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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/09/2016 TO 29/09/2016

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
2016/09/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	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
2016/09/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	2025	03/11/2016			Bond Future	128.5485	128.5485	128.6603	128.6603	0.087	0.0000	0.0000	3,044
2016/09/29	2025	03/11/2016	129.21	Put	Bond Future	661.4700	0.6615	549.7100	0.5497	(16.896)	0	0	0
2016/09/29	2025	03/11/2016	129.23	Put	Bond Future	681.4700	0.6815	569.7100	0.5697	(16.400)	0	0	0
2016/09/29	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	2025	03/11/2016	129.22	Put	Bond Future	671.4700	0.6715	559.7100	0.5597	(16.644)	0	0	0
2016/09/29	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	2030	03/11/2016			Bond Future	9.0116	94.4248	9.0415	94.2087	0.332	0.0000	0.0000	26,853
2016/09/29	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	2030	03/11/2016	9.33	Call	Bond Future	2,261.9000	2.2619	2,045.8100	2.0458	(9.553)	0	0	0
2016/09/29	2030	03/11/2016	9.34	Call	Bond Future	2,331.6700	2.3317	2,115.5800	2.1156	(9.268)	0	0	0
2016/09/29	2030	03/11/2016	9.35	Call	Bond Future	2,401.3700	2.4014	2,185.2800	2.1853	(8.999)	0	0	0
2016/09/29	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	2030	02/02/2017			Bond Future	9.0494	92.2312	9.0804	92.0107	0.342	0.0000	0.0000	0
2016/09/29	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	2030	02/02/2017	9.29	Call	Bond Future	1,693.5100	1.6935	1,473.0200	1.4730	(13.020)	0	0	0
2016/09/29	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	2030	02/02/2017	9.30	Call	Bond Future	1,762.9500	1.7629	1,542.4600	1.5425	(12.507)	0	0	0
2016/09/29	2030	02/02/2017	9.31	Call	Bond Future	1,832.3200	1.8323	1,611.8300	1.6118	(12.033)	0	0	0
2016/09/29	2030	04/05/2017	9.33	Call	Bond Future	1,718.8300	1.7188	1,493.6400	1.4936	(13.101)	0	0	0
2016/09/29	2030	04/05/2017			Bond Future	9.0826	94.0722	9.1146	93.8470	0.353	0.0000	0.0000	0
2016/09/29	2030	04/05/2017	9.34	Call	Bond Future	1,787.3600	1.7874	1,562.1700	1.5622	(12.599)	0	0	0
2016/09/29	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	2030	04/05/2017	9.32	Call	Bond Future	1,650.2300	1.6502	1,425.0400	1.4250	(13.646)	0	0	0
2016/09/29	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	2032	03/11/2016			Bond Future	9.1227	93.7254	9.1526	93.4938	0.328	0.0000	0.0000	13,093
2016/09/29	2032	03/11/2016	10.28	Put	Bond Future	18.5600	0.0186	19.7700	0.0198	6.519	0	0	0
2016/09/29	2032	03/11/2016	10.30	Put	Bond Future	16.6800	0.0167	17.7500	0.0177	6.415	0	0	0
2016/09/29	2032	03/11/2016	10.29	Put	Bond Future	17.6000	0.0176	18.7400	0.0187	6.477	0	0	0
2016/09/29	2032	03/11/2016	10.30	Call	Bond Future	8,537.1200	8.5371	8,306.5800	8.3066	(2.700)	0	0	0
2016/09/29	2032	03/11/2016	10.28	Call	Bond Future	8,404.0100	8.4040	8,173.6100	8.1736	(2.742)	0	0	0
2016/09/29	2032	03/11/2016	10.29	Call	Bond Future	8,470.5800	8.4706	8,240.1100	8.2401	(2.721)	0	0	0
2016/09/29	2032	02/02/2017	9.53	Call	Bond Future	4,395.0100	4.3950	4,228.8000	4.2288	(3.782)	0	0	0
2016/09/29	2032	02/02/2017			Bond Future	9.1637	95.5243	9.1945	95.2880	0.337	0.0000	0.0000	0
2016/09/29	2032	02/02/2017	9.51	Call	Bond Future	4,298.7100	4.2987	4,134.2300	4.1342	(3.826)	0	0	0

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2016/09/29	2032	02/02/2017	9.52	Call	Bond Future	4,346.6500	4.3467	4,181.3000	4.1813	(3.804)	0	0	0
2016/09/29	2032	02/02/2017	9.51	Put	Bond Future	1,696.7800	1.6968	1,768.5900	1.7686	4.232	0	0	0
2016/09/29	2032	02/02/2017	9.53	Put	Bond Future	1,646.0700	1.6461	1,716.1500	1.7162	4.257	0	0	0
2016/09/29	2032	02/02/2017	9.52	Put	Bond Future	1,671.1700	1.6712	1,742.1100	1.7421	4.245	0	0	0
2016/09/29	2032	04/05/2017	9.45	Call	Bond Future	4,709.9800	4.7100	4,557.9600	4.5580	(3.228)	0	0	0
2016/09/29	2032	04/05/2017			Bond Future	9.1963	93.2702	9.2282	93.0289	0.347	0.0000	0.0000	0
2016/09/29	2032	04/05/2017	9.46	Call	Bond Future	4,753.6300	4.7536	4,600.8800	4.6009	(3.213)	0	0	0
2016/09/29	2032	04/05/2017	9.44	Put	Bond Future	2,845.1100	2.8451	2,935.0700	2.9351	3.162	0	0	0
2016/09/29	2032	04/05/2017	9.46	Put	Bond Future	2,784.7400	2.7847	2,873.2400	2.8732	3.178	0	0	0
2016/09/29	2032	04/05/2017	9.44	Call	Bond Future	4,666.7800	4.6668	4,515.4900	4.5155	(3.242)	0	0	0
2016/09/29	2032	04/05/2017	9.45	Put	Bond Future	2,814.6600	2.8147	2,903.8900	2.9039	3.170	0	0	0
2016/09/29	2033	03/11/2016			Bond Future	108.1843	108.1843	107.8929	107.8929	(0.269)	0.0000	0.0000	4,686
2016/09/29	2033	03/11/2016	109.16	Put	Bond Future	975.6900	0.9757	1,267.1100	1.2671	29.868	0	0	0
2016/09/29	2033	03/11/2016	109.17	Put	Bond Future	985.6900	0.9857	1,277.1100	1.2771	29.565	0	0	0
2016/09/29	2033	03/11/2016	109.18	Put	Bond Future	995.6900	0.9957	1,287.1100	1.2871	29.268	0	0	0
2016/09/29	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	2037	03/11/2016	10.35	Call	Bond Future	8,389.8400	8.3898	8,138.0700	8.1381	(3.001)	0	0	0
2016/09/29	2037	03/11/2016	10.36	Put	Bond Future	41.4900	0.0415	44.1500	0.0442	6.411	0	0	0
2016/09/29	2037	03/11/2016			Bond Future	9.2971	95.0764	9.3270	94.8218	0.321	0.0000	0.0000	36,730
2016/09/29	2037	03/11/2016	10.36	Call	Bond Future	8,461.3200	8.4613	8,209.4000	8.2094	(2.977)	0	0	0
2016/09/29	2037	03/11/2016	10.37	Call	Bond Future	8,532.7600	8.5328	8,280.7200	8.2807	(2.954)	0	0	0
2016/09/29	2037	03/11/2016	10.35	Put	Bond Future	43.5000	0.0435	46.3100	0.0463	6.460	0	0	0
2016/09/29	2037	03/11/2016	10.37	Put	Bond Future	39.5500	0.0396	42.0900	0.0421	6.422	0	0	0
2016/09/29	2037	02/02/2017	9.68	Put	Bond Future	1,957.6400	1.9576	2,036.9100	2.0369	4.049	0	0	0
2016/09/29	2037	02/02/2017			Bond Future	9.3369	92.6450	9.3677	92.3852	0.330	0.0000	0.0000	0
2016/09/29	2037	02/02/2017	9.67	Put	Bond Future	1,986.5900	1.9866	2,066.8000	2.0668	4.038	0	0	0
2016/09/29	2037	02/02/2017	9.68	Call	Bond Future	4,788.2000	4.7882	4,607.7100	4.6077	(3.769)	0	0	0
2016/09/29	2037	02/02/2017	9.66	Call	Bond Future	4,685.0100	4.6850	4,506.4000	4.5064	(3.812)	0	0	0
2016/09/29	2037	02/02/2017	9.67	Call	Bond Future	4,736.5900	4.7366	4,557.0400	4.5570	(3.791)	0	0	0
2016/09/29	2037	02/02/2017	9.66	Put	Bond Future	2,015.6900	2.0157	2,096.8400	2.0968	4.026	0	0	0
2016/09/29	2037	04/05/2017			Bond Future	9.3727	94.4942	9.4044	94.2290	0.338	0.0000	0.0000	0
2016/09/29	2037	04/05/2017	9.58	Put	Bond Future	3,378.9500	3.3789	3,480.3400	3.4803	3.001	0	0	0
2016/09/29	2037	04/05/2017	9.60	Put	Bond Future	3,309.6800	3.3097	3,409.4800	3.4095	3.015	0	0	0
2016/09/29	2037	04/05/2017	9.59	Put	Bond Future	3,344.1600	3.3442	3,444.7600	3.4448	3.008	0	0	0
2016/09/29	2037	04/05/2017	9.60	Call	Bond Future	5,184.0700	5.1841	5,018.7000	5.0187	(3.190)	0	0	0
2016/09/29	2037	04/05/2017	9.58	Call	Bond Future	5,090.8200	5.0908	4,927.0400	4.9270	(3.217)	0	0	0
2016/09/29	2037	04/05/2017	9.59	Call	Bond Future	5,137.3500	5.1374	4,972.7800	4.9728	(3.203)	0	0	0
2016/09/29	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	2038	03/11/2016			Bond Future	135.8619	135.8619	135.8764	135.8764	0.011	0.0000	0.0000	20,753
2016/09/29	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	2038	03/11/2016	136.31	Put	Bond Future	448.0500	0.4480	433.5900	0.4336	(3.227)	0	0	0
2016/09/29	2038	03/11/2016	136.33	Put	Bond Future	468.0500	0.4680	453.5900	0.4536	(3.089)	0	0	0
2016/09/29	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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2016/09/29	2038	03/11/2016	136.32	Put	Bond Future	458.0500	0.4580	443.5900	0.4436	(3.157)	0	0	0
2016/09/29	2040	03/11/2016			Bond Future	9.3370	99.2444	9.3770	98.8783	0.428	0.0000	0.0000	4,623
2016/09/29	2040	03/11/2016	9.69	Put	Bond Future	707.7600	0.7078	779.5600	0.7796	10.145	0	0	0
2016/09/29	2040	03/11/2016	9.71	Put	Bond Future	665.4900	0.6655	733.5100	0.7335	10.221	0	0	0
2016/09/29	2040	03/11/2016	9.70	Put	Bond Future	686.3600	0.6864	756.2500	0.7563	10.183	0	0	0
2016/09/29	2040	03/11/2016	9.71	Call	Bond Future	3,994.5400	3.9945	3,696.4700	3.6965	(7.462)	0	0	0
2016/09/29	2040	03/11/2016	9.69	Call	Bond Future	3,863.1000	3.8631	3,568.8100	3.5688	(7.618)	0	0	0
2016/09/29	2040	03/11/2016	9.70	Call	Bond Future	3,928.6200	3.9286	3,632.4200	3.6324	(7.540)	0	0	0
2016/09/29	2040	02/02/2017	9.58	Call	Bond Future	4,463.6200	4.4636	4,228.9500	4.2289	(5.257)	0	0	0
2016/09/29	2040	02/02/2017			Bond Future	9.3766	96.6426	9.4178	96.2692	0.439	0.0000	0.0000	0
2016/09/29	2040	02/02/2017	9.59	Call	Bond Future	4,515.5600	4.5156	4,279.4500	4.2794	(5.229)	0	0	0
2016/09/29	2040	02/02/2017	9.60	Call	Bond Future	4,567.7700	4.5678	4,330.2200	4.3302	(5.201)	0	0	0
2016/09/29	2040	02/02/2017	9.58	Put	Bond Future	2,641.7600	2.6418	2,780.5600	2.7806	5.254	0	0	0
2016/09/29	2040	02/02/2017	9.60	Put	Bond Future	2,569.7800	2.5698	2,705.7000	2.7057	5.289	0	0	0
2016/09/29	2040	02/02/2017	9.59	Put	Bond Future	2,605.5700	2.6056	2,742.9300	2.7429	5.272	0	0	0
2016/09/29	2040	04/05/2017			Bond Future	9.4123	98.5717	9.4547	98.1906	0.450	0.0000	0.0000	0
2016/09/29	2040	04/05/2017	9.62	Put	Bond Future	3,719.3300	3.7193	3,868.8400	3.8688	4.020	0	0	0
2016/09/29	2040	04/05/2017	9.64	Put	Bond Future	3,644.6500	3.6446	3,791.9100	3.7919	4.040	0	0	0
2016/09/29	2040	04/05/2017	9.62	Call	Bond Future	5,564.0700	5.5641	5,332.4900	5.3325	(4.162)	0	0	0
2016/09/29	2040	04/05/2017	9.63	Put	Bond Future	3,681.6900	3.6817	3,830.0700	3.8301	4.030	0	0	0
2016/09/29	2040	04/05/2017	9.63	Call	Bond Future	5,613.8000	5.6138	5,381.0900	5.3811	(4.145)	0	0	0
2016/09/29	2040	04/05/2017	9.64	Call	Bond Future	5,664.0000	5.6640	5,430.1700	5.4302	(4.128)	0	0	0
2016/09/29	2044	03/11/2016			Bond Future	9.3615	96.3616	9.4015	95.9909	0.427	0.0000	0.0000	18,511
2016/09/29	2044	03/11/2016	10.42	Call	Bond Future	9,083.0300	9.0830	8,718.4700	8.7185	(4.014)	0	0	0
2016/09/29	2044	03/11/2016	10.41	Put	Bond Future	55.5500	0.0555	61.9300	0.0619	11.485	0	0	0
2016/09/29	2044	03/11/2016	10.43	Put	Bond Future	51.0600	0.0511	56.9200	0.0569	11.477	0	0	0
2016/09/29	2044	03/11/2016	10.42	Put	Bond Future	53.2700	0.0533	59.3900	0.0594	11.489	0	0	0
2016/09/29	2044	03/11/2016	10.43	Call	Bond Future	9,158.9100	9.1589	8,794.0900	8.7941	(3.983)	0	0	0
2016/09/29	2044	03/11/2016	10.41	Call	Bond Future	9,007.1000	9.0071	8,642.8000	8.6428	(4.045)	0	0	0
2016/09/29	2044	02/02/2017			Bond Future	9.4001	93.8297	9.4413	93.4515	0.438	0.0000	0.0000	0
2016/09/29	2044	02/02/2017	9.77	Call	Bond Future	5,449.7000	5.4497	5,188.7700	5.1888	(4.788)	0	0	0
2016/09/29	2044	02/02/2017	9.76	Put	Bond Future	2,171.9100	2.1719	2,290.4800	2.2905	5.459	0	0	0
2016/09/29	2044	02/02/2017	9.78	Put	Bond Future	2,110.9900	2.1110	2,226.9300	2.2269	5.492	0	0	0
2016/09/29	2044	02/02/2017	9.77	Put	Bond Future	2,141.3700	2.1414	2,258.6200	2.2586	5.475	0	0	0
2016/09/29	2044	02/02/2017	9.78	Call	Bond Future	5,505.9800	5.5060	5,243.7400	5.2437	(4.763)	0	0	0
2016/09/29	2044	02/02/2017	9.76	Call	Bond Future	5,393.4400	5.3934	5,133.8300	5.1338	(4.813)	0	0	0
2016/09/29	2044	04/05/2017			Bond Future	9.4349	95.7026	9.4772	95.3166	0.448	0.0000	0.0000	0
2016/09/29	2044	04/05/2017	9.67	Call	Bond Future	5,814.3200	5.8143	5,576.3300	5.5763	(4.093)	0	0	0
2016/09/29	2044	04/05/2017	9.66	Put	Bond Future	3,740.7000	3.7407	3,889.7500	3.8898	3.985	0	0	0
2016/09/29	2044	04/05/2017	9.68	Put	Bond Future	3,665.7700	3.6658	3,812.5900	3.8126	4.005	0	0	0
2016/09/29	2044	04/05/2017	9.67	Put	Bond Future	3,703.2200	3.7032	3,851.1600	3.8512	3.995	0	0	0
2016/09/29	2044	04/05/2017	9.68	Call	Bond Future	5,864.8500	5.8649	5,625.7400	5.6257	(4.077)	0	0	0
2016/09/29	2044	04/05/2017	9.66	Call	Bond Future	5,763.6900	5.7637	5,526.8100	5.5268	(4.110)	0	0	0
2016/09/29	2046	03/11/2016	137.07	Put	Bond Future	3,637.4900	3.6375	3,337.8300	3.3378	(8.238)	0	0	0
2016/09/29	2046	03/11/2016			Bond Future	133.4325	133.4325	133.7322	133.7322	0.225	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
2016/09/29	2046	03/11/2016	137.09	Put	Bond Future	3,657.4900	3.6575	3,357.8300	3.3578	(8.193)	0	0	0
2016/09/29	2046	03/11/2016	137.08	Put	Bond Future	3,647.4900	3.6475	3,347.8300	3.3478	(8.216)	0	0	0
2016/09/29	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	2050	03/11/2016	149.52	Put	Bond Future	5,657.8800	5.6579	5,302.9400	5.3029	(6.273)	0	0	0
2016/09/29	2050	03/11/2016			Bond Future	143.8621	143.8621	144.2171	144.2171	0.247	0.0000	0.0000	21,644
2016/09/29	2050	03/11/2016	149.54	Put	Bond Future	5,677.8800	5.6779	5,322.9400	5.3229	(6.251)	0	0	0
2016/09/29	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	2050	03/11/2016	149.53	Put	Bond Future	5,667.8800	5.6679	5,312.9400	5.3129	(6.262)	0	0	0
2016/09/29	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	AL37	03/11/2016			Index Future	507.8770	507.8770	507.1490	507.1490	(0.143)	0.0000	0.0000	9
2016/09/29	AL37	02/02/2017			Index Future	517.6250	517.6250	516.8820	516.8820	(0.144)	0.0000	0.0000	0
2016/09/29	AL7T	03/11/2016			Index Future	589.4410	589.4410	588.3430	588.3430	(0.186)	0.0000	0.0000	2
2016/09/29	AL7T	02/02/2017			Index Future	600.7550	600.7550	599.6330	599.6330	(0.187)	0.0000	0.0000	0
2016/09/29	ALBI	03/11/2016			Index Future	537.8360	537.8360	536.5230	536.5230	(0.244)	0.0000	0.0000	706
2016/09/29	ALBI	02/02/2017			Index Future	548.1590	548.1590	546.8190	546.8190	(0.244)	0.0000	0.0000	0
2016/09/29	ALBI	04/05/2017			Index Future	559.0940	559.0940	557.7270	557.7270	(0.245)	0.0000	0.0000	0
2016/09/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	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
2016/09/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/09/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	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
2016/09/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/29	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	EL28	03/11/2016			Bond Future	130.0316	130.0316	130.0477	130.0477	0.012	0.0000	0.0000	0
2016/09/29	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	EL28	03/11/2016	132.15	Put	Bond Future	2,118.4100	2.1184	2,102.3200	2.1023	(0.760)	0	0	0
2016/09/29	EL28	03/11/2016	132.17	Put	Bond Future	2,138.4100	2.1384	2,122.3200	2.1223	(0.752)	0	0	0
2016/09/29	EL28	03/11/2016	132.16	Put	Bond Future	2,128.4100	2.1284	2,112.3200	2.1123	(0.756)	0	0	0
2016/09/29	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	EL28	02/02/2017			Bond Future	132.5353	132.5353	132.5514	132.5514	0.012	0.0000	0.0000	0
2016/09/29	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	EL28	02/02/2017	135.10	Put	Bond Future	2,564.7100	2.5647	2,548.5800	2.5486	(0.629)	0	0	0
2016/09/29	EL28	02/02/2017	135.12	Put	Bond Future	2,584.7100	2.5847	2,568.5800	2.5686	(0.624)	0	0	0
2016/09/29	EL28	02/02/2017	135.11	Put	Bond Future	2,574.7100	2.5747	2,558.5800	2.5586	(0.626)	0	0	0
2016/09/29	EL28	04/05/2017			Bond Future	133.5020	133.5020	133.5181	133.5181	0.012	0.0000	0.0000	0
2016/09/29	EL28	04/05/2017	137.90	Put	Bond Future	4,397.9800	4.3980	4,381.9400	4.3819	(0.365)	0	0	0
2016/09/29	EL28	04/05/2017	137.92	Put	Bond Future	4,417.9800	4.4180	4,401.9400	4.4019	(0.363)	0	0	0
2016/09/29	EL28	04/05/2017	137.91	Put	Bond Future	4,407.9800	4.4080	4,391.9400	4.3919	(0.364)	0	0	0
2016/09/29	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	ES33	03/11/2016			Bond Future	10.1850	79.6801	10.2146	79.4832	0.290	0.0000	0.0000	8,789
2016/09/29	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	ES33	03/11/2016	11.31	Call	Bond Future	6,993.5300	6.9935	6,796.6300	6.7966	(2.815)	0	0	0
2016/09/29	ES33	03/11/2016	11.29	Call	Bond Future	6,877.6200	6.8776	6,680.7200	6.6807	(2.863)	0	0	0
2016/09/29	ES33	03/11/2016	11.30	Call	Bond Future	6,935.6100	6.9356	6,738.7100	6.7387	(2.839)	0	0	0
2016/09/29	ES33	02/02/2017			Bond Future	10.2584	81.2093	10.2890	81.0085	0.298	0.0000	0.0000	0
2016/09/29	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	ES33	02/02/2017	10.59	Call	Bond Future	2,137.1600	2.1372	1,936.3100	1.9363	(9.398)	0	0	0
2016/09/29	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	ES33	02/02/2017	10.60	Call	Bond Future	2,200.2500	2.2003	1,999.4000	1.9994	(9.129)	0	0	0
2016/09/29	ES33	02/02/2017	10.61	Call	Bond Future	2,263.2600	2.2633	2,062.4100	2.0624	(8.874)	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
2016/09/29	ES33	04/05/2017			Bond Future	10.3221	79.0348	10.3537	78.8298	0.306	0.0000	0.0000	0
2016/09/29	ES33	04/05/2017	10.55	Call	Bond Future	1,461.4100	1.4614	1,256.3800	1.2564	(14.030)	0	0	0
2016/09/29	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	ES33	04/05/2017	10.56	Call	Bond Future	1,524.5900	1.5246	1,319.5600	1.3196	(13.448)	0	0	0
2016/09/29	ES33	04/05/2017	10.54	Call	Bond Future	1,398.1600	1.3982	1,193.1300	1.1931	(14.664)	0	0	0
2016/09/29	ES42	03/11/2016			Bond Future	10.3136	84.0933	10.3483	83.8271	0.336	0.0000	0.0000	8,777
2016/09/29	ES42	02/02/2017			Bond Future	10.3825	85.7074	10.4183	85.4358	0.345	0.0000	0.0000	0
2016/09/29	ES42	04/05/2017			Bond Future	10.4461	83.1546	10.4830	82.8774	0.354	0.0000	0.0000	0
2016/09/29	GOVI	03/11/2016	476.11	Call	GOVI	593,860.0000	59.3860	581,860.0000	58.1860	(2.021)	0	0	0
2016/09/29	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	GOVI	03/11/2016			GOVI	535.4960	535.4960	534.2960	534.2960	(0.224)	0.0000	0.0000	422
2016/09/29	GOVI	03/11/2016	476.12	Call	GOVI	593,760.0000	59.3760	581,760.0000	58.1760	(2.021)	0	0	0
2016/09/29	GOVI	03/11/2016	476.13	Call	GOVI	593,660.0000	59.3660	581,660.0000	58.1660	(2.021)	0	0	0
2016/09/29	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	GOVI	02/02/2017	533.34	Call	GOVI	124,340.0000	12.4340	112,100.0000	11.2100	(9.844)	0	0	0
2016/09/29	GOVI	02/02/2017			GOVI	545.7740	545.7740	544.5500	544.5500	(0.224)	0.0000	0.0000	27
2016/09/29	GOVI	02/02/2017	533.32	Call	GOVI	124,540.0000	12.4540	112,300.0000	11.2300	(9.828)	0	0	0
2016/09/29	GOVI	02/02/2017	533.33	Call	GOVI	124,440.0000	12.4440	112,200.0000	11.2200	(9.836)	0	0	0
2016/09/29	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	GOVI	04/05/2017			GOVI	556.6620	556.6620	555.4120	555.4120	(0.225)	0.0000	0.0000	0
2016/09/29	GOVI	04/05/2017	262.19	Call	GOVI	2,944,720.0000	294.4720	2,932,220.0000	293.2220	(0.424)	0	0	0
2016/09/29	GOVI	04/05/2017	262.20	Call	GOVI	2,944,620.0000	294.4620	2,932,120.0000	293.2120	(0.425)	0	0	0
2016/09/29	GOVI	04/05/2017	262.18	Call	GOVI	2,944,820.0000	294.4820	2,932,320.0000	293.2320	(0.424)	0	0	0
2016/09/29	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/09/29	IGOV	03/11/2016			Index Future	249.5830	249.5830	249.7080	249.7080	0.050	0.0000	0.0000	1,021
2016/09/29	IGOV	02/02/2017			Index Future	254.3880	254.3880	254.5150	254.5150	0.050	0.0000	0.0000	57
2016/09/29	IGOV	04/05/2017			Index Future	259.4780	259.4780	259.6070	259.6070	0.050	0.0000	0.0000	0
2016/09/29	ILBI	03/11/2016			Index Future	676.5600	676.5600	676.8800	676.8800	0.047	0.0000	0.0000	0
2016/09/29	ILBI	02/02/2017			Index Future	689.6730	689.6730	689.9990	689.9990	0.047	0.0000	0.0000	155
2016/09/29	IS01	19/12/2016			Interest Rate Swap	100.0686	100.0686	100.0686	100.0686	0.000	0.0000	0.0000	0
2016/09/29	IS01	16/03/2017			Interest Rate Swap	100.0087	100.0087	100.0116	100.0116	0.003	0.0000	0.0000	0
2016/09/29	IS01	15/06/2017			Interest Rate Swap	99.6318	99.6318	99.6395	99.6395	0.008	0.0000	0.0000	0
2016/09/29	IS01	21/09/2017			Interest Rate Swap	99.6609	99.6609	99.6745	99.6745	0.014	0.0000	0.0000	0
2016/09/29	IS01	21/12/2017			Interest Rate Swap	99.9098	99.9098	99.9311	99.9311	0.021	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
2016/09/29	IS02	18/12/2017			Interest Rate Swap	99.9374	99.9374	99.9586	99.9586	0.021	0.0000	0.0000	0
2016/09/29	IS02	16/03/2018			Interest Rate Swap	99.2078	99.2078	99.2364	99.2364	0.029	0.0000	0.0000	0
2016/09/29	IS02	15/06/2018			Interest Rate Swap	98.8556	98.8556	98.8911	98.8911	0.036	0.0000	0.0000	0
2016/09/29	IS02	21/09/2018			Interest Rate Swap	98.8904	98.8904	98.9431	98.9431	0.053	0.0000	0.0000	0
2016/09/29	IS02	21/12/2018			Interest Rate Swap	99.3700	99.3700	99.4400	99.4400	0.070	0.0000	0.0000	0
2016/09/29	IS05	17/12/2020			Interest Rate Swap	97.6270	97.6270	97.7579	97.7579	0.134	0.0000	0.0000	0
2016/09/29	IS05	16/03/2021			Interest Rate Swap	96.9479	96.9479	97.0828	97.0828	0.139	0.0000	0.0000	0
2016/09/29	IS05	15/06/2021			Interest Rate Swap	96.2350	96.2350	96.3741	96.3741	0.144	0.0000	0.0000	0
2016/09/29	IS05	21/09/2021			Interest Rate Swap	96.4938	96.4938	96.6388	96.6388	0.150	0.0000	0.0000	0
2016/09/29	IS05	21/12/2021			Interest Rate Swap	98.7254	98.7254	98.8792	98.8792	0.156	0.0000	0.0000	50
2016/09/29	IS10	17/12/2025			Interest Rate Swap	97.4405	97.4405	97.6148	97.6148	0.179	0.0000	0.0000	0
2016/09/29	IS10	16/03/2026			Interest Rate Swap	94.5162	94.5162	94.6900	94.6900	0.184	0.0000	0.0000	0
2016/09/29	IS10	15/06/2026			Interest Rate Swap	93.2883	93.2883	93.4590	93.4590	0.183	0.0000	0.0000	0
2016/09/29	IS10	21/09/2026			Interest Rate Swap	95.3885	95.3885	95.5528	95.5528	0.172	0.0000	0.0000	0
2016/09/29	IS10	21/12/2026			Interest Rate Swap	99.0598	99.0598	99.2189	99.2189	0.161	0.0000	0.0000	0
2016/09/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/09/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/09/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/09/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/09/29	JBAF	19/10/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/09/29	JBAF	16/11/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/09/29	JBAF	21/12/2016			Jibar Tradeable Future	7.3900	92.6100	7.4000	92.6000	0.135	0.0000	0.0000	10,000
2016/09/29	JBAF	18/01/2017			Jibar Tradeable Future	7.4000	92.6000	7.4100	92.5900	0.135	0.0000	0.0000	0
2016/09/29	JBAF	15/02/2017			Jibar Tradeable Future	7.4100	92.5900	7.4300	92.5700	0.270	0.0000	0.0000	0
2016/09/29	JBAF	15/03/2017			Jibar Tradeable Future	7.4200	92.5800	7.4400	92.5600	0.270	0.0000	0.0000	1,000
2016/09/29	JBAF	21/06/2017			Jibar Tradeable Future	7.4100	92.5900	7.4300	92.5700	0.270	0.0000	0.0000	0
2016/09/29	JBAF	20/09/2017			Jibar Tradeable Future	7.4100	92.5900	7.4250	92.5750	0.202	0.0000	0.0000	0
2016/09/29	JBAF	20/12/2017			Jibar Tradeable Future	7.3900	92.6100	7.4200	92.5800	0.406	0.0000	0.0000	0
2016/09/29	JBAF	20/03/2018			Jibar Tradeable Future	7.3900	92.6100	7.4200	92.5800	0.406	0.0000	0.0000	1,000
2016/09/29	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/09/29	JBAF	19/09/2018			Jibar Tradeable Future	7.3900	92.6100	7.4200	92.5800	0.406	0.0000	0.0000	0
2016/09/29	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/09/29	R023	03/11/2016	9.73	Put	Bond Future	0.6400	0.0006	0.7200	0.0007	12.500	0	0	0
2016/09/29	R023	03/11/2016			Bond Future	8.3002	98.7979	8.3355	98.6300	0.426	0.0000	0.0000	13,335
2016/09/29	R023	03/11/2016	9.75	Put	Bond Future	0.5500	0.0006	0.6100	0.0006	10.909	0	0	0
2016/09/29	R023	03/11/2016	9.73	Call	Bond Future	6,518.1600	6.5182	6,350.3800	6.3504	(2.574)	0	0	0
2016/09/29	R023	03/11/2016	9.74	Put	Bond Future	0.6000	0.0006	0.6600	0.0007	10.000	0	0	0
2016/09/29	R023	03/11/2016	9.74	Call	Bond Future	6,561.7600	6.5618	6,393.9600	6.3940	(2.557)	0	0	0

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2016/09/29	R023	03/11/2016	9.75	Call	Bond Future	6,605.3200		6.6053	6,437.5200	6.4375	(2.540)	0	0	0
2016/09/29	R023	02/02/2017	8.85	Call	Bond Future	2,988.7900		2.9888	2,858.7800	2.8588	(4.350)	0	0	0
2016/09/29	R023	02/02/2017			Bond Future	8.3315		100.6942	8.3688	100.5228	0.447	0.0000	0.0000	0
2016/09/29	R023	02/02/2017	8.86	Call	Bond Future	3,021.9300		3.0219	2,891.3000	2.8913	(4.323)	0	0	0
2016/09/29	R023	02/02/2017	8.84	Put	Bond Future	649.2200		0.6492	691.2300	0.6912	6.471	0	0	0
2016/09/29	R023	02/02/2017	8.86	Put	Bond Future	626.0200		0.6260	666.8000	0.6668	6.514	0	0	0
2016/09/29	R023	02/02/2017	8.84	Call	Bond Future	2,955.8000		2.9558	2,826.4000	2.8264	(4.378)	0	0	0
2016/09/29	R023	02/02/2017	8.85	Put	Bond Future	637.5300		0.6375	678.9300	0.6789	6.494	0	0	0
2016/09/29	R023	04/05/2017	8.61	Call	Bond Future	2,599.8400		2.5998	2,490.7500	2.4907	(4.196)	0	0	0
2016/09/29	R023	04/05/2017			Bond Future	8.3428		98.7692	8.3822	98.5942	0.471	0.0000	0.0000	0
2016/09/29	R023	04/05/2017	8.59	Call	Bond Future	2,546.3100		2.5463	2,438.4200	2.4384	(4.237)	0	0	0
2016/09/29	R023	04/05/2017	8.60	Call	Bond Future	2,573.0100		2.5730	2,464.5100	2.4645	(4.217)	0	0	0
2016/09/29	R023	04/05/2017	8.59	Put	Bond Future	1,452.1900		1.4522	1,519.3400	1.5193	4.624	0	0	0
2016/09/29	R023	04/05/2017	8.61	Put	Bond Future	1,417.8400		1.4178	1,483.7900	1.4838	4.651	0	0	0
2016/09/29	R023	04/05/2017	8.60	Put	Bond Future	1,434.9400		1.4349	1,501.4800	1.5015	4.637	0	0	0
2016/09/29	R035	03/11/2016	9.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	R035	03/11/2016			Bond Future	9.2337		98.5277	9.2635	98.2730	0.323	0.0000	0.0000	4,661
2016/09/29	R035	03/11/2016	9.59	Call	Bond Future	2,974.5600		2.9746	2,719.8200	2.7198	(8.564)	0	0	0
2016/09/29	R035	03/11/2016	9.57	Call	Bond Future	2,811.3300		2.8113	2,556.5900	2.5566	(9.061)	0	0	0
2016/09/29	R035	03/11/2016	9.58	Call	Bond Future	2,893.0000		2.8930	2,638.2600	2.6383	(8.805)	0	0	0
2016/09/29	R035	03/11/2016	9.57	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	R035	03/11/2016	9.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	R035	02/02/2017			Bond Future	9.2773		100.4188	9.3082	100.1588	0.332	0.0000	0.0000	0
2016/09/29	R035	02/02/2017	9.51	Call	Bond Future	1,936.7100		1.9367	1,676.7200	1.6767	(13.424)	0	0	0
2016/09/29	R035	02/02/2017	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	R035	02/02/2017	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	R035	02/02/2017	9.52	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	R035	02/02/2017	9.52	Call	Bond Future	2,018.6200		2.0186	1,758.6300	1.7586	(12.880)	0	0	0
2016/09/29	R035	02/02/2017	9.50	Call	Bond Future	1,854.7000		1.8547	1,594.7100	1.5947	(14.018)	0	0	0
2016/09/29	R035	04/05/2017	9.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	R035	04/05/2017			Bond Future	9.3099		97.9173	9.3416	97.6520	0.341	0.0000	0.0000	0
2016/09/29	R035	04/05/2017	9.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	R035	04/05/2017	9.55	Call	Bond Future	1,979.6400		1.9796	1,714.3100	1.7143	(13.403)	0	0	0
2016/09/29	R035	04/05/2017	9.53	Call	Bond Future	1,817.1500		1.8172	1,551.8200	1.5518	(14.601)	0	0	0
2016/09/29	R035	04/05/2017	9.54	Call	Bond Future	1,898.4500		1.8984	1,633.1200	1.6331	(13.976)	0	0	0
2016/09/29	R035	04/05/2017	9.53	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	R186	03/11/2016	8.82	Put	Bond Future	748.8900		0.7489	807.4900	0.8075	7.825	0	0	150
2016/09/29	R186	03/11/2016	9.40	Put	Bond Future	77.2000		0.0772	83.8600	0.0839	8.627	0	0	0
2016/09/29	R186	03/11/2016			Bond Future	8.6355		116.4082	8.6656	116.1918	0.348	0.0000	0.0000	88,828
2016/09/29	R186	03/11/2016	8.30	Put	Bond Future	2,877.0300		2.8770	3,033.0600	3.0331	5.423	0	0	0
2016/09/29	R186	03/11/2016	8.52	Put	Bond Future	1,760.1600		1.7602	1,874.7100	1.8747	6.508	0	0	150
2016/09/29	R186	03/11/2016	8.95	Put	Bond Future	483.7000		0.4837	523.5200	0.5235	8.232	0	0	0
2016/09/29	R186	03/11/2016	9.20	Put	Bond Future	185.7300		0.1857	201.8100	0.2018	8.658	0	0	0
2016/09/29	R186	03/11/2016	8.97	Put	Bond Future	450.5100		0.4505	487.8400	0.4878	8.286	0	0	0
2016/09/29	R186	03/11/2016	8.96	Put	Bond Future	466.8100		0.4668	505.3700	0.5054	8.260	0	0	0
2016/09/29	R186	03/11/2016	9.10	Call	Bond Future	3,558.3600		3.5584	3,365.6600	3.3657	(5.415)	0	0	0

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2016/09/29	R186	03/11/2016	9.66	Call	Bond Future	7,087.8300		7.0878	6,873.1400	6.8731	(3.029)	0	0	0
2016/09/29	R186	03/11/2016	8.30	Call	Bond Future	423.6100		0.4236	363.2300	0.3632	(14.254)	0	0	150
2016/09/29	R186	03/11/2016	8.90	Call	Bond Future	2,459.4100		2.4594	2,289.5300	2.2895	(6.907)	0	0	0
2016/09/29	R186	03/11/2016	8.97	Call	Bond Future	2,826.3600		2.8264	2,647.2800	2.6473	(6.336)	0	0	0
2016/09/29	R186	03/11/2016	9.71	Call	Bond Future	7,412.1100		7.4121	7,196.9900	7.1970	(2.902)	0	0	0
2016/09/29	R186	03/11/2016	8.52	Call	Bond Future	923.4300		0.9234	821.5700	0.8216	(11.031)	0	0	0
2016/09/29	R186	03/11/2016	8.82	Call	Bond Future	2,067.7200		2.0677	1,909.9100	1.9099	(7.632)	0	0	0
2016/09/29	R186	03/11/2016	8.95	Call	Bond Future	2,719.4000		2.7194	2,542.8100	2.5428	(6.494)	0	0	0
2016/09/29	R186	03/11/2016	9.20	Call	Bond Future	4,156.0800		4.1561	3,955.7500	3.9557	(4.820)	0	0	1,425
2016/09/29	R186	03/11/2016	8.90	Put	Bond Future	575.1400		0.5751	621.6700	0.6217	8.090	0	0	5,092
2016/09/29	R186	03/11/2016	9.40	Call	Bond Future	5,408.6900		5.4087	5,198.9400	5.1989	(3.878)	0	0	1,425
2016/09/29	R186	03/11/2016	9.66	Put	Bond Future	21.3600		0.0214	23.0800	0.0231	8.052	0	0	0
2016/09/29	R186	03/11/2016	9.71	Put	Bond Future	16.3900		0.0164	17.6800	0.0177	7.871	0	0	0
2016/09/29	R186	03/11/2016	8.96	Call	Bond Future	2,772.6200		2.7726	2,594.7700	2.5948	(6.415)	0	0	0
2016/09/29	R186	03/11/2016	9.10	Put	Bond Future	277.4000		0.2774	301.1100	0.3011	8.547	0	0	108
2016/09/29	R186	02/02/2017	8.81	Put	Bond Future	1,958.5400		1.9585	2,044.5300	2.0445	4.391	0	0	0
2016/09/29	R186	02/02/2017	9.40	Call	Bond Future	5,733.3800		5.7334	5,550.7800	5.5508	(3.185)	0	0	0
2016/09/29	R186	02/02/2017	8.00	Put	Bond Future	5,582.5300		5.5825	5,749.9500	5.7500	2.999	0	0	0
2016/09/29	R186	02/02/2017			Bond Future	8.6695		113.3395	8.7008	113.1186	0.361	0.0000	0.0000	0
2016/09/29	R186	02/02/2017	8.43	Put	Bond Future	3,362.0700		3.3621	3,487.4100	3.4874	3.728	0	0	0
2016/09/29	R186	02/02/2017	8.80	Put	Bond Future	1,988.2600		1.9883	2,075.2400	2.0752	4.375	0	0	0
2016/09/29	R186	02/02/2017	8.90	Put	Bond Future	1,705.0200		1.7050	1,782.3300	1.7823	4.534	0	0	750
2016/09/29	R186	02/02/2017	9.50	Call	Bond Future	6,270.8800		6.2709	6,082.5600	6.0826	(3.003)	0	0	0
2016/09/29	R186	02/02/2017	8.87	Call	Bond Future	3,190.8200		3.1908	3,050.0200	3.0500	(4.413)	0	0	0
2016/09/29	R186	02/02/2017	8.60	Call	Bond Future	2,175.9200		2.1759	2,062.4200	2.0624	(5.216)	0	0	7,000
2016/09/29	R186	02/02/2017	8.81	Call	Bond Future	2,945.2400		2.9452	2,810.2700	2.8103	(4.583)	0	0	0
2016/09/29	R186	02/02/2017	8.00	Call	Bond Future	717.7800		0.7178	664.2400	0.6642	(7.459)	0	0	7,000
2016/09/29	R186	02/02/2017	8.37	Call	Bond Future	1,490.3600		1.4904	1,401.0100	1.4010	(5.995)	0	0	500
2016/09/29	R186	02/02/2017	8.79	Call	Bond Future	2,865.3300		2.8653	2,732.3500	2.7324	(4.641)	0	0	0
2016/09/29	R186	02/02/2017	8.87	Put	Bond Future	1,786.4700		1.7865	1,866.6300	1.8666	4.487	0	0	500
2016/09/29	R186	02/02/2017	8.43	Call	Bond Future	1,653.7600		1.6538	1,558.1400	1.5581	(5.782)	0	0	750
2016/09/29	R186	02/02/2017	8.80	Call	Bond Future	2,905.1400		2.9051	2,771.1600	2.7712	(4.612)	0	0	0
2016/09/29	R186	02/02/2017	8.90	Call	Bond Future	3,317.4100		3.3174	3,173.7600	3.1738	(4.330)	0	0	0
2016/09/29	R186	02/02/2017	9.50	Put	Bond Future	606.4700		0.6065	639.1100	0.6391	5.382	0	0	13,500
2016/09/29	R186	02/02/2017	9.40	Put	Bond Future	730.1800		0.7302	768.5400	0.7685	5.253	0	0	750
2016/09/29	R186	02/02/2017	8.60	Put	Bond Future	2,667.8300		2.6678	2,775.2900	2.7753	4.028	0	0	0
2016/09/29	R186	02/02/2017	8.37	Put	Bond Future	3,632.2000		3.6322	3,763.8100	3.7638	3.623	0	0	0
2016/09/29	R186	02/02/2017	8.79	Put	Bond Future	2,018.3200		2.0183	2,106.3000	2.1063	4.359	0	0	0
2016/09/29	R186	04/05/2017			Bond Future	8.6938		115.6015	8.7264	115.3758	0.375	0.0000	0.0000	0
2016/09/29	R186	04/05/2017	8.89	Put	Bond Future	2,538.2400		2.5382	2,626.8500	2.6269	3.491	0	0	0
2016/09/29	R186	04/05/2017	8.91	Put	Bond Future	2,482.1500		2.4822	2,569.2700	2.5693	3.510	0	0	0
2016/09/29	R186	04/05/2017	8.90	Put	Bond Future	2,510.0700		2.5101	2,597.9400	2.5979	3.501	0	0	0
2016/09/29	R186	04/05/2017	8.91	Call	Bond Future	3,965.5800		3.9656	3,827.0700	3.8271	(3.493)	0	0	0
2016/09/29	R186	04/05/2017	8.89	Call	Bond Future	3,885.5800		3.8856	3,748.5600	3.7486	(3.526)	0	0	0
2016/09/29	R186	04/05/2017	8.90	Call	Bond Future	3,925.4800		3.9255	3,787.7200	3.7877	(3.509)	0	0	0
2016/09/29	R197	03/11/2016	303.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	R197	03/11/2016	303.57	Put	Bond Future	1,071.5900		1.0716	1,039.3200	1.0393	(3.011)	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
2016/09/29	R197	03/11/2016			Bond Future	302.4984		302.4984	302.5307	0.011	0.0000	0.0000	875
2016/09/29	R197	03/11/2016	303.57	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/09/29	R197	03/11/2016	303.58	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/09/29	R197	03/11/2016	303.56	Put	Bond Future	1,061.5900		1.0616	1,029.3200	(3.040)	0	0	0
2016/09/29	R197	03/11/2016	303.58	Put	Bond Future	1,081.5900		1.0816	1,049.3200	(2.984)	0	0	0
2016/09/29	R202	03/11/2016	253.85	Put	Bond Future	4,035.6900		4.0357	4,008.3300	(0.678)	0	0	0
2016/09/29	R202	03/11/2016			Bond Future	249.8143		249.8143	249.8417	0.011	0.0000	0.0000	36,009
2016/09/29	R202	03/11/2016	253.87	Put	Bond Future	4,055.6900		4.0557	4,028.3300	(0.675)	0	0	0
2016/09/29	R202	03/11/2016	253.85	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/09/29	R202	03/11/2016	253.86	Put	Bond Future	4,045.6900		4.0457	4,018.3300	(0.676)	0	0	0
2016/09/29	R202	03/11/2016	253.86	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/09/29	R202	03/11/2016	253.87	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/09/29	R203	03/11/2016	8.86	Call	Bond Future	1,201.9300		1.2019	1,164.8100	(3.088)	0	0	0
2016/09/29	R203	03/11/2016			Bond Future	7.3746		101.9244	7.4201	0.617	0.0000	0.0000	30,174
2016/09/29	R203	03/11/2016	8.84	Call	Bond Future	1,185.9000		1.1859	1,148.7700	(3.131)	0	0	0
2016/09/29	R203	03/11/2016	8.85	Call	Bond Future	1,193.9100		1.1939	1,156.7900	(3.109)	0	0	0
2016/09/29	R203	03/11/2016	8.84	Put	Bond Future	0.0100		0.0000	0.0100	0.000	0	0	0
2016/09/29	R203	03/11/2016	8.86	Put	Bond Future	0.0000		0.0000	0.0100	100.000	0	0	0
2016/09/29	R203	03/11/2016	8.85	Put	Bond Future	0.0000		0.0000	0.0100	100.000	0	0	0
2016/09/29	R203	02/02/2017	7.70	Call	Bond Future	328.2700		0.3283	299.4500	(8.779)	0	0	0
2016/09/29	R203	02/02/2017	7.71	Put	Bond Future	54.6500		0.0546	63.7900	16.725	0	0	0
2016/09/29	R203	02/02/2017			Bond Future	7.2304		103.8806	7.2961	0.908	0.0000	0.0000	0
2016/09/29	R203	02/02/2017	7.71	Call	Bond Future	332.6600		0.3327	303.6600	(8.718)	0	0	0
2016/09/29	R203	02/02/2017	7.72	Call	Bond Future	337.2700		0.3373	308.1100	(8.646)	0	0	0
2016/09/29	R203	02/02/2017	7.70	Put	Bond Future	56.0400		0.0560	65.3600	16.631	0	0	0
2016/09/29	R203	02/02/2017	7.72	Put	Bond Future	53.4700		0.0535	62.4500	16.794	0	0	0
2016/09/29	R203	04/05/2017	6.91	Call	Bond Future	198.2900		0.1983	172.4200	(13.047)	0	0	0
2016/09/29	R203	04/05/2017	6.92	Put	Bond Future	61.2800		0.0613	74.4200	0.0744	0	0	0
2016/09/29	R203	04/05/2017			Bond Future	6.5222		101.7789	6.6337	1.709	0.0000	0.0000	0
2016/09/29	R203	04/05/2017	6.92	Call	Bond Future	200.9600		0.2010	174.9300	(12.953)	0	0	0
2016/09/29	R203	04/05/2017	6.93	Call	Bond Future	203.3500		0.2034	177.1600	(12.879)	0	0	0
2016/09/29	R203	04/05/2017	6.91	Put	Bond Future	62.1200		0.0621	75.4200	0.0754	0	0	0
2016/09/29	R203	04/05/2017	6.93	Put	Bond Future	60.1600		0.0602	73.1400	0.0731	0	0	0
2016/09/29	R204	03/11/2016			Bond Future	7.5946		103.8261	7.6367	0.555	0.0000	0.0000	31,543
2016/09/29	R204	03/11/2016	9.21	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/09/29	R204	03/11/2016	9.23	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/09/29	R204	03/11/2016	9.22	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/09/29	R204	03/11/2016	9.22	Call	Bond Future	3,081.4200		3.0814	2,999.9300	(2.645)	0	0	0
2016/09/29	R204	03/11/2016	9.21	Call	Bond Future	3,062.8300		3.0628	2,981.3400	(2.661)	0	0	0
2016/09/29	R204	03/11/2016	9.23	Call	Bond Future	3,100.0000		3.1000	3,018.5100	(2.629)	0	0	0
2016/09/29	R204	02/02/2017	8.28	Call	Bond Future	1,320.3000		1.3203	1,249.7700	(5.342)	0	0	0
2016/09/29	R204	02/02/2017			Bond Future	7.5690		101.7785	7.6174	0.640	0.0000	0.0000	0
2016/09/29	R204	02/02/2017	8.29	Call	Bond Future	1,334.6500		1.3347	1,263.8500	(5.305)	0	0	0
2016/09/29	R204	02/02/2017	8.30	Call	Bond Future	1,349.1900		1.3492	1,278.1400	(5.266)	0	0	0
2016/09/29	R204	02/02/2017	8.28	Put	Bond Future	105.4800		0.1055	118.3000	12.154	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
2016/09/29	R204	02/02/2017	8.30	Put	Bond Future	100.4800	0.1005	112.7800	0.1128	12.241	0	0	0
2016/09/29	R204	02/02/2017	8.29	Put	Bond Future	102.8800	0.1029	115.4300	0.1154	12.199	0	0	0
2016/09/29	R204	04/05/2017	7.90	Put	Bond Future	296.1500	0.2961	323.6000	0.3236	9.269	0	0	0
2016/09/29	R204	04/05/2017			Bond Future	7.4873	103.8095	7.5439	103.7243	0.756	0.0000	0.0000	0
2016/09/29	R204	04/05/2017	7.92	Put	Bond Future	286.9900	0.2870	313.7900	0.3138	9.338	0	0	0
2016/09/29	R204	04/05/2017	7.90	Call	Bond Future	915.6100	0.9156	857.8000	0.8578	(6.314)	0	0	0
2016/09/29	R204	04/05/2017	7.91	Put	Bond Future	291.5400	0.2915	318.6700	0.3187	9.306	0	0	0
2016/09/29	R204	04/05/2017	7.91	Call	Bond Future	925.9500	0.9259	867.8200	0.8678	(6.278)	0	0	0
2016/09/29	R204	04/05/2017	7.92	Call	Bond Future	936.3400	0.9363	877.8800	0.8779	(6.243)	0	0	0
2016/09/29	R207	03/11/2016			Bond Future	7.8260	100.6726	7.8673	100.5593	0.528	0.0000	0.0000	52,034
2016/09/29	R207	03/11/2016	7.94	Call	Bond Future	598.7500	0.5988	525.2800	0.5253	(12.271)	0	0	0
2016/09/29	R207	03/11/2016	7.93	Put	Bond Future	296.9700	0.2970	337.9100	0.3379	13.786	0	0	0
2016/09/29	R207	03/11/2016	7.95	Put	Bond Future	276.1900	0.2762	314.9300	0.3149	14.027	0	0	0
2016/09/29	R207	03/11/2016	7.94	Put	Bond Future	286.3800	0.2864	326.2100	0.3262	13.908	0	0	0
2016/09/29	R207	03/11/2016	7.95	Call	Bond Future	615.9100	0.6159	541.3500	0.5413	(12.106)	0	0	0
2016/09/29	R207	03/11/2016	7.93	Call	Bond Future	581.9800	0.5820	509.6200	0.5096	(12.433)	0	0	0
2016/09/29	R207	02/02/2017	9.24	Call	Bond Future	3,554.7200	3.5547	3,442.4500	3.4425	(3.158)	0	0	0
2016/09/29	R207	02/02/2017			Bond Future	7.8280	98.9624	7.8734	98.8466	0.579	0.0000	0.0000	0
2016/09/29	R207	02/02/2017	8.91	Call	Bond Future	2,788.3200	2.7883	2,680.9400	2.6809	(3.851)	0	0	62
2016/09/29	R207	02/02/2017	9.22	Call	Bond Future	3,507.6100	3.5076	3,395.5500	3.3956	(3.195)	0	0	0
2016/09/29	R207	02/02/2017	9.23	Call	Bond Future	3,531.1600	3.5312	3,418.9900	3.4190	(3.177)	0	0	0
2016/09/29	R207	02/02/2017	8.91	Put	Bond Future	70.2900	0.0703	78.6900	0.0787	11.950	0	0	0
2016/09/29	R207	02/02/2017	9.22	Put	Bond Future	27.9900	0.0280	31.7100	0.0317	13.290	0	0	0
2016/09/29	R207	02/02/2017	9.24	Put	Bond Future	26.2300	0.0262	29.7400	0.0297	13.382	0	0	0
2016/09/29	R207	02/02/2017	9.23	Put	Bond Future	27.1000	0.0271	30.7100	0.0307	13.321	0	0	0
2016/09/29	R207	04/05/2017	8.21	Put	Bond Future	511.1600	0.5112	549.9600	0.5500	7.591	0	0	0
2016/09/29	R207	04/05/2017			Bond Future	7.8085	100.9373	7.8586	100.8190	0.642	0.0000	0.0000	0
2016/09/29	R207	04/05/2017	8.22	Call	Bond Future	1,469.9800	1.4700	1,390.0000	1.3900	(5.441)	0	0	0
2016/09/29	R207	04/05/2017	8.20	Call	Bond Future	1,438.4400	1.4384	1,359.3400	1.3593	(5.499)	0	0	0
2016/09/29	R207	04/05/2017	8.21	Call	Bond Future	1,454.3200	1.4543	1,374.7800	1.3748	(5.469)	0	0	0
2016/09/29	R207	04/05/2017	8.20	Put	Bond Future	518.6400	0.5186	557.8800	0.5579	7.566	0	0	0
2016/09/29	R207	04/05/2017	8.22	Put	Bond Future	503.4800	0.5035	541.8400	0.5418	7.619	0	0	0
2016/09/29	R207	03/08/2017	8.19	Call	Bond Future	1,546.9500	1.5469	1,466.2500	1.4663	(5.217)	0	0	51
2016/09/29	R207	03/08/2017			Bond Future	7.7423	99.3913	7.7989	99.2689	0.731	0.0000	0.0000	0
2016/09/29	R207	03/08/2017	8.39	Put	Bond Future	456.9500	0.4570	491.5200	0.4915	7.565	0	0	0
2016/09/29	R207	03/08/2017	8.41	Put	Bond Future	445.7800	0.4458	479.6700	0.4797	7.602	0	0	0
2016/09/29	R207	03/08/2017	8.19	Put	Bond Future	582.7400	0.5827	624.5100	0.6245	7.168	0	0	0
2016/09/29	R207	03/08/2017	8.40	Put	Bond Future	451.3300	0.4513	485.5700	0.4856	7.586	0	0	0
2016/09/29	R207	03/08/2017	8.41	Call	Bond Future	1,879.4900	1.8795	1,790.9100	1.7909	(4.713)	0	0	0
2016/09/29	R207	03/08/2017	8.39	Call	Bond Future	1,848.1000	1.8481	1,760.2000	1.7602	(4.756)	0	0	0
2016/09/29	R207	03/08/2017	8.40	Call	Bond Future	1,863.7600	1.8638	1,775.5300	1.7755	(4.734)	0	0	0
2016/09/29	R208	03/11/2016	9.59	Put	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	0
2016/09/29	R208	03/11/2016			Bond Future	8.0165	96.0993	8.0573	95.9551	0.509	0.0000	0.0000	30,986
2016/09/29	R208	03/11/2016	9.58	Put	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	0
2016/09/29	R208	03/11/2016	9.57	Call	Bond Future	5,313.3100	5.3133	5,169.0700	5.1691	(2.715)	0	0	0
2016/09/29	R208	03/11/2016	9.58	Call	Bond Future	5,346.3200	5.3463	5,202.0800	5.2021	(2.698)	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
2016/09/29	R208	03/11/2016	9.59	Call	Bond Future	5,379.3100		5.3793	5,235.0700	5.2351	(2.681)	0	0	0
2016/09/29	R208	03/11/2016	9.57	Put	Bond Future	0.0700		0.0001	0.0800	0.0001	14.286	0	0	0
2016/09/29	R208	02/02/2017			Bond Future	8.0350		97.9438	8.0787	97.7965	0.544	0.0000	0.0000	0
2016/09/29	R208	02/02/2017	8.64	Call	Bond Future	2,347.1300		2.3471	2,229.8600	2.2299	(4.996)	0	0	0
2016/09/29	R208	02/02/2017	8.63	Put	Bond Future	339.8800		0.3399	370.3900	0.3704	8.977	0	0	0
2016/09/29	R208	02/02/2017	8.65	Put	Bond Future	325.9300		0.3259	355.4100	0.3554	9.045	0	0	0
2016/09/29	R208	02/02/2017	8.64	Put	Bond Future	332.9300		0.3329	362.9300	0.3629	9.011	0	0	0
2016/09/29	R208	02/02/2017	8.65	Call	Bond Future	2,372.9900		2.3730	2,255.2000	2.2552	(4.964)	0	0	0
2016/09/29	R208	02/02/2017	8.63	Call	Bond Future	2,321.2100		2.3212	2,204.4500	2.2044	(5.030)	0	0	0
2016/09/29	R208	04/05/2017	8.39	Call	Bond Future	1,939.5200		1.9395	1,841.1000	1.8411	(5.074)	0	0	0
2016/09/29	R208	04/05/2017			Bond Future	8.0318		96.4942	8.0788	96.3437	0.585	0.0000	0.0000	0
2016/09/29	R208	04/05/2017	8.37	Call	Bond Future	1,898.4700		1.8985	1,801.1300	1.8011	(5.127)	0	0	0
2016/09/29	R208	04/05/2017	8.38	Call	Bond Future	1,918.8000		1.9188	1,820.9200	1.8209	(5.101)	0	0	0
2016/09/29	R208	04/05/2017	8.37	Put	Bond Future	822.2200		0.8222	875.3500	0.8753	6.462	0	0	0
2016/09/29	R208	04/05/2017	8.39	Put	Bond Future	800.0900		0.8001	852.1400	0.8521	6.506	0	0	0
2016/09/29	R208	04/05/2017	8.38	Put	Bond Future	810.9500		0.8109	863.5400	0.8635	6.485	0	0	0
2016/09/29	R209	03/11/2016	9.34	Put	Bond Future	894.9600		0.8950	957.1600	0.9572	6.950	0	0	345
2016/09/29	R209	03/11/2016	10.26	Call	Bond Future	7,136.2200		7.1362	6,924.7300	6.9247	(2.964)	0	0	0
2016/09/29	R209	03/11/2016			Bond Future	9.1859		74.2974	9.2158	74.0841	0.325	0.0000	0.0000	37,798
2016/09/29	R209	03/11/2016	10.24	Call	Bond Future	7,016.2900		7.0163	6,805.0000	6.8050	(3.011)	0	0	0
2016/09/29	R209	03/11/2016	8.87	Put	Bond Future	2,830.9800		2.8310	2,976.4800	2.9765	5.140	0	0	0
2016/09/29	R209	03/11/2016	8.81	Call	Bond Future	416.2700		0.4163	358.3300	0.3583	(13.919)	0	0	345
2016/09/29	R209	03/11/2016	9.04	Put	Bond Future	1,964.9300		1.9649	2,079.9600	2.0800	5.854	0	0	345
2016/09/29	R209	03/11/2016	9.42	Put	Bond Future	704.3000		0.7043	754.7700	0.7548	7.166	0	0	0
2016/09/29	R209	03/11/2016	10.25	Call	Bond Future	7,076.3300		7.0763	6,864.9400	6.8649	(2.987)	0	0	0
2016/09/29	R209	03/11/2016	9.05	Call	Bond Future	938.7500		0.9388	838.6400	0.8386	(10.664)	0	0	0
2016/09/29	R209	03/11/2016	9.45	Call	Bond Future	2,493.7700		2.4938	2,326.9200	2.3269	(6.691)	0	0	0
2016/09/29	R209	03/11/2016	10.24	Put	Bond Future	28.7700		0.0288	30.7600	0.0308	6.917	0	0	0
2016/09/29	R209	03/11/2016	9.04	Call	Bond Future	910.9300		0.9109	812.6800	0.8127	(10.786)	0	0	0
2016/09/29	R209	03/11/2016	10.25	Put	Bond Future	27.4600		0.0275	29.3500	0.0294	6.883	0	0	0
2016/09/29	R209	03/11/2016	9.34	Call	Bond Future	1,984.4700		1.9845	1,833.3900	1.8334	(7.613)	0	0	0
2016/09/29	R209	03/11/2016	10.26	Put	Bond Future	26.1000		0.0261	27.8900	0.0279	6.858	0	0	0
2016/09/29	R209	03/11/2016	9.45	Put	Bond Future	641.5400		0.6415	687.9700	0.6880	7.237	0	0	250
2016/09/29	R209	03/11/2016	8.81	Put	Bond Future	3,178.7700		3.1788	3,334.1100	3.3341	4.887	0	0	0
2016/09/29	R209	03/11/2016	8.87	Call	Bond Future	519.7800		0.5198	452.0000	0.4520	(13.040)	0	0	250
2016/09/29	R209	03/11/2016	9.42	Call	Bond Future	2,349.7200		2.3497	2,186.9100	2.1869	(6.929)	0	0	120
2016/09/29	R209	03/11/2016	9.05	Put	Bond Future	1,919.7700		1.9198	2,032.9400	2.0329	5.895	0	0	250
2016/09/29	R209	02/02/2017	9.55	Put	Bond Future	1,614.3100		1.6143	1,681.5100	1.6815	4.163	0	0	0
2016/09/29	R209	02/02/2017			Bond Future	9.2226		75.7233	9.2533	75.5058	0.333	0.0000	0.0000	0
2016/09/29	R209	02/02/2017	9.54	Put	Bond Future	1,638.8400		1.6388	1,706.8600	1.7069	4.150	0	0	0
2016/09/29	R209	02/02/2017	9.55	Call	Bond Future	3,882.0300		3.8820	3,731.6500	3.7317	(3.874)	0	0	0
2016/09/29	R209	02/02/2017	9.53	Call	Bond Future	3,795.7600		3.7958	3,647.0100	3.6470	(3.919)	0	0	0
2016/09/29	R209	02/02/2017	9.54	Call	Bond Future	3,838.8700		3.8389	3,689.3100	3.6893	(3.896)	0	0	0
2016/09/29	R209	02/02/2017	9.53	Put	Bond Future	1,663.5100		1.6635	1,732.3400	1.7323	4.138	0	0	0
2016/09/29	R209	04/05/2017	9.48	Put	Bond Future	2,683.5600		2.6836	2,766.7100	2.7667	3.098	0	0	0
2016/09/29	R209	04/05/2017			Bond Future	9.2520		74.0826	9.2836	73.8605	0.342	0.0000	0.0000	0
2016/09/29	R209	04/05/2017	9.47	Put	Bond Future	2,712.3500		2.7124	2,796.1800	2.7962	3.091	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
2016/09/29	R209	04/05/2017	9.46	Call	Bond Future	4,184.2600	4.1843	4,046.6300	4.0466	(3.289)	0	0	0
2016/09/29	R209	04/05/2017	9.47	Call	Bond Future	4,223.5100	4.2235	4,085.2000	4.0852	(3.275)	0	0	0
2016/09/29	R209	04/05/2017	9.48	Call	Bond Future	4,262.9200	4.2629	4,123.9300	4.1239	(3.260)	0	0	0
2016/09/29	R209	04/05/2017	9.46	Put	Bond Future	2,741.4000	2.7414	2,825.9100	2.8259	3.083	0	0	0
2016/09/29	R210	03/11/2016			Bond Future	186.8913	186.8913	186.9117	186.9117	0.011	0.0000	0.0000	2,086
2016/09/29	R210	03/11/2016	188.90	Put	Bond Future	2,008.7200	2.0087	1,988.2500	1.9882	(1.019)	0	0	0
2016/09/29	R210	03/11/2016	188.92	Put	Bond Future	2,028.7200	2.0287	2,008.2500	2.0082	(1.009)	0	0	0
2016/09/29	R210	03/11/2016	188.91	Put	Bond Future	2,018.7200	2.0187	1,998.2500	1.9982	(1.014)	0	0	0
2016/09/29	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	R211	03/11/2016	141.75	Call	Bond Future	151.7600	0.1518	168.4400	0.1684	10.991	0	0	0
2016/09/29	R211	03/11/2016			Bond Future	141.9018	141.9018	141.9184	141.9184	0.012	0.0000	0.0000	56
2016/09/29	R211	03/11/2016	141.76	Call	Bond Future	141.7600	0.1418	158.4400	0.1584	11.766	0	0	0
2016/09/29	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	R211	03/11/2016	141.74	Call	Bond Future	161.7600	0.1618	178.4400	0.1784	10.312	0	0	0
2016/09/29	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	R212	03/11/2016			Bond Future	147.8822	147.8822	147.9709	147.9709	0.060	0.0000	0.0000	3,109
2016/09/29	R212	03/11/2016	148.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	R212	03/11/2016	148.10	Put	Bond Future	217.8400	0.2178	129.1100	0.1291	(40.732)	0	0	0
2016/09/29	R212	03/11/2016	148.12	Put	Bond Future	237.8400	0.2378	149.1100	0.1491	(37.307)	0	0	0
2016/09/29	R212	03/11/2016	148.11	Put	Bond Future	227.8400	0.2278	139.1100	0.1391	(38.944)	0	0	0
2016/09/29	R212	03/11/2016	148.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	R212	03/11/2016	148.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/29	R213	03/11/2016			Bond Future	9.0323	85.1716	9.0622	84.9618	0.331	0.0000	0.0000	42,426
2016/09/29	R213	03/11/2016	10.18	Put	Bond Future	14.7900	0.0148	15.8100	0.0158	6.897	0	0	0
2016/09/29	R213	03/11/2016	10.20	Put	Bond Future	13.2300	0.0132	14.1400	0.0141	6.878	0	0	0
2016/09/29	R213	03/11/2016	10.18	Call	Bond Future	7,566.0400	7.5660	7,357.2000	7.3572	(2.760)	0	0	0
2016/09/29	R213	03/11/2016	10.19	Put	Bond Future	13.9900	0.0140	14.9500	0.0150	6.862	0	0	0
2016/09/29	R213	03/11/2016	10.19	Call	Bond Future	7,626.7300	7.6267	7,417.8300	7.4178	(2.739)	0	0	0
2016/09/29	R213	03/11/2016	10.20	Call	Bond Future	7,687.3800	7.6874	7,478.4300	7.4784	(2.718)	0	0	0
2016/09/29	R213	02/02/2017	9.40	Call	Bond Future	3,751.9000	3.7519	3,603.9600	3.6040	(3.943)	0	0	0
2016/09/29	R213	02/02/2017	9.42	Call	Bond Future	3,839.0000	3.8390	3,689.4300	3.6894	(3.896)	0	0	0
2016/09/29	R213	02/02/2017			Bond Future	9.0722	86.8063	9.1031	86.5922	0.340	0.0000	0.0000	0
2016/09/29	R213	02/02/2017	9.41	Call	Bond Future	3,795.4400	3.7954	3,646.6800	3.6467	(3.919)	0	0	0
2016/09/29	R213	02/02/2017	9.40	Put	Bond Future	1,518.1000	1.5181	1,584.3100	1.5843	4.361	0	0	0
2016/09/29	R213	02/02/2017	9.42	Put	Bond Future	1,471.6000	1.4716	1,536.1800	1.5362	4.388	0	0	0
2016/09/29	R213	02/02/2017	9.41	Put	Bond Future	1,494.8000	1.4948	1,560.1900	1.5602	4.374	0	0	0
2016/09/29	R213	04/05/2017			Bond Future	9.1005	84.9850	9.1324	84.7664	0.350	0.0000	0.0000	0
2016/09/29	R213	04/05/2017	9.35	Put	Bond Future	2,485.2100	2.4852	2,566.2500	2.5663	3.261	0	0	0
2016/09/29	R213	04/05/2017	9.37	Put	Bond Future	2,431.0900	2.4311	2,510.7600	2.5108	3.277	0	0	0
2016/09/29	R213	04/05/2017	9.35	Call	Bond Future	4,175.7500	4.1757	4,038.2100	4.0382	(3.294)	0	0	0
2016/09/29	R213	04/05/2017	9.36	Put	Bond Future	2,458.1600	2.4582	2,538.5100	2.5385	3.269	0	0	0

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2016/09/29	R213	04/05/2017	9.36	Call	Bond Future	4,215.4700	4.2155	4,077.2400	4.0772	(3.279)	0	0	0
2016/09/29	R213	04/05/2017	9.37	Call	Bond Future	4,255.1000	4.2551	4,116.1900	4.1162	(3.265)	0	0	0
2016/09/29	R214	03/11/2016	10.35	Put	Bond Future	31.5700	0.0316	34.5500	0.0346	9.439	0	0	0
2016/09/29	R214	03/11/2016			Bond Future	9.2765	74.5928	9.3115	74.3320	0.377	0.0000	0.0000	29,928
2016/09/29	R214	03/11/2016	10.34	Put	Bond Future	33.1300	0.0331	36.2600	0.0363	9.448	0	0	0
2016/09/29	R214	03/11/2016	10.35	Call	Bond Future	7,402.7500	7.4027	7,144.8900	7.1449	(3.483)	0	0	0
2016/09/29	R214	03/11/2016	10.33	Call	Bond Future	7,280.0000	7.2800	7,022.4500	7.0225	(3.538)	0	0	0
2016/09/29	R214	03/11/2016	10.34	Call	Bond Future	7,341.3900	7.3414	7,083.6800	7.0837	(3.510)	0	0	0
2016/09/29	R214	03/11/2016	10.33	Put	Bond Future	34.7700	0.0348	38.0600	0.0381	9.462	0	0	0
2016/09/29	R214	02/02/2017			Bond Future	9.3152	76.0245	9.3511	75.7585	0.385	0.0000	0.0000	7,379
2016/09/29	R214	02/02/2017	9.67	Call	Bond Future	4,240.1700	4.2402	4,055.8600	4.0559	(4.347)	0	0	0
2016/09/29	R214	02/02/2017	9.66	Put	Bond Future	1,704.0300	1.7040	1,786.7300	1.7867	4.853	0	0	0
2016/09/29	R214	02/02/2017	9.68	Put	Bond Future	1,654.5600	1.6546	1,735.3500	1.7353	4.883	0	0	0
2016/09/29	R214	02/02/2017	9.67	Put	Bond Future	1,679.1500	1.6791	1,760.8900	1.7609	4.868	0	0	0
2016/09/29	R214	02/02/2017	9.68	Call	Bond Future	4,285.6400	4.2856	4,100.3800	4.1004	(4.323)	0	0	0
2016/09/29	R214	02/02/2017	9.66	Call	Bond Future	4,194.8900	4.1949	4,011.5400	4.0115	(4.371)	0	0	0
2016/09/29	R214	04/05/2017	9.58	Put	Bond Future	2,865.5100	2.8655	2,967.8700	2.9679	3.572	0	0	0
2016/09/29	R214	04/05/2017			Bond Future	9.3440	74.2419	9.3809	73.9704	0.395	0.0000	0.0000	0
2016/09/29	R214	04/05/2017	9.57	Put	Bond Future	2,895.4600	2.8955	2,998.6400	2.9986	3.564	0	0	0
2016/09/29	R214	04/05/2017	9.58	Call	Bond Future	4,575.3600	4.5754	4,406.1700	4.4062	(3.698)	0	0	0
2016/09/29	R214	04/05/2017	9.56	Call	Bond Future	4,493.3500	4.4933	4,325.7900	4.3258	(3.729)	0	0	0
2016/09/29	R214	04/05/2017	9.57	Call	Bond Future	4,534.1700	4.5342	4,365.8000	4.3658	(3.713)	0	0	0
2016/09/29	R214	04/05/2017	9.56	Put	Bond Future	2,925.9000	2.9259	3,029.8900	3.0299	3.554	0	0	0
2016/09/29	R248	03/11/2016	10.38	Call	Bond Future	9,368.7600	9.3688	8,992.5800	8.9926	(4.015)	0	0	0
2016/09/29	R248	03/11/2016			Bond Future	9.3170	95.9106	9.3570	95.5280	0.429	0.0000	0.0000	62,123
2016/09/29	R248	03/11/2016	10.39	Call	Bond Future	9,445.9800	9.4460	9,069.5200	9.0695	(3.985)	0	0	0
2016/09/29	R248	03/11/2016	10.37	Put	Bond Future	59.8800	0.0599	66.6400	0.0666	11.289	0	0	0
2016/09/29	R248	03/11/2016	10.39	Put	Bond Future	54.8000	0.0548	60.9900	0.0610	11.296	0	0	0
2016/09/29	R248	03/11/2016	10.37	Call	Bond Future	9,291.4900	9.2915	8,915.6000	8.9156	(4.046)	0	0	0
2016/09/29	R248	03/11/2016	10.38	Put	Bond Future	57.2900	0.0573	63.7600	0.0638	11.293	0	0	0
2016/09/29	R248	02/02/2017	9.76	Put	Bond Future	2,164.2900	2.1643	2,281.4800	2.2815	5.415	0	0	0
2016/09/29	R248	02/02/2017	9.78	Put	Bond Future	2,104.1900	2.1042	2,218.7900	2.2188	5.446	0	0	0
2016/09/29	R248	02/02/2017			Bond Future	9.3567	97.7515	9.3979	97.3612	0.440	0.0000	0.0000	0
2016/09/29	R248	02/02/2017	9.77	Put	Bond Future	2,134.0600	2.1341	2,249.9500	2.2500	5.430	0	0	0
2016/09/29	R248	02/02/2017	9.76	Call	Bond Future	5,871.0400	5.8710	5,597.9400	5.5979	(4.652)	0	0	0
2016/09/29	R248	02/02/2017	9.77	Call	Bond Future	5,929.4300	5.9294	5,655.0300	5.6550	(4.628)	0	0	0
2016/09/29	R248	02/02/2017	9.78	Call	Bond Future	5,988.0200	5.9880	5,712.3300	5.7123	(4.604)	0	0	0
2016/09/29	R248	04/05/2017	9.66	Call	Bond Future	6,205.4100	6.2054	5,955.0400	5.9550	(4.035)	0	0	0
2016/09/29	R248	04/05/2017			Bond Future	9.3866	95.2603	9.4289	94.8619	0.450	0.0000	0.0000	0
2016/09/29	R248	04/05/2017	9.67	Call	Bond Future	6,258.2800	6.2583	6,006.7700	6.0068	(4.019)	0	0	0
2016/09/29	R248	04/05/2017	9.65	Put	Bond Future	3,717.4800	3.7175	3,866.5800	3.8666	4.011	0	0	0
2016/09/29	R248	04/05/2017	9.67	Put	Bond Future	3,642.6900	3.6427	3,789.5100	3.7895	4.031	0	0	0
2016/09/29	R248	04/05/2017	9.65	Call	Bond Future	6,152.7100	6.1527	5,903.4800	5.9035	(4.051)	0	0	0
2016/09/29	R248	04/05/2017	9.66	Put	Bond Future	3,679.9200	3.6799	3,827.8800	3.8279	4.021	0	0	0

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