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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/06/2016 TO 02/06/2016

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
2016/06/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	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
2016/06/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2025	04/08/2016			Bond Future	126.6657	126.6657	126.6777	126.6777	0.009	0.0000	0.0000	3,004
2016/06/02	2025	04/08/2016	123.86	Call	Bond Future	2,805.7100	2.8057	2,817.7100	2.8177	0.428	0	0	0
2016/06/02	2025	04/08/2016	123.87	Call	Bond Future	2,795.7100	2.7957	2,807.7100	2.8077	0.429	0	0	0
2016/06/02	2025	04/08/2016	123.85	Call	Bond Future	2,815.7100	2.8157	2,827.7100	2.8277	0.426	0	0	0
2016/06/02	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2025	03/11/2016			Bond Future	129.0873	129.0873	129.0980	129.0980	0.008	0.0000	0.0000	0
2016/06/02	2025	03/11/2016	129.21	Put	Bond Future	122.7000	0.1227	112.0300	0.1120	(8.696)	0	0	0
2016/06/02	2025	03/11/2016	129.23	Put	Bond Future	142.7000	0.1427	132.0300	0.1320	(7.477)	0	0	0
2016/06/02	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2025	03/11/2016	129.22	Put	Bond Future	132.7000	0.1327	122.0300	0.1220	(8.041)	0	0	0
2016/06/02	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2030	04/08/2016	10.17	Call	Bond Future	2,734.7500	2.7348	2,946.4900	2.9465	7.743	0	0	0
2016/06/02	2030	04/08/2016			Bond Future	9.7537	87.2166	9.7222	87.4283	(0.323)	0.0000	0.0000	25,310
2016/06/02	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2030	03/11/2016	9.35	Put	Bond Future	3,146.3100	3.1463	2,931.4300	2.9314	(6.830)	0	0	0
2016/06/02	2030	03/11/2016			Bond Future	9.8130	88.8771	9.7807	89.0920	(0.330)	0.0000	0.0000	0
2016/06/02	2030	03/11/2016	9.34	Put	Bond Future	3,216.0100	3.2160	3,001.1300	3.0011	(6.682)	0	0	0
2016/06/02	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2030	03/11/2016	9.33	Put	Bond Future	3,285.7800	3.2858	3,070.9000	3.0709	(6.540)	0	0	0
2016/06/02	2032	04/08/2016	9.01	Call	Bond Future	317.5200	0.3175	342.5800	0.3426	7.892	0	0	0
2016/06/02	2032	04/08/2016			Bond Future	9.8621	90.2360	9.8256	90.4972	(0.370)	0.0000	0.0000	11,433
2016/06/02	2032	04/08/2016	8.99	Call	Bond Future	299.6700	0.2997	323.4600	0.3235	7.939	0	0	0
2016/06/02	2032	04/08/2016	9.00	Call	Bond Future	308.3400	0.3083	332.7500	0.3327	7.917	0	0	0
2016/06/02	2032	04/08/2016	8.99	Put	Bond Future	6,870.0700	6.8701	6,632.5800	6.6326	(3.457)	0	0	0
2016/06/02	2032	04/08/2016	9.01	Put	Bond Future	6,729.2900	6.7293	6,493.0700	6.4931	(3.510)	0	0	0
2016/06/02	2032	04/08/2016	9.00	Put	Bond Future	6,799.3700	6.7994	6,562.5000	6.5625	(3.484)	0	0	0
2016/06/02	2032	03/11/2016			Bond Future	9.9243	87.7949	9.8868	88.0602	(0.378)	0.0000	0.0000	0
2016/06/02	2032	03/11/2016	10.28	Put	Bond Future	2,249.7800	2.2498	2,143.9400	2.1439	(4.704)	0	0	0
2016/06/02	2032	03/11/2016	10.30	Put	Bond Future	2,199.0100	2.1990	2,094.8100	2.0948	(4.738)	0	0	0
2016/06/02	2032	03/11/2016	10.29	Put	Bond Future	2,224.1700	2.2242	2,119.1500	2.1191	(4.722)	0	0	0
2016/06/02	2032	03/11/2016	10.30	Call	Bond Future	4,788.9000	4.7889	4,950.0600	4.9501	3.365	0	0	0
2016/06/02	2032	03/11/2016	10.28	Call	Bond Future	4,704.6800	4.7047	4,864.2000	4.8642	3.391	0	0	0
2016/06/02	2032	03/11/2016	10.29	Call	Bond Future	4,746.6000	4.7466	4,906.9400	4.9069	3.378	0	0	0

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2016/06/02	2032	02/02/2017	9.53	Call	Bond Future	2,799.5800	2.7996	2,902.0900	2.9021	3.662	0	0	0
2016/06/02	2032	02/02/2017			Bond Future	9.9798	89.5591	9.9409	89.8308	(0.390)	0.0000	0.0000	0
2016/06/02	2032	02/02/2017	9.51	Call	Bond Future	2,744.9700	2.7450	2,846.0600	2.8461	3.683	0	0	0
2016/06/02	2032	02/02/2017	9.52	Call	Bond Future	2,772.1900	2.7722	2,874.0000	2.8740	3.673	0	0	0
2016/06/02	2032	02/02/2017	9.51	Put	Bond Future	6,108.2100	6.1082	5,937.6500	5.9376	(2.792)	0	0	0
2016/06/02	2032	02/02/2017	9.53	Put	Bond Future	6,015.8100	6.0158	5,846.6700	5.8467	(2.812)	0	0	0
2016/06/02	2032	02/02/2017	9.52	Put	Bond Future	6,061.8800	6.0619	5,892.0400	5.8920	(2.802)	0	0	0
2016/06/02	2033	04/08/2016	104.99	Call	Bond Future	1,770.3900	1.7704	1,780.5900	1.7806	0.576	0	0	0
2016/06/02	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2033	04/08/2016			Bond Future	106.7604	106.7604	106.7706	106.7706	0.010	0.0000	0.0000	3,924
2016/06/02	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2033	04/08/2016	105.00	Call	Bond Future	1,760.3900	1.7604	1,770.5900	1.7706	0.579	0	0	0
2016/06/02	2033	04/08/2016	105.01	Call	Bond Future	1,750.3900	1.7504	1,760.5900	1.7606	0.583	0	0	0
2016/06/02	2033	03/11/2016			Bond Future	107.7822	107.7822	107.7913	107.7913	0.008	0.0000	0.0000	0
2016/06/02	2033	03/11/2016	109.16	Put	Bond Future	1,377.8400	1.3778	1,368.6900	1.3687	(0.664)	0	0	0
2016/06/02	2033	03/11/2016	109.17	Put	Bond Future	1,387.8400	1.3878	1,378.6900	1.3787	(0.659)	0	0	0
2016/06/02	2033	03/11/2016	109.18	Put	Bond Future	1,397.8400	1.3978	1,388.6900	1.3887	(0.655)	0	0	0
2016/06/02	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2037	04/08/2016			Bond Future	9.9410	87.7193	9.9147	87.9247	(0.264)	0.0000	0.0000	41,353
2016/06/02	2037	04/08/2016	9.24	Put	Bond Future	6,317.1100	6.3171	6,137.2300	6.1372	(2.848)	0	0	0
2016/06/02	2037	04/08/2016	9.26	Put	Bond Future	6,174.2900	6.1743	5,995.6400	5.9956	(2.893)	0	0	0
2016/06/02	2037	04/08/2016	9.24	Call	Bond Future	558.8300	0.5588	584.3300	0.5843	4.563	0	0	0
2016/06/02	2037	04/08/2016	9.25	Put	Bond Future	6,245.4400	6.2454	6,066.1700	6.0662	(2.870)	0	0	0
2016/06/02	2037	04/08/2016	9.25	Call	Bond Future	573.4600	0.5735	599.5700	0.5996	4.553	0	0	0
2016/06/02	2037	04/08/2016	9.26	Call	Bond Future	588.4800	0.5885	615.2100	0.6152	4.542	0	0	0
2016/06/02	2037	03/11/2016	10.35	Call	Bond Future	5,210.0600	5.2101	5,331.0900	5.3311	2.323	0	0	0
2016/06/02	2037	03/11/2016	10.36	Put	Bond Future	2,522.4500	2.5225	2,435.8100	2.4358	(3.435)	0	0	0
2016/06/02	2037	03/11/2016			Bond Future	9.9972	89.3895	9.9703	89.5978	(0.269)	0.0000	0.0000	0
2016/06/02	2037	03/11/2016	10.36	Call	Bond Future	5,255.3900	5.2554	5,377.0600	5.3771	2.315	0	0	0
2016/06/02	2037	03/11/2016	10.37	Call	Bond Future	5,301.0900	5.3011	5,423.3900	5.4234	2.307	0	0	0
2016/06/02	2037	03/11/2016	10.35	Put	Bond Future	2,550.6100	2.5506	2,463.3300	2.4633	(3.422)	0	0	0
2016/06/02	2037	03/11/2016	10.37	Put	Bond Future	2,494.7700	2.4948	2,408.7600	2.4088	(3.448)	0	0	0
2016/06/02	2037	02/02/2017	9.68	Put	Bond Future	6,276.5600	6.2766	6,146.1500	6.1462	(2.078)	0	0	0
2016/06/02	2037	02/02/2017			Bond Future	10.0478	86.9288	10.0199	87.1423	(0.277)	0.0000	0.0000	0
2016/06/02	2037	02/02/2017	9.67	Put	Bond Future	6,325.6800	6.3257	6,194.7200	6.1947	(2.070)	0	0	0
2016/06/02	2037	02/02/2017	9.68	Call	Bond Future	3,390.9500	3.3910	3,474.0400	3.4740	2.450	0	0	0
2016/06/02	2037	02/02/2017	9.66	Call	Bond Future	3,328.2300	3.3282	3,410.2100	3.4102	2.463	0	0	0
2016/06/02	2037	02/02/2017	9.67	Call	Bond Future	3,359.5100	3.3595	3,442.0500	3.4420	2.457	0	0	0
2016/06/02	2037	02/02/2017	9.66	Put	Bond Future	6,375.0800	6.3751	6,243.5600	6.2436	(2.063)	0	0	0
2016/06/02	2038	04/08/2016			Bond Future	132.2474	132.2474	132.2603	132.2603	0.010	0.0000	0.0000	22,289
2016/06/02	2038	04/08/2016	129.31	Call	Bond Future	2,937.4300	2.9374	2,950.3300	2.9503	0.439	0	0	0
2016/06/02	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/06/02	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2038	04/08/2016	129.32	Call	Bond Future	2,927.4300	2.9274	2,940.3300	2.9403	0.441	0	0	0
2016/06/02	2038	04/08/2016	129.30	Call	Bond Future	2,947.4300	2.9474	2,960.3300	2.9603	0.438	0	0	0
2016/06/02	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2038	03/11/2016			Bond Future	134.7758	134.7758	134.7873	134.7873	0.009	0.0000	0.0000	0
2016/06/02	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2038	03/11/2016	136.31	Put	Bond Future	1,534.2400	1.5342	1,522.6700	1.5227	(0.754)	0	0	0
2016/06/02	2038	03/11/2016	136.33	Put	Bond Future	1,554.2400	1.5542	1,542.6700	1.5427	(0.744)	0	0	0
2016/06/02	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2038	03/11/2016	136.32	Put	Bond Future	1,544.2400	1.5442	1,532.6700	1.5327	(0.749)	0	0	0
2016/06/02	2040	04/08/2016			Bond Future	10.0011	91.2420	9.9800	91.4180	(0.211)	0.0000	0.0000	812
2016/06/02	2040	04/08/2016	9.49	Put	Bond Future	5,397.5100	5.3975	5,251.7100	5.2517	(2.701)	0	0	0
2016/06/02	2040	04/08/2016	9.50	Call	Bond Future	1,000.0600	1.0001	1,030.8700	1.0309	3.081	0	0	0
2016/06/02	2040	04/08/2016	9.51	Call	Bond Future	1,022.5800	1.0226	1,054.0500	1.0541	3.078	0	0	0
2016/06/02	2040	04/08/2016	9.49	Call	Bond Future	977.7700	0.9778	1,007.9400	1.0079	3.086	0	0	0
2016/06/02	2040	04/08/2016	9.51	Put	Bond Future	5,262.7700	5.2628	5,118.2700	5.1183	(2.746)	0	0	0
2016/06/02	2040	04/08/2016	9.50	Put	Bond Future	5,329.9600	5.3300	5,184.8000	5.1848	(2.723)	0	0	0
2016/06/02	2040	03/11/2016			Bond Future	10.0576	92.9791	10.0359	93.1576	(0.215)	0.0000	0.0000	0
2016/06/02	2040	03/11/2016	9.69	Put	Bond Future	5,766.6900	5.7667	5,647.6400	5.6476	(2.064)	0	0	0
2016/06/02	2040	03/11/2016	9.71	Put	Bond Future	5,657.7300	5.6577	5,539.8200	5.5398	(2.084)	0	0	0
2016/06/02	2040	03/11/2016	9.70	Put	Bond Future	5,712.0300	5.7120	5,593.5500	5.5936	(2.074)	0	0	0
2016/06/02	2040	03/11/2016	9.71	Call	Bond Future	2,721.5200	2.7215	2,782.1000	2.7821	2.226	0	0	0
2016/06/02	2040	03/11/2016	9.69	Call	Bond Future	2,656.7700	2.6568	2,716.2100	2.7162	2.237	0	0	0
2016/06/02	2040	03/11/2016	9.70	Call	Bond Future	2,689.0300	2.6890	2,749.0400	2.7490	2.232	0	0	0
2016/06/02	2044	04/08/2016	9.50	Call	Bond Future	985.8200	0.9858	1,016.1800	1.0162	3.080	0	0	0
2016/06/02	2044	04/08/2016			Bond Future	10.0097	88.5079	9.9886	88.6847	(0.211)	0.0000	0.0000	18,493
2016/06/02	2044	04/08/2016	9.51	Call	Bond Future	1,008.3400	1.0083	1,039.3500	1.0394	3.075	0	0	0
2016/06/02	2044	04/08/2016	9.49	Put	Bond Future	5,501.2100	5.5012	5,354.1900	5.3542	(2.673)	0	0	0
2016/06/02	2044	04/08/2016	9.51	Put	Bond Future	5,363.8900	5.3639	5,218.1600	5.2182	(2.717)	0	0	0
2016/06/02	2044	04/08/2016	9.49	Call	Bond Future	963.6500	0.9636	993.3700	0.9934	3.084	0	0	0
2016/06/02	2044	04/08/2016	9.50	Put	Bond Future	5,432.3000	5.4323	5,285.9200	5.2859	(2.695)	0	0	0
2016/06/02	2044	03/11/2016			Bond Future	10.0643	90.1930	10.0427	90.3723	(0.215)	0.0000	0.0000	0
2016/06/02	2044	03/11/2016	10.42	Call	Bond Future	5,605.2500	5.6052	5,707.0200	5.7070	1.816	0	0	0
2016/06/02	2044	03/11/2016	10.41	Put	Bond Future	2,774.2100	2.7742	2,696.1400	2.6961	(2.814)	0	0	0
2016/06/02	2044	03/11/2016	10.43	Put	Bond Future	2,713.8900	2.7139	2,636.9300	2.6369	(2.836)	0	0	0
2016/06/02	2044	03/11/2016	10.42	Put	Bond Future	2,744.0300	2.7440	2,666.5000	2.6665	(2.825)	0	0	0
2016/06/02	2044	03/11/2016	10.43	Call	Bond Future	5,653.2000	5.6532	5,755.5400	5.7555	1.810	0	0	0
2016/06/02	2044	03/11/2016	10.41	Call	Bond Future	5,557.2200	5.5572	5,658.4500	5.6585	1.822	0	0	0
2016/06/02	2044	02/02/2017			Bond Future	10.1136	87.6233	10.0913	87.8071	(0.221)	0.0000	0.0000	0
2016/06/02	2044	02/02/2017	9.77	Call	Bond Future	3,795.9800	3.7960	3,867.0200	3.8670	1.871	0	0	0
2016/06/02	2044	02/02/2017	9.76	Put	Bond Future	6,746.2900	6.7463	6,633.0200	6.6330	(1.679)	0	0	0
2016/06/02	2044	02/02/2017	9.78	Put	Bond Future	6,641.8000	6.6418	6,529.4800	6.5295	(1.691)	0	0	0
2016/06/02	2044	02/02/2017	9.77	Put	Bond Future	6,694.0300	6.6940	6,581.2400	6.5812	(1.685)	0	0	0
2016/06/02	2044	02/02/2017	9.78	Call	Bond Future	3,830.4100	3.8304	3,901.9200	3.9019	1.867	0	0	0
2016/06/02	2044	02/02/2017	9.76	Call	Bond Future	3,761.4400	3.7614	3,832.0000	3.8320	1.876	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
2016/06/02	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2046	04/08/2016			Bond Future	131.3080	131.3080	131.3211	131.3211	0.010	0.0000	0.0000	16,296
2016/06/02	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2046	04/08/2016	129.00	Call	Bond Future	2,307.9900	2.3080	2,321.0700	2.3211	0.567	0	0	0
2016/06/02	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2046	04/08/2016	129.01	Call	Bond Future	2,297.9900	2.2980	2,311.0700	2.3111	0.569	0	0	0
2016/06/02	2046	04/08/2016	129.02	Call	Bond Future	2,287.9900	2.2880	2,301.0700	2.3011	0.572	0	0	0
2016/06/02	2046	03/11/2016	137.07	Put	Bond Future	4,757.2500	4.7573	4,745.7800	4.7458	(0.241)	0	0	0
2016/06/02	2046	03/11/2016			Bond Future	132.3127	132.3127	132.3242	132.3242	0.009	0.0000	0.0000	0
2016/06/02	2046	03/11/2016	137.09	Put	Bond Future	4,777.2500	4.7773	4,765.7800	4.7658	(0.240)	0	0	0
2016/06/02	2046	03/11/2016	137.08	Put	Bond Future	4,767.2500	4.7673	4,755.7800	4.7558	(0.241)	0	0	0
2016/06/02	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2050	04/08/2016	139.14	Call	Bond Future	1,124.4100	1.1244	1,138.6700	1.1387	1.268	0	0	0
2016/06/02	2050	04/08/2016			Bond Future	140.2644	140.2644	140.2787	140.2787	0.010	0.0000	0.0000	20,765
2016/06/02	2050	04/08/2016	139.12	Call	Bond Future	1,144.4100	1.1444	1,158.6700	1.1587	1.246	0	0	0
2016/06/02	2050	04/08/2016	139.13	Call	Bond Future	1,134.4100	1.1344	1,148.6700	1.1487	1.257	0	0	0
2016/06/02	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2050	03/11/2016	149.52	Put	Bond Future	6,573.8700	6.5739	6,561.5200	6.5615	(0.188)	0	0	0
2016/06/02	2050	03/11/2016			Bond Future	142.9461	142.9461	142.9585	142.9585	0.009	0.0000	0.0000	0
2016/06/02	2050	03/11/2016	149.54	Put	Bond Future	6,593.8700	6.5939	6,581.5200	6.5815	(0.187)	0	0	0
2016/06/02	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2050	03/11/2016	149.53	Put	Bond Future	6,583.8700	6.5839	6,571.5200	6.5715	(0.188)	0	0	0
2016/06/02	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	AL37	04/08/2016			Index Future	481.3990	481.3990	481.5080	481.5080	0.023	0.0000	0.0000	18
2016/06/02	AL37	03/11/2016			Index Future	490.6620	490.6620	490.7690	490.7690	0.022	0.0000	0.0000	0
2016/06/02	AL7T	04/08/2016			Index Future	550.6600	550.6600	551.5410	551.5410	0.160	0.0000	0.0000	11
2016/06/02	AL7T	03/11/2016			Index Future	561.2560	561.2560	562.1490	562.1490	0.159	0.0000	0.0000	0
2016/06/02	ALBI	04/08/2016			Index Future	501.8090	501.8090	502.5660	502.5660	0.151	0.0000	0.0000	717
2016/06/02	ALBI	03/11/2016			Index Future	511.4650	511.4650	512.2320	512.2320	0.150	0.0000	0.0000	0
2016/06/02	ALBI	02/02/2017			Index Future	521.7370	521.7370	522.5250	522.5250	0.151	0.0000	0.0000	0

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2016/06/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/06/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C211	31/01/2017			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
2016/06/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/02	EL28	04/08/2016			Bond Future	131.0221	131.0221	131.3715	131.3715	0.267	0.0000	0.0000	0
2016/06/02	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	EL28	04/08/2016	126.86	Call	Bond Future	4,162.0700	4.1621	4,511.4800	4.5115	8.395	0	0	0
2016/06/02	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	EL28	04/08/2016	126.87	Call	Bond Future	4,152.0700	4.1521	4,501.4800	4.5015	8.415	0	0	0
2016/06/02	EL28	04/08/2016	126.88	Call	Bond Future	4,142.0700	4.1421	4,491.4800	4.4915	8.436	0	0	0
2016/06/02	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	46.8800	0.0469	100.000	0	0	0
2016/06/02	EL28	03/11/2016			Bond Future	131.8625	131.8625	132.2169	132.2169	0.269	0.0000	0.0000	0
2016/06/02	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	66.8800	0.0669	100.000	0	0	0
2016/06/02	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	56.8800	0.0569	100.000	0	0	0
2016/06/02	EL28	03/11/2016	132.15	Put	Bond Future	287.4600	0.2875	0.0000	0.0000	(100.000)	0	0	0
2016/06/02	EL28	03/11/2016	132.17	Put	Bond Future	307.4600	0.3075	0.0000	0.0000	(100.000)	0	0	0
2016/06/02	EL28	03/11/2016	132.16	Put	Bond Future	297.4600	0.2975	0.0000	0.0000	(100.000)	0	0	0
2016/06/02	ES33	04/08/2016			Bond Future	10.8152	77.4097	10.7938	77.5424	(0.198)	0.0000	0.0000	8,932
2016/06/02	ES33	04/08/2016	10.24	Put	Bond Future	3,685.7900	3.6858	3,553.1500	3.5531	(3.599)	0	0	0
2016/06/02	ES33	04/08/2016	10.26	Put	Bond Future	3,553.0400	3.5530	3,420.4000	3.4204	(3.733)	0	0	0
2016/06/02	ES33	04/08/2016	10.25	Put	Bond Future	3,619.3700	3.6194	3,486.7300	3.4867	(3.665)	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
2016/06/02	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	ES33	03/11/2016			Bond Future	10.9051	75.0906	10.8830	75.2251	(0.202)	0.0000	0.0000	0
2016/06/02	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	ES33	03/11/2016	11.31	Call	Bond Future	2,404.0800	2.4041	2,538.5200	2.5385	5.592	0	0	0
2016/06/02	ES33	03/11/2016	11.29	Call	Bond Future	2,288.1700	2.2882	2,422.6100	2.4226	5.875	0	0	0
2016/06/02	ES33	03/11/2016	11.30	Call	Bond Future	2,346.1600	2.3462	2,480.6000	2.4806	5.730	0	0	0
2016/06/02	ES33	02/02/2017			Bond Future	10.9916	76.5995	10.9687	76.7374	(0.209)	0.0000	0.0000	0
2016/06/02	ES33	02/02/2017	10.59	Put	Bond Future	2,472.6600	2.4727	2,334.7200	2.3347	(5.579)	0	0	0
2016/06/02	ES33	02/02/2017	10.61	Put	Bond Future	2,346.5600	2.3466	2,208.6200	2.2086	(5.878)	0	0	0
2016/06/02	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	ES33	02/02/2017	10.60	Put	Bond Future	2,409.5700	2.4096	2,271.6300	2.2716	(5.725)	0	0	0
2016/06/02	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	ES42	04/08/2016			Bond Future	10.9546	81.4944	10.9332	81.6444	(0.196)	0.0000	0.0000	7,270
2016/06/02	ES42	03/11/2016			Bond Future	11.0429	78.7833	11.0208	78.9353	(0.200)	0.0000	0.0000	0
2016/06/02	GOVI	04/08/2016	520.99	Put	GOVI	203,780.0000	20.3780	196,450.0000	19.6450	(3.597)	0	0	0
2016/06/02	GOVI	04/08/2016			GOVI	500.6120	500.6120	501.3450	501.3450	0.146	0.0000	0.0000	446
2016/06/02	GOVI	04/08/2016	521.01	Put	GOVI	203,980.0000	20.3980	196,650.0000	19.6650	(3.593)	0	0	0
2016/06/02	GOVI	04/08/2016	521.00	Put	GOVI	203,880.0000	20.3880	196,550.0000	19.6550	(3.595)	0	0	0
2016/06/02	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	GOVI	03/11/2016	476.11	Call	GOVI	341,360.0000	34.1360	348,770.0000	34.8770	2.171	0	0	0
2016/06/02	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	GOVI	03/11/2016			GOVI	510.2460	510.2460	510.9870	510.9870	0.145	0.0000	0.0000	156
2016/06/02	GOVI	03/11/2016	476.12	Call	GOVI	341,260.0000	34.1260	348,670.0000	34.8670	2.171	0	0	0
2016/06/02	GOVI	03/11/2016	476.13	Call	GOVI	341,160.0000	34.1160	348,570.0000	34.8570	2.172	0	0	0
2016/06/02	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	GOVI	02/02/2017			GOVI	520.4930	520.4930	521.2550	521.2550	0.146	0.0000	0.0000	0
2016/06/02	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	GOVI	02/02/2017	533.32	Put	GOVI	128,270.0000	12.8270	120,650.0000	12.0650	(5.941)	0	0	0
2016/06/02	GOVI	02/02/2017	533.34	Put	GOVI	128,470.0000	12.8470	120,850.0000	12.0850	(5.931)	0	0	0
2016/06/02	GOVI	02/02/2017	533.33	Put	GOVI	128,370.0000	12.8370	120,750.0000	12.0750	(5.936)	0	0	0
2016/06/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/06/02	IGOV	04/08/2016			Index Future	245.3190	245.3190	245.4180	245.4180	0.040	0.0000	0.0000	1,077
2016/06/02	IGOV	03/11/2016			Index Future	250.0600	250.0600	250.1580	250.1580	0.039	0.0000	0.0000	23
2016/06/02	IGOV	02/02/2017			Index Future	255.1010	255.1010	255.2040	255.2040	0.040	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
2016/06/02	ILBI	04/08/2016			Index Future	665.7330	665.7330	666.0070	666.0070	0.041	0.0000	0.0000	156
2016/06/02	ILBI	03/11/2016			Index Future	678.4410	678.4410	678.7200	678.7200	0.041	0.0000	0.0000	0
2016/06/02	IS01	19/12/2016			Interest Rate Swap	100.1307	100.1307	100.1263	100.1263	(0.004)	0.0000	0.0000	0
2016/06/02	IS01	16/03/2017			Interest Rate Swap	100.1691	100.1691	100.1611	100.1611	(0.008)	0.0000	0.0000	0
2016/06/02	IS01	15/06/2017			Interest Rate Swap	99.9514	99.9514	99.9365	99.9365	(0.015)	0.0000	0.0000	0
2016/06/02	IS02	18/12/2017			Interest Rate Swap	100.6598	100.6598	100.6364	100.6364	(0.023)	0.0000	0.0000	0
2016/06/02	IS02	16/03/2018			Interest Rate Swap	100.1531	100.1531	100.1223	100.1223	(0.031)	0.0000	0.0000	0
2016/06/02	IS02	15/06/2018			Interest Rate Swap	100.0614	100.0614	100.0089	100.0089	(0.052)	0.0000	0.0000	0
2016/06/02	IS05	17/12/2020			Interest Rate Swap	101.2262	101.2262	101.0484	101.0484	(0.176)	0.0000	0.0000	0
2016/06/02	IS05	16/03/2021			Interest Rate Swap	100.7741	100.7741	100.5786	100.5786	(0.194)	0.0000	0.0000	0
2016/06/02	IS05	15/06/2021			Interest Rate Swap	100.2883	100.2883	100.0788	100.0788	(0.209)	0.0000	0.0000	0
2016/06/02	IS10	17/12/2025			Interest Rate Swap	103.7402	103.7402	103.4292	103.4292	(0.300)	0.0000	0.0000	0
2016/06/02	IS10	16/03/2026			Interest Rate Swap	101.0305	101.0305	100.7048	100.7048	(0.322)	0.0000	0.0000	0
2016/06/02	IS10	15/06/2026			Interest Rate Swap	99.9598	99.9598	99.6202	99.6202	(0.340)	0.0000	0.0000	0
2016/06/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/06/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/06/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/06/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/06/02	JBAF	15/06/2016			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2016/06/02	JBAF	20/07/2016			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/06/02	JBAF	17/08/2016			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/06/02	JBAF	21/09/2016			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/06/02	JBAF	19/10/2016			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2016/06/02	JBAF	16/11/2016			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/06/02	JBAF	21/12/2016			Jibar Tradeable Future	7.8400	92.1600	7.8400	92.1600	0.000	0.0000	0.0000	0
2016/06/02	JBAF	15/03/2017			Jibar Tradeable Future	8.0700	91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2016/06/02	JBAF	21/06/2017			Jibar Tradeable Future	8.2300	91.7700	8.2300	91.7700	0.000	0.0000	0.0000	0
2016/06/02	JBAF	20/09/2017			Jibar Tradeable Future	8.3200	91.6800	8.3200	91.6800	0.000	0.0000	0.0000	0
2016/06/02	JBAF	20/12/2017			Jibar Tradeable Future	8.3900	91.6100	8.3900	91.6100	0.000	0.0000	0.0000	0
2016/06/02	JBAF	20/03/2018			Jibar Tradeable Future	8.4600	91.5400	8.4600	91.5400	0.000	0.0000	0.0000	0
2016/06/02	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/06/02	R023	04/08/2016	8.24	Call	Bond Future	130.3800	0.1304	128.8300	0.1288	(1.189)	0	0	0
2016/06/02	R023	04/08/2016	8.25	Put	Bond Future	4,451.2500	4.4513	4,422.3500	4.4224	(0.649)	0	0	0
2016/06/02	R023	04/08/2016			Bond Future	9.1541	96.6170	9.1482	96.6444	(0.064)	0.0000	0.0000	11,289
2016/06/02	R023	04/08/2016	8.25	Call	Bond Future	134.6200	0.1346	133.0600	0.1331	(1.159)	0	0	0
2016/06/02	R023	04/08/2016	8.26	Call	Bond Future	139.1800	0.1392	137.6000	0.1376	(1.135)	0	0	0

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2016/06/02	R023	04/08/2016	8.24	Put	Bond Future	4,496.1300	4.4961	4,467.2400	4.4672	(0.643)	0	0	0
2016/06/02	R023	04/08/2016	8.26	Put	Bond Future	4,406.7200	4.4067	4,377.8000	4.3778	(0.656)	0	0	0
2016/06/02	R023	03/11/2016	9.73	Put	Bond Future	1,082.4000	1.0824	1,068.0000	1.0680	(1.330)	0	0	0
2016/06/02	R023	03/11/2016			Bond Future	9.2236	94.5250	9.2176	94.5519	(0.065)	0.0000	0.0000	0
2016/06/02	R023	03/11/2016	9.75	Put	Bond Future	1,054.9600	1.0550	1,040.7700	1.0408	(1.345)	0	0	0
2016/06/02	R023	03/11/2016	9.73	Call	Bond Future	3,326.9600	3.3270	3,339.4700	3.3395	0.376	0	0	0
2016/06/02	R023	03/11/2016	9.74	Put	Bond Future	1,068.6100	1.0686	1,054.3200	1.0543	(1.337)	0	0	0
2016/06/02	R023	03/11/2016	9.74	Call	Bond Future	3,356.8100	3.3568	3,369.4300	3.3694	0.376	0	0	0
2016/06/02	R023	03/11/2016	9.75	Call	Bond Future	3,386.7700	3.3868	3,399.4900	3.3995	0.376	0	0	0
2016/06/02	R023	02/02/2017	8.85	Call	Bond Future	1,610.6900	1.6107	1,617.0400	1.6170	0.394	0	0	0
2016/06/02	R023	02/02/2017			Bond Future	9.2850	96.4241	9.2785	96.4525	(0.070)	0.0000	0.0000	0
2016/06/02	R023	02/02/2017	8.86	Call	Bond Future	1,627.9900	1.6280	1,634.4000	1.6344	0.394	0	0	0
2016/06/02	R023	02/02/2017	8.84	Put	Bond Future	3,557.0500	3.5570	3,534.8900	3.5349	(0.623)	0	0	0
2016/06/02	R023	02/02/2017	8.86	Put	Bond Future	3,502.2000	3.5022	3,480.1700	3.4802	(0.629)	0	0	0
2016/06/02	R023	02/02/2017	8.84	Call	Bond Future	1,593.5100	1.5935	1,599.7900	1.5998	0.394	0	0	0
2016/06/02	R023	02/02/2017	8.85	Put	Bond Future	3,529.5500	3.5295	3,507.4600	3.5075	(0.626)	0	0	0
2016/06/02	R035	04/08/2016			Bond Future	9.8682	95.5433	9.8522	95.6694	(0.162)	0.0000	0.0000	5,505
2016/06/02	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R035	04/08/2016	10.35	Call	Bond Future	3,681.2400	3.6812	3,807.3400	3.8073	3.425	0	0	0
2016/06/02	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R035	04/08/2016	10.36	Call	Bond Future	3,755.1800	3.7552	3,881.2800	3.8813	3.358	0	0	0
2016/06/02	R035	04/08/2016	10.37	Call	Bond Future	3,829.0300	3.8290	3,955.1300	3.9551	3.293	0	0	0
2016/06/02	R035	03/11/2016	9.58	Put	Bond Future	2,774.6200	2.7746	2,647.0700	2.6471	(4.597)	0	0	0
2016/06/02	R035	03/11/2016			Bond Future	9.9279	92.8601	9.9115	92.9876	(0.165)	0.0000	0.0000	0
2016/06/02	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R035	03/11/2016	9.57	Put	Bond Future	2,856.2900	2.8563	2,728.7400	2.7287	(4.466)	0	0	0
2016/06/02	R035	03/11/2016	9.59	Put	Bond Future	2,693.0600	2.6931	2,565.5100	2.5655	(4.736)	0	0	0
2016/06/02	R186	04/08/2016	8.51	Put	Bond Future	6,457.5800	6.4576	6,289.0100	6.2890	(2.610)	0	0	0
2016/06/02	R186	04/08/2016	8.90	Call	Bond Future	715.6200	0.7156	750.1500	0.7502	4.825	0	0	500
2016/06/02	R186	04/08/2016	8.85	Call	Bond Future	631.6800	0.6317	662.6400	0.6626	4.901	0	0	750
2016/06/02	R186	04/08/2016	9.60	Call	Bond Future	2,790.9600	2.7910	2,891.4700	2.8915	3.601	0	0	0
2016/06/02	R186	04/08/2016	10.00	Put	Bond Future	562.7600	0.5628	517.4700	0.5175	(8.048)	0	0	6,500
2016/06/02	R186	04/08/2016			Bond Future	9.3818	108.7209	9.3554	108.9023	(0.281)	0.0000	0.0000	101,112
2016/06/02	R186	04/08/2016	8.50	Put	Bond Future	6,524.2100	6.5242	6,355.2700	6.3553	(2.589)	0	0	0
2016/06/02	R186	04/08/2016	9.25	Put	Bond Future	2,445.0800	2.4451	2,328.7800	2.3288	(4.756)	0	0	1,000
2016/06/02	R186	04/08/2016	9.35	Put	Bond Future	2,067.5200	2.0675	1,961.2200	1.9612	(5.141)	0	0	0
2016/06/02	R186	04/08/2016	9.40	Put	Bond Future	1,894.3600	1.8944	1,793.1500	1.7931	(5.343)	0	0	5,000
2016/06/02	R186	04/08/2016	9.30	Put	Bond Future	2,251.0600	2.2511	2,139.7200	2.1397	(4.946)	0	0	0
2016/06/02	R186	04/08/2016	8.51	Call	Bond Future	240.4300	0.2404	253.2500	0.2532	5.332	0	0	0
2016/06/02	R186	04/08/2016	8.85	Put	Bond Future	4,367.3200	4.3673	4,216.8900	4.2169	(3.444)	0	0	0
2016/06/02	R186	04/08/2016	8.49	Call	Bond Future	225.8900	0.2259	237.9700	0.2380	5.348	0	0	0
2016/06/02	R186	04/08/2016	8.50	Call	Bond Future	232.9400	0.2329	245.3900	0.2454	5.345	0	0	0
2016/06/02	R186	04/08/2016	8.90	Put	Bond Future	4,092.5600	4.0926	3,945.7000	3.9457	(3.588)	0	0	0

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2016/06/02	R186	04/08/2016	9.25	Call	Bond Future	1,535.5500	1.5356	1,600.6400	1.6006	4.239	0	0	0
2016/06/02	R186	04/08/2016	9.35	Call	Bond Future	1,849.1800	1.8492	1,924.2700	1.9243	4.061	0	0	500
2016/06/02	R186	04/08/2016	9.40	Call	Bond Future	2,019.3700	2.0194	2,099.5500	2.0996	3.971	0	0	0
2016/06/02	R186	04/08/2016	9.30	Call	Bond Future	1,687.8800	1.6879	1,757.9300	1.7579	4.150	0	0	500
2016/06/02	R186	04/08/2016	9.60	Put	Bond Future	1,307.4600	1.3075	1,226.5800	1.2266	(6.186)	0	0	5,635
2016/06/02	R186	04/08/2016	10.00	Call	Bond Future	4,693.3300	4.6933	4,829.4300	4.8294	2.900	0	0	0
2016/06/02	R186	04/08/2016	8.49	Put	Bond Future	6,591.3400	6.5913	6,422.0300	6.4220	(2.569)	0	0	0
2016/06/02	R186	03/11/2016	9.40	Put	Bond Future	3,163.5900	3.1636	3,062.5500	3.0625	(3.194)	0	0	0
2016/06/02	R186	03/11/2016			Bond Future	9.4425	110.7906	9.4152	110.9744	(0.289)	0.0000	0.0000	10
2016/06/02	R186	03/11/2016	9.20	Put	Bond Future	3,913.1500	3.9131	3,799.1500	3.7992	(2.913)	0	0	0
2016/06/02	R186	03/11/2016	8.95	Put	Bond Future	5,006.2900	5.0063	4,876.8300	4.8768	(2.586)	0	0	0
2016/06/02	R186	03/11/2016	8.97	Put	Bond Future	4,912.4000	4.9124	4,784.1300	4.7841	(2.611)	0	0	0
2016/06/02	R186	03/11/2016	9.66	Call	Bond Future	3,809.0100	3.8090	3,908.5900	3.9086	2.614	0	0	0
2016/06/02	R186	03/11/2016	8.96	Put	Bond Future	4,959.2000	4.9592	4,830.3400	4.8303	(2.598)	0	0	0
2016/06/02	R186	03/11/2016	8.97	Call	Bond Future	1,670.6500	1.6706	1,726.2000	1.7262	3.325	0	0	0
2016/06/02	R186	03/11/2016	9.71	Call	Bond Future	4,004.6900	4.0047	4,107.4100	4.1074	2.565	0	0	0
2016/06/02	R186	03/11/2016	9.20	Call	Bond Future	2,265.9000	2.2659	2,335.7200	2.3357	3.081	0	0	1,425
2016/06/02	R186	03/11/2016	8.95	Call	Bond Future	1,624.3900	1.6244	1,678.7500	1.6788	3.346	0	0	0
2016/06/02	R186	03/11/2016	9.40	Call	Bond Future	2,877.4800	2.8775	2,960.2600	2.9603	2.877	0	0	1,425
2016/06/02	R186	03/11/2016	9.66	Put	Bond Future	2,360.1400	2.3601	2,275.9000	2.2759	(3.569)	0	0	5,000
2016/06/02	R186	03/11/2016	9.71	Put	Bond Future	2,226.5700	2.2266	2,145.4700	2.1455	(3.642)	0	0	5,000
2016/06/02	R186	03/11/2016	8.96	Call	Bond Future	1,647.4100	1.6474	1,702.3700	1.7024	3.336	0	0	0
2016/06/02	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R197	04/08/2016			Bond Future	297.8474	297.8474	297.8748	297.8748	0.009	0.0000	0.0000	1,878
2016/06/02	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R197	04/08/2016	293.98	Call	Bond Future	3,867.4400	3.8674	3,894.8400	3.8948	0.708	0	0	0
2016/06/02	R197	04/08/2016	293.96	Call	Bond Future	3,887.4400	3.8874	3,914.8400	3.9148	0.705	0	0	0
2016/06/02	R197	04/08/2016	293.97	Call	Bond Future	3,877.4400	3.8774	3,904.8400	3.9048	0.707	0	0	0
2016/06/02	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	5.7100	0.0057	100.000	0	0	0
2016/06/02	R197	03/11/2016	303.57	Put	Bond Future	28.3700	0.0284	4.2900	0.0043	(84.878)	0	0	0
2016/06/02	R197	03/11/2016			Bond Future	303.5416	303.5416	303.5657	303.5657	0.008	0.0000	0.0000	0
2016/06/02	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R197	03/11/2016	303.56	Put	Bond Future	18.3700	0.0184	0.0000	0.0000	(100.000)	0	0	0
2016/06/02	R197	03/11/2016	303.58	Put	Bond Future	38.3700	0.0384	14.2900	0.0143	(62.757)	0	0	0
2016/06/02	R202	04/08/2016	243.25	Call	Bond Future	5,738.5800	5.7386	5,727.7700	5.7278	(0.188)	0	0	0
2016/06/02	R202	04/08/2016			Bond Future	246.8685	246.8685	246.8921	246.8921	0.010	0.0000	0.0000	37,856
2016/06/02	R202	04/08/2016	243.26	Call	Bond Future	5,732.1100	5.7321	5,721.2800	5.7213	(0.189)	0	0	0
2016/06/02	R202	04/08/2016	243.24	Put	Bond Future	2,116.5000	2.1165	2,082.1200	2.0821	(1.624)	0	0	0
2016/06/02	R202	04/08/2016	243.26	Put	Bond Future	2,123.5600	2.1236	2,089.1400	2.0891	(1.621)	0	0	0
2016/06/02	R202	04/08/2016	243.24	Call	Bond Future	5,745.0500	5.7450	5,734.2600	5.7343	(0.188)	0	0	0
2016/06/02	R202	04/08/2016	243.25	Put	Bond Future	2,120.0300	2.1200	2,085.6300	2.0856	(1.623)	0	0	0
2016/06/02	R202	03/11/2016	253.85	Put	Bond Future	2,262.0100	2.2620	2,241.1000	2.2411	(0.924)	0	0	0
2016/06/02	R202	03/11/2016			Bond Future	251.5880	251.5880	251.6089	251.6089	0.008	0.0000	0.0000	0
2016/06/02	R202	03/11/2016	253.87	Put	Bond Future	2,282.0100	2.2820	2,261.1000	2.2611	(0.916)	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
2016/06/02	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R202	03/11/2016	253.86	Put	Bond Future	2,272.0100	2.2720	2,251.1000	2.2511	(0.920)	0	0	0
2016/06/02	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R203	04/08/2016	7.26	Call	Bond Future	18.3600	0.0184	17.3700	0.0174	(5.392)	0	0	0
2016/06/02	R203	04/08/2016			Bond Future	8.0280	103.5340	8.0333	103.5286	0.065	0.0000	0.0000	58,097
2016/06/02	R203	04/08/2016	7.24	Call	Bond Future	16.8100	0.0168	15.8800	0.0159	(5.532)	0	0	0
2016/06/02	R203	04/08/2016	7.25	Call	Bond Future	17.5400	0.0175	16.5800	0.0166	(5.473)	0	0	0
2016/06/02	R203	04/08/2016	7.24	Put	Bond Future	836.9400	0.8369	841.4300	0.8414	0.536	0	0	0
2016/06/02	R203	04/08/2016	7.26	Put	Bond Future	817.5500	0.8175	821.9800	0.8220	0.542	0	0	0
2016/06/02	R203	04/08/2016	7.25	Put	Bond Future	827.2000	0.8272	831.6600	0.8317	0.539	0	0	0
2016/06/02	R203	03/11/2016	8.86	Call	Bond Future	704.1700	0.7042	698.3000	0.6983	(0.834)	0	0	0
2016/06/02	R203	03/11/2016			Bond Future	8.1019	101.3330	8.1100	101.3265	0.100	0.0000	0.0000	0
2016/06/02	R203	03/11/2016	8.84	Call	Bond Future	691.2400	0.6912	685.3900	0.6854	(0.846)	0	0	0
2016/06/02	R203	03/11/2016	8.85	Call	Bond Future	697.7000	0.6977	691.8300	0.6918	(0.841)	0	0	0
2016/06/02	R203	03/11/2016	8.84	Put	Bond Future	96.7100	0.0967	97.4100	0.0974	0.724	0	0	0
2016/06/02	R203	03/11/2016	8.86	Put	Bond Future	93.6000	0.0936	94.2800	0.0943	0.726	0	0	0
2016/06/02	R203	03/11/2016	8.85	Put	Bond Future	95.1500	0.0952	95.8300	0.0958	0.715	0	0	0
2016/06/02	R203	02/02/2017	7.70	Call	Bond Future	167.4700	0.1675	164.9400	0.1649	(1.511)	0	0	0
2016/06/02	R203	02/02/2017	7.71	Put	Bond Future	403.1600	0.4032	406.1900	0.4062	0.752	0	0	0
2016/06/02	R203	02/02/2017			Bond Future	8.1148	103.3690	8.1245	103.3634	0.120	0.0000	0.0000	0
2016/06/02	R203	02/02/2017	7.71	Call	Bond Future	169.5700	0.1696	167.0200	0.1670	(1.504)	0	0	0
2016/06/02	R203	02/02/2017	7.72	Call	Bond Future	172.0100	0.1720	169.4300	0.1694	(1.500)	0	0	0
2016/06/02	R203	02/02/2017	7.70	Put	Bond Future	406.8400	0.4068	409.8900	0.4099	0.750	0	0	0
2016/06/02	R203	02/02/2017	7.72	Put	Bond Future	399.8100	0.3998	402.8100	0.4028	0.750	0	0	0
2016/06/02	R204	04/08/2016			Bond Future	8.4535	100.1231	8.4526	100.1250	(0.011)	0.0000	0.0000	35,129
2016/06/02	R204	04/08/2016	7.74	Put	Bond Future	1,585.0900	1.5851	1,581.3900	1.5814	(0.233)	0	0	0
2016/06/02	R204	04/08/2016	7.76	Put	Bond Future	1,548.0400	1.5480	1,544.2700	1.5443	(0.244)	0	0	0
2016/06/02	R204	04/08/2016	7.74	Call	Bond Future	78.4600	0.0785	76.6400	0.0766	(2.320)	0	0	0
2016/06/02	R204	04/08/2016	7.75	Put	Bond Future	1,566.5700	1.5666	1,562.8300	1.5628	(0.239)	0	0	0
2016/06/02	R204	04/08/2016	7.75	Call	Bond Future	81.2500	0.0813	79.3900	0.0794	(2.289)	0	0	0
2016/06/02	R204	04/08/2016	7.76	Call	Bond Future	84.0300	0.0840	82.1400	0.0821	(2.249)	0	0	0
2016/06/02	R204	03/11/2016			Bond Future	8.5345	102.0292	8.5340	102.0301	(0.006)	0.0000	0.0000	0
2016/06/02	R204	03/11/2016	9.21	Put	Bond Future	299.7100	0.2997	297.4600	0.2975	(0.751)	0	0	0
2016/06/02	R204	03/11/2016	9.23	Put	Bond Future	290.7900	0.2908	288.5700	0.2886	(0.763)	0	0	0
2016/06/02	R204	03/11/2016	9.22	Put	Bond Future	295.1200	0.2951	292.8800	0.2929	(0.759)	0	0	0
2016/06/02	R204	03/11/2016	9.22	Call	Bond Future	1,579.6200	1.5796	1,578.3000	1.5783	(0.084)	0	0	0
2016/06/02	R204	03/11/2016	9.21	Call	Bond Future	1,565.6200	1.5656	1,564.2900	1.5643	(0.085)	0	0	0
2016/06/02	R204	03/11/2016	9.23	Call	Bond Future	1,593.8700	1.5939	1,592.5700	1.5926	(0.082)	0	0	0
2016/06/02	R204	02/02/2017	8.28	Call	Bond Future	598.5300	0.5985	597.6900	0.5977	(0.140)	0	0	0
2016/06/02	R204	02/02/2017			Bond Future	8.5919	100.0367	8.5907	100.0387	(0.014)	0.0000	0.0000	0
2016/06/02	R204	02/02/2017	8.29	Call	Bond Future	605.5900	0.6056	604.7600	0.6048	(0.137)	0	0	0
2016/06/02	R204	02/02/2017	8.30	Call	Bond Future	612.7100	0.6127	611.8800	0.6119	(0.135)	0	0	0
2016/06/02	R204	02/02/2017	8.28	Put	Bond Future	1,125.4400	1.1254	1,122.6000	1.1226	(0.252)	0	0	0
2016/06/02	R204	02/02/2017	8.30	Put	Bond Future	1,105.7300	1.1057	1,102.9000	1.1029	(0.256)	0	0	0
2016/06/02	R204	02/02/2017	8.29	Put	Bond Future	1,115.5500	1.1156	1,112.7200	1.1127	(0.254)	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
2016/06/02	R207	04/08/2016			Bond Future	8.7593	96.1137	8.7531	96.1315	(0.072)	0.0000	0.0000	76,765
2016/06/02	R207	04/08/2016	7.99	Put	Bond Future	2,310.9000	2.3109	2,292.4300	2.2924	(0.799)	0	0	0
2016/06/02	R207	04/08/2016	8.01	Put	Bond Future	2,259.8100	2.2598	2,241.3400	2.2413	(0.817)	0	0	0
2016/06/02	R207	04/08/2016	8.00	Put	Bond Future	2,285.3000	2.2853	2,266.8400	2.2668	(0.808)	0	0	0
2016/06/02	R207	04/08/2016	8.01	Call	Bond Future	110.1700	0.1102	109.4400	0.1094	(0.663)	0	0	0
2016/06/02	R207	04/08/2016	7.99	Call	Bond Future	103.0800	0.1031	102.3500	0.1023	(0.708)	0	0	0
2016/06/02	R207	04/08/2016	8.00	Call	Bond Future	106.5700	0.1066	105.8500	0.1059	(0.676)	0	0	0
2016/06/02	R207	02/02/2017	9.24	Call	Bond Future	1,797.8500	1.7978	1,806.3900	1.8064	0.475	0	0	0
2016/06/02	R207	02/02/2017			Bond Future	8.9005	96.2679	8.8930	96.2863	(0.084)	0.0000	0.0000	0
2016/06/02	R207	02/02/2017	8.91	Call	Bond Future	1,337.6900	1.3377	1,344.4200	1.3444	0.503	0	0	62
2016/06/02	R207	02/02/2017	9.22	Call	Bond Future	1,767.8800	1.7679	1,776.3000	1.7763	0.476	0	0	0
2016/06/02	R207	02/02/2017	9.23	Call	Bond Future	1,782.8300	1.7828	1,791.3200	1.7913	0.476	0	0	0
2016/06/02	R207	02/02/2017	8.91	Put	Bond Future	1,314.1600	1.3142	1,302.4400	1.3024	(0.892)	0	0	0
2016/06/02	R207	02/02/2017	9.22	Put	Bond Future	982.7600	0.9828	972.7300	0.9727	(1.021)	0	0	0
2016/06/02	R207	02/02/2017	9.24	Put	Bond Future	963.8600	0.9639	953.9500	0.9539	(1.028)	0	0	0
2016/06/02	R207	02/02/2017	9.23	Put	Bond Future	973.2700	0.9733	963.3100	0.9633	(1.023)	0	0	0
2016/06/02	R208	04/08/2016	8.01	Put	Bond Future	3,338.1100	3.3381	3,315.7200	3.3157	(0.671)	0	0	0
2016/06/02	R208	04/08/2016			Bond Future	8.9057	94.3708	8.8997	94.3922	(0.068)	0.0000	0.0000	48,484
2016/06/02	R208	04/08/2016	8.00	Put	Bond Future	3,372.0000	3.3720	3,349.6200	3.3496	(0.664)	0	0	0
2016/06/02	R208	04/08/2016	7.99	Call	Bond Future	85.2000	0.0852	84.2000	0.0842	(1.174)	0	0	0
2016/06/02	R208	04/08/2016	8.00	Call	Bond Future	88.1300	0.0881	87.1200	0.0871	(1.146)	0	0	0
2016/06/02	R208	04/08/2016	8.01	Call	Bond Future	91.2700	0.0913	90.2500	0.0903	(1.118)	0	0	0
2016/06/02	R208	04/08/2016	7.99	Put	Bond Future	3,406.1100	3.4061	3,383.7400	3.3837	(0.657)	0	0	0
2016/06/02	R208	03/11/2016	9.59	Put	Bond Future	666.5500	0.6666	656.6300	0.6566	(1.488)	0	0	0
2016/06/02	R208	03/11/2016			Bond Future	8.9788	92.7645	8.9727	92.7854	(0.068)	0.0000	0.0000	0
2016/06/02	R208	03/11/2016	9.58	Put	Bond Future	675.7600	0.6758	665.7600	0.6658	(1.480)	0	0	0
2016/06/02	R208	03/11/2016	9.57	Call	Bond Future	2,663.7600	2.6638	2,674.5300	2.6745	0.404	0	0	0
2016/06/02	R208	03/11/2016	9.58	Call	Bond Future	2,687.2600	2.6873	2,698.1200	2.6981	0.404	0	0	0
2016/06/02	R208	03/11/2016	9.59	Call	Bond Future	2,711.0500	2.7111	2,721.9900	2.7220	0.404	0	0	0
2016/06/02	R208	03/11/2016	9.57	Put	Bond Future	685.2800	0.6853	675.1900	0.6752	(1.472)	0	0	0
2016/06/02	R208	02/02/2017			Bond Future	9.0393	94.6284	9.0324	94.6507	(0.076)	0.0000	0.0000	0
2016/06/02	R208	02/02/2017	8.64	Call	Bond Future	1,169.7000	1.1697	1,175.0500	1.1750	0.457	0	0	0
2016/06/02	R208	02/02/2017	8.63	Put	Bond Future	2,490.8600	2.4909	2,473.8800	2.4739	(0.682)	0	0	0
2016/06/02	R208	02/02/2017	8.65	Put	Bond Future	2,450.9300	2.4509	2,434.0600	2.4341	(0.688)	0	0	0
2016/06/02	R208	02/02/2017	8.64	Put	Bond Future	2,470.8400	2.4708	2,453.9200	2.4539	(0.685)	0	0	0
2016/06/02	R208	02/02/2017	8.65	Call	Bond Future	1,182.6500	1.1827	1,188.0500	1.1881	0.457	0	0	0
2016/06/02	R208	02/02/2017	8.63	Call	Bond Future	1,156.8500	1.1569	1,162.1400	1.1621	0.457	0	0	0
2016/06/02	R209	04/08/2016	9.26	Call	Bond Future	615.5700	0.6156	636.0300	0.6360	3.324	0	0	0
2016/06/02	R209	04/08/2016	9.70	Put	Bond Future	2,365.1500	2.3651	2,275.0600	2.2751	(3.809)	0	0	250
2016/06/02	R209	04/08/2016			Bond Future	9.8201	71.4159	9.7991	71.5533	(0.214)	0.0000	0.0000	54,880
2016/06/02	R209	04/08/2016	9.24	Call	Bond Future	585.6500	0.5856	605.1600	0.6052	3.331	0	0	0
2016/06/02	R209	04/08/2016	9.60	Put	Bond Future	2,764.2000	2.7642	2,667.1200	2.6671	(3.512)	0	0	0
2016/06/02	R209	04/08/2016	10.60	Call	Bond Future	5,231.2600	5.2313	5,339.1000	5.3391	2.061	0	0	5,624
2016/06/02	R209	04/08/2016	9.40	Put	Bond Future	3,686.5200	3.6865	3,576.8900	3.5769	(2.974)	0	0	0
2016/06/02	R209	04/08/2016	9.70	Call	Bond Future	1,573.5100	1.5735	1,620.8600	1.6209	3.009	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
2016/06/02	R209	04/08/2016	10.29	Call	Bond Future	3,772.1500	3.7721	3,862.1700	3.8622	2.386	0	0	0
2016/06/02	R209	04/08/2016	9.25	Call	Bond Future	600.5200	0.6005	620.5000	0.6205	3.327	0	0	0
2016/06/02	R209	04/08/2016	9.24	Put	Bond Future	4,540.1500	4.5401	4,422.2200	4.4222	(2.597)	0	0	0
2016/06/02	R209	04/08/2016	10.60	Put	Bond Future	413.3800	0.4134	383.7800	0.3838	(7.160)	0	0	0
2016/06/02	R209	04/08/2016	9.40	Call	Bond Future	856.4200	0.8564	884.2300	0.8842	3.247	0	0	250
2016/06/02	R209	04/08/2016	9.26	Put	Bond Future	4,428.0700	4.4281	4,311.0900	4.3111	(2.642)	0	0	0
2016/06/02	R209	04/08/2016	9.60	Call	Bond Future	1,302.9800	1.3030	1,343.3400	1.3433	3.098	0	0	5,624
2016/06/02	R209	04/08/2016	9.25	Put	Bond Future	4,483.9700	4.4840	4,366.5100	4.3665	(2.620)	0	0	0
2016/06/02	R209	04/08/2016	10.29	Put	Bond Future	805.0200	0.8050	757.6000	0.7576	(5.891)	0	0	250
2016/06/02	R209	03/11/2016	10.26	Call	Bond Future	4,398.4800	4.3985	4,479.8500	4.4799	1.850	0	0	0
2016/06/02	R209	03/11/2016			Bond Future	9.8727	69.6248	9.8512	69.7641	(0.218)	0.0000	0.0000	0
2016/06/02	R209	03/11/2016	10.24	Call	Bond Future	4,321.8400	4.3218	4,402.3200	4.4023	1.862	0	0	0
2016/06/02	R209	03/11/2016	10.25	Call	Bond Future	4,360.0100	4.3600	4,440.9400	4.4409	1.856	0	0	0
2016/06/02	R209	03/11/2016	10.24	Put	Bond Future	2,006.9300	2.0069	1,948.0800	1.9481	(2.932)	0	0	0
2016/06/02	R209	03/11/2016	10.25	Put	Bond Future	1,983.7500	1.9838	1,925.3500	1.9253	(2.944)	0	0	5,000
2016/06/02	R209	03/11/2016	10.26	Put	Bond Future	1,960.9700	1.9610	1,903.0100	1.9030	(2.956)	0	0	0
2016/06/02	R209	02/02/2017	9.55	Put	Bond Future	5,198.4100	5.1984	5,109.3500	5.1094	(1.713)	0	0	0
2016/06/02	R209	02/02/2017			Bond Future	9.9191	71.0239	9.8969	71.1667	(0.224)	0.0000	0.0000	0
2016/06/02	R209	02/02/2017	9.54	Put	Bond Future	5,239.6500	5.2397	5,150.2100	5.1502	(1.707)	0	0	0
2016/06/02	R209	02/02/2017	9.55	Call	Bond Future	2,766.6500	2.7667	2,820.4300	2.8204	1.944	0	0	0
2016/06/02	R209	02/02/2017	9.53	Call	Bond Future	2,713.8900	2.7139	2,766.9100	2.7669	1.954	0	0	0
2016/06/02	R209	02/02/2017	9.54	Call	Bond Future	2,740.2000	2.7402	2,793.6000	2.7936	1.949	0	0	0
2016/06/02	R209	02/02/2017	9.53	Put	Bond Future	5,281.1200	5.2811	5,191.3000	5.1913	(1.701)	0	0	0
2016/06/02	R210	04/08/2016			Bond Future	187.0930	187.0930	187.5878	187.5878	0.264	0.0000	0.0000	2,571
2016/06/02	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R210	04/08/2016	181.50	Call	Bond Future	5,593.0000	5.5930	6,087.7500	6.0877	8.846	0	0	0
2016/06/02	R210	04/08/2016	181.52	Call	Bond Future	5,573.0000	5.5730	6,067.7500	6.0677	8.878	0	0	0
2016/06/02	R210	04/08/2016	181.51	Call	Bond Future	5,583.0000	5.5830	6,077.7500	6.0777	8.862	0	0	0
2016/06/02	R210	03/11/2016			Bond Future	188.3873	188.3873	188.8891	188.8891	0.266	0.0000	0.0000	0
2016/06/02	R210	03/11/2016	188.90	Put	Bond Future	512.6800	0.5127	10.8800	0.0109	(97.878)	0	0	0
2016/06/02	R210	03/11/2016	188.92	Put	Bond Future	532.6800	0.5327	30.8800	0.0309	(94.203)	0	0	0
2016/06/02	R210	03/11/2016	188.91	Put	Bond Future	522.6800	0.5227	20.8800	0.0209	(96.005)	0	0	0
2016/06/02	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R211	04/08/2016			Bond Future	139.9220	139.9220	139.9313	139.9313	0.007	0.0000	0.0000	64
2016/06/02	R211	04/08/2016	137.09	Call	Bond Future	2,832.0400	2.8320	2,841.2700	2.8413	0.326	0	0	0
2016/06/02	R211	04/08/2016	137.07	Call	Bond Future	2,852.0400	2.8520	2,861.2700	2.8613	0.324	0	0	0
2016/06/02	R211	04/08/2016	137.08	Call	Bond Future	2,842.0400	2.8420	2,851.2700	2.8513	0.325	0	0	0
2016/06/02	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R211	03/11/2016	141.75	Call	Bond Future	847.1700	0.8472	854.7400	0.8547	0.894	0	0	0
2016/06/02	R211	03/11/2016			Bond Future	142.5972	142.5972	142.6047	142.6047	0.005	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
2016/06/02	R211	03/11/2016	141.76	Call	Bond Future	837.1700	0.8372	844.7400	0.8447	0.904	0	0	0
2016/06/02	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R211	03/11/2016	141.74	Call	Bond Future	857.1700	0.8572	864.7400	0.8647	0.883	0	0	0
2016/06/02	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R212	04/08/2016	142.43	Call	Bond Future	3,486.1300	3.4861	3,499.5500	3.4995	0.385	0	0	0
2016/06/02	R212	04/08/2016			Bond Future	145.9161	145.9161	145.9295	145.9295	0.009	0.0000	0.0000	4,218
2016/06/02	R212	04/08/2016	142.44	Call	Bond Future	3,476.1300	3.4761	3,489.5500	3.4895	0.386	0	0	0
2016/06/02	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R212	04/08/2016	142.42	Call	Bond Future	3,496.1300	3.4961	3,509.5500	3.5095	0.384	0	0	0
2016/06/02	R212	03/11/2016			Bond Future	148.7059	148.7059	148.7176	148.7176	0.008	0.0000	0.0000	0
2016/06/02	R212	03/11/2016	148.11	Call	Bond Future	595.8600	0.5959	607.6400	0.6076	1.977	0	0	0
2016/06/02	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/02	R212	03/11/2016	148.12	Call	Bond Future	585.8600	0.5859	597.6400	0.5976	2.011	0	0	0
2016/06/02	R212	03/11/2016	148.10	Call	Bond Future	605.8600	0.6059	617.6400	0.6176	1.944	0	0	0
2016/06/02	R213	04/08/2016			Bond Future	9.7781	81.7619	9.7416	81.9985	(0.373)	0.0000	0.0000	44,353
2016/06/02	R213	04/08/2016	8.99	Put	Bond Future	5,681.6100	5.6816	5,471.1200	5.4711	(3.705)	0	0	0
2016/06/02	R213	04/08/2016	9.01	Put	Bond Future	5,558.5900	5.5586	5,349.4200	5.3494	(3.763)	0	0	0
2016/06/02	R213	04/08/2016	9.00	Put	Bond Future	5,619.8000	5.6198	5,409.9600	5.4100	(3.734)	0	0	0
2016/06/02	R213	04/08/2016	9.01	Call	Bond Future	349.3600	0.3494	376.7700	0.3768	7.846	0	0	0
2016/06/02	R213	04/08/2016	8.99	Call	Bond Future	330.3200	0.3303	356.4100	0.3564	7.898	0	0	0
2016/06/02	R213	04/08/2016	9.00	Call	Bond Future	339.5800	0.3396	366.3200	0.3663	7.874	0	0	0
2016/06/02	R213	03/11/2016			Bond Future	9.8378	79.7675	9.8004	80.0077	(0.381)	0.0000	0.0000	0
2016/06/02	R213	03/11/2016	10.18	Put	Bond Future	2,033.4800	2.0335	1,937.1000	1.9371	(4.740)	0	0	0
2016/06/02	R213	03/11/2016	10.20	Put	Bond Future	1,986.9700	1.9870	1,892.1100	1.8921	(4.774)	0	0	0
2016/06/02	R213	03/11/2016	10.18	Call	Bond Future	4,180.6500	4.1806	4,324.4700	4.3245	3.440	0	0	0
2016/06/02	R213	03/11/2016	10.19	Put	Bond Future	2,010.0200	2.0100	1,914.4000	1.9144	(4.757)	0	0	0
2016/06/02	R213	03/11/2016	10.19	Call	Bond Future	4,218.6800	4.2187	4,363.2600	4.3633	3.427	0	0	0
2016/06/02	R213	03/11/2016	10.20	Call	Bond Future	4,257.0400	4.2570	4,402.3800	4.4024	3.414	0	0	0
2016/06/02	R213	02/02/2017	9.40	Call	Bond Future	2,404.6100	2.4046	2,494.4100	2.4944	3.734	0	0	0
2016/06/02	R213	02/02/2017	9.42	Call	Bond Future	2,453.6000	2.4536	2,544.7000	2.5447	3.713	0	0	0
2016/06/02	R213	02/02/2017			Bond Future	9.8925	81.3702	9.8537	81.6161	(0.392)	0.0000	0.0000	0
2016/06/02	R213	02/02/2017	9.41	Call	Bond Future	2,428.9000	2.4289	2,519.3500	2.5194	3.724	0	0	0
2016/06/02	R213	02/02/2017	9.40	Put	Bond Future	5,606.9600	5.6070	5,450.8300	5.4508	(2.785)	0	0	0
2016/06/02	R213	02/02/2017	9.42	Put	Bond Future	5,522.3500	5.5224	5,367.5200	5.3675	(2.804)	0	0	0
2016/06/02	R213	02/02/2017	9.41	Put	Bond Future	5,564.4100	5.5644	5,408.9300	5.4089	(2.794)	0	0	0
2016/06/02	R214	04/08/2016	9.24	Call	Bond Future	466.2300	0.4662	481.6000	0.4816	3.297	0	0	0
2016/06/02	R214	04/08/2016	9.25	Put	Bond Future	5,314.7900	5.3148	5,189.0900	5.1891	(2.365)	0	0	0
2016/06/02	R214	04/08/2016	11.30	Call	Bond Future	8,389.0100	8.3890	8,520.3000	8.5203	1.565	0	0	5,610
2016/06/02	R214	04/08/2016			Bond Future	9.9290	71.5352	9.9080	71.6767	(0.211)	0.0000	0.0000	30,112
2016/06/02	R214	04/08/2016	8.55	Put	Bond Future	10,479.1000	10.4791	10,339.0200	10.3390	(1.337)	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
2016/06/02	R214	04/08/2016	9.30	Call	Bond Future	546.0500	0.5460	563.9700	0.5640	3.282	0	0	1,300
2016/06/02	R214	04/08/2016	9.25	Call	Bond Future	478.9100	0.4789	494.6800	0.4947	3.293	0	0	0
2016/06/02	R214	04/08/2016	11.30	Put	Bond Future	104.5300	0.1045	94.3500	0.0944	(9.739)	0	0	0
2016/06/02	R214	04/08/2016	10.30	Put	Bond Future	1,038.8000	1.0388	982.5400	0.9825	(5.416)	0	0	0
2016/06/02	R214	04/08/2016	9.26	Call	Bond Future	491.8300	0.4918	508.0300	0.5080	3.294	0	0	0
2016/06/02	R214	04/08/2016	8.55	Call	Bond Future	48.4500	0.0484	49.8400	0.0498	2.869	0	0	1,300
2016/06/02	R214	04/08/2016	9.30	Put	Bond Future	5,006.9800	5.0070	4,883.4300	4.8834	(2.468)	0	0	0
2016/06/02	R214	04/08/2016	9.24	Put	Bond Future	5,377.4800	5.3775	5,251.3800	5.2514	(2.345)	0	0	0
2016/06/02	R214	04/08/2016	10.30	Call	Bond Future	3,462.4500	3.4625	3,547.6600	3.5477	2.461	0	0	5,610
2016/06/02	R214	04/08/2016	9.26	Put	Bond Future	5,252.4700	5.2525	5,127.2000	5.1272	(2.385)	0	0	0
2016/06/02	R214	03/11/2016	10.35	Put	Bond Future	2,114.4300	2.1144	2,053.4900	2.0535	(2.882)	0	0	0
2016/06/02	R214	03/11/2016			Bond Future	9.9828	69.5998	9.9613	69.7433	(0.215)	0.0000	0.0000	0
2016/06/02	R214	03/11/2016	10.34	Put	Bond Future	2,138.4400	2.1384	2,077.0600	2.0771	(2.870)	0	0	0
2016/06/02	R214	03/11/2016	10.35	Call	Bond Future	4,492.5200	4.4925	4,575.1000	4.5751	1.838	0	0	0
2016/06/02	R214	03/11/2016	10.33	Call	Bond Future	4,414.8300	4.4148	4,496.5100	4.4965	1.850	0	0	0
2016/06/02	R214	03/11/2016	10.34	Call	Bond Future	4,453.6100	4.4536	4,535.7500	4.5357	1.844	0	0	0
2016/06/02	R214	03/11/2016	10.33	Put	Bond Future	2,162.6900	2.1627	2,100.8500	2.1009	(2.859)	0	0	0
2016/06/02	R214	02/02/2017			Bond Future	10.0321	70.9982	10.0099	71.1452	(0.221)	0.0000	0.0000	0
2016/06/02	R214	02/02/2017	9.67	Call	Bond Future	2,891.8300	2.8918	2,947.5900	2.9476	1.928	0	0	0
2016/06/02	R214	02/02/2017	9.66	Put	Bond Future	5,399.8100	5.3998	5,308.1400	5.3081	(1.698)	0	0	0
2016/06/02	R214	02/02/2017	9.68	Put	Bond Future	5,314.6600	5.3147	5,223.7700	5.2238	(1.710)	0	0	0
2016/06/02	R214	02/02/2017	9.67	Put	Bond Future	5,357.1100	5.3571	5,265.8300	5.2658	(1.704)	0	0	0
2016/06/02	R214	02/02/2017	9.68	Call	Bond Future	2,919.4400	2.9194	2,975.5900	2.9756	1.923	0	0	0
2016/06/02	R214	02/02/2017	9.66	Call	Bond Future	2,864.3700	2.8644	2,919.7400	2.9197	1.933	0	0	0
2016/06/02	R248	04/08/2016			Bond Future	10.0009	91.9351	9.9798	92.1146	(0.210)	0.0000	0.0000	59,429
2016/06/02	R248	04/08/2016	9.25	Call	Bond Future	551.5900	0.5516	568.7600	0.5688	3.113	0	0	0
2016/06/02	R248	04/08/2016	9.24	Put	Bond Future	7,473.7100	7.4737	7,310.9100	7.3109	(2.178)	0	0	0
2016/06/02	R248	04/08/2016	9.26	Put	Bond Future	7,308.7600	7.3088	7,146.8900	7.1469	(2.215)	0	0	0
2016/06/02	R248	04/08/2016	9.25	Put	Bond Future	7,391.0000	7.3910	7,228.6600	7.2287	(2.196)	0	0	0
2016/06/02	R248	04/08/2016	9.26	Call	Bond Future	566.5800	0.5666	584.2200	0.5842	3.113	0	0	0
2016/06/02	R248	04/08/2016	9.24	Call	Bond Future	536.8900	0.5369	553.6000	0.5536	3.112	0	0	0
2016/06/02	R248	03/11/2016	10.38	Call	Bond Future	5,546.9800	5.5470	5,648.5200	5.6485	1.831	0	0	0
2016/06/02	R248	03/11/2016			Bond Future	10.0572	89.2467	10.0357	89.4287	(0.214)	0.0000	0.0000	0
2016/06/02	R248	03/11/2016	10.39	Call	Bond Future	5,595.2600	5.5953	5,697.3500	5.6974	1.825	0	0	0
2016/06/02	R248	03/11/2016	10.37	Put	Bond Future	2,931.4200	2.9314	2,850.3300	2.8503	(2.766)	0	0	0
2016/06/02	R248	03/11/2016	10.39	Put	Bond Future	2,868.0300	2.8680	2,788.0700	2.7881	(2.788)	0	0	0
2016/06/02	R248	03/11/2016	10.37	Call	Bond Future	5,499.0800	5.4991	5,600.0400	5.6000	1.836	0	0	0
2016/06/02	R248	03/11/2016	10.38	Put	Bond Future	2,899.4600	2.8995	2,818.9500	2.8189	(2.777)	0	0	0
2016/06/02	R248	02/02/2017	9.76	Put	Bond Future	6,849.5900	6.8496	6,734.7000	6.7347	(1.677)	0	0	0
2016/06/02	R248	02/02/2017	9.78	Put	Bond Future	6,743.2400	6.7432	6,629.3200	6.6293	(1.689)	0	0	0
2016/06/02	R248	02/02/2017			Bond Future	10.1092	91.0399	10.0869	91.2264	(0.221)	0.0000	0.0000	0
2016/06/02	R248	02/02/2017	9.77	Put	Bond Future	6,796.4000	6.7964	6,682.0000	6.6820	(1.683)	0	0	0
2016/06/02	R248	02/02/2017	9.76	Call	Bond Future	3,844.7600	3.8448	3,916.4000	3.9164	1.863	0	0	0
2016/06/02	R248	02/02/2017	9.77	Call	Bond Future	3,880.1900	3.8802	3,952.3200	3.9523	1.859	0	0	0
2016/06/02	R248	02/02/2017	9.78	Call	Bond Future	3,915.4900	3.9155	3,988.1000	3.9881	1.854	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
Total											818352	