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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/09/2016 TO 21/09/2016

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
2016/09/21	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	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
2016/09/21	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	2025	03/11/2016			Bond Future	128.7768	128.7768	128.7913	128.7913	0.011	0.0000	0.0000	3,044
2016/09/21	2025	03/11/2016	129.21	Put	Bond Future	433.2000	0.4332	418.6800	0.4187	(3.352)	0	0	0
2016/09/21	2025	03/11/2016	129.23	Put	Bond Future	453.2000	0.4532	438.6800	0.4387	(3.204)	0	0	0
2016/09/21	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	2025	03/11/2016	129.22	Put	Bond Future	443.2000	0.4432	428.6800	0.4287	(3.276)	0	0	0
2016/09/21	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	2030	03/11/2016			Bond Future	8.9652	94.7603	8.9741	94.6963	0.098	0.0000	0.0000	26,853
2016/09/21	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	2030	03/11/2016	9.33	Call	Bond Future	2,597.4100	2.5974	2,533.4500	2.5334	(2.462)	0	0	0
2016/09/21	2030	03/11/2016	9.34	Call	Bond Future	2,667.1800	2.6672	2,603.2200	2.6032	(2.398)	0	0	0
2016/09/21	2030	03/11/2016	9.35	Call	Bond Future	2,736.8800	2.7369	2,672.9200	2.6729	(2.337)	0	0	0
2016/09/21	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	2030	02/02/2017			Bond Future	9.0009	92.5779	9.0101	92.5115	0.103	0.0000	0.0000	0
2016/09/21	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	2030	02/02/2017	9.29	Call	Bond Future	2,040.1800	2.0402	1,973.7800	1.9738	(3.255)	0	0	0
2016/09/21	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	2030	02/02/2017	9.30	Call	Bond Future	2,109.6200	2.1096	2,043.2200	2.0432	(3.147)	0	0	0
2016/09/21	2030	02/02/2017	9.31	Call	Bond Future	2,178.9900	2.1790	2,112.5900	2.1126	(3.047)	0	0	0
2016/09/21	2030	04/05/2017	9.33	Call	Bond Future	2,080.3600	2.0804	2,011.4800	2.0115	(3.311)	0	0	0
2016/09/21	2030	04/05/2017			Bond Future	9.0313	94.4337	9.0411	94.3648	0.108	0.0000	0.0000	0
2016/09/21	2030	04/05/2017	9.34	Call	Bond Future	2,148.8900	2.1489	2,080.0100	2.0800	(3.205)	0	0	0
2016/09/21	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	2030	04/05/2017	9.32	Call	Bond Future	2,011.7600	2.0118	1,942.8800	1.9429	(3.424)	0	0	0
2016/09/21	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	2032	03/11/2016			Bond Future	9.0716	94.1235	9.0803	94.0551	0.097	0.0000	0.0000	13,093
2016/09/21	2032	03/11/2016	10.28	Put	Bond Future	28.7700	0.0288	27.7800	0.0278	(3.441)	0	0	0
2016/09/21	2032	03/11/2016	10.30	Put	Bond Future	26.2000	0.0262	25.2600	0.0253	(3.588)	0	0	0
2016/09/21	2032	03/11/2016	10.29	Put	Bond Future	27.4600	0.0275	26.4900	0.0265	(3.532)	0	0	0
2016/09/21	2032	03/11/2016	10.30	Call	Bond Future	8,944.6600	8.9447	8,875.3500	8.8753	(0.775)	0	0	0
2016/09/21	2032	03/11/2016	10.28	Call	Bond Future	8,812.2400	8.8122	8,742.8800	8.7429	(0.787)	0	0	0
2016/09/21	2032	03/11/2016	10.29	Call	Bond Future	8,878.4600	8.8785	8,809.1200	8.8091	(0.781)	0	0	0
2016/09/21	2032	02/02/2017	9.53	Call	Bond Future	4,761.9800	4.7620	4,693.5300	4.6935	(1.437)	0	0	0
2016/09/21	2032	02/02/2017			Bond Future	9.1103	95.9347	9.1195	95.8638	0.101	0.0000	0.0000	0
2016/09/21	2032	02/02/2017	9.51	Call	Bond Future	4,663.3700	4.6634	4,595.2500	4.5952	(1.461)	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
2016/09/21	2032	02/02/2017	9.52	Call	Bond Future	4,712.4700	4.7125	4,644.1800	4.6442	(1.449)	0	0	0
2016/09/21	2032	02/02/2017	9.51	Put	Bond Future	1,651.0800	1.6511	1,653.8500	1.6538	0.168	0	0	0
2016/09/21	2032	02/02/2017	9.53	Put	Bond Future	1,602.6800	1.6027	1,605.1200	1.6051	0.152	0	0	0
2016/09/21	2032	02/02/2017	9.52	Put	Bond Future	1,626.6300	1.6266	1,629.2300	1.6292	0.160	0	0	0
2016/09/21	2032	04/05/2017	9.45	Call	Bond Future	5,049.0900	5.0491	4,981.7200	4.9817	(1.334)	0	0	0
2016/09/21	2032	04/05/2017			Bond Future	9.1403	93.6967	9.1499	93.6233	0.105	0.0000	0.0000	0
2016/09/21	2032	04/05/2017	9.46	Call	Bond Future	5,093.8900	5.0939	5,026.3500	5.0263	(1.326)	0	0	0
2016/09/21	2032	04/05/2017	9.44	Put	Bond Future	2,756.5000	2.7565	2,762.7800	2.7628	0.228	0	0	0
2016/09/21	2032	04/05/2017	9.46	Put	Bond Future	2,698.4400	2.6984	2,704.3700	2.7044	0.220	0	0	0
2016/09/21	2032	04/05/2017	9.44	Call	Bond Future	5,004.7300	5.0047	4,937.5400	4.9375	(1.343)	0	0	0
2016/09/21	2032	04/05/2017	9.45	Put	Bond Future	2,727.2100	2.7272	2,733.3100	2.7333	0.224	0	0	0
2016/09/21	2033	03/11/2016			Bond Future	108.1272	108.1272	108.1400	108.1400	0.012	0.0000	0.0000	4,686
2016/09/21	2033	03/11/2016	109.16	Put	Bond Future	1,032.8100	1.0328	1,020.0000	1.0200	(1.240)	0	0	0
2016/09/21	2033	03/11/2016	109.17	Put	Bond Future	1,042.8100	1.0428	1,030.0000	1.0300	(1.228)	0	0	0
2016/09/21	2033	03/11/2016	109.18	Put	Bond Future	1,052.8100	1.0528	1,040.0000	1.0400	(1.217)	0	0	0
2016/09/21	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	2037	03/11/2016	10.35	Call	Bond Future	8,889.0700	8.8891	8,811.6300	8.8116	(0.871)	0	0	0
2016/09/21	2037	03/11/2016	10.36	Put	Bond Future	58.5900	0.0586	56.5300	0.0565	(3.516)	0	0	0
2016/09/21	2037	03/11/2016			Bond Future	9.2409	95.5580	9.2496	95.4827	0.095	0.0000	0.0000	38,537
2016/09/21	2037	03/11/2016	10.36	Call	Bond Future	8,960.0600	8.9601	8,882.6700	8.8827	(0.864)	0	0	0
2016/09/21	2037	03/11/2016	10.37	Call	Bond Future	9,031.0400	9.0310	8,953.7000	8.9537	(0.856)	0	0	0
2016/09/21	2037	03/11/2016	10.35	Put	Bond Future	61.0900	0.0611	58.9800	0.0590	(3.454)	0	0	0
2016/09/21	2037	03/11/2016	10.37	Put	Bond Future	56.1900	0.0562	54.1800	0.0542	(3.577)	0	0	0
2016/09/21	2037	02/02/2017	9.68	Put	Bond Future	1,889.0800	1.8891	1,897.2900	1.8973	0.435	0	0	0
2016/09/21	2037	02/02/2017			Bond Future	9.2785	93.1406	9.2876	93.0626	0.099	0.0000	0.0000	0
2016/09/21	2037	02/02/2017	9.67	Put	Bond Future	1,916.5900	1.9166	1,925.0100	1.9250	0.439	0	0	0
2016/09/21	2037	02/02/2017	9.68	Call	Bond Future	5,215.2400	5.2152	5,145.5100	5.1455	(1.337)	0	0	0
2016/09/21	2037	02/02/2017	9.66	Call	Bond Future	5,109.1400	5.1091	5,039.8400	5.0398	(1.356)	0	0	0
2016/09/21	2037	02/02/2017	9.67	Call	Bond Future	5,162.1900	5.1622	5,092.6700	5.0927	(1.347)	0	0	0
2016/09/21	2037	02/02/2017	9.66	Put	Bond Future	1,944.2200	1.9442	1,952.8600	1.9529	0.444	0	0	0
2016/09/21	2037	04/05/2017			Bond Future	9.3116	95.0077	9.3212	94.9270	0.103	0.0000	0.0000	0
2016/09/21	2037	04/05/2017	9.58	Put	Bond Future	3,252.6600	3.2527	3,268.8000	3.2688	0.496	0	0	0
2016/09/21	2037	04/05/2017	9.60	Put	Bond Future	3,186.4900	3.1865	3,201.9300	3.2019	0.485	0	0	0
2016/09/21	2037	04/05/2017	9.59	Put	Bond Future	3,219.5700	3.2196	3,235.2200	3.2352	0.486	0	0	0
2016/09/21	2037	04/05/2017	9.60	Call	Bond Future	5,574.4300	5.5744	5,509.2100	5.5092	(1.170)	0	0	0
2016/09/21	2037	04/05/2017	9.58	Call	Bond Future	5,478.0800	5.4781	5,413.5600	5.4136	(1.178)	0	0	0
2016/09/21	2037	04/05/2017	9.59	Call	Bond Future	5,526.3100	5.5263	5,461.3000	5.4613	(1.176)	0	0	0
2016/09/21	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	2038	03/11/2016			Bond Future	135.7922	135.7922	135.8076	135.8076	0.011	0.0000	0.0000	20,753
2016/09/21	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	2038	03/11/2016	136.31	Put	Bond Future	517.7700	0.5178	502.4100	0.5024	(2.967)	0	0	0
2016/09/21	2038	03/11/2016	136.33	Put	Bond Future	537.7700	0.5378	522.4100	0.5224	(2.856)	0	0	0
2016/09/21	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/09/21	2038	03/11/2016	136.32	Put	Bond Future	527.7700	0.5278	512.4100	0.5124	(2.910)	0	0	0
2016/09/21	2040	03/11/2016			Bond Future	9.2605	99.9511	9.2794	99.7756	0.204	0.0000	0.0000	3,923
2016/09/21	2040	03/11/2016	9.69	Put	Bond Future	676.0100	0.6760	719.6400	0.7196	6.454	0	0	0
2016/09/21	2040	03/11/2016	9.71	Put	Bond Future	637.8400	0.6378	679.7000	0.6797	6.563	0	0	0
2016/09/21	2040	03/11/2016	9.70	Put	Bond Future	656.6400	0.6566	699.4400	0.6994	6.518	0	0	0
2016/09/21	2040	03/11/2016	9.71	Call	Bond Future	4,673.5500	4.6736	4,539.9500	4.5400	(2.859)	0	0	0
2016/09/21	2040	03/11/2016	9.69	Call	Bond Future	4,538.0100	4.5380	4,406.1800	4.4062	(2.905)	0	0	0
2016/09/21	2040	03/11/2016	9.70	Call	Bond Future	4,605.5600	4.6056	4,472.9000	4.4729	(2.880)	0	0	0
2016/09/21	2040	02/02/2017	9.58	Call	Bond Future	5,016.5000	5.0165	4,888.7500	4.8888	(2.547)	0	0	0
2016/09/21	2040	02/02/2017			Bond Future	9.2974	97.3678	9.3170	97.1876	0.211	0.0000	0.0000	0
2016/09/21	2040	02/02/2017	9.59	Call	Bond Future	5,070.9300	5.0709	4,942.5600	4.9426	(2.531)	0	0	0
2016/09/21	2040	02/02/2017	9.60	Call	Bond Future	5,125.6100	5.1256	4,996.6100	4.9966	(2.517)	0	0	0
2016/09/21	2040	02/02/2017	9.58	Put	Bond Future	2,469.5000	2.4695	2,521.8900	2.5219	2.121	0	0	0
2016/09/21	2040	02/02/2017	9.60	Put	Bond Future	2,402.4800	2.4025	2,453.6200	2.4536	2.129	0	0	0
2016/09/21	2040	02/02/2017	9.59	Put	Bond Future	2,435.8000	2.4358	2,487.5700	2.4876	2.125	0	0	0
2016/09/21	2040	04/05/2017			Bond Future	9.3299	99.3197	9.3502	99.1348	0.217	0.0000	0.0000	0
2016/09/21	2040	04/05/2017	9.62	Put	Bond Future	3,504.0800	3.5041	3,563.5300	3.5635	1.697	0	0	0
2016/09/21	2040	04/05/2017	9.64	Put	Bond Future	3,433.5000	3.4335	3,491.9400	3.4919	1.702	0	0	0
2016/09/21	2040	04/05/2017	9.62	Call	Bond Future	6,096.8400	6.0968	5,971.3600	5.9714	(2.058)	0	0	0
2016/09/21	2040	04/05/2017	9.63	Put	Bond Future	3,468.4900	3.4685	3,527.4300	3.5274	1.699	0	0	0
2016/09/21	2040	04/05/2017	9.63	Call	Bond Future	6,148.6200	6.1486	6,022.6300	6.0226	(2.049)	0	0	0
2016/09/21	2040	04/05/2017	9.64	Call	Bond Future	6,200.8700	6.2009	6,074.3800	6.0744	(2.040)	0	0	0
2016/09/21	2044	03/11/2016			Bond Future	9.2799	97.1263	9.2937	96.9956	0.150	0.0000	0.0000	18,511
2016/09/21	2044	03/11/2016	10.42	Call	Bond Future	9,860.5900	9.8606	9,729.4500	9.7295	(1.330)	0	0	0
2016/09/21	2044	03/11/2016	10.41	Put	Bond Future	68.5900	0.0686	68.2000	0.0682	(0.569)	0	0	0
2016/09/21	2044	03/11/2016	10.43	Put	Bond Future	63.6500	0.0637	63.2300	0.0632	(0.660)	0	0	0
2016/09/21	2044	03/11/2016	10.42	Put	Bond Future	66.0900	0.0661	65.6800	0.0657	(0.620)	0	0	0
2016/09/21	2044	03/11/2016	10.43	Call	Bond Future	9,936.2400	9.9362	9,805.0900	9.8051	(1.320)	0	0	0
2016/09/21	2044	03/11/2016	10.41	Call	Bond Future	9,784.8800	9.7849	9,653.7600	9.6538	(1.340)	0	0	0
2016/09/21	2044	02/02/2017			Bond Future	9.3157	94.6139	9.3301	94.4794	0.155	0.0000	0.0000	0
2016/09/21	2044	02/02/2017	9.77	Call	Bond Future	6,081.4300	6.0814	5,976.6400	5.9766	(1.723)	0	0	0
2016/09/21	2044	02/02/2017	9.76	Put	Bond Future	2,017.1100	2.0171	2,047.2400	2.0472	1.494	0	0	0
2016/09/21	2044	02/02/2017	9.78	Put	Bond Future	1,960.8100	1.9608	1,990.1400	1.9901	1.496	0	0	0
2016/09/21	2044	02/02/2017	9.77	Put	Bond Future	1,988.8900	1.9889	2,018.6200	2.0186	1.495	0	0	0
2016/09/21	2044	02/02/2017	9.78	Call	Bond Future	6,140.0100	6.1400	6,034.8200	6.0348	(1.713)	0	0	0
2016/09/21	2044	02/02/2017	9.76	Call	Bond Future	6,022.8500	6.0228	5,918.4600	5.9185	(1.733)	0	0	0
2016/09/21	2044	04/05/2017			Bond Future	9.3472	96.5106	9.3621	96.3723	0.160	0.0000	0.0000	0
2016/09/21	2044	04/05/2017	9.67	Call	Bond Future	6,386.0400	6.3860	6,293.1400	6.2931	(1.455)	0	0	0
2016/09/21	2044	04/05/2017	9.66	Put	Bond Future	3,502.2200	3.5022	3,548.0100	3.5480	1.307	0	0	0
2016/09/21	2044	04/05/2017	9.68	Put	Bond Future	3,431.6700	3.4317	3,476.7000	3.4767	1.312	0	0	0
2016/09/21	2044	04/05/2017	9.67	Put	Bond Future	3,466.9400	3.4669	3,512.3500	3.5124	1.310	0	0	0
2016/09/21	2044	04/05/2017	9.68	Call	Bond Future	6,438.7500	6.4388	6,345.4700	6.3455	(1.449)	0	0	0
2016/09/21	2044	04/05/2017	9.66	Call	Bond Future	6,333.2100	6.3332	6,240.6900	6.2407	(1.461)	0	0	0
2016/09/21	2046	03/11/2016	137.07	Put	Bond Future	3,425.5200	3.4255	3,409.0600	3.4091	(0.481)	0	0	0
2016/09/21	2046	03/11/2016			Bond Future	133.6445	133.6445	133.6609	133.6609	0.012	0.0000	0.0000	17,594

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/21	2046	03/11/2016	137.09	Put	Bond Future	3,445.5200	3.4455	3,429.0600	3.4291	(0.478)	0	0	0
2016/09/21	2046	03/11/2016	137.08	Put	Bond Future	3,435.5200	3.4355	3,419.0600	3.4191	(0.479)	0	0	0
2016/09/21	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	2050	03/11/2016	149.52	Put	Bond Future	6,074.5400	6.0745	6,056.7400	6.0567	(0.293)	0	0	0
2016/09/21	2050	03/11/2016			Bond Future	143.4455	143.4455	143.4633	143.4633	0.012	0.0000	0.0000	21,644
2016/09/21	2050	03/11/2016	149.54	Put	Bond Future	6,094.5400	6.0945	6,076.7400	6.0767	(0.292)	0	0	0
2016/09/21	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	2050	03/11/2016	149.53	Put	Bond Future	6,084.5400	6.0845	6,066.7400	6.0667	(0.293)	0	0	0
2016/09/21	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	AL37	03/11/2016			Index Future	507.7200	507.7200	507.5340	507.5340	(0.037)	0.0000	0.0000	14
2016/09/21	AL37	02/02/2017			Index Future	517.4880	517.4880	517.2940	517.2940	(0.037)	0.0000	0.0000	0
2016/09/21	AL7T	03/11/2016			Index Future	590.4450	590.4450	590.0710	590.0710	(0.063)	0.0000	0.0000	3
2016/09/21	AL7T	02/02/2017			Index Future	601.8050	601.8050	601.4180	601.4180	(0.064)	0.0000	0.0000	0
2016/09/21	ALBI	03/11/2016			Index Future	539.8320	539.8320	539.3490	539.3490	(0.089)	0.0000	0.0000	706
2016/09/21	ALBI	02/02/2017			Index Future	550.2180	550.2180	549.7210	549.7210	(0.090)	0.0000	0.0000	0
2016/09/21	ALBI	04/05/2017			Index Future	561.2390	561.2390	560.7270	560.7270	(0.091)	0.0000	0.0000	0
2016/09/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	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
2016/09/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/09/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/21	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	EL28	03/11/2016			Bond Future	129.9430	129.9430	129.9643	129.9643	0.016	0.0000	0.0000	0
2016/09/21	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	EL28	03/11/2016	132.15	Put	Bond Future	2,206.9800	2.2070	2,185.7400	2.1857	(0.962)	0	0	0
2016/09/21	EL28	03/11/2016	132.17	Put	Bond Future	2,226.9800	2.2270	2,205.7400	2.2057	(0.954)	0	0	0
2016/09/21	EL28	03/11/2016	132.16	Put	Bond Future	2,216.9800	2.2170	2,195.7400	2.1957	(0.958)	0	0	0
2016/09/21	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	EL28	02/02/2017			Bond Future	132.4516	132.4516	132.4715	132.4715	0.015	0.0000	0.0000	0
2016/09/21	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	EL28	02/02/2017	135.10	Put	Bond Future	2,648.4400	2.6484	2,628.4700	2.6285	(0.754)	0	0	0
2016/09/21	EL28	02/02/2017	135.12	Put	Bond Future	2,668.4400	2.6684	2,648.4700	2.6485	(0.748)	0	0	0
2016/09/21	EL28	02/02/2017	135.11	Put	Bond Future	2,658.4400	2.6584	2,638.4700	2.6385	(0.751)	0	0	0
2016/09/21	EL28	04/05/2017			Bond Future	133.4277	133.4277	133.4466	133.4466	0.014	0.0000	0.0000	0
2016/09/21	EL28	04/05/2017	137.90	Put	Bond Future	4,472.2600	4.4723	4,453.4400	4.4534	(0.421)	0	0	0
2016/09/21	EL28	04/05/2017	137.92	Put	Bond Future	4,492.2600	4.4923	4,473.4400	4.4734	(0.419)	0	0	0
2016/09/21	EL28	04/05/2017	137.91	Put	Bond Future	4,482.2600	4.4823	4,463.4400	4.4634	(0.420)	0	0	0
2016/09/21	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	ES33	03/11/2016			Bond Future	10.1272	80.0669	10.1400	79.9811	0.126	0.0000	0.0000	8,789
2016/09/21	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	ES33	03/11/2016	11.31	Call	Bond Future	7,380.3400	7.3803	7,294.5500	7.2946	(1.162)	0	0	0
2016/09/21	ES33	03/11/2016	11.29	Call	Bond Future	7,264.4300	7.2644	7,178.6400	7.1786	(1.181)	0	0	0
2016/09/21	ES33	03/11/2016	11.30	Call	Bond Future	7,322.4200	7.3224	7,236.6300	7.2366	(1.172)	0	0	0
2016/09/21	ES33	02/02/2017			Bond Future	10.1981	81.6076	10.2115	81.5191	0.131	0.0000	0.0000	0
2016/09/21	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	ES33	02/02/2017	10.59	Call	Bond Future	2,535.4300	2.5354	2,446.9800	2.4470	(3.489)	0	0	0
2016/09/21	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	ES33	02/02/2017	10.60	Call	Bond Future	2,598.5200	2.5985	2,510.0700	2.5101	(3.404)	0	0	0
2016/09/21	ES33	02/02/2017	10.61	Call	Bond Future	2,661.5300	2.6615	2,573.0800	2.5731	(3.323)	0	0	0

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2016/09/21	ES33	04/05/2017			Bond Future	10.2588	79.4478	10.2728	79.3566	0.136	0.0000	0.0000	0
2016/09/21	ES33	04/05/2017	10.55	Call	Bond Future	1,874.4300	1.8744	1,783.2000	1.7832	(4.867)	0	0	0
2016/09/21	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	ES33	04/05/2017	10.56	Call	Bond Future	1,937.6100	1.9376	1,846.3800	1.8464	(4.708)	0	0	0
2016/09/21	ES33	04/05/2017	10.54	Call	Bond Future	1,811.1800	1.8112	1,719.9500	1.7200	(5.037)	0	0	0
2016/09/21	ES42	03/11/2016			Bond Future	10.2352	84.7009	10.2532	84.5610	0.176	0.0000	0.0000	8,777
2016/09/21	ES42	02/02/2017			Bond Future	10.3011	86.3310	10.3197	86.1874	0.181	0.0000	0.0000	0
2016/09/21	ES42	04/05/2017			Bond Future	10.3611	83.7979	10.3805	83.6503	0.187	0.0000	0.0000	0
2016/09/21	GOVI	03/11/2016	476.11	Call	GOVI	609,470.0000	60.9470	605,350.0000	60.5350	(0.676)	0	0	0
2016/09/21	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	GOVI	03/11/2016			GOVI	537.0570	537.0570	536.6450	536.6450	(0.077)	0.0000	0.0000	420
2016/09/21	GOVI	03/11/2016	476.12	Call	GOVI	609,370.0000	60.9370	605,250.0000	60.5250	(0.676)	0	0	0
2016/09/21	GOVI	03/11/2016	476.13	Call	GOVI	609,270.0000	60.9270	605,150.0000	60.5150	(0.676)	0	0	0
2016/09/21	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	GOVI	02/02/2017	533.34	Call	GOVI	140,500.0000	14.0500	136,240.0000	13.6240	(3.032)	0	0	0
2016/09/21	GOVI	02/02/2017			GOVI	547.3900	547.3900	546.9640	546.9640	(0.078)	0.0000	0.0000	27
2016/09/21	GOVI	02/02/2017	533.32	Call	GOVI	140,700.0000	14.0700	136,440.0000	13.6440	(3.028)	0	0	0
2016/09/21	GOVI	02/02/2017	533.33	Call	GOVI	140,600.0000	14.0600	136,340.0000	13.6340	(3.030)	0	0	0
2016/09/21	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	GOVI	04/05/2017			GOVI	558.3540	558.3540	557.9160	557.9160	(0.078)	0.0000	0.0000	0
2016/09/21	GOVI	04/05/2017	262.19	Call	GOVI	2,961,640.0000	296.1640	2,957,260.0000	295.7260	(0.148)	0	0	0
2016/09/21	GOVI	04/05/2017	262.20	Call	GOVI	2,961,540.0000	296.1540	2,957,160.0000	295.7160	(0.148)	0	0	0
2016/09/21	GOVI	04/05/2017	262.18	Call	GOVI	2,961,740.0000	296.1740	2,957,360.0000	295.7360	(0.148)	0	0	0
2016/09/21	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/09/21	IGOV	03/11/2016			Index Future	249.8320	249.8320	249.7750	249.7750	(0.023)	0.0000	0.0000	1,021
2016/09/21	IGOV	02/02/2017			Index Future	254.6540	254.6540	254.5940	254.5940	(0.024)	0.0000	0.0000	57
2016/09/21	IGOV	04/05/2017			Index Future	259.7700	259.7700	259.7060	259.7060	(0.025)	0.0000	0.0000	0
2016/09/21	ILBI	03/11/2016			Index Future	677.1350	677.1350	677.0230	677.0230	(0.017)	0.0000	0.0000	0
2016/09/21	ILBI	02/02/2017			Index Future	690.2670	690.2670	690.1520	690.1520	(0.017)	0.0000	0.0000	155
2016/09/21	IS01	19/12/2016			Interest Rate Swap	100.0686	100.0686	100.0686	100.0686	0.000	0.0000	0.0000	0
2016/09/21	IS01	16/03/2017			Interest Rate Swap	100.0169	100.0169	100.0187	100.0187	0.002	0.0000	0.0000	0
2016/09/21	IS01	15/06/2017			Interest Rate Swap	99.6515	99.6515	99.6549	99.6549	0.003	0.0000	0.0000	0
2016/09/21	IS01	21/09/2017			Interest Rate Swap	99.7107	99.7107	99.7109	99.7109	0.000	0.0000	0.0000	0
2016/09/21	IS01	21/12/2017			Interest Rate Swap	99.9859	99.9859	99.9853	99.9853	(0.001)	0.0000	0.0000	0

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2016/09/21	IS02	18/12/2017			Interest Rate Swap	100.0119	100.0119	100.0119	100.0119	0.000	0.0000	0.0000	0
2016/09/21	IS02	16/03/2018			Interest Rate Swap	99.3136	99.3136	99.3100	99.3100	(0.004)	0.0000	0.0000	0
2016/09/21	IS02	15/06/2018			Interest Rate Swap	98.9947	98.9947	98.9856	98.9856	(0.009)	0.0000	0.0000	0
2016/09/21	IS02	21/09/2018			Interest Rate Swap	99.0908	99.0908	99.0704	99.0704	(0.021)	0.0000	0.0000	0
2016/09/21	IS02	21/12/2018			Interest Rate Swap	99.6100	99.6100	99.5900	99.5900	(0.020)	0.0000	0.0000	0
2016/09/21	IS05	17/12/2020			Interest Rate Swap	98.0324	98.0324	98.0031	98.0031	(0.030)	0.0000	0.0000	0
2016/09/21	IS05	16/03/2021			Interest Rate Swap	97.3615	97.3615	97.3288	97.3288	(0.034)	0.0000	0.0000	0
2016/09/21	IS05	15/06/2021			Interest Rate Swap	96.6542	96.6542	96.6182	96.6182	(0.037)	0.0000	0.0000	0
2016/09/21	IS05	21/09/2021			Interest Rate Swap	96.9196	96.9196	96.8813	96.8813	(0.040)	0.0000	0.0000	0
2016/09/21	IS05	21/12/2021			Interest Rate Swap	99.1496	99.1496	99.1151	99.1151	(0.035)	0.0000	0.0000	50
2016/09/21	IS10	17/12/2025			Interest Rate Swap	97.7566	97.7566	97.7569	97.7569	0.000	0.0000	0.0000	0
2016/09/21	IS10	16/03/2026			Interest Rate Swap	94.8327	94.8327	94.8323	94.8323	0.000	0.0000	0.0000	0
2016/09/21	IS10	15/06/2026			Interest Rate Swap	93.6009	93.6009	93.5989	93.5989	(0.002)	0.0000	0.0000	0
2016/09/21	IS10	21/09/2026			Interest Rate Swap	95.6909	95.6909	95.6870	95.6870	(0.004)	0.0000	0.0000	0
2016/09/21	IS10	21/12/2026			Interest Rate Swap	99.3471	99.3471	99.3449	99.3449	(0.002)	0.0000	0.0000	0
2016/09/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/09/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/09/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/09/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/09/21	JBAF	21/09/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/09/21	JBAF	19/10/2016			Jibar Tradeable Future	7.3900	92.6100	7.3800	92.6200	(0.135)	0.0000	0.0000	0
2016/09/21	JBAF	16/11/2016			Jibar Tradeable Future	7.4000	92.6000	7.3800	92.6200	(0.270)	0.0000	0.0000	0
2016/09/21	JBAF	21/12/2016			Jibar Tradeable Future	7.4400	92.5600	7.4200	92.5800	(0.269)	0.0000	0.0000	0
2016/09/21	JBAF	18/01/2017			Jibar Tradeable Future	7.4400	92.5600	7.4200	92.5800	(0.269)	0.0000	0.0000	0
2016/09/21	JBAF	15/02/2017			Jibar Tradeable Future	7.4700	92.5300	7.4400	92.5600	(0.402)	0.0000	0.0000	0
2016/09/21	JBAF	15/03/2017			Jibar Tradeable Future	7.4900	92.5100	7.4700	92.5300	(0.267)	0.0000	0.0000	1,000
2016/09/21	JBAF	21/06/2017			Jibar Tradeable Future	7.5300	92.4700	7.5000	92.5000	(0.398)	0.0000	0.0000	0
2016/09/21	JBAF	20/09/2017			Jibar Tradeable Future	7.5500	92.4500	7.5100	92.4900	(0.530)	0.0000	0.0000	0
2016/09/21	JBAF	20/12/2017			Jibar Tradeable Future	7.5500	92.4500	7.5100	92.4900	(0.530)	0.0000	0.0000	0
2016/09/21	JBAF	20/03/2018			Jibar Tradeable Future	7.5600	92.4400	7.5200	92.4800	(0.529)	0.0000	0.0000	1,000
2016/09/21	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/09/21	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/09/21	R023	03/11/2016	9.73	Put	Bond Future	2.0900	0.0021	1.8400	0.0018	(11.962)	0	0	0
2016/09/21	R023	03/11/2016			Bond Future	8.2992	98.8029	8.3081	98.7603	0.108	0.0000	0.0000	12,932
2016/09/21	R023	03/11/2016	9.75	Put	Bond Future	1.8400	0.0018	1.6100	0.0016	(12.500)	0	0	0
2016/09/21	R023	03/11/2016	9.73	Call	Bond Future	6,524.6100	6.5246	6,481.7400	6.4817	(0.657)	0	0	0
2016/09/21	R023	03/11/2016	9.74	Put	Bond Future	1.9600	0.0020	1.7200	0.0017	(12.245)	0	0	0
2016/09/21	R023	03/11/2016	9.74	Call	Bond Future	6,568.1200	6.5681	6,525.2600	6.5253	(0.653)	0	0	0

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2016/09/21	R023	03/11/2016	9.75	Call	Bond Future	6,611.6100	6.6116	6,568.7600	6.5688	(0.648)	0	0	0
2016/09/21	R023	02/02/2017	8.85	Call	Bond Future	3,046.7500	3.0468	2,998.2900	2.9983	(1.591)	0	0	0
2016/09/21	R023	02/02/2017			Bond Future	8.3294	100.7042	8.3391	100.6595	0.117	0.0000	0.0000	0
2016/09/21	R023	02/02/2017	8.86	Call	Bond Future	3,079.6000	3.0796	3,031.0800	3.0311	(1.576)	0	0	0
2016/09/21	R023	02/02/2017	8.84	Put	Bond Future	697.4700	0.6975	693.7600	0.6938	(0.532)	0	0	0
2016/09/21	R023	02/02/2017	8.86	Put	Bond Future	673.7000	0.6737	669.8700	0.6699	(0.569)	0	0	0
2016/09/21	R023	02/02/2017	8.84	Call	Bond Future	3,014.0400	3.0140	2,965.6400	2.9656	(1.606)	0	0	0
2016/09/21	R023	02/02/2017	8.85	Put	Bond Future	685.5000	0.6855	681.7300	0.6817	(0.550)	0	0	0
2016/09/21	R023	04/05/2017	8.61	Call	Bond Future	2,660.5300	2.6605	2,613.0500	2.6131	(1.785)	0	0	0
2016/09/21	R023	04/05/2017			Bond Future	8.3387	98.7878	8.3492	98.7410	0.126	0.0000	0.0000	0
2016/09/21	R023	04/05/2017	8.59	Call	Bond Future	2,607.0600	2.6071	2,559.8100	2.5598	(1.812)	0	0	0
2016/09/21	R023	04/05/2017	8.60	Call	Bond Future	2,633.7200	2.6337	2,586.3600	2.5864	(1.798)	0	0	0
2016/09/21	R023	04/05/2017	8.59	Put	Bond Future	1,494.3500	1.4944	1,493.9000	1.4939	(0.030)	0	0	0
2016/09/21	R023	04/05/2017	8.61	Put	Bond Future	1,459.9400	1.4599	1,459.2600	1.4593	(0.047)	0	0	0
2016/09/21	R023	04/05/2017	8.60	Put	Bond Future	1,477.0600	1.4771	1,476.5000	1.4765	(0.038)	0	0	0
2016/09/21	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	R035	03/11/2016			Bond Future	9.1677	99.0941	9.1814	98.9758	0.150	0.0000	0.0000	4,661
2016/09/21	R035	03/11/2016	9.59	Call	Bond Future	3,540.9200	3.5409	3,422.7000	3.4227	(3.339)	0	0	0
2016/09/21	R035	03/11/2016	9.57	Call	Bond Future	3,377.6900	3.3777	3,259.4700	3.2595	(3.500)	0	0	0
2016/09/21	R035	03/11/2016	9.58	Call	Bond Future	3,459.3600	3.4594	3,341.1400	3.3411	(3.417)	0	0	0
2016/09/21	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	R035	02/02/2017			Bond Future	9.2088	101.0009	9.2231	100.8792	0.155	0.0000	0.0000	0
2016/09/21	R035	02/02/2017	9.51	Call	Bond Future	2,518.8200	2.5188	2,397.1200	2.3971	(4.832)	0	0	0
2016/09/21	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	R035	02/02/2017	9.52	Call	Bond Future	2,600.7300	2.6007	2,479.0300	2.4790	(4.679)	0	0	0
2016/09/21	R035	02/02/2017	9.50	Call	Bond Future	2,436.8100	2.4368	2,315.1100	2.3151	(4.994)	0	0	0
2016/09/21	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	R035	04/05/2017			Bond Future	9.2383	98.5195	9.2531	98.3941	0.161	0.0000	0.0000	0
2016/09/21	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	R035	04/05/2017	9.55	Call	Bond Future	2,581.8100	2.5818	2,456.4000	2.4564	(4.857)	0	0	0
2016/09/21	R035	04/05/2017	9.53	Call	Bond Future	2,419.3200	2.4193	2,293.9100	2.2939	(5.184)	0	0	0
2016/09/21	R035	04/05/2017	9.54	Call	Bond Future	2,500.6200	2.5006	2,375.2100	2.3752	(5.015)	0	0	0
2016/09/21	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	R186	03/11/2016	8.82	Put	Bond Future	817.8300	0.8178	817.9300	0.8179	0.012	0	0	150
2016/09/21	R186	03/11/2016	9.40	Put	Bond Future	110.3400	0.1103	107.0000	0.1070	(3.027)	0	0	0
2016/09/21	R186	03/11/2016			Bond Future	8.6091	116.5988	8.6180	116.5344	0.104	0.0000	0.0000	96,955
2016/09/21	R186	03/11/2016	8.30	Put	Bond Future	2,847.5000	2.8475	2,876.0800	2.8761	1.004	0	0	0
2016/09/21	R186	03/11/2016	8.52	Put	Bond Future	1,789.9400	1.7899	1,804.0900	1.8041	0.791	0	0	150
2016/09/21	R186	03/11/2016	8.95	Put	Bond Future	553.1700	0.5532	549.7600	0.5498	(0.616)	0	0	0
2016/09/21	R186	03/11/2016	9.20	Put	Bond Future	237.1800	0.2372	232.9600	0.2330	(1.779)	0	0	0
2016/09/21	R186	03/11/2016	8.97	Put	Bond Future	519.3600	0.5194	515.5500	0.5155	(0.734)	0	0	0
2016/09/21	R186	03/11/2016	8.96	Put	Bond Future	536.0500	0.5360	532.3700	0.5324	(0.687)	0	0	0
2016/09/21	R186	03/11/2016	9.10	Call	Bond Future	3,809.3100	3.8093	3,740.4300	3.7404	(1.808)	0	0	0

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2016/09/21	R186	03/11/2016	9.66	Call	Bond Future	7,293.6700	7.2937	7,227.2600	7.2273	(0.911)	0	0	0
2016/09/21	R186	03/11/2016	8.30	Call	Bond Future	584.6200	0.5846	548.8000	0.5488	(6.127)	0	0	150
2016/09/21	R186	03/11/2016	8.90	Call	Bond Future	2,720.2600	2.7203	2,653.5800	2.6536	(2.451)	0	0	0
2016/09/21	R186	03/11/2016	8.97	Call	Bond Future	3,085.7500	3.0857	3,017.5400	3.0175	(2.210)	0	0	0
2016/09/21	R186	03/11/2016	9.71	Call	Bond Future	7,615.5400	7.6155	7,549.3600	7.5494	(0.869)	0	0	0
2016/09/21	R186	03/11/2016	8.52	Call	Bond Future	1,143.7500	1.1438	1,093.5000	1.0935	(4.393)	0	0	0
2016/09/21	R186	03/11/2016	8.82	Call	Bond Future	2,327.2000	2.3272	2,262.9000	2.2629	(2.763)	0	0	0
2016/09/21	R186	03/11/2016	8.95	Call	Bond Future	2,979.4100	2.9794	2,911.6000	2.9116	(2.276)	0	0	0
2016/09/21	R186	03/11/2016	9.20	Call	Bond Future	4,398.0700	4.3981	4,329.4500	4.3294	(1.560)	0	0	1,425
2016/09/21	R186	03/11/2016	8.90	Put	Bond Future	645.4500	0.6455	643.1700	0.6432	(0.353)	0	0	5,092
2016/09/21	R186	03/11/2016	9.40	Call	Bond Future	5,632.3700	5.6324	5,564.6300	5.5646	(1.203)	0	0	1,425
2016/09/21	R186	03/11/2016	9.66	Put	Bond Future	36.6600	0.0367	34.6500	0.0346	(5.483)	0	0	0
2016/09/21	R186	03/11/2016	9.71	Put	Bond Future	29.2800	0.0293	27.5000	0.0275	(6.079)	0	0	0
2016/09/21	R186	03/11/2016	8.96	Call	Bond Future	3,032.4000	3.0324	2,964.3200	2.9643	(2.245)	0	0	0
2016/09/21	R186	03/11/2016	9.10	Put	Bond Future	337.8100	0.3378	333.3300	0.3333	(1.326)	0	0	108
2016/09/21	R186	02/02/2017	8.81	Put	Bond Future	1,962.1100	1.9621	1,967.4500	1.9675	0.272	0	0	0
2016/09/21	R186	02/02/2017	9.40	Call	Bond Future	5,958.9700	5.9590	5,887.7200	5.8877	(1.196)	0	0	0
2016/09/21	R186	02/02/2017	8.00	Put	Bond Future	5,493.8100	5.4938	5,527.7100	5.5277	0.617	0	0	0
2016/09/21	R186	02/02/2017			Bond Future	8.6412	113.5394	8.6507	113.4723	0.110	0.0000	0.0000	0
2016/09/21	R186	02/02/2017	8.43	Put	Bond Future	3,329.3700	3.3294	3,346.3500	3.3463	0.510	0	0	0
2016/09/21	R186	02/02/2017	8.80	Put	Bond Future	1,991.1000	1.9911	1,996.6900	1.9967	0.281	0	0	0
2016/09/21	R186	02/02/2017	8.90	Put	Bond Future	1,714.5500	1.7146	1,717.8600	1.7179	0.193	0	0	750
2016/09/21	R186	02/02/2017	9.50	Call	Bond Future	6,497.2300	6.4972	6,424.9300	6.4249	(1.113)	0	0	0
2016/09/21	R186	02/02/2017	8.87	Call	Bond Future	3,398.3000	3.3983	3,335.1700	3.3352	(1.858)	0	0	0
2016/09/21	R186	02/02/2017	8.60	Call	Bond Future	2,361.4000	2.3614	2,305.5200	2.3055	(2.366)	0	0	7,000
2016/09/21	R186	02/02/2017	8.81	Call	Bond Future	3,148.6200	3.1486	3,086.8800	3.0869	(1.961)	0	0	0
2016/09/21	R186	02/02/2017	8.00	Call	Bond Future	828.8700	0.8289	795.6900	0.7957	(4.003)	0	0	7,000
2016/09/21	R186	02/02/2017	8.37	Call	Bond Future	1,650.2700	1.6503	1,602.3800	1.6024	(2.902)	0	0	500
2016/09/21	R186	02/02/2017	8.79	Call	Bond Future	3,067.2300	3.0672	3,005.9900	3.0060	(1.997)	0	0	0
2016/09/21	R186	02/02/2017	8.87	Put	Bond Future	1,794.1400	1.7941	1,798.0900	1.7981	0.220	0	0	500
2016/09/21	R186	02/02/2017	8.43	Call	Bond Future	1,820.8700	1.8209	1,770.7700	1.7708	(2.751)	0	0	750
2016/09/21	R186	02/02/2017	8.80	Call	Bond Future	3,107.7900	3.1078	3,046.3000	3.0463	(1.979)	0	0	0
2016/09/21	R186	02/02/2017	8.90	Call	Bond Future	3,526.7500	3.5268	3,462.9800	3.4630	(1.808)	0	0	0
2016/09/21	R186	02/02/2017	9.50	Put	Bond Future	633.0100	0.6330	627.7900	0.6278	(0.825)	0	0	13,500
2016/09/21	R186	02/02/2017	9.40	Put	Bond Future	755.9600	0.7560	751.7900	0.7518	(0.552)	0	0	750
2016/09/21	R186	02/02/2017	8.60	Put	Bond Future	2,653.5000	2.6535	2,664.7000	2.6647	0.422	0	0	0
2016/09/21	R186	02/02/2017	8.37	Put	Bond Future	3,592.3000	3.5923	3,611.4900	3.6115	0.534	0	0	0
2016/09/21	R186	02/02/2017	8.79	Put	Bond Future	2,020.4100	2.0204	2,026.2500	2.0263	0.289	0	0	0
2016/09/21	R186	04/05/2017			Bond Future	8.6630	115.8150	8.6730	115.7452	0.116	0.0000	0.0000	0
2016/09/21	R186	04/05/2017	8.89	Put	Bond Future	2,524.0900	2.5241	2,528.0700	2.5281	0.158	0	0	0
2016/09/21	R186	04/05/2017	8.91	Put	Bond Future	2,469.2000	2.4692	2,472.8100	2.4728	0.146	0	0	0
2016/09/21	R186	04/05/2017	8.90	Put	Bond Future	2,496.5300	2.4965	2,500.3200	2.5003	0.152	0	0	0
2016/09/21	R186	04/05/2017	8.91	Call	Bond Future	4,166.1800	4.1662	4,100.0000	4.1000	(1.589)	0	0	0
2016/09/21	R186	04/05/2017	8.89	Call	Bond Future	4,084.9800	4.0850	4,019.1700	4.0192	(1.611)	0	0	0
2016/09/21	R186	04/05/2017	8.90	Call	Bond Future	4,125.4900	4.1255	4,059.4900	4.0595	(1.600)	0	0	0
2016/09/21	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	R197	03/11/2016	303.57	Put	Bond Future	1,225.3300	1.2253	1,191.4700	1.1915	(2.763)	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
2016/09/21	R197	03/11/2016			Bond Future	302.3447	302.3447	302.3785	302.3785	0.011	0.0000	0.0000	875
2016/09/21	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	R197	03/11/2016	303.56	Put	Bond Future	1,215.3300	1.2153	1,181.4700	1.1815	(2.786)	0	0	0
2016/09/21	R197	03/11/2016	303.58	Put	Bond Future	1,235.3300	1.2353	1,201.4700	1.2015	(2.741)	0	0	0
2016/09/21	R202	03/11/2016	253.85	Put	Bond Future	2,833.5600	2.8336	3,138.7200	3.1387	10.769	0	0	0
2016/09/21	R202	03/11/2016			Bond Future	251.0164	251.0164	250.7113	250.7113	(0.122)	0.0000	0.0000	36,009
2016/09/21	R202	03/11/2016	253.87	Put	Bond Future	2,853.5600	2.8536	3,158.7200	3.1587	10.694	0	0	0
2016/09/21	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	R202	03/11/2016	253.86	Put	Bond Future	2,843.5600	2.8436	3,148.7200	3.1487	10.732	0	0	0
2016/09/21	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	R203	03/11/2016	8.86	Call	Bond Future	1,206.1700	1.2062	1,195.9000	1.1959	(0.851)	0	0	0
2016/09/21	R203	03/11/2016			Bond Future	7.3695	101.9286	7.3821	101.9183	0.171	0.0000	0.0000	30,174
2016/09/21	R203	03/11/2016	8.84	Call	Bond Future	1,190.1400	1.1901	1,179.8600	1.1799	(0.864)	0	0	0
2016/09/21	R203	03/11/2016	8.85	Call	Bond Future	1,198.1600	1.1982	1,187.8800	1.1879	(0.858)	0	0	0
2016/09/21	R203	03/11/2016	8.84	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2016/09/21	R203	03/11/2016	8.86	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2016/09/21	R203	03/11/2016	8.85	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2016/09/21	R203	02/02/2017	7.70	Call	Bond Future	341.1400	0.3411	329.8100	0.3298	(3.321)	0	0	0
2016/09/21	R203	02/02/2017	7.71	Put	Bond Future	58.1300	0.0581	58.5500	0.0586	0.723	0	0	0
2016/09/21	R203	02/02/2017			Bond Future	7.2143	103.8900	7.2346	103.8782	0.281	0.0000	0.0000	0
2016/09/21	R203	02/02/2017	7.71	Call	Bond Future	345.5100	0.3455	334.1600	0.3342	(3.285)	0	0	0
2016/09/21	R203	02/02/2017	7.72	Call	Bond Future	350.1100	0.3501	338.7300	0.3387	(3.250)	0	0	0
2016/09/21	R203	02/02/2017	7.70	Put	Bond Future	59.5400	0.0595	59.9800	0.0600	0.739	0	0	0
2016/09/21	R203	02/02/2017	7.72	Put	Bond Future	56.9400	0.0569	57.3300	0.0573	0.685	0	0	0
2016/09/21	R203	04/05/2017	6.91	Call	Bond Future	213.8400	0.2138	203.3600	0.2034	(4.901)	0	0	0
2016/09/21	R203	04/05/2017	6.92	Put	Bond Future	58.3800	0.0584	61.3800	0.0614	5.139	0	0	0
2016/09/21	R203	04/05/2017			Bond Future	6.4704	101.7971	6.5081	101.7839	0.583	0.0000	0.0000	0
2016/09/21	R203	04/05/2017	6.92	Call	Bond Future	216.2800	0.2163	206.0300	0.2060	(4.739)	0	0	0
2016/09/21	R203	04/05/2017	6.93	Call	Bond Future	218.7400	0.2187	208.4400	0.2084	(4.709)	0	0	0
2016/09/21	R203	04/05/2017	6.91	Put	Bond Future	59.4500	0.0595	62.2200	0.0622	4.659	0	0	0
2016/09/21	R203	04/05/2017	6.93	Put	Bond Future	57.3300	0.0573	60.2800	0.0603	5.146	0	0	0
2016/09/21	R204	03/11/2016			Bond Future	7.6154	103.7859	7.6312	103.7553	0.208	0.0000	0.0000	31,479
2016/09/21	R204	03/11/2016	9.21	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2016/09/21	R204	03/11/2016	9.23	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2016/09/21	R204	03/11/2016	9.22	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2016/09/21	R204	03/11/2016	9.22	Call	Bond Future	3,041.2300	3.0412	3,010.6700	3.0107	(1.005)	0	0	0
2016/09/21	R204	03/11/2016	9.21	Call	Bond Future	3,022.6400	3.0226	2,992.0800	2.9921	(1.011)	0	0	0
2016/09/21	R204	03/11/2016	9.23	Call	Bond Future	3,059.8000	3.0598	3,029.2500	3.0293	(0.998)	0	0	0
2016/09/21	R204	02/02/2017	8.28	Call	Bond Future	1,303.2900	1.3033	1,272.1700	1.2722	(2.388)	0	0	0
2016/09/21	R204	02/02/2017			Bond Future	7.5898	101.7426	7.6087	101.7101	0.248	0.0000	0.0000	0
2016/09/21	R204	02/02/2017	8.29	Call	Bond Future	1,317.3700	1.3174	1,286.1900	1.2862	(2.367)	0	0	0
2016/09/21	R204	02/02/2017	8.30	Call	Bond Future	1,331.6500	1.3316	1,300.4100	1.3004	(2.346)	0	0	0
2016/09/21	R204	02/02/2017	8.28	Put	Bond Future	124.3500	0.1244	125.6900	0.1257	1.078	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
2016/09/21	R204	02/02/2017	8.30	Put	Bond Future	118.8200	0.1188	120.0400	0.1200	1.027	0	0	0
2016/09/21	R204	02/02/2017	8.29	Put	Bond Future	121.4800	0.1215	122.7600	0.1228	1.054	0	0	0
2016/09/21	R204	04/05/2017	7.90	Put	Bond Future	319.2200	0.3192	324.9600	0.3250	1.798	0	0	0
2016/09/21	R204	04/05/2017			Bond Future	7.5058	103.7817	7.5286	103.7473	0.304	0.0000	0.0000	0
2016/09/21	R204	04/05/2017	7.92	Put	Bond Future	310.0300	0.3100	315.2600	0.3153	1.687	0	0	0
2016/09/21	R204	04/05/2017	7.90	Call	Bond Future	910.8100	0.9108	882.1900	0.8822	(3.142)	0	0	0
2016/09/21	R204	04/05/2017	7.91	Put	Bond Future	314.7400	0.3147	320.0800	0.3201	1.697	0	0	0
2016/09/21	R204	04/05/2017	7.91	Call	Bond Future	921.2800	0.9213	892.2600	0.8923	(3.150)	0	0	0
2016/09/21	R204	04/05/2017	7.92	Call	Bond Future	931.5100	0.9315	902.3800	0.9024	(3.127)	0	0	0
2016/09/21	R207	03/11/2016			Bond Future	7.8483	100.6115	7.8581	100.5845	0.125	0.0000	0.0000	52,034
2016/09/21	R207	03/11/2016	7.94	Call	Bond Future	609.3900	0.6094	584.3500	0.5844	(4.109)	0	0	0
2016/09/21	R207	03/11/2016	7.93	Put	Bond Future	369.6400	0.3696	371.7500	0.3717	0.571	0	0	0
2016/09/21	R207	03/11/2016	7.95	Put	Bond Future	347.1500	0.3472	348.8600	0.3489	0.493	0	0	0
2016/09/21	R207	03/11/2016	7.94	Put	Bond Future	358.2000	0.3582	360.1100	0.3601	0.533	0	0	0
2016/09/21	R207	03/11/2016	7.95	Call	Bond Future	625.6900	0.6257	600.4500	0.6005	(4.034)	0	0	0
2016/09/21	R207	03/11/2016	7.93	Call	Bond Future	593.4700	0.5935	568.6300	0.5686	(4.186)	0	0	0
2016/09/21	R207	02/02/2017	9.24	Call	Bond Future	3,505.9600	3.5060	3,476.1300	3.4761	(0.851)	0	0	0
2016/09/21	R207	02/02/2017			Bond Future	7.8505	98.9050	7.8617	98.8762	0.143	0.0000	0.0000	0
2016/09/21	R207	02/02/2017	8.91	Call	Bond Future	2,748.0800	2.7481	2,717.7700	2.7178	(1.103)	0	0	62
2016/09/21	R207	02/02/2017	9.22	Call	Bond Future	3,459.2600	3.4593	3,429.4100	3.4294	(0.863)	0	0	0
2016/09/21	R207	02/02/2017	9.23	Call	Bond Future	3,482.6000	3.4826	3,452.7600	3.4528	(0.857)	0	0	0
2016/09/21	R207	02/02/2017	8.91	Put	Bond Future	87.4400	0.0874	85.8800	0.0859	(1.784)	0	0	0
2016/09/21	R207	02/02/2017	9.22	Put	Bond Future	37.0300	0.0370	35.9300	0.0359	(2.971)	0	0	0
2016/09/21	R207	02/02/2017	9.24	Put	Bond Future	34.8600	0.0349	33.7800	0.0338	(3.098)	0	0	0
2016/09/21	R207	02/02/2017	9.23	Put	Bond Future	35.9300	0.0359	34.8400	0.0348	(3.034)	0	0	0
2016/09/21	R207	04/05/2017	8.21	Put	Bond Future	552.1500	0.5522	552.0800	0.5521	(0.013)	0	0	0
2016/09/21	R207	04/05/2017			Bond Future	7.8297	100.8873	7.8426	100.8568	0.165	0.0000	0.0000	0
2016/09/21	R207	04/05/2017	8.22	Call	Bond Future	1,460.6600	1.4607	1,429.9700	1.4300	(2.101)	0	0	0
2016/09/21	R207	04/05/2017	8.20	Call	Bond Future	1,429.6700	1.4297	1,399.1300	1.3991	(2.136)	0	0	0
2016/09/21	R207	04/05/2017	8.21	Call	Bond Future	1,445.2800	1.4453	1,414.6600	1.4147	(2.119)	0	0	0
2016/09/21	R207	04/05/2017	8.20	Put	Bond Future	559.9000	0.5599	559.9100	0.5599	0.002	0	0	0
2016/09/21	R207	04/05/2017	8.22	Put	Bond Future	544.1900	0.5442	544.0500	0.5441	(0.026)	0	0	0
2016/09/21	R207	03/08/2017	8.19	Call	Bond Future	1,543.9200	1.5439	1,508.4500	1.5084	(2.297)	0	0	51
2016/09/21	R207	03/08/2017			Bond Future	7.7621	99.3484	7.7771	99.3160	0.193	0.0000	0.0000	0
2016/09/21	R207	03/08/2017	8.39	Put	Bond Future	491.3800	0.4914	488.7100	0.4887	(0.543)	0	0	0
2016/09/21	R207	03/08/2017	8.41	Put	Bond Future	479.7900	0.4798	477.0400	0.4770	(0.573)	0	0	0
2016/09/21	R207	03/08/2017	8.19	Put	Bond Future	622.6500	0.6227	619.5700	0.6196	(0.495)	0	0	0
2016/09/21	R207	03/08/2017	8.40	Put	Bond Future	485.5600	0.4856	482.8500	0.4828	(0.558)	0	0	0
2016/09/21	R207	03/08/2017	8.41	Call	Bond Future	1,870.5600	1.8706	1,835.4200	1.8354	(1.879)	0	0	0
2016/09/21	R207	03/08/2017	8.39	Call	Bond Future	1,839.5900	1.8396	1,804.5300	1.8045	(1.906)	0	0	0
2016/09/21	R207	03/08/2017	8.40	Call	Bond Future	1,855.0500	1.8550	1,819.9500	1.8200	(1.892)	0	0	0
2016/09/21	R208	03/11/2016	9.59	Put	Bond Future	0.2800	0.0003	0.2300	0.0002	(17.857)	0	0	0
2016/09/21	R208	03/11/2016			Bond Future	8.0244	96.0712	8.0338	96.0379	0.117	0.0000	0.0000	30,528
2016/09/21	R208	03/11/2016	9.58	Put	Bond Future	0.3000	0.0003	0.2500	0.0003	(16.667)	0	0	0
2016/09/21	R208	03/11/2016	9.57	Call	Bond Future	5,285.4600	5.2855	5,252.1400	5.2521	(0.630)	0	0	0
2016/09/21	R208	03/11/2016	9.58	Call	Bond Future	5,318.4500	5.3185	5,285.1400	5.2851	(0.626)	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
2016/09/21	R208	03/11/2016	9.59	Call	Bond Future	5,351.4300	5.3514	5,318.1200	5.3181	(0.622)	0	0	0
2016/09/21	R208	03/11/2016	9.57	Put	Bond Future	0.3300	0.0003	0.2700	0.0003	(18.182)	0	0	0
2016/09/21	R208	02/02/2017			Bond Future	8.0421	97.9199	8.0525	97.8848	0.130	0.0000	0.0000	0
2016/09/21	R208	02/02/2017	8.64	Call	Bond Future	2,360.2000	2.3602	2,322.7800	2.3228	(1.585)	0	0	0
2016/09/21	R208	02/02/2017	8.63	Put	Bond Future	377.1400	0.3771	374.9600	0.3750	(0.578)	0	0	0
2016/09/21	R208	02/02/2017	8.65	Put	Bond Future	362.4700	0.3625	360.2100	0.3602	(0.623)	0	0	0
2016/09/21	R208	02/02/2017	8.64	Put	Bond Future	369.8400	0.3698	367.6100	0.3676	(0.603)	0	0	0
2016/09/21	R208	02/02/2017	8.65	Call	Bond Future	2,385.6900	2.3857	2,348.2400	2.3482	(1.570)	0	0	0
2016/09/21	R208	02/02/2017	8.63	Call	Bond Future	2,334.6300	2.3346	2,297.2600	2.2973	(1.601)	0	0	0
2016/09/21	R208	04/05/2017	8.39	Call	Bond Future	1,962.6400	1.9626	1,924.8900	1.9249	(1.923)	0	0	0
2016/09/21	R208	04/05/2017			Bond Future	8.0368	96.4781	8.0484	96.4410	0.144	0.0000	0.0000	0
2016/09/21	R208	04/05/2017	8.37	Call	Bond Future	1,921.9000	1.9219	1,884.3200	1.8843	(1.955)	0	0	0
2016/09/21	R208	04/05/2017	8.38	Call	Bond Future	1,942.0800	1.9421	1,904.4100	1.9044	(1.940)	0	0	0
2016/09/21	R208	04/05/2017	8.37	Put	Bond Future	861.7600	0.8618	861.2300	0.8612	(0.062)	0	0	0
2016/09/21	R208	04/05/2017	8.39	Put	Bond Future	839.3200	0.8393	838.6200	0.8386	(0.083)	0	0	0
2016/09/21	R208	04/05/2017	8.38	Put	Bond Future	850.3400	0.8503	849.7200	0.8497	(0.073)	0	0	0
2016/09/21	R209	03/11/2016	9.34	Put	Bond Future	878.6200	0.8786	893.7200	0.8937	1.719	0	0	345
2016/09/21	R209	03/11/2016	10.26	Call	Bond Future	7,589.6400	7.5896	7,488.4600	7.4885	(1.333)	0	0	0
2016/09/21	R209	03/11/2016			Bond Future	9.1242	74.7400	9.1382	74.6395	0.153	0.0000	0.0000	37,840
2016/09/21	R209	03/11/2016	10.24	Call	Bond Future	7,470.3300	7.4703	7,369.1400	7.3691	(1.355)	0	0	0
2016/09/21	R209	03/11/2016	8.87	Put	Bond Future	2,643.2100	2.6432	2,693.8200	2.6938	1.915	0	0	0
2016/09/21	R209	03/11/2016	8.81	Call	Bond Future	643.7700	0.6438	599.0700	0.5991	(6.943)	0	0	345
2016/09/21	R209	03/11/2016	9.04	Put	Bond Future	1,851.8300	1.8518	1,887.8300	1.8878	1.944	0	0	345
2016/09/21	R209	03/11/2016	9.42	Put	Bond Future	703.4200	0.7034	714.5500	0.7145	1.582	0	0	0
2016/09/21	R209	03/11/2016	10.25	Call	Bond Future	7,530.0700	7.5301	7,428.8900	7.4289	(1.344)	0	0	0
2016/09/21	R209	03/11/2016	9.05	Call	Bond Future	1,272.3900	1.2724	1,207.0400	1.2070	(5.136)	0	0	0
2016/09/21	R209	03/11/2016	9.45	Call	Bond Future	2,940.1900	2.9402	2,849.5000	2.8495	(3.084)	0	0	0
2016/09/21	R209	03/11/2016	10.24	Put	Bond Future	40.1700	0.0402	39.5100	0.0395	(1.643)	0	0	0
2016/09/21	R209	03/11/2016	9.04	Call	Bond Future	1,240.4700	1.2405	1,175.9400	1.1759	(5.202)	0	0	0
2016/09/21	R209	03/11/2016	10.25	Put	Bond Future	38.5600	0.0386	37.9100	0.0379	(1.686)	0	0	0
2016/09/21	R209	03/11/2016	9.34	Call	Bond Future	2,410.7700	2.4108	2,325.3400	2.3253	(3.544)	0	0	0
2016/09/21	R209	03/11/2016	10.26	Put	Bond Future	36.8800	0.0369	36.2300	0.0362	(1.762)	0	0	0
2016/09/21	R209	03/11/2016	9.45	Put	Bond Future	645.3200	0.6453	655.1600	0.6552	1.525	0	0	250
2016/09/21	R209	03/11/2016	8.81	Put	Bond Future	2,963.6300	2.9636	3,019.4600	3.0195	1.884	0	0	0
2016/09/21	R209	03/11/2016	8.87	Call	Bond Future	774.6500	0.7747	724.7300	0.7247	(6.444)	0	0	250
2016/09/21	R209	03/11/2016	9.42	Call	Bond Future	2,791.4800	2.7915	2,702.0800	2.7021	(3.203)	0	0	120
2016/09/21	R209	03/11/2016	9.05	Put	Bond Future	1,810.7700	1.8108	1,845.9500	1.8459	1.943	0	0	250
2016/09/21	R209	02/02/2017	9.55	Put	Bond Future	1,541.4200	1.5414	1,560.9100	1.5609	1.264	0	0	0
2016/09/21	R209	02/02/2017			Bond Future	9.1587	76.1782	9.1732	76.0748	0.158	0.0000	0.0000	0
2016/09/21	R209	02/02/2017	9.54	Put	Bond Future	1,564.3800	1.5644	1,584.3700	1.5844	1.278	0	0	0
2016/09/21	R209	02/02/2017	9.55	Call	Bond Future	4,264.0300	4.2640	4,180.0600	4.1801	(1.969)	0	0	0
2016/09/21	R209	02/02/2017	9.53	Call	Bond Future	4,174.9400	4.1749	4,091.6200	4.0916	(1.996)	0	0	0
2016/09/21	R209	02/02/2017	9.54	Call	Bond Future	4,219.3000	4.2193	4,135.8300	4.1358	(1.978)	0	0	0
2016/09/21	R209	02/02/2017	9.53	Put	Bond Future	1,587.8000	1.5878	1,607.9400	1.6079	1.268	0	0	0
2016/09/21	R209	04/05/2017	9.48	Put	Bond Future	2,574.6500	2.5746	2,592.5700	2.5926	0.696	0	0	0
2016/09/21	R209	04/05/2017			Bond Future	9.1855	74.5529	9.2005	74.4466	0.163	0.0000	0.0000	0
2016/09/21	R209	04/05/2017	9.47	Put	Bond Future	2,602.1300	2.6021	2,620.3300	2.6203	0.699	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
2016/09/21	R209	04/05/2017	9.46	Call	Bond Future	4,543.0300	4.5430	4,455.1200	4.4551	(1.935)	0	0	0
2016/09/21	R209	04/05/2017	9.47	Call	Bond Future	4,583.5900	4.5836	4,495.4100	4.4954	(1.924)	0	0	0
2016/09/21	R209	04/05/2017	9.48	Call	Bond Future	4,624.3100	4.6243	4,535.8500	4.5358	(1.913)	0	0	0
2016/09/21	R209	04/05/2017	9.46	Put	Bond Future	2,629.8700	2.6299	2,648.3400	2.6483	0.702	0	0	0
2016/09/21	R210	03/11/2016			Bond Future	186.7926	186.7926	186.8147	186.8147	0.012	0.0000	0.0000	2,086
2016/09/21	R210	03/11/2016	188.90	Put	Bond Future	2,107.3700	2.1074	2,085.2500	2.0853	(1.050)	0	0	0
2016/09/21	R210	03/11/2016	188.92	Put	Bond Future	2,127.3700	2.1274	2,105.2500	2.1053	(1.040)	0	0	0
2016/09/21	R210	03/11/2016	188.91	Put	Bond Future	2,117.3700	2.1174	2,095.2500	2.0953	(1.045)	0	0	0
2016/09/21	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	R211	03/11/2016	141.75	Call	Bond Future	64.2200	0.0642	84.7700	0.0848	31.999	0	0	0
2016/09/21	R211	03/11/2016			Bond Future	141.8142	141.8142	141.8348	141.8348	0.014	0.0000	0.0000	56
2016/09/21	R211	03/11/2016	141.76	Call	Bond Future	54.2200	0.0542	74.7700	0.0748	37.901	0	0	0
2016/09/21	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	R211	03/11/2016	141.74	Call	Bond Future	74.2200	0.0742	94.7700	0.0948	27.688	0	0	0
2016/09/21	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	R212	03/11/2016			Bond Future	148.0638	148.0638	148.0800	148.0800	0.011	0.0000	0.0000	3,109
2016/09/21	R212	03/11/2016	148.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	R212	03/11/2016	148.10	Put	Bond Future	36.2400	0.0362	19.9900	0.0200	(44.840)	0	0	0
2016/09/21	R212	03/11/2016	148.12	Put	Bond Future	56.2400	0.0562	39.9900	0.0400	(28.894)	0	0	0
2016/09/21	R212	03/11/2016	148.11	Put	Bond Future	46.2400	0.0462	29.9900	0.0300	(35.143)	0	0	0
2016/09/21	R212	03/11/2016	148.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	R212	03/11/2016	148.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/21	R213	03/11/2016			Bond Future	8.9863	85.4962	8.9950	85.4344	0.097	0.0000	0.0000	42,521
2016/09/21	R213	03/11/2016	10.18	Put	Bond Future	24.3100	0.0243	22.8700	0.0229	(5.923)	0	0	0
2016/09/21	R213	03/11/2016	10.20	Put	Bond Future	22.0800	0.0221	20.7300	0.0207	(6.114)	0	0	0
2016/09/21	R213	03/11/2016	10.18	Call	Bond Future	7,900.1100	7.9001	7,836.9400	7.8369	(0.800)	0	0	0
2016/09/21	R213	03/11/2016	10.19	Put	Bond Future	23.1700	0.0232	21.7800	0.0218	(5.999)	0	0	0
2016/09/21	R213	03/11/2016	10.19	Call	Bond Future	7,960.4600	7.9605	7,897.3400	7.8973	(0.793)	0	0	0
2016/09/21	R213	03/11/2016	10.20	Call	Bond Future	8,020.7800	8.0208	7,957.7000	7.9577	(0.786)	0	0	0
2016/09/21	R213	02/02/2017	9.40	Call	Bond Future	4,058.5300	4.0585	3,993.5700	3.9936	(1.601)	0	0	0
2016/09/21	R213	02/02/2017	9.42	Call	Bond Future	4,147.5300	4.1475	4,082.2800	4.0823	(1.573)	0	0	0
2016/09/21	R213	02/02/2017			Bond Future	9.0241	87.1414	9.0333	87.0773	0.102	0.0000	0.0000	0
2016/09/21	R213	02/02/2017	9.41	Call	Bond Future	4,103.0300	4.1030	4,037.9200	4.0379	(1.587)	0	0	0
2016/09/21	R213	02/02/2017	9.40	Put	Bond Future	1,489.6800	1.4897	1,488.7300	1.4887	(0.064)	0	0	0
2016/09/21	R213	02/02/2017	9.42	Put	Bond Future	1,445.0800	1.4451	1,443.8400	1.4438	(0.086)	0	0	0
2016/09/21	R213	02/02/2017	9.41	Put	Bond Future	1,467.3400	1.4673	1,466.2400	1.4662	(0.075)	0	0	0
2016/09/21	R213	04/05/2017			Bond Future	9.0499	85.3340	9.0595	85.2677	0.106	0.0000	0.0000	0
2016/09/21	R213	04/05/2017	9.35	Put	Bond Future	2,426.8300	2.4268	2,424.7400	2.4247	(0.086)	0	0	0
2016/09/21	R213	04/05/2017	9.37	Put	Bond Future	2,374.5700	2.3746	2,372.2000	2.3722	(0.100)	0	0	0
2016/09/21	R213	04/05/2017	9.35	Call	Bond Future	4,466.3700	4.4664	4,397.9500	4.3980	(1.532)	0	0	0
2016/09/21	R213	04/05/2017	9.36	Put	Bond Future	2,400.7100	2.4007	2,398.4800	2.3985	(0.093)	0	0	0

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2016/09/21	R213	04/05/2017	9.36	Call	Bond Future	4,507.0200	4.5070	4,438.4600	4.4385	(1.521)	0	0	0
2016/09/21	R213	04/05/2017	9.37	Call	Bond Future	4,547.5800	4.5476	4,478.8800	4.4789	(1.511)	0	0	0
2016/09/21	R214	03/11/2016	10.35	Put	Bond Future	41.0400	0.0410	40.4700	0.0405	(1.389)	0	0	0
2016/09/21	R214	03/11/2016			Bond Future	9.2000	75.1698	9.2139	75.0647	0.151	0.0000	0.0000	29,194
2016/09/21	R214	03/11/2016	10.34	Put	Bond Future	42.8400	0.0428	42.2700	0.0423	(1.331)	0	0	0
2016/09/21	R214	03/11/2016	10.35	Call	Bond Future	7,989.1600	7.9892	7,883.5100	7.8835	(1.322)	0	0	0
2016/09/21	R214	03/11/2016	10.33	Call	Bond Future	7,866.8900	7.8669	7,761.2400	7.7612	(1.343)	0	0	0
2016/09/21	R214	03/11/2016	10.34	Call	Bond Future	7,928.0400	7.9280	7,822.3900	7.8224	(1.333)	0	0	0
2016/09/21	R214	03/11/2016	10.33	Put	Bond Future	44.7200	0.0447	44.1500	0.0442	(1.275)	0	0	0
2016/09/21	R214	02/02/2017			Bond Future	9.2361	76.6163	9.2505	76.5082	0.156	0.0000	0.0000	0
2016/09/21	R214	02/02/2017	9.67	Call	Bond Future	4,721.6400	4.7216	4,634.7100	4.6347	(1.841)	0	0	0
2016/09/21	R214	02/02/2017	9.66	Put	Bond Future	1,591.9200	1.5919	1,613.3800	1.6134	1.348	0	0	0
2016/09/21	R214	02/02/2017	9.68	Put	Bond Future	1,546.0300	1.5460	1,566.8500	1.5669	1.347	0	0	0
2016/09/21	R214	02/02/2017	9.67	Put	Bond Future	1,568.8400	1.5688	1,589.9700	1.5900	1.347	0	0	0
2016/09/21	R214	02/02/2017	9.68	Call	Bond Future	4,768.8900	4.7689	4,681.6500	4.6817	(1.829)	0	0	0
2016/09/21	R214	02/02/2017	9.66	Call	Bond Future	4,674.5600	4.6746	4,587.9600	4.5880	(1.853)	0	0	0
2016/09/21	R214	04/05/2017	9.58	Put	Bond Future	2,643.5900	2.6436	2,727.0300	2.7270	3.156	0	0	0
2016/09/21	R214	04/05/2017			Bond Future	9.2620	74.8519	9.2769	74.7407	0.160	0.0000	0.0000	0
2016/09/21	R214	04/05/2017	9.57	Put	Bond Future	2,671.7200	2.6717	2,755.5800	2.7556	3.139	0	0	0
2016/09/21	R214	04/05/2017	9.58	Call	Bond Future	4,963.3500	4.9633	4,935.6700	4.9357	(0.558)	0	0	0
2016/09/21	R214	04/05/2017	9.56	Call	Bond Future	4,877.7000	4.8777	4,850.8600	4.8509	(0.550)	0	0	0
2016/09/21	R214	04/05/2017	9.57	Call	Bond Future	4,920.3400	4.9203	4,893.0800	4.8931	(0.554)	0	0	0
2016/09/21	R214	04/05/2017	9.56	Put	Bond Future	2,700.3400	2.7003	2,784.6200	2.7846	3.121	0	0	0
2016/09/21	R248	03/11/2016	10.38	Call	Bond Future	10,072.4000	10.0724	9,940.8900	9.9409	(1.306)	0	0	0
2016/09/21	R248	03/11/2016			Bond Future	9.2456	96.6007	9.2594	96.4664	0.150	0.0000	0.0000	61,913
2016/09/21	R248	03/11/2016	10.39	Call	Bond Future	10,149.5400	10.1495	10,017.7200	10.0177	(1.299)	0	0	0
2016/09/21	R248	03/11/2016	10.37	Put	Bond Future	73.4400	0.0734	76.6700	0.0767	4.398	0	0	0
2016/09/21	R248	03/11/2016	10.39	Put	Bond Future	68.2300	0.0682	70.8000	0.0708	3.767	0	0	0
2016/09/21	R248	03/11/2016	10.37	Call	Bond Future	9,995.1800	9.9952	9,864.0200	9.8640	(1.312)	0	0	0
2016/09/21	R248	03/11/2016	10.38	Put	Bond Future	70.8000	0.0708	73.6800	0.0737	4.068	0	0	0
2016/09/21	R248	02/02/2017	9.76	Put	Bond Future	1,990.9600	1.9910	2,075.2100	2.0752	4.232	0	0	0
2016/09/21	R248	02/02/2017	9.78	Put	Bond Future	1,935.4200	1.9354	2,018.1600	2.0182	4.275	0	0	0
2016/09/21	R248	02/02/2017			Bond Future	9.2829	98.4596	9.2972	98.3214	0.154	0.0000	0.0000	0
2016/09/21	R248	02/02/2017	9.77	Put	Bond Future	1,963.1200	1.9631	2,046.5100	2.0465	4.248	0	0	0
2016/09/21	R248	02/02/2017	9.76	Call	Bond Future	6,405.8200	6.4058	6,351.8600	6.3519	(0.842)	0	0	0
2016/09/21	R248	02/02/2017	9.77	Call	Bond Future	6,466.6000	6.4666	6,411.7800	6.4118	(0.848)	0	0	0
2016/09/21	R248	02/02/2017	9.78	Call	Bond Future	6,527.3600	6.5274	6,471.8900	6.4719	(0.850)	0	0	0
2016/09/21	R248	04/05/2017	9.66	Call	Bond Future	6,736.8700	6.7369	6,642.8600	6.6429	(1.395)	0	0	0
2016/09/21	R248	04/05/2017			Bond Future	9.3100	95.9908	9.3248	95.8485	0.160	0.0000	0.0000	0
2016/09/21	R248	04/05/2017	9.67	Call	Bond Future	6,791.6500	6.7916	6,697.2600	6.6973	(1.390)	0	0	0
2016/09/21	R248	04/05/2017	9.65	Put	Bond Future	3,516.4900	3.5165	3,565.1400	3.5651	1.383	0	0	0
2016/09/21	R248	04/05/2017	9.67	Put	Bond Future	3,445.5400	3.4455	3,493.4200	3.4934	1.390	0	0	0
2016/09/21	R248	04/05/2017	9.65	Call	Bond Future	6,682.2400	6.6822	6,588.6200	6.5886	(1.401)	0	0	0
2016/09/21	R248	04/05/2017	9.66	Put	Bond Future	3,480.8600	3.4809	3,529.1200	3.5291	1.386	0	0	0

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Total											704291	