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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/09/2016 TO 23/09/2016

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
2016/09/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	2025	03/11/2016			Bond Future	128.7959	128.7959	128.8005	128.8005	0.004	0.0000	0.0000	3,044
2016/09/23	2025	03/11/2016	129.21	Put	Bond Future	414.1300	0.4141	409.4800	0.4095	(1.123)	0	0	0
2016/09/23	2025	03/11/2016	129.23	Put	Bond Future	434.1300	0.4341	429.4800	0.4295	(1.071)	0	0	0
2016/09/23	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	2025	03/11/2016	129.22	Put	Bond Future	424.1300	0.4241	419.4800	0.4195	(1.096)	0	0	0
2016/09/23	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	2030	03/11/2016			Bond Future	8.8975	95.2540	8.9428	94.9237	0.509	0.0000	0.0000	26,853
2016/09/23	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	2030	03/11/2016	9.33	Call	Bond Future	3,091.0800	3.0911	2,760.8100	2.7608	(10.685)	0	0	0
2016/09/23	2030	03/11/2016	9.34	Call	Bond Future	3,160.8500	3.1608	2,830.5800	2.8306	(10.449)	0	0	0
2016/09/23	2030	03/11/2016	9.35	Call	Bond Future	3,230.5500	3.2306	2,900.2800	2.9003	(10.223)	0	0	0
2016/09/23	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	2030	02/02/2017			Bond Future	8.9311	93.0796	8.9779	92.7425	0.524	0.0000	0.0000	0
2016/09/23	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	2030	02/02/2017	9.29	Call	Bond Future	2,541.9000	2.5419	2,204.8500	2.2049	(13.260)	0	0	0
2016/09/23	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	2030	02/02/2017	9.30	Call	Bond Future	2,611.3400	2.6113	2,274.2900	2.2743	(12.907)	0	0	0
2016/09/23	2030	02/02/2017	9.31	Call	Bond Future	2,680.7100	2.6807	2,343.6600	2.3437	(12.573)	0	0	0
2016/09/23	2030	04/05/2017	9.33	Call	Bond Future	2,589.7300	2.5897	2,245.3700	2.2454	(13.297)	0	0	0
2016/09/23	2030	04/05/2017			Bond Future	8.9596	94.9431	9.0081	94.5987	0.540	0.0000	0.0000	0
2016/09/23	2030	04/05/2017	9.34	Call	Bond Future	2,658.2600	2.6583	2,313.9000	2.3139	(12.954)	0	0	0
2016/09/23	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	2030	04/05/2017	9.32	Call	Bond Future	2,521.1300	2.5211	2,176.7700	2.1768	(13.659)	0	0	0
2016/09/23	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	2032	03/11/2016			Bond Future	9.0089	94.6146	9.0541	94.2599	0.502	0.0000	0.0000	13,093
2016/09/23	2032	03/11/2016	10.28	Put	Bond Future	17.8600	0.0179	20.6400	0.0206	15.566	0	0	0
2016/09/23	2032	03/11/2016	10.30	Put	Bond Future	16.1500	0.0162	18.6700	0.0187	15.604	0	0	0
2016/09/23	2032	03/11/2016	10.29	Put	Bond Future	16.9900	0.0170	19.6300	0.0196	15.539	0	0	0
2016/09/23	2032	03/11/2016	10.30	Call	Bond Future	9,425.7500	9.4258	9,073.6100	9.0736	(3.736)	0	0	0
2016/09/23	2032	03/11/2016	10.28	Call	Bond Future	9,292.4700	9.2925	8,940.5900	8.9406	(3.787)	0	0	0
2016/09/23	2032	03/11/2016	10.29	Call	Bond Future	9,359.1300	9.3591	9,007.1100	9.0071	(3.761)	0	0	0
2016/09/23	2032	02/02/2017	9.53	Call	Bond Future	5,078.7700	5.0788	4,816.3200	4.8163	(5.168)	0	0	0
2016/09/23	2032	02/02/2017			Bond Future	9.0459	96.4338	9.0926	96.0719	0.516	0.0000	0.0000	0
2016/09/23	2032	02/02/2017	9.51	Call	Bond Future	4,976.3500	4.9763	4,716.3800	4.7164	(5.224)	0	0	0

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2016/09/23	2032	02/02/2017	9.52	Call	Bond Future	5,027.3600	5.0274	4,766.1500	4.7662	(5.196)	0	0	0
2016/09/23	2032	02/02/2017	9.51	Put	Bond Future	1,464.9000	1.4649	1,566.8800	1.5669	6.962	0	0	0
2016/09/23	2032	02/02/2017	9.53	Put	Bond Future	1,420.3100	1.4203	1,519.8100	1.5198	7.006	0	0	0
2016/09/23	2032	02/02/2017	9.52	Put	Bond Future	1,442.3600	1.4424	1,543.1000	1.5431	6.984	0	0	0
2016/09/23	2032	04/05/2017	9.45	Call	Bond Future	5,336.6700	5.3367	5,095.7200	5.0957	(4.515)	0	0	0
2016/09/23	2032	04/05/2017			Bond Future	9.0742	94.2034	9.1224	93.8338	0.531	0.0000	0.0000	0
2016/09/23	2032	04/05/2017	9.46	Call	Bond Future	5,383.0400	5.3830	5,141.0100	5.1410	(4.496)	0	0	0
2016/09/23	2032	04/05/2017	9.44	Put	Bond Future	2,535.8500	2.5359	2,665.6200	2.6656	5.117	0	0	0
2016/09/23	2032	04/05/2017	9.46	Put	Bond Future	2,480.9100	2.4809	2,608.5300	2.6085	5.144	0	0	0
2016/09/23	2032	04/05/2017	9.44	Call	Bond Future	5,290.7600	5.2908	5,050.8800	5.0509	(4.534)	0	0	0
2016/09/23	2032	04/05/2017	9.45	Put	Bond Future	2,508.1100	2.5081	2,636.8100	2.6368	5.131	0	0	0
2016/09/23	2033	03/11/2016			Bond Future	108.1441	108.1441	108.1481	108.1481	0.004	0.0000	0.0000	4,686
2016/09/23	2033	03/11/2016	109.16	Put	Bond Future	1,015.9400	1.0159	1,011.8700	1.0119	(0.401)	0	0	0
2016/09/23	2033	03/11/2016	109.17	Put	Bond Future	1,025.9400	1.0259	1,021.8700	1.0219	(0.397)	0	0	0
2016/09/23	2033	03/11/2016	109.18	Put	Bond Future	1,035.9400	1.0359	1,031.8700	1.0319	(0.393)	0	0	0
2016/09/23	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	2037	03/11/2016	10.35	Call	Bond Future	9,408.7300	9.4087	9,066.4200	9.0664	(3.638)	0	0	0
2016/09/23	2037	03/11/2016	10.36	Put	Bond Future	38.0100	0.0380	42.5000	0.0425	11.813	0	0	0
2016/09/23	2037	03/11/2016			Bond Future	9.1783	96.0990	9.2184	95.7520	0.437	0.0000	0.0000	36,730
2016/09/23	2037	03/11/2016	10.36	Call	Bond Future	9,480.4800	9.4805	9,137.9700	9.1380	(3.613)	0	0	0
2016/09/23	2037	03/11/2016	10.37	Call	Bond Future	9,552.1800	9.5522	9,209.4800	9.2095	(3.588)	0	0	0
2016/09/23	2037	03/11/2016	10.35	Put	Bond Future	39.7500	0.0398	44.4400	0.0444	11.799	0	0	0
2016/09/23	2037	03/11/2016	10.37	Put	Bond Future	36.3300	0.0363	40.6300	0.0406	11.836	0	0	0
2016/09/23	2037	02/02/2017	9.68	Put	Bond Future	1,687.8400	1.6878	1,786.3700	1.7864	5.838	0	0	0
2016/09/23	2037	02/02/2017			Bond Future	9.2143	93.6906	9.2556	93.3364	0.448	0.0000	0.0000	0
2016/09/23	2037	02/02/2017	9.67	Put	Bond Future	1,713.3200	1.7133	1,813.0300	1.8130	5.820	0	0	0
2016/09/23	2037	02/02/2017	9.68	Call	Bond Future	5,564.0300	5.5640	5,308.3600	5.3084	(4.595)	0	0	0
2016/09/23	2037	02/02/2017	9.66	Call	Bond Future	5,453.8700	5.4539	5,200.5700	5.2006	(4.644)	0	0	0
2016/09/23	2037	02/02/2017	9.67	Call	Bond Future	5,508.9500	5.5089	5,254.4600	5.2545	(4.620)	0	0	0
2016/09/23	2037	02/02/2017	9.66	Put	Bond Future	1,738.9200	1.7389	1,839.8200	1.8398	5.802	0	0	0
2016/09/23	2037	04/05/2017			Bond Future	9.2459	95.5663	9.2884	95.2045	0.460	0.0000	0.0000	0
2016/09/23	2037	04/05/2017	9.58	Put	Bond Future	3,012.2900	3.0123	3,141.1900	3.1412	4.279	0	0	0
2016/09/23	2037	04/05/2017	9.60	Put	Bond Future	2,949.1700	2.9492	3,076.0000	3.0760	4.301	0	0	0
2016/09/23	2037	04/05/2017	9.59	Put	Bond Future	2,980.5900	2.9806	3,108.4500	3.1085	4.290	0	0	0
2016/09/23	2037	04/05/2017	9.60	Call	Bond Future	5,895.6900	5.8957	5,660.7400	5.6607	(3.985)	0	0	0
2016/09/23	2037	04/05/2017	9.58	Call	Bond Future	5,796.2900	5.7963	5,563.4100	5.5634	(4.018)	0	0	0
2016/09/23	2037	04/05/2017	9.59	Call	Bond Future	5,845.9100	5.8459	5,611.9900	5.6120	(4.001)	0	0	0
2016/09/23	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	2038	03/11/2016			Bond Future	135.8124	135.8124	135.8175	135.8175	0.004	0.0000	0.0000	20,753
2016/09/23	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	2038	03/11/2016	136.31	Put	Bond Future	497.5900	0.4976	492.5500	0.4926	(1.013)	0	0	0
2016/09/23	2038	03/11/2016	136.33	Put	Bond Future	517.5900	0.5176	512.5500	0.5126	(0.974)	0	0	0
2016/09/23	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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2016/09/23	2038	03/11/2016	136.32	Put	Bond Future	507.5900	0.5076	502.5500	0.5026	(0.993)	0	0	0
2016/09/23	2040	03/11/2016			Bond Future	9.2081	100.4401	9.2481	100.0658	0.435	0.0000	0.0000	3,923
2016/09/23	2040	03/11/2016	9.69	Put	Bond Future	562.5500	0.5626	619.6100	0.6196	10.143	0	0	0
2016/09/23	2040	03/11/2016	9.71	Put	Bond Future	529.4200	0.5294	583.4600	0.5835	10.207	0	0	0
2016/09/23	2040	03/11/2016	9.70	Put	Bond Future	545.7800	0.5458	601.3100	0.6013	10.174	0	0	0
2016/09/23	2040	03/11/2016	9.71	Call	Bond Future	5,054.2000	5.0542	4,733.9400	4.7339	(6.337)	0	0	0
2016/09/23	2040	03/11/2016	9.69	Call	Bond Future	4,913.6200	4.9136	4,596.3800	4.5964	(6.456)	0	0	0
2016/09/23	2040	03/11/2016	9.70	Call	Bond Future	4,983.7700	4.9838	4,665.0000	4.6650	(6.396)	0	0	0
2016/09/23	2040	02/02/2017	9.58	Call	Bond Future	5,306.6000	5.3066	5,048.3700	5.0484	(4.866)	0	0	0
2016/09/23	2040	02/02/2017			Bond Future	9.2437	97.8647	9.2849	97.4827	0.446	0.0000	0.0000	0
2016/09/23	2040	02/02/2017	9.59	Call	Bond Future	5,362.9300	5.3629	5,103.3400	5.1033	(4.840)	0	0	0
2016/09/23	2040	02/02/2017	9.60	Call	Bond Future	5,419.5000	5.4195	5,158.5600	5.1586	(4.815)	0	0	0
2016/09/23	2040	02/02/2017	9.58	Put	Bond Future	2,262.6500	2.2626	2,386.4200	2.3864	5.470	0	0	0
2016/09/23	2040	02/02/2017	9.60	Put	Bond Future	2,199.4200	2.1994	2,320.4800	2.3205	5.504	0	0	0
2016/09/23	2040	02/02/2017	9.59	Put	Bond Future	2,230.8500	2.2309	2,353.2600	2.3533	5.487	0	0	0
2016/09/23	2040	04/05/2017			Bond Future	9.2750	99.8241	9.3175	99.4338	0.458	0.0000	0.0000	0
2016/09/23	2040	04/05/2017	9.62	Put	Bond Future	3,288.6100	3.2886	3,426.4800	3.4265	4.192	0	0	0
2016/09/23	2040	04/05/2017	9.64	Put	Bond Future	3,220.9800	3.2210	3,356.6700	3.3567	4.213	0	0	0
2016/09/23	2040	04/05/2017	9.62	Call	Bond Future	6,385.7600	6.3858	6,133.3800	6.1334	(3.952)	0	0	0
2016/09/23	2040	04/05/2017	9.63	Put	Bond Future	3,254.5000	3.2545	3,391.2800	3.3913	4.203	0	0	0
2016/09/23	2040	04/05/2017	9.63	Call	Bond Future	6,439.0200	6.4390	6,185.5500	6.1855	(3.936)	0	0	0
2016/09/23	2040	04/05/2017	9.64	Call	Bond Future	6,492.7400	6.4927	6,238.1800	6.2382	(3.921)	0	0	0
2016/09/23	2044	03/11/2016			Bond Future	9.2225	97.6703	9.2676	97.2421	0.489	0.0000	0.0000	18,511
2016/09/23	2044	03/11/2016	10.42	Call	Bond Future	10,382.9900	10.3830	9,961.1100	9.9611	(4.063)	0	0	0
2016/09/23	2044	03/11/2016	10.41	Put	Bond Future	46.3100	0.0463	52.8400	0.0528	14.101	0	0	0
2016/09/23	2044	03/11/2016	10.43	Put	Bond Future	42.7600	0.0428	48.8000	0.0488	14.125	0	0	0
2016/09/23	2044	03/11/2016	10.42	Put	Bond Future	44.5100	0.0445	50.7900	0.0508	14.109	0	0	0
2016/09/23	2044	03/11/2016	10.43	Call	Bond Future	10,459.3300	10.4593	10,037.2100	10.0372	(4.036)	0	0	0
2016/09/23	2044	03/11/2016	10.41	Call	Bond Future	10,306.5800	10.3066	9,884.9500	9.8850	(4.091)	0	0	0
2016/09/23	2044	02/02/2017			Bond Future	9.2568	95.1669	9.3033	94.7299	0.502	0.0000	0.0000	0
2016/09/23	2044	02/02/2017	9.77	Call	Bond Future	6,444.0300	6.4440	6,124.6300	6.1246	(4.957)	0	0	0
2016/09/23	2044	02/02/2017	9.76	Put	Bond Future	1,824.8400	1.8248	1,943.7800	1.9438	6.518	0	0	0
2016/09/23	2044	02/02/2017	9.78	Put	Bond Future	1,772.3600	1.7724	1,888.5500	1.8885	6.556	0	0	0
2016/09/23	2044	02/02/2017	9.77	Put	Bond Future	1,798.5300	1.7985	1,916.0900	1.9161	6.536	0	0	0
2016/09/23	2044	02/02/2017	9.78	Call	Bond Future	6,504.5200	6.5045	6,183.7500	6.1838	(4.931)	0	0	0
2016/09/23	2044	02/02/2017	9.76	Call	Bond Future	6,383.5400	6.3835	6,065.5200	6.0655	(4.982)	0	0	0
2016/09/23	2044	04/05/2017			Bond Future	9.2871	97.0722	9.3348	96.6259	0.514	0.0000	0.0000	0
2016/09/23	2044	04/05/2017	9.67	Call	Bond Future	6,721.7700	6.7218	6,429.8500	6.4299	(4.343)	0	0	0
2016/09/23	2044	04/05/2017	9.66	Put	Bond Future	3,274.7800	3.2748	3,430.2800	3.4303	4.748	0	0	0
2016/09/23	2044	04/05/2017	9.68	Put	Bond Future	3,207.4100	3.2074	3,360.4800	3.3605	4.772	0	0	0
2016/09/23	2044	04/05/2017	9.67	Put	Bond Future	3,241.0900	3.2411	3,395.3700	3.3954	4.760	0	0	0
2016/09/23	2044	04/05/2017	9.68	Call	Bond Future	6,776.0700	6.7761	6,482.9400	6.4829	(4.326)	0	0	0
2016/09/23	2044	04/05/2017	9.66	Call	Bond Future	6,667.3500	6.6674	6,376.6500	6.3766	(4.360)	0	0	0
2016/09/23	2046	03/11/2016	137.07	Put	Bond Future	3,403.9600	3.4040	3,398.5700	3.3986	(0.158)	0	0	0
2016/09/23	2046	03/11/2016			Bond Future	133.6660	133.6660	133.6714	133.6714	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
2016/09/23	2046	03/11/2016	137.09	Put	Bond Future	3,423.9600	3.4240	3,418.5700	3.4186	(0.157)	0	0	0
2016/09/23	2046	03/11/2016	137.08	Put	Bond Future	3,413.9600	3.4140	3,408.5700	3.4086	(0.158)	0	0	0
2016/09/23	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	2050	03/11/2016	149.52	Put	Bond Future	6,051.3600	6.0514	5,707.1000	5.7071	(5.689)	0	0	0
2016/09/23	2050	03/11/2016			Bond Future	143.4686	143.4686	143.8129	143.8129	0.240	0.0000	0.0000	21,644
2016/09/23	2050	03/11/2016	149.54	Put	Bond Future	6,071.3600	6.0714	5,727.1000	5.7271	(5.670)	0	0	0
2016/09/23	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	2050	03/11/2016	149.53	Put	Bond Future	6,061.3600	6.0614	5,717.1000	5.7171	(5.680)	0	0	0
2016/09/23	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	AL37	03/11/2016			Index Future	508.9250	508.9250	508.4340	508.4340	(0.096)	0.0000	0.0000	9
2016/09/23	AL37	02/02/2017			Index Future	518.7110	518.7110	518.2070	518.2070	(0.097)	0.0000	0.0000	0
2016/09/23	AL7T	03/11/2016			Index Future	593.0720	593.0720	591.5930	591.5930	(0.249)	0.0000	0.0000	3
2016/09/23	AL7T	02/02/2017			Index Future	604.4760	604.4760	602.9640	602.9640	(0.250)	0.0000	0.0000	0
2016/09/23	ALBI	03/11/2016			Index Future	542.2560	542.2560	540.6050	540.6050	(0.304)	0.0000	0.0000	706
2016/09/23	ALBI	02/02/2017			Index Future	552.6820	552.6820	550.9970	550.9970	(0.305)	0.0000	0.0000	0
2016/09/23	ALBI	04/05/2017			Index Future	563.7410	563.7410	562.0180	562.0180	(0.306)	0.0000	0.0000	0
2016/09/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	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
2016/09/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/09/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	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
2016/09/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/23	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	EL28	03/11/2016			Bond Future	129.9711	129.9711	129.9779	129.9779	0.005	0.0000	0.0000	0
2016/09/23	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	EL28	03/11/2016	132.15	Put	Bond Future	2,178.9200	2.1789	2,172.1000	2.1721	(0.313)	0	0	0
2016/09/23	EL28	03/11/2016	132.17	Put	Bond Future	2,198.9200	2.1989	2,192.1000	2.1921	(0.310)	0	0	0
2016/09/23	EL28	03/11/2016	132.16	Put	Bond Future	2,188.9200	2.1889	2,182.1000	2.1821	(0.312)	0	0	0
2016/09/23	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	EL28	02/02/2017			Bond Future	132.4782	132.4782	132.4844	132.4844	0.005	0.0000	0.0000	0
2016/09/23	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	EL28	02/02/2017	135.10	Put	Bond Future	2,621.8200	2.6218	2,615.5500	2.6156	(0.239)	0	0	0
2016/09/23	EL28	02/02/2017	135.12	Put	Bond Future	2,641.8200	2.6418	2,635.5500	2.6356	(0.237)	0	0	0
2016/09/23	EL28	02/02/2017	135.11	Put	Bond Future	2,631.8200	2.6318	2,625.5500	2.6256	(0.238)	0	0	0
2016/09/23	EL28	04/05/2017			Bond Future	133.4515	133.4515	133.4572	133.4572	0.004	0.0000	0.0000	0
2016/09/23	EL28	04/05/2017	137.90	Put	Bond Future	4,448.4800	4.4485	4,442.7600	4.4428	(0.129)	0	0	0
2016/09/23	EL28	04/05/2017	137.92	Put	Bond Future	4,468.4800	4.4685	4,462.7600	4.4628	(0.128)	0	0	0
2016/09/23	EL28	04/05/2017	137.91	Put	Bond Future	4,458.4800	4.4585	4,452.7600	4.4528	(0.128)	0	0	0
2016/09/23	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	ES33	03/11/2016			Bond Future	10.0631	80.4994	10.1079	80.1964	0.446	0.0000	0.0000	8,789
2016/09/23	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	ES33	03/11/2016	11.31	Call	Bond Future	7,812.8100	7.8128	7,509.8200	7.5098	(3.878)	0	0	0
2016/09/23	ES33	03/11/2016	11.29	Call	Bond Future	7,696.9000	7.6969	7,393.9100	7.3939	(3.937)	0	0	0
2016/09/23	ES33	03/11/2016	11.30	Call	Bond Future	7,754.8900	7.7549	7,451.9000	7.4519	(3.907)	0	0	0
2016/09/23	ES33	02/02/2017			Bond Future	10.1321	82.0471	10.1785	81.7379	0.458	0.0000	0.0000	0
2016/09/23	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	ES33	02/02/2017	10.59	Call	Bond Future	2,974.9700	2.9750	2,665.7600	2.6658	(10.394)	0	0	0
2016/09/23	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	ES33	02/02/2017	10.60	Call	Bond Future	3,038.0600	3.0381	2,728.8500	2.7288	(10.178)	0	0	0
2016/09/23	ES33	02/02/2017	10.61	Call	Bond Future	3,101.0700	3.1011	2,791.8600	2.7919	(9.971)	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
2016/09/23	ES33	04/05/2017			Bond Future	10.1910	79.8941	10.2389	79.5782	0.470	0.0000	0.0000	0
2016/09/23	ES33	04/05/2017	10.55	Call	Bond Future	2,320.7300	2.3207	2,004.8300	2.0048	(13.612)	0	0	0
2016/09/23	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	ES33	04/05/2017	10.56	Call	Bond Future	2,383.9100	2.3839	2,068.0100	2.0680	(13.251)	0	0	0
2016/09/23	ES33	04/05/2017	10.54	Call	Bond Future	2,257.4800	2.2575	1,941.5800	1.9416	(13.993)	0	0	0
2016/09/23	ES42	03/11/2016			Bond Future	10.1814	85.1223	10.2263	84.7706	0.441	0.0000	0.0000	8,777
2016/09/23	ES42	02/02/2017			Bond Future	10.2458	86.7593	10.2921	86.4002	0.452	0.0000	0.0000	0
2016/09/23	ES42	04/05/2017			Bond Future	10.3044	84.2326	10.3522	83.8658	0.464	0.0000	0.0000	0
2016/09/23	GOVI	03/11/2016	476.11	Call	GOVI	632,380.0000	63.2380	617,530.0000	61.7530	(2.348)	0	0	0
2016/09/23	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	GOVI	03/11/2016			GOVI	539.3480	539.3480	537.8630	537.8630	(0.275)	0.0000	0.0000	420
2016/09/23	GOVI	03/11/2016	476.12	Call	GOVI	632,280.0000	63.2280	617,430.0000	61.7430	(2.349)	0	0	0
2016/09/23	GOVI	03/11/2016	476.13	Call	GOVI	632,180.0000	63.2180	617,330.0000	61.7330	(2.349)	0	0	0
2016/09/23	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	GOVI	02/02/2017	533.34	Call	GOVI	163,780.0000	16.3780	148,620.0000	14.8620	(9.256)	0	0	0
2016/09/23	GOVI	02/02/2017			GOVI	549.7180	549.7180	548.2020	548.2020	(0.276)	0.0000	0.0000	27
2016/09/23	GOVI	02/02/2017	533.32	Call	GOVI	163,980.0000	16.3980	148,820.0000	14.8820	(9.245)	0	0	0
2016/09/23	GOVI	02/02/2017	533.33	Call	GOVI	163,880.0000	16.3880	148,720.0000	14.8720	(9.251)	0	0	0
2016/09/23	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	GOVI	04/05/2017			GOVI	560.7180	560.7180	559.1680	559.1680	(0.276)	0.0000	0.0000	0
2016/09/23	GOVI	04/05/2017	262.19	Call	GOVI	2,985,280.0000	298.5280	2,969,780.0000	296.9780	(0.519)	0	0	0
2016/09/23	GOVI	04/05/2017	262.20	Call	GOVI	2,985,180.0000	298.5180	2,969,680.0000	296.9680	(0.519)	0	0	0
2016/09/23	GOVI	04/05/2017	262.18	Call	GOVI	2,985,380.0000	298.5380	2,969,880.0000	296.9880	(0.519)	0	0	0
2016/09/23	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/09/23	IGOV	03/11/2016			Index Future	249.6890	249.6890	249.7520	249.7520	0.025	0.0000	0.0000	1,021
2016/09/23	IGOV	02/02/2017			Index Future	254.5060	254.5060	254.5680	254.5680	0.024	0.0000	0.0000	57
2016/09/23	IGOV	04/05/2017			Index Future	259.6130	259.6130	259.6760	259.6760	0.024	0.0000	0.0000	0
2016/09/23	ILBI	03/11/2016			Index Future	676.7740	676.7740	676.8820	676.8820	0.016	0.0000	0.0000	0
2016/09/23	ILBI	02/02/2017			Index Future	689.8970	689.8970	690.0060	690.0060	0.016	0.0000	0.0000	155
2016/09/23	IS01	19/12/2016			Interest Rate Swap	100.0686	100.0686	100.0686	100.0686	0.000	0.0000	0.0000	0
2016/09/23	IS01	16/03/2017			Interest Rate Swap	100.0071	100.0071	100.0067	100.0067	0.000	0.0000	0.0000	0
2016/09/23	IS01	15/06/2017			Interest Rate Swap	99.6250	99.6250	99.6274	99.6274	0.002	0.0000	0.0000	0
2016/09/23	IS01	21/09/2017			Interest Rate Swap	99.6536	99.6536	99.6566	99.6566	0.003	0.0000	0.0000	0
2016/09/23	IS01	21/12/2017			Interest Rate Swap	99.9011	99.9011	99.9057	99.9057	0.005	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
2016/09/23	IS02	18/12/2017			Interest Rate Swap	99.9285	99.9285	99.9333	99.9333	0.005	0.0000	0.0000	0
2016/09/23	IS02	16/03/2018			Interest Rate Swap	99.2005	99.2005	99.2040	99.2040	0.004	0.0000	0.0000	0
2016/09/23	IS02	15/06/2018			Interest Rate Swap	98.8489	98.8489	98.8487	98.8487	0.000	0.0000	0.0000	0
2016/09/23	IS02	21/09/2018			Interest Rate Swap	98.8930	98.8930	98.8856	98.8856	(0.008)	0.0000	0.0000	0
2016/09/23	IS02	21/12/2018			Interest Rate Swap	99.3800	99.3800	99.3700	99.3700	(0.010)	0.0000	0.0000	0
2016/09/23	IS05	17/12/2020			Interest Rate Swap	97.6619	97.6619	97.5977	97.5977	(0.066)	0.0000	0.0000	0
2016/09/23	IS05	16/03/2021			Interest Rate Swap	96.9661	96.9661	96.9183	96.9183	(0.049)	0.0000	0.0000	0
2016/09/23	IS05	15/06/2021			Interest Rate Swap	96.2318	96.2318	96.2025	96.2025	(0.030)	0.0000	0.0000	0
2016/09/23	IS05	21/09/2021			Interest Rate Swap	96.4717	96.4717	96.4550	96.4550	(0.017)	0.0000	0.0000	0
2016/09/23	IS05	21/12/2021			Interest Rate Swap	98.6874	98.6874	98.6734	98.6734	(0.014)	0.0000	0.0000	50
2016/09/23	IS10	17/12/2025			Interest Rate Swap	97.1411	97.1411	97.0778	97.0778	(0.065)	0.0000	0.0000	0
2016/09/23	IS10	16/03/2026			Interest Rate Swap	94.1880	94.1880	94.1205	94.1205	(0.072)	0.0000	0.0000	0
2016/09/23	IS10	15/06/2026			Interest Rate Swap	92.9304	92.9304	92.8590	92.8590	(0.077)	0.0000	0.0000	0
2016/09/23	IS10	21/09/2026			Interest Rate Swap	95.0097	95.0097	94.9358	94.9358	(0.078)	0.0000	0.0000	0
2016/09/23	IS10	21/12/2026			Interest Rate Swap	98.6698	98.6698	98.5956	98.5956	(0.075)	0.0000	0.0000	0
2016/09/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/09/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/09/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/09/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/09/23	JBAF	19/10/2016			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2016/09/23	JBAF	16/11/2016			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2016/09/23	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/09/23	JBAF	18/01/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/09/23	JBAF	15/02/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/09/23	JBAF	15/03/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	1,000
2016/09/23	JBAF	21/06/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2016/09/23	JBAF	20/09/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/09/23	JBAF	20/12/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/09/23	JBAF	20/03/2018			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	1,000
2016/09/23	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/09/23	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/09/23	R023	03/11/2016	9.73	Put	Bond Future	0.9600	0.0010	1.0300	0.0010	7.292	0	0	0
2016/09/23	R023	03/11/2016			Bond Future	8.2310	99.1280	8.2613	98.9833	0.368	0.0000	0.0000	12,932
2016/09/23	R023	03/11/2016	9.75	Put	Bond Future	0.8300	0.0008	0.9000	0.0009	8.434	0	0	0
2016/09/23	R023	03/11/2016	9.73	Call	Bond Future	6,848.5500	6.8486	6,703.8900	6.7039	(2.112)	0	0	0
2016/09/23	R023	03/11/2016	9.74	Put	Bond Future	0.8900	0.0009	0.9600	0.0010	7.865	0	0	0
2016/09/23	R023	03/11/2016	9.74	Call	Bond Future	6,892.1200	6.8921	6,747.4600	6.7475	(2.099)	0	0	0
2016/09/23	R023	03/11/2016	9.75	Call	Bond Future	6,935.6700	6.9357	6,791.0100	6.7910	(2.086)	0	0	0

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2016/09/23	R023	02/02/2017	8.85	Call	Bond Future	3,271.8300	3.2718	3,155.6000	3.1556	(3.552)	0	0	0
2016/09/23	R023	02/02/2017			Bond Future	8.2579	101.0340	8.2900	100.8859	0.388	0.0000	0.0000	0
2016/09/23	R023	02/02/2017	8.86	Call	Bond Future	3,305.9900	3.3060	3,189.2700	3.1893	(3.531)	0	0	0
2016/09/23	R023	02/02/2017	8.84	Put	Bond Future	591.4500	0.5915	623.7200	0.6237	5.456	0	0	0
2016/09/23	R023	02/02/2017	8.86	Put	Bond Future	570.3000	0.5703	601.5900	0.6016	5.487	0	0	0
2016/09/23	R023	02/02/2017	8.84	Call	Bond Future	3,237.8100	3.2378	3,122.0700	3.1221	(3.575)	0	0	0
2016/09/23	R023	02/02/2017	8.85	Put	Bond Future	580.7900	0.5808	612.5700	0.6126	5.472	0	0	0
2016/09/23	R023	04/05/2017	8.61	Call	Bond Future	2,843.3900	2.8434	2,744.3900	2.7444	(3.482)	0	0	0
2016/09/23	R023	04/05/2017			Bond Future	8.2640	99.1217	8.2978	98.9701	0.410	0.0000	0.0000	0
2016/09/23	R023	04/05/2017	8.59	Call	Bond Future	2,787.5800	2.7876	2,689.5800	2.6896	(3.516)	0	0	0
2016/09/23	R023	04/05/2017	8.60	Call	Bond Future	2,815.4200	2.8154	2,716.9200	2.7169	(3.499)	0	0	0
2016/09/23	R023	04/05/2017	8.59	Put	Bond Future	1,340.9900	1.3410	1,394.5500	1.3946	3.994	0	0	0
2016/09/23	R023	04/05/2017	8.61	Put	Bond Future	1,308.9200	1.3089	1,361.4800	1.3615	4.016	0	0	0
2016/09/23	R023	04/05/2017	8.60	Put	Bond Future	1,324.8800	1.3249	1,377.9400	1.3779	4.005	0	0	0
2016/09/23	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	R035	03/11/2016			Bond Future	9.1049	99.6379	9.1500	99.2465	0.496	0.0000	0.0000	4,661
2016/09/23	R035	03/11/2016	9.59	Call	Bond Future	4,084.7500	4.0848	3,693.3300	3.6933	(9.582)	0	0	0
2016/09/23	R035	03/11/2016	9.57	Call	Bond Future	3,921.5200	3.9215	3,530.1000	3.5301	(9.981)	0	0	0
2016/09/23	R035	03/11/2016	9.58	Call	Bond Future	4,003.1900	4.0032	3,611.7700	3.6118	(9.778)	0	0	0
2016/09/23	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	R035	02/02/2017			Bond Future	9.1443	101.5537	9.1908	101.1542	0.509	0.0000	0.0000	0
2016/09/23	R035	02/02/2017	9.51	Call	Bond Future	3,071.5900	3.0716	2,672.1300	2.6721	(13.005)	0	0	0
2016/09/23	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	R035	02/02/2017	9.52	Call	Bond Future	3,153.5000	3.1535	2,754.0400	2.7540	(12.667)	0	0	0
2016/09/23	R035	02/02/2017	9.50	Call	Bond Future	2,989.5800	2.9896	2,590.1200	2.5901	(13.362)	0	0	0
2016/09/23	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	R035	04/05/2017			Bond Future	9.1722	99.0808	9.2202	98.6728	0.523	0.0000	0.0000	0
2016/09/23	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	R035	04/05/2017	9.55	Call	Bond Future	3,143.1200	3.1431	2,735.0900	2.7351	(12.982)	0	0	0
2016/09/23	R035	04/05/2017	9.53	Call	Bond Future	2,980.6300	2.9806	2,572.6000	2.5726	(13.689)	0	0	0
2016/09/23	R035	04/05/2017	9.54	Call	Bond Future	3,061.9300	3.0619	2,653.9000	2.6539	(13.326)	0	0	0
2016/09/23	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	R186	03/11/2016	8.82	Put	Bond Future	621.1700	0.6212	691.4800	0.6915	11.319	0	0	150
2016/09/23	R186	03/11/2016	9.40	Put	Bond Future	69.7700	0.0698	79.4400	0.0794	13.860	0	0	0
2016/09/23	R186	03/11/2016			Bond Future	8.5362	117.1271	8.5765	116.8345	0.472	0.0000	0.0000	93,998
2016/09/23	R186	03/11/2016	8.30	Put	Bond Future	2,440.2400	2.4402	2,630.3000	2.6303	7.789	0	0	0
2016/09/23	R186	03/11/2016	8.52	Put	Bond Future	1,467.2600	1.4673	1,603.8300	1.6038	9.308	0	0	150
2016/09/23	R186	03/11/2016	8.95	Put	Bond Future	404.3200	0.4043	453.0800	0.4531	12.060	0	0	0
2016/09/23	R186	03/11/2016	9.20	Put	Bond Future	160.5200	0.1605	181.7300	0.1817	13.213	0	0	0
2016/09/23	R186	03/11/2016	8.97	Put	Bond Future	377.2400	0.3772	423.1300	0.4231	12.165	0	0	0
2016/09/23	R186	03/11/2016	8.96	Put	Bond Future	390.5300	0.3905	437.8400	0.4378	12.114	0	0	0
2016/09/23	R186	03/11/2016	9.10	Call	Bond Future	4,235.7200	4.2357	3,973.2700	3.9733	(6.196)	0	0	0
2016/09/23	R186	03/11/2016	9.66	Call	Bond Future	7,806.3400	7.8063	7,516.7000	7.5167	(3.710)	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
2016/09/23	R186	03/11/2016	8.30	Call	Bond Future	705.7200	0.7057	603.1500	0.6031	(14.534)	0	0	150
2016/09/23	R186	03/11/2016	8.90	Call	Bond Future	3,082.1600	3.0822	2,845.9700	2.8460	(7.663)	0	0	0
2016/09/23	R186	03/11/2016	8.97	Call	Bond Future	3,471.9900	3.4720	3,225.2500	3.2252	(7.107)	0	0	0
2016/09/23	R186	03/11/2016	9.71	Call	Bond Future	8,131.0200	8.1310	7,840.7400	7.8407	(3.570)	0	0	0
2016/09/23	R186	03/11/2016	8.52	Call	Bond Future	1,349.4300	1.3494	1,193.3700	1.1934	(11.565)	0	0	0
2016/09/23	R186	03/11/2016	8.82	Call	Bond Future	2,658.9000	2.6589	2,436.5800	2.4366	(8.361)	0	0	0
2016/09/23	R186	03/11/2016	8.95	Call	Bond Future	3,358.9200	3.3589	3,115.0500	3.1150	(7.260)	0	0	0
2016/09/23	R186	03/11/2016	9.20	Call	Bond Future	4,849.7700	4.8498	4,578.3500	4.5783	(5.597)	0	0	1,425
2016/09/23	R186	03/11/2016	8.90	Put	Bond Future	478.9900	0.4790	535.4300	0.5354	11.783	0	0	5,092
2016/09/23	R186	03/11/2016	9.40	Call	Bond Future	6,120.1600	6.1202	5,837.2000	5.8372	(4.623)	0	0	1,425
2016/09/23	R186	03/11/2016	9.66	Put	Bond Future	20.9700	0.0210	23.9600	0.0240	14.258	0	0	0
2016/09/23	R186	03/11/2016	9.71	Put	Bond Future	16.4000	0.0164	18.7500	0.0188	14.329	0	0	0
2016/09/23	R186	03/11/2016	8.96	Call	Bond Future	3,415.2400	3.4152	3,169.9200	3.1699	(7.183)	0	0	0
2016/09/23	R186	03/11/2016	9.10	Put	Bond Future	235.8600	0.2359	266.0400	0.2660	12.796	0	0	108
2016/09/23	R186	02/02/2017	8.81	Put	Bond Future	1,717.3400	1.7173	1,824.7000	1.8247	6.252	0	0	0
2016/09/23	R186	02/02/2017	9.40	Call	Bond Future	6,371.4500	6.3714	6,120.1800	6.1202	(3.944)	0	0	0
2016/09/23	R186	02/02/2017	8.00	Put	Bond Future	5,065.1200	5.0651	5,281.1100	5.2811	4.264	0	0	0
2016/09/23	R186	02/02/2017			Bond Future	8.5656	114.0762	8.6076	113.7773	0.491	0.0000	0.0000	0
2016/09/23	R186	02/02/2017	8.43	Put	Bond Future	2,992.6900	2.9927	3,151.2700	3.1513	5.299	0	0	0
2016/09/23	R186	02/02/2017	8.80	Put	Bond Future	1,743.9600	1.7440	1,852.5700	1.8526	6.228	0	0	0
2016/09/23	R186	02/02/2017	8.90	Put	Bond Future	1,490.8700	1.4909	1,587.2000	1.5872	6.461	0	0	750
2016/09/23	R186	02/02/2017	9.50	Call	Bond Future	6,925.0100	6.9250	6,666.6700	6.6667	(3.731)	0	0	0
2016/09/23	R186	02/02/2017	8.87	Call	Bond Future	3,704.4900	3.7045	3,505.5200	3.5055	(5.371)	0	0	0
2016/09/23	R186	02/02/2017	8.60	Call	Bond Future	2,602.5600	2.6026	2,438.7100	2.4387	(6.296)	0	0	7,000
2016/09/23	R186	02/02/2017	8.81	Call	Bond Future	3,440.6800	3.4407	3,249.1300	3.2491	(5.567)	0	0	0
2016/09/23	R186	02/02/2017	8.00	Call	Bond Future	937.0100	0.9370	854.0900	0.8541	(8.849)	0	0	7,000
2016/09/23	R186	02/02/2017	8.37	Call	Bond Future	1,836.3300	1.8363	1,704.3600	1.7044	(7.187)	0	0	500
2016/09/23	R186	02/02/2017	8.79	Call	Bond Future	3,354.5400	3.3545	3,165.5100	3.1655	(5.635)	0	0	0
2016/09/23	R186	02/02/2017	8.87	Put	Bond Future	1,563.5000	1.5635	1,663.4400	1.6634	6.392	0	0	500
2016/09/23	R186	02/02/2017	8.43	Call	Bond Future	2,021.0200	2.0210	1,880.6900	1.8807	(6.944)	0	0	750
2016/09/23	R186	02/02/2017	8.80	Call	Bond Future	3,397.4800	3.3975	3,207.1800	3.2072	(5.601)	0	0	0
2016/09/23	R186	02/02/2017	8.90	Call	Bond Future	3,839.9000	3.8399	3,637.3200	3.6373	(5.276)	0	0	0
2016/09/23	R186	02/02/2017	9.50	Put	Bond Future	523.9600	0.5240	564.5300	0.5645	7.743	0	0	13,500
2016/09/23	R186	02/02/2017	9.40	Put	Bond Future	631.6100	0.6316	679.2500	0.6792	7.543	0	0	750
2016/09/23	R186	02/02/2017	8.60	Put	Bond Future	2,357.8300	2.3578	2,492.8900	2.4929	5.728	0	0	0
2016/09/23	R186	02/02/2017	8.37	Put	Bond Future	3,241.5300	3.2415	3,408.4700	3.4085	5.150	0	0	0
2016/09/23	R186	02/02/2017	8.79	Put	Bond Future	1,770.8900	1.7709	1,880.7700	1.8808	6.205	0	0	0
2016/09/23	R186	04/05/2017	8.5847		Bond Future	8.5847	116.3596	8.6286	116.0541	0.510	0.0000	0.0000	0
2016/09/23	R186	04/05/2017	8.89	Put	Bond Future	2,276.3800	2.2764	2,388.8000	2.3888	4.939	0	0	0
2016/09/23	R186	04/05/2017	8.91	Put	Bond Future	2,225.0900	2.2251	2,335.5800	2.3356	4.966	0	0	0
2016/09/23	R186	04/05/2017	8.90	Put	Bond Future	2,250.6200	2.2506	2,362.0700	2.3621	4.952	0	0	0
2016/09/23	R186	04/05/2017	8.91	Call	Bond Future	4,466.6800	4.4667	4,271.6300	4.2716	(4.367)	0	0	0
2016/09/23	R186	04/05/2017	8.89	Call	Bond Future	4,381.8800	4.3819	4,188.7600	4.1888	(4.407)	0	0	0
2016/09/23	R186	04/05/2017	8.90	Call	Bond Future	4,424.1900	4.4242	4,230.1000	4.2301	(4.387)	0	0	0
2016/09/23	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	R197	03/11/2016	303.57	Put	Bond Future	1,180.9000	1.1809	1,169.9700	1.1700	(0.926)	0	0	0
2016/09/23	R197	03/11/2016			Bond Future	302.3891	302.3891	302.4000	302.4000	0.004	0.0000	0.0000	875

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
2016/09/23	R197	03/11/2016	303.57	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	R197	03/11/2016	303.58	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	R197	03/11/2016	303.56	Put	Bond Future		1,170.9000	1.1709	1,159.9700	1.1600	(0.933)	0	0	0
2016/09/23	R197	03/11/2016	303.58	Put	Bond Future		1,190.9000	1.1909	1,179.9700	1.1800	(0.918)	0	0	0
2016/09/23	R202	03/11/2016	253.85	Put	Bond Future		3,463.6000	3.4636	3,454.0100	3.4540	(0.277)	0	0	0
2016/09/23	R202	03/11/2016			Bond Future		250.3864	250.3864	250.3960	250.3960	0.004	0.0000	0.0000	36,009
2016/09/23	R202	03/11/2016	253.87	Put	Bond Future		3,483.6000	3.4836	3,474.0100	3.4740	(0.275)	0	0	0
2016/09/23	R202	03/11/2016	253.85	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	R202	03/11/2016	253.86	Put	Bond Future		3,473.6000	3.4736	3,464.0100	3.4640	(0.276)	0	0	0
2016/09/23	R202	03/11/2016	253.86	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	R202	03/11/2016	253.87	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	R203	03/11/2016	8.86	Call	Bond Future		1,209.3100	1.2093	1,204.2100	1.2042	(0.422)	0	0	0
2016/09/23	R203	03/11/2016			Bond Future		7.3656	101.9317	7.3719	101.9266	0.085	0.0000	0.0000	30,174
2016/09/23	R203	03/11/2016	8.84	Call	Bond Future		1,193.2800	1.1933	1,188.1700	1.1882	(0.428)	0	0	0
2016/09/23	R203	03/11/2016	8.85	Call	Bond Future		1,201.3000	1.2013	1,196.1900	1.1962	(0.425)	0	0	0
2016/09/23	R203	03/11/2016	8.84	Put	Bond Future		0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2016/09/23	R203	03/11/2016	8.86	Put	Bond Future		0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2016/09/23	R203	03/11/2016	8.85	Put	Bond Future		0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2016/09/23	R203	02/02/2017	7.70	Call	Bond Future		339.5000	0.3395	334.6600	0.3347	(1.426)	0	0	0
2016/09/23	R203	02/02/2017	7.71	Put	Bond Future		54.8600	0.0549	55.7500	0.0558	1.622	0	0	0
2016/09/23	R203	02/02/2017			Bond Future		7.2115	103.8917	7.2213	103.8859	0.137	0.0000	0.0000	0
2016/09/23	R203	02/02/2017	7.71	Call	Bond Future		343.9100	0.3439	339.0500	0.3391	(1.413)	0	0	0
2016/09/23	R203	02/02/2017	7.72	Call	Bond Future		348.5400	0.3485	343.6600	0.3437	(1.400)	0	0	0
2016/09/23	R203	02/02/2017	7.70	Put	Bond Future		56.2300	0.0562	57.1400	0.0571	1.618	0	0	0
2016/09/23	R203	02/02/2017	7.72	Put	Bond Future		53.7000	0.0537	54.5700	0.0546	1.620	0	0	0
2016/09/23	R203	04/05/2017	6.91	Call	Bond Future		211.6100	0.2116	206.9300	0.2069	(2.212)	0	0	0
2016/09/23	R203	04/05/2017	6.92	Put	Bond Future		57.3600	0.0574	59.0700	0.0591	2.981	0	0	0
2016/09/23	R203	04/05/2017			Bond Future		6.4730	101.7962	6.4912	101.7898	0.282	0.0000	0.0000	0
2016/09/23	R203	04/05/2017	6.92	Call	Bond Future		214.3400	0.2143	209.6300	0.2096	(2.197)	0	0	0
2016/09/23	R203	04/05/2017	6.93	Call	Bond Future		216.8000	0.2168	212.0700	0.2121	(2.182)	0	0	0
2016/09/23	R203	04/05/2017	6.91	Put	Bond Future		58.1400	0.0581	59.8800	0.0599	2.993	0	0	0
2016/09/23	R203	04/05/2017	6.93	Put	Bond Future		56.3100	0.0563	58.0000	0.0580	3.001	0	0	0
2016/09/23	R204	03/11/2016			Bond Future		7.5889	103.8371	7.5943	103.8267	0.071	0.0000	0.0000	31,543
2016/09/23	R204	03/11/2016	9.21	Put	Bond Future		0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2016/09/23	R204	03/11/2016	9.23	Put	Bond Future		0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2016/09/23	R204	03/11/2016	9.22	Put	Bond Future		0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2016/09/23	R204	03/11/2016	9.22	Call	Bond Future		3,092.4300	3.0924	3,082.0700	3.0821	(0.335)	0	0	0
2016/09/23	R204	03/11/2016	9.21	Call	Bond Future		3,073.8400	3.0738	3,063.4800	3.0635	(0.337)	0	0	0
2016/09/23	R204	03/11/2016	9.23	Call	Bond Future		3,111.0100	3.1110	3,100.6500	3.1006	(0.333)	0	0	0
2016/09/23	R204	02/02/2017	8.28	Call	Bond Future		1,339.7700	1.3398	1,329.2800	1.3293	(0.783)	0	0	0
2016/09/23	R204	02/02/2017			Bond Future		7.5604	101.7932	7.5669	101.7821	0.085	0.0000	0.0000	0
2016/09/23	R204	02/02/2017	8.29	Call	Bond Future		1,354.0800	1.3541	1,343.5700	1.3436	(0.776)	0	0	0
2016/09/23	R204	02/02/2017	8.30	Call	Bond Future		1,368.5800	1.3686	1,358.0500	1.3581	(0.769)	0	0	0
2016/09/23	R204	02/02/2017	8.28	Put	Bond Future		110.1900	0.1102	110.8300	0.1108	0.581	0	0	0
2016/09/23	R204	02/02/2017	8.30	Put	Bond Future		105.1100	0.1051	105.7100	0.1057	0.571	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
2016/09/23	R204	02/02/2017	8.29	Put	Bond Future	107.5500	0.1076	108.1700	0.1082	0.576	0	0	0
2016/09/23	R204	04/05/2017	7.90	Put	Bond Future	296.1100	0.2961	298.8300	0.2988	0.919	0	0	0
2016/09/23	R204	04/05/2017			Bond Future	7.4733	103.8307	7.4812	103.8188	0.106	0.0000	0.0000	0
2016/09/23	R204	04/05/2017	7.92	Put	Bond Future	287.0600	0.2871	289.7000	0.2897	0.920	0	0	0
2016/09/23	R204	04/05/2017	7.90	Call	Bond Future	936.7300	0.9367	927.5300	0.9275	(0.982)	0	0	0
2016/09/23	R204	04/05/2017	7.91	Put	Bond Future	291.5600	0.2916	294.2400	0.2942	0.919	0	0	0
2016/09/23	R204	04/05/2017	7.91	Call	Bond Future	947.1300	0.9471	937.8900	0.9379	(0.976)	0	0	0
2016/09/23	R204	04/05/2017	7.92	Call	Bond Future	957.5700	0.9576	948.2900	0.9483	(0.969)	0	0	0
2016/09/23	R207	03/11/2016			Bond Future	7.7852	100.7849	7.8059	100.7280	0.266	0.0000	0.0000	52,034
2016/09/23	R207	03/11/2016	7.94	Call	Bond Future	701.8800	0.7019	660.4400	0.6604	(5.904)	0	0	0
2016/09/23	R207	03/11/2016	7.93	Put	Bond Future	287.0900	0.2871	303.0000	0.3030	5.542	0	0	0
2016/09/23	R207	03/11/2016	7.95	Put	Bond Future	267.8800	0.2679	282.8500	0.2829	5.588	0	0	0
2016/09/23	R207	03/11/2016	7.94	Put	Bond Future	277.3000	0.2773	292.7400	0.2927	5.568	0	0	0
2016/09/23	R207	03/11/2016	7.95	Call	Bond Future	719.8100	0.7198	677.9000	0.6779	(5.822)	0	0	0
2016/09/23	R207	03/11/2016	7.93	Call	Bond Future	684.3100	0.6843	643.3400	0.6433	(5.987)	0	0	0
2016/09/23	R207	02/02/2017	9.24	Call	Bond Future	3,672.0400	3.6720	3,614.9200	3.6149	(1.556)	0	0	0
2016/09/23	R207	02/02/2017			Bond Future	7.7820	99.0802	7.8048	99.0217	0.294	0.0000	0.0000	0
2016/09/23	R207	02/02/2017	8.91	Call	Bond Future	2,903.7000	2.9037	2,848.5900	2.8486	(1.898)	0	0	62
2016/09/23	R207	02/02/2017	9.22	Call	Bond Future	3,624.8700	3.6249	3,567.8300	3.5678	(1.574)	0	0	0
2016/09/23	R207	02/02/2017	9.23	Call	Bond Future	3,648.4500	3.6485	3,591.3700	3.5914	(1.564)	0	0	0
2016/09/23	R207	02/02/2017	8.91	Put	Bond Future	67.8600	0.0679	71.2500	0.0713	4.996	0	0	0
2016/09/23	R207	02/02/2017	9.22	Put	Bond Future	27.4400	0.0274	28.9000	0.0289	5.321	0	0	0
2016/09/23	R207	02/02/2017	9.24	Put	Bond Future	25.7400	0.0257	27.1200	0.0271	5.361	0	0	0
2016/09/23	R207	02/02/2017	9.23	Put	Bond Future	26.5800	0.0266	28.0000	0.0280	5.342	0	0	0
2016/09/23	R207	04/05/2017	8.21	Put	Bond Future	481.3000	0.4813	498.8100	0.4988	3.638	0	0	0
2016/09/23	R207	04/05/2017			Bond Future	7.7551	101.0635	7.7806	101.0032	0.328	0.0000	0.0000	0
2016/09/23	R207	04/05/2017	8.22	Call	Bond Future	1,566.6500	1.5666	1,523.7200	1.5237	(2.740)	0	0	0
2016/09/23	R207	04/05/2017	8.20	Call	Bond Future	1,534.2900	1.5343	1,491.7900	1.4918	(2.770)	0	0	0
2016/09/23	R207	04/05/2017	8.21	Call	Bond Future	1,550.5800	1.5506	1,507.8600	1.5079	(2.755)	0	0	0
2016/09/23	R207	04/05/2017	8.20	Put	Bond Future	488.3700	0.4884	506.1000	0.5061	3.630	0	0	0
2016/09/23	R207	04/05/2017	8.22	Put	Bond Future	474.0300	0.4740	491.3300	0.4913	3.650	0	0	0
2016/09/23	R207	03/08/2017	8.19	Call	Bond Future	1,645.4100	1.6454	1,599.9300	1.5999	(2.764)	0	0	51
2016/09/23	R207	03/08/2017			Bond Future	7.6801	99.5262	7.7105	99.4604	0.395	0.0000	0.0000	0
2016/09/23	R207	03/08/2017	8.39	Put	Bond Future	427.7100	0.4277	444.3700	0.4444	3.895	0	0	0
2016/09/23	R207	03/08/2017	8.41	Put	Bond Future	417.2000	0.4172	433.5200	0.4335	3.912	0	0	0
2016/09/23	R207	03/08/2017	8.19	Put	Bond Future	546.3300	0.5463	566.6400	0.5666	3.718	0	0	0
2016/09/23	R207	03/08/2017	8.40	Put	Bond Future	422.4300	0.4224	438.9200	0.4389	3.904	0	0	0
2016/09/23	R207	03/08/2017	8.41	Call	Bond Future	1,985.7800	1.9858	1,936.3100	1.9363	(2.491)	0	0	0
2016/09/23	R207	03/08/2017	8.39	Call	Bond Future	1,953.7300	1.9537	1,904.6000	1.9046	(2.515)	0	0	0
2016/09/23	R207	03/08/2017	8.40	Call	Bond Future	1,969.7300	1.9697	1,920.4300	1.9204	(2.503)	0	0	0
2016/09/23	R208	03/11/2016	9.59	Put	Bond Future	0.1100	0.0001	0.1100	0.0001	0.000	0	0	0
2016/09/23	R208	03/11/2016			Bond Future	7.9615	96.2943	7.9870	96.2038	0.321	0.0000	0.0000	30,810
2016/09/23	R208	03/11/2016	9.58	Put	Bond Future	0.1200	0.0001	0.1200	0.0001	0.000	0	0	0
2016/09/23	R208	03/11/2016	9.57	Call	Bond Future	5,508.3800	5.5084	5,417.8500	5.4178	(1.643)	0	0	0
2016/09/23	R208	03/11/2016	9.58	Call	Bond Future	5,541.3900	5.5414	5,450.8600	5.4509	(1.634)	0	0	0
2016/09/23	R208	03/11/2016	9.59	Call	Bond Future	5,574.3800	5.5744	5,483.8500	5.4838	(1.624)	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
2016/09/23	R208	03/11/2016	9.57	Put	Bond Future	0.1300	0.0001	0.1300	0.0001	0.000	0	0	0
2016/09/23	R208	02/02/2017			Bond Future	7.9752	98.1459	8.0026	98.0531	0.344	0.0000	0.0000	0
2016/09/23	R208	02/02/2017	8.64	Call	Bond Future	2,524.8000	2.5248	2,448.1200	2.4481	(3.037)	0	0	0
2016/09/23	R208	02/02/2017	8.63	Put	Bond Future	314.9300	0.3149	331.3400	0.3313	5.211	0	0	0
2016/09/23	R208	02/02/2017	8.65	Put	Bond Future	302.0500	0.3020	317.8900	0.3179	5.244	0	0	0
2016/09/23	R208	02/02/2017	8.64	Put	Bond Future	308.5200	0.3085	324.6400	0.3246	5.225	0	0	0
2016/09/23	R208	02/02/2017	8.65	Call	Bond Future	2,551.1900	2.5512	2,474.2300	2.4742	(3.017)	0	0	0
2016/09/23	R208	02/02/2017	8.63	Call	Bond Future	2,498.3400	2.4983	2,421.9500	2.4219	(3.058)	0	0	0
2016/09/23	R208	04/05/2017	8.39	Call	Bond Future	2,094.7100	2.0947	2,029.1000	2.0291	(3.132)	0	0	0
2016/09/23	R208	04/05/2017			Bond Future	7.9657	96.7061	7.9954	96.6109	0.372	0.0000	0.0000	0
2016/09/23	R208	04/05/2017	8.37	Call	Bond Future	2,052.2600	2.0523	1,987.3000	1.9873	(3.165)	0	0	0
2016/09/23	R208	04/05/2017	8.38	Call	Bond Future	2,073.3000	2.0733	2,008.0100	2.0080	(3.149)	0	0	0
2016/09/23	R208	04/05/2017	8.37	Put	Bond Future	764.1400	0.7641	794.3700	0.7944	3.956	0	0	0
2016/09/23	R208	04/05/2017	8.39	Put	Bond Future	743.4100	0.7434	772.9900	0.7730	3.979	0	0	0
2016/09/23	R208	04/05/2017	8.38	Put	Bond Future	753.5800	0.7536	783.4800	0.7835	3.968	0	0	0
2016/09/23	R209	03/11/2016	9.34	Put	Bond Future	703.5700	0.7036	787.0900	0.7871	11.871	0	0	345
2016/09/23	R209	03/11/2016	10.26	Call	Bond Future	8,027.8300	8.0278	7,703.7500	7.7038	(4.037)	0	0	0
2016/09/23	R209	03/11/2016			Bond Future	9.0619	75.1919	9.1070	74.8642	0.498	0.0000	0.0000	37,840
2016/09/23	R209	03/11/2016	10.24	Call	Bond Future	7,907.4600	7.9075	7,583.7200	7.5837	(4.094)	0	0	0
2016/09/23	R209	03/11/2016	8.87	Put	Bond Future	2,310.9300	2.3109	2,509.2700	2.5093	8.583	0	0	0
2016/09/23	R209	03/11/2016	8.81	Call	Bond Future	746.1900	0.7462	631.9400	0.6319	(15.311)	0	0	345
2016/09/23	R209	03/11/2016	9.04	Put	Bond Future	1,574.1500	1.5741	1,728.3400	1.7283	9.795	0	0	345
2016/09/23	R209	03/11/2016	9.42	Put	Bond Future	553.4300	0.5534	621.8300	0.6218	12.359	0	0	0
2016/09/23	R209	03/11/2016	10.25	Call	Bond Future	7,967.7200	7.9677	7,643.8100	7.6438	(4.065)	0	0	0
2016/09/23	R209	03/11/2016	9.05	Call	Bond Future	1,450.0200	1.4500	1,273.9500	1.2739	(12.143)	0	0	0
2016/09/23	R209	03/11/2016	9.45	Call	Bond Future	3,251.0400	3.2510	2,986.5900	2.9866	(8.134)	0	0	0
2016/09/23	R209	03/11/2016	10.24	Put	Bond Future	25.4000	0.0254	29.3300	0.0293	15.472	0	0	0
2016/09/23	R209	03/11/2016	9.04	Call	Bond Future	1,414.6900	1.4147	1,241.2100	1.2412	(12.263)	0	0	0
2016/09/23	R209	03/11/2016	10.25	Put	Bond Future	24.3100	0.0243	28.0700	0.0281	15.467	0	0	0
2016/09/23	R209	03/11/2016	9.34	Call	Bond Future	2,687.6200	2.6876	2,443.4700	2.4435	(9.084)	0	0	0
2016/09/23	R209	03/11/2016	10.26	Put	Bond Future	23.1700	0.0232	26.7600	0.0268	15.494	0	0	0
2016/09/23	R209	03/11/2016	9.45	Put	Bond Future	504.2700	0.5043	567.4900	0.5675	12.537	0	0	250
2016/09/23	R209	03/11/2016	8.81	Put	Bond Future	2,614.1500	2.6142	2,827.5700	2.8276	8.164	0	0	0
2016/09/23	R209	03/11/2016	8.87	Call	Bond Future	894.2700	0.8943	764.9400	0.7649	(14.462)	0	0	250
2016/09/23	R209	03/11/2016	9.42	Call	Bond Future	3,093.3900	3.0934	2,834.1200	2.8341	(8.381)	0	0	120
2016/09/23	R209	03/11/2016	9.05	Put	Bond Future	1,536.5000	1.5365	1,688.1000	1.6881	9.867	0	0	250
2016/09/23	R209	02/02/2017	9.55	Put	Bond Future	1,373.7800	1.3738	1,468.3100	1.4683	6.881	0	0	0
2016/09/23	R209	02/02/2017			Bond Future	9.0949	76.6377	9.1413	76.3033	0.511	0.0000	0.0000	0
2016/09/23	R209	02/02/2017	9.54	Put	Bond Future	1,395.1600	1.3952	1,490.8600	1.4909	6.859	0	0	0
2016/09/23	R209	02/02/2017	9.55	Call	Bond Future	4,555.8200	4.5558	4,315.9800	4.3160	(5.264)	0	0	0
2016/09/23	R209	02/02/2017	9.53	Call	Bond Future	4,463.2300	4.4632	4,225.7200	4.2257	(5.321)	0	0	0
2016/09/23	R209	02/02/2017	9.54	Call	Bond Future	4,509.5100	4.5095	4,270.8400	4.2708	(5.293)	0	0	0
2016/09/23	R209	02/02/2017	9.53	Put	Bond Future	1,416.6600	1.4167	1,513.5200	1.5135	6.837	0	0	0
2016/09/23	R209	04/05/2017	9.48	Put	Bond Future	2,369.3100	2.3693	2,488.6100	2.4886	5.035	0	0	0
2016/09/23	R209	04/05/2017			Bond Future	9.1202	75.0196	9.1679	74.6782	0.523	0.0000	0.0000	0
2016/09/23	R209	04/05/2017	9.47	Put	Bond Future	2,395.3500	2.3953	2,515.6500	2.5156	5.022	0	0	0
2016/09/23	R209	04/05/2017	9.46	Call	Bond Future	4,801.5000	4.8015	4,581.3800	4.5814	(4.584)	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
2016/09/23	R209	04/05/2017	9.47	Call	Bond Future	4,843.5100	4.8435	4,622.3900	4.6224	(4.565)	0	0	0
2016/09/23	R209	04/05/2017	9.48	Call	Bond Future	4,885.6700	4.8857	4,663.5500	4.6636	(4.546)	0	0	0
2016/09/23	R209	04/05/2017	9.46	Put	Bond Future	2,421.6400	2.4216	2,542.9400	2.5429	5.009	0	0	0
2016/09/23	R210	03/11/2016			Bond Future	186.8216	186.8216	186.8286	186.8286	0.004	0.0000	0.0000	2,086
2016/09/23	R210	03/11/2016	188.90	Put	Bond Future	2,078.4300	2.0784	2,071.4200	2.0714	(0.337)	0	0	0
2016/09/23	R210	03/11/2016	188.92	Put	Bond Future	2,098.4300	2.0984	2,091.4200	2.0914	(0.334)	0	0	0
2016/09/23	R210	03/11/2016	188.91	Put	Bond Future	2,088.4300	2.0884	2,081.4200	2.0814	(0.336)	0	0	0
2016/09/23	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	R211	03/11/2016	141.75	Call	Bond Future	91.2400	0.0912	97.9000	0.0979	7.299	0	0	0
2016/09/23	R211	03/11/2016			Bond Future	141.8412	141.8412	141.8479	141.8479	0.005	0.0000	0.0000	56
2016/09/23	R211	03/11/2016	141.76	Call	Bond Future	81.2400	0.0812	87.9000	0.0879	8.198	0	0	0
2016/09/23	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	R211	03/11/2016	141.74	Call	Bond Future	101.2400	0.1012	107.9000	0.1079	6.578	0	0	0
2016/09/23	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	R212	03/11/2016			Bond Future	147.9019	147.9019	147.8341	147.8341	(0.046)	0.0000	0.0000	3,109
2016/09/23	R212	03/11/2016	148.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	R212	03/11/2016	148.10	Put	Bond Future	198.1100	0.1981	265.9300	0.2659	34.234	0	0	0
2016/09/23	R212	03/11/2016	148.12	Put	Bond Future	218.1100	0.2181	285.9300	0.2859	31.094	0	0	0
2016/09/23	R212	03/11/2016	148.11	Put	Bond Future	208.1100	0.2081	275.9300	0.2759	32.589	0	0	0
2016/09/23	R212	03/11/2016	148.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	R212	03/11/2016	148.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/23	R213	03/11/2016			Bond Future	8.9185	85.9769	8.9637	85.6559	0.507	0.0000	0.0000	42,426
2016/09/23	R213	03/11/2016	10.18	Put	Bond Future	14.1300	0.0141	16.4300	0.0164	16.277	0	0	0
2016/09/23	R213	03/11/2016	10.20	Put	Bond Future	12.7300	0.0127	14.8000	0.0148	16.261	0	0	0
2016/09/23	R213	03/11/2016	10.18	Call	Bond Future	8,370.6700	8.3707	8,051.9300	8.0519	(3.808)	0	0	0
2016/09/23	R213	03/11/2016	10.19	Put	Bond Future	13.4200	0.0134	15.6000	0.0156	16.244	0	0	0
2016/09/23	R213	03/11/2016	10.19	Call	Bond Future	8,431.4500	8.4314	8,112.5900	8.1126	(3.782)	0	0	0
2016/09/23	R213	03/11/2016	10.20	Call	Bond Future	8,492.1700	8.4922	8,173.2000	8.1732	(3.756)	0	0	0
2016/09/23	R213	02/02/2017	9.40	Call	Bond Future	4,361.6600	4.3617	4,127.4800	4.1275	(5.369)	0	0	0
2016/09/23	R213	02/02/2017	9.42	Call	Bond Future	4,454.5200	4.4545	4,218.0200	4.2180	(5.309)	0	0	0
2016/09/23	R213	02/02/2017			Bond Future	8.9544	87.6300	9.0011	87.3024	0.521	0.0000	0.0000	0
2016/09/23	R213	02/02/2017	9.41	Call	Bond Future	4,408.0900	4.4081	4,172.7500	4.1727	(5.339)	0	0	0
2016/09/23	R213	02/02/2017	9.40	Put	Bond Future	1,304.1600	1.3042	1,397.5900	1.3976	7.164	0	0	0
2016/09/23	R213	02/02/2017	9.42	Put	Bond Future	1,263.4200	1.2634	1,354.5300	1.3545	7.211	0	0	0
2016/09/23	R213	02/02/2017	9.41	Put	Bond Future	1,283.7500	1.2838	1,376.0200	1.3760	7.188	0	0	0
2016/09/23	R213	04/05/2017			Bond Future	8.9784	85.8302	9.0266	85.4956	0.536	0.0000	0.0000	0
2016/09/23	R213	04/05/2017	9.35	Put	Bond Future	2,206.9700	2.2070	2,323.3900	2.3234	5.275	0	0	0
2016/09/23	R213	04/05/2017	9.37	Put	Bond Future	2,157.8500	2.1578	2,272.2900	2.2723	5.303	0	0	0
2016/09/23	R213	04/05/2017	9.35	Call	Bond Future	4,742.7300	4.7427	4,524.4900	4.5245	(4.602)	0	0	0
2016/09/23	R213	04/05/2017	9.36	Put	Bond Future	2,182.4200	2.1824	2,297.8500	2.2978	5.289	0	0	0
2016/09/23	R213	04/05/2017	9.36	Call	Bond Future	4,784.9500	4.7850	4,565.7200	4.5657	(4.582)	0	0	0

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2016/09/23	R213	04/05/2017	9.37	Call	Bond Future	4,827.0800		4.8271	4,606.8600	4.6069	(4.562)	0	0	0
2016/09/23	R214	03/11/2016	10.35	Put	Bond Future	26.7500		0.0267	30.7800	0.0308	15.065	0	0	0
2016/09/23	R214	03/11/2016			Bond Future	9.1426		75.6073	9.1877	75.2630	0.494	0.0000	0.0000	29,084
2016/09/23	R214	03/11/2016	10.34	Put	Bond Future	28.0100		0.0280	32.2300	0.0322	15.066	0	0	0
2016/09/23	R214	03/11/2016	10.35	Call	Bond Future	8,412.3400		8.4123	8,072.1400	8.0721	(4.044)	0	0	0
2016/09/23	R214	03/11/2016	10.33	Call	Bond Future	8,288.9700		8.2890	7,949.1500	7.9491	(4.100)	0	0	0
2016/09/23	R214	03/11/2016	10.34	Call	Bond Future	8,350.6800		8.3507	8,010.6700	8.0107	(4.072)	0	0	0
2016/09/23	R214	03/11/2016	10.33	Put	Bond Future	29.3300		0.0293	33.7400	0.0337	15.036	0	0	0
2016/09/23	R214	02/02/2017			Bond Future	9.1773		77.0610	9.2237	76.7097	0.505	0.0000	0.0000	0
2016/09/23	R214	02/02/2017	9.67	Call	Bond Future	5,009.5000		5.0095	4,753.7600	4.7538	(5.105)	0	0	0
2016/09/23	R214	02/02/2017	9.66	Put	Bond Future	1,433.4100		1.4334	1,530.1300	1.5301	6.748	0	0	0
2016/09/23	R214	02/02/2017	9.68	Put	Bond Future	1,390.7400		1.3907	1,485.1600	1.4852	6.789	0	0	0
2016/09/23	R214	02/02/2017	9.67	Put	Bond Future	1,411.9400		1.4119	1,507.5100	1.5075	6.769	0	0	0
2016/09/23	R214	02/02/2017	9.68	Call	Bond Future	5,058.3600		5.0584	4,801.4700	4.8015	(5.079)	0	0	0
2016/09/23	R214	02/02/2017	9.66	Call	Bond Future	4,960.8100		4.9608	4,706.2200	4.7062	(5.132)	0	0	0
2016/09/23	R214	04/05/2017	9.58	Put	Bond Future	2,510.2800		2.5103	2,633.7800	2.6338	4.920	0	0	0
2016/09/23	R214	04/05/2017			Bond Future	9.2020		75.3035	9.2496	74.9449	0.517	0.0000	0.0000	0
2016/09/23	R214	04/05/2017	9.57	Put	Bond Future	2,537.2000		2.5372	2,661.7200	2.6617	4.908	0	0	0
2016/09/23	R214	04/05/2017	9.58	Call	Bond Future	5,281.7300		5.2817	5,046.5500	5.0465	(4.453)	0	0	0
2016/09/23	R214	04/05/2017	9.56	Call	Bond Future	5,193.6400		5.1936	4,960.5100	4.9605	(4.489)	0	0	0
2016/09/23	R214	04/05/2017	9.57	Call	Bond Future	5,237.5100		5.2375	5,003.3500	5.0033	(4.471)	0	0	0
2016/09/23	R214	04/05/2017	9.56	Put	Bond Future	2,564.5900		2.5646	2,690.1400	2.6901	4.896	0	0	0
2016/09/23	R248	03/11/2016	10.38	Call	Bond Future	10,565.3700		10.5654	10,131.1500	10.1312	(4.110)	0	0	0
2016/09/23	R248	03/11/2016			Bond Future	9.1932		97.1131	9.2383	96.6717	0.491	0.0000	0.0000	62,123
2016/09/23	R248	03/11/2016	10.39	Call	Bond Future	10,642.9600		10.6430	10,208.4600	10.2085	(4.083)	0	0	0
2016/09/23	R248	03/11/2016	10.37	Put	Bond Future	53.6600		0.0537	61.0700	0.0611	13.809	0	0	0
2016/09/23	R248	03/11/2016	10.39	Put	Bond Future	49.3300		0.0493	56.1800	0.0562	13.886	0	0	0
2016/09/23	R248	03/11/2016	10.37	Call	Bond Future	10,487.7200		10.4877	10,053.7800	10.0538	(4.138)	0	0	0
2016/09/23	R248	03/11/2016	10.38	Put	Bond Future	51.4500		0.0514	58.5800	0.0586	13.858	0	0	0
2016/09/23	R248	02/02/2017	9.76	Put	Bond Future	1,865.5800		1.8656	1,985.3800	1.9854	6.422	0	0	0
2016/09/23	R248	02/02/2017	9.78	Put	Bond Future	1,812.8300		1.8128	1,929.9000	1.9299	6.458	0	0	0
2016/09/23	R248	02/02/2017			Bond Future	9.2292		98.9803	9.2756	98.5300	0.503	0.0000	0.0000	0
2016/09/23	R248	02/02/2017	9.77	Put	Bond Future	1,839.0400		1.8390	1,957.4700	1.9575	6.440	0	0	0
2016/09/23	R248	02/02/2017	9.76	Call	Bond Future	6,801.1800		6.8012	6,470.6400	6.4706	(4.860)	0	0	0
2016/09/23	R248	02/02/2017	9.77	Call	Bond Future	6,863.2600		6.8633	6,531.3500	6.5313	(4.836)	0	0	0
2016/09/23	R248	02/02/2017	9.78	Call	Bond Future	6,925.5100		6.9255	6,592.2400	6.5922	(4.812)	0	0	0
2016/09/23	R248	04/05/2017	9.66	Call	Bond Future	7,058.0600		7.0581	6,754.0700	6.7541	(4.307)	0	0	0
2016/09/23	R248	04/05/2017			Bond Future	9.2551		96.5194	9.3028	96.0594	0.515	0.0000	0.0000	0
2016/09/23	R248	04/05/2017	9.67	Call	Bond Future	7,114.3200		7.1143	6,809.0900	6.8091	(4.290)	0	0	0
2016/09/23	R248	04/05/2017	9.65	Put	Bond Future	3,307.6200		3.3076	3,464.8200	3.4648	4.753	0	0	0
2016/09/23	R248	04/05/2017	9.67	Put	Bond Future	3,239.6300		3.2396	3,394.3500	3.3944	4.776	0	0	0
2016/09/23	R248	04/05/2017	9.65	Call	Bond Future	7,001.9500		7.0020	6,699.2000	6.6992	(4.324)	0	0	0
2016/09/23	R248	04/05/2017	9.66	Put	Bond Future	3,273.4700		3.2735	3,429.4300	3.4294	4.764	0	0	0



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<b>Total</b>											<b>699873</b>	