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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/09/2016 TO 27/09/2016

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
2016/09/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	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
2016/09/27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	2025	03/11/2016			Bond Future	128.5102	128.5102	128.5152	128.5152	0.004	0.0000	0.0000	3,044
2016/09/27	2025	03/11/2016	129.21	Put	Bond Future	699.8200	0.6998	694.8000	0.6948	(0.717)	0	0	0
2016/09/27	2025	03/11/2016	129.23	Put	Bond Future	719.8200	0.7198	714.8000	0.7148	(0.697)	0	0	0
2016/09/27	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	2025	03/11/2016	129.22	Put	Bond Future	709.8200	0.7098	704.8000	0.7048	(0.707)	0	0	0
2016/09/27	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	2030	03/11/2016			Bond Future	8.9982	94.5215	9.0180	94.3782	0.220	0.0000	0.0000	26,853
2016/09/27	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	2030	03/11/2016	9.33	Call	Bond Future	2,358.5900	2.3586	2,215.3000	2.2153	(6.075)	0	0	0
2016/09/27	2030	03/11/2016	9.34	Call	Bond Future	2,428.3600	2.4284	2,285.0700	2.2851	(5.901)	0	0	0
2016/09/27	2030	03/11/2016	9.35	Call	Bond Future	2,498.0600	2.4981	2,354.7700	2.3548	(5.736)	0	0	0
2016/09/27	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	2030	02/02/2017			Bond Future	9.0353	92.3313	9.0559	92.1848	0.227	0.0000	0.0000	0
2016/09/27	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	2030	02/02/2017	9.29	Call	Bond Future	1,793.6100	1.7936	1,647.1200	1.6471	(8.167)	0	0	0
2016/09/27	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	2030	02/02/2017	9.30	Call	Bond Future	1,863.0500	1.8631	1,716.5600	1.7166	(7.863)	0	0	0
2016/09/27	2030	02/02/2017	9.31	Call	Bond Future	1,932.4200	1.9324	1,785.9300	1.7859	(7.581)	0	0	0
2016/09/27	2030	04/05/2017	9.33	Call	Bond Future	1,823.2100	1.8232	1,672.6100	1.6726	(8.260)	0	0	0
2016/09/27	2030	04/05/2017			Bond Future	9.0678	94.1765	9.0891	94.0259	0.236	0.0000	0.0000	0
2016/09/27	2030	04/05/2017	9.34	Call	Bond Future	1,891.7400	1.8917	1,741.1400	1.7411	(7.961)	0	0	0
2016/09/27	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	2030	04/05/2017	9.32	Call	Bond Future	1,754.6100	1.7546	1,604.0100	1.6040	(8.583)	0	0	0
2016/09/27	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	2032	03/11/2016			Bond Future	9.1095	93.8283	9.1292	93.6747	0.217	0.0000	0.0000	13,093
2016/09/27	2032	03/11/2016	10.28	Put	Bond Future	20.9900	0.0210	21.2200	0.0212	1.096	0	0	0
2016/09/27	2032	03/11/2016	10.30	Put	Bond Future	18.9300	0.0189	19.1100	0.0191	0.951	0	0	0
2016/09/27	2032	03/11/2016	10.29	Put	Bond Future	19.9300	0.0199	20.1400	0.0201	1.054	0	0	0
2016/09/27	2032	03/11/2016	10.30	Call	Bond Future	8,642.2000	8.6422	8,488.8200	8.4888	(1.775)	0	0	0
2016/09/27	2032	03/11/2016	10.28	Call	Bond Future	8,509.2700	8.5093	8,355.9400	8.3559	(1.802)	0	0	0
2016/09/27	2032	03/11/2016	10.29	Call	Bond Future	8,575.7400	8.5757	8,422.3900	8.4224	(1.788)	0	0	0
2016/09/27	2032	02/02/2017	9.53	Call	Bond Future	4,486.4100	4.4864	4,371.6000	4.3716	(2.559)	0	0	0
2016/09/27	2032	02/02/2017			Bond Future	9.1498	95.6307	9.1703	95.4736	0.224	0.0000	0.0000	0
2016/09/27	2032	02/02/2017	9.51	Call	Bond Future	4,389.4600	4.3895	4,275.7600	4.2758	(2.590)	0	0	0

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2016/09/27	2032	02/02/2017	9.52	Call	Bond Future	4,437.7200	4.4377	4,323.4700	4.3235	(2.575)	0	0	0
2016/09/27	2032	02/02/2017	9.51	Put	Bond Future	1,681.1500	1.6812	1,724.5000	1.7245	2.579	0	0	0
2016/09/27	2032	02/02/2017	9.53	Put	Bond Future	1,631.0900	1.6311	1,673.3300	1.6733	2.590	0	0	0
2016/09/27	2032	02/02/2017	9.52	Put	Bond Future	1,655.8600	1.6559	1,698.6600	1.6987	2.585	0	0	0
2016/09/27	2032	04/05/2017	9.45	Call	Bond Future	4,793.2700	4.7933	4,687.9200	4.6879	(2.198)	0	0	0
2016/09/27	2032	04/05/2017			Bond Future	9.1817	93.3810	9.2030	93.2196	0.232	0.0000	0.0000	0
2016/09/27	2032	04/05/2017	9.46	Call	Bond Future	4,837.2400	4.8372	4,731.4100	4.7314	(2.188)	0	0	0
2016/09/27	2032	04/05/2017	9.44	Put	Bond Future	2,817.2700	2.8173	2,873.7900	2.8738	2.006	0	0	0
2016/09/27	2032	04/05/2017	9.46	Put	Bond Future	2,757.5300	2.7575	2,813.0900	2.8131	2.015	0	0	0
2016/09/27	2032	04/05/2017	9.44	Call	Bond Future	4,749.7600	4.7498	4,644.8900	4.6449	(2.208)	0	0	0
2016/09/27	2032	04/05/2017	9.45	Put	Bond Future	2,787.1300	2.7871	2,843.1700	2.8432	2.011	0	0	0
2016/09/27	2033	03/11/2016			Bond Future	108.1516	108.1516	108.1560	108.1560	0.004	0.0000	0.0000	4,686
2016/09/27	2033	03/11/2016	109.16	Put	Bond Future	1,008.4000	1.0084	1,004.0300	1.0040	(0.433)	0	0	0
2016/09/27	2033	03/11/2016	109.17	Put	Bond Future	1,018.4000	1.0184	1,014.0300	1.0140	(0.429)	0	0	0
2016/09/27	2033	03/11/2016	109.18	Put	Bond Future	1,028.4000	1.0284	1,024.0300	1.0240	(0.425)	0	0	0
2016/09/27	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	2037	03/11/2016	10.35	Call	Bond Future	8,550.0400	8.5500	8,423.8300	8.4238	(1.476)	0	0	0
2016/09/27	2037	03/11/2016	10.36	Put	Bond Future	44.7600	0.0448	44.3100	0.0443	(1.005)	0	0	0
2016/09/27	2037	03/11/2016			Bond Future	9.2787	95.2332	9.2934	95.1075	0.159	0.0000	0.0000	36,730
2016/09/27	2037	03/11/2016	10.36	Call	Bond Future	8,621.4200	8.6214	8,495.2100	8.4952	(1.464)	0	0	0
2016/09/27	2037	03/11/2016	10.37	Call	Bond Future	8,692.7800	8.6928	8,566.5700	8.5666	(1.452)	0	0	0
2016/09/27	2037	03/11/2016	10.35	Put	Bond Future	46.8700	0.0469	46.4200	0.0464	(0.960)	0	0	0
2016/09/27	2037	03/11/2016	10.37	Put	Bond Future	42.7400	0.0427	42.2900	0.0423	(1.053)	0	0	0
2016/09/27	2037	02/02/2017	9.68	Put	Bond Future	1,925.8200	1.9258	1,958.0700	1.9581	1.675	0	0	0
2016/09/27	2037	02/02/2017			Bond Future	9.3178	92.8063	9.3330	92.6777	0.163	0.0000	0.0000	0
2016/09/27	2037	02/02/2017	9.67	Put	Bond Future	1,954.2600	1.9543	1,986.9400	1.9869	1.672	0	0	0
2016/09/27	2037	02/02/2017	9.68	Call	Bond Future	4,917.7000	4.9177	4,821.3500	4.8213	(1.959)	0	0	0
2016/09/27	2037	02/02/2017	9.66	Call	Bond Future	4,813.4700	4.8135	4,718.0000	4.7180	(1.983)	0	0	0
2016/09/27	2037	02/02/2017	9.67	Call	Bond Future	4,865.5800	4.8656	4,769.6600	4.7697	(1.971)	0	0	0
2016/09/27	2037	02/02/2017	9.66	Put	Bond Future	1,982.8300	1.9828	2,015.9600	2.0160	1.671	0	0	0
2016/09/27	2037	04/05/2017			Bond Future	9.3528	94.6611	9.3686	94.5287	0.169	0.0000	0.0000	0
2016/09/27	2037	04/05/2017	9.58	Put	Bond Future	3,329.2900	3.3293	3,374.1400	3.3741	1.347	0	0	0
2016/09/27	2037	04/05/2017	9.60	Put	Bond Future	3,260.9700	3.2610	3,305.0500	3.3050	1.352	0	0	0
2016/09/27	2037	04/05/2017	9.59	Put	Bond Future	3,294.9800	3.2950	3,339.4400	3.3394	1.349	0	0	0
2016/09/27	2037	04/05/2017	9.60	Call	Bond Future	5,302.3300	5.3023	5,213.9700	5.2140	(1.666)	0	0	0
2016/09/27	2037	04/05/2017	9.58	Call	Bond Future	5,208.1300	5.2081	5,120.5400	5.1205	(1.682)	0	0	0
2016/09/27	2037	04/05/2017	9.59	Call	Bond Future	5,255.1400	5.2551	5,167.1600	5.1672	(1.674)	0	0	0
2016/09/27	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	2038	03/11/2016			Bond Future	135.8218	135.8218	135.8269	135.8269	0.004	0.0000	0.0000	20,753
2016/09/27	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	2038	03/11/2016	136.31	Put	Bond Future	488.1900	0.4882	483.1400	0.4831	(1.034)	0	0	0
2016/09/27	2038	03/11/2016	136.33	Put	Bond Future	508.1900	0.5082	503.1400	0.5031	(0.994)	0	0	0
2016/09/27	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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2016/09/27	2038	03/11/2016	136.32	Put	Bond Future	498.1900	0.4982	493.1400	0.4931	(1.014)	0	0	0
2016/09/27	2040	03/11/2016			Bond Future	9.3136	99.4599	9.3384	99.2315	0.267	0.0000	0.0000	4,523
2016/09/27	2040	03/11/2016	9.69	Put	Bond Future	696.9100	0.6969	731.7300	0.7317	4.996	0	0	0
2016/09/27	2040	03/11/2016	9.71	Put	Bond Future	656.0300	0.6560	688.8100	0.6888	4.997	0	0	0
2016/09/27	2040	03/11/2016	9.70	Put	Bond Future	676.2200	0.6762	710.0000	0.7100	4.995	0	0	0
2016/09/27	2040	03/11/2016	9.71	Call	Bond Future	4,200.5300	4.2005	4,004.9100	4.0049	(4.657)	0	0	0
2016/09/27	2040	03/11/2016	9.69	Call	Bond Future	4,067.7000	4.0677	3,874.1200	3.8741	(4.759)	0	0	0
2016/09/27	2040	03/11/2016	9.70	Call	Bond Future	4,133.9300	4.1339	3,939.3100	3.9393	(4.708)	0	0	0
2016/09/27	2040	02/02/2017	9.58	Call	Bond Future	4,624.0200	4.6240	4,469.7200	4.4697	(3.337)	0	0	0
2016/09/27	2040	02/02/2017			Bond Future	9.3524	96.8638	9.3779	96.6305	0.274	0.0000	0.0000	0
2016/09/27	2040	02/02/2017	9.59	Call	Bond Future	4,676.7600	4.6768	4,521.5800	4.5216	(3.318)	0	0	0
2016/09/27	2040	02/02/2017	9.60	Call	Bond Future	4,729.7600	4.7298	4,573.7200	4.5737	(3.299)	0	0	0
2016/09/27	2040	02/02/2017	9.58	Put	Bond Future	2,581.0300	2.5810	2,659.9600	2.6600	3.058	0	0	0
2016/09/27	2040	02/02/2017	9.60	Put	Bond Future	2,510.6400	2.5106	2,587.8300	2.5878	3.075	0	0	0
2016/09/27	2040	02/02/2017	9.59	Put	Bond Future	2,545.6400	2.5456	2,623.6900	2.6237	3.066	0	0	0
2016/09/27	2040	04/05/2017			Bond Future	9.3871	98.7998	9.4136	98.5605	0.282	0.0000	0.0000	0
2016/09/27	2040	04/05/2017	9.62	Put	Bond Future	3,646.6000	3.6466	3,734.3100	3.7343	2.405	0	0	0
2016/09/27	2040	04/05/2017	9.64	Put	Bond Future	3,573.2100	3.5732	3,659.5400	3.6595	2.416	0	0	0
2016/09/27	2040	04/05/2017	9.62	Call	Bond Future	5,719.4300	5.7194	5,567.8600	5.5679	(2.650)	0	0	0
2016/09/27	2040	04/05/2017	9.63	Put	Bond Future	3,609.6000	3.6096	3,696.6200	3.6966	2.411	0	0	0
2016/09/27	2040	04/05/2017	9.63	Call	Bond Future	5,769.8000	5.7698	5,617.5400	5.6175	(2.639)	0	0	0
2016/09/27	2040	04/05/2017	9.64	Call	Bond Future	5,820.6500	5.8207	5,667.7000	5.6677	(2.628)	0	0	0
2016/09/27	2044	03/11/2016			Bond Future	9.3279	96.6748	9.3578	96.3959	0.320	0.0000	0.0000	18,511
2016/09/27	2044	03/11/2016	10.42	Call	Bond Future	9,396.3400	9.3963	9,120.8300	9.1208	(2.932)	0	0	0
2016/09/27	2044	03/11/2016	10.41	Put	Bond Future	55.6000	0.0556	59.1200	0.0591	6.331	0	0	0
2016/09/27	2044	03/11/2016	10.43	Put	Bond Future	51.2200	0.0512	54.4300	0.0544	6.267	0	0	0
2016/09/27	2044	03/11/2016	10.42	Put	Bond Future	53.3700	0.0534	56.7400	0.0567	6.314	0	0	0
2016/09/27	2044	03/11/2016	10.43	Call	Bond Future	9,472.2800	9.4723	9,196.6100	9.1966	(2.910)	0	0	0
2016/09/27	2044	03/11/2016	10.41	Call	Bond Future	9,320.3600	9.3204	9,045.0000	9.0450	(2.954)	0	0	0
2016/09/27	2044	02/02/2017			Bond Future	9.3654	94.1504	9.3962	93.8657	0.329	0.0000	0.0000	0
2016/09/27	2044	02/02/2017	9.77	Call	Bond Future	5,689.9900	5.6900	5,486.5700	5.4866	(3.575)	0	0	0
2016/09/27	2044	02/02/2017	9.76	Put	Bond Future	2,090.4200	2.0904	2,172.7200	2.1727	3.937	0	0	0
2016/09/27	2044	02/02/2017	9.78	Put	Bond Future	2,031.5600	2.0316	2,111.9700	2.1120	3.958	0	0	0
2016/09/27	2044	02/02/2017	9.77	Put	Bond Future	2,060.9200	2.0609	2,142.2700	2.1423	3.947	0	0	0
2016/09/27	2044	02/02/2017	9.78	Call	Bond Future	5,747.2900	5.7473	5,542.9300	5.5429	(3.556)	0	0	0
2016/09/27	2044	02/02/2017	9.76	Call	Bond Future	5,632.6900	5.6327	5,430.2200	5.4302	(3.595)	0	0	0
2016/09/27	2044	04/05/2017			Bond Future	9.3989	96.0322	9.4307	95.7405	0.338	0.0000	0.0000	0
2016/09/27	2044	04/05/2017	9.67	Call	Bond Future	6,033.3500	6.0334	5,847.4600	5.8475	(3.081)	0	0	0
2016/09/27	2044	04/05/2017	9.66	Put	Bond Future	3,629.2100	3.6292	3,735.8300	3.7358	2.938	0	0	0
2016/09/27	2044	04/05/2017	9.68	Put	Bond Future	3,556.1400	3.5561	3,661.1000	3.6611	2.952	0	0	0
2016/09/27	2044	04/05/2017	9.67	Put	Bond Future	3,592.6600	3.5927	3,698.4500	3.6985	2.945	0	0	0
2016/09/27	2044	04/05/2017	9.68	Call	Bond Future	6,084.8100	6.0848	5,898.0900	5.8981	(3.069)	0	0	0
2016/09/27	2044	04/05/2017	9.66	Call	Bond Future	5,981.7900	5.9818	5,796.7300	5.7967	(3.094)	0	0	0
2016/09/27	2046	03/11/2016	137.07	Put	Bond Future	3,394.0300	3.3940	4,523.9300	4.5239	33.291	0	0	0
2016/09/27	2046	03/11/2016			Bond Future	133.6760	133.6760	132.5461	132.5461	(0.845)	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
2016/09/27	2046	03/11/2016	137.09	Put	Bond Future	3,414.0300	3.4140	4,543.9300	4.5439	33.096	0	0	0
2016/09/27	2046	03/11/2016	137.08	Put	Bond Future	3,404.0300	3.4040	4,533.9300	4.5339	33.193	0	0	0
2016/09/27	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	2050	03/11/2016	149.52	Put	Bond Future	5,702.3800	5.7024	5,696.3100	5.6963	(0.106)	0	0	0
2016/09/27	2050	03/11/2016			Bond Future	143.8176	143.8176	143.8237	143.8237	0.004	0.0000	0.0000	21,644
2016/09/27	2050	03/11/2016	149.54	Put	Bond Future	5,722.3800	5.7224	5,716.3100	5.7163	(0.106)	0	0	0
2016/09/27	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	2050	03/11/2016	149.53	Put	Bond Future	5,712.3800	5.7124	5,706.3100	5.7063	(0.106)	0	0	0
2016/09/27	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	AL37	03/11/2016			Index Future	507.7890	507.7890	507.6290	507.6290	(0.032)	0.0000	0.0000	9
2016/09/27	AL37	02/02/2017			Index Future	517.5420	517.5420	517.3760	517.3760	(0.032)	0.0000	0.0000	0
2016/09/27	AL7T	03/11/2016			Index Future	589.7790	589.7790	589.0560	589.0560	(0.123)	0.0000	0.0000	2
2016/09/27	AL7T	02/02/2017			Index Future	601.1070	601.1070	600.3660	600.3660	(0.123)	0.0000	0.0000	0
2016/09/27	ALBI	03/11/2016			Index Future	538.4690	538.4690	537.6860	537.6860	(0.145)	0.0000	0.0000	706
2016/09/27	ALBI	02/02/2017			Index Future	548.8110	548.8110	548.0100	548.0100	(0.146)	0.0000	0.0000	0
2016/09/27	ALBI	04/05/2017			Index Future	559.7710	559.7710	558.9470	558.9470	(0.147)	0.0000	0.0000	0
2016/09/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	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
2016/09/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/09/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/27	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	EL28	03/11/2016			Bond Future	129.9842	129.9842	129.9913	129.9913	0.005	0.0000	0.0000	0
2016/09/27	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	EL28	03/11/2016	132.15	Put	Bond Future	2,165.7900	2.1658	2,158.7100	2.1587	(0.327)	0	0	0
2016/09/27	EL28	03/11/2016	132.17	Put	Bond Future	2,185.7900	2.1858	2,178.7100	2.1787	(0.324)	0	0	0
2016/09/27	EL28	03/11/2016	132.16	Put	Bond Future	2,175.7900	2.1758	2,168.7100	2.1687	(0.325)	0	0	0
2016/09/27	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	EL28	02/02/2017			Bond Future	132.4892	132.4892	132.4957	132.4957	0.005	0.0000	0.0000	0
2016/09/27	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	EL28	02/02/2017	135.10	Put	Bond Future	2,610.8100	2.6108	2,604.2800	2.6043	(0.250)	0	0	0
2016/09/27	EL28	02/02/2017	135.12	Put	Bond Future	2,630.8100	2.6308	2,624.2800	2.6243	(0.248)	0	0	0
2016/09/27	EL28	02/02/2017	135.11	Put	Bond Future	2,620.8100	2.6208	2,614.2800	2.6143	(0.249)	0	0	0
2016/09/27	EL28	04/05/2017			Bond Future	133.4583	133.4583	133.4632	133.4632	0.004	0.0000	0.0000	0
2016/09/27	EL28	04/05/2017	137.90	Put	Bond Future	4,441.7400	4.4417	4,436.7800	4.4368	(0.112)	0	0	0
2016/09/27	EL28	04/05/2017	137.92	Put	Bond Future	4,461.7400	4.4617	4,456.7800	4.4568	(0.111)	0	0	0
2016/09/27	EL28	04/05/2017	137.91	Put	Bond Future	4,451.7400	4.4517	4,446.7800	4.4468	(0.111)	0	0	0
2016/09/27	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	ES33	03/11/2016			Bond Future	10.1680	79.7931	10.1875	79.6634	0.191	0.0000	0.0000	8,789
2016/09/27	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	ES33	03/11/2016	11.31	Call	Bond Future	7,106.5500	7.1065	6,976.8600	6.9769	(1.825)	0	0	0
2016/09/27	ES33	03/11/2016	11.29	Call	Bond Future	6,990.6400	6.9906	6,860.9500	6.8610	(1.855)	0	0	0
2016/09/27	ES33	03/11/2016	11.30	Call	Bond Future	7,048.6300	7.0486	6,918.9400	6.9189	(1.840)	0	0	0
2016/09/27	ES33	02/02/2017			Bond Future	10.2407	81.3259	10.2609	81.1933	0.197	0.0000	0.0000	0
2016/09/27	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	ES33	02/02/2017	10.59	Call	Bond Future	2,253.7700	2.2538	2,121.1100	2.1211	(5.886)	0	0	0
2016/09/27	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	ES33	02/02/2017	10.60	Call	Bond Future	2,316.8600	2.3169	2,184.2000	2.1842	(5.726)	0	0	0
2016/09/27	ES33	02/02/2017	10.61	Call	Bond Future	2,379.8700	2.3799	2,247.2100	2.2472	(5.574)	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
2016/09/27	ES33	04/05/2017			Bond Future	10.3035	79.1557	10.3244	79.0194	0.203	0.0000	0.0000	0
2016/09/27	ES33	04/05/2017	10.55	Call	Bond Future	1,582.3100	1.5823	1,446.0000	1.4460	(8.615)	0	0	0
2016/09/27	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	ES33	04/05/2017	10.56	Call	Bond Future	1,645.4900	1.6455	1,509.1800	1.5092	(8.284)	0	0	0
2016/09/27	ES33	04/05/2017	10.54	Call	Bond Future	1,519.0600	1.5191	1,382.7500	1.3828	(8.973)	0	0	0
2016/09/27	ES42	03/11/2016			Bond Future	10.2864	84.3032	10.3110	84.1138	0.239	0.0000	0.0000	8,777
2016/09/27	ES42	02/02/2017			Bond Future	10.3542	85.9228	10.3796	85.7293	0.245	0.0000	0.0000	0
2016/09/27	ES42	04/05/2017			Bond Future	10.4167	83.3764	10.4430	83.1779	0.253	0.0000	0.0000	0
2016/09/27	GOVI	03/11/2016	476.11	Call	GOVI	598,360.0000	59.8360	591,790.0000	59.1790	(1.098)	0	0	0
2016/09/27	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	GOVI	03/11/2016			GOVI	535.9460	535.9460	535.2890	535.2890	(0.123)	0.0000	0.0000	422
2016/09/27	GOVI	03/11/2016	476.12	Call	GOVI	598,260.0000	59.8260	591,690.0000	59.1690	(1.098)	0	0	0
2016/09/27	GOVI	03/11/2016	476.13	Call	GOVI	598,160.0000	59.8160	591,590.0000	59.1590	(1.098)	0	0	0
2016/09/27	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	GOVI	02/02/2017	533.34	Call	GOVI	128,990.0000	12.8990	122,270.0000	12.2270	(5.210)	0	0	0
2016/09/27	GOVI	02/02/2017			GOVI	546.2390	546.2390	545.5670	545.5670	(0.123)	0.0000	0.0000	27
2016/09/27	GOVI	02/02/2017	533.32	Call	GOVI	129,190.0000	12.9190	122,470.0000	12.2470	(5.202)	0	0	0
2016/09/27	GOVI	02/02/2017	533.33	Call	GOVI	129,090.0000	12.9090	122,370.0000	12.2370	(5.206)	0	0	0
2016/09/27	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	GOVI	04/05/2017			GOVI	557.1480	557.1480	556.4550	556.4550	(0.124)	0.0000	0.0000	0
2016/09/27	GOVI	04/05/2017	262.19	Call	GOVI	2,949,580.0000	294.9580	2,942,650.0000	294.2650	(0.235)	0	0	0
2016/09/27	GOVI	04/05/2017	262.20	Call	GOVI	2,949,480.0000	294.9480	2,942,550.0000	294.2550	(0.235)	0	0	0
2016/09/27	GOVI	04/05/2017	262.18	Call	GOVI	2,949,680.0000	294.9680	2,942,750.0000	294.2750	(0.235)	0	0	0
2016/09/27	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/09/27	IGOV	03/11/2016			Index Future	249.6030	249.6030	249.4550	249.4550	(0.059)	0.0000	0.0000	1,021
2016/09/27	IGOV	02/02/2017			Index Future	254.4120	254.4120	254.2610	254.2610	(0.059)	0.0000	0.0000	57
2016/09/27	IGOV	04/05/2017			Index Future	259.5080	259.5080	259.3500	259.3500	(0.061)	0.0000	0.0000	0
2016/09/27	ILBI	03/11/2016			Index Future	676.4180	676.4180	676.2060	676.2060	(0.031)	0.0000	0.0000	0
2016/09/27	ILBI	02/02/2017			Index Future	689.5300	689.5300	689.3130	689.3130	(0.031)	0.0000	0.0000	155
2016/09/27	IS01	19/12/2016			Interest Rate Swap	100.0686	100.0686	100.0686	100.0686	0.000	0.0000	0.0000	0
2016/09/27	IS01	16/03/2017			Interest Rate Swap	100.0097	100.0097	100.0086	100.0086	(0.001)	0.0000	0.0000	0
2016/09/27	IS01	15/06/2017			Interest Rate Swap	99.6348	99.6348	99.6340	99.6340	(0.001)	0.0000	0.0000	0
2016/09/27	IS01	21/09/2017			Interest Rate Swap	99.6662	99.6662	99.6658	99.6658	0.000	0.0000	0.0000	0
2016/09/27	IS01	21/12/2017			Interest Rate Swap	99.9166	99.9166	99.9166	99.9166	0.000	0.0000	0.0000	0

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2016/09/27	IS02	18/12/2017			Interest Rate Swap	99.9438	99.9438	99.9439	99.9439	0.000	0.0000	0.0000	0
2016/09/27	IS02	16/03/2018			Interest Rate Swap	99.2151	99.2151	99.2158	99.2158	0.001	0.0000	0.0000	0
2016/09/27	IS02	15/06/2018			Interest Rate Swap	98.8635	98.8635	98.8656	98.8656	0.002	0.0000	0.0000	0
2016/09/27	IS02	21/09/2018			Interest Rate Swap	98.9039	98.9039	98.9048	98.9048	0.001	0.0000	0.0000	0
2016/09/27	IS02	21/12/2018			Interest Rate Swap	99.3900	99.3900	99.3900	99.3900	0.000	0.0000	0.0000	0
2016/09/27	IS05	17/12/2020			Interest Rate Swap	97.6683	97.6683	97.6978	97.6978	0.030	0.0000	0.0000	0
2016/09/27	IS05	16/03/2021			Interest Rate Swap	96.9905	96.9905	97.0293	97.0293	0.040	0.0000	0.0000	0
2016/09/27	IS05	15/06/2021			Interest Rate Swap	96.2793	96.2793	96.3269	96.3269	0.049	0.0000	0.0000	0
2016/09/27	IS05	21/09/2021			Interest Rate Swap	96.5388	96.5388	96.5933	96.5933	0.056	0.0000	0.0000	0
2016/09/27	IS05	21/12/2021			Interest Rate Swap	98.7698	98.7698	98.8249	98.8249	0.056	0.0000	0.0000	50
2016/09/27	IS10	17/12/2025			Interest Rate Swap	97.3386	97.3386	97.5460	97.5460	0.213	0.0000	0.0000	0
2016/09/27	IS10	16/03/2026			Interest Rate Swap	94.4031	94.4031	94.6167	94.6167	0.226	0.0000	0.0000	0
2016/09/27	IS10	15/06/2026			Interest Rate Swap	93.1639	93.1639	93.3817	93.3817	0.234	0.0000	0.0000	0
2016/09/27	IS10	21/09/2026			Interest Rate Swap	95.2542	95.2542	95.4746	95.4746	0.231	0.0000	0.0000	0
2016/09/27	IS10	21/12/2026			Interest Rate Swap	98.9200	98.9200	99.1416	99.1416	0.224	0.0000	0.0000	0
2016/09/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/09/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/09/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/09/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/09/27	JBAF	19/10/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/09/27	JBAF	16/11/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/09/27	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/09/27	JBAF	18/01/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2016/09/27	JBAF	15/02/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/09/27	JBAF	15/03/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	1,000
2016/09/27	JBAF	21/06/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/09/27	JBAF	20/09/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2016/09/27	JBAF	20/12/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/09/27	JBAF	20/03/2018			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	1,000
2016/09/27	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/09/27	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/09/27	R023	03/11/2016	9.73	Put	Bond Future	0.9000	0.0009	0.8300	0.0008	(7.778)	0	0	0
2016/09/27	R023	03/11/2016			Bond Future	8.3019	98.7898	8.3117	98.7433	0.118	0.0000	0.0000	13,216
2016/09/27	R023	03/11/2016	9.75	Put	Bond Future	0.7700	0.0008	0.7100	0.0007	(7.792)	0	0	0
2016/09/27	R023	03/11/2016	9.73	Call	Bond Future	6,510.3300	6.5103	6,463.7500	6.4638	(0.715)	0	0	0
2016/09/27	R023	03/11/2016	9.74	Put	Bond Future	0.8300	0.0008	0.7700	0.0008	(7.229)	0	0	0
2016/09/27	R023	03/11/2016	9.74	Call	Bond Future	6,553.9000	6.5539	6,507.3300	6.5073	(0.711)	0	0	0
2016/09/27	R023	03/11/2016	9.75	Call	Bond Future	6,597.4500	6.5975	6,550.8800	6.5509	(0.706)	0	0	0

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2016/09/27	R023	02/02/2017	8.85	Call	Bond Future	2,993.9000	2.9939	2,953.8400	2.9538	(1.338)	0	0	0
2016/09/27	R023	02/02/2017			Bond Future	8.3330	100.6875	8.3434	100.6396	0.125	0.0000	0.0000	0
2016/09/27	R023	02/02/2017	8.86	Call	Bond Future	3,026.9500	3.0269	2,986.7400	2.9867	(1.328)	0	0	0
2016/09/27	R023	02/02/2017	8.84	Put	Bond Future	661.0900	0.6611	669.0400	0.6690	1.203	0	0	0
2016/09/27	R023	02/02/2017	8.86	Put	Bond Future	637.7100	0.6377	645.3700	0.6454	1.201	0	0	0
2016/09/27	R023	02/02/2017	8.84	Call	Bond Future	2,961.0000	2.9610	2,921.0800	2.9211	(1.348)	0	0	0
2016/09/27	R023	02/02/2017	8.85	Put	Bond Future	649.3100	0.6493	657.1200	0.6571	1.203	0	0	0
2016/09/27	R023	04/05/2017	8.61	Call	Bond Future	2,605.9300	2.6059	2,571.3600	2.5714	(1.327)	0	0	0
2016/09/27	R023	04/05/2017			Bond Future	8.3438	98.7650	8.3551	98.7148	0.135	0.0000	0.0000	0
2016/09/27	R023	04/05/2017	8.59	Call	Bond Future	2,552.4600	2.5525	2,518.2200	2.5182	(1.341)	0	0	0
2016/09/27	R023	04/05/2017	8.60	Call	Bond Future	2,579.1300	2.5791	2,544.7200	2.5447	(1.334)	0	0	0
2016/09/27	R023	04/05/2017	8.59	Put	Bond Future	1,462.6200	1.4626	1,478.5500	1.4785	1.089	0	0	0
2016/09/27	R023	04/05/2017	8.61	Put	Bond Future	1,428.2100	1.4282	1,443.8100	1.4438	1.092	0	0	0
2016/09/27	R023	04/05/2017	8.60	Put	Bond Future	1,445.3400	1.4453	1,461.1000	1.4611	1.090	0	0	0
2016/09/27	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	R035	03/11/2016			Bond Future	9.2104	98.7268	9.2352	98.5145	0.269	0.0000	0.0000	4,661
2016/09/27	R035	03/11/2016	9.59	Call	Bond Future	3,173.6200	3.1736	2,961.3200	2.9613	(6.690)	0	0	0
2016/09/27	R035	03/11/2016	9.57	Call	Bond Future	3,010.3900	3.0104	2,798.0900	2.7981	(7.052)	0	0	0
2016/09/27	R035	03/11/2016	9.58	Call	Bond Future	3,092.0600	3.0921	2,879.7600	2.8798	(6.866)	0	0	0
2016/09/27	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	R035	02/02/2017			Bond Future	9.2532	100.6233	9.2788	100.4063	0.277	0.0000	0.0000	0
2016/09/27	R035	02/02/2017	9.51	Call	Bond Future	2,141.1800	2.1412	1,924.2000	1.9242	(10.134)	0	0	0
2016/09/27	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	R035	02/02/2017	9.52	Call	Bond Future	2,223.0900	2.2231	2,006.1100	2.0061	(9.760)	0	0	0
2016/09/27	R035	02/02/2017	9.50	Call	Bond Future	2,059.1700	2.0592	1,842.1900	1.8422	(10.537)	0	0	0
2016/09/27	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	R035	04/05/2017			Bond Future	9.2847	98.1284	9.3112	97.9059	0.286	0.0000	0.0000	0
2016/09/27	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	R035	04/05/2017	9.55	Call	Bond Future	2,190.6800	2.1907	1,968.1700	1.9682	(10.157)	0	0	0
2016/09/27	R035	04/05/2017	9.53	Call	Bond Future	2,028.1900	2.0282	1,805.6800	1.8057	(10.971)	0	0	0
2016/09/27	R035	04/05/2017	9.54	Call	Bond Future	2,109.4900	2.1095	1,886.9800	1.8870	(10.548)	0	0	0
2016/09/27	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	R186	03/11/2016	8.82	Put	Bond Future	761.2800	0.7613	793.9200	0.7939	4.288	0	0	150
2016/09/27	R186	03/11/2016	9.40	Put	Bond Future	84.2000	0.0842	87.0600	0.0871	3.397	0	0	0
2016/09/27	R186	03/11/2016			Bond Future	8.6271	116.4691	8.6470	116.3257	0.231	0.0000	0.0000	94,078
2016/09/27	R186	03/11/2016	8.30	Put	Bond Future	2,857.6600	2.8577	2,954.2000	2.9542	3.378	0	0	0
2016/09/27	R186	03/11/2016	8.52	Put	Bond Future	1,758.7500	1.7588	1,826.9800	1.8270	3.879	0	0	150
2016/09/27	R186	03/11/2016	8.95	Put	Bond Future	497.3300	0.4973	518.7000	0.5187	4.297	0	0	0
2016/09/27	R186	03/11/2016	9.20	Put	Bond Future	196.5800	0.1966	204.4000	0.2044	3.978	0	0	0
2016/09/27	R186	03/11/2016	8.97	Put	Bond Future	464.1200	0.4641	484.0200	0.4840	4.288	0	0	0
2016/09/27	R186	03/11/2016	8.96	Put	Bond Future	480.4400	0.4804	501.0600	0.5011	4.292	0	0	0
2016/09/27	R186	03/11/2016	9.10	Call	Bond Future	3,631.7000	3.6317	3,500.3700	3.5004	(3.616)	0	0	0
2016/09/27	R186	03/11/2016	9.66	Call	Bond Future	7,151.7600	7.1518	7,008.9100	7.0089	(1.997)	0	0	0

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2016/09/27	R186	03/11/2016	8.30	Call	Bond Future	465.0900	0.4651	418.2400	0.4182	(10.073)	0	0	150
2016/09/27	R186	03/11/2016	8.90	Call	Bond Future	2,533.7200	2.5337	2,415.6700	2.4157	(4.659)	0	0	0
2016/09/27	R186	03/11/2016	8.97	Call	Bond Future	2,900.8200	2.9008	2,777.3300	2.7773	(4.257)	0	0	0
2016/09/27	R186	03/11/2016	9.71	Call	Bond Future	7,475.5200	7.4755	7,332.5000	7.3325	(1.913)	0	0	0
2016/09/27	R186	03/11/2016	8.52	Call	Bond Future	982.8700	0.9829	907.7100	0.9077	(7.647)	0	0	0
2016/09/27	R186	03/11/2016	8.82	Call	Bond Future	2,140.9600	2.1410	2,030.2100	2.0302	(5.173)	0	0	0
2016/09/27	R186	03/11/2016	8.95	Call	Bond Future	2,793.8800	2.7939	2,671.8600	2.6719	(4.367)	0	0	0
2016/09/27	R186	03/11/2016	9.20	Call	Bond Future	4,227.7800	4.2278	4,092.2100	4.0922	(3.207)	0	0	1,425
2016/09/27	R186	03/11/2016	8.90	Put	Bond Future	588.6000	0.5886	613.9400	0.6139	4.305	0	0	5,092
2016/09/27	R186	03/11/2016	9.40	Call	Bond Future	5,476.5400	5.4765	5,336.0100	5.3360	(2.566)	0	0	1,425
2016/09/27	R186	03/11/2016	9.66	Put	Bond Future	24.4400	0.0244	24.9800	0.0250	2.209	0	0	0
2016/09/27	R186	03/11/2016	9.71	Put	Bond Future	18.9500	0.0190	19.3200	0.0193	1.953	0	0	0
2016/09/27	R186	03/11/2016	8.96	Call	Bond Future	2,847.1000	2.8471	2,724.3300	2.7243	(4.312)	0	0	0
2016/09/27	R186	03/11/2016	9.10	Put	Bond Future	289.8900	0.2899	301.9500	0.3020	4.160	0	0	108
2016/09/27	R186	02/02/2017	8.81	Put	Bond Future	1,950.2400	1.9502	2,003.3700	2.0034	2.724	0	0	0
2016/09/27	R186	02/02/2017	9.40	Call	Bond Future	5,798.3400	5.7983	5,674.3900	5.6744	(2.138)	0	0	0
2016/09/27	R186	02/02/2017	8.00	Put	Bond Future	5,546.4700	5.5465	5,654.2900	5.6543	1.944	0	0	0
2016/09/27	R186	02/02/2017			Bond Future	8.6604	113.4034	8.6812	113.2567	0.240	0.0000	0.0000	0
2016/09/27	R186	02/02/2017	8.43	Put	Bond Future	3,342.0600	3.3421	3,421.1700	3.4212	2.367	0	0	0
2016/09/27	R186	02/02/2017	8.80	Put	Bond Future	1,979.7100	1.9797	2,033.4800	2.0335	2.716	0	0	0
2016/09/27	R186	02/02/2017	8.90	Put	Bond Future	1,698.8800	1.6989	1,746.3800	1.7464	2.796	0	0	750
2016/09/27	R186	02/02/2017	9.50	Call	Bond Future	6,336.4700	6.3365	6,208.9800	6.2090	(2.012)	0	0	0
2016/09/27	R186	02/02/2017	8.87	Call	Bond Future	3,247.8600	3.2479	3,150.4700	3.1505	(2.999)	0	0	0
2016/09/27	R186	02/02/2017	8.60	Call	Bond Future	2,225.4800	2.2255	2,145.9500	2.1459	(3.574)	0	0	7,000
2016/09/27	R186	02/02/2017	8.81	Call	Bond Future	3,000.8000	3.0008	2,907.2000	2.9072	(3.119)	0	0	0
2016/09/27	R186	02/02/2017	8.00	Call	Bond Future	745.5800	0.7456	706.6700	0.7067	(5.219)	0	0	7,000
2016/09/27	R186	02/02/2017	8.37	Call	Bond Future	1,532.0500	1.5321	1,468.6400	1.4686	(4.139)	0	0	500
2016/09/27	R186	02/02/2017	8.79	Call	Bond Future	2,920.3800	2.9204	2,828.0600	2.8281	(3.161)	0	0	0
2016/09/27	R186	02/02/2017	8.87	Put	Bond Future	1,779.6500	1.7797	1,828.9900	1.8290	2.772	0	0	500
2016/09/27	R186	02/02/2017	8.43	Call	Bond Future	1,697.6100	1.6976	1,629.9900	1.6300	(3.983)	0	0	750
2016/09/27	R186	02/02/2017	8.80	Call	Bond Future	2,960.4500	2.9605	2,867.4900	2.8675	(3.140)	0	0	0
2016/09/27	R186	02/02/2017	8.90	Call	Bond Future	3,375.1300	3.3751	3,275.9000	3.2759	(2.940)	0	0	0
2016/09/27	R186	02/02/2017	9.50	Put	Bond Future	608.2000	0.6082	627.4400	0.6274	3.163	0	0	13,500
2016/09/27	R186	02/02/2017	9.40	Put	Bond Future	731.2800	0.7313	754.0600	0.7541	3.115	0	0	750
2016/09/27	R186	02/02/2017	8.60	Put	Bond Future	2,653.5300	2.6535	2,720.7300	2.7207	2.532	0	0	0
2016/09/27	R186	02/02/2017	8.37	Put	Bond Future	3,610.0300	3.6100	3,693.3500	3.6933	2.308	0	0	0
2016/09/27	R186	02/02/2017	8.79	Put	Bond Future	2,009.5100	2.0095	2,063.9200	2.0639	2.708	0	0	0
2016/09/27	R186	04/05/2017	8.6839		Bond Future	8.6839	115.6695	8.7058	115.5183	0.251	0.0000	0.0000	0
2016/09/27	R186	04/05/2017	8.89	Put	Bond Future	2,524.1100	2.5241	2,580.4100	2.5804	2.230	0	0	0
2016/09/27	R186	04/05/2017	8.91	Put	Bond Future	2,468.4400	2.4684	2,523.7600	2.5238	2.241	0	0	0
2016/09/27	R186	04/05/2017	8.90	Put	Bond Future	2,496.1500	2.4962	2,551.9600	2.5520	2.236	0	0	0
2016/09/27	R186	04/05/2017	8.91	Call	Bond Future	4,019.8800	4.0199	3,924.0300	3.9240	(2.384)	0	0	0
2016/09/27	R186	04/05/2017	8.89	Call	Bond Future	3,939.4600	3.9395	3,844.5900	3.8446	(2.408)	0	0	0
2016/09/27	R186	04/05/2017	8.90	Call	Bond Future	3,979.5700	3.9796	3,884.2100	3.8842	(2.396)	0	0	0
2016/09/27	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	R197	03/11/2016	303.57	Put	Bond Future	1,160.6600	1.1607	1,149.1900	1.1492	(0.988)	0	0	0
2016/09/27	R197	03/11/2016			Bond Future	302.4093	302.4093	302.4208	302.4208	0.004	0.0000	0.0000	875

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
2016/09/27	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	R197	03/11/2016	303.56	Put	Bond Future	1,150.6600	1.1507	1,139.1900	1.1392	(0.997)	0	0	0
2016/09/27	R197	03/11/2016	303.58	Put	Bond Future	1,170.6600	1.1707	1,159.1900	1.1592	(0.980)	0	0	0
2016/09/27	R202	03/11/2016	253.85	Put	Bond Future	4,111.5000	4.1115	4,101.6200	4.1016	(0.240)	0	0	0
2016/09/27	R202	03/11/2016			Bond Future	249.7385	249.7385	249.7484	249.7484	0.004	0.0000	0.0000	36,009
2016/09/27	R202	03/11/2016	253.87	Put	Bond Future	4,131.5000	4.1315	4,121.6200	4.1216	(0.239)	0	0	0
2016/09/27	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	R202	03/11/2016	253.86	Put	Bond Future	4,121.5000	4.1215	4,111.6200	4.1116	(0.240)	0	0	0
2016/09/27	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	R203	03/11/2016	8.86	Call	Bond Future	1,170.8900	1.1709	1,193.7700	1.1938	1.954	0	0	0
2016/09/27	R203	03/11/2016			Bond Future	7.4127	101.8933	7.3846	101.9162	(0.378)	0.0000	0.0000	30,174
2016/09/27	R203	03/11/2016	8.84	Call	Bond Future	1,154.8500	1.1548	1,177.7300	1.1777	1.981	0	0	0
2016/09/27	R203	03/11/2016	8.85	Call	Bond Future	1,162.8700	1.1629	1,185.7500	1.1858	1.968	0	0	0
2016/09/27	R203	03/11/2016	8.84	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2016/09/27	R203	03/11/2016	8.86	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2016/09/27	R203	03/11/2016	8.85	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2016/09/27	R203	02/02/2017	7.70	Call	Bond Future	306.9400	0.3069	323.3400	0.3233	5.343	0	0	0
2016/09/27	R203	02/02/2017	7.71	Put	Bond Future	63.1300	0.0631	56.8600	0.0569	(9.932)	0	0	0
2016/09/27	R203	02/02/2017			Bond Future	7.2820	103.8507	7.2428	103.8734	(0.539)	0.0000	0.0000	0
2016/09/27	R203	02/02/2017	7.71	Call	Bond Future	311.1700	0.3112	327.6900	0.3277	5.309	0	0	0
2016/09/27	R203	02/02/2017	7.72	Call	Bond Future	315.6400	0.3156	332.2600	0.3323	5.265	0	0	0
2016/09/27	R203	02/02/2017	7.70	Put	Bond Future	64.6800	0.0647	58.2900	0.0583	(9.879)	0	0	0
2016/09/27	R203	02/02/2017	7.72	Put	Bond Future	61.8100	0.0618	55.6400	0.0556	(9.982)	0	0	0
2016/09/27	R203	04/05/2017	6.91	Call	Bond Future	180.2800	0.1803	194.4100	0.1944	7.838	0	0	0
2016/09/27	R203	04/05/2017	6.92	Put	Bond Future	71.1700	0.0712	63.4900	0.0635	(10.791)	0	0	0
2016/09/27	R203	04/05/2017			Bond Future	6.6019	101.7509	6.5396	101.7728	(0.944)	0.0000	0.0000	0
2016/09/27	R203	04/05/2017	6.92	Call	Bond Future	182.8300	0.1828	197.0500	0.1970	7.778	0	0	0
2016/09/27	R203	04/05/2017	6.93	Call	Bond Future	185.1100	0.1851	199.4200	0.1994	7.731	0	0	0
2016/09/27	R203	04/05/2017	6.91	Put	Bond Future	72.1300	0.0721	64.3600	0.0644	(10.772)	0	0	0
2016/09/27	R203	04/05/2017	6.93	Put	Bond Future	69.9400	0.0699	62.3500	0.0624	(10.852)	0	0	0
2016/09/27	R204	03/11/2016			Bond Future	7.6263	103.7648	7.6051	103.8058	(0.278)	0.0000	0.0000	31,543
2016/09/27	R204	03/11/2016	9.21	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/09/27	R204	03/11/2016	9.23	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/09/27	R204	03/11/2016	9.22	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/09/27	R204	03/11/2016	9.22	Call	Bond Future	3,020.1600	3.0202	3,061.0900	3.0611	1.355	0	0	0
2016/09/27	R204	03/11/2016	9.21	Call	Bond Future	3,001.5700	3.0016	3,042.5000	3.0425	1.364	0	0	0
2016/09/27	R204	03/11/2016	9.23	Call	Bond Future	3,038.7400	3.0387	3,079.6700	3.0797	1.347	0	0	0
2016/09/27	R204	02/02/2017	8.28	Call	Bond Future	1,272.1600	1.2722	1,305.1300	1.3051	2.592	0	0	0
2016/09/27	R204	02/02/2017			Bond Future	7.6043	101.7177	7.5804	101.7589	(0.315)	0.0000	0.0000	0
2016/09/27	R204	02/02/2017	8.29	Call	Bond Future	1,286.2800	1.2863	1,319.4000	1.3194	2.575	0	0	0
2016/09/27	R204	02/02/2017	8.30	Call	Bond Future	1,300.6000	1.3006	1,333.8600	1.3339	2.557	0	0	0
2016/09/27	R204	02/02/2017	8.28	Put	Bond Future	118.1000	0.1181	109.8700	0.1099	(6.969)	0	0	0
2016/09/27	R204	02/02/2017	8.30	Put	Bond Future	112.6500	0.1127	104.7100	0.1047	(7.048)	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
2016/09/27	R204	02/02/2017	8.29	Put	Bond Future	115.2700	0.1153	107.1900	0.1072	(7.010)	0	0	0
2016/09/27	R204	04/05/2017	7.90	Put	Bond Future	318.2000	0.3182	303.4200	0.3034	(4.645)	0	0	0
2016/09/27	R204	04/05/2017			Bond Future	7.5267	103.7502	7.4997	103.7908	(0.358)	0.0000	0.0000	0
2016/09/27	R204	04/05/2017	7.92	Put	Bond Future	308.5700	0.3086	294.1100	0.2941	(4.686)	0	0	0
2016/09/27	R204	04/05/2017	7.90	Call	Bond Future	878.2900	0.8783	904.1400	0.9041	2.943	0	0	0
2016/09/27	R204	04/05/2017	7.91	Put	Bond Future	313.3600	0.3134	298.7400	0.2987	(4.666)	0	0	0
2016/09/27	R204	04/05/2017	7.91	Call	Bond Future	888.4000	0.8884	914.4100	0.9144	2.928	0	0	0
2016/09/27	R204	04/05/2017	7.92	Call	Bond Future	898.5500	0.8986	924.7200	0.9247	2.912	0	0	0
2016/09/27	R207	03/11/2016			Bond Future	7.8319	100.6565	7.8369	100.6428	0.064	0.0000	0.0000	52,034
2016/09/27	R207	03/11/2016	7.94	Call	Bond Future	600.0300	0.6000	586.1400	0.5861	(2.315)	0	0	0
2016/09/27	R207	03/11/2016	7.93	Put	Bond Future	314.6200	0.3146	314.5300	0.3145	(0.029)	0	0	0
2016/09/27	R207	03/11/2016	7.95	Put	Bond Future	293.3700	0.2934	293.0800	0.2931	(0.099)	0	0	0
2016/09/27	R207	03/11/2016	7.94	Put	Bond Future	303.8000	0.3038	303.6100	0.3036	(0.063)	0	0	0
2016/09/27	R207	03/11/2016	7.95	Call	Bond Future	616.9500	0.6170	602.9600	0.6030	(2.268)	0	0	0
2016/09/27	R207	03/11/2016	7.93	Call	Bond Future	583.4900	0.5835	569.7000	0.5697	(2.363)	0	0	0
2016/09/27	R207	02/02/2017	9.24	Call	Bond Future	3,541.5800	3.5416	3,527.0100	3.5270	(0.411)	0	0	0
2016/09/27	R207	02/02/2017			Bond Future	7.8338	98.9475	7.8395	98.9331	0.072	0.0000	0.0000	0
2016/09/27	R207	02/02/2017	8.91	Call	Bond Future	2,776.9700	2.7770	2,762.5100	2.7625	(0.521)	0	0	62
2016/09/27	R207	02/02/2017	9.22	Call	Bond Future	3,494.5600	3.4946	3,479.9900	3.4800	(0.417)	0	0	0
2016/09/27	R207	02/02/2017	9.23	Call	Bond Future	3,518.0600	3.5181	3,503.4900	3.5035	(0.414)	0	0	0
2016/09/27	R207	02/02/2017	8.91	Put	Bond Future	73.7700	0.0738	73.7900	0.0738	0.027	0	0	0
2016/09/27	R207	02/02/2017	9.22	Put	Bond Future	29.7700	0.0298	29.6800	0.0297	(0.302)	0	0	0
2016/09/27	R207	02/02/2017	9.24	Put	Bond Future	27.9200	0.0279	27.8300	0.0278	(0.322)	0	0	0
2016/09/27	R207	02/02/2017	9.23	Put	Bond Future	28.8300	0.0288	28.7400	0.0287	(0.312)	0	0	0
2016/09/27	R207	04/05/2017	8.21	Put	Bond Future	519.2000	0.5192	522.7400	0.5227	0.682	0	0	0
2016/09/27	R207	04/05/2017			Bond Future	7.8138	100.9248	7.8206	100.9086	0.087	0.0000	0.0000	0
2016/09/27	R207	04/05/2017	8.22	Call	Bond Future	1,465.3600	1.4654	1,452.7500	1.4528	(0.861)	0	0	0
2016/09/27	R207	04/05/2017	8.20	Call	Bond Future	1,433.9500	1.4340	1,421.4400	1.4214	(0.872)	0	0	0
2016/09/27	R207	04/05/2017	8.21	Call	Bond Future	1,449.7700	1.4498	1,437.2000	1.4372	(0.867)	0	0	0
2016/09/27	R207	04/05/2017	8.20	Put	Bond Future	526.7400	0.5267	530.3400	0.5303	0.683	0	0	0
2016/09/27	R207	04/05/2017	8.22	Put	Bond Future	511.4500	0.5115	514.9500	0.5149	0.684	0	0	0
2016/09/27	R207	03/08/2017	8.19	Call	Bond Future	1,542.0000	1.5420	1,530.6400	1.5306	(0.737)	0	0	51
2016/09/27	R207	03/08/2017			Bond Future	7.7479	99.3792	7.7549	99.3641	0.090	0.0000	0.0000	0
2016/09/27	R207	03/08/2017	8.39	Put	Bond Future	463.2100	0.4632	466.1800	0.4662	0.641	0	0	0
2016/09/27	R207	03/08/2017	8.41	Put	Bond Future	451.9500	0.4520	454.8400	0.4548	0.639	0	0	0
2016/09/27	R207	03/08/2017	8.19	Put	Bond Future	589.9000	0.5899	593.6600	0.5937	0.637	0	0	0
2016/09/27	R207	03/08/2017	8.40	Put	Bond Future	457.5500	0.4576	460.4800	0.4605	0.640	0	0	0
2016/09/27	R207	03/08/2017	8.41	Call	Bond Future	1,873.5500	1.8735	1,861.3200	1.8613	(0.653)	0	0	0
2016/09/27	R207	03/08/2017	8.39	Call	Bond Future	1,842.2500	1.8422	1,830.1000	1.8301	(0.660)	0	0	0
2016/09/27	R207	03/08/2017	8.40	Call	Bond Future	1,857.8700	1.8579	1,845.6800	1.8457	(0.656)	0	0	0
2016/09/27	R208	03/11/2016	9.59	Put	Bond Future	0.0900	0.0001	0.0800	0.0001	(11.111)	0	0	0
2016/09/27	R208	03/11/2016			Bond Future	8.0229	96.0767	8.0328	96.0414	0.124	0.0000	0.0000	30,810
2016/09/27	R208	03/11/2016	9.58	Put	Bond Future	0.0900	0.0001	0.0900	0.0001	0.000	0	0	0
2016/09/27	R208	03/11/2016	9.57	Call	Bond Future	5,290.6800	5.2907	5,255.3900	5.2554	(0.667)	0	0	0
2016/09/27	R208	03/11/2016	9.58	Call	Bond Future	5,323.6900	5.3237	5,288.4100	5.2884	(0.663)	0	0	0
2016/09/27	R208	03/11/2016	9.59	Call	Bond Future	5,356.6900	5.3567	5,321.4000	5.3214	(0.659)	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
2016/09/27	R208	03/11/2016	9.57	Put	Bond Future	0.1000	0.0001	0.0900	0.0001	(10.000)	0	0	0
2016/09/27	R208	02/02/2017			Bond Future	8.0414	97.9222	8.0522	97.8858	0.134	0.0000	0.0000	0
2016/09/27	R208	02/02/2017	8.64	Call	Bond Future	2,336.4500	2.3365	2,305.0400	2.3050	(1.344)	0	0	0
2016/09/27	R208	02/02/2017	8.63	Put	Bond Future	350.8700	0.3509	356.0000	0.3560	1.462	0	0	0
2016/09/27	R208	02/02/2017	8.65	Put	Bond Future	336.6500	0.3366	341.5800	0.3416	1.464	0	0	0
2016/09/27	R208	02/02/2017	8.64	Put	Bond Future	343.7900	0.3438	348.8200	0.3488	1.463	0	0	0
2016/09/27	R208	02/02/2017	8.65	Call	Bond Future	2,362.1700	2.3622	2,330.6600	2.3307	(1.334)	0	0	0
2016/09/27	R208	02/02/2017	8.63	Call	Bond Future	2,310.6600	2.3107	2,279.3500	2.2794	(1.355)	0	0	0
2016/09/27	R208	04/05/2017	8.39	Call	Bond Future	1,932.5200	1.9325	1,905.1600	1.9052	(1.416)	0	0	0
2016/09/27	R208	04/05/2017			Bond Future	8.0379	96.4747	8.0499	96.4362	0.149	0.0000	0.0000	0
2016/09/27	R208	04/05/2017	8.37	Call	Bond Future	1,891.6400	1.8916	1,864.5400	1.8645	(1.433)	0	0	0
2016/09/27	R208	04/05/2017	8.38	Call	Bond Future	1,911.8900	1.9119	1,884.6600	1.8847	(1.424)	0	0	0
2016/09/27	R208	04/05/2017	8.37	Put	Bond Future	834.9300	0.8349	846.2900	0.8463	1.361	0	0	0
2016/09/27	R208	04/05/2017	8.39	Put	Bond Future	812.6300	0.8126	823.7300	0.8237	1.366	0	0	0
2016/09/27	R208	04/05/2017	8.38	Put	Bond Future	823.5800	0.8236	834.8100	0.8348	1.364	0	0	0
2016/09/27	R209	03/11/2016	9.34	Put	Bond Future	882.7500	0.8828	916.4400	0.9164	3.816	0	0	345
2016/09/27	R209	03/11/2016	10.26	Call	Bond Future	7,270.6900	7.2707	7,129.4000	7.1294	(1.943)	0	0	0
2016/09/27	R209	03/11/2016			Bond Future	9.1674	74.4297	9.1872	74.2879	0.216	0.0000	0.0000	37,819
2016/09/27	R209	03/11/2016	10.24	Call	Bond Future	7,150.8900	7.1509	7,009.6700	7.0097	(1.975)	0	0	0
2016/09/27	R209	03/11/2016	8.87	Put	Bond Future	2,764.9400	2.7649	2,853.1900	2.8532	3.192	0	0	0
2016/09/27	R209	03/11/2016	8.81	Call	Bond Future	474.5400	0.4745	428.0600	0.4281	(9.795)	0	0	345
2016/09/27	R209	03/11/2016	9.04	Put	Bond Future	1,921.4300	1.9214	1,988.7900	1.9888	3.506	0	0	345
2016/09/27	R209	03/11/2016	9.42	Put	Bond Future	697.5100	0.6975	724.1500	0.7242	3.819	0	0	0
2016/09/27	R209	03/11/2016	10.25	Call	Bond Future	7,210.8600	7.2109	7,069.6100	7.0696	(1.959)	0	0	0
2016/09/27	R209	03/11/2016	9.05	Call	Bond Future	1,028.8100	1.0288	953.2000	0.9532	(7.349)	0	0	0
2016/09/27	R209	03/11/2016	9.45	Call	Bond Future	2,620.9600	2.6210	2,503.4900	2.5035	(4.482)	0	0	0
2016/09/27	R209	03/11/2016	10.24	Put	Bond Future	31.0800	0.0311	31.5900	0.0316	1.641	0	0	0
2016/09/27	R209	03/11/2016	9.04	Call	Bond Future	999.7200	0.9997	925.3500	0.9253	(7.439)	0	0	0
2016/09/27	R209	03/11/2016	10.25	Put	Bond Future	29.7000	0.0297	30.1800	0.0302	1.616	0	0	0
2016/09/27	R209	03/11/2016	9.34	Call	Bond Future	2,104.5500	2.1046	1,996.5100	1.9965	(5.134)	0	0	0
2016/09/27	R209	03/11/2016	10.26	Put	Bond Future	28.2800	0.0283	28.7200	0.0287	1.556	0	0	0
2016/09/27	R209	03/11/2016	9.45	Put	Bond Future	636.4400	0.6364	660.7000	0.6607	3.812	0	0	250
2016/09/27	R209	03/11/2016	8.81	Put	Bond Future	3,104.7500	3.1048	3,200.0000	3.2000	3.068	0	0	0
2016/09/27	R209	03/11/2016	8.87	Call	Bond Future	586.0300	0.5860	532.5500	0.5326	(9.126)	0	0	250
2016/09/27	R209	03/11/2016	9.42	Call	Bond Future	2,475.2200	2.4752	2,360.1300	2.3601	(4.650)	0	0	120
2016/09/27	R209	03/11/2016	9.05	Put	Bond Future	1,877.5400	1.8775	1,943.6600	1.9437	3.522	0	0	250
2016/09/27	R209	02/02/2017	9.55	Put	Bond Future	1,586.5700	1.5866	1,626.9500	1.6269	2.545	0	0	0
2016/09/27	R209	02/02/2017			Bond Future	9.2034	75.8594	9.2238	75.7145	0.222	0.0000	0.0000	0
2016/09/27	R209	02/02/2017	9.54	Put	Bond Future	1,610.6500	1.6106	1,651.5500	1.6516	2.539	0	0	0
2016/09/27	R209	02/02/2017	9.55	Call	Bond Future	3,990.3500	3.9904	3,885.8700	3.8859	(2.618)	0	0	0
2016/09/27	R209	02/02/2017	9.53	Call	Bond Future	3,903.1700	3.9032	3,799.7400	3.7997	(2.650)	0	0	0
2016/09/27	R209	02/02/2017	9.54	Call	Bond Future	3,946.7400	3.9467	3,842.7800	3.8428	(2.634)	0	0	0
2016/09/27	R209	02/02/2017	9.53	Put	Bond Future	1,634.8600	1.6349	1,676.2900	1.6763	2.534	0	0	0
2016/09/27	R209	04/05/2017	9.48	Put	Bond Future	2,642.5100	2.6425	2,694.5200	2.6945	1.968	0	0	0
2016/09/27	R209	04/05/2017			Bond Future	9.2321	74.2232	9.2532	74.0745	0.228	0.0000	0.0000	0
2016/09/27	R209	04/05/2017	9.47	Put	Bond Future	2,670.8900	2.6709	2,723.3400	2.7233	1.964	0	0	0
2016/09/27	R209	04/05/2017	9.46	Call	Bond Future	4,282.9900	4.2830	4,187.2000	4.1872	(2.237)	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
2016/09/27	R209	04/05/2017	9.47	Call	Bond Future	4,322.6600	4.3227	4,226.4100	4.2264	(2.227)	0	0	0
2016/09/27	R209	04/05/2017	9.48	Call	Bond Future	4,362.4800	4.3625	4,265.7900	4.2658	(2.216)	0	0	0
2016/09/27	R209	04/05/2017	9.46	Put	Bond Future	2,699.5200	2.6995	2,752.4300	2.7524	1.960	0	0	0
2016/09/27	R210	03/11/2016			Bond Future	186.8349	186.8349	186.8422	186.8422	0.004	0.0000	0.0000	2,086
2016/09/27	R210	03/11/2016	188.90	Put	Bond Future	2,065.1500	2.0651	2,057.7800	2.0578	(0.357)	0	0	0
2016/09/27	R210	03/11/2016	188.92	Put	Bond Future	2,085.1500	2.0851	2,077.7800	2.0778	(0.353)	0	0	0
2016/09/27	R210	03/11/2016	188.91	Put	Bond Future	2,075.1500	2.0751	2,067.7800	2.0678	(0.355)	0	0	0
2016/09/27	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	R211	03/11/2016	141.75	Call	Bond Future	103.8700	0.1039	110.7500	0.1107	6.624	0	0	0
2016/09/27	R211	03/11/2016			Bond Future	141.8539	141.8539	141.8608	141.8608	0.005	0.0000	0.0000	56
2016/09/27	R211	03/11/2016	141.76	Call	Bond Future	93.8700	0.0939	100.7500	0.1007	7.329	0	0	0
2016/09/27	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	R211	03/11/2016	141.74	Call	Bond Future	113.8700	0.1139	120.7500	0.1207	6.042	0	0	0
2016/09/27	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	R212	03/11/2016			Bond Future	147.8386	147.8386	147.8442	147.8442	0.004	0.0000	0.0000	3,109
2016/09/27	R212	03/11/2016	148.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	R212	03/11/2016	148.10	Put	Bond Future	261.3600	0.2614	255.7900	0.2558	(2.131)	0	0	0
2016/09/27	R212	03/11/2016	148.12	Put	Bond Future	281.3600	0.2814	275.7900	0.2758	(1.980)	0	0	0
2016/09/27	R212	03/11/2016	148.11	Put	Bond Future	271.3600	0.2714	265.7900	0.2658	(2.053)	0	0	0
2016/09/27	R212	03/11/2016	148.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	R212	03/11/2016	148.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/27	R213	03/11/2016			Bond Future	9.0190	85.2650	9.0388	85.1259	0.219	0.0000	0.0000	42,426
2016/09/27	R213	03/11/2016	10.18	Put	Bond Future	16.7600	0.0168	16.9600	0.0170	1.193	0	0	0
2016/09/27	R213	03/11/2016	10.20	Put	Bond Future	15.0600	0.0151	15.2200	0.0152	1.062	0	0	0
2016/09/27	R213	03/11/2016	10.18	Call	Bond Future	7,661.3600	7.6614	7,522.4700	7.5225	(1.813)	0	0	0
2016/09/27	R213	03/11/2016	10.19	Put	Bond Future	15.8900	0.0159	16.0700	0.0161	1.133	0	0	0
2016/09/27	R213	03/11/2016	10.19	Call	Bond Future	7,721.9800	7.7220	7,583.0700	7.5831	(1.799)	0	0	0
2016/09/27	R213	03/11/2016	10.20	Call	Bond Future	7,782.5600	7.7826	7,643.6300	7.6436	(1.785)	0	0	0
2016/09/27	R213	02/02/2017	9.40	Call	Bond Future	3,833.4200	3.8334	3,731.2200	3.7312	(2.666)	0	0	0
2016/09/27	R213	02/02/2017	9.42	Call	Bond Future	3,921.1400	3.9211	3,817.9100	3.8179	(2.633)	0	0	0
2016/09/27	R213	02/02/2017			Bond Future	9.0584	86.9028	9.0788	86.7606	0.226	0.0000	0.0000	0
2016/09/27	R213	02/02/2017	9.41	Call	Bond Future	3,877.2700	3.8773	3,774.5500	3.7745	(2.649)	0	0	0
2016/09/27	R213	02/02/2017	9.40	Put	Bond Future	1,503.0800	1.5031	1,543.1000	1.5431	2.663	0	0	0
2016/09/27	R213	02/02/2017	9.42	Put	Bond Future	1,457.2000	1.4572	1,496.1900	1.4962	2.676	0	0	0
2016/09/27	R213	02/02/2017	9.41	Put	Bond Future	1,480.0900	1.4801	1,519.5900	1.5196	2.669	0	0	0
2016/09/27	R213	04/05/2017			Bond Future	9.0859	85.0856	9.1072	84.9395	0.234	0.0000	0.0000	0
2016/09/27	R213	04/05/2017	9.35	Put	Bond Future	2,459.8700	2.4599	2,510.7600	2.5108	2.069	0	0	0
2016/09/27	R213	04/05/2017	9.37	Put	Bond Future	2,406.3200	2.4063	2,456.3200	2.4563	2.078	0	0	0
2016/09/27	R213	04/05/2017	9.35	Call	Bond Future	4,250.9800	4.2510	4,155.7500	4.1557	(2.240)	0	0	0
2016/09/27	R213	04/05/2017	9.36	Put	Bond Future	2,433.1000	2.4331	2,483.5500	2.4835	2.073	0	0	0
2016/09/27	R213	04/05/2017	9.36	Call	Bond Future	4,290.9800	4.2910	4,195.3100	4.1953	(2.230)	0	0	0

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2016/09/27	R213	04/05/2017	9.37	Call	Bond Future	4,330.9000	4.3309	4,234.7800	4.2348	(2.219)	0	0	0
2016/09/27	R214	03/11/2016	10.35	Put	Bond Future	32.4600	0.0325	33.7800	0.0338	4.067	0	0	0
2016/09/27	R214	03/11/2016			Bond Future	9.2480	74.8069	9.2729	74.6204	0.268	0.0000	0.0000	29,928
2016/09/27	R214	03/11/2016	10.34	Put	Bond Future	34.0200	0.0340	35.4200	0.0354	4.115	0	0	0
2016/09/27	R214	03/11/2016	10.35	Call	Bond Future	7,617.6500	7.6176	7,432.5200	7.4325	(2.430)	0	0	0
2016/09/27	R214	03/11/2016	10.33	Call	Bond Future	7,494.9000	7.4949	7,309.9200	7.3099	(2.468)	0	0	0
2016/09/27	R214	03/11/2016	10.34	Call	Bond Future	7,556.2900	7.5563	7,371.2400	7.3712	(2.449)	0	0	0
2016/09/27	R214	03/11/2016	10.33	Put	Bond Future	35.6600	0.0357	37.1300	0.0371	4.122	0	0	0
2016/09/27	R214	02/02/2017			Bond Future	9.2858	76.2439	9.3113	76.0534	0.275	0.0000	0.0000	7,379
2016/09/27	R214	02/02/2017	9.67	Call	Bond Future	4,406.4900	4.4065	4,269.4600	4.2695	(3.110)	0	0	0
2016/09/27	R214	02/02/2017	9.66	Put	Bond Future	1,650.2500	1.6503	1,704.3400	1.7043	3.278	0	0	0
2016/09/27	R214	02/02/2017	9.68	Put	Bond Future	1,602.2400	1.6022	1,655.0100	1.6550	3.294	0	0	0
2016/09/27	R214	02/02/2017	9.67	Put	Bond Future	1,626.1000	1.6261	1,679.5300	1.6795	3.286	0	0	0
2016/09/27	R214	02/02/2017	9.68	Call	Bond Future	4,452.6900	4.4527	4,315.0000	4.3150	(3.092)	0	0	0
2016/09/27	R214	02/02/2017	9.66	Call	Bond Future	4,360.4800	4.3605	4,224.1100	4.2241	(3.127)	0	0	0
2016/09/27	R214	04/05/2017	9.58	Put	Bond Future	2,792.3300	2.7923	2,861.5500	2.8615	2.479	0	0	0
2016/09/27	R214	04/05/2017			Bond Future	9.3136	74.4675	9.3399	74.2723	0.283	0.0000	0.0000	0
2016/09/27	R214	04/05/2017	9.57	Put	Bond Future	2,821.6300	2.8216	2,891.4200	2.8914	2.473	0	0	0
2016/09/27	R214	04/05/2017	9.58	Call	Bond Future	4,727.7500	4.7277	4,601.7700	4.6018	(2.665)	0	0	0
2016/09/27	R214	04/05/2017	9.56	Call	Bond Future	4,644.4300	4.6444	4,519.6000	4.5196	(2.688)	0	0	0
2016/09/27	R214	04/05/2017	9.57	Call	Bond Future	4,685.9100	4.6859	4,560.5000	4.5605	(2.676)	0	0	0
2016/09/27	R214	04/05/2017	9.56	Put	Bond Future	2,851.4100	2.8514	2,921.7800	2.9218	2.468	0	0	0
2016/09/27	R248	03/11/2016	10.38	Call	Bond Future	9,549.5900	9.5496	9,313.2700	9.3133	(2.475)	0	0	0
2016/09/27	R248	03/11/2016			Bond Future	9.2986	96.0872	9.3234	95.8485	0.267	0.0000	0.0000	62,123
2016/09/27	R248	03/11/2016	10.39	Call	Bond Future	9,626.7100	9.6267	9,390.2700	9.3903	(2.456)	0	0	0
2016/09/27	R248	03/11/2016	10.37	Put	Bond Future	64.2700	0.0643	66.7200	0.0667	3.812	0	0	0
2016/09/27	R248	03/11/2016	10.39	Put	Bond Future	58.9900	0.0590	61.2000	0.0612	3.746	0	0	0
2016/09/27	R248	03/11/2016	10.37	Call	Bond Future	9,472.4200	9.4724	9,236.2200	9.2362	(2.494)	0	0	0
2016/09/27	R248	03/11/2016	10.38	Put	Bond Future	61.5800	0.0616	63.9100	0.0639	3.784	0	0	0
2016/09/27	R248	02/02/2017	9.76	Put	Bond Future	2,132.2300	2.1322	2,198.3600	2.1984	3.101	0	0	0
2016/09/27	R248	02/02/2017	9.78	Put	Bond Future	2,073.1500	2.0731	2,137.7300	2.1377	3.115	0	0	0
2016/09/27	R248	02/02/2017			Bond Future	9.3377	97.9330	9.3633	97.6892	0.274	0.0000	0.0000	0
2016/09/27	R248	02/02/2017	9.77	Put	Bond Future	2,102.5100	2.1025	2,167.8600	2.1679	3.108	0	0	0
2016/09/27	R248	02/02/2017	9.76	Call	Bond Future	6,020.4400	6.0204	5,842.8600	5.8429	(2.950)	0	0	0
2016/09/27	R248	02/02/2017	9.77	Call	Bond Future	6,079.3400	6.0793	5,900.9800	5.9010	(2.934)	0	0	0
2016/09/27	R248	02/02/2017	9.78	Call	Bond Future	6,138.4400	6.1384	5,959.3100	5.9593	(2.918)	0	0	0
2016/09/27	R248	04/05/2017	9.66	Call	Bond Future	6,341.4600	6.3415	6,178.4600	6.1785	(2.570)	0	0	0
2016/09/27	R248	04/05/2017			Bond Future	9.3668	95.4478	9.3932	95.1979	0.282	0.0000	0.0000	0
2016/09/27	R248	04/05/2017	9.67	Call	Bond Future	6,394.8300	6.3948	6,231.1300	6.2311	(2.560)	0	0	0
2016/09/27	R248	04/05/2017	9.65	Put	Bond Future	3,665.5100	3.6655	3,753.0400	3.7530	2.388	0	0	0
2016/09/27	R248	04/05/2017	9.67	Put	Bond Future	3,591.7200	3.5917	3,677.8600	3.6779	2.398	0	0	0
2016/09/27	R248	04/05/2017	9.65	Call	Bond Future	6,288.2600	6.2883	6,125.9500	6.1260	(2.581)	0	0	0
2016/09/27	R248	04/05/2017	9.66	Put	Bond Future	3,628.4500	3.6285	3,715.2900	3.7153	2.393	0	0	0

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Total											709040	