Put	Bond Future	42.2700	0.0423	28.0100	0.0280	(33.736)	0	0	0
2016/09/22	R214	03/11/2016	10.35	Call	Bond Future	7,883.5100	7.8835	8,412.3400	8.4123	6.708	0	0	0
2016/09/22	R214	03/11/2016	10.33	Call	Bond Future	7,761.2400	7.7612	8,288.9700	8.2890	6.800	0	0	0
2016/09/22	R214	03/11/2016	10.34	Call	Bond Future	7,822.3900	7.8224	8,350.6800	8.3507	6.754	0	0	0
2016/09/22	R214	03/11/2016	10.33	Put	Bond Future	44.1500	0.0442	29.3300	0.0293	(33.567)	0	0	0
2016/09/22	R214	02/02/2017			Bond Future	9.2505	76.5082	9.1773	77.0610	(0.791)	0.0000	0.0000	0
2016/09/22	R214	02/02/2017	9.67	Call	Bond Future	4,634.7100	4.6347	5,009.5000	5.0095	8.087	0	0	0
2016/09/22	R214	02/02/2017	9.66	Put	Bond Future	1,613.3800	1.6134	1,433.4100	1.4334	(11.155)	0	0	0
2016/09/22	R214	02/02/2017	9.68	Put	Bond Future	1,566.8500	1.5669	1,390.7400	1.3907	(11.240)	0	0	0
2016/09/22	R214	02/02/2017	9.67	Put	Bond Future	1,589.9700	1.5900	1,411.9400	1.4119	(11.197)	0	0	0
2016/09/22	R214	02/02/2017	9.68	Call	Bond Future	4,681.6500	4.6817	5,058.3600	5.0584	8.047	0	0	0
2016/09/22	R214	02/02/2017	9.66	Call	Bond Future	4,587.9600	4.5880	4,960.8100	4.9608	8.127	0	0	0
2016/09/22	R214	04/05/2017	9.58	Put	Bond Future	2,727.0300	2.7270	2,510.2800	2.5103	(7.948)	0	0	0
2016/09/22	R214	04/05/2017			Bond Future	9.2769	74.7407	9.2020	75.3035	(0.807)	0.0000	0.0000	0
2016/09/22	R214	04/05/2017	9.57	Put	Bond Future	2,755.5800	2.7556	2,537.2000	2.5372	(7.925)	0	0	0
2016/09/22	R214	04/05/2017	9.58	Call	Bond Future	4,935.6700	4.9357	5,281.7300	5.2817	7.011	0	0	0
2016/09/22	R214	04/05/2017	9.56	Call	Bond Future	4,850.8600	4.8509	5,193.6400	5.1936	7.066	0	0	0
2016/09/22	R214	04/05/2017	9.57	Call	Bond Future	4,893.0800	4.8931	5,237.5100	5.2375	7.039	0	0	0
2016/09/22	R214	04/05/2017	9.56	Put	Bond Future	2,784.6200	2.7846	2,564.5900	2.5646	(7.902)	0	0	0
2016/09/22	R248	03/11/2016	10.38	Call	Bond Future	9,940.8900	9.9409	10,565.3700	10.5654	6.282	0	0	0
2016/09/22	R248	03/11/2016			Bond Future	9.2594	96.4664	9.1932	97.1131	(0.715)	0.0000	0.0000	61,913
2016/09/22	R248	03/11/2016	10.39	Call	Bond Future	10,017.7200	10.0177	10,642.9600	10.6430	6.241	0	0	0
2016/09/22	R248	03/11/2016	10.37	Put	Bond Future	76.6700	0.0767	53.6600	0.0537	(30.012)	0	0	0
2016/09/22	R248	03/11/2016	10.39	Put	Bond Future	70.8000	0.0708	49.3300	0.0493	(30.325)	0	0	0
2016/09/22	R248	03/11/2016	10.37	Call	Bond Future	9,864.0200	9.8640	10,487.7200	10.4877	6.323	0	0	0
2016/09/22	R248	03/11/2016	10.38	Put	Bond Future	73.6800	0.0737	51.4500	0.0514	(30.171)	0	0	0
2016/09/22	R248	02/02/2017	9.76	Put	Bond Future	2,075.2100	2.0752	1,865.5800	1.8656	(10.102)	0	0	0
2016/09/22	R248	02/02/2017	9.78	Put	Bond Future	2,018.1600	2.0182	1,812.8300	1.8128	(10.174)	0	0	0
2016/09/22	R248	02/02/2017			Bond Future	9.2972	98.3214	9.2292	98.9803	(0.732)	0.0000	0.0000	0
2016/09/22	R248	02/02/2017	9.77	Put	Bond Future	2,046.5100	2.0465	1,839.0400	1.8390	(10.138)	0	0	0
2016/09/22	R248	02/02/2017	9.76	Call	Bond Future	6,351.8600	6.3519	6,801.1800	6.8012	7.074	0	0	0
2016/09/22	R248	02/02/2017	9.77	Call	Bond Future	6,411.7800	6.4118	6,863.2600	6.8633	7.041	0	0	0
2016/09/22	R248	02/02/2017	9.78	Call	Bond Future	6,471.8900	6.4719	6,925.5100	6.9255	7.009	0	0	0
2016/09/22	R248	04/05/2017	9.66	Call	Bond Future	6,642.8600	6.6429	7,058.0600	7.0581	6.250	0	0	0
2016/09/22	R248	04/05/2017			Bond Future	9.3248	95.8485	9.2551	96.5194	(0.747)	0.0000	0.0000	0
2016/09/22	R248	04/05/2017	9.67	Call	Bond Future	6,697.2600	6.6973	7,114.3200	7.1143	6.227	0	0	0
2016/09/22	R248	04/05/2017	9.65	Put	Bond Future	3,565.1400	3.5651	3,307.6200	3.3076	(7.223)	0	0	0
2016/09/22	R248	04/05/2017	9.67	Put	Bond Future	3,493.4200	3.4934	3,239.6300	3.2396	(7.265)	0	0	0
2016/09/22	R248	04/05/2017	9.65	Call	Bond Future	6,588.6200	6.5886	7,001.9500	7.0020	6.273	0	0	0
2016/09/22	R248	04/05/2017	9.66	Put	Bond Future	3,529.1200	3.5291	3,273.4700	3.2735	(7.244)	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
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Total												699476
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