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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/09/2016 TO 28/09/2016

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
2016/09/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	2025	03/11/2016			Bond Future	128.5152	128.5152	128.5485	128.5485	0.026	0.0000	0.0000	3,044
2016/09/28	2025	03/11/2016	129.21	Put	Bond Future	694.8000	0.6948	661.4700	0.6615	(4.797)	0	0	0
2016/09/28	2025	03/11/2016	129.23	Put	Bond Future	714.8000	0.7148	681.4700	0.6815	(4.663)	0	0	0
2016/09/28	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	2025	03/11/2016	129.22	Put	Bond Future	704.8000	0.7048	671.4700	0.6715	(4.729)	0	0	0
2016/09/28	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	2030	03/11/2016			Bond Future	9.0180	94.3782	9.0116	94.4248	(0.072)	0.0000	0.0000	26,853
2016/09/28	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	2030	03/11/2016	9.33	Call	Bond Future	2,215.3000	2.2153	2,261.9000	2.2619	2.104	0	0	0
2016/09/28	2030	03/11/2016	9.34	Call	Bond Future	2,285.0700	2.2851	2,331.6700	2.3317	2.039	0	0	0
2016/09/28	2030	03/11/2016	9.35	Call	Bond Future	2,354.7700	2.3548	2,401.3700	2.4014	1.979	0	0	0
2016/09/28	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	2030	02/02/2017			Bond Future	9.0559	92.1848	9.0494	92.2312	(0.072)	0.0000	0.0000	0
2016/09/28	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	2030	02/02/2017	9.29	Call	Bond Future	1,647.1200	1.6471	1,693.5100	1.6935	2.816	0	0	0
2016/09/28	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	2030	02/02/2017	9.30	Call	Bond Future	1,716.5600	1.7166	1,762.9500	1.7629	2.702	0	0	0
2016/09/28	2030	02/02/2017	9.31	Call	Bond Future	1,785.9300	1.7859	1,832.3200	1.8323	2.598	0	0	0
2016/09/28	2030	04/05/2017	9.33	Call	Bond Future	1,672.6100	1.6726	1,718.8300	1.7188	2.763	0	0	0
2016/09/28	2030	04/05/2017			Bond Future	9.0891	94.0259	9.0826	94.0722	(0.072)	0.0000	0.0000	0
2016/09/28	2030	04/05/2017	9.34	Call	Bond Future	1,741.1400	1.7411	1,787.3600	1.7874	2.655	0	0	0
2016/09/28	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	2030	04/05/2017	9.32	Call	Bond Future	1,604.0100	1.6040	1,650.2300	1.6502	2.882	0	0	0
2016/09/28	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	2032	03/11/2016			Bond Future	9.1292	93.6747	9.1227	93.7254	(0.072)	0.0000	0.0000	13,093
2016/09/28	2032	03/11/2016	10.28	Put	Bond Future	21.2200	0.0212	18.5600	0.0186	(12.535)	0	0	0
2016/09/28	2032	03/11/2016	10.30	Put	Bond Future	19.1100	0.0191	16.6800	0.0167	(12.716)	0	0	0
2016/09/28	2032	03/11/2016	10.29	Put	Bond Future	20.1400	0.0201	17.6000	0.0176	(12.612)	0	0	0
2016/09/28	2032	03/11/2016	10.30	Call	Bond Future	8,488.8200	8.4888	8,537.1200	8.5371	0.569	0	0	0
2016/09/28	2032	03/11/2016	10.28	Call	Bond Future	8,355.9400	8.3559	8,404.0100	8.4040	0.575	0	0	0
2016/09/28	2032	03/11/2016	10.29	Call	Bond Future	8,422.3900	8.4224	8,470.5800	8.4706	0.572	0	0	0
2016/09/28	2032	02/02/2017	9.53	Call	Bond Future	4,371.6000	4.3716	4,395.0100	4.3950	0.536	0	0	0
2016/09/28	2032	02/02/2017			Bond Future	9.1703	95.4736	9.1637	95.5243	(0.072)	0.0000	0.0000	0
2016/09/28	2032	02/02/2017	9.51	Call	Bond Future	4,275.7600	4.2758	4,298.7100	4.2987	0.537	0	0	0

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2016/09/28	2032	02/02/2017	9.52	Call	Bond Future	4,323.4700	4.3235	4,346.6500	4.3467	0.536	0	0	0
2016/09/28	2032	02/02/2017	9.51	Put	Bond Future	1,724.5000	1.7245	1,696.7800	1.6968	(1.607)	0	0	0
2016/09/28	2032	02/02/2017	9.53	Put	Bond Future	1,673.3300	1.6733	1,646.0700	1.6461	(1.629)	0	0	0
2016/09/28	2032	02/02/2017	9.52	Put	Bond Future	1,698.6600	1.6987	1,671.1700	1.6712	(1.618)	0	0	0
2016/09/28	2032	04/05/2017	9.45	Call	Bond Future	4,687.9200	4.6879	4,709.9800	4.7100	0.471	0	0	0
2016/09/28	2032	04/05/2017			Bond Future	9.2030	93.2196	9.1963	93.2702	(0.072)	0.0000	0.0000	0
2016/09/28	2032	04/05/2017	9.46	Call	Bond Future	4,731.4100	4.7314	4,753.6300	4.7536	0.470	0	0	0
2016/09/28	2032	04/05/2017	9.44	Put	Bond Future	2,873.7900	2.8738	2,845.1100	2.8451	(0.998)	0	0	0
2016/09/28	2032	04/05/2017	9.46	Put	Bond Future	2,813.0900	2.8131	2,784.7400	2.7847	(1.008)	0	0	0
2016/09/28	2032	04/05/2017	9.44	Call	Bond Future	4,644.8900	4.6449	4,666.7800	4.6668	0.471	0	0	0
2016/09/28	2032	04/05/2017	9.45	Put	Bond Future	2,843.1700	2.8432	2,814.6600	2.8147	(1.003)	0	0	0
2016/09/28	2033	03/11/2016			Bond Future	108.1560	108.1560	108.1843	108.1843	0.026	0.0000	0.0000	4,686
2016/09/28	2033	03/11/2016	109.16	Put	Bond Future	1,004.0300	1.0040	975.6900	0.9757	(2.823)	0	0	0
2016/09/28	2033	03/11/2016	109.17	Put	Bond Future	1,014.0300	1.0140	985.6900	0.9857	(2.795)	0	0	0
2016/09/28	2033	03/11/2016	109.18	Put	Bond Future	1,024.0300	1.0240	995.6900	0.9957	(2.767)	0	0	0
2016/09/28	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	2037	03/11/2016	10.35	Call	Bond Future	8,423.8300	8.4238	8,389.8400	8.3898	(0.403)	0	0	0
2016/09/28	2037	03/11/2016	10.36	Put	Bond Future	44.3100	0.0443	41.4900	0.0415	(6.364)	0	0	0
2016/09/28	2037	03/11/2016			Bond Future	9.2934	95.1075	9.2971	95.0764	0.039	0.0000	0.0000	36,730
2016/09/28	2037	03/11/2016	10.36	Call	Bond Future	8,495.2100	8.4952	8,461.3200	8.4613	(0.399)	0	0	0
2016/09/28	2037	03/11/2016	10.37	Call	Bond Future	8,566.5700	8.5666	8,532.7600	8.5328	(0.395)	0	0	0
2016/09/28	2037	03/11/2016	10.35	Put	Bond Future	46.4200	0.0464	43.5000	0.0435	(6.290)	0	0	0
2016/09/28	2037	03/11/2016	10.37	Put	Bond Future	42.2900	0.0423	39.5500	0.0396	(6.479)	0	0	0
2016/09/28	2037	02/02/2017	9.68	Put	Bond Future	1,958.0700	1.9581	1,957.6400	1.9576	(0.022)	0	0	0
2016/09/28	2037	02/02/2017			Bond Future	9.3330	92.6777	9.3369	92.6450	0.041	0.0000	0.0000	0
2016/09/28	2037	02/02/2017	9.67	Put	Bond Future	1,986.9400	1.9869	1,986.5900	1.9866	(0.018)	0	0	0
2016/09/28	2037	02/02/2017	9.68	Call	Bond Future	4,821.3500	4.8213	4,788.2000	4.7882	(0.688)	0	0	0
2016/09/28	2037	02/02/2017	9.66	Call	Bond Future	4,718.0000	4.7180	4,685.0100	4.6850	(0.699)	0	0	0
2016/09/28	2037	02/02/2017	9.67	Call	Bond Future	4,769.6600	4.7697	4,736.5900	4.7366	(0.693)	0	0	0
2016/09/28	2037	02/02/2017	9.66	Put	Bond Future	2,015.9600	2.0160	2,015.6900	2.0157	(0.013)	0	0	0
2016/09/28	2037	04/05/2017			Bond Future	9.3686	94.5287	9.3727	94.4942	0.044	0.0000	0.0000	0
2016/09/28	2037	04/05/2017	9.58	Put	Bond Future	3,374.1400	3.3741	3,378.9500	3.3789	0.143	0	0	0
2016/09/28	2037	04/05/2017	9.60	Put	Bond Future	3,305.0500	3.3050	3,309.6800	3.3097	0.140	0	0	0
2016/09/28	2037	04/05/2017	9.59	Put	Bond Future	3,339.4400	3.3394	3,344.1600	3.3442	0.141	0	0	0
2016/09/28	2037	04/05/2017	9.60	Call	Bond Future	5,213.9700	5.2140	5,184.0700	5.1841	(0.573)	0	0	0
2016/09/28	2037	04/05/2017	9.58	Call	Bond Future	5,120.5400	5.1205	5,090.8200	5.0908	(0.580)	0	0	0
2016/09/28	2037	04/05/2017	9.59	Call	Bond Future	5,167.1600	5.1672	5,137.3500	5.1374	(0.577)	0	0	0
2016/09/28	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	2038	03/11/2016			Bond Future	135.8269	135.8269	135.8619	135.8619	0.026	0.0000	0.0000	20,753
2016/09/28	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	2038	03/11/2016	136.31	Put	Bond Future	483.1400	0.4831	448.0500	0.4480	(7.263)	0	0	0
2016/09/28	2038	03/11/2016	136.33	Put	Bond Future	503.1400	0.5031	468.0500	0.4680	(6.974)	0	0	0
2016/09/28	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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2016/09/28	2038	03/11/2016	136.32	Put	Bond Future	493.1400	0.4931	458.0500	0.4580	(7.116)	0	0	0
2016/09/28	2040	03/11/2016			Bond Future	9.3384	99.2315	9.3370	99.2444	(0.015)	0.0000	0.0000	4,623
2016/09/28	2040	03/11/2016	9.69	Put	Bond Future	731.7300	0.7317	707.7600	0.7078	(3.276)	0	0	0
2016/09/28	2040	03/11/2016	9.71	Put	Bond Future	688.8100	0.6888	665.4900	0.6655	(3.386)	0	0	0
2016/09/28	2040	03/11/2016	9.70	Put	Bond Future	710.0000	0.7100	686.3600	0.6864	(3.330)	0	0	0
2016/09/28	2040	03/11/2016	9.71	Call	Bond Future	4,004.9100	4.0049	3,994.5400	3.9945	(0.259)	0	0	0
2016/09/28	2040	03/11/2016	9.69	Call	Bond Future	3,874.1200	3.8741	3,863.1000	3.8631	(0.284)	0	0	0
2016/09/28	2040	03/11/2016	9.70	Call	Bond Future	3,939.3100	3.9393	3,928.6200	3.9286	(0.271)	0	0	0
2016/09/28	2040	02/02/2017	9.58	Call	Bond Future	4,469.7200	4.4697	4,463.6200	4.4636	(0.136)	0	0	0
2016/09/28	2040	02/02/2017			Bond Future	9.3779	96.6305	9.3766	96.6426	(0.014)	0.0000	0.0000	0
2016/09/28	2040	02/02/2017	9.59	Call	Bond Future	4,521.5800	4.5216	4,515.5600	4.5156	(0.133)	0	0	0
2016/09/28	2040	02/02/2017	9.60	Call	Bond Future	4,573.7200	4.5737	4,567.7700	4.5678	(0.130)	0	0	0
2016/09/28	2040	02/02/2017	9.58	Put	Bond Future	2,659.9600	2.6600	2,641.7600	2.6418	(0.684)	0	0	0
2016/09/28	2040	02/02/2017	9.60	Put	Bond Future	2,587.8300	2.5878	2,569.7800	2.5698	(0.697)	0	0	0
2016/09/28	2040	02/02/2017	9.59	Put	Bond Future	2,623.6900	2.6237	2,605.5700	2.6056	(0.691)	0	0	0
2016/09/28	2040	04/05/2017			Bond Future	9.4136	98.5605	9.4123	98.5717	(0.013)	0.0000	0.0000	0
2016/09/28	2040	04/05/2017	9.62	Put	Bond Future	3,734.3100	3.7343	3,719.3300	3.7193	(0.401)	0	0	0
2016/09/28	2040	04/05/2017	9.64	Put	Bond Future	3,659.5400	3.6595	3,644.6500	3.6446	(0.407)	0	0	0
2016/09/28	2040	04/05/2017	9.62	Call	Bond Future	5,567.8600	5.5679	5,564.0700	5.5641	(0.068)	0	0	0
2016/09/28	2040	04/05/2017	9.63	Put	Bond Future	3,696.6200	3.6966	3,681.6900	3.6817	(0.404)	0	0	0
2016/09/28	2040	04/05/2017	9.63	Call	Bond Future	5,617.5400	5.6175	5,613.8000	5.6138	(0.067)	0	0	0
2016/09/28	2040	04/05/2017	9.64	Call	Bond Future	5,667.7000	5.6677	5,664.0000	5.6640	(0.065)	0	0	0
2016/09/28	2044	03/11/2016			Bond Future	9.3578	96.3959	9.3615	96.3616	0.039	0.0000	0.0000	18,511
2016/09/28	2044	03/11/2016	10.42	Call	Bond Future	9,120.8300	9.1208	9,083.0300	9.0830	(0.414)	0	0	0
2016/09/28	2044	03/11/2016	10.41	Put	Bond Future	59.1200	0.0591	55.5500	0.0555	(6.039)	0	0	0
2016/09/28	2044	03/11/2016	10.43	Put	Bond Future	54.4300	0.0544	51.0600	0.0511	(6.191)	0	0	0
2016/09/28	2044	03/11/2016	10.42	Put	Bond Future	56.7400	0.0567	53.2700	0.0533	(6.116)	0	0	0
2016/09/28	2044	03/11/2016	10.43	Call	Bond Future	9,196.6100	9.1966	9,158.9100	9.1589	(0.410)	0	0	0
2016/09/28	2044	03/11/2016	10.41	Call	Bond Future	9,045.0000	9.0450	9,007.1000	9.0071	(0.419)	0	0	0
2016/09/28	2044	02/02/2017			Bond Future	9.3962	93.8657	9.4001	93.8297	0.042	0.0000	0.0000	0
2016/09/28	2044	02/02/2017	9.77	Call	Bond Future	5,486.5700	5.4866	5,449.7000	5.4497	(0.672)	0	0	0
2016/09/28	2044	02/02/2017	9.76	Put	Bond Future	2,172.7200	2.1727	2,171.9100	2.1719	(0.037)	0	0	0
2016/09/28	2044	02/02/2017	9.78	Put	Bond Future	2,111.9700	2.1120	2,110.9900	2.1110	(0.046)	0	0	0
2016/09/28	2044	02/02/2017	9.77	Put	Bond Future	2,142.2700	2.1423	2,141.3700	2.1414	(0.042)	0	0	0
2016/09/28	2044	02/02/2017	9.78	Call	Bond Future	5,542.9300	5.5429	5,505.9800	5.5060	(0.667)	0	0	0
2016/09/28	2044	02/02/2017	9.76	Call	Bond Future	5,430.2200	5.4302	5,393.4400	5.3934	(0.677)	0	0	0
2016/09/28	2044	04/05/2017			Bond Future	9.4307	95.7405	9.4349	95.7026	0.044	0.0000	0.0000	0
2016/09/28	2044	04/05/2017	9.67	Call	Bond Future	5,847.4600	5.8475	5,814.3200	5.8143	(0.567)	0	0	0
2016/09/28	2044	04/05/2017	9.66	Put	Bond Future	3,735.8300	3.7358	3,740.7000	3.7407	0.130	0	0	0
2016/09/28	2044	04/05/2017	9.68	Put	Bond Future	3,661.1000	3.6611	3,665.7700	3.6658	0.128	0	0	0
2016/09/28	2044	04/05/2017	9.67	Put	Bond Future	3,698.4500	3.6985	3,703.2200	3.7032	0.129	0	0	0
2016/09/28	2044	04/05/2017	9.68	Call	Bond Future	5,898.0900	5.8981	5,864.8500	5.8649	(0.564)	0	0	0
2016/09/28	2044	04/05/2017	9.66	Call	Bond Future	5,796.7300	5.7967	5,763.6900	5.7637	(0.570)	0	0	0
2016/09/28	2046	03/11/2016	137.07	Put	Bond Future	4,523.9300	4.5239	3,637.4900	3.6375	(19.594)	0	0	0
2016/09/28	2046	03/11/2016			Bond Future	132.5461	132.5461	133.4325	133.4325	0.669	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
2016/09/28	2046	03/11/2016	137.09	Put	Bond Future	4,543.9300	4.5439	3,657.4900	3.6575	(19.508)	0	0	0
2016/09/28	2046	03/11/2016	137.08	Put	Bond Future	4,533.9300	4.5339	3,647.4900	3.6475	(19.551)	0	0	0
2016/09/28	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	2050	03/11/2016	149.52	Put	Bond Future	5,696.3100	5.6963	5,657.8800	5.6579	(0.675)	0	0	0
2016/09/28	2050	03/11/2016			Bond Future	143.8237	143.8237	143.8621	143.8621	0.027	0.0000	0.0000	21,644
2016/09/28	2050	03/11/2016	149.54	Put	Bond Future	5,716.3100	5.7163	5,677.8800	5.6779	(0.672)	0	0	0
2016/09/28	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	2050	03/11/2016	149.53	Put	Bond Future	5,706.3100	5.7063	5,667.8800	5.6679	(0.673)	0	0	0
2016/09/28	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	AL37	03/11/2016			Index Future	507.6290	507.6290	507.8770	507.8770	0.049	0.0000	0.0000	9
2016/09/28	AL37	02/02/2017			Index Future	517.3760	517.3760	517.6250	517.6250	0.048	0.0000	0.0000	0
2016/09/28	AL7T	03/11/2016			Index Future	589.0560	589.0560	589.4410	589.4410	0.065	0.0000	0.0000	2
2016/09/28	AL7T	02/02/2017			Index Future	600.3660	600.3660	600.7550	600.7550	0.065	0.0000	0.0000	0
2016/09/28	ALBI	03/11/2016			Index Future	537.6860	537.6860	537.8360	537.8360	0.028	0.0000	0.0000	706
2016/09/28	ALBI	02/02/2017			Index Future	548.0100	548.0100	548.1590	548.1590	0.027	0.0000	0.0000	0
2016/09/28	ALBI	04/05/2017			Index Future	558.9470	558.9470	559.0940	559.0940	0.026	0.0000	0.0000	0
2016/09/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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

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2016/09/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/28	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	EL28	03/11/2016			Bond Future	129.9913	129.9913	130.0316	130.0316	0.031	0.0000	0.0000	0
2016/09/28	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	EL28	03/11/2016	132.15	Put	Bond Future	2,158.7100	2.1587	2,118.4100	2.1184	(1.867)	0	0	0
2016/09/28	EL28	03/11/2016	132.17	Put	Bond Future	2,178.7100	2.1787	2,138.4100	2.1384	(1.850)	0	0	0
2016/09/28	EL28	03/11/2016	132.16	Put	Bond Future	2,168.7100	2.1687	2,128.4100	2.1284	(1.858)	0	0	0
2016/09/28	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	EL28	02/02/2017			Bond Future	132.4957	132.4957	132.5353	132.5353	0.030	0.0000	0.0000	0
2016/09/28	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	EL28	02/02/2017	135.10	Put	Bond Future	2,604.2800	2.6043	2,564.7100	2.5647	(1.519)	0	0	0
2016/09/28	EL28	02/02/2017	135.12	Put	Bond Future	2,624.2800	2.6243	2,584.7100	2.5847	(1.508)	0	0	0
2016/09/28	EL28	02/02/2017	135.11	Put	Bond Future	2,614.2800	2.6143	2,574.7100	2.5747	(1.514)	0	0	0
2016/09/28	EL28	04/05/2017			Bond Future	133.4632	133.4632	133.5020	133.5020	0.029	0.0000	0.0000	0
2016/09/28	EL28	04/05/2017	137.90	Put	Bond Future	4,436.7800	4.4368	4,397.9800	4.3980	(0.875)	0	0	0
2016/09/28	EL28	04/05/2017	137.92	Put	Bond Future	4,456.7800	4.4568	4,417.9800	4.4180	(0.871)	0	0	0
2016/09/28	EL28	04/05/2017	137.91	Put	Bond Future	4,446.7800	4.4468	4,407.9800	4.4080	(0.873)	0	0	0
2016/09/28	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	ES33	03/11/2016			Bond Future	10.1875	79.6634	10.1850	79.6801	(0.025)	0.0000	0.0000	8,789
2016/09/28	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	ES33	03/11/2016	11.31	Call	Bond Future	6,976.8600	6.9769	6,993.5300	6.9935	0.239	0	0	0
2016/09/28	ES33	03/11/2016	11.29	Call	Bond Future	6,860.9500	6.8610	6,877.6200	6.8776	0.243	0	0	0
2016/09/28	ES33	03/11/2016	11.30	Call	Bond Future	6,918.9400	6.9189	6,935.6100	6.9356	0.241	0	0	0
2016/09/28	ES33	02/02/2017			Bond Future	10.2609	81.1933	10.2584	81.2093	(0.024)	0.0000	0.0000	0
2016/09/28	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	ES33	02/02/2017	10.59	Call	Bond Future	2,121.1100	2.1211	2,137.1600	2.1372	0.757	0	0	0
2016/09/28	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	ES33	02/02/2017	10.60	Call	Bond Future	2,184.2000	2.1842	2,200.2500	2.2003	0.735	0	0	0
2016/09/28	ES33	02/02/2017	10.61	Call	Bond Future	2,247.2100	2.2472	2,263.2600	2.2633	0.714	0	0	0

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2016/09/28	ES33	04/05/2017			Bond Future	10.3244	79.0194	10.3221	79.0348	(0.023)	0.0000	0.0000	0
2016/09/28	ES33	04/05/2017	10.55	Call	Bond Future	1,446.0000	1.4460	1,461.4100	1.4614	1.066	0	0	0
2016/09/28	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	ES33	04/05/2017	10.56	Call	Bond Future	1,509.1800	1.5092	1,524.5900	1.5246	1.021	0	0	0
2016/09/28	ES33	04/05/2017	10.54	Call	Bond Future	1,382.7500	1.3828	1,398.1600	1.3982	1.114	0	0	0
2016/09/28	ES42	03/11/2016			Bond Future	10.3110	84.1138	10.3136	84.0933	0.026	0.0000	0.0000	8,777
2016/09/28	ES42	02/02/2017			Bond Future	10.3796	85.7293	10.3825	85.7074	0.028	0.0000	0.0000	0
2016/09/28	ES42	04/05/2017			Bond Future	10.4430	83.1779	10.4461	83.1546	0.030	0.0000	0.0000	0
2016/09/28	GOVI	03/11/2016	476.11	Call	GOVI	591,790.0000	59.1790	593,860.0000	59.3860	0.350	0	0	0
2016/09/28	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	GOVI	03/11/2016			GOVI	535.2890	535.2890	535.4960	535.4960	0.039	0.0000	0.0000	422
2016/09/28	GOVI	03/11/2016	476.12	Call	GOVI	591,690.0000	59.1690	593,760.0000	59.3760	0.350	0	0	0
2016/09/28	GOVI	03/11/2016	476.13	Call	GOVI	591,590.0000	59.1590	593,660.0000	59.3660	0.350	0	0	0
2016/09/28	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	GOVI	02/02/2017	533.34	Call	GOVI	122,270.0000	12.2270	124,340.0000	12.4340	1.693	0	0	0
2016/09/28	GOVI	02/02/2017			GOVI	545.5670	545.5670	545.7740	545.7740	0.038	0.0000	0.0000	27
2016/09/28	GOVI	02/02/2017	533.32	Call	GOVI	122,470.0000	12.2470	124,540.0000	12.4540	1.690	0	0	0
2016/09/28	GOVI	02/02/2017	533.33	Call	GOVI	122,370.0000	12.2370	124,440.0000	12.4440	1.692	0	0	0
2016/09/28	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	GOVI	04/05/2017			GOVI	556.4550	556.4550	556.6620	556.6620	0.037	0.0000	0.0000	0
2016/09/28	GOVI	04/05/2017	262.19	Call	GOVI	2,942,650.0000	294.2650	2,944,720.0000	294.4720	0.070	0	0	0
2016/09/28	GOVI	04/05/2017	262.20	Call	GOVI	2,942,550.0000	294.2550	2,944,620.0000	294.4620	0.070	0	0	0
2016/09/28	GOVI	04/05/2017	262.18	Call	GOVI	2,942,750.0000	294.2750	2,944,820.0000	294.4820	0.070	0	0	0
2016/09/28	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/09/28	IGOV	03/11/2016			Index Future	249.4550	249.4550	249.5830	249.5830	0.051	0.0000	0.0000	1,021
2016/09/28	IGOV	02/02/2017			Index Future	254.2610	254.2610	254.3880	254.3880	0.050	0.0000	0.0000	57
2016/09/28	IGOV	04/05/2017			Index Future	259.3500	259.3500	259.4780	259.4780	0.049	0.0000	0.0000	0
2016/09/28	ILBI	03/11/2016			Index Future	676.2060	676.2060	676.5600	676.5600	0.052	0.0000	0.0000	0
2016/09/28	ILBI	02/02/2017			Index Future	689.3130	689.3130	689.6730	689.6730	0.052	0.0000	0.0000	155
2016/09/28	IS01	19/12/2016			Interest Rate Swap	100.0686	100.0686	100.0686	100.0686	0.000	0.0000	0.0000	0
2016/09/28	IS01	16/03/2017			Interest Rate Swap	100.0086	100.0086	100.0087	100.0087	0.000	0.0000	0.0000	0
2016/09/28	IS01	15/06/2017			Interest Rate Swap	99.6340	99.6340	99.6318	99.6318	(0.002)	0.0000	0.0000	0
2016/09/28	IS01	21/09/2017			Interest Rate Swap	99.6658	99.6658	99.6609	99.6609	(0.005)	0.0000	0.0000	0
2016/09/28	IS01	21/12/2017			Interest Rate Swap	99.9166	99.9166	99.9098	99.9098	(0.007)	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
2016/09/28	IS02	18/12/2017			Interest Rate Swap	99.9439	99.9439	99.9374	99.9374	(0.007)	0.0000	0.0000	0
2016/09/28	IS02	16/03/2018			Interest Rate Swap	99.2158	99.2158	99.2078	99.2078	(0.008)	0.0000	0.0000	0
2016/09/28	IS02	15/06/2018			Interest Rate Swap	98.8656	98.8656	98.8556	98.8556	(0.010)	0.0000	0.0000	0
2016/09/28	IS02	21/09/2018			Interest Rate Swap	98.9048	98.9048	98.8904	98.8904	(0.015)	0.0000	0.0000	0
2016/09/28	IS02	21/12/2018			Interest Rate Swap	99.3900	99.3900	99.3700	99.3700	(0.020)	0.0000	0.0000	0
2016/09/28	IS05	17/12/2020			Interest Rate Swap	97.6978	97.6978	97.6270	97.6270	(0.073)	0.0000	0.0000	0
2016/09/28	IS05	16/03/2021			Interest Rate Swap	97.0293	97.0293	96.9479	96.9479	(0.084)	0.0000	0.0000	0
2016/09/28	IS05	15/06/2021			Interest Rate Swap	96.3269	96.3269	96.2350	96.2350	(0.095)	0.0000	0.0000	0
2016/09/28	IS05	21/09/2021			Interest Rate Swap	96.5933	96.5933	96.4938	96.4938	(0.103)	0.0000	0.0000	0
2016/09/28	IS05	21/12/2021			Interest Rate Swap	98.8249	98.8249	98.7254	98.7254	(0.101)	0.0000	0.0000	50
2016/09/28	IS10	17/12/2025			Interest Rate Swap	97.5460	97.5460	97.4405	97.4405	(0.108)	0.0000	0.0000	0
2016/09/28	IS10	16/03/2026			Interest Rate Swap	94.6167	94.6167	94.5162	94.5162	(0.106)	0.0000	0.0000	0
2016/09/28	IS10	15/06/2026			Interest Rate Swap	93.3817	93.3817	93.2883	93.2883	(0.100)	0.0000	0.0000	0
2016/09/28	IS10	21/09/2026			Interest Rate Swap	95.4746	95.4746	95.3885	95.3885	(0.090)	0.0000	0.0000	0
2016/09/28	IS10	21/12/2026			Interest Rate Swap	99.1416	99.1416	99.0598	99.0598	(0.083)	0.0000	0.0000	0
2016/09/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/09/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/09/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/09/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/09/28	JBAF	19/10/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/09/28	JBAF	16/11/2016			Jibar Tradeable Future	7.3600	92.6400	7.3700	92.6300	0.136	0.0000	0.0000	0
2016/09/28	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3900	92.6100	0.136	92.6120	92.6120	10,000
2016/09/28	JBAF	18/01/2017			Jibar Tradeable Future	7.3900	92.6100	7.4000	92.6000	0.135	0.0000	0.0000	0
2016/09/28	JBAF	15/02/2017			Jibar Tradeable Future	7.4000	92.6000	7.4100	92.5900	0.135	0.0000	0.0000	0
2016/09/28	JBAF	15/03/2017			Jibar Tradeable Future	7.4100	92.5900	7.4200	92.5800	0.135	0.0000	0.0000	1,000
2016/09/28	JBAF	21/06/2017			Jibar Tradeable Future	7.4000	92.6000	7.4100	92.5900	0.135	0.0000	0.0000	0
2016/09/28	JBAF	20/09/2017			Jibar Tradeable Future	7.3900	92.6100	7.4100	92.5900	0.271	0.0000	0.0000	0
2016/09/28	JBAF	20/12/2017			Jibar Tradeable Future	7.3800	92.6200	7.3900	92.6100	0.136	0.0000	0.0000	0
2016/09/28	JBAF	20/03/2018			Jibar Tradeable Future	7.3700	92.6300	7.3900	92.6100	0.271	0.0000	0.0000	1,000
2016/09/28	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/09/28	JBAF	19/09/2018			Jibar Tradeable Future	7.3700	7.3700	7.3900	92.6100	0.271	0.0000	0.0000	0
2016/09/28	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/09/28	R023	03/11/2016	9.73	Put	Bond Future	0.8300	0.0008	0.6400	0.0006	(22.892)	0	0	0
2016/09/28	R023	03/11/2016			Bond Future	8.3117	98.7433	8.3002	98.7979	(0.138)	0.0000	0.0000	13,216
2016/09/28	R023	03/11/2016	9.75	Put	Bond Future	0.7100	0.0007	0.5500	0.0006	(22.535)	0	0	0
2016/09/28	R023	03/11/2016	9.73	Call	Bond Future	6,463.7500	6.4638	6,518.1600	6.5182	0.842	0	0	0
2016/09/28	R023	03/11/2016	9.74	Put	Bond Future	0.7700	0.0008	0.6000	0.0006	(22.078)	0	0	0
2016/09/28	R023	03/11/2016	9.74	Call	Bond Future	6,507.3300	6.5073	6,561.7600	6.5618	0.836	0	0	0

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2016/09/28	R023	03/11/2016	9.75	Call	Bond Future	6,550.8800	6.5509	6,605.3200	6.6053	0.831	0	0	0
2016/09/28	R023	02/02/2017	8.85	Call	Bond Future	2,953.8400	2.9538	2,988.7900	2.9888	1.183	0	0	0
2016/09/28	R023	02/02/2017			Bond Future	8.3434	100.6396	8.3315	100.6942	(0.142)	0.0000	0.0000	0
2016/09/28	R023	02/02/2017	8.86	Call	Bond Future	2,986.7400	2.9867	3,021.9300	3.0219	1.178	0	0	0
2016/09/28	R023	02/02/2017	8.84	Put	Bond Future	669.0400	0.6690	649.2200	0.6492	(2.962)	0	0	0
2016/09/28	R023	02/02/2017	8.86	Put	Bond Future	645.3700	0.6454	626.0200	0.6260	(2.998)	0	0	0
2016/09/28	R023	02/02/2017	8.84	Call	Bond Future	2,921.0800	2.9211	2,955.8000	2.9558	1.189	0	0	0
2016/09/28	R023	02/02/2017	8.85	Put	Bond Future	657.1200	0.6571	637.5300	0.6375	(2.981)	0	0	0
2016/09/28	R023	04/05/2017	8.61	Call	Bond Future	2,571.3600	2.5714	2,599.8400	2.5998	1.108	0	0	0
2016/09/28	R023	04/05/2017			Bond Future	8.3551	98.7148	8.3428	98.7692	(0.146)	0.0000	0.0000	0
2016/09/28	R023	04/05/2017	8.59	Call	Bond Future	2,518.2200	2.5182	2,546.3100	2.5463	1.115	0	0	0
2016/09/28	R023	04/05/2017	8.60	Call	Bond Future	2,544.7200	2.5447	2,573.0100	2.5730	1.112	0	0	0
2016/09/28	R023	04/05/2017	8.59	Put	Bond Future	1,478.5500	1.4785	1,452.1900	1.4522	(1.783)	0	0	0
2016/09/28	R023	04/05/2017	8.61	Put	Bond Future	1,443.8100	1.4438	1,417.8400	1.4178	(1.799)	0	0	0
2016/09/28	R023	04/05/2017	8.60	Put	Bond Future	1,461.1000	1.4611	1,434.9400	1.4349	(1.790)	0	0	0
2016/09/28	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R035	03/11/2016			Bond Future	9.2352	98.5145	9.2337	98.5277	(0.017)	0.0000	0.0000	4,661
2016/09/28	R035	03/11/2016	9.59	Call	Bond Future	2,961.3200	2.9613	2,974.5600	2.9746	0.447	0	0	0
2016/09/28	R035	03/11/2016	9.57	Call	Bond Future	2,798.0900	2.7981	2,811.3300	2.8113	0.473	0	0	0
2016/09/28	R035	03/11/2016	9.58	Call	Bond Future	2,879.7600	2.8798	2,893.0000	2.8930	0.460	0	0	0
2016/09/28	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R035	02/02/2017			Bond Future	9.2788	100.4063	9.2773	100.4188	(0.016)	0.0000	0.0000	0
2016/09/28	R035	02/02/2017	9.51	Call	Bond Future	1,924.2000	1.9242	1,936.7100	1.9367	0.650	0	0	0
2016/09/28	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R035	02/02/2017	9.52	Call	Bond Future	2,006.1100	2.0061	2,018.6200	2.0186	0.624	0	0	0
2016/09/28	R035	02/02/2017	9.50	Call	Bond Future	1,842.1900	1.8422	1,854.7000	1.8547	0.679	0	0	0
2016/09/28	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R035	04/05/2017			Bond Future	9.3112	97.9059	9.3099	97.9173	(0.015)	0.0000	0.0000	0
2016/09/28	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R035	04/05/2017	9.55	Call	Bond Future	1,968.1700	1.9682	1,979.6400	1.9796	0.583	0	0	0
2016/09/28	R035	04/05/2017	9.53	Call	Bond Future	1,805.6800	1.8057	1,817.1500	1.8172	0.635	0	0	0
2016/09/28	R035	04/05/2017	9.54	Call	Bond Future	1,886.9800	1.8870	1,898.4500	1.8984	0.608	0	0	0
2016/09/28	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R186	03/11/2016	8.82	Put	Bond Future	793.9200	0.7939	748.8900	0.7489	(5.672)	0	0	150
2016/09/28	R186	03/11/2016	9.40	Put	Bond Future	87.0600	0.0871	77.2000	0.0772	(11.326)	0	0	0
2016/09/28	R186	03/11/2016			Bond Future	8.6470	116.3257	8.6355	116.4082	(0.133)	0.0000	0.0000	90,828
2016/09/28	R186	03/11/2016	8.30	Put	Bond Future	2,954.2000	2.9542	2,877.0300	2.8770	(2.612)	0	0	0
2016/09/28	R186	03/11/2016	8.52	Put	Bond Future	1,826.9800	1.8270	1,760.1600	1.7602	(3.657)	0	0	150
2016/09/28	R186	03/11/2016	8.95	Put	Bond Future	518.7000	0.5187	483.7000	0.4837	(6.748)	0	0	0
2016/09/28	R186	03/11/2016	9.20	Put	Bond Future	204.4000	0.2044	185.7300	0.1857	(9.134)	0	0	0
2016/09/28	R186	03/11/2016	8.97	Put	Bond Future	484.0200	0.4840	450.5100	0.4505	(6.923)	0	0	0
2016/09/28	R186	03/11/2016	8.96	Put	Bond Future	501.0600	0.5011	466.8100	0.4668	(6.836)	0	0	0
2016/09/28	R186	03/11/2016	9.10	Call	Bond Future	3,500.3700	3.5004	3,558.3600	3.5584	1.657	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
2016/09/28	R186	03/11/2016	9.66	Call	Bond Future	7,008.9100	7.0089	7,087.8300	7.0878	1.126	0	0	0
2016/09/28	R186	03/11/2016	8.30	Call	Bond Future	418.2400	0.4182	423.6100	0.4236	1.284	0	0	150
2016/09/28	R186	03/11/2016	8.90	Call	Bond Future	2,415.6700	2.4157	2,459.4100	2.4594	1.811	0	0	0
2016/09/28	R186	03/11/2016	8.97	Call	Bond Future	2,777.3300	2.7773	2,826.3600	2.8264	1.765	0	0	0
2016/09/28	R186	03/11/2016	9.71	Call	Bond Future	7,332.5000	7.3325	7,412.1100	7.4121	1.086	0	0	0
2016/09/28	R186	03/11/2016	8.52	Call	Bond Future	907.7100	0.9077	923.4300	0.9234	1.732	0	0	0
2016/09/28	R186	03/11/2016	8.82	Call	Bond Future	2,030.2100	2.0302	2,067.7200	2.0677	1.848	0	0	0
2016/09/28	R186	03/11/2016	8.95	Call	Bond Future	2,671.8600	2.6719	2,719.4000	2.7194	1.779	0	0	0
2016/09/28	R186	03/11/2016	9.20	Call	Bond Future	4,092.2100	4.0922	4,156.0800	4.1561	1.561	0	0	1,425
2016/09/28	R186	03/11/2016	8.90	Put	Bond Future	613.9400	0.6139	575.1400	0.5751	(6.320)	0	0	5,092
2016/09/28	R186	03/11/2016	9.40	Call	Bond Future	5,336.0100	5.3360	5,408.6900	5.4087	1.362	0	0	1,425
2016/09/28	R186	03/11/2016	9.66	Put	Bond Future	24.9800	0.0250	21.3600	0.0214	(14.492)	0	0	0
2016/09/28	R186	03/11/2016	9.71	Put	Bond Future	19.3200	0.0193	16.3900	0.0164	(15.166)	0	0	0
2016/09/28	R186	03/11/2016	8.96	Call	Bond Future	2,724.3300	2.7243	2,772.6200	2.7726	1.773	0	0	0
2016/09/28	R186	03/11/2016	9.10	Put	Bond Future	301.9500	0.3020	277.4000	0.2774	(8.130)	0	0	108
2016/09/28	R186	02/02/2017	8.81	Put	Bond Future	2,003.3700	2.0034	1,958.5400	1.9585	(2.238)	0	0	0
2016/09/28	R186	02/02/2017	9.40	Call	Bond Future	5,674.3900	5.6744	5,733.3800	5.7334	1.040	0	0	0
2016/09/28	R186	02/02/2017	8.00	Put	Bond Future	5,654.2900	5.6543	5,582.5300	5.5825	(1.269)	0	0	0
2016/09/28	R186	02/02/2017			Bond Future	8.6812	113.2567	8.6695	113.3395	(0.135)	0.0000	0.0000	0
2016/09/28	R186	02/02/2017	8.43	Put	Bond Future	3,421.1700	3.4212	3,362.0700	3.3621	(1.727)	0	0	0
2016/09/28	R186	02/02/2017	8.80	Put	Bond Future	2,033.4800	2.0335	1,988.2600	1.9883	(2.224)	0	0	0
2016/09/28	R186	02/02/2017	8.90	Put	Bond Future	1,746.3800	1.7464	1,705.0200	1.7050	(2.368)	0	0	750
2016/09/28	R186	02/02/2017	9.50	Call	Bond Future	6,208.9800	6.2090	6,270.8800	6.2709	0.997	0	0	0
2016/09/28	R186	02/02/2017	8.87	Call	Bond Future	3,150.4700	3.1505	3,190.8200	3.1908	1.281	0	0	0
2016/09/28	R186	02/02/2017	8.60	Call	Bond Future	2,145.9500	2.1459	2,175.9200	2.1759	1.397	0	0	7,000
2016/09/28	R186	02/02/2017	8.81	Call	Bond Future	2,907.2000	2.9072	2,945.2400	2.9452	1.308	0	0	0
2016/09/28	R186	02/02/2017	8.00	Call	Bond Future	706.6700	0.7067	717.7800	0.7178	1.572	0	0	7,000
2016/09/28	R186	02/02/2017	8.37	Call	Bond Future	1,468.6400	1.4686	1,490.3600	1.4904	1.479	0	0	500
2016/09/28	R186	02/02/2017	8.79	Call	Bond Future	2,828.0600	2.8281	2,865.3300	2.8653	1.318	0	0	0
2016/09/28	R186	02/02/2017	8.87	Put	Bond Future	1,828.9900	1.8290	1,786.4700	1.7865	(2.325)	0	0	500
2016/09/28	R186	02/02/2017	8.43	Call	Bond Future	1,629.9900	1.6300	1,653.7600	1.6538	1.458	0	0	750
2016/09/28	R186	02/02/2017	8.80	Call	Bond Future	2,867.4900	2.8675	2,905.1400	2.9051	1.313	0	0	0
2016/09/28	R186	02/02/2017	8.90	Call	Bond Future	3,275.9000	3.2759	3,317.4100	3.3174	1.267	0	0	0
2016/09/28	R186	02/02/2017	9.50	Put	Bond Future	627.4400	0.6274	606.4700	0.6065	(3.342)	0	0	13,500
2016/09/28	R186	02/02/2017	9.40	Put	Bond Future	754.0600	0.7541	730.1800	0.7302	(3.167)	0	0	750
2016/09/28	R186	02/02/2017	8.60	Put	Bond Future	2,720.7300	2.7207	2,667.8300	2.6678	(1.944)	0	0	0
2016/09/28	R186	02/02/2017	8.37	Put	Bond Future	3,693.3500	3.6933	3,632.2000	3.6322	(1.656)	0	0	0
2016/09/28	R186	02/02/2017	8.79	Put	Bond Future	2,063.9200	2.0639	2,018.3200	2.0183	(2.209)	0	0	0
2016/09/28	R186	04/05/2017			Bond Future	8.7058	115.5183	8.6938	115.6015	(0.138)	0.0000	0.0000	0
2016/09/28	R186	04/05/2017	8.89	Put	Bond Future	2,580.4100	2.5804	2,538.2400	2.5382	(1.634)	0	0	0
2016/09/28	R186	04/05/2017	8.91	Put	Bond Future	2,523.7600	2.5238	2,482.1500	2.4822	(1.649)	0	0	0
2016/09/28	R186	04/05/2017	8.90	Put	Bond Future	2,551.9600	2.5520	2,510.0700	2.5101	(1.641)	0	0	0
2016/09/28	R186	04/05/2017	8.91	Call	Bond Future	3,924.0300	3.9240	3,965.5800	3.9656	1.059	0	0	0
2016/09/28	R186	04/05/2017	8.89	Call	Bond Future	3,844.5900	3.8446	3,885.5800	3.8856	1.066	0	0	0
2016/09/28	R186	04/05/2017	8.90	Call	Bond Future	3,884.2100	3.8842	3,925.4800	3.9255	1.063	0	0	0
2016/09/28	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R197	03/11/2016	303.57	Put	Bond Future	1,149.1900	1.1492	1,071.5900	1.0716	(6.753)	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
2016/09/28	R197	03/11/2016			Bond Future	302.4208	302.4208	302.4984	302.4984	0.026	0.0000	0.0000	875
2016/09/28	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R197	03/11/2016	303.56	Put	Bond Future	1,139.1900	1.1392	1,061.5900	1.0616	(6.812)	0	0	0
2016/09/28	R197	03/11/2016	303.58	Put	Bond Future	1,159.1900	1.1592	1,081.5900	1.0816	(6.694)	0	0	0
2016/09/28	R202	03/11/2016	253.85	Put	Bond Future	4,101.6200	4.1016	4,035.6900	4.0357	(1.607)	0	0	0
2016/09/28	R202	03/11/2016			Bond Future	249.7484	249.7484	249.8143	249.8143	0.026	0.0000	0.0000	36,009
2016/09/28	R202	03/11/2016	253.87	Put	Bond Future	4,121.6200	4.1216	4,055.6900	4.0557	(1.600)	0	0	0
2016/09/28	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R202	03/11/2016	253.86	Put	Bond Future	4,111.6200	4.1116	4,045.6900	4.0457	(1.604)	0	0	0
2016/09/28	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R203	03/11/2016	8.86	Call	Bond Future	1,193.7700	1.1938	1,201.9300	1.2019	0.684	0	0	0
2016/09/28	R203	03/11/2016			Bond Future	7.3846	101.9162	7.3746	101.9244	(0.135)	0.0000	0.0000	30,174
2016/09/28	R203	03/11/2016	8.84	Call	Bond Future	1,177.7300	1.1777	1,185.9000	1.1859	0.694	0	0	0
2016/09/28	R203	03/11/2016	8.85	Call	Bond Future	1,185.7500	1.1858	1,193.9100	1.1939	0.688	0	0	0
2016/09/28	R203	03/11/2016	8.84	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2016/09/28	R203	03/11/2016	8.86	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/09/28	R203	03/11/2016	8.85	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/09/28	R203	02/02/2017	7.70	Call	Bond Future	323.3400	0.3233	328.2700	0.3283	1.525	0	0	0
2016/09/28	R203	02/02/2017	7.71	Put	Bond Future	56.8600	0.0569	54.6500	0.0546	(3.887)	0	0	0
2016/09/28	R203	02/02/2017			Bond Future	7.2428	103.8734	7.2304	103.8806	(0.171)	0.0000	0.0000	0
2016/09/28	R203	02/02/2017	7.71	Call	Bond Future	327.6900	0.3277	332.6600	0.3327	1.517	0	0	0
2016/09/28	R203	02/02/2017	7.72	Call	Bond Future	332.2600	0.3323	337.2700	0.3373	1.508	0	0	0
2016/09/28	R203	02/02/2017	7.70	Put	Bond Future	58.2900	0.0583	56.0400	0.0560	(3.860)	0	0	0
2016/09/28	R203	02/02/2017	7.72	Put	Bond Future	55.6400	0.0556	53.4700	0.0535	(3.900)	0	0	0
2016/09/28	R203	04/05/2017	6.91	Call	Bond Future	194.4100	0.1944	198.2900	0.1983	1.996	0	0	0
2016/09/28	R203	04/05/2017	6.92	Put	Bond Future	63.4900	0.0635	61.2800	0.0613	(3.481)	0	0	0
2016/09/28	R203	04/05/2017			Bond Future	6.5396	101.7728	6.5222	101.7789	(0.267)	0.0000	0.0000	0
2016/09/28	R203	04/05/2017	6.92	Call	Bond Future	197.0500	0.1970	200.9600	0.2010	1.984	0	0	0
2016/09/28	R203	04/05/2017	6.93	Call	Bond Future	199.4200	0.1994	203.3500	0.2034	1.971	0	0	0
2016/09/28	R203	04/05/2017	6.91	Put	Bond Future	64.3600	0.0644	62.1200	0.0621	(3.480)	0	0	0
2016/09/28	R203	04/05/2017	6.93	Put	Bond Future	62.3500	0.0624	60.1600	0.0602	(3.512)	0	0	0
2016/09/28	R204	03/11/2016			Bond Future	7.6051	103.8058	7.5946	103.8261	(0.138)	0.0000	0.0000	31,543
2016/09/28	R204	03/11/2016	9.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R204	03/11/2016	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R204	03/11/2016	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R204	03/11/2016	9.22	Call	Bond Future	3,061.0900	3.0611	3,081.4200	3.0814	0.664	0	0	0
2016/09/28	R204	03/11/2016	9.21	Call	Bond Future	3,042.5000	3.0425	3,062.8300	3.0628	0.668	0	0	0
2016/09/28	R204	03/11/2016	9.23	Call	Bond Future	3,079.6700	3.0797	3,100.0000	3.1000	0.660	0	0	0
2016/09/28	R204	02/02/2017	8.28	Call	Bond Future	1,305.1300	1.3051	1,320.3000	1.3203	1.162	0	0	0
2016/09/28	R204	02/02/2017			Bond Future	7.5804	101.7589	7.5690	101.7785	(0.150)	0.0000	0.0000	0
2016/09/28	R204	02/02/2017	8.29	Call	Bond Future	1,319.4000	1.3194	1,334.6500	1.3347	1.156	0	0	0
2016/09/28	R204	02/02/2017	8.30	Call	Bond Future	1,333.8600	1.3339	1,349.1900	1.3492	1.149	0	0	0
2016/09/28	R204	02/02/2017	8.28	Put	Bond Future	109.8700	0.1099	105.4800	0.1055	(3.996)	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
2016/09/28	R204	02/02/2017	8.30	Put	Bond Future	104.7100	0.1047	100.4800	0.1005	(4.040)	0	0	0
2016/09/28	R204	02/02/2017	8.29	Put	Bond Future	107.1900	0.1072	102.8800	0.1029	(4.021)	0	0	0
2016/09/28	R204	04/05/2017	7.90	Put	Bond Future	303.4200	0.3034	296.1500	0.2961	(2.396)	0	0	0
2016/09/28	R204	04/05/2017			Bond Future	7.4997	103.7908	7.4873	103.8095	(0.166)	0.0000	0.0000	0
2016/09/28	R204	04/05/2017	7.92	Put	Bond Future	294.1100	0.2941	286.9900	0.2870	(2.421)	0	0	0
2016/09/28	R204	04/05/2017	7.90	Call	Bond Future	904.1400	0.9041	915.6100	0.9156	1.269	0	0	0
2016/09/28	R204	04/05/2017	7.91	Put	Bond Future	298.7400	0.2987	291.5400	0.2915	(2.410)	0	0	0
2016/09/28	R204	04/05/2017	7.91	Call	Bond Future	914.4100	0.9144	925.9500	0.9259	1.262	0	0	0
2016/09/28	R204	04/05/2017	7.92	Call	Bond Future	924.7200	0.9247	936.3400	0.9363	1.257	0	0	0
2016/09/28	R207	03/11/2016			Bond Future	7.8369	100.6428	7.8260	100.6726	(0.139)	0.0000	0.0000	52,034
2016/09/28	R207	03/11/2016	7.94	Call	Bond Future	586.1400	0.5861	598.7500	0.5988	2.151	0	0	0
2016/09/28	R207	03/11/2016	7.93	Put	Bond Future	314.5300	0.3145	296.9700	0.2970	(5.583)	0	0	0
2016/09/28	R207	03/11/2016	7.95	Put	Bond Future	293.0800	0.2931	276.1900	0.2762	(5.763)	0	0	0
2016/09/28	R207	03/11/2016	7.94	Put	Bond Future	303.6100	0.3036	286.3800	0.2864	(5.675)	0	0	0
2016/09/28	R207	03/11/2016	7.95	Call	Bond Future	602.9600	0.6030	615.9100	0.6159	2.148	0	0	0
2016/09/28	R207	03/11/2016	7.93	Call	Bond Future	569.7000	0.5697	581.9800	0.5820	2.156	0	0	0
2016/09/28	R207	02/02/2017	9.24	Call	Bond Future	3,527.0100	3.5270	3,554.7200	3.5547	0.786	0	0	0
2016/09/28	R207	02/02/2017			Bond Future	7.8395	98.9331	7.8280	98.9624	(0.146)	0.0000	0.0000	0
2016/09/28	R207	02/02/2017	8.91	Call	Bond Future	2,762.5100	2.7625	2,788.3200	2.7883	0.934	0	0	62
2016/09/28	R207	02/02/2017	9.22	Call	Bond Future	3,479.9900	3.4800	3,507.6100	3.5076	0.794	0	0	0
2016/09/28	R207	02/02/2017	9.23	Call	Bond Future	3,503.4900	3.5035	3,531.1600	3.5312	0.790	0	0	0
2016/09/28	R207	02/02/2017	8.91	Put	Bond Future	73.7900	0.0738	70.2900	0.0703	(4.743)	0	0	0
2016/09/28	R207	02/02/2017	9.22	Put	Bond Future	29.6800	0.0297	27.9900	0.0280	(5.694)	0	0	0
2016/09/28	R207	02/02/2017	9.24	Put	Bond Future	27.8300	0.0278	26.2300	0.0262	(5.749)	0	0	0
2016/09/28	R207	02/02/2017	9.23	Put	Bond Future	28.7400	0.0287	27.1000	0.0271	(5.706)	0	0	0
2016/09/28	R207	04/05/2017	8.21	Put	Bond Future	522.7400	0.5227	511.1600	0.5112	(2.215)	0	0	0
2016/09/28	R207	04/05/2017			Bond Future	7.8206	100.9086	7.8085	100.9373	(0.155)	0.0000	0.0000	0
2016/09/28	R207	04/05/2017	8.22	Call	Bond Future	1,452.7500	1.4528	1,469.9800	1.4700	1.186	0	0	0
2016/09/28	R207	04/05/2017	8.20	Call	Bond Future	1,421.4400	1.4214	1,438.4400	1.4384	1.196	0	0	0
2016/09/28	R207	04/05/2017	8.21	Call	Bond Future	1,437.2000	1.4372	1,454.3200	1.4543	1.191	0	0	0
2016/09/28	R207	04/05/2017	8.20	Put	Bond Future	530.3400	0.5303	518.6400	0.5186	(2.206)	0	0	0
2016/09/28	R207	04/05/2017	8.22	Put	Bond Future	514.9500	0.5149	503.4800	0.5035	(2.227)	0	0	0
2016/09/28	R207	03/08/2017	8.19	Call	Bond Future	1,530.6400	1.5306	1,546.9500	1.5469	1.066	0	0	51
2016/09/28	R207	03/08/2017			Bond Future	7.7549	99.3641	7.7423	99.3913	(0.162)	0.0000	0.0000	0
2016/09/28	R207	03/08/2017	8.39	Put	Bond Future	466.1800	0.4662	456.9500	0.4570	(1.980)	0	0	0
2016/09/28	R207	03/08/2017	8.41	Put	Bond Future	454.8400	0.4548	445.7800	0.4458	(1.992)	0	0	0
2016/09/28	R207	03/08/2017	8.19	Put	Bond Future	593.6600	0.5937	582.7400	0.5827	(1.839)	0	0	0
2016/09/28	R207	03/08/2017	8.40	Put	Bond Future	460.4800	0.4605	451.3300	0.4513	(1.987)	0	0	0
2016/09/28	R207	03/08/2017	8.41	Call	Bond Future	1,861.3200	1.8613	1,879.4900	1.8795	0.976	0	0	0
2016/09/28	R207	03/08/2017	8.39	Call	Bond Future	1,830.1000	1.8301	1,848.1000	1.8481	0.984	0	0	0
2016/09/28	R207	03/08/2017	8.40	Call	Bond Future	1,845.6800	1.8457	1,863.7600	1.8638	0.980	0	0	0
2016/09/28	R208	03/11/2016	9.59	Put	Bond Future	0.0800	0.0001	0.0500	0.0001	(37.500)	0	0	0
2016/09/28	R208	03/11/2016			Bond Future	8.0328	96.0414	8.0165	96.0993	(0.204)	0.0000	0.0000	30,810
2016/09/28	R208	03/11/2016	9.58	Put	Bond Future	0.0900	0.0001	0.0600	0.0001	(33.333)	0	0	0
2016/09/28	R208	03/11/2016	9.57	Call	Bond Future	5,255.3900	5.2554	5,313.3100	5.3133	1.102	0	0	0
2016/09/28	R208	03/11/2016	9.58	Call	Bond Future	5,288.4100	5.2884	5,346.3200	5.3463	1.095	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/28	R208	03/11/2016	9.59	Call	Bond Future	5,321.4000		5.3214	5,379.3100	5.3793	1.088	0	0	0
2016/09/28	R208	03/11/2016	9.57	Put	Bond Future	0.0900		0.0001	0.0700	0.0001	(22.222)	0	0	0
2016/09/28	R208	02/02/2017			Bond Future	8.0522		97.8858	8.0350	97.9438	(0.214)	0.0000	0.0000	0
2016/09/28	R208	02/02/2017	8.64	Call	Bond Future	2,305.0400		2.3050	2,347.1300	2.3471	1.826	0	0	0
2016/09/28	R208	02/02/2017	8.63	Put	Bond Future	356.0000		0.3560	339.8800	0.3399	(4.528)	0	0	0
2016/09/28	R208	02/02/2017	8.65	Put	Bond Future	341.5800		0.3416	325.9300	0.3259	(4.582)	0	0	0
2016/09/28	R208	02/02/2017	8.64	Put	Bond Future	348.8200		0.3488	332.9300	0.3329	(4.555)	0	0	0
2016/09/28	R208	02/02/2017	8.65	Call	Bond Future	2,330.6600		2.3307	2,372.9900	2.3730	1.816	0	0	0
2016/09/28	R208	02/02/2017	8.63	Call	Bond Future	2,279.3500		2.2794	2,321.2100	2.3212	1.836	0	0	0
2016/09/28	R208	04/05/2017	8.39	Call	Bond Future	1,905.1600		1.9052	1,939.5200	1.9395	1.804	0	0	0
2016/09/28	R208	04/05/2017			Bond Future	8.0499		96.4362	8.0318	96.4942	(0.225)	0.0000	0.0000	0
2016/09/28	R208	04/05/2017	8.37	Call	Bond Future	1,864.5400		1.8645	1,898.4700	1.8985	1.820	0	0	0
2016/09/28	R208	04/05/2017	8.38	Call	Bond Future	1,884.6600		1.8847	1,918.8000	1.9188	1.811	0	0	0
2016/09/28	R208	04/05/2017	8.37	Put	Bond Future	846.2900		0.8463	822.2200	0.8222	(2.844)	0	0	0
2016/09/28	R208	04/05/2017	8.39	Put	Bond Future	823.7300		0.8237	800.0900	0.8001	(2.870)	0	0	0
2016/09/28	R208	04/05/2017	8.38	Put	Bond Future	834.8100		0.8348	810.9500	0.8109	(2.858)	0	0	0
2016/09/28	R209	03/11/2016	9.34	Put	Bond Future	916.4400		0.9164	894.9600	0.8950	(2.344)	0	0	345
2016/09/28	R209	03/11/2016	10.26	Call	Bond Future	7,129.4000		7.1294	7,136.2200	7.1362	0.096	0	0	0
2016/09/28	R209	03/11/2016			Bond Future	9.1872		74.2879	9.1859	74.2974	(0.014)	0.0000	0.0000	37,798
2016/09/28	R209	03/11/2016	10.24	Call	Bond Future	7,009.6700		7.0097	7,016.2900	7.0163	0.094	0	0	0
2016/09/28	R209	03/11/2016	8.87	Put	Bond Future	2,853.1900		2.8532	2,830.9800	2.8310	(0.778)	0	0	0
2016/09/28	R209	03/11/2016	8.81	Call	Bond Future	428.0600		0.4281	416.2700	0.4163	(2.754)	0	0	345
2016/09/28	R209	03/11/2016	9.04	Put	Bond Future	1,988.7900		1.9888	1,964.9300	1.9649	(1.200)	0	0	345
2016/09/28	R209	03/11/2016	9.42	Put	Bond Future	724.1500		0.7242	704.3000	0.7043	(2.741)	0	0	0
2016/09/28	R209	03/11/2016	10.25	Call	Bond Future	7,069.6100		7.0696	7,076.3300	7.0763	0.095	0	0	0
2016/09/28	R209	03/11/2016	9.05	Call	Bond Future	953.2000		0.9532	938.7500	0.9388	(1.516)	0	0	0
2016/09/28	R209	03/11/2016	9.45	Call	Bond Future	2,503.4900		2.5035	2,493.7700	2.4938	(0.388)	0	0	0
2016/09/28	R209	03/11/2016	10.24	Put	Bond Future	31.5900		0.0316	28.7700	0.0288	(8.927)	0	0	0
2016/09/28	R209	03/11/2016	9.04	Call	Bond Future	925.3500		0.9253	910.9300	0.9109	(1.558)	0	0	0
2016/09/28	R209	03/11/2016	10.25	Put	Bond Future	30.1800		0.0302	27.4600	0.0275	(9.013)	0	0	0
2016/09/28	R209	03/11/2016	9.34	Call	Bond Future	1,996.5100		1.9965	1,984.4700	1.9845	(0.603)	0	0	0
2016/09/28	R209	03/11/2016	10.26	Put	Bond Future	28.7200		0.0287	26.1000	0.0261	(9.123)	0	0	0
2016/09/28	R209	03/11/2016	9.45	Put	Bond Future	660.7000		0.6607	641.5400	0.6415	(2.900)	0	0	250
2016/09/28	R209	03/11/2016	8.81	Put	Bond Future	3,200.0000		3.2000	3,178.7700	3.1788	(0.663)	0	0	0
2016/09/28	R209	03/11/2016	8.87	Call	Bond Future	532.5500		0.5326	519.7800	0.5198	(2.398)	0	0	250
2016/09/28	R209	03/11/2016	9.42	Call	Bond Future	2,360.1300		2.3601	2,349.7200	2.3497	(0.441)	0	0	120
2016/09/28	R209	03/11/2016	9.05	Put	Bond Future	1,943.6600		1.9437	1,919.7700	1.9198	(1.229)	0	0	250
2016/09/28	R209	02/02/2017	9.55	Put	Bond Future	1,626.9500		1.6269	1,614.3100	1.6143	(0.777)	0	0	0
2016/09/28	R209	02/02/2017			Bond Future	9.2238		75.7145	9.2226	75.7233	(0.013)	0.0000	0.0000	0
2016/09/28	R209	02/02/2017	9.54	Put	Bond Future	1,651.5500		1.6516	1,638.8400	1.6388	(0.770)	0	0	0
2016/09/28	R209	02/02/2017	9.55	Call	Bond Future	3,885.8700		3.8859	3,882.0300	3.8820	(0.099)	0	0	0
2016/09/28	R209	02/02/2017	9.53	Call	Bond Future	3,799.7400		3.7997	3,795.7600	3.7958	(0.105)	0	0	0
2016/09/28	R209	02/02/2017	9.54	Call	Bond Future	3,842.7800		3.8428	3,838.8700	3.8389	(0.102)	0	0	0
2016/09/28	R209	02/02/2017	9.53	Put	Bond Future	1,676.2900		1.6763	1,663.5100	1.6635	(0.762)	0	0	0
2016/09/28	R209	04/05/2017	9.48	Put	Bond Future	2,694.5200		2.6945	2,683.5600	2.6836	(0.407)	0	0	0
2016/09/28	R209	04/05/2017			Bond Future	9.2532		74.0745	9.2520	74.0826	(0.012)	0.0000	0.0000	0
2016/09/28	R209	04/05/2017	9.47	Put	Bond Future	2,723.3400		2.7233	2,712.3500	2.7124	(0.404)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/28	R209	04/05/2017	9.46	Call	Bond Future	4,187.2000		4.1872	4,184.2600	4.1843	(0.070)	0	0	0
2016/09/28	R209	04/05/2017	9.47	Call	Bond Future	4,226.4100		4.2264	4,223.5100	4.2235	(0.069)	0	0	0
2016/09/28	R209	04/05/2017	9.48	Call	Bond Future	4,265.7900		4.2658	4,262.9200	4.2629	(0.067)	0	0	0
2016/09/28	R209	04/05/2017	9.46	Put	Bond Future	2,752.4300		2.7524	2,741.4000	2.7414	(0.401)	0	0	0
2016/09/28	R210	03/11/2016			Bond Future	186.8422		186.8422	186.8913	186.8913	0.026	0.0000	0.0000	2,086
2016/09/28	R210	03/11/2016	188.90	Put	Bond Future	2,057.7800		2.0578	2,008.7200	2.0087	(2.384)	0	0	0
2016/09/28	R210	03/11/2016	188.92	Put	Bond Future	2,077.7800		2.0778	2,028.7200	2.0287	(2.361)	0	0	0
2016/09/28	R210	03/11/2016	188.91	Put	Bond Future	2,067.7800		2.0678	2,018.7200	2.0187	(2.373)	0	0	0
2016/09/28	R210	03/11/2016	188.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R210	03/11/2016	188.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R210	03/11/2016	188.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R211	03/11/2016	141.75	Call	Bond Future	110.7500		0.1107	151.7600	0.1518	37.029	0	0	0
2016/09/28	R211	03/11/2016			Bond Future	141.8608		141.8608	141.9018	141.9018	0.029	0.0000	0.0000	56
2016/09/28	R211	03/11/2016	141.76	Call	Bond Future	100.7500		0.1007	141.7600	0.1418	40.705	0	0	0
2016/09/28	R211	03/11/2016	141.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R211	03/11/2016	141.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R211	03/11/2016	141.74	Call	Bond Future	120.7500		0.1207	161.7600	0.1618	33.963	0	0	0
2016/09/28	R211	03/11/2016	141.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R212	03/11/2016			Bond Future	147.8442		147.8442	147.8822	147.8822	0.026	0.0000	0.0000	3,109
2016/09/28	R212	03/11/2016	148.11	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R212	03/11/2016	148.10	Put	Bond Future	255.7900		0.2558	217.8400	0.2178	(14.836)	0	0	0
2016/09/28	R212	03/11/2016	148.12	Put	Bond Future	275.7900		0.2758	237.8400	0.2378	(13.760)	0	0	0
2016/09/28	R212	03/11/2016	148.11	Put	Bond Future	265.7900		0.2658	227.8400	0.2278	(14.278)	0	0	0
2016/09/28	R212	03/11/2016	148.12	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R212	03/11/2016	148.10	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/28	R213	03/11/2016			Bond Future	9.0388		85.1259	9.0323	85.1716	(0.072)	0.0000	0.0000	42,426
2016/09/28	R213	03/11/2016	10.18	Put	Bond Future	16.9600		0.0170	14.7900	0.0148	(12.795)	0	0	0
2016/09/28	R213	03/11/2016	10.20	Put	Bond Future	15.2200		0.0152	13.2300	0.0132	(13.075)	0	0	0
2016/09/28	R213	03/11/2016	10.18	Call	Bond Future	7,522.4700		7.5225	7,566.0400	7.5660	0.579	0	0	0
2016/09/28	R213	03/11/2016	10.19	Put	Bond Future	16.0700		0.0161	13.9900	0.0140	(12.943)	0	0	0
2016/09/28	R213	03/11/2016	10.19	Call	Bond Future	7,583.0700		7.5831	7,626.7300	7.6267	0.576	0	0	0
2016/09/28	R213	03/11/2016	10.20	Call	Bond Future	7,643.6300		7.6436	7,687.3800	7.6874	0.572	0	0	0
2016/09/28	R213	02/02/2017	9.40	Call	Bond Future	3,731.2200		3.7312	3,751.9000	3.7519	0.554	0	0	0
2016/09/28	R213	02/02/2017	9.42	Call	Bond Future	3,817.9100		3.8179	3,839.0000	3.8390	0.552	0	0	0
2016/09/28	R213	02/02/2017			Bond Future	9.0788		86.7606	9.0722	86.8063	(0.072)	0.0000	0.0000	0
2016/09/28	R213	02/02/2017	9.41	Call	Bond Future	3,774.5500		3.7745	3,795.4400	3.7954	0.553	0	0	0
2016/09/28	R213	02/02/2017	9.40	Put	Bond Future	1,543.1000		1.5431	1,518.1000	1.5181	(1.620)	0	0	0
2016/09/28	R213	02/02/2017	9.42	Put	Bond Future	1,496.1900		1.4962	1,471.6000	1.4716	(1.644)	0	0	0
2016/09/28	R213	02/02/2017	9.41	Put	Bond Future	1,519.5900		1.5196	1,494.8000	1.4948	(1.631)	0	0	0
2016/09/28	R213	04/05/2017			Bond Future	9.1072		84.9395	9.1005	84.9850	(0.073)	0.0000	0.0000	0
2016/09/28	R213	04/05/2017	9.35	Put	Bond Future	2,510.7600		2.5108	2,485.2100	2.4852	(1.018)	0	0	0
2016/09/28	R213	04/05/2017	9.37	Put	Bond Future	2,456.3200		2.4563	2,431.0900	2.4311	(1.027)	0	0	0
2016/09/28	R213	04/05/2017	9.35	Call	Bond Future	4,155.7500		4.1557	4,175.7500	4.1757	0.481	0	0	0
2016/09/28	R213	04/05/2017	9.36	Put	Bond Future	2,483.5500		2.4835	2,458.1600	2.4582	(1.022)	0	0	0

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2016/09/28	R213	04/05/2017	9.36	Call	Bond Future	4,195.3100	4.1953	4,215.4700	4.2155	0.481	0	0	0
2016/09/28	R213	04/05/2017	9.37	Call	Bond Future	4,234.7800	4.2348	4,255.1000	4.2551	0.480	0	0	0
2016/09/28	R214	03/11/2016	10.35	Put	Bond Future	33.7800	0.0338	31.5700	0.0316	(6.542)	0	0	0
2016/09/28	R214	03/11/2016			Bond Future	9.2729	74.6204	9.2765	74.5928	0.040	0.0000	0.0000	29,928
2016/09/28	R214	03/11/2016	10.34	Put	Bond Future	35.4200	0.0354	33.1300	0.0331	(6.465)	0	0	0
2016/09/28	R214	03/11/2016	10.35	Call	Bond Future	7,432.5200	7.4325	7,402.7500	7.4027	(0.401)	0	0	0
2016/09/28	R214	03/11/2016	10.33	Call	Bond Future	7,309.9200	7.3099	7,280.0000	7.2800	(0.409)	0	0	0
2016/09/28	R214	03/11/2016	10.34	Call	Bond Future	7,371.2400	7.3712	7,341.3900	7.3414	(0.405)	0	0	0
2016/09/28	R214	03/11/2016	10.33	Put	Bond Future	37.1300	0.0371	34.7700	0.0348	(6.356)	0	0	0
2016/09/28	R214	02/02/2017			Bond Future	9.3113	76.0534	9.3152	76.0245	0.042	0.0000	0.0000	7,379
2016/09/28	R214	02/02/2017	9.67	Call	Bond Future	4,269.4600	4.2695	4,240.1700	4.2402	(0.686)	0	0	0
2016/09/28	R214	02/02/2017	9.66	Put	Bond Future	1,704.3400	1.7043	1,704.0300	1.7040	(0.018)	0	0	0
2016/09/28	R214	02/02/2017	9.68	Put	Bond Future	1,655.0100	1.6550	1,654.5600	1.6546	(0.027)	0	0	0
2016/09/28	R214	02/02/2017	9.67	Put	Bond Future	1,679.5300	1.6795	1,679.1500	1.6791	(0.023)	0	0	0
2016/09/28	R214	02/02/2017	9.68	Call	Bond Future	4,315.0000	4.3150	4,285.6400	4.2856	(0.680)	0	0	0
2016/09/28	R214	02/02/2017	9.66	Call	Bond Future	4,224.1100	4.2241	4,194.8900	4.1949	(0.692)	0	0	0
2016/09/28	R214	04/05/2017	9.58	Put	Bond Future	2,861.5500	2.8615	2,865.5100	2.8655	0.138	0	0	0
2016/09/28	R214	04/05/2017			Bond Future	9.3399	74.2723	9.3440	74.2419	0.044	0.0000	0.0000	0
2016/09/28	R214	04/05/2017	9.57	Put	Bond Future	2,891.4200	2.8914	2,895.4600	2.8955	0.140	0	0	0
2016/09/28	R214	04/05/2017	9.58	Call	Bond Future	4,601.7700	4.6018	4,575.3600	4.5754	(0.574)	0	0	0
2016/09/28	R214	04/05/2017	9.56	Call	Bond Future	4,519.6000	4.5196	4,493.3500	4.4933	(0.581)	0	0	0
2016/09/28	R214	04/05/2017	9.57	Call	Bond Future	4,560.5000	4.5605	4,534.1700	4.5342	(0.577)	0	0	0
2016/09/28	R214	04/05/2017	9.56	Put	Bond Future	2,921.7800	2.9218	2,925.9000	2.9259	0.141	0	0	0
2016/09/28	R248	03/11/2016	10.38	Call	Bond Future	9,313.2700	9.3133	9,368.7600	9.3688	0.596	0	0	0
2016/09/28	R248	03/11/2016			Bond Future	9.3234	95.8485	9.3170	95.9106	(0.069)	0.0000	0.0000	62,123
2016/09/28	R248	03/11/2016	10.39	Call	Bond Future	9,390.2700	9.3903	9,445.9800	9.4460	0.593	0	0	0
2016/09/28	R248	03/11/2016	10.37	Put	Bond Future	66.7200	0.0667	59.8800	0.0599	(10.252)	0	0	0
2016/09/28	R248	03/11/2016	10.39	Put	Bond Future	61.2000	0.0612	54.8000	0.0548	(10.458)	0	0	0
2016/09/28	R248	03/11/2016	10.37	Call	Bond Future	9,236.2200	9.2362	9,291.4900	9.2915	0.598	0	0	0
2016/09/28	R248	03/11/2016	10.38	Put	Bond Future	63.9100	0.0639	57.2900	0.0573	(10.358)	0	0	0
2016/09/28	R248	02/02/2017	9.76	Put	Bond Future	2,198.3600	2.1984	2,164.2900	2.1643	(1.550)	0	0	0
2016/09/28	R248	02/02/2017	9.78	Put	Bond Future	2,137.7300	2.1377	2,104.1900	2.1042	(1.569)	0	0	0
2016/09/28	R248	02/02/2017			Bond Future	9.3633	97.6892	9.3567	97.7515	(0.070)	0.0000	0.0000	0
2016/09/28	R248	02/02/2017	9.77	Put	Bond Future	2,167.8600	2.1679	2,134.0600	2.1341	(1.559)	0	0	0
2016/09/28	R248	02/02/2017	9.76	Call	Bond Future	5,842.8600	5.8429	5,871.0400	5.8710	0.482	0	0	0
2016/09/28	R248	02/02/2017	9.77	Call	Bond Future	5,900.9800	5.9010	5,929.4300	5.9294	0.482	0	0	0
2016/09/28	R248	02/02/2017	9.78	Call	Bond Future	5,959.3100	5.9593	5,988.0200	5.9880	0.482	0	0	0
2016/09/28	R248	04/05/2017	9.66	Call	Bond Future	6,178.4600	6.1785	6,205.4100	6.2054	0.436	0	0	0
2016/09/28	R248	04/05/2017			Bond Future	9.3932	95.1979	9.3866	95.2603	(0.070)	0.0000	0.0000	0
2016/09/28	R248	04/05/2017	9.67	Call	Bond Future	6,231.1300	6.2311	6,258.2800	6.2583	0.436	0	0	0
2016/09/28	R248	04/05/2017	9.65	Put	Bond Future	3,753.0400	3.7530	3,717.4800	3.7175	(0.947)	0	0	0
2016/09/28	R248	04/05/2017	9.67	Put	Bond Future	3,677.8600	3.6779	3,642.6900	3.6427	(0.956)	0	0	0
2016/09/28	R248	04/05/2017	9.65	Call	Bond Future	6,125.9500	6.1260	6,152.7100	6.1527	0.437	0	0	0
2016/09/28	R248	04/05/2017	9.66	Put	Bond Future	3,715.2900	3.7153	3,679.9200	3.6799	(0.952)	0	0	0

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