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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/09/2016 TO 16/09/2016

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
2016/09/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	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
2016/09/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	2025	03/11/2016			Bond Future	128.7632	128.7632	128.7682	128.7682	0.004	0.0000	0.0000	3,044
2016/09/16	2025	03/11/2016	129.21	Put	Bond Future	446.7600	0.4468	441.8200	0.4418	(1.106)	0	0	0
2016/09/16	2025	03/11/2016	129.23	Put	Bond Future	466.7600	0.4668	461.8200	0.4618	(1.058)	0	0	0
2016/09/16	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	2025	03/11/2016	129.22	Put	Bond Future	456.7600	0.4568	451.8200	0.4518	(1.082)	0	0	0
2016/09/16	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	2030	03/11/2016			Bond Future	9.0682	94.0166	9.0779	93.9471	0.107	0.0000	0.0000	27,176
2016/09/16	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	2030	03/11/2016	9.33	Call	Bond Future	1,853.7000	1.8537	1,784.2100	1.7842	(3.749)	0	0	0
2016/09/16	2030	03/11/2016	9.34	Call	Bond Future	1,923.4700	1.9235	1,853.9800	1.8540	(3.613)	0	0	0
2016/09/16	2030	03/11/2016	9.35	Call	Bond Future	1,993.1700	1.9932	1,923.6800	1.9237	(3.486)	0	0	0
2016/09/16	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	2030	02/02/2017			Bond Future	9.1070	91.8220	9.1170	91.7507	0.111	0.0000	0.0000	0
2016/09/16	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	2030	02/02/2017	9.29	Call	Bond Future	1,284.3500	1.2844	1,212.9700	1.2130	(5.558)	0	0	0
2016/09/16	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	2030	02/02/2017	9.30	Call	Bond Future	1,353.7900	1.3538	1,282.4100	1.2824	(5.273)	0	0	0
2016/09/16	2030	02/02/2017	9.31	Call	Bond Future	1,423.1600	1.4232	1,351.7800	1.3518	(5.016)	0	0	0
2016/09/16	2030	04/05/2017	9.33	Call	Bond Future	1,313.6200	1.3136	1,238.9500	1.2389	(5.684)	0	0	0
2016/09/16	2030	04/05/2017			Bond Future	9.1403	93.6669	9.1510	93.5923	0.117	0.0000	0.0000	0
2016/09/16	2030	04/05/2017	9.34	Call	Bond Future	1,382.1500	1.3822	1,307.4800	1.3075	(5.402)	0	0	0
2016/09/16	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	2030	04/05/2017	9.32	Call	Bond Future	1,245.0200	1.2450	1,170.3500	1.1703	(5.997)	0	0	0
2016/09/16	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	2032	03/11/2016			Bond Future	9.1694	93.3639	9.1842	93.2503	0.161	0.0000	0.0000	13,093
2016/09/16	2032	03/11/2016	10.28	Put	Bond Future	61.9300	0.0619	62.1900	0.0622	0.420	0	0	0
2016/09/16	2032	03/11/2016	10.30	Put	Bond Future	57.0700	0.0571	57.2800	0.0573	0.368	0	0	0
2016/09/16	2032	03/11/2016	10.29	Put	Bond Future	59.4600	0.0595	59.6900	0.0597	0.387	0	0	0
2016/09/16	2032	03/11/2016	10.30	Call	Bond Future	8,215.9700	8.2160	8,102.5400	8.1025	(1.381)	0	0	0
2016/09/16	2032	03/11/2016	10.28	Call	Bond Future	8,085.8400	8.0858	7,972.4600	7.9725	(1.402)	0	0	0
2016/09/16	2032	03/11/2016	10.29	Call	Bond Future	8,150.9000	8.1509	8,037.4900	8.0375	(1.391)	0	0	0
2016/09/16	2032	02/02/2017	9.53	Call	Bond Future	4,301.1400	4.3011	4,216.8100	4.2168	(1.961)	0	0	0
2016/09/16	2032	02/02/2017			Bond Future	9.2110	95.1627	9.2262	95.0463	0.166	0.0000	0.0000	0
2016/09/16	2032	02/02/2017	9.51	Call	Bond Future	4,208.5100	4.2085	4,124.9900	4.1250	(1.985)	0	0	0

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2016/09/16	2032	02/02/2017	9.52	Call	Bond Future	4,254.6100	4.2546	4,170.6800	4.1707	(1.973)	0	0	0
2016/09/16	2032	02/02/2017	9.51	Put	Bond Future	1,968.2100	1.9682	2,001.0200	2.0010	1.667	0	0	0
2016/09/16	2032	02/02/2017	9.53	Put	Bond Future	1,913.8300	1.9138	1,945.8300	1.9458	1.672	0	0	0
2016/09/16	2032	02/02/2017	9.52	Put	Bond Future	1,940.7600	1.9408	1,973.1600	1.9732	1.669	0	0	0
2016/09/16	2032	04/05/2017	9.45	Call	Bond Future	4,619.3500	4.6194	4,541.0600	4.5411	(1.695)	0	0	0
2016/09/16	2032	04/05/2017			Bond Future	9.2435	92.9136	9.2595	92.7930	0.173	0.0000	0.0000	0
2016/09/16	2032	04/05/2017	9.46	Call	Bond Future	4,661.7600	4.6618	4,583.1200	4.5831	(1.687)	0	0	0
2016/09/16	2032	04/05/2017	9.44	Put	Bond Future	3,112.3300	3.1123	3,154.9500	3.1550	1.369	0	0	0
2016/09/16	2032	04/05/2017	9.46	Put	Bond Future	3,049.4700	3.0495	3,091.3800	3.0914	1.374	0	0	0
2016/09/16	2032	04/05/2017	9.44	Call	Bond Future	4,577.4000	4.5774	4,499.4700	4.4995	(1.702)	0	0	0
2016/09/16	2032	04/05/2017	9.45	Put	Bond Future	3,080.6300	3.0806	3,122.8900	3.1229	1.372	0	0	0
2016/09/16	2033	03/11/2016			Bond Future	108.2676	108.2676	108.1197	108.1197	(0.137)	0.0000	0.0000	4,686
2016/09/16	2033	03/11/2016	109.16	Put	Bond Future	892.4400	0.8924	1,040.3500	1.0403	16.574	0	0	0
2016/09/16	2033	03/11/2016	109.17	Put	Bond Future	902.4400	0.9024	1,050.3500	1.0503	16.390	0	0	0
2016/09/16	2033	03/11/2016	109.18	Put	Bond Future	912.4400	0.9124	1,060.3500	1.0603	16.210	0	0	0
2016/09/16	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	2037	03/11/2016	10.35	Call	Bond Future	8,194.2800	8.1943	8,029.2100	8.0292	(2.014)	0	0	0
2016/09/16	2037	03/11/2016	10.36	Put	Bond Future	111.2100	0.1112	114.0900	0.1141	2.590	0	0	0
2016/09/16	2037	03/11/2016			Bond Future	9.3285	94.8090	9.3483	94.6409	0.212	0.0000	0.0000	38,537
2016/09/16	2037	03/11/2016	10.36	Call	Bond Future	8,263.6200	8.2636	8,098.4200	8.0984	(1.999)	0	0	0
2016/09/16	2037	03/11/2016	10.37	Call	Bond Future	8,332.9900	8.3330	8,167.6600	8.1677	(1.984)	0	0	0
2016/09/16	2037	03/11/2016	10.35	Put	Bond Future	115.3600	0.1154	118.3700	0.1184	2.609	0	0	0
2016/09/16	2037	03/11/2016	10.37	Put	Bond Future	107.2000	0.1072	109.9500	0.1099	2.565	0	0	0
2016/09/16	2037	02/02/2017	9.68	Put	Bond Future	2,207.8000	2.2078	2,259.2600	2.2593	2.331	0	0	0
2016/09/16	2037	02/02/2017			Bond Future	9.3684	92.3793	9.3888	92.2075	0.218	0.0000	0.0000	0
2016/09/16	2037	02/02/2017	9.67	Put	Bond Future	2,238.2200	2.2382	2,290.2700	2.2903	2.326	0	0	0
2016/09/16	2037	02/02/2017	9.68	Call	Bond Future	4,772.7100	4.7727	4,652.3400	4.6523	(2.522)	0	0	0
2016/09/16	2037	02/02/2017	9.66	Call	Bond Future	4,672.4400	4.6724	4,553.2500	4.5532	(2.551)	0	0	0
2016/09/16	2037	02/02/2017	9.67	Call	Bond Future	4,722.5700	4.7226	4,602.7900	4.6028	(2.536)	0	0	0
2016/09/16	2037	02/02/2017	9.66	Put	Bond Future	2,268.7700	2.2688	2,321.4100	2.3214	2.320	0	0	0
2016/09/16	2037	04/05/2017			Bond Future	9.4036	94.2355	9.4249	94.0583	0.226	0.0000	0.0000	0
2016/09/16	2037	04/05/2017	9.58	Put	Bond Future	3,615.1800	3.6152	3,681.5700	3.6816	1.836	0	0	0
2016/09/16	2037	04/05/2017	9.60	Put	Bond Future	3,544.3700	3.5444	3,609.7300	3.6097	1.844	0	0	0
2016/09/16	2037	04/05/2017	9.59	Put	Bond Future	3,579.7700	3.5798	3,645.6500	3.6456	1.840	0	0	0
2016/09/16	2037	04/05/2017	9.60	Call	Bond Future	5,160.1000	5.1601	5,048.3000	5.0483	(2.167)	0	0	0
2016/09/16	2037	04/05/2017	9.58	Call	Bond Future	5,068.3900	5.0684	4,957.6200	4.9576	(2.186)	0	0	0
2016/09/16	2037	04/05/2017	9.59	Call	Bond Future	5,114.3000	5.1143	5,003.0200	5.0030	(2.176)	0	0	0
2016/09/16	2038	03/11/2016	136.32	Call	Bond Future	619.5500	0.6195	0.0000	0.0000	(100.000)	0	0	0
2016/09/16	2038	03/11/2016			Bond Future	136.9395	136.9395	136.0144	136.0144	(0.676)	0.0000	0.0000	20,753
2016/09/16	2038	03/11/2016	136.33	Call	Bond Future	609.5500	0.6095	0.0000	0.0000	(100.000)	0	0	0
2016/09/16	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	295.6000	0.2956	100.000	0	0	0
2016/09/16	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	315.6000	0.3156	100.000	0	0	0
2016/09/16	2038	03/11/2016	136.31	Call	Bond Future	629.5500	0.6295	0.0000	0.0000	(100.000)	0	0	0

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2016/09/16	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	305.6000	0.3056	100.000	0	0	0
2016/09/16	2040	03/11/2016			Bond Future	9.3480	99.1430	9.3628	99.0080	0.158	0.0000	0.0000	3,923
2016/09/16	2040	03/11/2016	9.69	Put	Bond Future	967.6500	0.9677	986.4900	0.9865	1.947	0	0	0
2016/09/16	2040	03/11/2016	9.71	Put	Bond Future	919.2500	0.9192	936.9900	0.9370	1.930	0	0	0
2016/09/16	2040	03/11/2016	9.70	Put	Bond Future	943.1400	0.9431	961.4200	0.9614	1.938	0	0	0
2016/09/16	2040	03/11/2016	9.71	Call	Bond Future	4,146.9200	4.1469	4,029.6800	4.0297	(2.827)	0	0	0
2016/09/16	2040	03/11/2016	9.69	Call	Bond Future	4,021.6100	4.0216	3,905.4700	3.9055	(2.888)	0	0	0
2016/09/16	2040	03/11/2016	9.70	Call	Bond Future	4,084.0200	4.0840	3,967.3200	3.9673	(2.857)	0	0	0
2016/09/16	2040	02/02/2017	9.58	Call	Bond Future	4,578.5900	4.5786	4,484.2000	4.4842	(2.062)	0	0	0
2016/09/16	2040	02/02/2017			Bond Future	9.3872	96.5465	9.4024	96.4084	0.162	0.0000	0.0000	0
2016/09/16	2040	02/02/2017	9.59	Call	Bond Future	4,629.8300	4.6298	4,534.9500	4.5350	(2.049)	0	0	0
2016/09/16	2040	02/02/2017	9.60	Call	Bond Future	4,681.3300	4.6813	4,585.9600	4.5860	(2.037)	0	0	0
2016/09/16	2040	02/02/2017	9.58	Put	Bond Future	2,852.9100	2.8529	2,896.6000	2.8966	1.531	0	0	0
2016/09/16	2040	02/02/2017	9.60	Put	Bond Future	2,779.5200	2.7795	2,822.2300	2.8222	1.537	0	0	0
2016/09/16	2040	02/02/2017	9.59	Put	Bond Future	2,816.0200	2.8160	2,859.2200	2.8592	1.534	0	0	0
2016/09/16	2040	04/05/2017			Bond Future	9.4218	98.4865	9.4376	98.3435	0.169	0.0000	0.0000	0
2016/09/16	2040	04/05/2017	9.62	Put	Bond Future	3,890.6400	3.8906	3,940.4700	3.9405	1.281	0	0	0
2016/09/16	2040	04/05/2017	9.64	Put	Bond Future	3,815.1600	3.8152	3,864.1900	3.8642	1.285	0	0	0
2016/09/16	2040	04/05/2017	9.62	Call	Bond Future	5,650.1700	5.6502	5,557.0900	5.5571	(1.647)	0	0	0
2016/09/16	2040	04/05/2017	9.63	Put	Bond Future	3,852.5900	3.8526	3,902.0200	3.9020	1.283	0	0	0
2016/09/16	2040	04/05/2017	9.63	Call	Bond Future	5,699.4900	5.6995	5,606.0100	5.6060	(1.640)	0	0	0
2016/09/16	2040	04/05/2017	9.64	Call	Bond Future	5,749.3000	5.7493	5,655.4200	5.6554	(1.633)	0	0	0
2016/09/16	2044	03/11/2016			Bond Future	9.3572	96.4020	9.3770	96.2177	0.212	0.0000	0.0000	18,566
2016/09/16	2044	03/11/2016	10.42	Call	Bond Future	9,189.9700	9.1900	9,008.6700	9.0087	(1.973)	0	0	0
2016/09/16	2044	03/11/2016	10.41	Put	Bond Future	123.8500	0.1238	126.9300	0.1269	2.487	0	0	0
2016/09/16	2044	03/11/2016	10.43	Put	Bond Future	115.9000	0.1159	118.7400	0.1187	2.450	0	0	0
2016/09/16	2044	03/11/2016	10.42	Put	Bond Future	119.8300	0.1198	122.7900	0.1228	2.470	0	0	0
2016/09/16	2044	03/11/2016	10.43	Call	Bond Future	9,264.1300	9.2641	9,082.7100	9.0827	(1.958)	0	0	0
2016/09/16	2044	03/11/2016	10.41	Call	Bond Future	9,115.7800	9.1158	8,934.6000	8.9346	(1.988)	0	0	0
2016/09/16	2044	02/02/2017			Bond Future	9.3949	93.8777	9.4153	93.6895	0.217	0.0000	0.0000	0
2016/09/16	2044	02/02/2017	9.77	Call	Bond Future	5,647.3200	5.6473	5,511.4000	5.5114	(2.407)	0	0	0
2016/09/16	2044	02/02/2017	9.76	Put	Bond Future	2,321.8500	2.3219	2,374.7700	2.3748	2.279	0	0	0
2016/09/16	2044	02/02/2017	9.78	Put	Bond Future	2,260.1500	2.2601	2,311.8700	2.3119	2.288	0	0	0
2016/09/16	2044	02/02/2017	9.77	Put	Bond Future	2,290.9300	2.2909	2,343.2500	2.3432	2.284	0	0	0
2016/09/16	2044	02/02/2017	9.78	Call	Bond Future	5,703.2000	5.7032	5,566.6800	5.5667	(2.394)	0	0	0
2016/09/16	2044	02/02/2017	9.76	Call	Bond Future	5,591.4400	5.5914	5,456.1200	5.4561	(2.420)	0	0	0
2016/09/16	2044	04/05/2017			Bond Future	9.4281	95.7641	9.4493	95.5701	0.225	0.0000	0.0000	0
2016/09/16	2044	04/05/2017	9.67	Call	Bond Future	5,983.2900	5.9833	5,857.9300	5.8579	(2.095)	0	0	0
2016/09/16	2044	04/05/2017	9.66	Put	Bond Future	3,848.1100	3.8481	3,917.3100	3.9173	1.798	0	0	0
2016/09/16	2044	04/05/2017	9.68	Put	Bond Future	3,773.2000	3.7732	3,841.3200	3.8413	1.805	0	0	0
2016/09/16	2044	04/05/2017	9.67	Put	Bond Future	3,810.6500	3.8106	3,879.3100	3.8793	1.802	0	0	0
2016/09/16	2044	04/05/2017	9.68	Call	Bond Future	6,033.8200	6.0338	5,907.9200	5.9079	(2.087)	0	0	0
2016/09/16	2044	04/05/2017	9.66	Call	Bond Future	5,932.6400	5.9326	5,807.8200	5.8078	(2.104)	0	0	0
2016/09/16	2046	03/11/2016	137.07	Put	Bond Future	2,868.0900	2.8681	3,435.1600	3.4352	19.772	0	0	0
2016/09/16	2046	03/11/2016			Bond Future	134.2019	134.2019	133.6348	133.6348	(0.423)	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
2016/09/16	2046	03/11/2016	137.09	Put	Bond Future	2,888.0900	2.8881	3,455.1600	3.4552	19.635	0	0	0
2016/09/16	2046	03/11/2016	137.08	Put	Bond Future	2,878.0900	2.8781	3,445.1600	3.4452	19.703	0	0	0
2016/09/16	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	2050	03/11/2016	149.52	Put	Bond Future	4,730.8800	4.7309	6,085.2900	6.0853	28.629	0	0	0
2016/09/16	2050	03/11/2016			Bond Future	144.7891	144.7891	143.4347	143.4347	(0.935)	0.0000	0.0000	21,644
2016/09/16	2050	03/11/2016	149.54	Put	Bond Future	4,750.8800	4.7509	6,105.2900	6.1053	28.509	0	0	0
2016/09/16	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	2050	03/11/2016	149.53	Put	Bond Future	4,740.8800	4.7409	6,095.2900	6.0953	28.569	0	0	0
2016/09/16	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	AL37	03/11/2016			Index Future	506.3010	506.3010	505.8290	505.8290	(0.093)	0.0000	0.0000	14
2016/09/16	AL37	02/02/2017			Index Future	516.0560	516.0560	515.5710	515.5710	(0.094)	0.0000	0.0000	0
2016/09/16	AL7T	03/11/2016			Index Future	587.0190	587.0190	586.2980	586.2980	(0.123)	0.0000	0.0000	3
2016/09/16	AL7T	02/02/2017			Index Future	598.3280	598.3280	597.5900	597.5900	(0.123)	0.0000	0.0000	0
2016/09/16	ALBI	03/11/2016			Index Future	536.3360	536.3360	535.6650	535.6650	(0.125)	0.0000	0.0000	706
2016/09/16	ALBI	02/02/2017			Index Future	546.6690	546.6690	545.9820	545.9820	(0.126)	0.0000	0.0000	0
2016/09/16	ALBI	04/05/2017			Index Future	557.6460	557.6460	556.9340	556.9340	(0.128)	0.0000	0.0000	0
2016/09/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/09/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/09/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/09/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/16	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	EL28	03/11/2016			Bond Future	130.4458	130.4458	130.4529	130.4529	0.005	0.0000	0.0000	0
2016/09/16	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	EL28	03/11/2016	132.15	Put	Bond Future	1,704.1700	1.7042	1,697.0600	1.6971	(0.417)	0	0	0
2016/09/16	EL28	03/11/2016	132.17	Put	Bond Future	1,724.1700	1.7242	1,717.0600	1.7171	(0.412)	0	0	0
2016/09/16	EL28	03/11/2016	132.16	Put	Bond Future	1,714.1700	1.7142	1,707.0600	1.7071	(0.415)	0	0	0
2016/09/16	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	EL28	02/02/2017			Bond Future	132.9672	132.9672	132.9736	132.9736	0.005	0.0000	0.0000	0
2016/09/16	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	EL28	02/02/2017	135.10	Put	Bond Future	2,132.8300	2.1328	2,126.4000	2.1264	(0.301)	0	0	0
2016/09/16	EL28	02/02/2017	135.12	Put	Bond Future	2,152.8300	2.1528	2,146.4000	2.1464	(0.299)	0	0	0
2016/09/16	EL28	02/02/2017	135.11	Put	Bond Future	2,142.8300	2.1428	2,136.4000	2.1364	(0.300)	0	0	0
2016/09/16	EL28	04/05/2017			Bond Future	133.9597	133.9597	133.9637	133.9637	0.003	0.0000	0.0000	0
2016/09/16	EL28	04/05/2017	137.90	Put	Bond Future	3,940.2800	3.9403	3,936.3200	3.9363	(0.101)	0	0	0
2016/09/16	EL28	04/05/2017	137.92	Put	Bond Future	3,960.2800	3.9603	3,956.3200	3.9563	(0.100)	0	0	0
2016/09/16	EL28	04/05/2017	137.91	Put	Bond Future	3,950.2800	3.9503	3,946.3200	3.9463	(0.100)	0	0	0
2016/09/16	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	ES33	03/11/2016			Bond Future	10.2160	79.4737	10.2355	79.3444	0.191	0.0000	0.0000	8,789
2016/09/16	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	ES33	03/11/2016	11.31	Call	Bond Future	6,787.1300	6.7871	6,657.8300	6.6578	(1.905)	0	0	0
2016/09/16	ES33	03/11/2016	11.29	Call	Bond Future	6,671.2200	6.6712	6,541.9200	6.5419	(1.938)	0	0	0
2016/09/16	ES33	03/11/2016	11.30	Call	Bond Future	6,729.2100	6.7292	6,599.9100	6.5999	(1.921)	0	0	0
2016/09/16	ES33	02/02/2017			Bond Future	10.2896	81.0049	10.3098	80.8726	0.196	0.0000	0.0000	0
2016/09/16	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	ES33	02/02/2017	10.59	Call	Bond Future	1,932.7000	1.9327	1,800.4600	1.8005	(6.842)	0	0	0
2016/09/16	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	ES33	02/02/2017	10.60	Call	Bond Future	1,995.7900	1.9958	1,863.5500	1.8635	(6.626)	0	0	0
2016/09/16	ES33	02/02/2017	10.61	Call	Bond Future	2,058.8000	2.0588	1,926.5600	1.9266	(6.423)	0	0	0

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2016/09/16	ES33	04/05/2017			Bond Future	10.3526	78.8366	10.3737	78.7001	0.204	0.0000	0.0000	0
2016/09/16	ES33	04/05/2017	10.55	Call	Bond Future	1,263.1800	1.2632	1,126.7200	1.1267	(10.803)	0	0	0
2016/09/16	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	ES33	04/05/2017	10.56	Call	Bond Future	1,326.3600	1.3264	1,189.9000	1.1899	(10.288)	0	0	0
2016/09/16	ES33	04/05/2017	10.54	Call	Bond Future	1,199.9300	1.1999	1,063.4700	1.0635	(11.372)	0	0	0
2016/09/16	ES42	03/11/2016			Bond Future	10.3188	84.0531	10.3333	83.9421	0.140	0.0000	0.0000	8,777
2016/09/16	ES42	02/02/2017			Bond Future	10.3870	85.6728	10.4020	85.5592	0.144	0.0000	0.0000	0
2016/09/16	ES42	04/05/2017			Bond Future	10.4493	83.1305	10.4649	83.0128	0.150	0.0000	0.0000	0
2016/09/16	GOVI	03/11/2016	476.11	Call	GOVI	576,750.0000	57.6750	570,500.0000	57.0500	(1.084)	0	0	0
2016/09/16	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	GOVI	03/11/2016			GOVI	533.7850	533.7850	533.1600	533.1600	(0.117)	0.0000	0.0000	418
2016/09/16	GOVI	03/11/2016	476.12	Call	GOVI	576,650.0000	57.6650	570,400.0000	57.0400	(1.084)	0	0	0
2016/09/16	GOVI	03/11/2016	476.13	Call	GOVI	576,550.0000	57.6550	570,300.0000	57.0300	(1.084)	0	0	0
2016/09/16	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	GOVI	02/02/2017	533.34	Call	GOVI	107,290.0000	10.7290	100,890.0000	10.0890	(5.965)	0	0	0
2016/09/16	GOVI	02/02/2017			GOVI	544.0690	544.0690	543.4290	543.4290	(0.118)	0.0000	0.0000	27
2016/09/16	GOVI	02/02/2017	533.32	Call	GOVI	107,490.0000	10.7490	101,090.0000	10.1090	(5.954)	0	0	0
2016/09/16	GOVI	02/02/2017	533.33	Call	GOVI	107,390.0000	10.7390	100,990.0000	10.0990	(5.960)	0	0	0
2016/09/16	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	GOVI	04/05/2017			GOVI	554.9930	554.9930	554.3300	554.3300	(0.119)	0.0000	0.0000	0
2016/09/16	GOVI	04/05/2017	262.19	Call	GOVI	2,928,030.0000	292.8030	2,921,400.0000	292.1400	(0.226)	0	0	0
2016/09/16	GOVI	04/05/2017	262.20	Call	GOVI	2,927,930.0000	292.7930	2,921,300.0000	292.1300	(0.226)	0	0	0
2016/09/16	GOVI	04/05/2017	262.18	Call	GOVI	2,928,130.0000	292.8130	2,921,500.0000	292.1500	(0.226)	0	0	0
2016/09/16	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/09/16	IGOV	03/11/2016			Index Future	250.4850	250.4850	249.8930	249.8930	(0.236)	0.0000	0.0000	1,021
2016/09/16	IGOV	02/02/2017			Index Future	255.3260	255.3260	254.7220	254.7220	(0.237)	0.0000	0.0000	57
2016/09/16	IGOV	04/05/2017			Index Future	260.4680	260.4680	259.8460	259.8460	(0.239)	0.0000	0.0000	0
2016/09/16	ILBI	03/11/2016			Index Future	678.5930	678.5930	677.3550	677.3550	(0.182)	0.0000	0.0000	0
2016/09/16	ILBI	02/02/2017			Index Future	691.7590	691.7590	690.4960	690.4960	(0.183)	0.0000	0.0000	155
2016/09/16	IS01	19/12/2016			Interest Rate Swap	100.0733	100.0733	100.0720	100.0720	(0.001)	0.0000	0.0000	0
2016/09/16	IS01	16/03/2017			Interest Rate Swap	100.0272	100.0272	100.0262	100.0262	(0.001)	0.0000	0.0000	0
2016/09/16	IS01	15/06/2017			Interest Rate Swap	99.6761	99.6761	99.6749	99.6749	(0.001)	0.0000	0.0000	0
2016/09/16	IS01	21/09/2017			Interest Rate Swap	99.7623	99.7623	99.7562	99.7562	(0.006)	0.0000	0.0000	0
2016/09/16	IS01	21/12/2017			Interest Rate Swap	100.0514	100.0514	100.0458	100.0458	(0.006)	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
2016/09/16	IS02	18/12/2017			Interest Rate Swap	100.0803	100.0803	100.0743	100.0743	(0.006)	0.0000	0.0000	0
2016/09/16	IS02	16/03/2018			Interest Rate Swap	99.3976	99.3976	99.3907	99.3907	(0.007)	0.0000	0.0000	0
2016/09/16	IS02	15/06/2018			Interest Rate Swap	99.0980	99.0980	99.0889	99.0889	(0.009)	0.0000	0.0000	0
2016/09/16	IS02	21/09/2018			Interest Rate Swap	99.2218	99.2218	99.2195	99.2195	(0.002)	0.0000	0.0000	0
2016/09/16	IS02	21/12/2018			Interest Rate Swap	99.7600	99.7600	99.7600	99.7600	0.000	0.0000	0.0000	0
2016/09/16	IS05	17/12/2020			Interest Rate Swap	98.3288	98.3288	98.3789	98.3789	0.051	0.0000	0.0000	0
2016/09/16	IS05	16/03/2021			Interest Rate Swap	97.6803	97.6803	97.7268	97.7268	0.048	0.0000	0.0000	0
2016/09/16	IS05	15/06/2021			Interest Rate Swap	96.9993	96.9993	97.0418	97.0418	0.044	0.0000	0.0000	0
2016/09/16	IS05	21/09/2021			Interest Rate Swap	97.2933	97.2933	97.3317	97.3317	0.040	0.0000	0.0000	0
2016/09/16	IS05	21/12/2021			Interest Rate Swap	99.5315	99.5315	99.5711	99.5711	0.040	0.0000	0.0000	0
2016/09/16	IS10	17/12/2025			Interest Rate Swap	98.2112	98.2112	98.3152	98.3152	0.106	0.0000	0.0000	0
2016/09/16	IS10	16/03/2026			Interest Rate Swap	95.3002	95.3002	95.4083	95.4083	0.113	0.0000	0.0000	0
2016/09/16	IS10	15/06/2026			Interest Rate Swap	94.0790	94.0790	94.1910	94.1910	0.119	0.0000	0.0000	0
2016/09/16	IS10	21/09/2026			Interest Rate Swap	96.1724	96.1724	96.2847	96.2847	0.117	0.0000	0.0000	0
2016/09/16	IS10	21/12/2026			Interest Rate Swap	99.8119	99.8119	99.9257	99.9257	0.114	0.0000	0.0000	0
2016/09/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/09/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/09/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/09/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/09/16	JBAF	21/09/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10
2016/09/16	JBAF	19/10/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/09/16	JBAF	16/11/2016			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/09/16	JBAF	21/12/2016			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/09/16	JBAF	18/01/2017			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/09/16	JBAF	15/02/2017			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2016/09/16	JBAF	15/03/2017			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	1,000
2016/09/16	JBAF	21/06/2017			Jibar Tradeable Future	7.6900	92.3100	7.6900	92.3100	0.000	0.0000	0.0000	0
2016/09/16	JBAF	20/09/2017			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/09/16	JBAF	20/12/2017			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	0
2016/09/16	JBAF	20/03/2018			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	1,000
2016/09/16	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/09/16	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/09/16	R023	03/11/2016	9.73	Put	Bond Future	5.5300	0.0055	5.8400	0.0058	5.606	0	0	0
2016/09/16	R023	03/11/2016			Bond Future	8.3773	98.4319	8.4025	98.3127	0.301	0.0000	0.0000	12,642
2016/09/16	R023	03/11/2016	9.75	Put	Bond Future	4.9500	0.0050	5.2200	0.0052	5.455	0	0	0
2016/09/16	R023	03/11/2016	9.73	Call	Bond Future	6,157.0800	6.1571	6,038.1900	6.0382	(1.931)	0	0	0
2016/09/16	R023	03/11/2016	9.74	Put	Bond Future	5.2300	0.0052	5.5200	0.0055	5.545	0	0	0
2016/09/16	R023	03/11/2016	9.74	Call	Bond Future	6,200.4200	6.2004	6,081.5100	6.0815	(1.918)	0	0	0

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2016/09/16	R023	03/11/2016	9.75	Call	Bond Future	6,243.7500	6.2438	6,124.8200	6.1248	(1.905)	0	0	0
2016/09/16	R023	02/02/2017	8.85	Call	Bond Future	2,804.4900	2.8045	2,715.1500	2.7151	(3.186)	0	0	0
2016/09/16	R023	02/02/2017			Bond Future	8.4112	100.3283	8.4378	100.2063	0.317	0.0000	0.0000	0
2016/09/16	R023	02/02/2017	8.86	Call	Bond Future	2,835.8100	2.8358	2,746.0300	2.7460	(3.166)	0	0	0
2016/09/16	R023	02/02/2017	8.84	Put	Bond Future	832.5600	0.8326	865.7100	0.8657	3.982	0	0	0
2016/09/16	R023	02/02/2017	8.86	Put	Bond Future	805.7200	0.8057	837.9800	0.8380	4.004	0	0	0
2016/09/16	R023	02/02/2017	8.84	Call	Bond Future	2,773.3200	2.7733	2,684.4300	2.6844	(3.205)	0	0	0
2016/09/16	R023	02/02/2017	8.85	Put	Bond Future	819.0500	0.8191	851.7500	0.8517	3.992	0	0	0
2016/09/16	R023	04/05/2017	8.61	Call	Bond Future	2,458.7800	2.4588	2,382.4000	2.3824	(3.106)	0	0	0
2016/09/16	R023	04/05/2017			Bond Future	8.4238	98.4090	8.4524	98.2825	0.339	0.0000	0.0000	0
2016/09/16	R023	04/05/2017	8.59	Call	Bond Future	2,407.9200	2.4079	2,332.3900	2.3324	(3.137)	0	0	0
2016/09/16	R023	04/05/2017	8.60	Call	Bond Future	2,433.2800	2.4333	2,357.3300	2.3573	(3.121)	0	0	0
2016/09/16	R023	04/05/2017	8.59	Put	Bond Future	1,674.0600	1.6741	1,724.9900	1.7250	3.042	0	0	0
2016/09/16	R023	04/05/2017	8.61	Put	Bond Future	1,637.0400	1.6370	1,687.1200	1.6871	3.059	0	0	0
2016/09/16	R023	04/05/2017	8.60	Put	Bond Future	1,655.4700	1.6555	1,705.9800	1.7060	3.051	0	0	0
2016/09/16	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	R035	03/11/2016			Bond Future	9.2555	98.3416	9.2753	98.1731	0.214	0.0000	0.0000	4,661
2016/09/16	R035	03/11/2016	9.59	Call	Bond Future	2,788.4000	2.7884	2,619.9400	2.6199	(6.041)	0	0	0
2016/09/16	R035	03/11/2016	9.57	Call	Bond Future	2,625.1700	2.6252	2,456.7100	2.4567	(6.417)	0	0	0
2016/09/16	R035	03/11/2016	9.58	Call	Bond Future	2,706.8400	2.7068	2,538.3800	2.5384	(6.223)	0	0	0
2016/09/16	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	R035	02/02/2017			Bond Future	9.2990	100.2362	9.3194	100.0640	0.220	0.0000	0.0000	0
2016/09/16	R035	02/02/2017	9.51	Call	Bond Future	1,754.1300	1.7541	1,581.9100	1.5819	(9.818)	0	0	0
2016/09/16	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	R035	02/02/2017	9.52	Call	Bond Future	1,836.0400	1.8360	1,663.8200	1.6638	(9.380)	0	0	0
2016/09/16	R035	02/02/2017	9.50	Call	Bond Future	1,672.1200	1.6721	1,499.9000	1.4999	(10.300)	0	0	0
2016/09/16	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	R035	04/05/2017			Bond Future	9.3306	97.7439	9.3519	97.5663	0.228	0.0000	0.0000	0
2016/09/16	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	R035	04/05/2017	9.55	Call	Bond Future	1,806.2000	1.8062	1,628.5600	1.6286	(9.835)	0	0	0
2016/09/16	R035	04/05/2017	9.53	Call	Bond Future	1,643.7100	1.6437	1,466.0700	1.4661	(10.807)	0	0	0
2016/09/16	R035	04/05/2017	9.54	Call	Bond Future	1,725.0100	1.7250	1,547.3700	1.5474	(10.298)	0	0	0
2016/09/16	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	R186	03/11/2016	8.82	Put	Bond Future	1,141.5800	1.1416	1,185.3200	1.1853	3.832	0	0	150
2016/09/16	R186	03/11/2016	9.40	Put	Bond Future	198.4600	0.1985	206.0700	0.2061	3.835	0	0	0
2016/09/16	R186	03/11/2016			Bond Future	8.7022	115.9294	8.7221	115.7866	0.229	0.0000	0.0000	101,355
2016/09/16	R186	03/11/2016	8.30	Put	Bond Future	3,413.6900	3.4137	3,513.9600	3.5140	2.937	0	0	0
2016/09/16	R186	03/11/2016	8.52	Put	Bond Future	2,266.9000	2.2669	2,343.2800	2.3433	3.369	0	0	150
2016/09/16	R186	03/11/2016	8.95	Put	Bond Future	811.1100	0.8111	843.0700	0.8431	3.940	0	0	0
2016/09/16	R186	03/11/2016	9.20	Put	Bond Future	387.1700	0.3872	402.5900	0.4026	3.983	0	0	0
2016/09/16	R186	03/11/2016	8.97	Put	Bond Future	767.6200	0.7676	797.9500	0.7980	3.951	0	0	0
2016/09/16	R186	03/11/2016	8.96	Put	Bond Future	789.1300	0.7891	820.2700	0.8203	3.946	0	0	0
2016/09/16	R186	03/11/2016	9.10	Call	Bond Future	3,329.3500	3.3294	3,207.5900	3.2076	(3.657)	0	0	0

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2016/09/16	R186	03/11/2016	9.66	Call	Bond Future	6,663.3600		6.6634	6,523.1000	6.5231	(2.105)	0	0	0
2016/09/16	R186	03/11/2016	8.30	Call	Bond Future	481.4200		0.4814	438.8700	0.4389	(8.838)	0	0	150
2016/09/16	R186	03/11/2016	8.90	Call	Bond Future	2,333.6000		2.3336	2,227.0200	2.2270	(4.567)	0	0	0
2016/09/16	R186	03/11/2016	8.97	Call	Bond Future	2,664.6200		2.6646	2,552.1300	2.5521	(4.222)	0	0	0
2016/09/16	R186	03/11/2016	9.71	Call	Bond Future	6,979.0800		6.9791	6,838.2900	6.8383	(2.017)	0	0	0
2016/09/16	R186	03/11/2016	8.52	Call	Bond Future	951.3200		0.9513	884.8800	0.8849	(6.984)	0	0	0
2016/09/16	R186	03/11/2016	8.82	Call	Bond Future	1,981.5600		1.9816	1,882.4800	1.8825	(5.000)	0	0	0
2016/09/16	R186	03/11/2016	8.95	Call	Bond Future	2,567.9600		2.5680	2,457.1000	2.4571	(4.317)	0	0	0
2016/09/16	R186	03/11/2016	9.20	Call	Bond Future	3,878.6700		3.8787	3,751.2700	3.7513	(3.285)	0	0	1,425
2016/09/16	R186	03/11/2016	8.90	Put	Bond Future	928.1800		0.9282	964.4200	0.9644	3.904	0	0	5,092
2016/09/16	R186	03/11/2016	9.40	Call	Bond Future	5,051.1000		5.0511	4,915.8900	4.9159	(2.677)	0	0	1,425
2016/09/16	R186	03/11/2016	9.66	Put	Bond Future	75.7400		0.0757	78.3000	0.0783	3.380	0	0	0
2016/09/16	R186	03/11/2016	9.71	Put	Bond Future	62.2100		0.0622	64.2400	0.0642	3.263	0	0	0
2016/09/16	R186	03/11/2016	8.96	Call	Bond Future	2,616.0900		2.6161	2,504.4100	2.5044	(4.269)	0	0	0
2016/09/16	R186	03/11/2016	9.10	Put	Bond Future	527.2400		0.5272	548.3000	0.5483	3.994	0	0	108
2016/09/16	R186	02/02/2017	8.81	Put	Bond Future	2,303.8200		2.3038	2,362.2200	2.3622	2.535	0	0	0
2016/09/16	R186	02/02/2017	9.40	Call	Bond Future	5,462.4000		5.4624	5,343.5800	5.3436	(2.175)	0	0	0
2016/09/16	R186	02/02/2017	8.00	Put	Bond Future	6,055.8900		6.0559	6,165.9100	6.1659	1.817	0	0	0
2016/09/16	R186	02/02/2017			Bond Future	8.7376		112.8598	8.7584	112.7136	0.239	0.0000	0.0000	0
2016/09/16	R186	02/02/2017	8.43	Put	Bond Future	3,783.9200		3.7839	3,867.2700	3.8673	2.203	0	0	0
2016/09/16	R186	02/02/2017	8.80	Put	Bond Future	2,335.8000		2.3358	2,394.8300	2.3948	2.527	0	0	0
2016/09/16	R186	02/02/2017	8.90	Put	Bond Future	2,029.5600		2.0296	2,082.3900	2.0824	2.603	0	0	750
2016/09/16	R186	02/02/2017	9.50	Call	Bond Future	5,978.9400		5.9789	5,856.2900	5.8563	(2.051)	0	0	0
2016/09/16	R186	02/02/2017	8.87	Call	Bond Future	3,042.5800		3.0426	2,951.0400	2.9510	(3.009)	0	0	0
2016/09/16	R186	02/02/2017	8.60	Call	Bond Future	2,086.6900		2.0867	2,012.5400	2.0125	(3.553)	0	0	7,000
2016/09/16	R186	02/02/2017	8.81	Call	Bond Future	2,810.7600		2.8108	2,722.9600	2.7230	(3.124)	0	0	0
2016/09/16	R186	02/02/2017	8.00	Call	Bond Future	711.3800		0.7114	675.2000	0.6752	(5.086)	0	0	7,000
2016/09/16	R186	02/02/2017	8.37	Call	Bond Future	1,442.0800		1.4421	1,383.1900	1.3832	(4.084)	0	0	500
2016/09/16	R186	02/02/2017	8.79	Call	Bond Future	2,735.3600		2.7354	2,648.8200	2.6488	(3.164)	0	0	0
2016/09/16	R186	02/02/2017	8.87	Put	Bond Future	2,117.9900		2.1180	2,172.6500	2.1726	2.581	0	0	500
2016/09/16	R186	02/02/2017	8.43	Call	Bond Future	1,595.8500		1.5959	1,533.0000	1.5330	(3.938)	0	0	750
2016/09/16	R186	02/02/2017	8.80	Call	Bond Future	2,772.9200		2.7729	2,685.7500	2.6857	(3.144)	0	0	0
2016/09/16	R186	02/02/2017	8.90	Call	Bond Future	3,162.1900		3.1622	3,068.8200	3.0688	(2.953)	0	0	0
2016/09/16	R186	02/02/2017	9.50	Put	Bond Future	794.2900		0.7943	817.8400	0.8178	2.965	0	0	13,500
2016/09/16	R186	02/02/2017	9.40	Put	Bond Future	938.9600		0.9390	966.3400	0.9663	2.916	0	0	750
2016/09/16	R186	02/02/2017	8.60	Put	Bond Future	3,058.3600		3.0584	3,130.4100	3.1304	2.356	0	0	0
2016/09/16	R186	02/02/2017	8.37	Put	Bond Future	4,063.6800		4.0637	4,150.9900	4.1510	2.149	0	0	0
2016/09/16	R186	02/02/2017	8.79	Put	Bond Future	2,368.1100		2.3681	2,427.7700	2.4278	2.519	0	0	0
2016/09/16	R186	04/05/2017			Bond Future	8.7625		115.1270	8.7845	114.9756	0.251	0.0000	0.0000	0
2016/09/16	R186	04/05/2017	8.89	Put	Bond Future	2,852.9700		2.8530	2,913.6200	2.9136	2.126	0	0	0
2016/09/16	R186	04/05/2017	8.91	Put	Bond Future	2,793.5400		2.7935	2,853.2000	2.8532	2.136	0	0	0
2016/09/16	R186	04/05/2017	8.90	Put	Bond Future	2,823.1300		2.8231	2,883.2900	2.8833	2.131	0	0	0
2016/09/16	R186	04/05/2017	8.91	Call	Bond Future	3,802.5000		3.8025	3,710.7400	3.7107	(2.413)	0	0	0
2016/09/16	R186	04/05/2017	8.89	Call	Bond Future	3,725.8400		3.7258	3,635.0700	3.6351	(2.436)	0	0	0
2016/09/16	R186	04/05/2017	8.90	Call	Bond Future	3,764.0700		3.7641	3,672.8100	3.6728	(2.425)	0	0	0
2016/09/16	R197	03/11/2016	303.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	R197	03/11/2016	303.57	Put	Bond Future	1,256.8500		1.2569	1,245.3900	1.2454	(0.912)	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
2016/09/16	R197	03/11/2016			Bond Future	302.3131		302.3246		0.004	0.0000	0.0000	875
2016/09/16	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	R197	03/11/2016	303.56	Put	Bond Future	1,246.8500	1.2469	1,235.3900	1.2354	(0.919)	0	0	0
2016/09/16	R197	03/11/2016	303.58	Put	Bond Future	1,266.8500	1.2669	1,255.3900	1.2554	(0.905)	0	0	0
2016/09/16	R202	03/11/2016	253.85	Put	Bond Future	2,021.2600	2.0213	2,515.3300	2.5153	24.444	0	0	0
2016/09/16	R202	03/11/2016			Bond Future	251.8287	251.8287	251.3347	251.3347	(0.196)	0.0000	0.0000	36,009
2016/09/16	R202	03/11/2016	253.87	Put	Bond Future	2,041.2600	2.0413	2,535.3300	2.5353	24.204	0	0	0
2016/09/16	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	R202	03/11/2016	253.86	Put	Bond Future	2,031.2600	2.0313	2,525.3300	2.5253	24.323	0	0	0
2016/09/16	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	R203	03/11/2016	8.86	Call	Bond Future	1,146.3200	1.1463	1,117.8600	1.1179	(2.483)	0	0	0
2016/09/16	R203	03/11/2016			Bond Future	7.4428	101.8687	7.4777	101.8402	0.469	0.0000	0.0000	30,174
2016/09/16	R203	03/11/2016	8.84	Call	Bond Future	1,130.3000	1.1303	1,101.8400	1.1018	(2.518)	0	0	0
2016/09/16	R203	03/11/2016	8.85	Call	Bond Future	1,138.3100	1.1383	1,109.8500	1.1098	(2.500)	0	0	0
2016/09/16	R203	03/11/2016	8.84	Put	Bond Future	0.1100	0.0001	0.1300	0.0001	18.182	0	0	0
2016/09/16	R203	03/11/2016	8.86	Put	Bond Future	0.0900	0.0001	0.1100	0.0001	22.222	0	0	0
2016/09/16	R203	03/11/2016	8.85	Put	Bond Future	0.1000	0.0001	0.1200	0.0001	20.000	0	0	0
2016/09/16	R203	02/02/2017	7.70	Call	Bond Future	300.7700	0.3008	279.7700	0.2798	(6.982)	0	0	0
2016/09/16	R203	02/02/2017	7.71	Put	Bond Future	76.1600	0.0762	84.5900	0.0846	11.069	0	0	0
2016/09/16	R203	02/02/2017			Bond Future	7.3154	103.8313	7.3663	103.8017	0.696	0.0000	0.0000	0
2016/09/16	R203	02/02/2017	7.71	Call	Bond Future	304.8500	0.3048	283.7000	0.2837	(6.938)	0	0	0
2016/09/16	R203	02/02/2017	7.72	Call	Bond Future	309.1800	0.3092	287.9000	0.2879	(6.883)	0	0	0
2016/09/16	R203	02/02/2017	7.70	Put	Bond Future	77.8600	0.0779	86.4400	0.0864	11.020	0	0	0
2016/09/16	R203	02/02/2017	7.72	Put	Bond Future	74.7000	0.0747	83.0000	0.0830	11.111	0	0	0
2016/09/16	R203	04/05/2017	6.91	Call	Bond Future	178.5400	0.1785	158.7400	0.1587	(11.090)	0	0	0
2016/09/16	R203	04/05/2017	6.92	Put	Bond Future	78.0900	0.0781	90.3400	0.0903	15.687	0	0	0
2016/09/16	R203	04/05/2017			Bond Future	6.6275	101.7419	6.7192	101.7097	1.383	0.0000	0.0000	0
2016/09/16	R203	04/05/2017	6.92	Call	Bond Future	180.7500	0.1807	160.8100	0.1608	(11.032)	0	0	0
2016/09/16	R203	04/05/2017	6.93	Call	Bond Future	182.9700	0.1830	162.8900	0.1629	(10.974)	0	0	0
2016/09/16	R203	04/05/2017	6.91	Put	Bond Future	79.3900	0.0794	91.7800	0.0918	15.606	0	0	0
2016/09/16	R203	04/05/2017	6.93	Put	Bond Future	76.8000	0.0768	88.9100	0.0889	15.768	0	0	0
2016/09/16	R204	03/11/2016			Bond Future	7.6952	103.6317	7.7271	103.5702	0.414	0.0000	0.0000	31,477
2016/09/16	R204	03/11/2016	9.21	Put	Bond Future	0.1200	0.0001	0.1400	0.0001	16.667	0	0	0
2016/09/16	R204	03/11/2016	9.23	Put	Bond Future	0.1000	0.0001	0.1200	0.0001	20.000	0	0	0
2016/09/16	R204	03/11/2016	9.22	Put	Bond Future	0.1100	0.0001	0.1300	0.0001	18.182	0	0	0
2016/09/16	R204	03/11/2016	9.22	Call	Bond Future	2,887.1200	2.8871	2,825.6800	2.8257	(2.128)	0	0	0
2016/09/16	R204	03/11/2016	9.21	Call	Bond Future	2,868.5400	2.8685	2,807.1000	2.8071	(2.142)	0	0	0
2016/09/16	R204	03/11/2016	9.23	Call	Bond Future	2,905.6900	2.9057	2,844.2500	2.8443	(2.114)	0	0	0
2016/09/16	R204	02/02/2017	8.28	Call	Bond Future	1,185.3200	1.1853	1,134.7000	1.1347	(4.271)	0	0	0
2016/09/16	R204	02/02/2017			Bond Future	7.6799	101.5878	7.7166	101.5246	0.479	0.0000	0.0000	0
2016/09/16	R204	02/02/2017	8.29	Call	Bond Future	1,198.7800	1.1988	1,147.9400	1.1479	(4.241)	0	0	0
2016/09/16	R204	02/02/2017	8.30	Call	Bond Future	1,212.4800	1.2125	1,161.4200	1.1614	(4.211)	0	0	0
2016/09/16	R204	02/02/2017	8.28	Put	Bond Future	161.1700	0.1612	173.7500	0.1738	7.805	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
2016/09/16	R204	02/02/2017	8.30	Put	Bond Future	154.4400	0.1544	166.5800	0.1666	7.861	0	0	0
2016/09/16	R204	02/02/2017	8.29	Put	Bond Future	157.6800	0.1577	170.0400	0.1700	7.839	0	0	0
2016/09/16	R204	04/05/2017	7.90	Put	Bond Future	379.6900	0.3797	404.1800	0.4042	6.450	0	0	0
2016/09/16	R204	04/05/2017			Bond Future	7.6076	103.6284	7.6518	103.5619	0.582	0.0000	0.0000	0
2016/09/16	R204	04/05/2017	7.92	Put	Bond Future	369.3100	0.3693	393.2800	0.3933	6.490	0	0	0
2016/09/16	R204	04/05/2017	7.90	Call	Bond Future	818.0500	0.8181	776.0300	0.7760	(5.137)	0	0	0
2016/09/16	R204	04/05/2017	7.91	Put	Bond Future	374.6300	0.3746	398.8600	0.3989	6.468	0	0	0
2016/09/16	R204	04/05/2017	7.91	Call	Bond Future	827.9400	0.8279	785.6600	0.7857	(5.107)	0	0	0
2016/09/16	R204	04/05/2017	7.92	Call	Bond Future	837.5600	0.8376	795.0200	0.7950	(5.079)	0	0	0
2016/09/16	R207	03/11/2016			Bond Future	7.9219	100.4098	7.9478	100.3390	0.327	0.0000	0.0000	52,284
2016/09/16	R207	03/11/2016	7.94	Call	Bond Future	524.0500	0.5241	483.0400	0.4830	(7.826)	0	0	0
2016/09/16	R207	03/11/2016	7.93	Put	Bond Future	487.8100	0.4878	518.2200	0.5182	6.234	0	0	0
2016/09/16	R207	03/11/2016	7.95	Put	Bond Future	461.6200	0.4616	490.7900	0.4908	6.319	0	0	0
2016/09/16	R207	03/11/2016	7.94	Put	Bond Future	474.5200	0.4745	504.3100	0.5043	6.278	0	0	0
2016/09/16	R207	03/11/2016	7.95	Call	Bond Future	538.5000	0.5385	496.8700	0.4969	(7.731)	0	0	0
2016/09/16	R207	03/11/2016	7.93	Call	Bond Future	509.9800	0.5100	469.5900	0.4696	(7.920)	0	0	0
2016/09/16	R207	02/02/2017	9.24	Call	Bond Future	3,316.1700	3.3162	3,246.6900	3.2467	(2.095)	0	0	0
2016/09/16	R207	02/02/2017			Bond Future	7.9301	98.7017	7.9587	98.6291	0.360	0.0000	0.0000	0
2016/09/16	R207	02/02/2017	8.91	Call	Bond Future	2,572.2400	2.5722	2,506.5300	2.5065	(2.555)	0	0	62
2016/09/16	R207	02/02/2017	9.22	Call	Bond Future	3,270.1300	3.2701	3,200.8300	3.2008	(2.119)	0	0	0
2016/09/16	R207	02/02/2017	9.23	Call	Bond Future	3,293.1400	3.2931	3,223.7400	3.2237	(2.107)	0	0	0
2016/09/16	R207	02/02/2017	8.91	Put	Bond Future	114.8200	0.1148	121.8100	0.1218	6.088	0	0	0
2016/09/16	R207	02/02/2017	9.22	Put	Bond Future	51.1200	0.0511	54.5200	0.0545	6.651	0	0	0
2016/09/16	R207	02/02/2017	9.24	Put	Bond Future	48.2900	0.0483	51.5100	0.0515	6.668	0	0	0
2016/09/16	R207	02/02/2017	9.23	Put	Bond Future	49.6900	0.0497	52.9900	0.0530	6.641	0	0	0
2016/09/16	R207	04/05/2017	8.21	Put	Bond Future	635.5300	0.6355	662.9900	0.6630	4.321	0	0	0
2016/09/16	R207	04/05/2017			Bond Future	7.9156	100.6845	7.9480	100.6084	0.409	0.0000	0.0000	0
2016/09/16	R207	04/05/2017	8.22	Call	Bond Future	1,340.4800	1.3405	1,291.5200	1.2915	(3.652)	0	0	0
2016/09/16	R207	04/05/2017	8.20	Call	Bond Future	1,311.0500	1.3110	1,262.6500	1.2627	(3.692)	0	0	0
2016/09/16	R207	04/05/2017	8.21	Call	Bond Future	1,325.8800	1.3259	1,277.2000	1.2772	(3.672)	0	0	0
2016/09/16	R207	04/05/2017	8.20	Put	Bond Future	644.0600	0.6441	671.8000	0.6718	4.307	0	0	0
2016/09/16	R207	04/05/2017	8.22	Put	Bond Future	626.7900	0.6268	653.9700	0.6540	4.336	0	0	0
2016/09/16	R207	03/08/2017	8.19	Call	Bond Future	1,423.2400	1.4232	1,373.4600	1.3735	(3.498)	0	0	51
2016/09/16	R207	03/08/2017			Bond Future	7.8562	99.1450	7.8929	99.0658	0.467	0.0000	0.0000	0
2016/09/16	R207	03/08/2017	8.39	Put	Bond Future	561.6800	0.5617	586.3500	0.5863	4.392	0	0	0
2016/09/16	R207	03/08/2017	8.41	Put	Bond Future	548.9100	0.5489	573.1400	0.5731	4.414	0	0	0
2016/09/16	R207	03/08/2017	8.19	Put	Bond Future	705.4100	0.7054	734.8100	0.7348	4.168	0	0	0
2016/09/16	R207	03/08/2017	8.40	Put	Bond Future	555.2700	0.5553	579.7200	0.5797	4.403	0	0	0
2016/09/16	R207	03/08/2017	8.41	Call	Bond Future	1,736.2400	1.7362	1,681.2900	1.6813	(3.165)	0	0	0
2016/09/16	R207	03/08/2017	8.39	Call	Bond Future	1,706.4500	1.7065	1,651.9400	1.6519	(3.194)	0	0	0
2016/09/16	R207	03/08/2017	8.40	Call	Bond Future	1,721.3200	1.7213	1,666.5900	1.6666	(3.180)	0	0	0
2016/09/16	R208	03/11/2016	9.59	Put	Bond Future	0.9100	0.0009	0.9700	0.0010	6.593	0	0	0
2016/09/16	R208	03/11/2016			Bond Future	8.0975	95.8128	8.1230	95.7229	0.315	0.0000	0.0000	31,098
2016/09/16	R208	03/11/2016	9.58	Put	Bond Future	0.9700	0.0010	1.0300	0.0010	6.186	0	0	0
2016/09/16	R208	03/11/2016	9.57	Call	Bond Future	5,027.7700	5.0278	4,937.9200	4.9379	(1.787)	0	0	0
2016/09/16	R208	03/11/2016	9.58	Call	Bond Future	5,060.7200	5.0607	4,970.8700	4.9709	(1.775)	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
2016/09/16	R208	03/11/2016	9.59	Call	Bond Future	5,093.6600	5.0937	5,003.8100	5.0038	(1.764)	0	0	0
2016/09/16	R208	03/11/2016	9.57	Put	Bond Future	1.0400	0.0010	1.1000	0.0011	5.769	0	0	0
2016/09/16	R208	02/02/2017			Bond Future	8.1197	97.6588	8.1471	97.5666	0.338	0.0000	0.0000	0
2016/09/16	R208	02/02/2017	8.64	Call	Bond Future	2,178.8500	2.1788	2,107.9600	2.1080	(3.254)	0	0	0
2016/09/16	R208	02/02/2017	8.63	Put	Bond Future	458.0300	0.4580	479.6700	0.4797	4.725	0	0	0
2016/09/16	R208	02/02/2017	8.65	Put	Bond Future	441.2000	0.4412	462.1700	0.4622	4.753	0	0	0
2016/09/16	R208	02/02/2017	8.64	Put	Bond Future	449.6500	0.4497	470.9500	0.4709	4.737	0	0	0
2016/09/16	R208	02/02/2017	8.65	Call	Bond Future	2,203.2600	2.2033	2,132.0400	2.1320	(3.232)	0	0	0
2016/09/16	R208	02/02/2017	8.63	Call	Bond Future	2,154.3600	2.1544	2,083.8100	2.0838	(3.275)	0	0	0
2016/09/16	R208	04/05/2017	8.39	Call	Bond Future	1,813.2400	1.8132	1,752.6000	1.7526	(3.344)	0	0	0
2016/09/16	R208	04/05/2017			Bond Future	8.1187	96.2161	8.1488	96.1201	0.370	0.0000	0.0000	0
2016/09/16	R208	04/05/2017	8.37	Call	Bond Future	1,774.4300	1.7744	1,714.4800	1.7145	(3.379)	0	0	0
2016/09/16	R208	04/05/2017	8.38	Call	Bond Future	1,793.6300	1.7936	1,733.3400	1.7333	(3.361)	0	0	0
2016/09/16	R208	04/05/2017	8.37	Put	Bond Future	976.3000	0.9763	1,012.2900	1.0123	3.686	0	0	0
2016/09/16	R208	04/05/2017	8.39	Put	Bond Future	951.9300	0.9519	987.2300	0.9872	3.708	0	0	0
2016/09/16	R208	04/05/2017	8.38	Put	Bond Future	963.9000	0.9639	999.5500	0.9995	3.699	0	0	0
2016/09/16	R209	03/11/2016	9.34	Put	Bond Future	1,188.8200	1.1888	1,230.1600	1.2302	3.477	0	0	345
2016/09/16	R209	03/11/2016	10.26	Call	Bond Future	6,999.4800	6.9995	6,860.3400	6.8603	(1.988)	0	0	0
2016/09/16	R209	03/11/2016			Bond Future	9.2116	74.1138	9.2314	73.9726	0.215	0.0000	0.0000	37,840
2016/09/16	R209	03/11/2016	10.24	Call	Bond Future	6,882.5700	6.8826	6,743.6200	6.7436	(2.019)	0	0	0
2016/09/16	R209	03/11/2016	8.87	Put	Bond Future	3,154.6200	3.1546	3,244.2400	3.2442	2.841	0	0	0
2016/09/16	R209	03/11/2016	8.81	Call	Bond Future	548.1600	0.5482	502.6500	0.5027	(8.302)	0	0	345
2016/09/16	R209	03/11/2016	9.04	Put	Bond Future	2,298.5300	2.2985	2,370.1900	2.3702	3.118	0	0	345
2016/09/16	R209	03/11/2016	9.42	Put	Bond Future	977.0400	0.9770	1,011.5100	1.0115	3.528	0	0	0
2016/09/16	R209	03/11/2016	10.25	Call	Bond Future	6,941.1400	6.9411	6,802.0900	6.8021	(2.003)	0	0	0
2016/09/16	R209	03/11/2016	9.05	Call	Bond Future	1,088.6400	1.0886	1,018.0600	1.0181	(6.483)	0	0	0
2016/09/16	R209	03/11/2016	9.45	Call	Bond Future	2,574.1900	2.5742	2,465.1000	2.4651	(4.238)	0	0	0
2016/09/16	R209	03/11/2016	10.24	Put	Bond Future	78.6400	0.0786	80.8500	0.0809	2.810	0	0	0
2016/09/16	R209	03/11/2016	9.04	Call	Bond Future	1,060.9400	1.0609	991.4400	0.9914	(6.551)	0	0	0
2016/09/16	R209	03/11/2016	10.25	Put	Bond Future	75.8600	0.0759	77.9700	0.0780	2.781	0	0	0
2016/09/16	R209	03/11/2016	9.34	Call	Bond Future	2,094.7400	2.0947	1,994.9200	1.9949	(4.765)	0	0	0
2016/09/16	R209	03/11/2016	10.26	Put	Bond Future	72.9500	0.0729	74.9700	0.0750	2.769	0	0	0
2016/09/16	R209	03/11/2016	9.45	Put	Bond Future	905.5500	0.9056	937.6200	0.9376	3.541	0	0	250
2016/09/16	R209	03/11/2016	8.81	Put	Bond Future	3,494.2500	3.4943	3,589.9000	3.5899	2.737	0	0	0
2016/09/16	R209	03/11/2016	8.87	Call	Bond Future	659.8300	0.6598	608.2900	0.6083	(7.811)	0	0	250
2016/09/16	R209	03/11/2016	9.42	Call	Bond Future	2,438.8700	2.4389	2,332.1800	2.3322	(4.375)	0	0	120
2016/09/16	R209	03/11/2016	9.05	Put	Bond Future	2,253.2500	2.2532	2,323.8300	2.3238	3.132	0	0	250
2016/09/16	R209	02/02/2017	9.55	Put	Bond Future	1,806.9400	1.8069	1,850.4600	1.8505	2.408	0	0	0
2016/09/16	R209	02/02/2017			Bond Future	9.2483	75.5416	9.2687	75.3974	0.221	0.0000	0.0000	0
2016/09/16	R209	02/02/2017	9.54	Put	Bond Future	1,832.4000	1.8324	1,876.4300	1.8764	2.403	0	0	0
2016/09/16	R209	02/02/2017	9.55	Call	Bond Future	3,892.9500	3.8930	3,792.2800	3.7923	(2.586)	0	0	0
2016/09/16	R209	02/02/2017	9.53	Call	Bond Future	3,808.8600	3.8089	3,709.2200	3.7092	(2.616)	0	0	0
2016/09/16	R209	02/02/2017	9.54	Call	Bond Future	3,850.7200	3.8507	3,750.5600	3.7506	(2.601)	0	0	0
2016/09/16	R209	02/02/2017	9.53	Put	Bond Future	1,858.3200	1.8583	1,902.8700	1.9029	2.397	0	0	0
2016/09/16	R209	04/05/2017	9.48	Put	Bond Future	2,870.0800	2.8701	2,924.4200	2.9244	1.893	0	0	0
2016/09/16	R209	04/05/2017			Bond Future	9.2770	73.9070	9.2982	73.7584	0.229	0.0000	0.0000	0
2016/09/16	R209	04/05/2017	9.47	Put	Bond Future	2,899.5500	2.8995	2,954.3300	2.9543	1.889	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
2016/09/16	R209	04/05/2017	9.46	Call	Bond Future	4,196.4800	4.1965	4,103.1200	4.1031	(2.225)	0	0	0
2016/09/16	R209	04/05/2017	9.47	Call	Bond Future	4,235.0600	4.2351	4,141.2500	4.1413	(2.215)	0	0	0
2016/09/16	R209	04/05/2017	9.48	Call	Bond Future	4,273.7900	4.2738	4,179.5400	4.1795	(2.205)	0	0	0
2016/09/16	R209	04/05/2017	9.46	Put	Bond Future	2,929.2700	2.9293	2,984.5000	2.9845	1.885	0	0	0
2016/09/16	R210	03/11/2016			Bond Future	186.7722	186.7722	186.7796	186.7796	0.004	0.0000	0.0000	2,100
2016/09/16	R210	03/11/2016	188.90	Put	Bond Future	2,127.8300	2.1278	2,120.4500	2.1204	(0.347)	0	0	0
2016/09/16	R210	03/11/2016	188.92	Put	Bond Future	2,147.8300	2.1478	2,140.4500	2.1404	(0.344)	0	0	0
2016/09/16	R210	03/11/2016	188.91	Put	Bond Future	2,137.8300	2.1378	2,130.4500	2.1304	(0.345)	0	0	0
2016/09/16	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	R211	03/11/2016	141.75	Call	Bond Future	44.8200	0.0448	51.7500	0.0517	15.462	0	0	0
2016/09/16	R211	03/11/2016			Bond Future	141.7948	141.7948	141.8017	141.8017	0.005	0.0000	0.0000	56
2016/09/16	R211	03/11/2016	141.76	Call	Bond Future	34.8200	0.0348	41.7500	0.0417	19.902	0	0	0
2016/09/16	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	R211	03/11/2016	141.74	Call	Bond Future	54.8200	0.0548	61.7500	0.0617	12.641	0	0	0
2016/09/16	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	R212	03/11/2016			Bond Future	148.0120	148.0120	148.0175	148.0175	0.004	0.0000	0.0000	3,109
2016/09/16	R212	03/11/2016	148.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	R212	03/11/2016	148.10	Put	Bond Future	87.9800	0.0880	82.5400	0.0825	(6.183)	0	0	0
2016/09/16	R212	03/11/2016	148.12	Put	Bond Future	107.9800	0.1080	102.5400	0.1025	(5.038)	0	0	0
2016/09/16	R212	03/11/2016	148.11	Put	Bond Future	97.9800	0.0980	92.5400	0.0925	(5.552)	0	0	0
2016/09/16	R212	03/11/2016	148.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	R212	03/11/2016	148.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/16	R213	03/11/2016			Bond Future	9.0892	84.7730	9.0989	84.7056	0.106	0.0000	0.0000	42,521
2016/09/16	R213	03/11/2016	10.18	Put	Bond Future	54.2600	0.0543	53.3700	0.0534	(1.640)	0	0	0
2016/09/16	R213	03/11/2016	10.20	Put	Bond Future	49.9000	0.0499	49.0400	0.0490	(1.723)	0	0	0
2016/09/16	R213	03/11/2016	10.18	Call	Bond Future	7,206.8400	7.2068	7,138.6100	7.1386	(0.947)	0	0	0
2016/09/16	R213	03/11/2016	10.19	Put	Bond Future	52.0400	0.0520	51.1600	0.0512	(1.691)	0	0	0
2016/09/16	R213	03/11/2016	10.19	Call	Bond Future	7,266.1100	7.2661	7,197.8900	7.1979	(0.939)	0	0	0
2016/09/16	R213	03/11/2016	10.20	Call	Bond Future	7,325.3800	7.3254	7,257.1800	7.2572	(0.931)	0	0	0
2016/09/16	R213	02/02/2017	9.40	Call	Bond Future	3,627.4700	3.6275	3,575.3900	3.5754	(1.436)	0	0	0
2016/09/16	R213	02/02/2017	9.42	Call	Bond Future	3,710.6000	3.7106	3,658.0400	3.6580	(1.416)	0	0	0
2016/09/16	R213	02/02/2017			Bond Future	9.1300	86.4062	9.1401	86.3371	0.110	0.0000	0.0000	0
2016/09/16	R213	02/02/2017	9.41	Call	Bond Future	3,669.0300	3.6690	3,616.7100	3.6167	(1.426)	0	0	0
2016/09/16	R213	02/02/2017	9.40	Put	Bond Future	1,793.7500	1.7938	1,810.8300	1.8108	0.952	0	0	0
2016/09/16	R213	02/02/2017	9.42	Put	Bond Future	1,743.2800	1.7433	1,759.8800	1.7599	0.952	0	0	0
2016/09/16	R213	02/02/2017	9.41	Put	Bond Future	1,768.4700	1.7685	1,785.3100	1.7853	0.952	0	0	0
2016/09/16	R213	04/05/2017			Bond Future	9.1585	84.5880	9.1691	84.5158	0.116	0.0000	0.0000	0
2016/09/16	R213	04/05/2017	9.35	Put	Bond Future	2,762.8300	2.7628	2,786.0100	2.7860	0.839	0	0	0
2016/09/16	R213	04/05/2017	9.37	Put	Bond Future	2,705.9100	2.7059	2,728.6600	2.7287	0.841	0	0	0
2016/09/16	R213	04/05/2017	9.35	Call	Bond Future	4,056.3200	4.0563	4,007.3000	4.0073	(1.208)	0	0	0
2016/09/16	R213	04/05/2017	9.36	Put	Bond Future	2,734.3800	2.7344	2,757.3500	2.7574	0.840	0	0	0

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2016/09/16	R213	04/05/2017	9.36	Call	Bond Future	4,094.6400	4.0946	4,045.4100	4.0454	(1.202)	0	0	0
2016/09/16	R213	04/05/2017	9.37	Call	Bond Future	4,132.8700	4.1329	4,083.4200	4.0834	(1.197)	0	0	0
2016/09/16	R214	03/11/2016	10.35	Put	Bond Future	78.7500	0.0788	79.2100	0.0792	0.584	0	0	0
2016/09/16	R214	03/11/2016			Bond Future	9.2824	74.5492	9.2971	74.4390	0.159	0.0000	0.0000	29,194
2016/09/16	R214	03/11/2016	10.34	Put	Bond Future	81.7800	0.0818	82.2900	0.0823	0.624	0	0	0
2016/09/16	R214	03/11/2016	10.35	Call	Bond Future	7,406.2900	7.4063	7,296.5300	7.2965	(1.482)	0	0	0
2016/09/16	R214	03/11/2016	10.33	Call	Bond Future	7,286.5200	7.2865	7,176.8500	7.1768	(1.505)	0	0	0
2016/09/16	R214	03/11/2016	10.34	Call	Bond Future	7,346.4000	7.3464	7,236.6900	7.2367	(1.493)	0	0	0
2016/09/16	R214	03/11/2016	10.33	Put	Bond Future	84.9300	0.0849	85.4800	0.0855	0.648	0	0	0
2016/09/16	R214	02/02/2017			Bond Future	9.3205	75.9854	9.3357	75.8728	0.163	0.0000	0.0000	0
2016/09/16	R214	02/02/2017	9.67	Call	Bond Future	4,347.8100	4.3478	4,264.6900	4.2647	(1.912)	0	0	0
2016/09/16	R214	02/02/2017	9.66	Put	Bond Future	1,851.3300	1.8513	1,881.2200	1.8812	1.615	0	0	0
2016/09/16	R214	02/02/2017	9.68	Put	Bond Future	1,800.6700	1.8007	1,829.8200	1.8298	1.619	0	0	0
2016/09/16	R214	02/02/2017	9.67	Put	Bond Future	1,825.8600	1.8259	1,855.3800	1.8554	1.617	0	0	0
2016/09/16	R214	02/02/2017	9.68	Call	Bond Future	4,392.6800	4.3927	4,309.1900	4.3092	(1.901)	0	0	0
2016/09/16	R214	02/02/2017	9.66	Call	Bond Future	4,303.1200	4.3031	4,220.3700	4.2204	(1.923)	0	0	0
2016/09/16	R214	04/05/2017	9.58	Put	Bond Future	2,932.8800	2.9329	2,972.2700	2.9723	1.343	0	0	0
2016/09/16	R214	04/05/2017			Bond Future	9.3481	74.2118	9.3639	74.0953	0.169	0.0000	0.0000	0
2016/09/16	R214	04/05/2017	9.57	Put	Bond Future	2,962.9600	2.9630	3,002.6900	3.0027	1.341	0	0	0
2016/09/16	R214	04/05/2017	9.58	Call	Bond Future	4,612.6000	4.6126	4,535.5000	4.5355	(1.672)	0	0	0
2016/09/16	R214	04/05/2017	9.56	Call	Bond Future	4,530.8500	4.5308	4,454.4300	4.4544	(1.687)	0	0	0
2016/09/16	R214	04/05/2017	9.57	Call	Bond Future	4,571.5400	4.5715	4,494.7800	4.4948	(1.679)	0	0	0
2016/09/16	R214	04/05/2017	9.56	Put	Bond Future	2,993.5300	2.9935	3,033.6000	3.0336	1.339	0	0	0
2016/09/16	R248	03/11/2016	10.38	Call	Bond Future	9,335.5800	9.3356	9,195.2800	9.1953	(1.503)	0	0	0
2016/09/16	R248	03/11/2016			Bond Future	9.3280	95.8045	9.3428	95.6635	0.158	0.0000	0.0000	61,912
2016/09/16	R248	03/11/2016	10.39	Call	Bond Future	9,411.1000	9.4111	9,270.7500	9.2708	(1.491)	0	0	0
2016/09/16	R248	03/11/2016	10.37	Put	Bond Future	134.5100	0.1345	135.3000	0.1353	0.587	0	0	0
2016/09/16	R248	03/11/2016	10.39	Put	Bond Future	126.0500	0.1261	126.7200	0.1267	0.532	0	0	0
2016/09/16	R248	03/11/2016	10.37	Call	Bond Future	9,259.9900	9.2600	9,119.7600	9.1198	(1.514)	0	0	0
2016/09/16	R248	03/11/2016	10.38	Put	Bond Future	130.2400	0.1302	130.9600	0.1310	0.553	0	0	0
2016/09/16	R248	02/02/2017	9.76	Put	Bond Future	2,313.4400	2.3134	2,349.4300	2.3494	1.556	0	0	0
2016/09/16	R248	02/02/2017	9.78	Put	Bond Future	2,252.1100	2.2521	2,287.2200	2.2872	1.559	0	0	0
2016/09/16	R248	02/02/2017			Bond Future	9.3674	97.6503	9.3826	97.5059	0.162	0.0000	0.0000	0
2016/09/16	R248	02/02/2017	9.77	Put	Bond Future	2,282.7100	2.2827	2,318.2600	2.3183	1.557	0	0	0
2016/09/16	R248	02/02/2017	9.76	Call	Bond Future	5,919.0400	5.9190	5,810.6400	5.8106	(1.831)	0	0	0
2016/09/16	R248	02/02/2017	9.77	Call	Bond Future	5,976.9300	5.9769	5,868.0900	5.8681	(1.821)	0	0	0
2016/09/16	R248	02/02/2017	9.78	Call	Bond Future	6,034.7900	6.0348	5,925.5100	5.9255	(1.811)	0	0	0
2016/09/16	R248	04/05/2017	9.66	Call	Bond Future	6,283.7100	6.2837	6,183.5700	6.1836	(1.594)	0	0	0
2016/09/16	R248	04/05/2017			Bond Future	9.3962	95.1695	9.4120	95.0204	0.168	0.0000	0.0000	0
2016/09/16	R248	04/05/2017	9.67	Call	Bond Future	6,336.1300	6.3361	6,235.5900	6.2356	(1.587)	0	0	0
2016/09/16	R248	04/05/2017	9.65	Put	Bond Future	3,886.9900	3.8870	3,936.3100	3.9363	1.269	0	0	0
2016/09/16	R248	04/05/2017	9.67	Put	Bond Future	3,811.3100	3.8113	3,859.8200	3.8598	1.273	0	0	0
2016/09/16	R248	04/05/2017	9.65	Call	Bond Future	6,231.4500	6.2314	6,131.7200	6.1317	(1.600)	0	0	0
2016/09/16	R248	04/05/2017	9.66	Put	Bond Future	3,848.9900	3.8490	3,897.9000	3.8979	1.271	0	0	0

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Total											709568	