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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/09/2016 TO 15/09/2016

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
2016/09/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	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
2016/09/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	2025	03/11/2016			Bond Future	128.9560	128.9560	128.7632	128.7632	(0.150)	0.0000	0.0000	3,044
2016/09/15	2025	03/11/2016	129.21	Put	Bond Future	253.9500	0.2539	446.7600	0.4468	75.924	0	0	0
2016/09/15	2025	03/11/2016	129.23	Put	Bond Future	273.9500	0.2739	466.7600	0.4668	70.381	0	0	0
2016/09/15	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	2025	03/11/2016	129.22	Put	Bond Future	263.9500	0.2639	456.7600	0.4568	73.048	0	0	0
2016/09/15	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	2030	03/11/2016			Bond Future	9.0585	94.0866	9.0682	94.0166	0.108	0.0000	0.0000	27,185
2016/09/15	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	2030	03/11/2016	9.33	Call	Bond Future	1,923.6900	1.9237	1,853.7000	1.8537	(3.638)	0	0	0
2016/09/15	2030	03/11/2016	9.34	Call	Bond Future	1,993.4600	1.9935	1,923.4700	1.9235	(3.511)	0	0	0
2016/09/15	2030	03/11/2016	9.35	Call	Bond Future	2,063.1600	2.0632	1,993.1700	1.9932	(3.392)	0	0	0
2016/09/15	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	2030	02/02/2017			Bond Future	9.0968	91.8941	9.1070	91.8220	0.112	0.0000	0.0000	0
2016/09/15	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	2030	02/02/2017	9.29	Call	Bond Future	1,356.3700	1.3564	1,284.3500	1.2844	(5.310)	0	0	0
2016/09/15	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	2030	02/02/2017	9.30	Call	Bond Future	1,425.8100	1.4258	1,353.7900	1.3538	(5.051)	0	0	0
2016/09/15	2030	02/02/2017	9.31	Call	Bond Future	1,495.1800	1.4952	1,423.1600	1.4232	(4.817)	0	0	0
2016/09/15	2030	04/05/2017	9.33	Call	Bond Future	1,387.2500	1.3872	1,313.6200	1.3136	(5.308)	0	0	0
2016/09/15	2030	04/05/2017			Bond Future	9.1298	93.7406	9.1403	93.6669	0.115	0.0000	0.0000	0
2016/09/15	2030	04/05/2017	9.34	Call	Bond Future	1,455.7800	1.4558	1,382.1500	1.3822	(5.058)	0	0	0
2016/09/15	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	2030	04/05/2017	9.32	Call	Bond Future	1,318.6500	1.3187	1,245.0200	1.2450	(5.584)	0	0	0
2016/09/15	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	2032	03/11/2016			Bond Future	9.1600	93.4370	9.1694	93.3639	0.103	0.0000	0.0000	13,093
2016/09/15	2032	03/11/2016	10.28	Put	Bond Future	62.9900	0.0630	61.9300	0.0619	(1.683)	0	0	0
2016/09/15	2032	03/11/2016	10.30	Put	Bond Future	58.1000	0.0581	57.0700	0.0571	(1.773)	0	0	0
2016/09/15	2032	03/11/2016	10.29	Put	Bond Future	60.5000	0.0605	59.4600	0.0595	(1.719)	0	0	0
2016/09/15	2032	03/11/2016	10.30	Call	Bond Future	8,290.1200	8.2901	8,215.9700	8.2160	(0.894)	0	0	0
2016/09/15	2032	03/11/2016	10.28	Call	Bond Future	8,160.0200	8.1600	8,085.8400	8.0858	(0.909)	0	0	0
2016/09/15	2032	03/11/2016	10.29	Call	Bond Future	8,225.0600	8.2251	8,150.9000	8.1509	(0.902)	0	0	0
2016/09/15	2032	02/02/2017	9.53	Call	Bond Future	4,359.5400	4.3595	4,301.1400	4.3011	(1.340)	0	0	0
2016/09/15	2032	02/02/2017			Bond Future	9.2011	95.2380	9.2110	95.1627	0.107	0.0000	0.0000	0
2016/09/15	2032	02/02/2017	9.51	Call	Bond Future	4,266.4100	4.2664	4,208.5100	4.2085	(1.357)	0	0	0

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2016/09/15	2032	02/02/2017	9.52	Call	Bond Future	4,312.7600	4.3128	4,254.6100	4.2546	(1.348)	0	0	0
2016/09/15	2032	02/02/2017	9.51	Put	Bond Future	1,950.8000	1.9508	1,968.2100	1.9682	0.892	0	0	0
2016/09/15	2032	02/02/2017	9.53	Put	Bond Future	1,896.9200	1.8969	1,913.8300	1.9138	0.891	0	0	0
2016/09/15	2032	02/02/2017	9.52	Put	Bond Future	1,923.6000	1.9236	1,940.7600	1.9408	0.892	0	0	0
2016/09/15	2032	04/05/2017	9.45	Call	Bond Future	4,672.6400	4.6726	4,619.3500	4.6194	(1.140)	0	0	0
2016/09/15	2032	04/05/2017			Bond Future	9.2333	92.9907	9.2435	92.9136	0.111	0.0000	0.0000	0
2016/09/15	2032	04/05/2017	9.46	Call	Bond Future	4,715.2800	4.7153	4,661.7600	4.6618	(1.135)	0	0	0
2016/09/15	2032	04/05/2017	9.44	Put	Bond Future	3,088.2700	3.0883	3,112.3300	3.1123	0.779	0	0	0
2016/09/15	2032	04/05/2017	9.46	Put	Bond Future	3,025.8600	3.0259	3,049.4700	3.0495	0.780	0	0	0
2016/09/15	2032	04/05/2017	9.44	Call	Bond Future	4,630.4700	4.6305	4,577.4000	4.5774	(1.146)	0	0	0
2016/09/15	2032	04/05/2017	9.45	Put	Bond Future	3,056.7900	3.0568	3,080.6300	3.0806	0.780	0	0	0
2016/09/15	2033	03/11/2016			Bond Future	108.2636	108.2636	108.2676	108.2676	0.004	0.0000	0.0000	4,686
2016/09/15	2033	03/11/2016	109.16	Put	Bond Future	896.3600	0.8964	892.4400	0.8924	(0.437)	0	0	0
2016/09/15	2033	03/11/2016	109.17	Put	Bond Future	906.3600	0.9064	902.4400	0.9024	(0.432)	0	0	0
2016/09/15	2033	03/11/2016	109.18	Put	Bond Future	916.3600	0.9164	912.4400	0.9124	(0.428)	0	0	0
2016/09/15	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	2037	03/11/2016	10.35	Call	Bond Future	8,278.2400	8.2782	8,194.2800	8.1943	(1.014)	0	0	0
2016/09/15	2037	03/11/2016	10.36	Put	Bond Future	112.5900	0.1126	111.2100	0.1112	(1.226)	0	0	0
2016/09/15	2037	03/11/2016			Bond Future	9.3188	94.8915	9.3285	94.8090	0.104	0.0000	0.0000	38,537
2016/09/15	2037	03/11/2016	10.36	Call	Bond Future	8,347.5700	8.3476	8,263.6200	8.2636	(1.006)	0	0	0
2016/09/15	2037	03/11/2016	10.37	Call	Bond Future	8,416.9300	8.4169	8,332.9900	8.3330	(0.997)	0	0	0
2016/09/15	2037	03/11/2016	10.35	Put	Bond Future	116.7500	0.1168	115.3600	0.1154	(1.191)	0	0	0
2016/09/15	2037	03/11/2016	10.37	Put	Bond Future	108.5700	0.1086	107.2000	0.1072	(1.262)	0	0	0
2016/09/15	2037	02/02/2017	9.68	Put	Bond Future	2,188.5200	2.1885	2,207.8000	2.2078	0.881	0	0	0
2016/09/15	2037	02/02/2017			Bond Future	9.3583	92.4642	9.3684	92.3793	0.108	0.0000	0.0000	0
2016/09/15	2037	02/02/2017	9.67	Put	Bond Future	2,218.6700	2.2187	2,238.2200	2.2382	0.881	0	0	0
2016/09/15	2037	02/02/2017	9.68	Call	Bond Future	4,838.3100	4.8383	4,772.7100	4.7727	(1.356)	0	0	0
2016/09/15	2037	02/02/2017	9.66	Call	Bond Future	4,737.4900	4.7375	4,672.4400	4.6724	(1.373)	0	0	0
2016/09/15	2037	02/02/2017	9.67	Call	Bond Future	4,787.9000	4.7879	4,722.5700	4.7226	(1.364)	0	0	0
2016/09/15	2037	02/02/2017	9.66	Put	Bond Future	2,248.9400	2.2489	2,268.7700	2.2688	0.882	0	0	0
2016/09/15	2037	04/05/2017			Bond Future	9.3932	94.3222	9.4036	94.2355	0.111	0.0000	0.0000	0
2016/09/15	2037	04/05/2017	9.58	Put	Bond Future	3,587.7600	3.5878	3,615.1800	3.6152	0.764	0	0	0
2016/09/15	2037	04/05/2017	9.60	Put	Bond Future	3,517.4500	3.5175	3,544.3700	3.5444	0.765	0	0	0
2016/09/15	2037	04/05/2017	9.59	Put	Bond Future	3,552.6000	3.5526	3,579.7700	3.5798	0.765	0	0	0
2016/09/15	2037	04/05/2017	9.60	Call	Bond Future	5,219.9200	5.2199	5,160.1000	5.1601	(1.146)	0	0	0
2016/09/15	2037	04/05/2017	9.58	Call	Bond Future	5,127.7100	5.1277	5,068.3900	5.0684	(1.157)	0	0	0
2016/09/15	2037	04/05/2017	9.59	Call	Bond Future	5,173.8700	5.1739	5,114.3000	5.1143	(1.151)	0	0	0
2016/09/15	2038	03/11/2016	136.32	Call	Bond Future	381.5000	0.3815	619.5500	0.6195	62.398	0	0	0
2016/09/15	2038	03/11/2016			Bond Future	136.7015	136.7015	136.9395	136.9395	0.174	0.0000	0.0000	20,753
2016/09/15	2038	03/11/2016	136.33	Call	Bond Future	371.5000	0.3715	609.5500	0.6095	64.078	0	0	0
2016/09/15	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	2038	03/11/2016	136.31	Call	Bond Future	391.5000	0.3915	629.5500	0.6295	60.805	0	0	0

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2016/09/15	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	2040	03/11/2016			Bond Future	9.3282	99.3255	9.3480	99.1430	0.213	0.0000	0.0000	3,923
2016/09/15	2040	03/11/2016	9.69	Put	Bond Future	936.5100	0.9365	967.6500	0.9677	3.325	0	0	0
2016/09/15	2040	03/11/2016	9.71	Put	Bond Future	889.6800	0.8897	919.2500	0.9192	3.324	0	0	0
2016/09/15	2040	03/11/2016	9.70	Put	Bond Future	912.7900	0.9128	943.1400	0.9431	3.325	0	0	0
2016/09/15	2040	03/11/2016	9.71	Call	Bond Future	4,299.7800	4.2998	4,146.9200	4.1469	(3.555)	0	0	0
2016/09/15	2040	03/11/2016	9.69	Call	Bond Future	4,172.9000	4.1729	4,021.6100	4.0216	(3.626)	0	0	0
2016/09/15	2040	03/11/2016	9.70	Call	Bond Future	4,236.1000	4.2361	4,084.0200	4.0840	(3.590)	0	0	0
2016/09/15	2040	02/02/2017	9.58	Call	Bond Future	4,702.8300	4.7028	4,578.5900	4.5786	(2.642)	0	0	0
2016/09/15	2040	02/02/2017			Bond Future	9.3667	96.7331	9.3872	96.5465	0.219	0.0000	0.0000	0
2016/09/15	2040	02/02/2017	9.59	Call	Bond Future	4,754.7500	4.7548	4,629.8300	4.6298	(2.627)	0	0	0
2016/09/15	2040	02/02/2017	9.60	Call	Bond Future	4,806.9200	4.8069	4,681.3300	4.6813	(2.613)	0	0	0
2016/09/15	2040	02/02/2017	9.58	Put	Bond Future	2,790.4700	2.7905	2,852.9100	2.8529	2.238	0	0	0
2016/09/15	2040	02/02/2017	9.60	Put	Bond Future	2,718.4300	2.7184	2,779.5200	2.7795	2.247	0	0	0
2016/09/15	2040	02/02/2017	9.59	Put	Bond Future	2,754.2600	2.7543	2,816.0200	2.8160	2.242	0	0	0
2016/09/15	2040	04/05/2017			Bond Future	9.4007	98.6770	9.4218	98.4865	0.225	0.0000	0.0000	0
2016/09/15	2040	04/05/2017	9.62	Put	Bond Future	3,821.7900	3.8218	3,890.6400	3.8906	1.802	0	0	0
2016/09/15	2040	04/05/2017	9.64	Put	Bond Future	3,747.3800	3.7474	3,815.1600	3.8152	1.809	0	0	0
2016/09/15	2040	04/05/2017	9.62	Call	Bond Future	5,771.9200	5.7719	5,650.1700	5.6502	(2.109)	0	0	0
2016/09/15	2040	04/05/2017	9.63	Put	Bond Future	3,784.2800	3.7843	3,852.5900	3.8526	1.805	0	0	0
2016/09/15	2040	04/05/2017	9.63	Call	Bond Future	5,821.7800	5.8218	5,699.4900	5.6995	(2.101)	0	0	0
2016/09/15	2040	04/05/2017	9.64	Call	Bond Future	5,872.1200	5.8721	5,749.3000	5.7493	(2.092)	0	0	0
2016/09/15	2044	03/11/2016			Bond Future	9.3424	96.5398	9.3572	96.4020	0.158	0.0000	0.0000	18,566
2016/09/15	2044	03/11/2016	10.42	Call	Bond Future	9,327.1100	9.3271	9,189.9700	9.1900	(1.470)	0	0	0
2016/09/15	2044	03/11/2016	10.41	Put	Bond Future	123.1000	0.1231	123.8500	0.1238	0.609	0	0	0
2016/09/15	2044	03/11/2016	10.43	Put	Bond Future	115.2700	0.1153	115.9000	0.1159	0.547	0	0	0
2016/09/15	2044	03/11/2016	10.42	Put	Bond Future	119.1400	0.1191	119.8300	0.1198	0.579	0	0	0
2016/09/15	2044	03/11/2016	10.43	Call	Bond Future	9,401.3300	9.4013	9,264.1300	9.2641	(1.459)	0	0	0
2016/09/15	2044	03/11/2016	10.41	Call	Bond Future	9,252.8600	9.2529	9,115.7800	9.1158	(1.481)	0	0	0
2016/09/15	2044	02/02/2017			Bond Future	9.3796	94.0191	9.3949	93.8777	0.163	0.0000	0.0000	0
2016/09/15	2044	02/02/2017	9.77	Call	Bond Future	5,753.2200	5.7532	5,647.3200	5.6473	(1.841)	0	0	0
2016/09/15	2044	02/02/2017	9.76	Put	Bond Future	2,286.0000	2.2860	2,321.8500	2.3219	1.568	0	0	0
2016/09/15	2044	02/02/2017	9.78	Put	Bond Future	2,225.1800	2.2252	2,260.1500	2.2601	1.572	0	0	0
2016/09/15	2044	02/02/2017	9.77	Put	Bond Future	2,255.5200	2.2555	2,290.9300	2.2909	1.570	0	0	0
2016/09/15	2044	02/02/2017	9.78	Call	Bond Future	5,809.5400	5.8095	5,703.2000	5.7032	(1.830)	0	0	0
2016/09/15	2044	02/02/2017	9.76	Call	Bond Future	5,696.9000	5.6969	5,591.4400	5.5914	(1.851)	0	0	0
2016/09/15	2044	04/05/2017			Bond Future	9.4124	95.9084	9.4281	95.7641	0.167	0.0000	0.0000	0
2016/09/15	2044	04/05/2017	9.67	Call	Bond Future	6,079.8500	6.0799	5,983.2900	5.9833	(1.588)	0	0	0
2016/09/15	2044	04/05/2017	9.66	Put	Bond Future	3,800.0200	3.8000	3,848.1100	3.8481	1.266	0	0	0
2016/09/15	2044	04/05/2017	9.68	Put	Bond Future	3,725.9000	3.7259	3,773.2000	3.7732	1.269	0	0	0
2016/09/15	2044	04/05/2017	9.67	Put	Bond Future	3,762.9600	3.7630	3,810.6500	3.8106	1.267	0	0	0
2016/09/15	2044	04/05/2017	9.68	Call	Bond Future	6,130.7700	6.1308	6,033.8200	6.0338	(1.581)	0	0	0
2016/09/15	2044	04/05/2017	9.66	Call	Bond Future	6,028.8000	6.0288	5,932.6400	5.9326	(1.595)	0	0	0
2016/09/15	2046	03/11/2016	137.07	Put	Bond Future	2,586.0100	2.5860	2,868.0900	2.8681	10.908	0	0	0
2016/09/15	2046	03/11/2016			Bond Future	134.4840	134.4840	134.2019	134.2019	(0.210)	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
2016/09/15	2046	03/11/2016	137.09	Put	Bond Future	2,606.0100	2.6060	2,888.0900	2.8881	10.824	0	0	0
2016/09/15	2046	03/11/2016	137.08	Put	Bond Future	2,596.0100	2.5960	2,878.0900	2.8781	10.866	0	0	0
2016/09/15	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	2050	03/11/2016	149.52	Put	Bond Future	5,077.7900	5.0778	4,730.8800	4.7309	(6.832)	0	0	0
2016/09/15	2050	03/11/2016			Bond Future	144.4422	144.4422	144.7891	144.7891	0.240	0.0000	0.0000	21,644
2016/09/15	2050	03/11/2016	149.54	Put	Bond Future	5,097.7900	5.0978	4,750.8800	4.7509	(6.805)	0	0	0
2016/09/15	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	2050	03/11/2016	149.53	Put	Bond Future	5,087.7900	5.0878	4,740.8800	4.7409	(6.818)	0	0	0
2016/09/15	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	AL37	03/11/2016			Index Future	506.4630	506.4630	506.3010	506.3010	(0.032)	0.0000	0.0000	14
2016/09/15	AL37	02/02/2017			Index Future	516.2250	516.2250	516.0560	516.0560	(0.033)	0.0000	0.0000	0
2016/09/15	AL7T	03/11/2016			Index Future	587.3730	587.3730	587.0190	587.0190	(0.060)	0.0000	0.0000	3
2016/09/15	AL7T	02/02/2017			Index Future	598.6940	598.6940	598.3280	598.3280	(0.061)	0.0000	0.0000	0
2016/09/15	ALBI	03/11/2016			Index Future	536.8010	536.8010	536.3360	536.3360	(0.087)	0.0000	0.0000	707
2016/09/15	ALBI	02/02/2017			Index Future	547.1470	547.1470	546.6690	546.6690	(0.087)	0.0000	0.0000	0
2016/09/15	ALBI	04/05/2017			Index Future	558.1340	558.1340	557.6460	557.6460	(0.087)	0.0000	0.0000	0
2016/09/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	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
2016/09/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/09/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/15	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	EL28	03/11/2016			Bond Future	130.4392	130.4392	130.4458	130.4458	0.005	0.0000	0.0000	0
2016/09/15	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	EL28	03/11/2016	132.15	Put	Bond Future	1,710.7600	1.7108	1,704.1700	1.7042	(0.385)	0	0	0
2016/09/15	EL28	03/11/2016	132.17	Put	Bond Future	1,730.7600	1.7308	1,724.1700	1.7242	(0.381)	0	0	0
2016/09/15	EL28	03/11/2016	132.16	Put	Bond Future	1,720.7600	1.7208	1,714.1700	1.7142	(0.383)	0	0	0
2016/09/15	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	EL28	02/02/2017			Bond Future	132.9614	132.9614	132.9672	132.9672	0.004	0.0000	0.0000	0
2016/09/15	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	EL28	02/02/2017	135.10	Put	Bond Future	2,138.6100	2.1386	2,132.8300	2.1328	(0.270)	0	0	0
2016/09/15	EL28	02/02/2017	135.12	Put	Bond Future	2,158.6100	2.1586	2,152.8300	2.1528	(0.268)	0	0	0
2016/09/15	EL28	02/02/2017	135.11	Put	Bond Future	2,148.6100	2.1486	2,142.8300	2.1428	(0.269)	0	0	0
2016/09/15	EL28	04/05/2017			Bond Future	133.9541	133.9541	133.9597	133.9597	0.004	0.0000	0.0000	0
2016/09/15	EL28	04/05/2017	137.90	Put	Bond Future	3,945.9000	3.9459	3,940.2800	3.9403	(0.142)	0	0	0
2016/09/15	EL28	04/05/2017	137.92	Put	Bond Future	3,965.9000	3.9659	3,960.2800	3.9603	(0.142)	0	0	0
2016/09/15	EL28	04/05/2017	137.91	Put	Bond Future	3,955.9000	3.9559	3,950.2800	3.9503	(0.142)	0	0	0
2016/09/15	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	ES33	03/11/2016			Bond Future	10.2015	79.5698	10.2160	79.4737	0.142	0.0000	0.0000	8,789
2016/09/15	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	ES33	03/11/2016	11.31	Call	Bond Future	6,883.2700	6.8833	6,787.1300	6.7871	(1.397)	0	0	0
2016/09/15	ES33	03/11/2016	11.29	Call	Bond Future	6,767.3600	6.7674	6,671.2200	6.6712	(1.421)	0	0	0
2016/09/15	ES33	03/11/2016	11.30	Call	Bond Future	6,825.3500	6.8253	6,729.2100	6.7292	(1.409)	0	0	0
2016/09/15	ES33	02/02/2017			Bond Future	10.2745	81.1034	10.2896	81.0049	0.146	0.0000	0.0000	0
2016/09/15	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	ES33	02/02/2017	10.59	Call	Bond Future	2,031.2500	2.0313	1,932.7000	1.9327	(4.852)	0	0	0
2016/09/15	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	ES33	02/02/2017	10.60	Call	Bond Future	2,094.3400	2.0943	1,995.7900	1.9958	(4.706)	0	0	0
2016/09/15	ES33	02/02/2017	10.61	Call	Bond Future	2,157.3500	2.1574	2,058.8000	2.0588	(4.568)	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
2016/09/15	ES33	04/05/2017			Bond Future	10.3371	78.9373	10.3526	78.8366	0.150	0.0000	0.0000	0
2016/09/15	ES33	04/05/2017	10.55	Call	Bond Future	1,363.8900	1.3639	1,263.1800	1.2632	(7.384)	0	0	0
2016/09/15	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	ES33	04/05/2017	10.56	Call	Bond Future	1,427.0700	1.4271	1,326.3600	1.3264	(7.057)	0	0	0
2016/09/15	ES33	04/05/2017	10.54	Call	Bond Future	1,300.6400	1.3006	1,199.9300	1.1999	(7.743)	0	0	0
2016/09/15	ES42	03/11/2016			Bond Future	10.3043	84.1648	10.3188	84.0531	0.141	0.0000	0.0000	8,777
2016/09/15	ES42	02/02/2017			Bond Future	10.3720	85.7873	10.3870	85.6728	0.145	0.0000	0.0000	0
2016/09/15	ES42	04/05/2017			Bond Future	10.4338	83.2473	10.4493	83.1305	0.149	0.0000	0.0000	0
2016/09/15	GOVI	03/11/2016	476.11	Call	GOVI	580,730.0000	58.0730	576,750.0000	57.6750	(0.685)	0	0	0
2016/09/15	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	GOVI	03/11/2016			GOVI	534.1830	534.1830	533.7850	533.7850	(0.075)	0.0000	0.0000	418
2016/09/15	GOVI	03/11/2016	476.12	Call	GOVI	580,630.0000	58.0630	576,650.0000	57.6650	(0.685)	0	0	0
2016/09/15	GOVI	03/11/2016	476.13	Call	GOVI	580,530.0000	58.0530	576,550.0000	57.6550	(0.686)	0	0	0
2016/09/15	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	GOVI	02/02/2017	533.34	Call	GOVI	111,390.0000	11.1390	107,290.0000	10.7290	(3.681)	0	0	0
2016/09/15	GOVI	02/02/2017			GOVI	544.4790	544.4790	544.0690	544.0690	(0.075)	0.0000	0.0000	27
2016/09/15	GOVI	02/02/2017	533.32	Call	GOVI	111,590.0000	11.1590	107,490.0000	10.7490	(3.674)	0	0	0
2016/09/15	GOVI	02/02/2017	533.33	Call	GOVI	111,490.0000	11.1490	107,390.0000	10.7390	(3.677)	0	0	0
2016/09/15	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	GOVI	04/05/2017			GOVI	555.4130	555.4130	554.9930	554.9930	(0.076)	0.0000	0.0000	0
2016/09/15	GOVI	04/05/2017	262.19	Call	GOVI	2,932,230.0000	293.2230	2,928,030.0000	292.8030	(0.143)	0	0	0
2016/09/15	GOVI	04/05/2017	262.20	Call	GOVI	2,932,130.0000	293.2130	2,927,930.0000	292.7930	(0.143)	0	0	0
2016/09/15	GOVI	04/05/2017	262.18	Call	GOVI	2,932,330.0000	293.2330	2,928,130.0000	292.8130	(0.143)	0	0	0
2016/09/15	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/09/15	IGOV	03/11/2016			Index Future	250.4420	250.4420	250.4850	250.4850	0.017	0.0000	0.0000	1,021
2016/09/15	IGOV	02/02/2017			Index Future	255.2840	255.2840	255.3260	255.3260	0.016	0.0000	0.0000	57
2016/09/15	IGOV	04/05/2017			Index Future	260.4260	260.4260	260.4680	260.4680	0.016	0.0000	0.0000	0
2016/09/15	ILBI	03/11/2016			Index Future	678.4830	678.4830	678.5930	678.5930	0.016	0.0000	0.0000	0
2016/09/15	ILBI	02/02/2017			Index Future	691.6470	691.6470	691.7590	691.7590	0.016	0.0000	0.0000	155
2016/09/15	IS01	19/12/2016			Interest Rate Swap	100.0742	100.0742	100.0733	100.0733	(0.001)	0.0000	0.0000	0
2016/09/15	IS01	16/03/2017			Interest Rate Swap	100.0311	100.0311	100.0272	100.0272	(0.004)	0.0000	0.0000	0
2016/09/15	IS01	15/06/2017			Interest Rate Swap	99.6834	99.6834	99.6761	99.6761	(0.007)	0.0000	0.0000	0
2016/09/15	IS01	21/09/2017			Interest Rate Swap	99.7732	99.7732	99.7623	99.7623	(0.011)	0.0000	0.0000	0
2016/09/15	IS01	21/12/2017			Interest Rate Swap	100.0658	100.0658	100.0514	100.0514	(0.014)	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
2016/09/15	IS02	18/12/2017			Interest Rate Swap	100.0953	100.0953	100.0803	100.0803	(0.015)	0.0000	0.0000	0
2016/09/15	IS02	16/03/2018			Interest Rate Swap	99.4180	99.4180	99.3976	99.3976	(0.021)	0.0000	0.0000	0
2016/09/15	IS02	15/06/2018			Interest Rate Swap	99.1239	99.1239	99.0980	99.0980	(0.026)	0.0000	0.0000	0
2016/09/15	IS02	21/09/2018			Interest Rate Swap	99.2696	99.2696	99.2218	99.2218	(0.048)	0.0000	0.0000	0
2016/09/15	IS02	21/12/2018			Interest Rate Swap	99.8100	99.8100	99.7600	99.7600	(0.050)	0.0000	0.0000	0
2016/09/15	IS05	17/12/2020			Interest Rate Swap	98.3888	98.3888	98.3288	98.3288	(0.061)	0.0000	0.0000	0
2016/09/15	IS05	16/03/2021			Interest Rate Swap	97.7283	97.7283	97.6803	97.6803	(0.049)	0.0000	0.0000	0
2016/09/15	IS05	15/06/2021			Interest Rate Swap	97.0340	97.0340	96.9993	96.9993	(0.036)	0.0000	0.0000	0
2016/09/15	IS05	21/09/2021			Interest Rate Swap	97.3177	97.3177	97.2933	97.2933	(0.025)	0.0000	0.0000	0
2016/09/15	IS05	21/12/2021			Interest Rate Swap	99.5511	99.5511	99.5315	99.5315	(0.020)	0.0000	0.0000	0
2016/09/15	IS10	17/12/2025			Interest Rate Swap	98.2580	98.2580	98.2112	98.2112	(0.048)	0.0000	0.0000	0
2016/09/15	IS10	16/03/2026			Interest Rate Swap	95.3490	95.3490	95.3002	95.3002	(0.051)	0.0000	0.0000	0
2016/09/15	IS10	15/06/2026			Interest Rate Swap	94.1294	94.1294	94.0790	94.0790	(0.054)	0.0000	0.0000	0
2016/09/15	IS10	21/09/2026			Interest Rate Swap	96.2235	96.2235	96.1724	96.1724	(0.053)	0.0000	0.0000	0
2016/09/15	IS10	21/12/2026			Interest Rate Swap	99.8635	99.8635	99.8119	99.8119	(0.052)	0.0000	0.0000	0
2016/09/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/09/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/09/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/09/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/09/15	JBAF	21/09/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10
2016/09/15	JBAF	19/10/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/09/15	JBAF	16/11/2016			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/09/15	JBAF	21/12/2016			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/09/15	JBAF	18/01/2017			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/09/15	JBAF	15/02/2017			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2016/09/15	JBAF	15/03/2017			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	1,000
2016/09/15	JBAF	21/06/2017			Jibar Tradeable Future	7.6900	92.3100	7.6900	92.3100	0.000	0.0000	0.0000	0
2016/09/15	JBAF	20/09/2017			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/09/15	JBAF	20/12/2017			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	0
2016/09/15	JBAF	20/03/2018			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	1,000
2016/09/15	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/09/15	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/09/15	R023	03/11/2016	9.73	Put	Bond Future	5.7100	0.0057	5.5300	0.0055	(3.152)	0	0	0
2016/09/15	R023	03/11/2016			Bond Future	8.3675	98.4787	8.3773	98.4319	0.118	0.0000	0.0000	12,642
2016/09/15	R023	03/11/2016	9.75	Put	Bond Future	5.1100	0.0051	4.9500	0.0050	(3.131)	0	0	0
2016/09/15	R023	03/11/2016	9.73	Call	Bond Future	6,204.0200	6.2040	6,157.0800	6.1571	(0.757)	0	0	0
2016/09/15	R023	03/11/2016	9.74	Put	Bond Future	5.4000	0.0054	5.2300	0.0052	(3.148)	0	0	0
2016/09/15	R023	03/11/2016	9.74	Call	Bond Future	6,247.3500	6.2474	6,200.4200	6.2004	(0.751)	0	0	0

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2016/09/15	R023	03/11/2016	9.75	Call	Bond Future	6,290.6700		6.2907	6,243.7500	6.2438	(0.746)	0	0	0
2016/09/15	R023	02/02/2017	8.85	Call	Bond Future	2,843.3200		2.8433	2,804.4900	2.8045	(1.366)	0	0	0
2016/09/15	R023	02/02/2017			Bond Future	8.4006		100.3768	8.4112	100.3283	0.126	0.0000	0.0000	0
2016/09/15	R023	02/02/2017	8.86	Call	Bond Future	2,874.8000		2.8748	2,835.8100	2.8358	(1.356)	0	0	0
2016/09/15	R023	02/02/2017	8.84	Put	Bond Future	822.8200		0.8228	832.5600	0.8326	1.184	0	0	0
2016/09/15	R023	02/02/2017	8.86	Put	Bond Future	796.3000		0.7963	805.7200	0.8057	1.183	0	0	0
2016/09/15	R023	02/02/2017	8.84	Call	Bond Future	2,811.9900		2.8120	2,773.3200	2.7733	(1.375)	0	0	0
2016/09/15	R023	02/02/2017	8.85	Put	Bond Future	809.4700		0.8095	819.0500	0.8191	1.183	0	0	0
2016/09/15	R023	04/05/2017	8.61	Call	Bond Future	2,491.6400		2.4916	2,458.7800	2.4588	(1.319)	0	0	0
2016/09/15	R023	04/05/2017			Bond Future	8.4127		98.4585	8.4238	98.4090	0.133	0.0000	0.0000	0
2016/09/15	R023	04/05/2017	8.59	Call	Bond Future	2,440.4500		2.4404	2,407.9200	2.4079	(1.333)	0	0	0
2016/09/15	R023	04/05/2017	8.60	Call	Bond Future	2,465.9800		2.4660	2,433.2800	2.4333	(1.326)	0	0	0
2016/09/15	R023	04/05/2017	8.59	Put	Bond Future	1,657.0500		1.6571	1,674.0600	1.6741	1.027	0	0	0
2016/09/15	R023	04/05/2017	8.61	Put	Bond Future	1,620.3600		1.6204	1,637.0400	1.6370	1.029	0	0	0
2016/09/15	R023	04/05/2017	8.60	Put	Bond Future	1,638.6300		1.6386	1,655.4700	1.6555	1.028	0	0	0
2016/09/15	R035	03/11/2016	9.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	R035	03/11/2016			Bond Future	9.2407		98.4674	9.2555	98.3416	0.160	0.0000	0.0000	4,661
2016/09/15	R035	03/11/2016	9.59	Call	Bond Future	2,914.2400		2.9142	2,788.4000	2.7884	(4.318)	0	0	0
2016/09/15	R035	03/11/2016	9.57	Call	Bond Future	2,751.0100		2.7510	2,625.1700	2.6252	(4.574)	0	0	0
2016/09/15	R035	03/11/2016	9.58	Call	Bond Future	2,832.6800		2.8327	2,706.8400	2.7068	(4.442)	0	0	0
2016/09/15	R035	03/11/2016	9.57	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	R035	03/11/2016	9.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	R035	02/02/2017			Bond Future	9.2837		100.3652	9.2990	100.2362	0.165	0.0000	0.0000	0
2016/09/15	R035	02/02/2017	9.51	Call	Bond Future	1,883.1400		1.8831	1,754.1300	1.7541	(6.851)	0	0	0
2016/09/15	R035	02/02/2017	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	R035	02/02/2017	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	R035	02/02/2017	9.52	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	R035	02/02/2017	9.52	Call	Bond Future	1,965.0500		1.9650	1,836.0400	1.8360	(6.565)	0	0	0
2016/09/15	R035	02/02/2017	9.50	Call	Bond Future	1,801.1300		1.8011	1,672.1200	1.6721	(7.163)	0	0	0
2016/09/15	R035	04/05/2017	9.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	R035	04/05/2017			Bond Future	9.3148		97.8757	9.3306	97.7439	0.169	0.0000	0.0000	0
2016/09/15	R035	04/05/2017	9.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	R035	04/05/2017	9.55	Call	Bond Future	1,938.0300		1.9380	1,806.2000	1.8062	(6.802)	0	0	0
2016/09/15	R035	04/05/2017	9.53	Call	Bond Future	1,775.5400		1.7755	1,643.7100	1.6437	(7.425)	0	0	0
2016/09/15	R035	04/05/2017	9.54	Call	Bond Future	1,856.8400		1.8568	1,725.0100	1.7250	(7.100)	0	0	0
2016/09/15	R035	04/05/2017	9.53	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	R186	03/11/2016	8.82	Put	Bond Future	1,128.3300		1.1283	1,141.5800	1.1416	1.174	0	0	150
2016/09/15	R186	03/11/2016	9.40	Put	Bond Future	198.4700		0.1985	198.4600	0.1985	(0.005)	0	0	0
2016/09/15	R186	03/11/2016			Bond Future	8.6924		115.9996	8.7022	115.9294	0.113	0.0000	0.0000	101,364
2016/09/15	R186	03/11/2016	8.30	Put	Bond Future	3,371.1200		3.3711	3,413.6900	3.4137	1.263	0	0	0
2016/09/15	R186	03/11/2016	8.52	Put	Bond Future	2,237.6000		2.2376	2,266.9000	2.2669	1.309	0	0	150
2016/09/15	R186	03/11/2016	8.95	Put	Bond Future	802.9300		0.8029	811.1100	0.8111	1.019	0	0	0
2016/09/15	R186	03/11/2016	9.20	Put	Bond Future	385.0700		0.3851	387.1700	0.3872	0.545	0	0	0
2016/09/15	R186	03/11/2016	8.97	Put	Bond Future	760.1000		0.7601	767.6200	0.7676	0.989	0	0	0
2016/09/15	R186	03/11/2016	8.96	Put	Bond Future	781.2800		0.7813	789.1300	0.7891	1.005	0	0	0
2016/09/15	R186	03/11/2016	9.10	Call	Bond Future	3,395.6000		3.3956	3,329.3500	3.3294	(1.951)	0	0	0

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2016/09/15	R186	03/11/2016	9.66	Call	Bond Future	6,734.3300	6.7343	6,663.3600	6.6634	(1.054)	0	0	0
2016/09/15	R186	03/11/2016	8.30	Call	Bond Future	509.0900	0.5091	481.4200	0.4814	(5.435)	0	0	150
2016/09/15	R186	03/11/2016	8.90	Call	Bond Future	2,393.8700	2.3939	2,333.6000	2.3336	(2.518)	0	0	0
2016/09/15	R186	03/11/2016	8.97	Call	Bond Future	2,727.3400	2.7273	2,664.6200	2.6646	(2.300)	0	0	0
2016/09/15	R186	03/11/2016	9.71	Call	Bond Future	7,050.0500	7.0500	6,979.0800	6.9791	(1.007)	0	0	0
2016/09/15	R186	03/11/2016	8.52	Call	Bond Future	992.2600	0.9923	951.3200	0.9513	(4.126)	0	0	0
2016/09/15	R186	03/11/2016	8.82	Call	Bond Future	2,038.5500	2.0385	1,981.5600	1.9816	(2.796)	0	0	0
2016/09/15	R186	03/11/2016	8.95	Call	Bond Future	2,630.0200	2.6300	2,567.9600	2.5680	(2.360)	0	0	0
2016/09/15	R186	03/11/2016	9.20	Call	Bond Future	3,946.8100	3.9468	3,878.6700	3.8787	(1.726)	0	0	1,425
2016/09/15	R186	03/11/2016	8.90	Put	Bond Future	918.2100	0.9182	928.1800	0.9282	1.086	0	0	5,092
2016/09/15	R186	03/11/2016	9.40	Call	Bond Future	5,121.3500	5.1213	5,051.1000	5.0511	(1.372)	0	0	1,425
2016/09/15	R186	03/11/2016	9.66	Put	Bond Future	76.4700	0.0765	75.7400	0.0757	(0.955)	0	0	0
2016/09/15	R186	03/11/2016	9.71	Put	Bond Future	62.9400	0.0629	62.2100	0.0622	(1.160)	0	0	0
2016/09/15	R186	03/11/2016	8.96	Call	Bond Future	2,678.4800	2.6785	2,616.0900	2.6161	(2.329)	0	0	0
2016/09/15	R186	03/11/2016	9.10	Put	Bond Future	523.2500	0.5233	527.2400	0.5272	0.763	0	0	108
2016/09/15	R186	02/02/2017	8.81	Put	Bond Future	2,279.8900	2.2799	2,303.8200	2.3038	1.050	0	0	0
2016/09/15	R186	02/02/2017	9.40	Call	Bond Future	5,525.2400	5.5252	5,462.4000	5.4624	(1.137)	0	0	0
2016/09/15	R186	02/02/2017	8.00	Put	Bond Future	6,005.0200	6.0050	6,055.8900	6.0559	0.847	0	0	0
2016/09/15	R186	02/02/2017			Bond Future	8.7273	112.9323	8.7376	112.8598	0.118	0.0000	0.0000	0
2016/09/15	R186	02/02/2017	8.43	Put	Bond Future	3,747.4300	3.7474	3,783.9200	3.7839	0.974	0	0	0
2016/09/15	R186	02/02/2017	8.80	Put	Bond Future	2,311.5600	2.3116	2,335.8000	2.3358	1.049	0	0	0
2016/09/15	R186	02/02/2017	8.90	Put	Bond Future	2,008.3200	2.0083	2,029.5600	2.0296	1.058	0	0	750
2016/09/15	R186	02/02/2017	9.50	Call	Bond Future	6,043.4000	6.0434	5,978.9400	5.9789	(1.067)	0	0	0
2016/09/15	R186	02/02/2017	8.87	Call	Bond Future	3,092.9600	3.0930	3,042.5800	3.0426	(1.629)	0	0	0
2016/09/15	R186	02/02/2017	8.60	Call	Bond Future	2,128.5000	2.1285	2,086.6900	2.0867	(1.964)	0	0	7,000
2016/09/15	R186	02/02/2017	8.81	Call	Bond Future	2,859.3300	2.8593	2,810.7600	2.8108	(1.699)	0	0	0
2016/09/15	R186	02/02/2017	8.00	Call	Bond Future	733.0100	0.7330	711.3800	0.7114	(2.951)	0	0	7,000
2016/09/15	R186	02/02/2017	8.37	Call	Bond Future	1,476.0100	1.4760	1,442.0800	1.4421	(2.299)	0	0	500
2016/09/15	R186	02/02/2017	8.79	Call	Bond Future	2,783.3100	2.7833	2,735.3600	2.7354	(1.723)	0	0	0
2016/09/15	R186	02/02/2017	8.87	Put	Bond Future	2,095.8700	2.0959	2,117.9900	2.1180	1.055	0	0	500
2016/09/15	R186	02/02/2017	8.43	Call	Bond Future	1,631.8600	1.6319	1,595.8500	1.5959	(2.207)	0	0	750
2016/09/15	R186	02/02/2017	8.80	Call	Bond Future	2,821.1800	2.8212	2,772.9200	2.7729	(1.711)	0	0	0
2016/09/15	R186	02/02/2017	8.90	Call	Bond Future	3,213.4500	3.2135	3,162.1900	3.1622	(1.595)	0	0	0
2016/09/15	R186	02/02/2017	9.50	Put	Bond Future	786.2500	0.7863	794.2900	0.7943	1.023	0	0	6,500
2016/09/15	R186	02/02/2017	9.40	Put	Bond Future	929.3000	0.9293	938.9600	0.9390	1.039	0	0	750
2016/09/15	R186	02/02/2017	8.60	Put	Bond Future	3,027.6700	3.0277	3,058.3600	3.0584	1.014	0	0	0
2016/09/15	R186	02/02/2017	8.37	Put	Bond Future	4,025.1100	4.0251	4,063.6800	4.0637	0.958	0	0	0
2016/09/15	R186	02/02/2017	8.79	Put	Bond Future	2,343.5600	2.3436	2,368.1100	2.3681	1.048	0	0	0
2016/09/15	R186	04/05/2017			Bond Future	8.7517	115.2011	8.7625	115.1270	0.123	0.0000	0.0000	0
2016/09/15	R186	04/05/2017	8.89	Put	Bond Future	2,827.2400	2.8272	2,852.9700	2.8530	0.910	0	0	0
2016/09/15	R186	04/05/2017	8.91	Put	Bond Future	2,768.2800	2.7683	2,793.5400	2.7935	0.912	0	0	0
2016/09/15	R186	04/05/2017	8.90	Put	Bond Future	2,797.6400	2.7976	2,823.1300	2.8231	0.911	0	0	0
2016/09/15	R186	04/05/2017	8.91	Call	Bond Future	3,851.4000	3.8514	3,802.5000	3.8025	(1.270)	0	0	0
2016/09/15	R186	04/05/2017	8.89	Call	Bond Future	3,774.2700	3.7743	3,725.8400	3.7258	(1.283)	0	0	0
2016/09/15	R186	04/05/2017	8.90	Call	Bond Future	3,812.7400	3.8127	3,764.0700	3.7641	(1.277)	0	0	0
2016/09/15	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	R197	03/11/2016	303.57	Put	Bond Future	1,267.4200	1.2674	1,256.8500	1.2569	(0.834)	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
2016/09/15	R197	03/11/2016			Bond Future	302.3026	302.3026	302.3131	302.3131	0.003	0.0000	0.0000	875
2016/09/15	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	R197	03/11/2016	303.56	Put	Bond Future	1,257.4200	1.2574	1,246.8500	1.2469	(0.841)	0	0	0
2016/09/15	R197	03/11/2016	303.58	Put	Bond Future	1,277.4200	1.2774	1,266.8500	1.2669	(0.827)	0	0	0
2016/09/15	R202	03/11/2016	253.85	Put	Bond Future	2,030.2500	2.0303	2,021.2600	2.0213	(0.443)	0	0	0
2016/09/15	R202	03/11/2016			Bond Future	251.8197	251.8197	251.8287	251.8287	0.004	0.0000	0.0000	36,009
2016/09/15	R202	03/11/2016	253.87	Put	Bond Future	2,050.2500	2.0503	2,041.2600	2.0413	(0.438)	0	0	0
2016/09/15	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	R202	03/11/2016	253.86	Put	Bond Future	2,040.2500	2.0403	2,031.2600	2.0313	(0.441)	0	0	0
2016/09/15	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	R203	03/11/2016	8.86	Call	Bond Future	1,151.5300	1.1515	1,146.3200	1.1463	(0.452)	0	0	0
2016/09/15	R203	03/11/2016			Bond Future	7.4365	101.8739	7.4428	101.8687	0.086	0.0000	0.0000	30,174
2016/09/15	R203	03/11/2016	8.84	Call	Bond Future	1,135.5100	1.1355	1,130.3000	1.1303	(0.459)	0	0	0
2016/09/15	R203	03/11/2016	8.85	Call	Bond Future	1,143.5200	1.1435	1,138.3100	1.1383	(0.456)	0	0	0
2016/09/15	R203	03/11/2016	8.84	Put	Bond Future	0.1200	0.0001	0.1100	0.0001	(8.333)	0	0	0
2016/09/15	R203	03/11/2016	8.86	Put	Bond Future	0.1000	0.0001	0.0900	0.0001	(10.000)	0	0	0
2016/09/15	R203	03/11/2016	8.85	Put	Bond Future	0.1100	0.0001	0.1000	0.0001	(9.091)	0	0	0
2016/09/15	R203	02/02/2017	7.70	Call	Bond Future	305.5900	0.3056	300.7700	0.3008	(1.577)	0	0	0
2016/09/15	R203	02/02/2017	7.71	Put	Bond Future	74.9100	0.0749	76.1600	0.0762	1.669	0	0	0
2016/09/15	R203	02/02/2017			Bond Future	7.3049	103.8374	7.3154	103.8313	0.144	0.0000	0.0000	0
2016/09/15	R203	02/02/2017	7.71	Call	Bond Future	309.6900	0.3097	304.8500	0.3048	(1.563)	0	0	0
2016/09/15	R203	02/02/2017	7.72	Call	Bond Future	314.0500	0.3141	309.1800	0.3092	(1.551)	0	0	0
2016/09/15	R203	02/02/2017	7.70	Put	Bond Future	76.5900	0.0766	77.8600	0.0779	1.658	0	0	0
2016/09/15	R203	02/02/2017	7.72	Put	Bond Future	73.4800	0.0735	74.7000	0.0747	1.660	0	0	0
2016/09/15	R203	04/05/2017	6.91	Call	Bond Future	182.8400	0.1828	178.5400	0.1785	(2.352)	0	0	0
2016/09/15	R203	04/05/2017	6.92	Put	Bond Future	76.0000	0.0760	78.0900	0.0781	2.750	0	0	0
2016/09/15	R203	04/05/2017			Bond Future	6.6093	101.7483	6.6275	101.7419	0.276	0.0000	0.0000	0
2016/09/15	R203	04/05/2017	6.92	Call	Bond Future	185.0700	0.1851	180.7500	0.1807	(2.334)	0	0	0
2016/09/15	R203	04/05/2017	6.93	Call	Bond Future	187.3100	0.1873	182.9700	0.1830	(2.317)	0	0	0
2016/09/15	R203	04/05/2017	6.91	Put	Bond Future	77.2800	0.0773	79.3900	0.0794	2.730	0	0	0
2016/09/15	R203	04/05/2017	6.93	Put	Bond Future	74.7300	0.0747	76.8000	0.0768	2.770	0	0	0
2016/09/15	R204	03/11/2016			Bond Future	7.6899	103.6421	7.6952	103.6317	0.070	0.0000	0.0000	31,476
2016/09/15	R204	03/11/2016	9.21	Put	Bond Future	0.1300	0.0001	0.1200	0.0001	(7.692)	0	0	0
2016/09/15	R204	03/11/2016	9.23	Put	Bond Future	0.1100	0.0001	0.1000	0.0001	(9.091)	0	0	0
2016/09/15	R204	03/11/2016	9.22	Put	Bond Future	0.1200	0.0001	0.1100	0.0001	(8.333)	0	0	0
2016/09/15	R204	03/11/2016	9.22	Call	Bond Future	2,897.5100	2.8975	2,887.1200	2,8871	(0.359)	0	0	0
2016/09/15	R204	03/11/2016	9.21	Call	Bond Future	2,878.9300	2.8789	2,868.5400	2,8685	(0.361)	0	0	0
2016/09/15	R204	03/11/2016	9.23	Call	Bond Future	2,916.0800	2.9161	2,905.6900	2,9057	(0.356)	0	0	0
2016/09/15	R204	02/02/2017	8.28	Call	Bond Future	1,195.6000	1.1956	1,185.3200	1.1853	(0.860)	0	0	0
2016/09/15	R204	02/02/2017			Bond Future	7.6732	101.5992	7.6799	101.5878	0.086	0.0000	0.0000	0
2016/09/15	R204	02/02/2017	8.29	Call	Bond Future	1,209.1000	1.2091	1,198.7800	1.1988	(0.854)	0	0	0
2016/09/15	R204	02/02/2017	8.30	Call	Bond Future	1,222.8200	1.2228	1,212.4800	1.2125	(0.846)	0	0	0
2016/09/15	R204	02/02/2017	8.28	Put	Bond Future	160.1000	0.1601	161.1700	0.1612	0.668	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
2016/09/15	R204	02/02/2017	8.30	Put	Bond Future	153.4300	0.1534	154.4400	0.1544	0.658	0	0	0
2016/09/15	R204	02/02/2017	8.29	Put	Bond Future	156.6500	0.1566	157.6800	0.1577	0.658	0	0	0
2016/09/15	R204	04/05/2017	7.90	Put	Bond Future	376.4500	0.3765	379.6900	0.3797	0.861	0	0	0
2016/09/15	R204	04/05/2017			Bond Future	7.5998	103.6402	7.6076	103.6284	0.103	0.0000	0.0000	0
2016/09/15	R204	04/05/2017	7.92	Put	Bond Future	366.1500	0.3662	369.3100	0.3693	0.863	0	0	0
2016/09/15	R204	04/05/2017	7.90	Call	Bond Future	826.5800	0.8266	818.0500	0.8181	(1.032)	0	0	0
2016/09/15	R204	04/05/2017	7.91	Put	Bond Future	371.4300	0.3714	374.6300	0.3746	0.862	0	0	0
2016/09/15	R204	04/05/2017	7.91	Call	Bond Future	836.5100	0.8365	827.9400	0.8279	(1.024)	0	0	0
2016/09/15	R204	04/05/2017	7.92	Call	Bond Future	846.1700	0.8462	837.5600	0.8376	(1.018)	0	0	0
2016/09/15	R207	03/11/2016			Bond Future	7.9168	100.4237	7.9219	100.4098	0.064	0.0000	0.0000	52,284
2016/09/15	R207	03/11/2016	7.94	Call	Bond Future	536.3500	0.5363	524.0500	0.5241	(2.293)	0	0	0
2016/09/15	R207	03/11/2016	7.93	Put	Bond Future	486.0800	0.4861	487.8100	0.4878	0.356	0	0	0
2016/09/15	R207	03/11/2016	7.95	Put	Bond Future	460.1300	0.4601	461.6200	0.4616	0.324	0	0	0
2016/09/15	R207	03/11/2016	7.94	Put	Bond Future	472.9100	0.4729	474.5200	0.4745	0.340	0	0	0
2016/09/15	R207	03/11/2016	7.95	Call	Bond Future	550.9200	0.5509	538.5000	0.5385	(2.254)	0	0	0
2016/09/15	R207	03/11/2016	7.93	Call	Bond Future	522.1600	0.5222	509.9800	0.5100	(2.333)	0	0	0
2016/09/15	R207	02/02/2017	9.24	Call	Bond Future	3,331.1300	3.3311	3,316.1700	3.3162	(0.449)	0	0	0
2016/09/15	R207	02/02/2017			Bond Future	7.9243	98.7167	7.9301	98.7017	0.074	0.0000	0.0000	0
2016/09/15	R207	02/02/2017	8.91	Call	Bond Future	2,586.9300	2.5869	2,572.2400	2.5722	(0.568)	0	0	62
2016/09/15	R207	02/02/2017	9.22	Call	Bond Future	3,285.0900	3.2851	3,270.1300	3.2701	(0.455)	0	0	0
2016/09/15	R207	02/02/2017	9.23	Call	Bond Future	3,308.1000	3.3081	3,293.1400	3.2931	(0.452)	0	0	0
2016/09/15	R207	02/02/2017	8.91	Put	Bond Future	114.5500	0.1146	114.8200	0.1148	0.236	0	0	0
2016/09/15	R207	02/02/2017	9.22	Put	Bond Future	51.1200	0.0511	51.1200	0.0511	0.000	0	0	0
2016/09/15	R207	02/02/2017	9.24	Put	Bond Future	48.2900	0.0483	48.2900	0.0483	0.000	0	0	0
2016/09/15	R207	02/02/2017	9.23	Put	Bond Future	49.6900	0.0497	49.6900	0.0497	0.000	0	0	0
2016/09/15	R207	04/05/2017	8.21	Put	Bond Future	631.6200	0.6316	635.5300	0.6355	0.619	0	0	0
2016/09/15	R207	04/05/2017			Bond Future	7.9091	100.7000	7.9156	100.6845	0.083	0.0000	0.0000	0
2016/09/15	R207	04/05/2017	8.22	Call	Bond Future	1,352.0700	1.3521	1,340.4800	1.3405	(0.857)	0	0	0
2016/09/15	R207	04/05/2017	8.20	Call	Bond Future	1,322.5300	1.3225	1,311.0500	1.3110	(0.868)	0	0	0
2016/09/15	R207	04/05/2017	8.21	Call	Bond Future	1,337.4200	1.3374	1,325.8800	1.3259	(0.863)	0	0	0
2016/09/15	R207	04/05/2017	8.20	Put	Bond Future	640.0900	0.6401	644.0600	0.6441	0.620	0	0	0
2016/09/15	R207	04/05/2017	8.22	Put	Bond Future	622.9300	0.6229	626.7900	0.6268	0.620	0	0	0
2016/09/15	R207	03/08/2017	8.19	Call	Bond Future	1,435.8700	1.4359	1,423.2400	1.4232	(0.880)	0	0	51
2016/09/15	R207	03/08/2017			Bond Future	7.8478	99.1630	7.8562	99.1450	0.106	0.0000	0.0000	0
2016/09/15	R207	03/08/2017	8.39	Put	Bond Future	557.3000	0.5573	561.6800	0.5617	0.786	0	0	0
2016/09/15	R207	03/08/2017	8.41	Put	Bond Future	544.6300	0.5446	548.9100	0.5489	0.786	0	0	0
2016/09/15	R207	03/08/2017	8.19	Put	Bond Future	700.0200	0.7000	705.4100	0.7054	0.770	0	0	0
2016/09/15	R207	03/08/2017	8.40	Put	Bond Future	550.9400	0.5509	555.2700	0.5553	0.786	0	0	0
2016/09/15	R207	03/08/2017	8.41	Call	Bond Future	1,749.9800	1.7500	1,736.2400	1.7362	(0.785)	0	0	0
2016/09/15	R207	03/08/2017	8.39	Call	Bond Future	1,720.0900	1.7201	1,706.4500	1.7065	(0.793)	0	0	0
2016/09/15	R207	03/08/2017	8.40	Call	Bond Future	1,735.0100	1.7350	1,721.3200	1.7213	(0.789)	0	0	0
2016/09/15	R208	03/11/2016	9.59	Put	Bond Future	0.9500	0.0010	0.9100	0.0009	(4.211)	0	0	0
2016/09/15	R208	03/11/2016			Bond Future	8.0876	95.8479	8.0975	95.8128	0.123	0.0000	0.0000	31,098
2016/09/15	R208	03/11/2016	9.58	Put	Bond Future	1.0200	0.0010	0.9700	0.0010	(4.902)	0	0	0
2016/09/15	R208	03/11/2016	9.57	Call	Bond Future	5,062.9300	5.0629	5,027.7700	5.0278	(0.694)	0	0	0
2016/09/15	R208	03/11/2016	9.58	Call	Bond Future	5,095.8800	5.0959	5,060.7200	5.0607	(0.690)	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
2016/09/15	R208	03/11/2016	9.59	Call	Bond Future	5,128.8100		5.1288	5,093.6600	5.0937	(0.685)	0	0	0
2016/09/15	R208	03/11/2016	9.57	Put	Bond Future	1.0900		0.0011	1.0400	0.0010	(4.587)	0	0	0
2016/09/15	R208	02/02/2017			Bond Future	8.1088		97.6954	8.1197	97.6588	0.134	0.0000	0.0000	0
2016/09/15	R208	02/02/2017	8.64	Call	Bond Future	2,209.1700		2.2092	2,178.8500	2.1788	(1.372)	0	0	0
2016/09/15	R208	02/02/2017	8.63	Put	Bond Future	451.6300		0.4516	458.0300	0.4580	1.417	0	0	0
2016/09/15	R208	02/02/2017	8.65	Put	Bond Future	435.0300		0.4350	441.2000	0.4412	1.418	0	0	0
2016/09/15	R208	02/02/2017	8.64	Put	Bond Future	443.3700		0.4434	449.6500	0.4497	1.416	0	0	0
2016/09/15	R208	02/02/2017	8.65	Call	Bond Future	2,233.6900		2.2337	2,203.2600	2.2033	(1.362)	0	0	0
2016/09/15	R208	02/02/2017	8.63	Call	Bond Future	2,184.5600		2.1846	2,154.3600	2.1544	(1.382)	0	0	0
2016/09/15	R208	04/05/2017	8.39	Call	Bond Future	1,838.9700		1.8390	1,813.2400	1.8132	(1.399)	0	0	0
2016/09/15	R208	04/05/2017			Bond Future	8.1070		96.2537	8.1187	96.2161	0.145	0.0000	0.0000	0
2016/09/15	R208	04/05/2017	8.37	Call	Bond Future	1,799.9000		1.7999	1,774.4300	1.7744	(1.415)	0	0	0
2016/09/15	R208	04/05/2017	8.38	Call	Bond Future	1,819.2400		1.8192	1,793.6300	1.7936	(1.408)	0	0	0
2016/09/15	R208	04/05/2017	8.37	Put	Bond Future	964.1800		0.9642	976.3000	0.9763	1.257	0	0	0
2016/09/15	R208	04/05/2017	8.39	Put	Bond Future	940.0700		0.9401	951.9300	0.9519	1.262	0	0	0
2016/09/15	R208	04/05/2017	8.38	Put	Bond Future	951.9200		0.9519	963.9000	0.9639	1.259	0	0	0
2016/09/15	R209	03/11/2016	9.34	Put	Bond Future	1,163.4200		1.1634	1,188.8200	1.1888	2.183	0	0	345
2016/09/15	R209	03/11/2016	10.26	Call	Bond Future	7,103.1800		7.1032	6,999.4800	6.9995	(1.460)	0	0	0
2016/09/15	R209	03/11/2016			Bond Future	9.1970		74.2179	9.2116	74.1138	0.159	0.0000	0.0000	37,887
2016/09/15	R209	03/11/2016	10.24	Call	Bond Future	6,986.1800		6.9862	6,882.5700	6.8826	(1.483)	0	0	0
2016/09/15	R209	03/11/2016	8.87	Put	Bond Future	3,093.5100		3.0935	3,154.6200	3.1546	1.975	0	0	0
2016/09/15	R209	03/11/2016	8.81	Call	Bond Future	586.5000		0.5865	548.1600	0.5482	(6.537)	0	0	345
2016/09/15	R209	03/11/2016	9.04	Put	Bond Future	2,251.1200		2.2511	2,298.5300	2.2985	2.106	0	0	345
2016/09/15	R209	03/11/2016	9.42	Put	Bond Future	956.4100		0.9564	977.0400	0.9770	2.157	0	0	0
2016/09/15	R209	03/11/2016	10.25	Call	Bond Future	7,044.7900		7.0448	6,941.1400	6.9411	(1.471)	0	0	0
2016/09/15	R209	03/11/2016	9.05	Call	Bond Future	1,146.1900		1.1462	1,088.6400	1.0886	(5.021)	0	0	0
2016/09/15	R209	03/11/2016	9.45	Call	Bond Future	2,659.3500		2.6594	2,574.1900	2.5742	(3.202)	0	0	0
2016/09/15	R209	03/11/2016	10.24	Put	Bond Future	78.0900		0.0781	78.6400	0.0786	0.704	0	0	0
2016/09/15	R209	03/11/2016	9.04	Call	Bond Future	1,117.6900		1.1177	1,060.9400	1.0609	(5.077)	0	0	0
2016/09/15	R209	03/11/2016	10.25	Put	Bond Future	75.3500		0.0754	75.8600	0.0759	0.677	0	0	0
2016/09/15	R209	03/11/2016	9.34	Call	Bond Future	2,173.5000		2.1735	2,094.7400	2.0947	(3.624)	0	0	0
2016/09/15	R209	03/11/2016	10.26	Put	Bond Future	72.4900		0.0725	72.9500	0.0729	0.635	0	0	0
2016/09/15	R209	03/11/2016	9.45	Put	Bond Future	886.5500		0.8866	905.5500	0.9056	2.143	0	0	250
2016/09/15	R209	03/11/2016	8.81	Put	Bond Future	3,428.4300		3.4284	3,494.2500	3.4943	1.920	0	0	0
2016/09/15	R209	03/11/2016	8.87	Call	Bond Future	702.8800		0.7029	659.8300	0.6598	(6.125)	0	0	250
2016/09/15	R209	03/11/2016	9.42	Call	Bond Future	2,522.4000		2.5224	2,438.8700	2.4389	(3.312)	0	0	120
2016/09/15	R209	03/11/2016	9.05	Put	Bond Future	2,206.6400		2.2066	2,253.2500	2.2532	2.112	0	0	250
2016/09/15	R209	02/02/2017	9.55	Put	Bond Future	1,777.7100		1.7777	1,806.9400	1.8069	1.644	0	0	0
2016/09/15	R209	02/02/2017			Bond Future	9.2332		75.6485	9.2483	75.5416	0.164	0.0000	0.0000	0
2016/09/15	R209	02/02/2017	9.54	Put	Bond Future	1,802.8000		1.8028	1,832.4000	1.8324	1.642	0	0	0
2016/09/15	R209	02/02/2017	9.55	Call	Bond Future	3,970.6000		3.9706	3,892.9500	3.8930	(1.956)	0	0	0
2016/09/15	R209	02/02/2017	9.53	Call	Bond Future	3,885.7700		3.8858	3,808.8600	3.8089	(1.979)	0	0	0
2016/09/15	R209	02/02/2017	9.54	Call	Bond Future	3,928.0000		3.9280	3,850.7200	3.8507	(1.967)	0	0	0
2016/09/15	R209	02/02/2017	9.53	Put	Bond Future	1,828.3500		1.8284	1,858.3200	1.8583	1.639	0	0	0
2016/09/15	R209	04/05/2017	9.48	Put	Bond Future	2,832.7100		2.8327	2,870.0800	2.8701	1.319	0	0	0
2016/09/15	R209	04/05/2017			Bond Future	9.2615		74.0162	9.2770	73.9070	0.168	0.0000	0.0000	0
2016/09/15	R209	04/05/2017	9.47	Put	Bond Future	2,861.8600		2.8619	2,899.5500	2.8995	1.317	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
2016/09/15	R209	04/05/2017	9.46	Call	Bond Future	4,267.7000	4.2677	4,196.4800	4.1965	(1.669)	0	0	0
2016/09/15	R209	04/05/2017	9.47	Call	Bond Future	4,306.6000	4.3066	4,235.0600	4.2351	(1.661)	0	0	0
2016/09/15	R209	04/05/2017	9.48	Call	Bond Future	4,345.6500	4.3456	4,273.7900	4.2738	(1.654)	0	0	0
2016/09/15	R209	04/05/2017	9.46	Put	Bond Future	2,891.2600	2.8913	2,929.2700	2.9293	1.315	0	0	0
2016/09/15	R210	03/11/2016			Bond Future	186.7642	186.7642	186.7722	186.7722	0.004	0.0000	0.0000	2,100
2016/09/15	R210	03/11/2016	188.90	Put	Bond Future	2,135.7500	2.1357	2,127.8300	2.1278	(0.371)	0	0	0
2016/09/15	R210	03/11/2016	188.92	Put	Bond Future	2,155.7500	2.1557	2,147.8300	2.1478	(0.367)	0	0	0
2016/09/15	R210	03/11/2016	188.91	Put	Bond Future	2,145.7500	2.1457	2,137.8300	2.1378	(0.369)	0	0	0
2016/09/15	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	R211	03/11/2016	141.75	Call	Bond Future	38.3800	0.0384	44.8200	0.0448	16.780	0	0	0
2016/09/15	R211	03/11/2016			Bond Future	141.7884	141.7884	141.7948	141.7948	0.005	0.0000	0.0000	56
2016/09/15	R211	03/11/2016	141.76	Call	Bond Future	28.3800	0.0284	34.8200	0.0348	22.692	0	0	0
2016/09/15	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	R211	03/11/2016	141.74	Call	Bond Future	48.3800	0.0484	54.8200	0.0548	13.311	0	0	0
2016/09/15	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	R212	03/11/2016			Bond Future	148.0070	148.0070	148.0120	148.0120	0.003	0.0000	0.0000	3,109
2016/09/15	R212	03/11/2016	148.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	R212	03/11/2016	148.10	Put	Bond Future	92.9900	0.0930	87.9800	0.0880	(5.388)	0	0	0
2016/09/15	R212	03/11/2016	148.12	Put	Bond Future	112.9900	0.1130	107.9800	0.1080	(4.434)	0	0	0
2016/09/15	R212	03/11/2016	148.11	Put	Bond Future	102.9900	0.1030	97.9800	0.0980	(4.865)	0	0	0
2016/09/15	R212	03/11/2016	148.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	R212	03/11/2016	148.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/15	R213	03/11/2016			Bond Future	9.0795	84.8407	9.0892	84.7730	0.107	0.0000	0.0000	42,521
2016/09/15	R213	03/11/2016	10.18	Put	Bond Future	55.1000	0.0551	54.2600	0.0543	(1.525)	0	0	0
2016/09/15	R213	03/11/2016	10.20	Put	Bond Future	50.7200	0.0507	49.9000	0.0499	(1.617)	0	0	0
2016/09/15	R213	03/11/2016	10.18	Call	Bond Future	7,275.4500	7.2754	7,206.8400	7.2068	(0.943)	0	0	0
2016/09/15	R213	03/11/2016	10.19	Put	Bond Future	52.8700	0.0529	52.0400	0.0520	(1.570)	0	0	0
2016/09/15	R213	03/11/2016	10.19	Call	Bond Future	7,334.7100	7.3347	7,266.1100	7.2661	(0.935)	0	0	0
2016/09/15	R213	03/11/2016	10.20	Call	Bond Future	7,393.9700	7.3940	7,325.3800	7.3254	(0.928)	0	0	0
2016/09/15	R213	02/02/2017	9.40	Call	Bond Future	3,680.0900	3.6801	3,627.4700	3.6275	(1.430)	0	0	0
2016/09/15	R213	02/02/2017	9.42	Call	Bond Future	3,763.7100	3.7637	3,710.6000	3.7106	(1.411)	0	0	0
2016/09/15	R213	02/02/2017			Bond Future	9.1199	86.4759	9.1300	86.4062	0.111	0.0000	0.0000	0
2016/09/15	R213	02/02/2017	9.41	Call	Bond Future	3,721.9000	3.7219	3,669.0300	3.6690	(1.421)	0	0	0
2016/09/15	R213	02/02/2017	9.40	Put	Bond Future	1,776.6600	1.7767	1,793.7500	1.7938	0.962	0	0	0
2016/09/15	R213	02/02/2017	9.42	Put	Bond Future	1,726.6800	1.7267	1,743.2800	1.7433	0.961	0	0	0
2016/09/15	R213	02/02/2017	9.41	Put	Bond Future	1,751.6300	1.7516	1,768.4700	1.7685	0.961	0	0	0
2016/09/15	R213	04/05/2017			Bond Future	9.1480	84.6593	9.1585	84.5880	0.114	0.0000	0.0000	0
2016/09/15	R213	04/05/2017	9.35	Put	Bond Future	2,740.2200	2.7402	2,762.8300	2.7628	0.825	0	0	0
2016/09/15	R213	04/05/2017	9.37	Put	Bond Future	2,683.7200	2.6837	2,705.9100	2.7059	0.827	0	0	0
2016/09/15	R213	04/05/2017	9.35	Call	Bond Future	4,105.0300	4.1050	4,056.3200	4.0563	(1.187)	0	0	0
2016/09/15	R213	04/05/2017	9.36	Put	Bond Future	2,711.9900	2.7120	2,734.3800	2.7344	0.826	0	0	0

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2016/09/15	R213	04/05/2017	9.36	Call	Bond Future	4,143.5700	4.1436	4,094.6400	4.0946	(1.181)	0	0	0
2016/09/15	R213	04/05/2017	9.37	Call	Bond Future	4,182.0000	4.1820	4,132.8700	4.1329	(1.175)	0	0	0
2016/09/15	R214	03/11/2016	10.35	Put	Bond Future	78.2500	0.0783	78.7500	0.0788	0.639	0	0	0
2016/09/15	R214	03/11/2016			Bond Future	9.2676	74.6599	9.2824	74.5492	0.159	0.0000	0.0000	29,194
2016/09/15	R214	03/11/2016	10.34	Put	Bond Future	81.2400	0.0812	81.7800	0.0818	0.665	0	0	0
2016/09/15	R214	03/11/2016	10.35	Call	Bond Future	7,516.5000	7.5165	7,406.2900	7.4063	(1.466)	0	0	0
2016/09/15	R214	03/11/2016	10.33	Call	Bond Future	7,396.6400	7.3966	7,286.5200	7.2865	(1.489)	0	0	0
2016/09/15	R214	03/11/2016	10.34	Call	Bond Future	7,456.5700	7.4566	7,346.4000	7.3464	(1.477)	0	0	0
2016/09/15	R214	03/11/2016	10.33	Put	Bond Future	84.3400	0.0843	84.9300	0.0849	0.700	0	0	0
2016/09/15	R214	02/02/2017			Bond Future	9.3052	76.0990	9.3205	75.9854	0.164	0.0000	0.0000	0
2016/09/15	R214	02/02/2017	9.67	Call	Bond Future	4,432.0100	4.4320	4,347.8100	4.3478	(1.900)	0	0	0
2016/09/15	R214	02/02/2017	9.66	Put	Bond Future	1,821.6500	1.8216	1,851.3300	1.8513	1.629	0	0	0
2016/09/15	R214	02/02/2017	9.68	Put	Bond Future	1,771.7300	1.7717	1,800.6700	1.8007	1.633	0	0	0
2016/09/15	R214	02/02/2017	9.67	Put	Bond Future	1,796.5500	1.7966	1,825.8600	1.8259	1.631	0	0	0
2016/09/15	R214	02/02/2017	9.68	Call	Bond Future	4,477.2500	4.4773	4,392.6800	4.3927	(1.889)	0	0	0
2016/09/15	R214	02/02/2017	9.66	Call	Bond Future	4,386.9500	4.3869	4,303.1200	4.3031	(1.911)	0	0	0
2016/09/15	R214	04/05/2017	9.58	Put	Bond Future	2,894.2800	2.8943	2,932.8800	2.9329	1.334	0	0	0
2016/09/15	R214	04/05/2017			Bond Future	9.3325	74.3277	9.3481	74.2118	0.168	0.0000	0.0000	0
2016/09/15	R214	04/05/2017	9.57	Put	Bond Future	2,924.0200	2.9240	2,962.9600	2.9630	1.332	0	0	0
2016/09/15	R214	04/05/2017	9.58	Call	Bond Future	4,689.8300	4.6898	4,612.6000	4.6126	(1.647)	0	0	0
2016/09/15	R214	04/05/2017	9.56	Call	Bond Future	4,607.4100	4.6074	4,530.8500	4.5308	(1.662)	0	0	0
2016/09/15	R214	04/05/2017	9.57	Call	Bond Future	4,648.4300	4.6484	4,571.5400	4.5715	(1.654)	0	0	0
2016/09/15	R214	04/05/2017	9.56	Put	Bond Future	2,954.2600	2.9543	2,993.5300	2.9935	1.329	0	0	0
2016/09/15	R248	03/11/2016	10.38	Call	Bond Future	9,476.6500	9.4766	9,335.5800	9.3356	(1.489)	0	0	0
2016/09/15	R248	03/11/2016			Bond Future	9.3133	95.9464	9.3280	95.8045	0.159	0.0000	0.0000	61,912
2016/09/15	R248	03/11/2016	10.39	Call	Bond Future	9,552.2400	9.5522	9,411.1000	9.4111	(1.478)	0	0	0
2016/09/15	R248	03/11/2016	10.37	Put	Bond Future	133.6600	0.1337	134.5100	0.1345	0.636	0	0	0
2016/09/15	R248	03/11/2016	10.39	Put	Bond Future	125.3200	0.1253	126.0500	0.1261	0.583	0	0	0
2016/09/15	R248	03/11/2016	10.37	Call	Bond Future	9,401.0100	9.4010	9,259.9900	9.2600	(1.500)	0	0	0
2016/09/15	R248	03/11/2016	10.38	Put	Bond Future	129.4400	0.1294	130.2400	0.1302	0.618	0	0	0
2016/09/15	R248	02/02/2017	9.76	Put	Bond Future	2,277.7800	2.2778	2,313.4400	2.3134	1.566	0	0	0
2016/09/15	R248	02/02/2017	9.78	Put	Bond Future	2,217.3200	2.2173	2,252.1100	2.2521	1.569	0	0	0
2016/09/15	R248	02/02/2017			Bond Future	9.3521	97.7956	9.3674	97.6503	0.163	0.0000	0.0000	0
2016/09/15	R248	02/02/2017	9.77	Put	Bond Future	2,247.4800	2.2475	2,282.7100	2.2827	1.568	0	0	0
2016/09/15	R248	02/02/2017	9.76	Call	Bond Future	6,028.6400	6.0286	5,919.0400	5.9190	(1.818)	0	0	0
2016/09/15	R248	02/02/2017	9.77	Call	Bond Future	6,086.9600	6.0870	5,976.9300	5.9769	(1.808)	0	0	0
2016/09/15	R248	02/02/2017	9.78	Call	Bond Future	6,145.2600	6.1453	6,034.7900	6.0348	(1.798)	0	0	0
2016/09/15	R248	04/05/2017	9.66	Call	Bond Future	6,384.0900	6.3841	6,283.7100	6.2837	(1.572)	0	0	0
2016/09/15	R248	04/05/2017			Bond Future	9.3805	95.3179	9.3962	95.1695	0.167	0.0000	0.0000	0
2016/09/15	R248	04/05/2017	9.67	Call	Bond Future	6,436.9100	6.4369	6,336.1300	6.3361	(1.566)	0	0	0
2016/09/15	R248	04/05/2017	9.65	Put	Bond Future	3,838.5400	3.8385	3,886.9900	3.8870	1.262	0	0	0
2016/09/15	R248	04/05/2017	9.67	Put	Bond Future	3,763.6600	3.7637	3,811.3100	3.8113	1.266	0	0	0
2016/09/15	R248	04/05/2017	9.65	Call	Bond Future	6,331.4300	6.3314	6,231.4500	6.2314	(1.579)	0	0	0
2016/09/15	R248	04/05/2017	9.66	Put	Bond Future	3,800.9400	3.8009	3,848.9900	3.8490	1.264	0	0	0

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Total											702633	