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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/09/2016 TO 19/09/2016

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
2016/09/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	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
2016/09/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	2025	03/11/2016			Bond Future	128.7682	128.7682	128.7723	128.7723	0.003	0.0000	0.0000	3,044
2016/09/19	2025	03/11/2016	129.21	Put	Bond Future	441.8200	0.4418	437.7500	0.4377	(0.921)	0	0	0
2016/09/19	2025	03/11/2016	129.23	Put	Bond Future	461.8200	0.4618	457.7500	0.4577	(0.881)	0	0	0
2016/09/19	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	2025	03/11/2016	129.22	Put	Bond Future	451.8200	0.4518	447.7500	0.4477	(0.901)	0	0	0
2016/09/19	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	2030	03/11/2016			Bond Future	9.0779	93.9471	8.9860	94.6098	(1.012)	0.0000	0.0000	27,176
2016/09/19	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	2030	03/11/2016	9.33	Call	Bond Future	1,784.2100	1.7842	2,446.9400	2,4469	37.144	0	0	0
2016/09/19	2030	03/11/2016	9.34	Call	Bond Future	1,853.9800	1.8540	2,516.7100	2,5167	35.746	0	0	0
2016/09/19	2030	03/11/2016	9.35	Call	Bond Future	1,923.6800	1.9237	2,586.4100	2,5864	34.451	0	0	0
2016/09/19	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	2030	02/02/2017			Bond Future	9.1170	91.7507	9.0223	92.4243	(1.039)	0.0000	0.0000	0
2016/09/19	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	2030	02/02/2017	9.29	Call	Bond Future	1,212.9700	1.2130	1,886.6300	1,8866	55.538	0	0	0
2016/09/19	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	2030	02/02/2017	9.30	Call	Bond Future	1,282.4100	1.2824	1,956.0700	1,9561	52.531	0	0	0
2016/09/19	2030	02/02/2017	9.31	Call	Bond Future	1,351.7800	1.3518	2,025.4400	2,0254	49.835	0	0	0
2016/09/19	2030	04/05/2017	9.33	Call	Bond Future	1,238.9500	1.2389	1,923.9500	1,9240	55.289	0	0	0
2016/09/19	2030	04/05/2017			Bond Future	9.1510	93.5923	9.0535	94.2773	(1.066)	0.0000	0.0000	0
2016/09/19	2030	04/05/2017	9.34	Call	Bond Future	1,307.4800	1.3075	1,992.4800	1,9925	52.391	0	0	0
2016/09/19	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	2030	04/05/2017	9.32	Call	Bond Future	1,170.3500	1.1703	1,855.3500	1,8553	58.529	0	0	0
2016/09/19	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	2032	03/11/2016			Bond Future	9.1842	93.2503	9.0923	93.9616	(1.000)	0.0000	0.0000	13,093
2016/09/19	2032	03/11/2016	10.28	Put	Bond Future	62.1900	0.0622	34.1700	0.0342	(45.055)	0	0	0
2016/09/19	2032	03/11/2016	10.30	Put	Bond Future	57.2800	0.0573	31.2000	0.0312	(45.531)	0	0	0
2016/09/19	2032	03/11/2016	10.29	Put	Bond Future	59.6900	0.0597	32.6500	0.0327	(45.301)	0	0	0
2016/09/19	2032	03/11/2016	10.30	Call	Bond Future	8,102.5400	8.1025	8,787.8400	8,7878	8.458	0	0	0
2016/09/19	2032	03/11/2016	10.28	Call	Bond Future	7,972.4600	7.9725	8,655.8200	8,6558	8.572	0	0	0
2016/09/19	2032	03/11/2016	10.29	Call	Bond Future	8,037.4900	8.0375	8,721.8300	8,7218	8.514	0	0	0
2016/09/19	2032	02/02/2017	9.53	Call	Bond Future	4,216.8100	4.2168	4,660.1000	4,6601	10.512	0	0	0
2016/09/19	2032	02/02/2017			Bond Future	9.2262	95.0463	9.1317	95.7696	(1.024)	0.0000	0.0000	0
2016/09/19	2032	02/02/2017	9.51	Call	Bond Future	4,124.9900	4.1250	4,562.7600	4,5628	10.613	0	0	0

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2016/09/19	2032	02/02/2017	9.52	Call	Bond Future	4,170.6800	4.1707	4,611.2200	4.6112	10.563	0	0	0
2016/09/19	2032	02/02/2017	9.51	Put	Bond Future	2,001.0200	2.0010	1,715.5000	1.7155	(14.269)	0	0	0
2016/09/19	2032	02/02/2017	9.53	Put	Bond Future	1,945.8300	1.9458	1,665.8300	1.6658	(14.390)	0	0	0
2016/09/19	2032	02/02/2017	9.52	Put	Bond Future	1,973.1600	1.9732	1,690.4100	1.6904	(14.330)	0	0	0
2016/09/19	2032	04/05/2017	9.45	Call	Bond Future	4,541.0600	4.5411	4,954.1200	4.9541	9.096	0	0	0
2016/09/19	2032	04/05/2017			Bond Future	9.2595	92.7930	9.1623	93.5286	(1.049)	0.0000	0.0000	0
2016/09/19	2032	04/05/2017	9.46	Call	Bond Future	4,583.1200	4.5831	4,998.4100	4.9984	9.061	0	0	0
2016/09/19	2032	04/05/2017	9.44	Put	Bond Future	3,154.9500	3.1550	2,830.1600	2.8302	(10.295)	0	0	0
2016/09/19	2032	04/05/2017	9.46	Put	Bond Future	3,091.3800	3.0914	2,771.0700	2.7711	(10.361)	0	0	0
2016/09/19	2032	04/05/2017	9.44	Call	Bond Future	4,499.4700	4.4995	4,910.2800	4.9103	9.130	0	0	0
2016/09/19	2032	04/05/2017	9.45	Put	Bond Future	3,122.8900	3.1229	2,800.3500	2.8004	(10.328)	0	0	0
2016/09/19	2033	03/11/2016			Bond Future	108.1197	108.1197	108.1233	108.1233	0.003	0.0000	0.0000	4,686
2016/09/19	2033	03/11/2016	109.16	Put	Bond Future	1,040.3500	1.0403	1,036.7300	1.0367	(0.348)	0	0	0
2016/09/19	2033	03/11/2016	109.17	Put	Bond Future	1,050.3500	1.0503	1,046.7300	1.0467	(0.345)	0	0	0
2016/09/19	2033	03/11/2016	109.18	Put	Bond Future	1,060.3500	1.0603	1,056.7300	1.0567	(0.341)	0	0	0
2016/09/19	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	2037	03/11/2016	10.35	Call	Bond Future	8,029.2100	8.0292	8,678.9700	8.6790	8.092	0	0	0
2016/09/19	2037	03/11/2016	10.36	Put	Bond Future	114.0900	0.1141	69.7100	0.0697	(38.899)	0	0	0
2016/09/19	2037	03/11/2016			Bond Future	9.3483	94.6409	9.2667	95.3364	(0.873)	0.0000	0.0000	38,537
2016/09/19	2037	03/11/2016	10.36	Call	Bond Future	8,098.4200	8.0984	8,749.5800	8.7496	8.041	0	0	0
2016/09/19	2037	03/11/2016	10.37	Call	Bond Future	8,167.6600	8.1677	8,820.1900	8.8202	7.989	0	0	0
2016/09/19	2037	03/11/2016	10.35	Put	Bond Future	118.3700	0.1184	72.5900	0.0726	(38.675)	0	0	0
2016/09/19	2037	03/11/2016	10.37	Put	Bond Future	109.9500	0.1099	66.9400	0.0669	(39.118)	0	0	0
2016/09/19	2037	02/02/2017	9.68	Put	Bond Future	2,259.2600	2.2593	1,975.3400	1.9753	(12.567)	0	0	0
2016/09/19	2037	02/02/2017			Bond Future	9.3888	92.2075	9.3051	92.9146	(0.892)	0.0000	0.0000	0
2016/09/19	2037	02/02/2017	9.67	Put	Bond Future	2,290.2700	2.2903	2,003.7000	2.0037	(12.512)	0	0	0
2016/09/19	2037	02/02/2017	9.68	Call	Bond Future	4,652.3400	4.6523	5,075.5500	5.0756	9.097	0	0	0
2016/09/19	2037	02/02/2017	9.66	Call	Bond Future	4,553.2500	4.5532	4,971.1500	4.9712	9.178	0	0	0
2016/09/19	2037	02/02/2017	9.67	Call	Bond Future	4,602.7900	4.6028	5,023.3500	5.0233	9.137	0	0	0
2016/09/19	2037	02/02/2017	9.66	Put	Bond Future	2,321.4100	2.3214	2,032.1800	2.0322	(12.459)	0	0	0
2016/09/19	2037	04/05/2017			Bond Future	9.4249	94.0583	9.3389	94.7774	(0.912)	0.0000	0.0000	0
2016/09/19	2037	04/05/2017	9.58	Put	Bond Future	3,681.5700	3.6816	3,353.9600	3.3540	(8.899)	0	0	0
2016/09/19	2037	04/05/2017	9.60	Put	Bond Future	3,609.7300	3.6097	3,286.4200	3.2864	(8.957)	0	0	0
2016/09/19	2037	04/05/2017	9.59	Put	Bond Future	3,645.6500	3.6456	3,320.1900	3.3202	(8.927)	0	0	0
2016/09/19	2037	04/05/2017	9.60	Call	Bond Future	5,048.3000	5.0483	5,444.0900	5.4441	7.840	0	0	0
2016/09/19	2037	04/05/2017	9.58	Call	Bond Future	4,957.6200	4.9576	5,349.1100	5.3491	7.897	0	0	0
2016/09/19	2037	04/05/2017	9.59	Call	Bond Future	5,003.0200	5.0030	5,396.6600	5.3967	7.868	0	0	0
2016/09/19	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	2038	03/11/2016			Bond Future	136.0144	136.0144	136.0188	136.0188	0.003	0.0000	0.0000	20,753
2016/09/19	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	2038	03/11/2016	136.31	Put	Bond Future	295.6000	0.2956	291.2400	0.2912	(1.475)	0	0	0
2016/09/19	2038	03/11/2016	136.33	Put	Bond Future	315.6000	0.3156	311.2400	0.3112	(1.381)	0	0	0
2016/09/19	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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2016/09/19	2038	03/11/2016	136.32	Put	Bond Future	305.6000	0.3056	301.2400	0.3012	(1.427)	0	0	0
2016/09/19	2040	03/11/2016			Bond Future	9.3628	99.0080	9.2812	99.7589	(0.871)	0.0000	0.0000	3,923
2016/09/19	2040	03/11/2016	9.69	Put	Bond Future	986.4900	0.9865	737.1500	0.7372	(25.275)	0	0	0
2016/09/19	2040	03/11/2016	9.71	Put	Bond Future	936.9900	0.9370	696.6400	0.6966	(25.651)	0	0	0
2016/09/19	2040	03/11/2016	9.70	Put	Bond Future	961.4200	0.9614	716.6100	0.7166	(25.463)	0	0	0
2016/09/19	2040	03/11/2016	9.71	Call	Bond Future	4,029.6800	4.0297	4,540.2200	4.5402	12.669	0	0	0
2016/09/19	2040	03/11/2016	9.69	Call	Bond Future	3,905.4700	3.9055	4,407.0200	4.4070	12.842	0	0	0
2016/09/19	2040	03/11/2016	9.70	Call	Bond Future	3,967.3200	3.9673	4,473.4000	4.4734	12.756	0	0	0
2016/09/19	2040	02/02/2017	9.58	Call	Bond Future	4,484.2000	4.4842	4,906.8500	4.9069	9.425	0	0	0
2016/09/19	2040	02/02/2017			Bond Future	9.4024	96.4084	9.3187	97.1718	(0.890)	0.0000	0.0000	0
2016/09/19	2040	02/02/2017	9.59	Call	Bond Future	4,534.9500	4.5350	4,960.5300	4.9605	9.384	0	0	0
2016/09/19	2040	02/02/2017	9.60	Call	Bond Future	4,585.9600	4.5860	5,014.4600	5.0145	9.344	0	0	0
2016/09/19	2040	02/02/2017	9.58	Put	Bond Future	2,896.6000	2.8966	2,555.8700	2.5559	(11.763)	0	0	0
2016/09/19	2040	02/02/2017	9.60	Put	Bond Future	2,822.2300	2.8222	2,487.3500	2.4874	(11.866)	0	0	0
2016/09/19	2040	02/02/2017	9.59	Put	Bond Future	2,859.2200	2.8592	2,521.4200	2.5214	(11.814)	0	0	0
2016/09/19	2040	04/05/2017			Bond Future	9.4376	98.3435	9.3518	99.1200	(0.909)	0.0000	0.0000	0
2016/09/19	2040	04/05/2017	9.62	Put	Bond Future	3,940.4700	3.9405	3,592.6300	3.5926	(8.827)	0	0	0
2016/09/19	2040	04/05/2017	9.64	Put	Bond Future	3,864.1900	3.8642	3,520.8800	3.5209	(8.884)	0	0	0
2016/09/19	2040	04/05/2017	9.62	Call	Bond Future	5,557.0900	5.5571	5,985.7100	5.9857	7.713	0	0	0
2016/09/19	2040	04/05/2017	9.63	Put	Bond Future	3,902.0200	3.9020	3,556.4500	3.5564	(8.856)	0	0	0
2016/09/19	2040	04/05/2017	9.63	Call	Bond Future	5,606.0100	5.6060	6,036.9000	6.0369	7.686	0	0	0
2016/09/19	2040	04/05/2017	9.64	Call	Bond Future	5,655.4200	5.6554	6,088.5700	6.0886	7.659	0	0	0
2016/09/19	2044	03/11/2016			Bond Future	9.3770	96.2177	9.2904	97.0269	(0.924)	0.0000	0.0000	18,566
2016/09/19	2044	03/11/2016	10.42	Call	Bond Future	9,008.6700	9.0087	9,768.7500	9.7688	8.437	0	0	0
2016/09/19	2044	03/11/2016	10.41	Put	Bond Future	126.9300	0.1269	76.3700	0.0764	(39.833)	0	0	0
2016/09/19	2044	03/11/2016	10.43	Put	Bond Future	118.7400	0.1187	70.9800	0.0710	(40.222)	0	0	0
2016/09/19	2044	03/11/2016	10.42	Put	Bond Future	122.7900	0.1228	73.6400	0.0736	(40.028)	0	0	0
2016/09/19	2044	03/11/2016	10.43	Call	Bond Future	9,082.7100	9.0827	9,844.1800	9.8442	8.384	0	0	0
2016/09/19	2044	03/11/2016	10.41	Call	Bond Future	8,934.6000	8.9346	9,693.2700	9.6933	8.491	0	0	0
2016/09/19	2044	02/02/2017			Bond Future	9.4153	93.6895	9.3265	94.5124	(0.943)	0.0000	0.0000	0
2016/09/19	2044	02/02/2017	9.77	Call	Bond Future	5,511.4000	5.5114	6,024.0600	6.0241	9.302	0	0	0
2016/09/19	2044	02/02/2017	9.76	Put	Bond Future	2,374.7700	2.3748	2,061.6000	2.0616	(13.187)	0	0	0
2016/09/19	2044	02/02/2017	9.78	Put	Bond Future	2,311.8700	2.3119	2,004.5300	2.0045	(13.294)	0	0	0
2016/09/19	2044	02/02/2017	9.77	Put	Bond Future	2,343.2500	2.3432	2,033.0000	2.0330	(13.240)	0	0	0
2016/09/19	2044	02/02/2017	9.78	Call	Bond Future	5,566.6800	5.5667	6,082.2500	6.0823	9.262	0	0	0
2016/09/19	2044	02/02/2017	9.76	Call	Bond Future	5,456.1200	5.4561	5,965.8600	5.9659	9.343	0	0	0
2016/09/19	2044	04/05/2017			Bond Future	9.4493	95.5701	9.3584	96.4073	(0.963)	0.0000	0.0000	0
2016/09/19	2044	04/05/2017	9.67	Call	Bond Future	5,857.9300	5.8579	6,332.4100	6.3324	8.100	0	0	0
2016/09/19	2044	04/05/2017	9.66	Put	Bond Future	3,917.3100	3.9173	3,552.1800	3.5522	(9.321)	0	0	0
2016/09/19	2044	04/05/2017	9.68	Put	Bond Future	3,841.3200	3.8413	3,481.0200	3.4810	(9.380)	0	0	0
2016/09/19	2044	04/05/2017	9.67	Put	Bond Future	3,879.3100	3.8793	3,516.5900	3.5166	(9.350)	0	0	0
2016/09/19	2044	04/05/2017	9.68	Call	Bond Future	5,907.9200	5.9079	6,384.8200	6.3848	8.072	0	0	0
2016/09/19	2044	04/05/2017	9.66	Call	Bond Future	5,807.8200	5.8078	6,279.8900	6.2799	8.128	0	0	0
2016/09/19	2046	03/11/2016	137.07	Put	Bond Future	3,435.1600	3.4352	3,430.6200	3.4306	(0.132)	0	0	0
2016/09/19	2046	03/11/2016			Bond Future	133.6348	133.6348	133.6394	133.6394	0.003	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
2016/09/19	2046	03/11/2016	137.09	Put	Bond Future	3,455.1600	3.4552	3,450.6200	3.4506	(0.131)	0	0	0
2016/09/19	2046	03/11/2016	137.08	Put	Bond Future	3,445.1600	3.4452	3,440.6200	3.4406	(0.132)	0	0	0
2016/09/19	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	2050	03/11/2016	149.52	Put	Bond Future	6,085.2900	6.0853	6,417.6800	6.4177	5.462	0	0	0
2016/09/19	2050	03/11/2016			Bond Future	143.4347	143.4347	143.1023	143.1023	(0.232)	0.0000	0.0000	21,644
2016/09/19	2050	03/11/2016	149.54	Put	Bond Future	6,105.2900	6.1053	6,437.6800	6.4377	5.444	0	0	0
2016/09/19	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	2050	03/11/2016	149.53	Put	Bond Future	6,095.2900	6.0953	6,427.6800	6.4277	5.453	0	0	0
2016/09/19	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	AL37	03/11/2016			Index Future	505.8290	505.8290	507.4820	507.4820	0.327	0.0000	0.0000	14
2016/09/19	AL37	02/02/2017			Index Future	515.5710	515.5710	517.2450	517.2450	0.325	0.0000	0.0000	0
2016/09/19	AL7T	03/11/2016			Index Future	586.2980	586.2980	589.8710	589.8710	0.609	0.0000	0.0000	3
2016/09/19	AL7T	02/02/2017			Index Future	597.5900	597.5900	601.2190	601.2190	0.607	0.0000	0.0000	0
2016/09/19	ALBI	03/11/2016			Index Future	535.6650	535.6650	539.1350	539.1350	0.648	0.0000	0.0000	706
2016/09/19	ALBI	02/02/2017			Index Future	545.9820	545.9820	549.5070	549.5070	0.646	0.0000	0.0000	0
2016/09/19	ALBI	04/05/2017			Index Future	556.9340	556.9340	560.5140	560.5140	0.643	0.0000	0.0000	0
2016/09/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	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
2016/09/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/09/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	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
2016/09/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/19	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	EL28	03/11/2016			Bond Future	130.4529	130.4529	130.4590	130.4590	0.005	0.0000	0.0000	0
2016/09/19	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	EL28	03/11/2016	132.15	Put	Bond Future	1,697.0600	1.6971	1,690.9800	1.6910	(0.358)	0	0	0
2016/09/19	EL28	03/11/2016	132.17	Put	Bond Future	1,717.0600	1.7171	1,710.9800	1.7110	(0.354)	0	0	0
2016/09/19	EL28	03/11/2016	132.16	Put	Bond Future	1,707.0600	1.7071	1,700.9800	1.7010	(0.356)	0	0	0
2016/09/19	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	EL28	02/02/2017			Bond Future	132.9736	132.9736	132.9773	132.9773	0.003	0.0000	0.0000	0
2016/09/19	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	EL28	02/02/2017	135.10	Put	Bond Future	2,126.4000	2.1264	2,122.6700	2.1227	(0.175)	0	0	0
2016/09/19	EL28	02/02/2017	135.12	Put	Bond Future	2,146.4000	2.1464	2,142.6700	2.1427	(0.174)	0	0	0
2016/09/19	EL28	02/02/2017	135.11	Put	Bond Future	2,136.4000	2.1364	2,132.6700	2.1327	(0.175)	0	0	0
2016/09/19	EL28	04/05/2017			Bond Future	133.9637	133.9637	133.9644	133.9644	0.001	0.0000	0.0000	0
2016/09/19	EL28	04/05/2017	137.90	Put	Bond Future	3,936.3200	3.9363	3,935.5500	3.9356	(0.020)	0	0	0
2016/09/19	EL28	04/05/2017	137.92	Put	Bond Future	3,956.3200	3.9563	3,955.5500	3.9556	(0.019)	0	0	0
2016/09/19	EL28	04/05/2017	137.91	Put	Bond Future	3,946.3200	3.9463	3,945.5500	3.9456	(0.020)	0	0	0
2016/09/19	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	ES33	03/11/2016			Bond Future	10.2355	79.3444	10.1483	79.9253	(0.852)	0.0000	0.0000	8,789
2016/09/19	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	ES33	03/11/2016	11.31	Call	Bond Future	6,657.8300	6.6578	7,238.7100	7.2387	8.725	0	0	0
2016/09/19	ES33	03/11/2016	11.29	Call	Bond Future	6,541.9200	6.5419	7,122.8000	7.1228	8.879	0	0	0
2016/09/19	ES33	03/11/2016	11.30	Call	Bond Future	6,599.9100	6.5999	7,180.7900	7.1808	8.801	0	0	0
2016/09/19	ES33	02/02/2017			Bond Future	10.3098	80.8726	10.2200	81.4631	(0.871)	0.0000	0.0000	0
2016/09/19	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	ES33	02/02/2017	10.59	Call	Bond Future	1,800.4600	1.8005	2,390.9400	2.3909	32.796	0	0	0
2016/09/19	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	ES33	02/02/2017	10.60	Call	Bond Future	1,863.5500	1.8635	2,454.0300	2.4540	31.686	0	0	0
2016/09/19	ES33	02/02/2017	10.61	Call	Bond Future	1,926.5600	1.9266	2,517.0400	2.5170	30.649	0	0	0

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2016/09/19	ES33	04/05/2017			Bond Future	10.3737	78.7001	10.2813	79.3006	(0.891)	0.0000	0.0000	0
2016/09/19	ES33	04/05/2017	10.55	Call	Bond Future	1,126.7200	1.1267	1,727.2200	1.7272	53.296	0	0	0
2016/09/19	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	ES33	04/05/2017	10.56	Call	Bond Future	1,189.9000	1.1899	1,790.4000	1.7904	50.466	0	0	0
2016/09/19	ES33	04/05/2017	10.54	Call	Bond Future	1,063.4700	1.0635	1,663.9700	1.6640	56.466	0	0	0
2016/09/19	ES42	03/11/2016			Bond Future	10.3333	83.9421	10.2512	84.5763	(0.794)	0.0000	0.0000	8,777
2016/09/19	ES42	02/02/2017			Bond Future	10.4020	85.5592	10.3176	86.2040	(0.811)	0.0000	0.0000	0
2016/09/19	ES42	04/05/2017			Bond Future	10.4649	83.0128	10.3781	83.6685	(0.829)	0.0000	0.0000	0
2016/09/19	GOVI	03/11/2016	476.11	Call	GOVI	570,500.0000	57.0500	602,860.0000	60.2860	5.672	0	0	0
2016/09/19	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	GOVI	03/11/2016			GOVI	533.1600	533.1600	536.3960	536.3960	0.607	0.0000	0.0000	420
2016/09/19	GOVI	03/11/2016	476.12	Call	GOVI	570,400.0000	57.0400	602,760.0000	60.2760	5.673	0	0	0
2016/09/19	GOVI	03/11/2016	476.13	Call	GOVI	570,300.0000	57.0300	602,660.0000	60.2660	5.674	0	0	0
2016/09/19	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	GOVI	02/02/2017	533.34	Call	GOVI	100,890.0000	10.0890	133,750.0000	13.3750	32.570	0	0	0
2016/09/19	GOVI	02/02/2017			GOVI	543.4290	543.4290	546.7150	546.7150	0.605	0.0000	0.0000	27
2016/09/19	GOVI	02/02/2017	533.32	Call	GOVI	101,090.0000	10.1090	133,950.0000	13.3950	32.506	0	0	0
2016/09/19	GOVI	02/02/2017	533.33	Call	GOVI	100,990.0000	10.0990	133,850.0000	13.3850	32.538	0	0	0
2016/09/19	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	GOVI	04/05/2017			GOVI	554.3300	554.3300	557.6670	557.6670	0.602	0.0000	0.0000	0
2016/09/19	GOVI	04/05/2017	262.19	Call	GOVI	2,921,400.0000	292.1400	2,954,770.0000	295.4770	1.142	0	0	0
2016/09/19	GOVI	04/05/2017	262.20	Call	GOVI	2,921,300.0000	292.1300	2,954,670.0000	295.4670	1.142	0	0	0
2016/09/19	GOVI	04/05/2017	262.18	Call	GOVI	2,921,500.0000	292.1500	2,954,870.0000	295.4870	1.142	0	0	0
2016/09/19	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/09/19	IGOV	03/11/2016			Index Future	249.8930	249.8930	249.8620	249.8620	(0.012)	0.0000	0.0000	1,021
2016/09/19	IGOV	02/02/2017			Index Future	254.7220	254.7220	254.6840	254.6840	(0.015)	0.0000	0.0000	57
2016/09/19	IGOV	04/05/2017			Index Future	259.8460	259.8460	259.8010	259.8010	(0.017)	0.0000	0.0000	0
2016/09/19	ILBI	03/11/2016			Index Future	677.3550	677.3550	677.2810	677.2810	(0.011)	0.0000	0.0000	0
2016/09/19	ILBI	02/02/2017			Index Future	690.4960	690.4960	690.4170	690.4170	(0.011)	0.0000	0.0000	155
2016/09/19	IS01	19/12/2016			Interest Rate Swap	100.0720	100.0720	100.0686	100.0686	(0.003)	0.0000	0.0000	0
2016/09/19	IS01	16/03/2017			Interest Rate Swap	100.0262	100.0262	100.0216	100.0216	(0.005)	0.0000	0.0000	0
2016/09/19	IS01	15/06/2017			Interest Rate Swap	99.6749	99.6749	99.6615	99.6615	(0.013)	0.0000	0.0000	0
2016/09/19	IS01	21/09/2017			Interest Rate Swap	99.7562	99.7562	99.7300	99.7300	(0.026)	0.0000	0.0000	0
2016/09/19	IS01	21/12/2017			Interest Rate Swap	100.0458	100.0458	100.0120	100.0120	(0.034)	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
2016/09/19	IS02	18/12/2017			Interest Rate Swap	100.0743	100.0743	100.0376	100.0376	(0.037)	0.0000	0.0000	0
2016/09/19	IS02	16/03/2018			Interest Rate Swap	99.3907	99.3907	99.3467	99.3467	(0.044)	0.0000	0.0000	0
2016/09/19	IS02	15/06/2018			Interest Rate Swap	99.0889	99.0889	99.0339	99.0339	(0.056)	0.0000	0.0000	0
2016/09/19	IS02	21/09/2018			Interest Rate Swap	99.2195	99.2195	99.1362	99.1362	(0.084)	0.0000	0.0000	0
2016/09/19	IS02	21/12/2018			Interest Rate Swap	99.7600	99.7600	99.6600	99.6600	(0.100)	0.0000	0.0000	0
2016/09/19	IS05	17/12/2020			Interest Rate Swap	98.3789	98.3789	98.1188	98.1188	(0.264)	0.0000	0.0000	0
2016/09/19	IS05	16/03/2021			Interest Rate Swap	97.7268	97.7268	97.4593	97.4593	(0.274)	0.0000	0.0000	0
2016/09/19	IS05	15/06/2021			Interest Rate Swap	97.0418	97.0418	96.7640	96.7640	(0.286)	0.0000	0.0000	0
2016/09/19	IS05	21/09/2021			Interest Rate Swap	97.3317	97.3317	97.0408	97.0408	(0.299)	0.0000	0.0000	0
2016/09/19	IS05	21/12/2021			Interest Rate Swap	99.5711	99.5711	99.2755	99.2755	(0.297)	0.0000	0.0000	0
2016/09/19	IS10	17/12/2025			Interest Rate Swap	98.3152	98.3152	97.8865	97.8865	(0.436)	0.0000	0.0000	0
2016/09/19	IS10	16/03/2026			Interest Rate Swap	95.4083	95.4083	94.9652	94.9652	(0.464)	0.0000	0.0000	0
2016/09/19	IS10	15/06/2026			Interest Rate Swap	94.1910	94.1910	93.7347	93.7347	(0.484)	0.0000	0.0000	0
2016/09/19	IS10	21/09/2026			Interest Rate Swap	96.2847	96.2847	95.8247	95.8247	(0.478)	0.0000	0.0000	0
2016/09/19	IS10	21/12/2026			Interest Rate Swap	99.9257	99.9257	99.4773	99.4773	(0.449)	0.0000	0.0000	0
2016/09/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/09/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/09/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/09/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/09/19	JBAF	21/09/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10
2016/09/19	JBAF	19/10/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/09/19	JBAF	16/11/2016			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/09/19	JBAF	21/12/2016			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/09/19	JBAF	18/01/2017			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/09/19	JBAF	15/02/2017			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2016/09/19	JBAF	15/03/2017			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	1,000
2016/09/19	JBAF	21/06/2017			Jibar Tradeable Future	7.6900	92.3100	7.6900	92.3100	0.000	0.0000	0.0000	0
2016/09/19	JBAF	20/09/2017			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/09/19	JBAF	20/12/2017			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	0
2016/09/19	JBAF	20/03/2018			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	1,000
2016/09/19	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/09/19	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/09/19	R023	03/11/2016	9.73	Put	Bond Future	5.8400	0.0058	2.5900	0.0026	(55.651)	0	0	0
2016/09/19	R023	03/11/2016			Bond Future	8.4025	98.3127	8.3149	98.7280	(1.042)	0.0000	0.0000	12,642
2016/09/19	R023	03/11/2016	9.75	Put	Bond Future	5.2200	0.0052	2.2800	0.0023	(56.322)	0	0	0
2016/09/19	R023	03/11/2016	9.73	Call	Bond Future	6,038.1900	6.0382	6,450.1500	6.4501	6.823	0	0	0
2016/09/19	R023	03/11/2016	9.74	Put	Bond Future	5.5200	0.0055	2.4300	0.0024	(55.978)	0	0	0
2016/09/19	R023	03/11/2016	9.74	Call	Bond Future	6,081.5100	6.0815	6,493.6300	6.4936	6.777	0	0	0

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2016/09/19	R023	03/11/2016	9.75	Call	Bond Future	6,124.8200	6.1248	6,537.0900	6.5371	6.731	0	0	0
2016/09/19	R023	02/02/2017	8.85	Call	Bond Future	2,715.1500	2.7151	2,996.1900	2.9962	10.351	0	0	0
2016/09/19	R023	02/02/2017			Bond Future	8.4378	100.2063	8.3460	100.6276	(1.088)	0.0000	0.0000	0
2016/09/19	R023	02/02/2017	8.86	Call	Bond Future	2,746.0300	2.7460	3,028.7300	3.0287	10.295	0	0	0
2016/09/19	R023	02/02/2017	8.84	Put	Bond Future	865.7100	0.8657	723.7600	0.7238	(16.397)	0	0	0
2016/09/19	R023	02/02/2017	8.86	Put	Bond Future	837.9800	0.8380	699.3700	0.6994	(16.541)	0	0	0
2016/09/19	R023	02/02/2017	8.84	Call	Bond Future	2,684.4300	2.6844	2,963.7900	2.9638	10.407	0	0	0
2016/09/19	R023	02/02/2017	8.85	Put	Bond Future	851.7500	0.8517	711.4800	0.7115	(16.468)	0	0	0
2016/09/19	R023	04/05/2017	8.61	Call	Bond Future	2,382.4000	2.3824	2,618.0300	2.6180	9.890	0	0	0
2016/09/19	R023	04/05/2017			Bond Future	8.4524	98.2825	8.3562	98.7100	(1.138)	0.0000	0.0000	0
2016/09/19	R023	04/05/2017	8.59	Call	Bond Future	2,332.3900	2.3324	2,565.0900	2.5651	9.977	0	0	0
2016/09/19	R023	04/05/2017	8.60	Call	Bond Future	2,357.3300	2.3573	2,591.4900	2.5915	9.933	0	0	0
2016/09/19	R023	04/05/2017	8.59	Put	Bond Future	1,724.9900	1.7250	1,530.2300	1.5302	(11.291)	0	0	0
2016/09/19	R023	04/05/2017	8.61	Put	Bond Future	1,687.1200	1.6871	1,495.2900	1.4953	(11.370)	0	0	0
2016/09/19	R023	04/05/2017	8.60	Put	Bond Future	1,705.9800	1.7060	1,512.6800	1.5127	(11.331)	0	0	0
2016/09/19	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	R035	03/11/2016			Bond Future	9.2753	98.1731	9.1885	98.9151	(0.936)	0.0000	0.0000	4,661
2016/09/19	R035	03/11/2016	9.59	Call	Bond Future	2,619.9400	2.6199	3,361.9500	3.3619	28.322	0	0	0
2016/09/19	R035	03/11/2016	9.57	Call	Bond Future	2,456.7100	2.4567	3,198.7200	3.1987	30.203	0	0	0
2016/09/19	R035	03/11/2016	9.58	Call	Bond Future	2,538.3800	2.5384	3,280.3900	3.2804	29.232	0	0	0
2016/09/19	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	R035	02/02/2017			Bond Future	9.3194	100.0640	9.2302	100.8184	(0.957)	0.0000	0.0000	0
2016/09/19	R035	02/02/2017	9.51	Call	Bond Future	1,581.9100	1.5819	2,336.2700	2.3363	47.687	0	0	0
2016/09/19	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	R035	02/02/2017	9.52	Call	Bond Future	1,663.8200	1.6638	2,418.1800	2.4182	45.339	0	0	0
2016/09/19	R035	02/02/2017	9.50	Call	Bond Future	1,499.9000	1.4999	2,254.2600	2.2543	50.294	0	0	0
2016/09/19	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	R035	04/05/2017			Bond Future	9.3519	97.5663	9.2603	98.3335	(0.979)	0.0000	0.0000	0
2016/09/19	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	R035	04/05/2017	9.55	Call	Bond Future	1,628.5600	1.6286	2,395.7700	2.3958	47.110	0	0	0
2016/09/19	R035	04/05/2017	9.53	Call	Bond Future	1,466.0700	1.4661	2,233.2800	2.2333	52.331	0	0	0
2016/09/19	R035	04/05/2017	9.54	Call	Bond Future	1,547.3700	1.5474	2,314.5800	2.3146	49.582	0	0	0
2016/09/19	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	R186	03/11/2016	8.82	Put	Bond Future	1,185.3200	1.1853	871.4200	0.8714	(26.482)	0	0	150
2016/09/19	R186	03/11/2016	9.40	Put	Bond Future	206.0700	0.2061	123.7900	0.1238	(39.928)	0	0	0
2016/09/19	R186	03/11/2016			Bond Future	8.7221	115.7866	8.6248	116.4855	(1.116)	0.0000	0.0000	101,505
2016/09/19	R186	03/11/2016	8.30	Put	Bond Future	3,513.9600	3.5140	2,943.8300	2.9438	(16.225)	0	0	0
2016/09/19	R186	03/11/2016	8.52	Put	Bond Future	2,343.2800	2.3433	1,870.5600	1.8706	(20.173)	0	0	150
2016/09/19	R186	03/11/2016	8.95	Put	Bond Future	843.0700	0.8431	595.3000	0.5953	(29.389)	0	0	0
2016/09/19	R186	03/11/2016	9.20	Put	Bond Future	402.5900	0.4026	260.8600	0.2609	(35.205)	0	0	0
2016/09/19	R186	03/11/2016	8.97	Put	Bond Future	797.9500	0.7980	559.8100	0.5598	(29.844)	0	0	0
2016/09/19	R186	03/11/2016	8.96	Put	Bond Future	820.2700	0.8203	577.3300	0.5773	(29.617)	0	0	0
2016/09/19	R186	03/11/2016	9.10	Call	Bond Future	3,207.5900	3.2076	3,726.4200	3.7264	16.175	0	0	0

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2016/09/19	R186	03/11/2016	9.66	Call	Bond Future	6,523.1000	6.5231	7,186.0800	7.1861	10.164	0	0	0
2016/09/19	R186	03/11/2016	8.30	Call	Bond Future	438.8700	0.4389	567.7000	0.5677	29.355	0	0	150
2016/09/19	R186	03/11/2016	8.90	Call	Bond Future	2,227.0200	2.2270	2,653.4400	2.6534	19.148	0	0	0
2016/09/19	R186	03/11/2016	8.97	Call	Bond Future	2,552.1300	2.5521	3,012.9500	3.0130	18.056	0	0	0
2016/09/19	R186	03/11/2016	9.71	Call	Bond Future	6,838.2900	6.8383	7,507.0000	7.5070	9.779	0	0	0
2016/09/19	R186	03/11/2016	8.52	Call	Bond Future	884.8800	0.8849	1,111.1200	1.1111	25.567	0	0	0
2016/09/19	R186	03/11/2016	8.82	Call	Bond Future	1,882.4800	1.8825	2,267.5400	2.2675	20.455	0	0	0
2016/09/19	R186	03/11/2016	8.95	Call	Bond Future	2,457.1000	2.4571	2,908.2900	2.9083	18.363	0	0	0
2016/09/19	R186	03/11/2016	9.20	Call	Bond Future	3,751.2700	3.7513	4,308.5000	4.3085	14.854	0	0	1,425
2016/09/19	R186	03/11/2016	8.90	Put	Bond Future	964.4200	0.9644	691.8800	0.6919	(28.259)	0	0	5,092
2016/09/19	R186	03/11/2016	9.40	Call	Bond Future	4,915.8900	4.9159	5,532.5700	5.5326	12.545	0	0	1,425
2016/09/19	R186	03/11/2016	9.66	Put	Bond Future	78.3000	0.0783	42.3200	0.0423	(45.951)	0	0	0
2016/09/19	R186	03/11/2016	9.71	Put	Bond Future	64.2400	0.0642	33.9900	0.0340	(47.089)	0	0	0
2016/09/19	R186	03/11/2016	8.96	Call	Bond Future	2,504.4100	2.5044	2,960.4300	2.9604	18.209	0	0	0
2016/09/19	R186	03/11/2016	9.10	Put	Bond Future	548.3000	0.5483	368.1700	0.3682	(32.852)	0	0	108
2016/09/19	R186	02/02/2017	8.81	Put	Bond Future	2,362.2200	2.3622	2,019.5600	2.0196	(14.506)	0	0	0
2016/09/19	R186	02/02/2017	9.40	Call	Bond Future	5,343.5800	5.3436	5,873.7500	5.8738	9.922	0	0	0
2016/09/19	R186	02/02/2017	8.00	Put	Bond Future	6,165.9100	6.1659	5,589.3100	5.5893	(9.351)	0	0	0
2016/09/19	R186	02/02/2017			Bond Future	8.7584	112.7136	8.6575	113.4238	(1.152)	0.0000	0.0000	0
2016/09/19	R186	02/02/2017	8.43	Put	Bond Future	3,867.2700	3.8673	3,406.2700	3.4063	(11.921)	0	0	0
2016/09/19	R186	02/02/2017	8.80	Put	Bond Future	2,394.8300	2.3948	2,049.0600	2.0491	(14.438)	0	0	0
2016/09/19	R186	02/02/2017	8.90	Put	Bond Future	2,082.3900	2.0824	1,767.4200	1.7674	(15.125)	0	0	750
2016/09/19	R186	02/02/2017	9.50	Call	Bond Future	5,856.2900	5.8563	6,408.3300	6.4083	9.426	0	0	0
2016/09/19	R186	02/02/2017	8.87	Call	Bond Future	2,951.0400	2.9510	3,337.1000	3.3371	13.082	0	0	0
2016/09/19	R186	02/02/2017	8.60	Call	Bond Future	2,012.5400	2.0125	2,314.1300	2.3141	14.986	0	0	7,000
2016/09/19	R186	02/02/2017	8.81	Call	Bond Future	2,722.9600	2.7230	3,090.4800	3.0905	13.497	0	0	0
2016/09/19	R186	02/02/2017	8.00	Call	Bond Future	675.2000	0.6752	808.7800	0.8088	19.784	0	0	7,000
2016/09/19	R186	02/02/2017	8.37	Call	Bond Future	1,383.1900	1.3832	1,614.4900	1.6145	16.722	0	0	500
2016/09/19	R186	02/02/2017	8.79	Call	Bond Future	2,648.8200	2.6488	3,010.1200	3.0101	13.640	0	0	0
2016/09/19	R186	02/02/2017	8.87	Put	Bond Future	2,172.6500	2.1726	1,848.5300	1.8485	(14.918)	0	0	500
2016/09/19	R186	02/02/2017	8.43	Call	Bond Future	1,533.0000	1.5330	1,782.1800	1.7822	16.254	0	0	750
2016/09/19	R186	02/02/2017	8.80	Call	Bond Future	2,685.7500	2.6857	3,050.1600	3.0502	13.568	0	0	0
2016/09/19	R186	02/02/2017	8.90	Call	Bond Future	3,068.8200	3.0688	3,464.0300	3.4640	12.878	0	0	0
2016/09/19	R186	02/02/2017	9.50	Put	Bond Future	817.8400	0.8178	659.7000	0.6597	(19.336)	0	0	13,500
2016/09/19	R186	02/02/2017	9.40	Put	Bond Future	966.3400	0.9663	786.3300	0.7863	(18.628)	0	0	750
2016/09/19	R186	02/02/2017	8.60	Put	Bond Future	3,130.4100	3.1304	2,721.8200	2.7218	(13.052)	0	0	0
2016/09/19	R186	02/02/2017	8.37	Put	Bond Future	4,150.9900	4.1510	3,672.1100	3.6721	(11.537)	0	0	0
2016/09/19	R186	02/02/2017	8.79	Put	Bond Future	2,427.7700	2.4278	2,078.8900	2.0789	(14.370)	0	0	0
2016/09/19	R186	04/05/2017			Bond Future	8.7845	114.9756	8.6799	115.6974	(1.191)	0.0000	0.0000	0
2016/09/19	R186	04/05/2017	8.89	Put	Bond Future	2,913.6200	2.9136	2,579.7100	2.5797	(11.460)	0	0	0
2016/09/19	R186	04/05/2017	8.91	Put	Bond Future	2,853.2000	2.8532	2,524.0400	2.5240	(11.537)	0	0	0
2016/09/19	R186	04/05/2017	8.90	Put	Bond Future	2,883.2900	2.8833	2,551.7600	2.5518	(11.498)	0	0	0
2016/09/19	R186	04/05/2017	8.91	Call	Bond Future	3,710.7400	3.7107	4,103.4000	4.1034	10.582	0	0	0
2016/09/19	R186	04/05/2017	8.89	Call	Bond Future	3,635.0700	3.6351	4,022.9800	4.0230	10.671	0	0	0
2016/09/19	R186	04/05/2017	8.90	Call	Bond Future	3,672.8100	3.6728	4,063.1000	4.0631	10.626	0	0	0
2016/09/19	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	R197	03/11/2016	303.57	Put	Bond Future	1,245.3900	1.2454	1,235.9000	1.2359	(0.762)	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
2016/09/19	R197	03/11/2016			Bond Future	302.3246		302.3246	302.3341	0.003	0.0000	0.0000	875
2016/09/19	R197	03/11/2016	303.57	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/09/19	R197	03/11/2016	303.58	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/09/19	R197	03/11/2016	303.56	Put	Bond Future	1,235.3900	1.2354	1,225.9000	1.2259	(0.768)	0	0	0
2016/09/19	R197	03/11/2016	303.58	Put	Bond Future	1,255.3900	1.2554	1,245.9000	1.2459	(0.756)	0	0	0
2016/09/19	R202	03/11/2016	253.85	Put	Bond Future	2,515.3300	2.5153	2,507.3600	2.5074	(0.317)	0	0	0
2016/09/19	R202	03/11/2016			Bond Future	251.3347	251.3347	251.3426	251.3426	0.003	0.0000	0.0000	36,009
2016/09/19	R202	03/11/2016	253.87	Put	Bond Future	2,535.3300	2.5353	2,527.3600	2.5274	(0.314)	0	0	0
2016/09/19	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	R202	03/11/2016	253.86	Put	Bond Future	2,525.3300	2.5253	2,517.3600	2.5174	(0.316)	0	0	0
2016/09/19	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	R203	03/11/2016	8.86	Call	Bond Future	1,117.8600	1.1179	1,197.3300	1.1973	7.109	0	0	0
2016/09/19	R203	03/11/2016			Bond Future	7.4777	101.8402	7.3803	101.9197	(1.303)	0.0000	0.0000	30,174
2016/09/19	R203	03/11/2016	8.84	Call	Bond Future	1,101.8400	1.1018	1,181.3000	1.1813	7.212	0	0	0
2016/09/19	R203	03/11/2016	8.85	Call	Bond Future	1,109.8500	1.1098	1,189.3100	1.1893	7.160	0	0	0
2016/09/19	R203	03/11/2016	8.84	Put	Bond Future	0.1300	0.0001	0.0400	0.0000	(69.231)	0	0	0
2016/09/19	R203	03/11/2016	8.86	Put	Bond Future	0.1100	0.0001	0.0300	0.0000	(72.727)	0	0	0
2016/09/19	R203	03/11/2016	8.85	Put	Bond Future	0.1200	0.0001	0.0300	0.0000	(75.000)	0	0	0
2016/09/19	R203	02/02/2017	7.70	Call	Bond Future	279.7700	0.2798	334.7300	0.3347	19.645	0	0	0
2016/09/19	R203	02/02/2017	7.71	Put	Bond Future	84.5900	0.0846	60.8500	0.0608	(28.065)	0	0	0
2016/09/19	R203	02/02/2017			Bond Future	7.3663	103.8017	7.2301	103.8808	(1.849)	0.0000	0.0000	0
2016/09/19	R203	02/02/2017	7.71	Call	Bond Future	283.7000	0.2837	339.0600	0.3391	19.514	0	0	0
2016/09/19	R203	02/02/2017	7.72	Call	Bond Future	287.9000	0.2879	343.6100	0.3436	19.350	0	0	0
2016/09/19	R203	02/02/2017	7.70	Put	Bond Future	86.4400	0.0864	62.3000	0.0623	(27.927)	0	0	0
2016/09/19	R203	02/02/2017	7.72	Put	Bond Future	83.0000	0.0830	59.6100	0.0596	(28.181)	0	0	0
2016/09/19	R203	04/05/2017	6.91	Call	Bond Future	158.7400	0.1587	207.7700	0.2078	30.887	0	0	0
2016/09/19	R203	04/05/2017	6.92	Put	Bond Future	90.3400	0.0903	61.4300	0.0614	(32.001)	0	0	0
2016/09/19	R203	04/05/2017			Bond Future	6.7192	101.7097	6.4964	101.7880	(3.316)	0.0000	0.0000	0
2016/09/19	R203	04/05/2017	6.92	Call	Bond Future	160.8100	0.1608	210.1800	0.2102	30.701	0	0	0
2016/09/19	R203	04/05/2017	6.93	Call	Bond Future	162.8900	0.1629	212.5900	0.2126	30.511	0	0	0
2016/09/19	R203	04/05/2017	6.91	Put	Bond Future	91.7800	0.0918	62.5300	0.0625	(31.870)	0	0	0
2016/09/19	R203	04/05/2017	6.93	Put	Bond Future	88.9100	0.0889	60.3300	0.0603	(32.145)	0	0	0
2016/09/19	R204	03/11/2016			Bond Future	7.7271	103.5702	7.6313	103.7552	(1.240)	0.0000	0.0000	31,477
2016/09/19	R204	03/11/2016	9.21	Put	Bond Future	0.1400	0.0001	0.0400	0.0000	(71.429)	0	0	0
2016/09/19	R204	03/11/2016	9.23	Put	Bond Future	0.1200	0.0001	0.0300	0.0000	(75.000)	0	0	0
2016/09/19	R204	03/11/2016	9.22	Put	Bond Future	0.1300	0.0001	0.0400	0.0000	(69.231)	0	0	0
2016/09/19	R204	03/11/2016	9.22	Call	Bond Future	2,825.6800	2.8257	3,010.5300	3.0105	6.542	0	0	0
2016/09/19	R204	03/11/2016	9.21	Call	Bond Future	2,807.1000	2.8071	2,991.9400	2.9919	6.585	0	0	0
2016/09/19	R204	03/11/2016	9.23	Call	Bond Future	2,844.2500	2.8443	3,029.1000	3.0291	6.499	0	0	0
2016/09/19	R204	02/02/2017	8.28	Call	Bond Future	1,134.7000	1.1347	1,278.7700	1.2788	12.697	0	0	0
2016/09/19	R204	02/02/2017			Bond Future	7.7166	101.5246	7.6081	101.7111	(1.406)	0.0000	0.0000	0
2016/09/19	R204	02/02/2017	8.29	Call	Bond Future	1,147.9400	1.1479	1,292.7300	1.2927	12.613	0	0	0
2016/09/19	R204	02/02/2017	8.30	Call	Bond Future	1,161.4200	1.1614	1,306.9000	1.3069	12.526	0	0	0
2016/09/19	R204	02/02/2017	8.28	Put	Bond Future	173.7500	0.1738	131.3000	0.1313	(24.432)	0	0	0

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2016/09/19	R204	02/02/2017	8.30	Put	Bond Future	166.5800		0.1666	125.5400	0.1255	(24.637)	0	0	0
2016/09/19	R204	02/02/2017	8.29	Put	Bond Future	170.0400		0.1700	128.3100	0.1283	(24.541)	0	0	0
2016/09/19	R204	04/05/2017	7.90	Put	Bond Future	404.1800		0.4042	331.2100	0.3312	(18.054)	0	0	0
2016/09/19	R204	04/05/2017			Bond Future	7.6518		103.5619	7.5269	103.7498	(1.632)	0.0000	0.0000	0
2016/09/19	R204	04/05/2017	7.92	Put	Bond Future	393.2800		0.3933	321.7700	0.3218	(18.183)	0	0	0
2016/09/19	R204	04/05/2017	7.90	Call	Bond Future	776.0300		0.7760	890.9400	0.8909	14.807	0	0	0
2016/09/19	R204	04/05/2017	7.91	Put	Bond Future	398.8600		0.3989	326.6100	0.3266	(18.114)	0	0	0
2016/09/19	R204	04/05/2017	7.91	Call	Bond Future	785.6600		0.7857	901.2900	0.9013	14.718	0	0	0
2016/09/19	R204	04/05/2017	7.92	Call	Bond Future	795.0200		0.7950	911.3900	0.9114	14.637	0	0	0
2016/09/19	R207	03/11/2016			Bond Future	7.9478		100.3390	7.8589	100.5825	(1.119)	0.0000	0.0000	52,034
2016/09/19	R207	03/11/2016	7.94	Call	Bond Future	483.0400		0.4830	597.8200	0.5978	23.762	0	0	0
2016/09/19	R207	03/11/2016	7.93	Put	Bond Future	518.2200		0.5182	387.2900	0.3873	(25.265)	0	0	0
2016/09/19	R207	03/11/2016	7.95	Put	Bond Future	490.7900		0.4908	364.2500	0.3642	(25.783)	0	0	0
2016/09/19	R207	03/11/2016	7.94	Put	Bond Future	504.3100		0.5043	375.5800	0.3756	(25.526)	0	0	0
2016/09/19	R207	03/11/2016	7.95	Call	Bond Future	496.8700		0.4969	613.8400	0.6138	23.541	0	0	0
2016/09/19	R207	03/11/2016	7.93	Call	Bond Future	469.5900		0.4696	582.1700	0.5822	23.974	0	0	0
2016/09/19	R207	02/02/2017	9.24	Call	Bond Future	3,246.6900		3.2467	3,478.2300	3.4782	7.132	0	0	0
2016/09/19	R207	02/02/2017			Bond Future	7.9587		98.6291	7.8621	98.8753	(1.214)	0.0000	0.0000	0
2016/09/19	R207	02/02/2017	8.91	Call	Bond Future	2,506.5300		2.5065	2,722.4300	2.7224	8.614	0	0	62
2016/09/19	R207	02/02/2017	9.22	Call	Bond Future	3,200.8300		3.2008	3,431.6400	3.4316	7.211	0	0	0
2016/09/19	R207	02/02/2017	9.23	Call	Bond Future	3,223.7400		3.2237	3,454.9200	3.4549	7.171	0	0	0
2016/09/19	R207	02/02/2017	8.91	Put	Bond Future	121.8100		0.1218	91.4600	0.0915	(24.916)	0	0	0
2016/09/19	R207	02/02/2017	9.22	Put	Bond Future	54.5200		0.0545	39.0800	0.0391	(28.320)	0	0	0
2016/09/19	R207	02/02/2017	9.24	Put	Bond Future	51.5100		0.0515	36.8000	0.0368	(28.558)	0	0	0
2016/09/19	R207	02/02/2017	9.23	Put	Bond Future	52.9900		0.0530	37.9200	0.0379	(28.439)	0	0	0
2016/09/19	R207	04/05/2017	8.21	Put	Bond Future	662.9900		0.6630	564.5600	0.5646	(14.846)	0	0	0
2016/09/19	R207	04/05/2017			Bond Future	7.9480		100.6084	7.8424	100.8573	(1.329)	0.0000	0.0000	0
2016/09/19	R207	04/05/2017	8.22	Call	Bond Future	1,291.5200		1.2915	1,442.9100	1.4429	11.722	0	0	0
2016/09/19	R207	04/05/2017	8.20	Call	Bond Future	1,262.6500		1.2627	1,412.1500	1.4122	11.840	0	0	0
2016/09/19	R207	04/05/2017	8.21	Call	Bond Future	1,277.2000		1.2772	1,427.6400	1.4276	11.779	0	0	0
2016/09/19	R207	04/05/2017	8.20	Put	Bond Future	671.8000		0.6718	572.4300	0.5724	(14.792)	0	0	0
2016/09/19	R207	04/05/2017	8.22	Put	Bond Future	653.9700		0.6540	556.4900	0.5565	(14.906)	0	0	0
2016/09/19	R207	03/08/2017	8.19	Call	Bond Future	1,373.4600		1.3735	1,526.6400	1.5266	11.153	0	0	51
2016/09/19	R207	03/08/2017			Bond Future	7.8929		99.0658	7.7756	99.3192	(1.485)	0.0000	0.0000	0
2016/09/19	R207	03/08/2017	8.39	Put	Bond Future	586.3500		0.5863	501.5000	0.5015	(14.471)	0	0	0
2016/09/19	R207	03/08/2017	8.41	Put	Bond Future	573.1400		0.5731	489.7400	0.4897	(14.551)	0	0	0
2016/09/19	R207	03/08/2017	8.19	Put	Bond Future	734.8100		0.7348	634.5600	0.6346	(13.643)	0	0	0
2016/09/19	R207	03/08/2017	8.40	Put	Bond Future	579.7200		0.5797	495.5900	0.4956	(14.512)	0	0	0
2016/09/19	R207	03/08/2017	8.41	Call	Bond Future	1,681.2900		1.6813	1,851.3200	1.8513	10.113	0	0	0
2016/09/19	R207	03/08/2017	8.39	Call	Bond Future	1,651.9400		1.6519	1,820.5200	1.8205	10.205	0	0	0
2016/09/19	R207	03/08/2017	8.40	Call	Bond Future	1,666.5900		1.6666	1,835.8900	1.8359	10.158	0	0	0
2016/09/19	R208	03/11/2016	9.59	Put	Bond Future	0.9700		0.0010	0.3500	0.0004	(63.918)	0	0	0
2016/09/19	R208	03/11/2016			Bond Future	8.1230		95.7229	8.0350	96.0338	(1.084)	0.0000	0.0000	30,528
2016/09/19	R208	03/11/2016	9.58	Put	Bond Future	1.0300		0.0010	0.3800	0.0004	(63.107)	0	0	0
2016/09/19	R208	03/11/2016	9.57	Call	Bond Future	4,937.9200		4.9379	5,248.1800	5.2482	6.283	0	0	0
2016/09/19	R208	03/11/2016	9.58	Call	Bond Future	4,970.8700		4.9709	5,281.1700	5.2812	6.242	0	0	0

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2016/09/19	R208	03/11/2016	9.59	Call	Bond Future	5,003.8100	5.0038	5,314.1400	5.3141	6.202	0	0	0
2016/09/19	R208	03/11/2016	9.57	Put	Bond Future	1.1000	0.0011	0.4100	0.0004	(62.727)	0	0	0
2016/09/19	R208	02/02/2017			Bond Future	8.1471	97.5666	8.0534	97.8817	(1.150)	0.0000	0.0000	0
2016/09/19	R208	02/02/2017	8.64	Call	Bond Future	2,107.9600	2.1080	2,333.8600	2.3339	10.717	0	0	0
2016/09/19	R208	02/02/2017	8.63	Put	Bond Future	479.6700	0.4797	389.2300	0.3892	(18.855)	0	0	0
2016/09/19	R208	02/02/2017	8.65	Put	Bond Future	462.1700	0.4622	374.2300	0.3742	(19.028)	0	0	0
2016/09/19	R208	02/02/2017	8.64	Put	Bond Future	470.9500	0.4709	381.7600	0.3818	(18.938)	0	0	0
2016/09/19	R208	02/02/2017	8.65	Call	Bond Future	2,132.0400	2.1320	2,359.1900	2.3592	10.654	0	0	0
2016/09/19	R208	02/02/2017	8.63	Call	Bond Future	2,083.8100	2.0838	2,308.4600	2.3085	10.781	0	0	0
2016/09/19	R208	04/05/2017	8.39	Call	Bond Future	1,752.6000	1.7526	1,940.7000	1.9407	10.733	0	0	0
2016/09/19	R208	04/05/2017			Bond Future	8.1488	96.1201	8.0489	96.4393	(1.226)	0.0000	0.0000	0
2016/09/19	R208	04/05/2017	8.37	Call	Bond Future	1,714.4800	1.7145	1,900.2600	1.9003	10.836	0	0	0
2016/09/19	R208	04/05/2017	8.38	Call	Bond Future	1,733.3400	1.7333	1,920.2900	1.9203	10.786	0	0	0
2016/09/19	R208	04/05/2017	8.37	Put	Bond Future	1,012.2900	1.0123	878.9400	0.8789	(13.173)	0	0	0
2016/09/19	R208	04/05/2017	8.39	Put	Bond Future	987.2300	0.9872	856.2000	0.8562	(13.272)	0	0	0
2016/09/19	R208	04/05/2017	8.38	Put	Bond Future	999.5500	0.9995	867.3700	0.8674	(13.224)	0	0	0
2016/09/19	R209	03/11/2016	9.34	Put	Bond Future	1,230.1600	1.2302	945.6000	0.9456	(23.132)	0	0	345
2016/09/19	R209	03/11/2016	10.26	Call	Bond Future	6,860.3400	6.8603	7,447.3200	7.4473	8.556	0	0	0
2016/09/19	R209	03/11/2016			Bond Future	9.2314	73.9726	9.1449	74.5912	(0.938)	0.0000	0.0000	37,840
2016/09/19	R209	03/11/2016	10.24	Call	Bond Future	6,743.6200	6.7436	7,328.4800	7.3285	8.673	0	0	0
2016/09/19	R209	03/11/2016	8.87	Put	Bond Future	3,244.2400	3.2442	2,760.1800	2.7602	(14.921)	0	0	0
2016/09/19	R209	03/11/2016	8.81	Call	Bond Future	502.6500	0.5027	616.9600	0.6170	22.741	0	0	345
2016/09/19	R209	03/11/2016	9.04	Put	Bond Future	2,370.1900	2.3702	1,952.2300	1.9522	(17.634)	0	0	345
2016/09/19	R209	03/11/2016	9.42	Put	Bond Future	1,011.5100	1.0115	761.7600	0.7618	(24.691)	0	0	0
2016/09/19	R209	03/11/2016	10.25	Call	Bond Future	6,802.0900	6.8021	7,387.9900	7.3880	8.614	0	0	0
2016/09/19	R209	03/11/2016	9.05	Call	Bond Future	1,018.0600	1.0181	1,222.9100	1.2229	20.122	0	0	0
2016/09/19	R209	03/11/2016	9.45	Call	Bond Future	2,465.1000	2.4651	2,846.6000	2.8466	15.476	0	0	0
2016/09/19	R209	03/11/2016	10.24	Put	Bond Future	80.8500	0.0809	47.1300	0.0471	(41.707)	0	0	0
2016/09/19	R209	03/11/2016	9.04	Call	Bond Future	991.4400	0.9914	1,192.0600	1.1921	20.235	0	0	0
2016/09/19	R209	03/11/2016	10.25	Put	Bond Future	77.9700	0.0780	45.2900	0.0453	(41.914)	0	0	0
2016/09/19	R209	03/11/2016	9.34	Call	Bond Future	1,994.9200	1.9949	2,328.9400	2.3289	16.744	0	0	0
2016/09/19	R209	03/11/2016	10.26	Put	Bond Future	74.9700	0.0750	43.3700	0.0434	(42.150)	0	0	0
2016/09/19	R209	03/11/2016	9.45	Put	Bond Future	937.6200	0.9376	700.5400	0.7005	(25.285)	0	0	250
2016/09/19	R209	03/11/2016	8.81	Put	Bond Future	3,589.9000	3.5899	3,085.6300	3.0856	(14.047)	0	0	0
2016/09/19	R209	03/11/2016	8.87	Call	Bond Future	608.2900	0.6083	742.8100	0.7428	22.114	0	0	250
2016/09/19	R209	03/11/2016	9.42	Call	Bond Future	2,332.1800	2.3322	2,701.0100	2.7010	15.815	0	0	120
2016/09/19	R209	03/11/2016	9.05	Put	Bond Future	2,323.8300	2.3238	1,910.1000	1.9101	(17.804)	0	0	250
2016/09/19	R209	02/02/2017	9.55	Put	Bond Future	1,850.4600	1.8505	1,600.8200	1.6008	(13.491)	0	0	0
2016/09/19	R209	02/02/2017			Bond Future	9.2687	75.3974	9.1800	76.0264	(0.957)	0.0000	0.0000	0
2016/09/19	R209	02/02/2017	9.54	Put	Bond Future	1,876.4300	1.8764	1,624.3700	1.6244	(13.433)	0	0	0
2016/09/19	R209	02/02/2017	9.55	Call	Bond Future	3,792.2800	3.7923	4,171.6400	4.1716	10.003	0	0	0
2016/09/19	R209	02/02/2017	9.53	Call	Bond Future	3,709.2200	3.7092	4,083.7300	4.0837	10.097	0	0	0
2016/09/19	R209	02/02/2017	9.54	Call	Bond Future	3,750.5600	3.7506	4,127.5000	4.1275	10.050	0	0	0
2016/09/19	R209	02/02/2017	9.53	Put	Bond Future	1,902.8700	1.9029	1,648.3800	1.6484	(13.374)	0	0	0
2016/09/19	R209	04/05/2017	9.48	Put	Bond Future	2,924.4200	2.9244	2,642.2200	2.6422	(9.650)	0	0	0
2016/09/19	R209	04/05/2017			Bond Future	9.2982	73.7584	9.2073	74.3983	(0.977)	0.0000	0.0000	0
2016/09/19	R209	04/05/2017	9.47	Put	Bond Future	2,954.3300	2.9543	2,670.1800	2.6702	(9.618)	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
2016/09/19	R209	04/05/2017	9.46	Call	Bond Future	4,103.1200	4.1031	4,456.8800	4.4569	8.622	0	0	0
2016/09/19	R209	04/05/2017	9.47	Call	Bond Future	4,141.2500	4.1413	4,496.9700	4.4970	8.590	0	0	0
2016/09/19	R209	04/05/2017	9.48	Call	Bond Future	4,179.5400	4.1795	4,537.2100	4.5372	8.558	0	0	0
2016/09/19	R209	04/05/2017	9.46	Put	Bond Future	2,984.5000	2.9845	2,698.3900	2.6984	(9.587)	0	0	0
2016/09/19	R210	03/11/2016			Bond Future	186.7796	186.7796	186.7858	186.7858	0.003	0.0000	0.0000	2,098
2016/09/19	R210	03/11/2016	188.90	Put	Bond Future	2,120.4500	2.1204	2,114.1900	2.1142	(0.295)	0	0	0
2016/09/19	R210	03/11/2016	188.92	Put	Bond Future	2,140.4500	2.1404	2,134.1900	2.1342	(0.292)	0	0	0
2016/09/19	R210	03/11/2016	188.91	Put	Bond Future	2,130.4500	2.1304	2,124.1900	2.1242	(0.294)	0	0	0
2016/09/19	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	R211	03/11/2016	141.75	Call	Bond Future	51.7500	0.0517	57.7400	0.0577	11.575	0	0	0
2016/09/19	R211	03/11/2016			Bond Future	141.8017	141.8017	141.8077	141.8077	0.004	0.0000	0.0000	56
2016/09/19	R211	03/11/2016	141.76	Call	Bond Future	41.7500	0.0417	47.7400	0.0477	14.347	0	0	0
2016/09/19	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	R211	03/11/2016	141.74	Call	Bond Future	61.7500	0.0617	67.7400	0.0677	9.700	0	0	0
2016/09/19	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	R212	03/11/2016			Bond Future	148.0175	148.0175	148.0588	148.0588	0.028	0.0000	0.0000	3,109
2016/09/19	R212	03/11/2016	148.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	R212	03/11/2016	148.10	Put	Bond Future	82.5400	0.0825	41.2500	0.0413	(50.024)	0	0	0
2016/09/19	R212	03/11/2016	148.12	Put	Bond Future	102.5400	0.1025	61.2500	0.0613	(40.267)	0	0	0
2016/09/19	R212	03/11/2016	148.11	Put	Bond Future	92.5400	0.0925	51.2500	0.0513	(44.619)	0	0	0
2016/09/19	R212	03/11/2016	148.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	R212	03/11/2016	148.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/19	R213	03/11/2016			Bond Future	9.0989	84.7056	9.0070	85.3496	(1.009)	0.0000	0.0000	42,521
2016/09/19	R213	03/11/2016	10.18	Put	Bond Future	53.3700	0.0534	28.9700	0.0290	(45.719)	0	0	0
2016/09/19	R213	03/11/2016	10.20	Put	Bond Future	49.0400	0.0490	26.3800	0.0264	(46.207)	0	0	0
2016/09/19	R213	03/11/2016	10.18	Call	Bond Future	7,138.6100	7.1386	7,758.2400	7.7582	8.680	0	0	0
2016/09/19	R213	03/11/2016	10.19	Put	Bond Future	51.1600	0.0512	27.6500	0.0277	(45.954)	0	0	0
2016/09/19	R213	03/11/2016	10.19	Call	Bond Future	7,197.8900	7.1979	7,818.4100	7.8184	8.621	0	0	0
2016/09/19	R213	03/11/2016	10.20	Call	Bond Future	7,257.1800	7.2572	7,878.5500	7.8786	8.562	0	0	0
2016/09/19	R213	02/02/2017	9.40	Call	Bond Future	3,575.3900	3.5754	3,968.1200	3.9681	10.984	0	0	0
2016/09/19	R213	02/02/2017	9.42	Call	Bond Future	3,658.0400	3.6580	4,055.9400	4.0559	10.877	0	0	0
2016/09/19	R213	02/02/2017			Bond Future	9.1401	86.3371	9.0455	86.9919	(1.034)	0.0000	0.0000	0
2016/09/19	R213	02/02/2017	9.41	Call	Bond Future	3,616.7100	3.6167	4,012.0300	4.0120	10.930	0	0	0
2016/09/19	R213	02/02/2017	9.40	Put	Bond Future	1,810.8300	1.8108	1,548.6800	1.5487	(14.477)	0	0	0
2016/09/19	R213	02/02/2017	9.42	Put	Bond Future	1,759.8800	1.7599	1,502.9000	1.5029	(14.602)	0	0	0
2016/09/19	R213	02/02/2017	9.41	Put	Bond Future	1,785.3100	1.7853	1,525.7500	1.5257	(14.539)	0	0	0
2016/09/19	R213	04/05/2017			Bond Future	9.1691	84.5158	9.0720	85.1818	(1.059)	0.0000	0.0000	0
2016/09/19	R213	04/05/2017	9.35	Put	Bond Future	2,786.0100	2.7860	2,493.1500	2.4931	(10.512)	0	0	0
2016/09/19	R213	04/05/2017	9.37	Put	Bond Future	2,728.6600	2.7287	2,439.9400	2.4399	(10.581)	0	0	0
2016/09/19	R213	04/05/2017	9.35	Call	Bond Future	4,007.3000	4.0073	4,380.4500	4.3805	9.312	0	0	0
2016/09/19	R213	04/05/2017	9.36	Put	Bond Future	2,757.3500	2.7574	2,466.5600	2.4666	(10.546)	0	0	0

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2016/09/19	R213	04/05/2017	9.36	Call	Bond Future	4,045.4100	4.0454	4,420.6300	4.4206	9.275	0	0	0
2016/09/19	R213	04/05/2017	9.37	Call	Bond Future	4,083.4200	4.0834	4,460.7100	4.4607	9.240	0	0	0
2016/09/19	R214	03/11/2016	10.35	Put	Bond Future	79.2100	0.0792	47.0800	0.0471	(40.563)	0	0	0
2016/09/19	R214	03/11/2016			Bond Future	9.2971	74.4390	9.2156	75.0515	(0.877)	0.0000	0.0000	29,194
2016/09/19	R214	03/11/2016	10.34	Put	Bond Future	82.2900	0.0823	49.1000	0.0491	(40.333)	0	0	0
2016/09/19	R214	03/11/2016	10.35	Call	Bond Future	7,296.5300	7.2965	7,876.8800	7.8769	7.954	0	0	0
2016/09/19	R214	03/11/2016	10.33	Call	Bond Future	7,176.8500	7.1768	7,755.0400	7.7550	8.056	0	0	0
2016/09/19	R214	03/11/2016	10.34	Call	Bond Future	7,236.6900	7.2367	7,815.9800	7.8160	8.005	0	0	0
2016/09/19	R214	03/11/2016	10.33	Put	Bond Future	85.4800	0.0855	51.1900	0.0512	(40.115)	0	0	0
2016/09/19	R214	02/02/2017			Bond Future	9.3357	75.8728	9.2522	76.4955	(0.895)	0.0000	0.0000	0
2016/09/19	R214	02/02/2017	9.67	Call	Bond Future	4,264.6900	4.2647	4,648.8300	4.6488	9.007	0	0	0
2016/09/19	R214	02/02/2017	9.66	Put	Bond Future	1,881.2200	1.8812	1,640.3200	1.6403	(12.806)	0	0	0
2016/09/19	R214	02/02/2017	9.68	Put	Bond Future	1,829.8200	1.8298	1,593.5200	1.5935	(12.914)	0	0	0
2016/09/19	R214	02/02/2017	9.67	Put	Bond Future	1,855.3800	1.8554	1,616.7800	1.6168	(12.860)	0	0	0
2016/09/19	R214	02/02/2017	9.68	Call	Bond Future	4,309.1900	4.3092	4,695.6300	4.6956	8.968	0	0	0
2016/09/19	R214	02/02/2017	9.66	Call	Bond Future	4,220.3700	4.2204	4,602.2100	4.6022	9.048	0	0	0
2016/09/19	R214	04/05/2017	9.58	Put	Bond Future	2,972.2700	2.9723	2,698.1600	2.6982	(9.222)	0	0	0
2016/09/19	R214	04/05/2017			Bond Future	9.3639	74.0953	9.2785	74.7289	(0.912)	0.0000	0.0000	0
2016/09/19	R214	04/05/2017	9.57	Put	Bond Future	3,002.6900	3.0027	2,726.6700	2.7267	(9.192)	0	0	0
2016/09/19	R214	04/05/2017	9.58	Call	Bond Future	4,535.5000	4.5355	4,894.9200	4.8949	7.925	0	0	0
2016/09/19	R214	04/05/2017	9.56	Call	Bond Future	4,454.4300	4.4544	4,810.0200	4.8100	7.983	0	0	0
2016/09/19	R214	04/05/2017	9.57	Call	Bond Future	4,494.7800	4.4948	4,852.2900	4.8523	7.954	0	0	0
2016/09/19	R214	04/05/2017	9.56	Put	Bond Future	3,033.6000	3.0336	2,755.6600	2.7557	(9.162)	0	0	0
2016/09/19	R248	03/11/2016	10.38	Call	Bond Future	9,195.2800	9.1953	9,930.2400	9.9302	7.993	0	0	0
2016/09/19	R248	03/11/2016			Bond Future	9.3428	95.6635	9.2612	96.4489	(0.873)	0.0000	0.0000	61,912
2016/09/19	R248	03/11/2016	10.39	Call	Bond Future	9,270.7500	9.2708	10,007.1000	10.0071	7.943	0	0	0
2016/09/19	R248	03/11/2016	10.37	Put	Bond Future	135.3000	0.1353	83.4200	0.0834	(38.344)	0	0	0
2016/09/19	R248	03/11/2016	10.39	Put	Bond Future	126.7200	0.1267	77.6500	0.0776	(38.723)	0	0	0
2016/09/19	R248	03/11/2016	10.37	Call	Bond Future	9,119.7600	9.1198	9,853.3000	9.8533	8.043	0	0	0
2016/09/19	R248	03/11/2016	10.38	Put	Bond Future	130.9600	0.1310	80.5000	0.0805	(38.531)	0	0	0
2016/09/19	R248	02/02/2017	9.76	Put	Bond Future	2,349.4300	2.3494	2,051.1700	2.0512	(12.695)	0	0	0
2016/09/19	R248	02/02/2017	9.78	Put	Bond Future	2,287.2200	2.2872	1,994.5200	1.9945	(12.797)	0	0	0
2016/09/19	R248	02/02/2017			Bond Future	9.3826	97.5059	9.2989	98.3046	(0.891)	0.0000	0.0000	0
2016/09/19	R248	02/02/2017	9.77	Put	Bond Future	2,318.2600	2.3183	2,022.7800	2.0228	(12.746)	0	0	0
2016/09/19	R248	02/02/2017	9.76	Call	Bond Future	5,810.6400	5.8106	6,311.0700	6.3111	8.612	0	0	0
2016/09/19	R248	02/02/2017	9.77	Call	Bond Future	5,868.0900	5.8681	6,371.3000	6.3713	8.575	0	0	0
2016/09/19	R248	02/02/2017	9.78	Call	Bond Future	5,925.5100	5.9255	6,431.5000	6.4315	8.539	0	0	0
2016/09/19	R248	04/05/2017	9.66	Call	Bond Future	6,183.5700	6.1836	6,648.4800	6.6485	7.518	0	0	0
2016/09/19	R248	04/05/2017			Bond Future	9.4120	95.0204	9.3264	95.8328	(0.909)	0.0000	0.0000	0
2016/09/19	R248	04/05/2017	9.67	Call	Bond Future	6,235.5900	6.2356	6,702.8100	6.7028	7.493	0	0	0
2016/09/19	R248	04/05/2017	9.65	Put	Bond Future	3,936.3100	3.9363	3,586.5200	3.5865	(8.886)	0	0	0
2016/09/19	R248	04/05/2017	9.67	Put	Bond Future	3,859.8200	3.8598	3,514.6600	3.5147	(8.942)	0	0	0
2016/09/19	R248	04/05/2017	9.65	Call	Bond Future	6,131.7200	6.1317	6,594.3100	6.5943	7.544	0	0	0
2016/09/19	R248	04/05/2017	9.66	Put	Bond Future	3,897.9000	3.8979	3,550.4300	3.5504	(8.914)	0	0	0

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Total											708898	