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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/09/2016 TO 14/09/2016

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
2016/09/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	2025	03/11/2016			Bond Future	128.7444	128.7444	128.9560	128.9560	0.164	0.0000	0.0000	3,044
2016/09/14	2025	03/11/2016	129.21	Put	Bond Future	465.6300	0.4656	253.9500	0.2539	(45.461)	0	0	0
2016/09/14	2025	03/11/2016	129.23	Put	Bond Future	485.6300	0.4856	273.9500	0.2739	(43.589)	0	0	0
2016/09/14	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	2025	03/11/2016	129.22	Put	Bond Future	475.6300	0.4756	263.9500	0.2639	(44.505)	0	0	0
2016/09/14	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	2030	03/11/2016			Bond Future	9.1006	93.7841	9.0585	94.0866	(0.463)	0.0000	0.0000	30,536
2016/09/14	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	2030	03/11/2016	9.33	Call	Bond Future	1,621.2600	1.6213	1,923.6900	1.9237	18.654	0	0	0
2016/09/14	2030	03/11/2016	9.34	Call	Bond Future	1,691.0300	1.6910	1,993.4600	1.9935	17.884	0	0	0
2016/09/14	2030	03/11/2016	9.35	Call	Bond Future	1,760.7300	1.7607	2,063.1600	2.0632	17.176	0	0	0
2016/09/14	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	2030	02/02/2017			Bond Future	9.1402	91.5865	9.0968	91.8941	(0.475)	0.0000	0.0000	0
2016/09/14	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	2030	02/02/2017	9.29	Call	Bond Future	1,048.8300	1.0488	1,356.3700	1.3564	29.322	0	0	0
2016/09/14	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	2030	02/02/2017	9.30	Call	Bond Future	1,118.2700	1.1183	1,425.8100	1.4258	27.501	0	0	0
2016/09/14	2030	02/02/2017	9.31	Call	Bond Future	1,187.6400	1.1876	1,495.1800	1.4952	25.895	0	0	0
2016/09/14	2030	04/05/2017	9.33	Call	Bond Future	1,075.0200	1.0750	1,387.2500	1.3872	29.044	0	0	0
2016/09/14	2030	04/05/2017			Bond Future	9.1745	93.4283	9.1298	93.7406	(0.487)	0.0000	0.0000	0
2016/09/14	2030	04/05/2017	9.34	Call	Bond Future	1,143.5500	1.1436	1,455.7800	1.4558	27.304	0	0	0
2016/09/14	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	2030	04/05/2017	9.32	Call	Bond Future	1,006.4200	1.0064	1,318.6500	1.3187	31.024	0	0	0
2016/09/14	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	2032	03/11/2016			Bond Future	9.2073	93.0725	9.1600	93.4370	(0.514)	0.0000	0.0000	13,093
2016/09/14	2032	03/11/2016	10.28	Put	Bond Future	77.7200	0.0777	62.9900	0.0630	(18.953)	0	0	0
2016/09/14	2032	03/11/2016	10.30	Put	Bond Future	72.2900	0.0723	58.1000	0.0581	(19.629)	0	0	0
2016/09/14	2032	03/11/2016	10.29	Put	Bond Future	74.9800	0.0750	60.5000	0.0605	(19.312)	0	0	0
2016/09/14	2032	03/11/2016	10.30	Call	Bond Future	7,939.7800	7.9398	8,290.1200	8.2901	4.412	0	0	0
2016/09/14	2032	03/11/2016	10.28	Call	Bond Future	7,810.2200	7.8102	8,160.0200	8.1600	4.479	0	0	0
2016/09/14	2032	03/11/2016	10.29	Call	Bond Future	7,875.0100	7.8750	8,225.0600	8.2251	4.445	0	0	0
2016/09/14	2032	02/02/2017	9.53	Call	Bond Future	4,113.5900	4.1136	4,359.5400	4.3595	5.979	0	0	0
2016/09/14	2032	02/02/2017			Bond Future	9.2498	94.8671	9.2011	95.2380	(0.527)	0.0000	0.0000	0
2016/09/14	2032	02/02/2017	9.51	Call	Bond Future	4,023.1500	4.0231	4,266.4100	4.2664	6.047	0	0	0

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2016/09/14	2032	02/02/2017	9.52	Call	Bond Future	4,068.1500	4.0681	4,312.7600	4.3128	6.013	0	0	0
2016/09/14	2032	02/02/2017	9.51	Put	Bond Future	2,078.4100	2.0784	1,950.8000	1.9508	(6.140)	0	0	0
2016/09/14	2032	02/02/2017	9.53	Put	Bond Future	2,021.8400	2.0218	1,896.9200	1.8969	(6.179)	0	0	0
2016/09/14	2032	02/02/2017	9.52	Put	Bond Future	2,049.8600	2.0499	1,923.6000	1.9236	(6.159)	0	0	0
2016/09/14	2032	04/05/2017	9.45	Call	Bond Future	4,441.3700	4.4414	4,672.6400	4.6726	5.207	0	0	0
2016/09/14	2032	04/05/2017			Bond Future	9.2833	92.6139	9.2333	92.9907	(0.539)	0.0000	0.0000	0
2016/09/14	2032	04/05/2017	9.46	Call	Bond Future	4,481.7400	4.4817	4,715.2800	4.7153	5.211	0	0	0
2016/09/14	2032	04/05/2017	9.44	Put	Bond Future	3,235.8100	3.2358	3,088.2700	3.0883	(4.560)	0	0	0
2016/09/14	2032	04/05/2017	9.46	Put	Bond Future	3,169.1400	3.1691	3,025.8600	3.0259	(4.521)	0	0	0
2016/09/14	2032	04/05/2017	9.44	Call	Bond Future	4,401.1900	4.4012	4,630.4700	4.6305	5.210	0	0	0
2016/09/14	2032	04/05/2017	9.45	Put	Bond Future	3,202.3400	3.2023	3,056.7900	3.0568	(4.545)	0	0	0
2016/09/14	2033	03/11/2016			Bond Future	108.2511	108.2511	108.2636	108.2636	0.012	0.0000	0.0000	4,686
2016/09/14	2033	03/11/2016	109.16	Put	Bond Future	908.8800	0.9089	896.3600	0.8964	(1.378)	0	0	0
2016/09/14	2033	03/11/2016	109.17	Put	Bond Future	918.8800	0.9189	906.3600	0.9064	(1.363)	0	0	0
2016/09/14	2033	03/11/2016	109.18	Put	Bond Future	928.8800	0.9289	916.3600	0.9164	(1.348)	0	0	0
2016/09/14	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	2037	03/11/2016	10.35	Call	Bond Future	7,903.8000	7.9038	8,278.2400	8.2782	4.737	0	0	0
2016/09/14	2037	03/11/2016	10.36	Put	Bond Future	137.8300	0.1378	112.5900	0.1126	(18.312)	0	0	0
2016/09/14	2037	03/11/2016			Bond Future	9.3660	94.4914	9.3188	94.8915	(0.504)	0.0000	0.0000	38,537
2016/09/14	2037	03/11/2016	10.36	Call	Bond Future	7,972.7100	7.9727	8,347.5700	8.3476	4.702	0	0	0
2016/09/14	2037	03/11/2016	10.37	Call	Bond Future	8,041.6900	8.0417	8,416.9300	8.4169	4.666	0	0	0
2016/09/14	2037	03/11/2016	10.35	Put	Bond Future	142.4100	0.1424	116.7500	0.1168	(18.018)	0	0	0
2016/09/14	2037	03/11/2016	10.37	Put	Bond Future	133.4300	0.1334	108.5700	0.1086	(18.631)	0	0	0
2016/09/14	2037	02/02/2017	9.68	Put	Bond Future	2,369.2900	2.3693	2,188.5200	2.1885	(7.630)	0	0	0
2016/09/14	2037	02/02/2017			Bond Future	9.4068	92.0571	9.3583	92.4642	(0.515)	0.0000	0.0000	0
2016/09/14	2037	02/02/2017	9.67	Put	Bond Future	2,401.0000	2.4010	2,218.6700	2.2187	(7.594)	0	0	0
2016/09/14	2037	02/02/2017	9.68	Call	Bond Future	4,611.9600	4.6120	4,838.3100	4.8383	4.908	0	0	0
2016/09/14	2037	02/02/2017	9.66	Call	Bond Future	4,514.2600	4.5143	4,737.4900	4.7375	4.945	0	0	0
2016/09/14	2037	02/02/2017	9.67	Call	Bond Future	4,563.1100	4.5631	4,787.9000	4.7879	4.926	0	0	0
2016/09/14	2037	02/02/2017	9.66	Put	Bond Future	2,432.8300	2.4328	2,248.9400	2.2489	(7.559)	0	0	0
2016/09/14	2037	04/05/2017			Bond Future	9.4429	93.9085	9.3932	94.3222	(0.526)	0.0000	0.0000	0
2016/09/14	2037	04/05/2017	9.58	Put	Bond Future	3,758.7500	3.7588	3,587.7600	3.5878	(4.549)	0	0	0
2016/09/14	2037	04/05/2017	9.60	Put	Bond Future	3,683.6600	3.6837	3,517.4500	3.5175	(4.512)	0	0	0
2016/09/14	2037	04/05/2017	9.59	Put	Bond Future	3,720.9000	3.7209	3,552.6000	3.5526	(4.523)	0	0	0
2016/09/14	2037	04/05/2017	9.60	Call	Bond Future	4,972.3800	4.9724	5,219.9200	5.2199	4.978	0	0	0
2016/09/14	2037	04/05/2017	9.58	Call	Bond Future	4,884.9500	4.8850	5,127.7100	5.1277	4.970	0	0	0
2016/09/14	2037	04/05/2017	9.59	Call	Bond Future	4,928.4200	4.9284	5,173.8700	5.1739	4.980	0	0	0
2016/09/14	2038	03/11/2016	136.32	Call	Bond Future	366.7100	0.3667	381.5000	0.3815	4.033	0	0	0
2016/09/14	2038	03/11/2016			Bond Future	136.6867	136.6867	136.7015	136.7015	0.011	0.0000	0.0000	20,753
2016/09/14	2038	03/11/2016	136.33	Call	Bond Future	356.7100	0.3567	371.5000	0.3715	4.146	0	0	0
2016/09/14	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	2038	03/11/2016	136.31	Call	Bond Future	376.7100	0.3767	391.5000	0.3915	3.926	0	0	0

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2016/09/14	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	2040	03/11/2016			Bond Future	9.3804	98.8473	9.3282	99.3255	(0.557)	0.0000	0.0000	3,923
2016/09/14	2040	03/11/2016	9.69	Put	Bond Future	1,098.3000	1.0983	936.5100	0.9365	(14.731)	0	0	0
2016/09/14	2040	03/11/2016	9.71	Put	Bond Future	1,045.9700	1.0460	889.6800	0.8897	(14.942)	0	0	0
2016/09/14	2040	03/11/2016	9.70	Put	Bond Future	1,071.8100	1.0718	912.7900	0.9128	(14.837)	0	0	0
2016/09/14	2040	03/11/2016	9.71	Call	Bond Future	3,977.9000	3.9779	4,299.7800	4.2998	8.092	0	0	0
2016/09/14	2040	03/11/2016	9.69	Call	Bond Future	3,856.5200	3.8565	4,172.9000	4.1729	8.204	0	0	0
2016/09/14	2040	03/11/2016	9.70	Call	Bond Future	3,916.9500	3.9169	4,236.1000	4.2361	8.148	0	0	0
2016/09/14	2040	02/02/2017	9.58	Call	Bond Future	4,408.8500	4.4088	4,702.8300	4.7028	6.668	0	0	0
2016/09/14	2040	02/02/2017			Bond Future	9.4203	96.2465	9.3667	96.7331	(0.569)	0.0000	0.0000	0
2016/09/14	2040	02/02/2017	9.59	Call	Bond Future	4,458.0300	4.4580	4,754.7500	4.7548	6.656	0	0	0
2016/09/14	2040	02/02/2017	9.60	Call	Bond Future	4,507.4800	4.5075	4,806.9200	4.8069	6.643	0	0	0
2016/09/14	2040	02/02/2017	9.58	Put	Bond Future	2,983.1500	2.9831	2,790.4700	2.7905	(6.459)	0	0	0
2016/09/14	2040	02/02/2017	9.60	Put	Bond Future	2,905.6500	2.9056	2,718.4300	2.7184	(6.443)	0	0	0
2016/09/14	2040	02/02/2017	9.59	Put	Bond Future	2,944.2000	2.9442	2,754.2600	2.7543	(6.451)	0	0	0
2016/09/14	2040	04/05/2017			Bond Future	9.4556	98.1821	9.4007	98.6770	(0.581)	0.0000	0.0000	0
2016/09/14	2040	04/05/2017	9.62	Put	Bond Future	4,009.1000	4.0091	3,821.7900	3.8218	(4.672)	0	0	0
2016/09/14	2040	04/05/2017	9.64	Put	Bond Future	3,929.4600	3.9295	3,747.3800	3.7474	(4.634)	0	0	0
2016/09/14	2040	04/05/2017	9.62	Call	Bond Future	5,464.3200	5.4643	5,771.9200	5.7719	5.629	0	0	0
2016/09/14	2040	04/05/2017	9.63	Put	Bond Future	3,968.9700	3.9690	3,784.2800	3.7843	(4.653)	0	0	0
2016/09/14	2040	04/05/2017	9.63	Call	Bond Future	5,511.5600	5.5116	5,821.7800	5.8218	5.629	0	0	0
2016/09/14	2040	04/05/2017	9.64	Call	Bond Future	5,559.2900	5.5593	5,872.1200	5.8721	5.627	0	0	0
2016/09/14	2044	03/11/2016			Bond Future	9.3945	96.0554	9.3424	96.5398	(0.555)	0.0000	0.0000	18,566
2016/09/14	2044	03/11/2016	10.42	Call	Bond Future	8,866.3300	8.8663	9,327.1100	9.3271	5.197	0	0	0
2016/09/14	2044	03/11/2016	10.41	Put	Bond Future	147.3700	0.1474	123.1000	0.1231	(16.469)	0	0	0
2016/09/14	2044	03/11/2016	10.43	Put	Bond Future	138.1900	0.1382	115.2700	0.1153	(16.586)	0	0	0
2016/09/14	2044	03/11/2016	10.42	Put	Bond Future	142.7300	0.1427	119.1400	0.1191	(16.528)	0	0	0
2016/09/14	2044	03/11/2016	10.43	Call	Bond Future	8,939.8800	8.9399	9,401.3300	9.4013	5.162	0	0	0
2016/09/14	2044	03/11/2016	10.41	Call	Bond Future	8,792.7600	8.7928	9,252.8600	9.2529	5.233	0	0	0
2016/09/14	2044	02/02/2017			Bond Future	9.4331	93.5260	9.3796	94.0191	(0.567)	0.0000	0.0000	0
2016/09/14	2044	02/02/2017	9.77	Call	Bond Future	5,403.8200	5.4038	5,753.2200	5.7532	6.466	0	0	0
2016/09/14	2044	02/02/2017	9.76	Put	Bond Future	2,431.4400	2.4314	2,286.0000	2.2860	(5.982)	0	0	0
2016/09/14	2044	02/02/2017	9.78	Put	Bond Future	2,367.0200	2.3670	2,225.1800	2.2252	(5.992)	0	0	0
2016/09/14	2044	02/02/2017	9.77	Put	Bond Future	2,399.1600	2.3992	2,255.5200	2.2555	(5.987)	0	0	0
2016/09/14	2044	02/02/2017	9.78	Call	Bond Future	5,458.3400	5.4583	5,809.5400	5.8095	6.434	0	0	0
2016/09/14	2044	02/02/2017	9.76	Call	Bond Future	5,349.3000	5.3493	5,696.9000	5.6969	6.498	0	0	0
2016/09/14	2044	04/05/2017			Bond Future	9.4672	95.4070	9.4124	95.9084	(0.579)	0.0000	0.0000	0
2016/09/14	2044	04/05/2017	9.67	Call	Bond Future	5,751.8900	5.7519	6,079.8500	6.0799	5.702	0	0	0
2016/09/14	2044	04/05/2017	9.66	Put	Bond Future	3,976.0100	3.9760	3,800.0200	3.8000	(4.426)	0	0	0
2016/09/14	2044	04/05/2017	9.68	Put	Bond Future	3,896.7800	3.8968	3,725.9000	3.7259	(4.385)	0	0	0
2016/09/14	2044	04/05/2017	9.67	Put	Bond Future	3,936.3900	3.9364	3,762.9600	3.7630	(4.406)	0	0	0
2016/09/14	2044	04/05/2017	9.68	Call	Bond Future	5,800.2600	5.8003	6,130.7700	6.1308	5.698	0	0	0
2016/09/14	2044	04/05/2017	9.66	Call	Bond Future	5,703.4000	5.7034	6,028.8000	6.0288	5.705	0	0	0
2016/09/14	2046	03/11/2016	137.07	Put	Bond Future	2,602.3000	2.6023	2,586.0100	2.5860	(0.626)	0	0	0
2016/09/14	2046	03/11/2016			Bond Future	134.4677	134.4677	134.4840	134.4840	0.012	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
2016/09/14	2046	03/11/2016	137.09	Put	Bond Future	2,622.3000	2.6223	2,606.0100	2.6060	(0.621)	0	0	0
2016/09/14	2046	03/11/2016	137.08	Put	Bond Future	2,612.3000	2.6123	2,596.0100	2.5960	(0.624)	0	0	0
2016/09/14	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	2050	03/11/2016	149.52	Put	Bond Future	5,095.0700	5.0951	5,077.7900	5.0778	(0.339)	0	0	0
2016/09/14	2050	03/11/2016			Bond Future	144.4249	144.4249	144.4422	144.4422	0.012	0.0000	0.0000	21,644
2016/09/14	2050	03/11/2016	149.54	Put	Bond Future	5,115.0700	5.1151	5,097.7900	5.0978	(0.338)	0	0	0
2016/09/14	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	2050	03/11/2016	149.53	Put	Bond Future	5,105.0700	5.1051	5,087.7900	5.0878	(0.338)	0	0	0
2016/09/14	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	AL37	03/11/2016			Index Future	505.7110	505.7110	506.4630	506.4630	0.149	0.0000	0.0000	14
2016/09/14	AL37	02/02/2017			Index Future	515.4600	515.4600	516.2250	516.2250	0.148	0.0000	0.0000	0
2016/09/14	AL7T	03/11/2016			Index Future	586.0780	586.0780	587.3730	587.3730	0.221	0.0000	0.0000	3
2016/09/14	AL7T	02/02/2017			Index Future	597.3760	597.3760	598.6940	598.6940	0.221	0.0000	0.0000	0
2016/09/14	ALBI	03/11/2016			Index Future	535.0600	535.0600	536.8010	536.8010	0.325	0.0000	0.0000	707
2016/09/14	ALBI	02/02/2017			Index Future	545.3750	545.3750	547.1470	547.1470	0.325	0.0000	0.0000	0
2016/09/14	ALBI	04/05/2017			Index Future	556.3330	556.3330	558.1340	558.1340	0.324	0.0000	0.0000	0
2016/09/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	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
2016/09/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/09/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	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
2016/09/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/14	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	EL28	03/11/2016			Bond Future	130.4186	130.4186	130.4392	130.4392	0.016	0.0000	0.0000	0
2016/09/14	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	EL28	03/11/2016	132.15	Put	Bond Future	1,731.4300	1.7314	1,710.7600	1.7108	(1.194)	0	0	0
2016/09/14	EL28	03/11/2016	132.17	Put	Bond Future	1,751.4300	1.7514	1,730.7600	1.7308	(1.180)	0	0	0
2016/09/14	EL28	03/11/2016	132.16	Put	Bond Future	1,741.4300	1.7414	1,720.7600	1.7208	(1.187)	0	0	0
2016/09/14	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	EL28	02/02/2017			Bond Future	132.9412	132.9412	132.9614	132.9614	0.015	0.0000	0.0000	0
2016/09/14	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	EL28	02/02/2017	135.10	Put	Bond Future	2,158.7900	2.1588	2,138.6100	2.1386	(0.935)	0	0	0
2016/09/14	EL28	02/02/2017	135.12	Put	Bond Future	2,178.7900	2.1788	2,158.6100	2.1586	(0.926)	0	0	0
2016/09/14	EL28	02/02/2017	135.11	Put	Bond Future	2,168.7900	2.1688	2,148.6100	2.1486	(0.930)	0	0	0
2016/09/14	EL28	04/05/2017			Bond Future	133.9357	133.9357	133.9541	133.9541	0.014	0.0000	0.0000	0
2016/09/14	EL28	04/05/2017	137.90	Put	Bond Future	3,964.2900	3.9643	3,945.9000	3.9459	(0.464)	0	0	0
2016/09/14	EL28	04/05/2017	137.92	Put	Bond Future	3,984.2900	3.9843	3,965.9000	3.9659	(0.462)	0	0	0
2016/09/14	EL28	04/05/2017	137.91	Put	Bond Future	3,974.2900	3.9743	3,955.9000	3.9559	(0.463)	0	0	0
2016/09/14	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	ES33	03/11/2016			Bond Future	10.2550	79.2155	10.2015	79.5698	(0.521)	0.0000	0.0000	8,789
2016/09/14	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	ES33	03/11/2016	11.31	Call	Bond Future	6,528.9100	6.5289	6,883.2700	6.8833	5.428	0	0	0
2016/09/14	ES33	03/11/2016	11.29	Call	Bond Future	6,413.0000	6.4130	6,767.3600	6.7674	5.526	0	0	0
2016/09/14	ES33	03/11/2016	11.30	Call	Bond Future	6,470.9900	6.4710	6,825.3500	6.8253	5.476	0	0	0
2016/09/14	ES33	02/02/2017			Bond Future	10.3296	80.7428	10.2745	81.1034	(0.533)	0.0000	0.0000	0
2016/09/14	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	ES33	02/02/2017	10.59	Call	Bond Future	1,670.6400	1.6706	2,031.2500	2.0313	21.585	0	0	0
2016/09/14	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	ES33	02/02/2017	10.60	Call	Bond Future	1,733.7300	1.7337	2,094.3400	2.0943	20.800	0	0	0
2016/09/14	ES33	02/02/2017	10.61	Call	Bond Future	1,796.7400	1.7967	2,157.3500	2.1574	20.070	0	0	0

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2016/09/14	ES33	04/05/2017			Bond Future	10.3938	78.5707	10.3371	78.9373	(0.545)	0.0000	0.0000	0
2016/09/14	ES33	04/05/2017	10.55	Call	Bond Future	997.3300	0.9973	1,363.8900	1.3639	36.754	0	0	0
2016/09/14	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	ES33	04/05/2017	10.56	Call	Bond Future	1,060.5100	1.0605	1,427.0700	1.4271	34.565	0	0	0
2016/09/14	ES33	04/05/2017	10.54	Call	Bond Future	934.0800	0.9341	1,300.6400	1.3006	39.243	0	0	0
2016/09/14	ES42	03/11/2016			Bond Future	10.3526	83.7942	10.3043	84.1648	(0.466)	0.0000	0.0000	8,777
2016/09/14	ES42	02/02/2017			Bond Future	10.4216	85.4102	10.3720	85.7873	(0.476)	0.0000	0.0000	0
2016/09/14	ES42	04/05/2017			Bond Future	10.4848	82.8641	10.4338	83.2473	(0.487)	0.0000	0.0000	0
2016/09/14	GOVI	03/11/2016	476.11	Call	GOVI	565,330.0000	56.5330	580,730.0000	58.0730	2.724	0	0	0
2016/09/14	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	GOVI	03/11/2016			GOVI	532.6430	532.6430	534.1830	534.1830	0.289	0.0000	0.0000	418
2016/09/14	GOVI	03/11/2016	476.12	Call	GOVI	565,230.0000	56.5230	580,630.0000	58.0630	2.725	0	0	0
2016/09/14	GOVI	03/11/2016	476.13	Call	GOVI	565,130.0000	56.5130	580,530.0000	58.0530	2.725	0	0	0
2016/09/14	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	GOVI	02/02/2017	533.34	Call	GOVI	95,720.0000	9.5720	111,390.0000	11.1390	16.371	0	0	0
2016/09/14	GOVI	02/02/2017			GOVI	542.9120	542.9120	544.4790	544.4790	0.289	0.0000	0.0000	27
2016/09/14	GOVI	02/02/2017	533.32	Call	GOVI	95,920.0000	9.5920	111,590.0000	11.1590	16.337	0	0	0
2016/09/14	GOVI	02/02/2017	533.33	Call	GOVI	95,820.0000	9.5820	111,490.0000	11.1490	16.354	0	0	0
2016/09/14	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	GOVI	04/05/2017			GOVI	553.8200	553.8200	555.4130	555.4130	0.288	0.0000	0.0000	0
2016/09/14	GOVI	04/05/2017	262.19	Call	GOVI	2,916,300.0000	291.6300	2,932,230.0000	293.2230	0.546	0	0	0
2016/09/14	GOVI	04/05/2017	262.20	Call	GOVI	2,916,200.0000	291.6200	2,932,130.0000	293.2130	0.546	0	0	0
2016/09/14	GOVI	04/05/2017	262.18	Call	GOVI	2,916,400.0000	291.6400	2,932,330.0000	293.2330	0.546	0	0	0
2016/09/14	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/09/14	IGOV	03/11/2016			Index Future	250.4030	250.4030	250.4420	250.4420	0.016	0.0000	0.0000	1,021
2016/09/14	IGOV	02/02/2017			Index Future	255.2450	255.2450	255.2840	255.2840	0.015	0.0000	0.0000	57
2016/09/14	IGOV	04/05/2017			Index Future	260.3890	260.3890	260.4260	260.4260	0.014	0.0000	0.0000	0
2016/09/14	ILBI	03/11/2016			Index Future	678.3290	678.3290	678.4830	678.4830	0.023	0.0000	0.0000	0
2016/09/14	ILBI	02/02/2017			Index Future	691.4920	691.4920	691.6470	691.6470	0.022	0.0000	0.0000	155
2016/09/14	IS01	19/12/2016			Interest Rate Swap	100.0756	100.0756	100.0742	100.0742	(0.001)	0.0000	0.0000	0
2016/09/14	IS01	16/03/2017			Interest Rate Swap	100.0359	100.0359	100.0311	100.0311	(0.005)	0.0000	0.0000	0
2016/09/14	IS01	15/06/2017			Interest Rate Swap	99.6942	99.6942	99.6834	99.6834	(0.011)	0.0000	0.0000	0
2016/09/14	IS01	21/09/2017			Interest Rate Swap	99.7921	99.7921	99.7732	99.7732	(0.019)	0.0000	0.0000	0
2016/09/14	IS01	21/12/2017			Interest Rate Swap	100.0000	100.0000	100.0658	100.0658	0.066	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
2016/09/14	IS02	18/12/2017			Interest Rate Swap	100.1214	100.1214	100.0953	100.0953	(0.026)	0.0000	0.0000	0
2016/09/14	IS02	16/03/2018			Interest Rate Swap	99.4508	99.4508	99.4180	99.4180	(0.033)	0.0000	0.0000	0
2016/09/14	IS02	15/06/2018			Interest Rate Swap	99.1631	99.1631	99.1239	99.1239	(0.039)	0.0000	0.0000	0
2016/09/14	IS02	21/09/2018			Interest Rate Swap	99.3108	99.3108	99.2696	99.2696	(0.042)	0.0000	0.0000	0
2016/09/14	IS02	21/12/2018			Interest Rate Swap	100.0000	100.0000	99.8100	99.8100	(0.190)	0.0000	0.0000	0
2016/09/14	IS05	17/12/2020			Interest Rate Swap	98.4709	98.4709	98.3888	98.3888	(0.083)	0.0000	0.0000	0
2016/09/14	IS05	16/03/2021			Interest Rate Swap	97.8205	97.8205	97.7283	97.7283	(0.094)	0.0000	0.0000	0
2016/09/14	IS05	15/06/2021			Interest Rate Swap	97.1364	97.1364	97.0340	97.0340	(0.105)	0.0000	0.0000	0
2016/09/14	IS05	21/09/2021			Interest Rate Swap	97.4257	97.4257	97.3177	97.3177	(0.111)	0.0000	0.0000	0
2016/09/14	IS05	21/12/2021			Interest Rate Swap	100.0000	100.0000	99.5511	99.5511	(0.449)	0.0000	0.0000	0
2016/09/14	IS10	17/12/2025			Interest Rate Swap	98.3432	98.3432	98.2580	98.2580	(0.087)	0.0000	0.0000	0
2016/09/14	IS10	16/03/2026			Interest Rate Swap	95.4405	95.4405	95.3490	95.3490	(0.096)	0.0000	0.0000	0
2016/09/14	IS10	15/06/2026			Interest Rate Swap	94.2255	94.2255	94.1294	94.1294	(0.102)	0.0000	0.0000	0
2016/09/14	IS10	21/09/2026			Interest Rate Swap	96.3209	96.3209	96.2235	96.2235	(0.101)	0.0000	0.0000	0
2016/09/14	IS10	21/12/2026			Interest Rate Swap	100.0000	100.0000	99.8635	99.8635	(0.136)	0.0000	0.0000	0
2016/09/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/09/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/09/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/09/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/09/14	JBAF	21/09/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10
2016/09/14	JBAF	19/10/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/09/14	JBAF	16/11/2016			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/09/14	JBAF	21/12/2016			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/09/14	JBAF	18/01/2017			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/09/14	JBAF	15/02/2017			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2016/09/14	JBAF	15/03/2017			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	1,000
2016/09/14	JBAF	21/06/2017			Jibar Tradeable Future	7.6900	92.3100	7.6900	92.3100	0.000	0.0000	0.0000	0
2016/09/14	JBAF	20/09/2017			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/09/14	JBAF	20/12/2017			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	0
2016/09/14	JBAF	20/03/2018			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	1,000
2016/09/14	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/09/14	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/09/14	R023	03/11/2016	9.73	Put	Bond Future	8.0300	0.0080	5.7100	0.0057	(28.892)	0	0	0
2016/09/14	R023	03/11/2016			Bond Future	8.3997	98.3261	8.3675	98.4787	(0.384)	0.0000	0.0000	12,662
2016/09/14	R023	03/11/2016	9.75	Put	Bond Future	7.2800	0.0073	5.1100	0.0051	(29.808)	0	0	0
2016/09/14	R023	03/11/2016	9.73	Call	Bond Future	6,053.7700	6.0538	6,204.0200	6.2040	2.482	0	0	0
2016/09/14	R023	03/11/2016	9.74	Put	Bond Future	7.6400	0.0076	5.4000	0.0054	(29.319)	0	0	0
2016/09/14	R023	03/11/2016	9.74	Call	Bond Future	6,097.0200	6.0970	6,247.3500	6.2474	2.466	0	0	0

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2016/09/14	R023	03/11/2016	9.75	Call	Bond Future	6,140.2700		6.1403	6,290.6700	6.2907	2.449	0	0	0
2016/09/14	R023	02/02/2017	8.85	Call	Bond Future	2,740.5800		2.7406	2,843.3200	2.8433	3.749	0	0	0
2016/09/14	R023	02/02/2017			Bond Future	8.4344		100.2220	8.4006	100.3768	(0.401)	0.0000	0.0000	0
2016/09/14	R023	02/02/2017	8.86	Call	Bond Future	2,771.4500		2.7714	2,874.8000	2.8748	3.729	0	0	0
2016/09/14	R023	02/02/2017	8.84	Put	Bond Future	875.4900		0.8755	822.8200	0.8228	(6.016)	0	0	0
2016/09/14	R023	02/02/2017	8.86	Put	Bond Future	847.7500		0.8478	796.3000	0.7963	(6.069)	0	0	0
2016/09/14	R023	02/02/2017	8.84	Call	Bond Future	2,709.8600		2.7099	2,811.9900	2.8120	3.769	0	0	0
2016/09/14	R023	02/02/2017	8.85	Put	Bond Future	861.5300		0.8615	809.4700	0.8095	(6.043)	0	0	0
2016/09/14	R023	04/05/2017	8.61	Call	Bond Future	2,409.9300		2.4099	2,491.6400	2.4916	3.391	0	0	0
2016/09/14	R023	04/05/2017			Bond Future	8.4479		98.3022	8.4127	98.4585	(0.417)	0.0000	0.0000	0
2016/09/14	R023	04/05/2017	8.59	Call	Bond Future	2,360.4300		2.3604	2,440.4500	2.4404	3.390	0	0	0
2016/09/14	R023	04/05/2017	8.60	Call	Bond Future	2,385.1100		2.3851	2,465.9800	2.4660	3.391	0	0	0
2016/09/14	R023	04/05/2017	8.59	Put	Bond Future	1,733.3100		1.7333	1,657.0500	1.6571	(4.400)	0	0	0
2016/09/14	R023	04/05/2017	8.61	Put	Bond Future	1,694.9300		1.6949	1,620.3600	1.6204	(4.400)	0	0	0
2016/09/14	R023	04/05/2017	8.60	Put	Bond Future	1,714.0400		1.7140	1,638.6300	1.6386	(4.400)	0	0	0
2016/09/14	R035	03/11/2016	9.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	R035	03/11/2016			Bond Future	9.2931		98.0214	9.2407	98.4674	(0.564)	0.0000	0.0000	4,661
2016/09/14	R035	03/11/2016	9.59	Call	Bond Future	2,468.2200		2.4682	2,914.2400	2.9142	18.071	0	0	0
2016/09/14	R035	03/11/2016	9.57	Call	Bond Future	2,304.9900		2.3050	2,751.0100	2.7510	19.350	0	0	0
2016/09/14	R035	03/11/2016	9.58	Call	Bond Future	2,386.6600		2.3867	2,832.6800	2.8327	18.688	0	0	0
2016/09/14	R035	03/11/2016	9.57	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	R035	03/11/2016	9.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	R035	02/02/2017			Bond Future	9.3376		99.9113	9.2837	100.3652	(0.578)	0.0000	0.0000	0
2016/09/14	R035	02/02/2017	9.51	Call	Bond Future	1,429.1900		1.4292	1,883.1400	1.8831	31.763	0	0	0
2016/09/14	R035	02/02/2017	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	R035	02/02/2017	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	R035	02/02/2017	9.52	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	R035	02/02/2017	9.52	Call	Bond Future	1,511.1000		1.5111	1,965.0500	1.9650	30.041	0	0	0
2016/09/14	R035	02/02/2017	9.50	Call	Bond Future	1,347.1800		1.3472	1,801.1300	1.8011	33.696	0	0	0
2016/09/14	R035	04/05/2017	9.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	R035	04/05/2017			Bond Future	9.3702		97.4142	9.3148	97.8757	(0.591)	0.0000	0.0000	0
2016/09/14	R035	04/05/2017	9.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	R035	04/05/2017	9.55	Call	Bond Future	1,476.5100		1.4765	1,938.0300	1.9380	31.257	0	0	0
2016/09/14	R035	04/05/2017	9.53	Call	Bond Future	1,314.0200		1.3140	1,775.5400	1.7755	35.123	0	0	0
2016/09/14	R035	04/05/2017	9.54	Call	Bond Future	1,395.3200		1.3953	1,856.8400	1.8568	33.076	0	0	0
2016/09/14	R035	04/05/2017	9.53	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	R186	03/11/2016	8.82	Put	Bond Future	1,253.4600		1.2535	1,128.3300	1.1283	(9.983)	0	0	150
2016/09/14	R186	03/11/2016	9.40	Put	Bond Future	230.8400		0.2308	198.4700	0.1985	(14.023)	0	0	0
2016/09/14	R186	03/11/2016			Bond Future	8.7295		115.7336	8.6924	115.9996	(0.426)	0.0000	0.0000	101,438
2016/09/14	R186	03/11/2016	8.30	Put	Bond Future	3,592.6100		3.5926	3,371.1200	3.3711	(6.165)	0	0	0
2016/09/14	R186	03/11/2016	8.52	Put	Bond Future	2,425.1300		2.4251	2,237.6000	2.2376	(7.733)	0	0	150
2016/09/14	R186	03/11/2016	8.95	Put	Bond Future	897.8800		0.8979	802.9300	0.8029	(10.575)	0	0	0
2016/09/14	R186	03/11/2016	9.20	Put	Bond Future	439.3500		0.4394	385.0700	0.3851	(12.355)	0	0	0
2016/09/14	R186	03/11/2016	8.97	Put	Bond Future	850.6000		0.8506	760.1000	0.7601	(10.640)	0	0	0
2016/09/14	R186	03/11/2016	8.96	Put	Bond Future	874.0000		0.8740	781.2800	0.7813	(10.609)	0	0	0
2016/09/14	R186	03/11/2016	9.10	Call	Bond Future	3,197.8900		3.1979	3,395.6000	3.3956	6.183	0	0	0

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2016/09/14	R186	03/11/2016	9.66	Call	Bond Future	6,482.9000	6.4829	6,734.3300	6.7343	3.878	0	0	0
2016/09/14	R186	03/11/2016	8.30	Call	Bond Future	464.6100	0.4646	509.0900	0.5091	9.574	0	0	150
2016/09/14	R186	03/11/2016	8.90	Call	Bond Future	2,234.1700	2.2342	2,393.8700	2.3939	7.148	0	0	0
2016/09/14	R186	03/11/2016	8.97	Call	Bond Future	2,551.8700	2.5519	2,727.3400	2.7273	6.876	0	0	0
2016/09/14	R186	03/11/2016	9.71	Call	Bond Future	6,796.3400	6.7963	7,050.0500	7.0500	3.733	0	0	0
2016/09/14	R186	03/11/2016	8.52	Call	Bond Future	913.8200	0.9138	992.2600	0.9923	8.584	0	0	0
2016/09/14	R186	03/11/2016	8.82	Call	Bond Future	1,897.7100	1.8977	2,038.5500	2.0385	7.422	0	0	0
2016/09/14	R186	03/11/2016	8.95	Call	Bond Future	2,459.0000	2.4590	2,630.0200	2.6300	6.955	0	0	0
2016/09/14	R186	03/11/2016	9.20	Call	Bond Future	3,735.1200	3.7351	3,946.8100	3.9468	5.668	0	0	1,425
2016/09/14	R186	03/11/2016	8.90	Put	Bond Future	1,024.4800	1.0245	918.2100	0.9182	(10.373)	0	0	5,092
2016/09/14	R186	03/11/2016	9.40	Call	Bond Future	4,887.7500	4.8877	5,121.3500	5.1213	4.779	0	0	1,425
2016/09/14	R186	03/11/2016	9.66	Put	Bond Future	91.0100	0.0910	76.4700	0.0765	(15.976)	0	0	0
2016/09/14	R186	03/11/2016	9.71	Put	Bond Future	75.2000	0.0752	62.9400	0.0629	(16.303)	0	0	0
2016/09/14	R186	03/11/2016	8.96	Call	Bond Future	2,505.2300	2.5052	2,678.4800	2.6785	6.916	0	0	0
2016/09/14	R186	03/11/2016	9.10	Put	Bond Future	591.5100	0.5915	523.2500	0.5233	(11.540)	0	0	108
2016/09/14	R186	02/02/2017	8.81	Put	Bond Future	2,417.7400	2.4177	2,279.8900	2.2799	(5.702)	0	0	0
2016/09/14	R186	02/02/2017	9.40	Call	Bond Future	5,317.9200	5.3179	5,525.2400	5.5252	3.899	0	0	0
2016/09/14	R186	02/02/2017	8.00	Put	Bond Future	6,233.6500	6.2337	6,005.0200	6.0050	(3.668)	0	0	0
2016/09/14	R186	02/02/2017			Bond Future	8.7658	112.6620	8.7273	112.9323	(0.439)	0.0000	0.0000	0
2016/09/14	R186	02/02/2017	8.43	Put	Bond Future	3,933.7700	3.9338	3,747.4300	3.7474	(4.737)	0	0	0
2016/09/14	R186	02/02/2017	8.80	Put	Bond Future	2,451.4200	2.4514	2,311.5600	2.3116	(5.705)	0	0	0
2016/09/14	R186	02/02/2017	8.90	Put	Bond Future	2,129.8700	2.1299	2,008.3200	2.0083	(5.707)	0	0	750
2016/09/14	R186	02/02/2017	9.50	Call	Bond Future	5,828.2500	5.8283	6,043.4000	6.0434	3.692	0	0	0
2016/09/14	R186	02/02/2017	8.87	Call	Bond Future	2,949.6400	2.9496	3,092.9600	3.0930	4.859	0	0	0
2016/09/14	R186	02/02/2017	8.60	Call	Bond Future	2,024.9000	2.0249	2,128.5000	2.1285	5.116	0	0	7,000
2016/09/14	R186	02/02/2017	8.81	Call	Bond Future	2,726.9100	2.7269	2,859.3300	2.8593	4.856	0	0	0
2016/09/14	R186	02/02/2017	8.00	Call	Bond Future	691.3700	0.6914	733.0100	0.7330	6.023	0	0	7,000
2016/09/14	R186	02/02/2017	8.37	Call	Bond Future	1,399.5500	1.3996	1,476.0100	1.4760	5.463	0	0	500
2016/09/14	R186	02/02/2017	8.79	Call	Bond Future	2,654.9100	2.6549	2,783.3100	2.7833	4.836	0	0	0
2016/09/14	R186	02/02/2017	8.87	Put	Bond Future	2,222.8200	2.2228	2,095.8700	2.0959	(5.711)	0	0	500
2016/09/14	R186	02/02/2017	8.43	Call	Bond Future	1,547.9300	1.5479	1,631.8600	1.6319	5.422	0	0	750
2016/09/14	R186	02/02/2017	8.80	Call	Bond Future	2,690.7700	2.6908	2,821.1800	2.8212	4.847	0	0	0
2016/09/14	R186	02/02/2017	8.90	Call	Bond Future	3,064.7300	3.0647	3,213.4500	3.2135	4.853	0	0	0
2016/09/14	R186	02/02/2017	9.50	Put	Bond Future	841.3700	0.8414	786.2500	0.7863	(6.551)	0	0	6,500
2016/09/14	R186	02/02/2017	9.40	Put	Bond Future	992.2500	0.9922	929.3000	0.9293	(6.344)	0	0	750
2016/09/14	R186	02/02/2017	8.60	Put	Bond Future	3,194.3400	3.1943	3,027.6700	3.0277	(5.218)	0	0	0
2016/09/14	R186	02/02/2017	8.37	Put	Bond Future	4,218.9200	4.2189	4,025.1100	4.0251	(4.594)	0	0	0
2016/09/14	R186	02/02/2017	8.79	Put	Bond Future	2,485.4300	2.4854	2,343.5600	2.3436	(5.708)	0	0	0
2016/09/14	R186	04/05/2017			Bond Future	8.7916	114.9273	8.7517	115.2011	(0.453)	0.0000	0.0000	0
2016/09/14	R186	04/05/2017	8.89	Put	Bond Future	2,956.9200	2.9569	2,827.2400	2.8272	(4.386)	0	0	0
2016/09/14	R186	04/05/2017	8.91	Put	Bond Future	2,893.9900	2.8940	2,768.2800	2.7683	(4.344)	0	0	0
2016/09/14	R186	04/05/2017	8.90	Put	Bond Future	2,925.3300	2.9253	2,797.6400	2.7976	(4.365)	0	0	0
2016/09/14	R186	04/05/2017	8.91	Call	Bond Future	3,703.2400	3.7032	3,851.4000	3.8514	4.001	0	0	0
2016/09/14	R186	04/05/2017	8.89	Call	Bond Future	3,630.0800	3.6301	3,774.2700	3.7743	3.972	0	0	0
2016/09/14	R186	04/05/2017	8.90	Call	Bond Future	3,666.5600	3.6666	3,812.7400	3.8127	3.987	0	0	0
2016/09/14	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	R197	03/11/2016	303.57	Put	Bond Future	1,300.9100	1.3009	1,267.4200	1.2674	(2.574)	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
2016/09/14	R197	03/11/2016			Bond Future	302.2691		302.2691	302.3026	0.011	0.0000	0.0000	875
2016/09/14	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	R197	03/11/2016	303.56	Put	Bond Future	1,290.9100	1.2909	1,257.4200	1.2574	(2.594)	0	0	0
2016/09/14	R197	03/11/2016	303.58	Put	Bond Future	1,310.9100	1.3109	1,277.4200	1.2774	(2.555)	0	0	0
2016/09/14	R202	03/11/2016	253.85	Put	Bond Future	2,058.5400	2.0585	2,030.2500	2.0303	(1.374)	0	0	0
2016/09/14	R202	03/11/2016			Bond Future	251.7915	251.7915	251.8197	251.8197	0.011	0.0000	0.0000	35,875
2016/09/14	R202	03/11/2016	253.87	Put	Bond Future	2,078.5400	2.0785	2,050.2500	2.0503	(1.361)	0	0	0
2016/09/14	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	R202	03/11/2016	253.86	Put	Bond Future	2,068.5400	2.0685	2,040.2500	2.0403	(1.368)	0	0	0
2016/09/14	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	R203	03/11/2016	8.86	Call	Bond Future	1,094.7500	1.0947	1,151.5300	1.1515	5.187	0	0	0
2016/09/14	R203	03/11/2016			Bond Future	7.5062	101.8170	7.4365	101.8739	(0.929)	0.0000	0.0000	30,174
2016/09/14	R203	03/11/2016	8.84	Call	Bond Future	1,078.7400	1.0787	1,135.5100	1.1355	5.263	0	0	0
2016/09/14	R203	03/11/2016	8.85	Call	Bond Future	1,086.7500	1.0867	1,143.5200	1.1435	5.224	0	0	0
2016/09/14	R203	03/11/2016	8.84	Put	Bond Future	0.2400	0.0002	0.1200	0.0001	(50.000)	0	0	0
2016/09/14	R203	03/11/2016	8.86	Put	Bond Future	0.2100	0.0002	0.1000	0.0001	(52.381)	0	0	0
2016/09/14	R203	03/11/2016	8.85	Put	Bond Future	0.2300	0.0002	0.1100	0.0001	(52.174)	0	0	0
2016/09/14	R203	02/02/2017	7.70	Call	Bond Future	266.9200	0.2669	305.5900	0.3056	14.487	0	0	0
2016/09/14	R203	02/02/2017	7.71	Put	Bond Future	93.2100	0.0932	74.9100	0.0749	(19.633)	0	0	0
2016/09/14	R203	02/02/2017			Bond Future	7.4035	103.7801	7.3049	103.8374	(1.332)	0.0000	0.0000	0
2016/09/14	R203	02/02/2017	7.71	Call	Bond Future	270.7300	0.2707	309.6900	0.3097	14.391	0	0	0
2016/09/14	R203	02/02/2017	7.72	Call	Bond Future	274.8200	0.2748	314.0500	0.3141	14.275	0	0	0
2016/09/14	R203	02/02/2017	7.70	Put	Bond Future	95.1800	0.0952	76.5900	0.0766	(19.531)	0	0	0
2016/09/14	R203	02/02/2017	7.72	Put	Bond Future	91.5100	0.0915	73.4800	0.0735	(19.703)	0	0	0
2016/09/14	R203	04/05/2017	6.91	Call	Bond Future	149.0700	0.1491	182.8400	0.1828	22.654	0	0	0
2016/09/14	R203	04/05/2017	6.92	Put	Bond Future	98.7500	0.0988	76.0000	0.0760	(23.038)	0	0	0
2016/09/14	R203	04/05/2017			Bond Future	6.7709	101.6915	6.6093	101.7483	(2.387)	0.0000	0.0000	0
2016/09/14	R203	04/05/2017	6.92	Call	Bond Future	151.0500	0.1511	185.0700	0.1851	22.522	0	0	0
2016/09/14	R203	04/05/2017	6.93	Call	Bond Future	153.0500	0.1530	187.3100	0.1873	22.385	0	0	0
2016/09/14	R203	04/05/2017	6.91	Put	Bond Future	100.2800	0.1003	77.2800	0.0773	(22.936)	0	0	0
2016/09/14	R203	04/05/2017	6.93	Put	Bond Future	97.2400	0.0972	74.7300	0.0747	(23.149)	0	0	0
2016/09/14	R204	03/11/2016			Bond Future	7.7493	103.5275	7.6899	103.6421	(0.767)	0.0000	0.0000	31,523
2016/09/14	R204	03/11/2016	9.21	Put	Bond Future	0.2800	0.0003	0.1300	0.0001	(53.571)	0	0	0
2016/09/14	R204	03/11/2016	9.23	Put	Bond Future	0.2400	0.0002	0.1100	0.0001	(54.167)	0	0	0
2016/09/14	R204	03/11/2016	9.22	Put	Bond Future	0.2600	0.0003	0.1200	0.0001	(53.846)	0	0	0
2016/09/14	R204	03/11/2016	9.22	Call	Bond Future	2,783.1300	2.7831	2,897.5100	2.8975	4.110	0	0	0
2016/09/14	R204	03/11/2016	9.21	Call	Bond Future	2,764.5600	2.7646	2,878.9300	2.8789	4.137	0	0	0
2016/09/14	R204	03/11/2016	9.23	Call	Bond Future	2,801.6900	2.8017	2,916.0800	2.9161	4.083	0	0	0
2016/09/14	R204	02/02/2017	8.28	Call	Bond Future	1,105.2900	1.1053	1,195.6000	1.1956	8.171	0	0	0
2016/09/14	R204	02/02/2017			Bond Future	7.7408	101.4832	7.6732	101.5992	(0.873)	0.0000	0.0000	0
2016/09/14	R204	02/02/2017	8.29	Call	Bond Future	1,118.3500	1.1183	1,209.1000	1.2091	8.115	0	0	0
2016/09/14	R204	02/02/2017	8.30	Call	Bond Future	1,131.6600	1.1317	1,222.8200	1.2228	8.055	0	0	0
2016/09/14	R204	02/02/2017	8.28	Put	Bond Future	185.7800	0.1858	160.1000	0.1601	(13.823)	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
2016/09/14	R204	02/02/2017	8.30	Put	Bond Future	178.2600	0.1783	153.4300	0.1534	(13.929)	0	0	0
2016/09/14	R204	02/02/2017	8.29	Put	Bond Future	181.8900	0.1819	156.6500	0.1566	(13.877)	0	0	0
2016/09/14	R204	04/05/2017	7.90	Put	Bond Future	422.5000	0.4225	376.4500	0.3765	(10.899)	0	0	0
2016/09/14	R204	04/05/2017			Bond Future	7.6774	103.5236	7.5998	103.6402	(1.011)	0.0000	0.0000	0
2016/09/14	R204	04/05/2017	7.92	Put	Bond Future	410.9700	0.4110	366.1500	0.3662	(10.906)	0	0	0
2016/09/14	R204	04/05/2017	7.90	Call	Bond Future	755.9800	0.7560	826.5800	0.8266	9.339	0	0	0
2016/09/14	R204	04/05/2017	7.91	Put	Bond Future	416.7000	0.4167	371.4300	0.3714	(10.864)	0	0	0
2016/09/14	R204	04/05/2017	7.91	Call	Bond Future	765.1300	0.7651	836.5100	0.8365	9.329	0	0	0
2016/09/14	R204	04/05/2017	7.92	Call	Bond Future	774.3400	0.7743	846.1700	0.8462	9.276	0	0	0
2016/09/14	R207	03/11/2016			Bond Future	7.9648	100.2924	7.9168	100.4237	(0.603)	0.0000	0.0000	52,473
2016/09/14	R207	03/11/2016	7.94	Call	Bond Future	476.9700	0.4770	536.3500	0.5363	12.449	0	0	0
2016/09/14	R207	03/11/2016	7.93	Put	Bond Future	559.1000	0.5591	486.0800	0.4861	(13.060)	0	0	0
2016/09/14	R207	03/11/2016	7.95	Put	Bond Future	530.9000	0.5309	460.1300	0.4601	(13.330)	0	0	0
2016/09/14	R207	03/11/2016	7.94	Put	Bond Future	544.8000	0.5448	472.9100	0.4729	(13.196)	0	0	0
2016/09/14	R207	03/11/2016	7.95	Call	Bond Future	490.4200	0.4904	550.9200	0.5509	12.336	0	0	0
2016/09/14	R207	03/11/2016	7.93	Call	Bond Future	463.9100	0.4639	522.1600	0.5222	12.556	0	0	0
2016/09/14	R207	02/02/2017	9.24	Call	Bond Future	3,210.2900	3.2103	3,331.1300	3.3311	3.764	0	0	0
2016/09/14	R207	02/02/2017			Bond Future	7.9766	98.5836	7.9243	98.7167	(0.655)	0.0000	0.0000	0
2016/09/14	R207	02/02/2017	8.91	Call	Bond Future	2,471.1500	2.4712	2,586.9300	2.5869	4.685	0	0	62
2016/09/14	R207	02/02/2017	9.22	Call	Bond Future	3,164.4700	3.1645	3,285.0900	3.2851	3.812	0	0	0
2016/09/14	R207	02/02/2017	9.23	Call	Bond Future	3,187.3700	3.1874	3,308.1000	3.3081	3.788	0	0	0
2016/09/14	R207	02/02/2017	8.91	Put	Bond Future	131.8700	0.1319	114.5500	0.1146	(13.134)	0	0	0
2016/09/14	R207	02/02/2017	9.22	Put	Bond Future	63.6000	0.0636	51.1200	0.0511	(19.623)	0	0	0
2016/09/14	R207	02/02/2017	9.24	Put	Bond Future	60.5500	0.0605	48.2900	0.0483	(20.248)	0	0	0
2016/09/14	R207	02/02/2017	9.23	Put	Bond Future	62.0600	0.0621	49.6900	0.0497	(19.932)	0	0	0
2016/09/14	R207	04/05/2017	8.21	Put	Bond Future	688.8700	0.6889	631.6200	0.6316	(8.311)	0	0	0
2016/09/14	R207	04/05/2017			Bond Future	7.9661	100.5658	7.9091	100.7000	(0.715)	0.0000	0.0000	0
2016/09/14	R207	04/05/2017	8.22	Call	Bond Future	1,274.6600	1.2747	1,352.0700	1.3521	6.073	0	0	0
2016/09/14	R207	04/05/2017	8.20	Call	Bond Future	1,246.1500	1.2461	1,322.5300	1.3225	6.129	0	0	0
2016/09/14	R207	04/05/2017	8.21	Call	Bond Future	1,260.5200	1.2605	1,337.4200	1.3374	6.101	0	0	0
2016/09/14	R207	04/05/2017	8.20	Put	Bond Future	697.8600	0.6979	640.0900	0.6401	(8.278)	0	0	0
2016/09/14	R207	04/05/2017	8.22	Put	Bond Future	679.6700	0.6797	622.9300	0.6229	(8.348)	0	0	0
2016/09/14	R207	03/08/2017	8.19	Call	Bond Future	1,356.7800	1.3568	1,435.8700	1.4359	5.829	0	0	51
2016/09/14	R207	03/08/2017			Bond Future	7.9107	99.0273	7.8478	99.1630	(0.795)	0.0000	0.0000	0
2016/09/14	R207	03/08/2017	8.39	Put	Bond Future	605.8800	0.6059	557.3000	0.5573	(8.018)	0	0	0
2016/09/14	R207	03/08/2017	8.41	Put	Bond Future	592.4100	0.5924	544.6300	0.5446	(8.065)	0	0	0
2016/09/14	R207	03/08/2017	8.19	Put	Bond Future	756.6400	0.7566	700.0200	0.7000	(7.483)	0	0	0
2016/09/14	R207	03/08/2017	8.40	Put	Bond Future	599.1200	0.5991	550.9400	0.5509	(8.042)	0	0	0
2016/09/14	R207	03/08/2017	8.41	Call	Bond Future	1,662.0500	1.6621	1,749.9800	1.7500	5.290	0	0	0
2016/09/14	R207	03/08/2017	8.39	Call	Bond Future	1,632.9600	1.6330	1,720.0900	1.7201	5.336	0	0	0
2016/09/14	R207	03/08/2017	8.40	Call	Bond Future	1,647.4800	1.6475	1,735.0100	1.7350	5.313	0	0	0
2016/09/14	R208	03/11/2016	9.59	Put	Bond Future	1.6300	0.0016	0.9500	0.0010	(41.718)	0	0	0
2016/09/14	R208	03/11/2016			Bond Future	8.1353	95.6796	8.0876	95.8479	(0.587)	0.0000	0.0000	31,098
2016/09/14	R208	03/11/2016	9.58	Put	Bond Future	1.7300	0.0017	1.0200	0.0010	(41.040)	0	0	0
2016/09/14	R208	03/11/2016	9.57	Call	Bond Future	4,895.4000	4.8954	5,062.9300	5.0629	3.422	0	0	0
2016/09/14	R208	03/11/2016	9.58	Call	Bond Future	4,928.3100	4.9283	5,095.8800	5.0959	3.400	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
2016/09/14	R208	03/11/2016	9.59	Call	Bond Future	4,961.2100	4.9612	5,128.8100	5.1288	3.378	0	0	0
2016/09/14	R208	03/11/2016	9.57	Put	Bond Future	1.8400	0.0018	1.0900	0.0011	(40.761)	0	0	0
2016/09/14	R208	02/02/2017			Bond Future	8.1597	97.5245	8.1088	97.6954	(0.623)	0.0000	0.0000	0
2016/09/14	R208	02/02/2017	8.64	Call	Bond Future	2,089.5100	2.0895	2,209.1700	2.2092	5.727	0	0	0
2016/09/14	R208	02/02/2017	8.63	Put	Bond Future	503.5000	0.5035	451.6300	0.4516	(10.302)	0	0	0
2016/09/14	R208	02/02/2017	8.65	Put	Bond Future	485.5300	0.4855	435.0300	0.4350	(10.401)	0	0	0
2016/09/14	R208	02/02/2017	8.64	Put	Bond Future	494.5500	0.4945	443.3700	0.4434	(10.349)	0	0	0
2016/09/14	R208	02/02/2017	8.65	Call	Bond Future	2,113.3500	2.1134	2,233.6900	2.2337	5.694	0	0	0
2016/09/14	R208	02/02/2017	8.63	Call	Bond Future	2,065.5900	2.0656	2,184.5600	2.1846	5.760	0	0	0
2016/09/14	R208	04/05/2017	8.39	Call	Bond Future	1,741.9600	1.7420	1,838.9700	1.8390	5.569	0	0	0
2016/09/14	R208	04/05/2017			Bond Future	8.1611	96.0810	8.1070	96.2537	(0.663)	0.0000	0.0000	0
2016/09/14	R208	04/05/2017	8.37	Call	Bond Future	1,704.4600	1.7045	1,799.9000	1.7999	5.599	0	0	0
2016/09/14	R208	04/05/2017	8.38	Call	Bond Future	1,723.1600	1.7232	1,819.2400	1.8192	5.576	0	0	0
2016/09/14	R208	04/05/2017	8.37	Put	Bond Future	1,041.4200	1.0414	964.1800	0.9642	(7.417)	0	0	0
2016/09/14	R208	04/05/2017	8.39	Put	Bond Future	1,015.7400	1.0157	940.0700	0.9401	(7.450)	0	0	0
2016/09/14	R208	04/05/2017	8.38	Put	Bond Future	1,028.5200	1.0285	951.9200	0.9519	(7.448)	0	0	0
2016/09/14	R209	03/11/2016	9.34	Put	Bond Future	1,323.1500	1.3231	1,163.4200	1.1634	(12.072)	0	0	345
2016/09/14	R209	03/11/2016	10.26	Call	Bond Future	6,749.5300	6.7495	7,103.1800	7.1032	5.240	0	0	0
2016/09/14	R209	03/11/2016			Bond Future	9.2491	73.8474	9.1970	74.2179	(0.564)	0.0000	0.0000	37,887
2016/09/14	R209	03/11/2016	10.24	Call	Bond Future	6,633.4000	6.6334	6,986.1800	6.9862	5.318	0	0	0
2016/09/14	R209	03/11/2016	8.87	Put	Bond Future	3,373.1800	3.3732	3,093.5100	3.0935	(8.291)	0	0	0
2016/09/14	R209	03/11/2016	8.81	Call	Bond Future	508.0000	0.5080	586.5000	0.5865	15.453	0	0	345
2016/09/14	R209	03/11/2016	9.04	Put	Bond Future	2,491.6700	2.4917	2,251.1200	2.2511	(9.654)	0	0	345
2016/09/14	R209	03/11/2016	9.42	Put	Bond Future	1,092.9400	1.0929	956.4100	0.9564	(12.492)	0	0	0
2016/09/14	R209	03/11/2016	10.25	Call	Bond Future	6,691.4500	6.6914	7,044.7900	7.0448	5.280	0	0	0
2016/09/14	R209	03/11/2016	9.05	Call	Bond Future	1,013.7000	1.0137	1,146.1900	1.1462	13.070	0	0	0
2016/09/14	R209	03/11/2016	9.45	Call	Bond Future	2,416.9600	2.4170	2,659.3500	2.6594	10.029	0	0	0
2016/09/14	R209	03/11/2016	10.24	Put	Bond Future	95.8800	0.0959	78.0900	0.0781	(18.554)	0	0	0
2016/09/14	R209	03/11/2016	9.04	Call	Bond Future	987.6700	0.9877	1,117.6900	1.1177	13.164	0	0	0
2016/09/14	R209	03/11/2016	10.25	Put	Bond Future	92.5800	0.0926	75.3500	0.0754	(18.611)	0	0	0
2016/09/14	R209	03/11/2016	9.34	Call	Bond Future	1,962.6600	1.9627	2,173.5000	2.1735	10.743	0	0	0
2016/09/14	R209	03/11/2016	10.26	Put	Bond Future	89.4100	0.0894	72.4900	0.0725	(18.924)	0	0	0
2016/09/14	R209	03/11/2016	9.45	Put	Bond Future	1,014.7300	1.0147	886.5500	0.8866	(12.632)	0	0	250
2016/09/14	R209	03/11/2016	8.81	Put	Bond Future	3,720.5000	3.7205	3,428.4300	3.4284	(7.850)	0	0	0
2016/09/14	R209	03/11/2016	8.87	Call	Bond Future	611.9800	0.6120	702.8800	0.7029	14.853	0	0	250
2016/09/14	R209	03/11/2016	9.42	Call	Bond Future	2,288.3600	2.2884	2,522.4000	2.5224	10.227	0	0	120
2016/09/14	R209	03/11/2016	9.05	Put	Bond Future	2,444.7200	2.4447	2,206.6400	2.2066	(9.739)	0	0	250
2016/09/14	R209	02/02/2017	9.55	Put	Bond Future	1,903.8800	1.9039	1,777.7100	1.7777	(6.627)	0	0	0
2016/09/14	R209	02/02/2017			Bond Future	9.2866	75.2713	9.2332	75.6485	(0.576)	0.0000	0.0000	0
2016/09/14	R209	02/02/2017	9.54	Put	Bond Future	1,930.5100	1.9305	1,802.8000	1.8028	(6.615)	0	0	0
2016/09/14	R209	02/02/2017	9.55	Call	Bond Future	3,719.5600	3.7196	3,970.6000	3.9706	6.749	0	0	0
2016/09/14	R209	02/02/2017	9.53	Call	Bond Future	3,637.4600	3.6375	3,885.7700	3.8858	6.826	0	0	0
2016/09/14	R209	02/02/2017	9.54	Call	Bond Future	3,678.5000	3.6785	3,928.0000	3.9280	6.783	0	0	0
2016/09/14	R209	02/02/2017	9.53	Put	Bond Future	1,957.2500	1.9572	1,828.3500	1.8284	(6.586)	0	0	0
2016/09/14	R209	04/05/2017	9.48	Put	Bond Future	2,976.4200	2.9764	2,832.7100	2.8327	(4.828)	0	0	0
2016/09/14	R209	04/05/2017			Bond Future	9.3162	73.6327	9.2615	74.0162	(0.588)	0.0000	0.0000	0
2016/09/14	R209	04/05/2017	9.47	Put	Bond Future	3,007.8600	3.0079	2,861.8600	2.8619	(4.854)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/14	R209	04/05/2017	9.46	Call	Bond Future	4,032.2000		4.0322	4,267.7000	4.2677	5.840	0	0	0
2016/09/14	R209	04/05/2017	9.47	Call	Bond Future	4,069.0400		4.0690	4,306.6000	4.3066	5.838	0	0	0
2016/09/14	R209	04/05/2017	9.48	Call	Bond Future	4,105.8000		4.1058	4,345.6500	4.3456	5.842	0	0	0
2016/09/14	R209	04/05/2017	9.46	Put	Bond Future	3,039.3200		3.0393	2,891.2600	2.8913	(4.871)	0	0	0
2016/09/14	R210	03/11/2016			Bond Future	186.7423		186.7423	186.7642	186.7642	0.012	0.0000	0.0000	2,100
2016/09/14	R210	03/11/2016	188.90	Put	Bond Future	2,157.6800		2.1577	2,135.7500	2.1357	(1.016)	0	0	0
2016/09/14	R210	03/11/2016	188.92	Put	Bond Future	2,177.6800		2.1777	2,155.7500	2.1557	(1.007)	0	0	0
2016/09/14	R210	03/11/2016	188.91	Put	Bond Future	2,167.6800		2.1677	2,145.7500	2.1457	(1.012)	0	0	0
2016/09/14	R210	03/11/2016	188.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	R210	03/11/2016	188.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	R210	03/11/2016	188.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	R211	03/11/2016	141.75	Call	Bond Future	18.0800		0.0181	38.3800	0.0384	112.279	0	0	0
2016/09/14	R211	03/11/2016			Bond Future	141.7681		141.7681	141.7884	141.7884	0.014	0.0000	0.0000	56
2016/09/14	R211	03/11/2016	141.76	Call	Bond Future	8.0800		0.0081	28.3800	0.0284	251.238	0	0	0
2016/09/14	R211	03/11/2016	141.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	R211	03/11/2016	141.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	R211	03/11/2016	141.74	Call	Bond Future	28.0800		0.0281	48.3800	0.0484	72.293	0	0	0
2016/09/14	R211	03/11/2016	141.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	R212	03/11/2016			Bond Future	147.9910		147.9910	148.0070	148.0070	0.011	0.0000	0.0000	3,109
2016/09/14	R212	03/11/2016	148.11	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	R212	03/11/2016	148.10	Put	Bond Future	109.0100		0.1090	92.9900	0.0930	(14.696)	0	0	0
2016/09/14	R212	03/11/2016	148.12	Put	Bond Future	129.0100		0.1290	112.9900	0.1130	(12.418)	0	0	0
2016/09/14	R212	03/11/2016	148.11	Put	Bond Future	119.0100		0.1190	102.9900	0.1030	(13.461)	0	0	0
2016/09/14	R212	03/11/2016	148.12	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	R212	03/11/2016	148.10	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/14	R213	03/11/2016			Bond Future	9.1217		84.5466	9.0795	84.8407	(0.462)	0.0000	0.0000	42,521
2016/09/14	R213	03/11/2016	10.18	Put	Bond Future	70.0900		0.0701	55.1000	0.0551	(21.387)	0	0	0
2016/09/14	R213	03/11/2016	10.20	Put	Bond Future	65.1500		0.0651	50.7200	0.0507	(22.149)	0	0	0
2016/09/14	R213	03/11/2016	10.18	Call	Bond Future	6,996.3300		6.9963	7,275.4500	7.2754	3.990	0	0	0
2016/09/14	R213	03/11/2016	10.19	Put	Bond Future	67.5800		0.0676	52.8700	0.0529	(21.767)	0	0	0
2016/09/14	R213	03/11/2016	10.19	Call	Bond Future	7,055.3100		7.0553	7,334.7100	7.3347	3.960	0	0	0
2016/09/14	R213	03/11/2016	10.20	Call	Bond Future	7,114.2900		7.1143	7,393.9700	7.3940	3.931	0	0	0
2016/09/14	R213	02/02/2017	9.40	Call	Bond Future	3,495.2900		3.4953	3,680.0900	3.6801	5.287	0	0	0
2016/09/14	R213	02/02/2017	9.42	Call	Bond Future	3,574.9800		3.5750	3,763.7100	3.7637	5.279	0	0	0
2016/09/14	R213	02/02/2017			Bond Future	9.1634		86.1767	9.1199	86.4759	(0.474)	0.0000	0.0000	0
2016/09/14	R213	02/02/2017	9.41	Call	Bond Future	3,535.1300		3.5351	3,721.9000	3.7219	5.283	0	0	0
2016/09/14	R213	02/02/2017	9.40	Put	Bond Future	1,891.0700		1.8911	1,776.6600	1.7767	(6.050)	0	0	0
2016/09/14	R213	02/02/2017	9.42	Put	Bond Future	1,837.1600		1.8372	1,726.6800	1.7267	(6.014)	0	0	0
2016/09/14	R213	02/02/2017	9.41	Put	Bond Future	1,864.0700		1.8641	1,751.6300	1.7516	(6.032)	0	0	0
2016/09/14	R213	04/05/2017			Bond Future	9.1926		84.3554	9.1480	84.6593	(0.485)	0.0000	0.0000	0
2016/09/14	R213	04/05/2017	9.35	Put	Bond Future	2,871.7700		2.8718	2,740.2200	2.7402	(4.581)	0	0	0
2016/09/14	R213	04/05/2017	9.37	Put	Bond Future	2,811.5500		2.8115	2,683.7200	2.6837	(4.547)	0	0	0
2016/09/14	R213	04/05/2017	9.35	Call	Bond Future	3,932.7400		3.9327	4,105.0300	4.1050	4.381	0	0	0
2016/09/14	R213	04/05/2017	9.36	Put	Bond Future	2,841.5400		2.8415	2,711.9900	2.7120	(4.559)	0	0	0

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2016/09/14	R213	04/05/2017	9.36	Call	Bond Future	3,969.2800	3.9693	4,143.5700	4.1436	4.391	0	0	0
2016/09/14	R213	04/05/2017	9.37	Call	Bond Future	4,005.9900	4.0060	4,182.0000	4.1820	4.394	0	0	0
2016/09/14	R214	03/11/2016	10.35	Put	Bond Future	97.6500	0.0977	78.2500	0.0783	(19.867)	0	0	0
2016/09/14	R214	03/11/2016			Bond Future	9.3197	74.2706	9.2676	74.6599	(0.559)	0.0000	0.0000	29,194
2016/09/14	R214	03/11/2016	10.34	Put	Bond Future	101.0000	0.1010	81.2400	0.0812	(19.564)	0	0	0
2016/09/14	R214	03/11/2016	10.35	Call	Bond Future	7,146.6100	7.1466	7,516.5000	7.5165	5.176	0	0	0
2016/09/14	R214	03/11/2016	10.33	Call	Bond Future	7,027.4600	7.0275	7,396.6400	7.3966	5.253	0	0	0
2016/09/14	R214	03/11/2016	10.34	Call	Bond Future	7,087.0400	7.0870	7,456.5700	7.4566	5.214	0	0	0
2016/09/14	R214	03/11/2016	10.33	Put	Bond Future	104.4500	0.1045	84.3400	0.0843	(19.253)	0	0	0
2016/09/14	R214	02/02/2017			Bond Future	9.3587	75.7026	9.3052	76.0990	(0.571)	0.0000	0.0000	0
2016/09/14	R214	02/02/2017	9.67	Call	Bond Future	4,153.7000	4.1537	4,432.0100	4.4320	6.700	0	0	0
2016/09/14	R214	02/02/2017	9.66	Put	Bond Future	1,940.9900	1.9410	1,821.6500	1.8216	(6.148)	0	0	0
2016/09/14	R214	02/02/2017	9.68	Put	Bond Future	1,888.2300	1.8882	1,771.7300	1.7717	(6.170)	0	0	0
2016/09/14	R214	02/02/2017	9.67	Put	Bond Future	1,914.5500	1.9146	1,796.5500	1.7966	(6.163)	0	0	0
2016/09/14	R214	02/02/2017	9.68	Call	Bond Future	4,197.4400	4.1974	4,477.2500	4.4773	6.666	0	0	0
2016/09/14	R214	02/02/2017	9.66	Call	Bond Future	4,109.9800	4.1100	4,386.9500	4.3869	6.739	0	0	0
2016/09/14	R214	04/05/2017	9.58	Put	Bond Future	3,046.5300	3.0465	2,894.2800	2.8943	(4.997)	0	0	0
2016/09/14	R214	04/05/2017			Bond Future	9.3872	73.9246	9.3325	74.3277	(0.583)	0.0000	0.0000	0
2016/09/14	R214	04/05/2017	9.57	Put	Bond Future	3,078.6000	3.0786	2,924.0200	2.9240	(5.021)	0	0	0
2016/09/14	R214	04/05/2017	9.58	Call	Bond Future	4,439.0300	4.4390	4,689.8300	4.6898	5.650	0	0	0
2016/09/14	R214	04/05/2017	9.56	Call	Bond Future	4,361.2700	4.3613	4,607.4100	4.6074	5.644	0	0	0
2016/09/14	R214	04/05/2017	9.57	Call	Bond Future	4,399.9600	4.4000	4,648.4300	4.6484	5.647	0	0	0
2016/09/14	R214	04/05/2017	9.56	Put	Bond Future	3,111.1700	3.1112	2,954.2600	2.9543	(5.043)	0	0	0
2016/09/14	R248	03/11/2016	10.38	Call	Bond Future	9,057.8700	9.0579	9,476.6500	9.4766	4.623	0	0	0
2016/09/14	R248	03/11/2016			Bond Future	9.3604	95.4955	9.3133	95.9464	(0.503)	0.0000	0.0000	61,912
2016/09/14	R248	03/11/2016	10.39	Call	Bond Future	9,132.6300	9.1326	9,552.2400	9.5522	4.595	0	0	0
2016/09/14	R248	03/11/2016	10.37	Put	Bond Future	166.6200	0.1666	133.6600	0.1337	(19.782)	0	0	0
2016/09/14	R248	03/11/2016	10.39	Put	Bond Future	156.6100	0.1566	125.3200	0.1253	(19.980)	0	0	0
2016/09/14	R248	03/11/2016	10.37	Call	Bond Future	8,983.0700	8.9831	9,401.0100	9.4010	4.653	0	0	0
2016/09/14	R248	03/11/2016	10.38	Put	Bond Future	161.5600	0.1616	129.4400	0.1294	(19.881)	0	0	0
2016/09/14	R248	02/02/2017	9.76	Put	Bond Future	2,399.3000	2.3993	2,277.7800	2.2778	(5.065)	0	0	0
2016/09/14	R248	02/02/2017	9.78	Put	Bond Future	2,335.6100	2.3356	2,217.3200	2.2173	(5.065)	0	0	0
2016/09/14	R248	02/02/2017			Bond Future	9.4004	97.3367	9.3521	97.7956	(0.514)	0.0000	0.0000	0
2016/09/14	R248	02/02/2017	9.77	Put	Bond Future	2,367.3900	2.3674	2,247.4800	2.2475	(5.065)	0	0	0
2016/09/14	R248	02/02/2017	9.76	Call	Bond Future	5,691.2800	5.6913	6,028.6400	6.0286	5.928	0	0	0
2016/09/14	R248	02/02/2017	9.77	Call	Bond Future	5,747.9900	5.7480	6,086.9600	6.0870	5.897	0	0	0
2016/09/14	R248	02/02/2017	9.78	Call	Bond Future	5,804.6700	5.8047	6,145.2600	6.1453	5.868	0	0	0
2016/09/14	R248	04/05/2017	9.66	Call	Bond Future	6,066.2300	6.0662	6,384.0900	6.3841	5.240	0	0	0
2016/09/14	R248	04/05/2017			Bond Future	9.4300	94.8513	9.3805	95.3179	(0.525)	0.0000	0.0000	0
2016/09/14	R248	04/05/2017	9.67	Call	Bond Future	6,116.6400	6.1166	6,436.9100	6.4369	5.236	0	0	0
2016/09/14	R248	04/05/2017	9.65	Put	Bond Future	3,989.6900	3.9897	3,838.5400	3.8385	(3.789)	0	0	0
2016/09/14	R248	04/05/2017	9.67	Put	Bond Future	3,909.9900	3.9100	3,763.6600	3.7637	(3.742)	0	0	0
2016/09/14	R248	04/05/2017	9.65	Call	Bond Future	6,015.9800	6.0160	6,331.4300	6.3314	5.244	0	0	0
2016/09/14	R248	04/05/2017	9.66	Put	Bond Future	3,949.6800	3.9497	3,800.9400	3.8009	(3.766)	0	0	0

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Total											706180	