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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/06/2016 TO 07/06/2016

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
2016/06/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	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
2016/06/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2025	04/08/2016			Bond Future	126.9023	126.9023	127.3174	127.3174	0.327	0.0000	0.0000	3,004
2016/06/07	2025	04/08/2016	123.86	Call	Bond Future	3,042.2500	3.0423	3,457.4400	3.4574	13.647	0	0	0
2016/06/07	2025	04/08/2016	123.87	Call	Bond Future	3,032.2500	3.0323	3,447.4400	3.4474	13.692	0	0	0
2016/06/07	2025	04/08/2016	123.85	Call	Bond Future	3,052.2500	3.0523	3,467.4400	3.4674	13.603	0	0	0
2016/06/07	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2025	03/11/2016			Bond Future	129.3246	129.3246	129.7475	129.7475	0.327	0.0000	0.0000	0
2016/06/07	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2025	03/11/2016	129.21	Call	Bond Future	114.5800	0.1146	537.5200	0.5375	369.122	0	0	0
2016/06/07	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2025	03/11/2016	129.22	Call	Bond Future	104.5800	0.1046	527.5200	0.5275	404.418	0	0	0
2016/06/07	2025	03/11/2016	129.23	Call	Bond Future	94.5800	0.0946	517.5200	0.5175	447.177	0	0	0
2016/06/07	2030	04/08/2016	10.17	Call	Bond Future	4,740.5800	4.7406	4,390.8900	4.3909	(7.377)	0	0	0
2016/06/07	2030	04/08/2016			Bond Future	9.4599	89.2224	9.5105	88.8727	0.534	0.0000	0.0000	25,310
2016/06/07	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2030	03/11/2016	9.35	Put	Bond Future	1,104.9100	1.1049	1,461.4300	1.4614	32.267	0	0	0
2016/06/07	2030	03/11/2016			Bond Future	9.5100	90.9185	9.5622	90.5620	0.549	0.0000	0.0000	0
2016/06/07	2030	03/11/2016	9.34	Put	Bond Future	1,174.6100	1.1746	1,531.1300	1.5311	30.352	0	0	0
2016/06/07	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2030	03/11/2016	9.33	Put	Bond Future	1,244.3800	1.2444	1,600.9000	1.6009	28.650	0	0	0
2016/06/07	2032	04/08/2016	9.01	Call	Bond Future	630.6800	0.6307	540.7800	0.5408	(14.254)	0	0	0
2016/06/07	2032	04/08/2016			Bond Future	9.5637	92.4064	9.6142	92.0336	0.528	0.0000	0.0000	11,433
2016/06/07	2032	04/08/2016	8.99	Call	Bond Future	598.7200	0.5987	512.2600	0.5123	(14.441)	0	0	0
2016/06/07	2032	04/08/2016	9.00	Call	Bond Future	614.3300	0.6143	526.1700	0.5262	(14.351)	0	0	0
2016/06/07	2032	04/08/2016	8.99	Put	Bond Future	4,998.6600	4.9987	5,285.0100	5.2850	5.729	0	0	0
2016/06/07	2032	04/08/2016	9.01	Put	Bond Future	4,871.9900	4.8720	5,154.9000	5.1549	5.807	0	0	0
2016/06/07	2032	04/08/2016	9.00	Put	Bond Future	4,934.9000	4.9349	5,219.5500	5.2196	5.768	0	0	0
2016/06/07	2032	03/11/2016			Bond Future	9.6167	90.0039	9.6688	89.6239	0.542	0.0000	0.0000	0
2016/06/07	2032	03/11/2016	10.28	Put	Bond Future	1,497.5100	1.4975	1,593.9400	1.5939	6.439	0	0	0
2016/06/07	2032	03/11/2016	10.30	Put	Bond Future	1,459.6800	1.4597	1,554.1400	1.5541	6.471	0	0	0
2016/06/07	2032	03/11/2016	10.29	Put	Bond Future	1,478.4000	1.4784	1,573.8400	1.5738	6.456	0	0	0
2016/06/07	2032	03/11/2016	10.30	Call	Bond Future	6,258.6200	6.2586	5,973.0600	5.9731	(4.563)	0	0	0
2016/06/07	2032	03/11/2016	10.28	Call	Bond Future	6,161.4600	6.1615	5,877.8700	5.8779	(4.603)	0	0	0
2016/06/07	2032	03/11/2016	10.29	Call	Bond Future	6,209.8800	6.2099	5,925.3000	5.9253	(4.583)	0	0	0

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2016/06/07	2032	02/02/2017	9.53	Call	Bond Future	3,757.9700	3.7580	3,563.2800	3.5633	(5.181)	0	0	0
2016/06/07	2032	02/02/2017			Bond Future	9.6624	91.8108	9.7163	91.4226	0.558	0.0000	0.0000	0
2016/06/07	2032	02/02/2017	9.51	Call	Bond Future	3,691.1600	3.6912	3,498.6300	3.4986	(5.216)	0	0	0
2016/06/07	2032	02/02/2017	9.52	Call	Bond Future	3,724.4800	3.7245	3,530.8700	3.5309	(5.198)	0	0	0
2016/06/07	2032	02/02/2017	9.51	Put	Bond Future	4,802.7700	4.8028	4,998.4200	4.9984	4.074	0	0	0
2016/06/07	2032	02/02/2017	9.53	Put	Bond Future	4,722.5700	4.7226	4,916.0600	4.9161	4.097	0	0	0
2016/06/07	2032	02/02/2017	9.52	Put	Bond Future	4,762.5400	4.7625	4,957.1100	4.9571	4.085	0	0	0
2016/06/07	2033	04/08/2016	104.99	Call	Bond Future	1,800.3800	1.8004	3,032.8500	3.0329	68.456	0	0	0
2016/06/07	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2033	04/08/2016			Bond Future	106.7904	106.7904	108.0228	108.0228	1.154	0.0000	0.0000	4,170
2016/06/07	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2033	04/08/2016	105.00	Call	Bond Future	1,790.3800	1.7904	3,022.8500	3.0229	68.838	0	0	0
2016/06/07	2033	04/08/2016	105.01	Call	Bond Future	1,780.3800	1.7804	3,012.8500	3.0129	69.225	0	0	0
2016/06/07	2033	03/11/2016			Bond Future	107.8096	107.8096	109.0654	109.0654	1.165	0.0000	0.0000	0
2016/06/07	2033	03/11/2016	109.16	Put	Bond Future	1,350.4000	1.3504	94.6100	0.0946	(92.994)	0	0	0
2016/06/07	2033	03/11/2016	109.17	Put	Bond Future	1,360.4000	1.3604	104.6100	0.1046	(92.310)	0	0	0
2016/06/07	2033	03/11/2016	109.18	Put	Bond Future	1,370.4000	1.3704	114.6100	0.1146	(91.637)	0	0	0
2016/06/07	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2037	04/08/2016			Bond Future	9.7092	89.5598	9.7596	89.1541	0.520	0.0000	0.0000	40,983
2016/06/07	2037	04/08/2016	9.24	Put	Bond Future	4,811.7000	4.8117	5,099.8500	5.0999	5.989	0	0	0
2016/06/07	2037	04/08/2016	9.26	Put	Bond Future	4,683.0000	4.6830	4,967.0200	4.9670	6.065	0	0	0
2016/06/07	2037	04/08/2016	9.24	Call	Bond Future	893.8800	0.8939	776.3400	0.7763	(13.149)	0	0	0
2016/06/07	2037	04/08/2016	9.25	Put	Bond Future	4,747.0400	4.7470	5,033.1400	5.0331	6.027	0	0	0
2016/06/07	2037	04/08/2016	9.25	Call	Bond Future	915.5200	0.9155	795.9300	0.7959	(13.063)	0	0	0
2016/06/07	2037	04/08/2016	9.26	Call	Bond Future	937.6500	0.9377	815.9800	0.8160	(12.976)	0	0	0
2016/06/07	2037	03/11/2016	10.35	Call	Bond Future	6,406.7200	6.4067	6,107.0100	6.1070	(4.678)	0	0	0
2016/06/07	2037	03/11/2016	10.36	Put	Bond Future	1,851.8700	1.8519	1,964.5900	1.9646	6.087	0	0	0
2016/06/07	2037	03/11/2016			Bond Future	9.7589	91.2622	9.8108	90.8487	0.532	0.0000	0.0000	0
2016/06/07	2037	03/11/2016	10.36	Call	Bond Future	6,457.5400	6.4575	6,156.7300	6.1567	(4.658)	0	0	0
2016/06/07	2037	03/11/2016	10.37	Call	Bond Future	6,508.6900	6.5087	6,206.8000	6.2068	(4.638)	0	0	0
2016/06/07	2037	03/11/2016	10.35	Put	Bond Future	1,874.5400	1.8745	1,988.3600	1.9884	6.072	0	0	0
2016/06/07	2037	03/11/2016	10.37	Put	Bond Future	1,829.6400	1.8296	1,941.2800	1.9413	6.102	0	0	0
2016/06/07	2037	02/02/2017	9.68	Put	Bond Future	5,200.6300	5.2006	5,408.0500	5.4080	3.988	0	0	0
2016/06/07	2037	02/02/2017			Bond Future	9.8024	88.8373	9.8560	88.4150	0.546	0.0000	0.0000	0
2016/06/07	2037	02/02/2017	9.67	Put	Bond Future	5,244.6400	5.2446	5,453.2100	5.4532	3.977	0	0	0
2016/06/07	2037	02/02/2017	9.68	Call	Bond Future	4,223.5700	4.2236	4,008.6600	4.0087	(5.088)	0	0	0
2016/06/07	2037	02/02/2017	9.66	Call	Bond Future	4,150.6200	4.1506	3,938.0300	3.9380	(5.122)	0	0	0
2016/06/07	2037	02/02/2017	9.67	Call	Bond Future	4,187.0200	4.1870	3,973.2600	3.9733	(5.105)	0	0	0
2016/06/07	2037	02/02/2017	9.66	Put	Bond Future	5,288.9200	5.2889	5,498.6600	5.4987	3.966	0	0	0
2016/06/07	2038	04/08/2016			Bond Future	132.8588	132.8588	132.8713	132.8713	0.009	0.0000	0.0000	22,221
2016/06/07	2038	04/08/2016	129.31	Call	Bond Future	3,548.7700	3.5488	3,561.2800	3.5613	0.353	0	0	0
2016/06/07	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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2016/06/07	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2038	04/08/2016	129.32	Call	Bond Future	3,538.7700	3.5388	3,551.2800	3.5513	0.354	0	0	0
2016/06/07	2038	04/08/2016	129.30	Call	Bond Future	3,558.7700	3.5588	3,571.2800	3.5713	0.352	0	0	0
2016/06/07	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2038	03/11/2016			Bond Future	135.3947	135.3947	135.4073	135.4073	0.009	0.0000	0.0000	0
2016/06/07	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2038	03/11/2016	136.31	Put	Bond Future	915.3000	0.9153	902.7500	0.9028	(1.371)	0	0	0
2016/06/07	2038	03/11/2016	136.33	Put	Bond Future	935.3000	0.9353	922.7500	0.9228	(1.342)	0	0	0
2016/06/07	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2038	03/11/2016	136.32	Put	Bond Future	925.3000	0.9253	912.7500	0.9128	(1.356)	0	0	0
2016/06/07	2040	04/08/2016			Bond Future	9.7693	93.2035	9.8198	92.7708	0.516	0.0000	0.0000	812
2016/06/07	2040	04/08/2016	9.49	Put	Bond Future	3,953.4900	3.9535	4,215.6500	4.2156	6.631	0	0	0
2016/06/07	2040	04/08/2016	9.50	Call	Bond Future	1,526.5000	1.5265	1,353.5800	1.3536	(11.328)	0	0	0
2016/06/07	2040	04/08/2016	9.51	Call	Bond Future	1,558.0000	1.5580	1,382.7100	1.3827	(11.251)	0	0	0
2016/06/07	2040	04/08/2016	9.49	Call	Bond Future	1,495.2700	1.4953	1,324.7300	1.3247	(11.405)	0	0	0
2016/06/07	2040	04/08/2016	9.51	Put	Bond Future	3,836.6700	3.8367	4,094.0800	4.0941	6.709	0	0	0
2016/06/07	2040	04/08/2016	9.50	Put	Bond Future	3,894.8800	3.8949	4,154.6600	4.1547	6.670	0	0	0
2016/06/07	2040	03/11/2016			Bond Future	9.8193	94.9752	9.8712	94.5342	0.529	0.0000	0.0000	0
2016/06/07	2040	03/11/2016	9.69	Put	Bond Future	4,580.1800	4.5802	4,801.7300	4.8017	4.837	0	0	0
2016/06/07	2040	03/11/2016	9.71	Put	Bond Future	4,484.5700	4.4846	4,703.0500	4.7031	4.872	0	0	0
2016/06/07	2040	03/11/2016	9.70	Put	Bond Future	4,532.1900	4.5322	4,752.2000	4.7522	4.854	0	0	0
2016/06/07	2040	03/11/2016	9.71	Call	Bond Future	3,544.4600	3.5445	3,321.9300	3.3219	(6.278)	0	0	0
2016/06/07	2040	03/11/2016	9.69	Call	Bond Future	3,466.3600	3.4664	3,246.9000	3.2469	(6.331)	0	0	0
2016/06/07	2040	03/11/2016	9.70	Call	Bond Future	3,505.2900	3.5053	3,284.2900	3.2843	(6.305)	0	0	0
2016/06/07	2044	04/08/2016	9.50	Call	Bond Future	1,491.9600	1.4920	1,321.0400	1.3210	(11.456)	0	0	0
2016/06/07	2044	04/08/2016			Bond Future	9.7831	90.4379	9.8336	90.0020	0.515	0.0000	0.0000	19,051
2016/06/07	2044	04/08/2016	9.51	Call	Bond Future	1,523.2900	1.5233	1,349.9600	1.3500	(11.379)	0	0	0
2016/06/07	2044	04/08/2016	9.49	Put	Bond Future	4,068.6000	4.0686	4,336.0000	4.3360	6.572	0	0	0
2016/06/07	2044	04/08/2016	9.51	Put	Bond Future	3,948.8200	3.9488	4,211.4200	4.2114	6.650	0	0	0
2016/06/07	2044	04/08/2016	9.49	Call	Bond Future	1,461.0600	1.4611	1,292.5300	1.2925	(11.535)	0	0	0
2016/06/07	2044	04/08/2016	9.50	Put	Bond Future	4,008.4200	4.0084	4,273.4300	4.2734	6.611	0	0	0
2016/06/07	2044	03/11/2016			Bond Future	9.8316	92.1571	9.8834	91.7128	0.528	0.0000	0.0000	0
2016/06/07	2044	03/11/2016	10.42	Call	Bond Future	6,859.3300	6.8593	6,537.5400	6.5375	(4.691)	0	0	0
2016/06/07	2044	03/11/2016	10.41	Put	Bond Future	2,058.5400	2.0585	2,182.2200	2.1822	6.008	0	0	0
2016/06/07	2044	03/11/2016	10.43	Put	Bond Future	2,009.6500	2.0097	2,130.9900	2.1310	6.038	0	0	0
2016/06/07	2044	03/11/2016	10.42	Put	Bond Future	2,034.0700	2.0341	2,156.5800	2.1566	6.023	0	0	0
2016/06/07	2044	03/11/2016	10.43	Call	Bond Future	6,913.0000	6.9130	6,590.0400	6.5900	(4.672)	0	0	0
2016/06/07	2044	03/11/2016	10.41	Call	Bond Future	6,805.5900	6.8056	6,484.9700	6.4850	(4.711)	0	0	0
2016/06/07	2044	02/02/2017			Bond Future	9.8742	89.6250	9.9277	89.1712	0.541	0.0000	0.0000	0
2016/06/07	2044	02/02/2017	9.77	Call	Bond Future	4,684.3400	4.6843	4,449.8500	4.4499	(5.006)	0	0	0
2016/06/07	2044	02/02/2017	9.76	Put	Bond Future	5,627.6400	5.6276	5,848.1800	5.8482	3.919	0	0	0
2016/06/07	2044	02/02/2017	9.78	Put	Bond Future	5,533.8000	5.5338	5,751.8800	5.7519	3.941	0	0	0
2016/06/07	2044	02/02/2017	9.77	Put	Bond Future	5,580.7100	5.5807	5,800.0200	5.8000	3.930	0	0	0
2016/06/07	2044	02/02/2017	9.78	Call	Bond Future	4,724.0900	4.7241	4,488.3700	4.4884	(4.990)	0	0	0
2016/06/07	2044	02/02/2017	9.76	Call	Bond Future	4,644.4700	4.6445	4,411.2100	4.4112	(5.022)	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
2016/06/07	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2046	04/08/2016			Bond Future	132.4758	132.4758	132.4884	132.4884	0.010	0.0000	0.0000	16,442
2016/06/07	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2046	04/08/2016	129.00	Call	Bond Future	3,475.7700	3.4758	3,488.4300	3.4884	0.364	0	0	0
2016/06/07	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2046	04/08/2016	129.01	Call	Bond Future	3,465.7700	3.4658	3,478.4300	3.4784	0.365	0	0	0
2016/06/07	2046	04/08/2016	129.02	Call	Bond Future	3,455.7700	3.4558	3,468.4300	3.4684	0.366	0	0	0
2016/06/07	2046	03/11/2016	137.07	Put	Bond Future	3,571.2200	3.5712	3,558.5000	3.5585	(0.356)	0	0	0
2016/06/07	2046	03/11/2016			Bond Future	133.4988	133.4988	133.5115	133.5115	0.010	0.0000	0.0000	0
2016/06/07	2046	03/11/2016	137.09	Put	Bond Future	3,591.2200	3.5912	3,578.5000	3.5785	(0.354)	0	0	0
2016/06/07	2046	03/11/2016	137.08	Put	Bond Future	3,581.2200	3.5812	3,568.5000	3.5685	(0.355)	0	0	0
2016/06/07	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2050	04/08/2016	139.14	Call	Bond Future	3,362.4400	3.3624	3,375.9800	3.3760	0.403	0	0	0
2016/06/07	2050	04/08/2016			Bond Future	142.5024	142.5024	142.5160	142.5160	0.010	0.0000	0.0000	21,191
2016/06/07	2050	04/08/2016	139.12	Call	Bond Future	3,382.4400	3.3824	3,395.9800	3.3960	0.400	0	0	0
2016/06/07	2050	04/08/2016	139.13	Call	Bond Future	3,372.4400	3.3724	3,385.9800	3.3860	0.401	0	0	0
2016/06/07	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2050	03/11/2016	149.52	Put	Bond Future	4,297.5000	4.2975	4,283.8800	4.2839	(0.317)	0	0	0
2016/06/07	2050	03/11/2016			Bond Future	145.2225	145.2225	145.2361	145.2361	0.009	0.0000	0.0000	0
2016/06/07	2050	03/11/2016	149.54	Put	Bond Future	4,317.5000	4.3175	4,303.8800	4.3039	(0.315)	0	0	0
2016/06/07	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2050	03/11/2016	149.53	Put	Bond Future	4,307.5000	4.3075	4,293.8800	4.2939	(0.316)	0	0	0
2016/06/07	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	AL37	04/08/2016			Index Future	486.4060	486.4060	485.5280	485.5280	(0.181)	0.0000	0.0000	27
2016/06/07	AL37	03/11/2016			Index Future	495.7510	495.7510	494.8550	494.8550	(0.181)	0.0000	0.0000	0
2016/06/07	AL7T	04/08/2016			Index Future	560.8190	560.8190	559.2650	559.2650	(0.277)	0.0000	0.0000	11
2016/06/07	AL7T	03/11/2016			Index Future	571.5930	571.5930	570.0080	570.0080	(0.277)	0.0000	0.0000	0
2016/06/07	ALBI	04/08/2016			Index Future	510.5320	510.5320	508.8700	508.8700	(0.326)	0.0000	0.0000	717
2016/06/07	ALBI	03/11/2016			Index Future	520.3400	520.3400	518.6460	518.6460	(0.326)	0.0000	0.0000	0
2016/06/07	ALBI	02/02/2017			Index Future	530.7780	530.7780	529.0470	529.0470	(0.326)	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
2016/06/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/06/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	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
2016/06/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	EL28	04/08/2016			Bond Future	131.6674	131.6674	131.6808	131.6808	0.010	0.0000	0.0000	0
2016/06/07	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	EL28	04/08/2016	126.86	Call	Bond Future	4,807.4200	4.8074	4,820.7800	4.8208	0.278	0	0	0
2016/06/07	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	EL28	04/08/2016	126.87	Call	Bond Future	4,797.4200	4.7974	4,810.7800	4.8108	0.278	0	0	0
2016/06/07	EL28	04/08/2016	126.88	Call	Bond Future	4,787.4200	4.7874	4,800.7800	4.8008	0.279	0	0	0
2016/06/07	EL28	03/11/2016	132.17	Call	Bond Future	346.1700	0.3462	359.7100	0.3597	3.911	0	0	0
2016/06/07	EL28	03/11/2016			Bond Future	132.5162	132.5162	132.5297	132.5297	0.010	0.0000	0.0000	0
2016/06/07	EL28	03/11/2016	132.15	Call	Bond Future	366.1700	0.3662	379.7100	0.3797	3.698	0	0	0
2016/06/07	EL28	03/11/2016	132.16	Call	Bond Future	356.1700	0.3562	369.7100	0.3697	3.802	0	0	0
2016/06/07	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	ES33	04/08/2016			Bond Future	10.5771	78.9027	10.6274	78.5839	0.475	0.0000	0.0000	8,837
2016/06/07	ES33	04/08/2016	10.24	Put	Bond Future	2,192.8500	2.1928	2,511.6300	2.5116	14.537	0	0	0
2016/06/07	ES33	04/08/2016	10.26	Put	Bond Future	2,060.1000	2.0601	2,378.8800	2.3789	15.474	0	0	0
2016/06/07	ES33	04/08/2016	10.25	Put	Bond Future	2,126.4300	2.1264	2,445.2100	2.4452	14.991	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
2016/06/07	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	ES33	03/11/2016			Bond Future	10.6594	76.6097	10.7113	76.2848	0.487	0.0000	0.0000	0
2016/06/07	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	ES33	03/11/2016	11.31	Call	Bond Future	3,923.1800	3.9232	3,598.2700	3.5983	(8.282)	0	0	0
2016/06/07	ES33	03/11/2016	11.29	Call	Bond Future	3,807.2700	3.8073	3,482.3600	3.4824	(8.534)	0	0	0
2016/06/07	ES33	03/11/2016	11.30	Call	Bond Future	3,865.2600	3.8653	3,540.3500	3.5404	(8.406)	0	0	0
2016/06/07	ES33	02/02/2017			Bond Future	10.7378	78.1476	10.7916	77.8157	0.500	0.0000	0.0000	0
2016/06/07	ES33	02/02/2017	10.59	Put	Bond Future	924.5500	0.9245	1,256.4700	1.2565	35.901	0	0	0
2016/06/07	ES33	02/02/2017	10.61	Put	Bond Future	798.4500	0.7984	1,130.3700	1.1304	41.571	0	0	0
2016/06/07	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	ES33	02/02/2017	10.60	Put	Bond Future	861.4600	0.8615	1,193.3800	1.1934	38.530	0	0	0
2016/06/07	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	ES42	04/08/2016			Bond Future	10.7268	83.1134	10.7770	82.7515	0.468	0.0000	0.0000	7,270
2016/06/07	ES42	03/11/2016			Bond Future	10.8077	80.4306	10.8596	80.0618	0.480	0.0000	0.0000	0
2016/06/07	GOVI	04/08/2016	520.99	Put	GOVI	120,050.0000	12.0050	135,670.0000	13.5670	13.011	0	0	0
2016/06/07	GOVI	04/08/2016			GOVI	508.9850	508.9850	507.4230	507.4230	(0.307)	0.0000	0.0000	448
2016/06/07	GOVI	04/08/2016	521.01	Put	GOVI	120,250.0000	12.0250	135,870.0000	13.5870	12.990	0	0	0
2016/06/07	GOVI	04/08/2016	521.00	Put	GOVI	120,150.0000	12.0150	135,770.0000	13.5770	13.000	0	0	0
2016/06/07	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	GOVI	03/11/2016	476.11	Call	GOVI	426,530.0000	42.6530	410,610.0000	41.0610	(3.732)	0	0	0
2016/06/07	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	GOVI	03/11/2016			GOVI	518.7630	518.7630	517.1710	517.1710	(0.307)	0.0000	0.0000	127
2016/06/07	GOVI	03/11/2016	476.12	Call	GOVI	426,430.0000	42.6430	410,510.0000	41.0510	(3.733)	0	0	0
2016/06/07	GOVI	03/11/2016	476.13	Call	GOVI	426,330.0000	42.6330	410,410.0000	41.0410	(3.734)	0	0	0
2016/06/07	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	GOVI	02/02/2017			GOVI	529.1690	529.1690	527.5420	527.5420	(0.307)	0.0000	0.0000	0
2016/06/07	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	GOVI	02/02/2017	533.32	Put	GOVI	41,510.0000	4.1510	57,780.0000	5.7780	39.195	0	0	0
2016/06/07	GOVI	02/02/2017	533.34	Put	GOVI	41,710.0000	4.1710	57,980.0000	5.7980	39.007	0	0	0
2016/06/07	GOVI	02/02/2017	533.33	Put	GOVI	41,610.0000	4.1610	57,880.0000	5.7880	39.101	0	0	0
2016/06/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/06/07	IGOV	04/08/2016			Index Future	246.3610	246.3610	246.8340	246.8340	0.192	0.0000	0.0000	1,081
2016/06/07	IGOV	03/11/2016			Index Future	251.1140	251.1140	251.5950	251.5950	0.192	0.0000	0.0000	23
2016/06/07	IGOV	02/02/2017			Index Future	256.1710	256.1710	256.6600	256.6600	0.191	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
2016/06/07	ILBI	04/08/2016			Index Future	667.9020	667.9020	669.0640	669.0640	0.174	0.0000	0.0000	156
2016/06/07	ILBI	03/11/2016			Index Future	680.6510	680.6510	681.8350	681.8350	0.174	0.0000	0.0000	0
2016/06/07	IS01	19/12/2016			Interest Rate Swap	100.1040	100.1040	100.1047	100.1047	0.001	0.0000	0.0000	0
2016/06/07	IS01	16/03/2017			Interest Rate Swap	100.1087	100.1087	100.1105	100.1105	0.002	0.0000	0.0000	0
2016/06/07	IS01	15/06/2017			Interest Rate Swap	99.8332	99.8332	99.8308	99.8308	(0.002)	0.0000	0.0000	0
2016/06/07	IS01	21/09/2017			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	IS02	18/12/2017			Interest Rate Swap	100.4299	100.4299	100.4213	100.4213	(0.009)	0.0000	0.0000	0
2016/06/07	IS02	16/03/2018			Interest Rate Swap	99.8686	99.8686	99.8551	99.8551	(0.013)	0.0000	0.0000	0
2016/06/07	IS02	15/06/2018			Interest Rate Swap	99.7117	99.7117	99.6897	99.6897	(0.022)	0.0000	0.0000	0
2016/06/07	IS02	21/09/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	IS05	17/12/2020			Interest Rate Swap	100.2451	100.2451	100.2487	100.2487	0.004	0.0000	0.0000	0
2016/06/07	IS05	16/03/2021			Interest Rate Swap	99.7304	99.7304	99.7338	99.7338	0.003	0.0000	0.0000	0
2016/06/07	IS05	15/06/2021			Interest Rate Swap	99.1840	99.1840	99.1917	99.1917	0.008	0.0000	0.0000	0
2016/06/07	IS05	21/09/2021			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	IS10	17/12/2025			Interest Rate Swap	101.8857	101.8857	102.0642	102.0642	0.175	0.0000	0.0000	0
2016/06/07	IS10	16/03/2026			Interest Rate Swap	99.1052	99.1052	99.2855	99.2855	0.182	0.0000	0.0000	0
2016/06/07	IS10	15/06/2026			Interest Rate Swap	97.9783	97.9783	98.1600	98.1600	0.185	0.0000	0.0000	0
2016/06/07	IS10	21/09/2026			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/06/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/06/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/06/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/06/07	JBAF	15/06/2016			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2016/06/07	JBAF	20/07/2016			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/06/07	JBAF	17/08/2016			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/06/07	JBAF	21/09/2016			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/06/07	JBAF	19/10/2016			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2016/06/07	JBAF	16/11/2016			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/06/07	JBAF	21/12/2016			Jibar Tradeable Future	7.8400	92.1600	7.8400	92.1600	0.000	0.0000	0.0000	0
2016/06/07	JBAF	15/03/2017			Jibar Tradeable Future	8.0700	91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2016/06/07	JBAF	21/06/2017			Jibar Tradeable Future	8.2300	91.7700	8.2300	91.7700	0.000	0.0000	0.0000	0
2016/06/07	JBAF	20/09/2017			Jibar Tradeable Future	8.3200	91.6800	8.3200	91.6800	0.000	0.0000	0.0000	0
2016/06/07	JBAF	20/12/2017			Jibar Tradeable Future	8.3900	91.6100	8.3900	91.6100	0.000	0.0000	0.0000	0
2016/06/07	JBAF	20/03/2018			Jibar Tradeable Future	8.4600	91.5400	8.4600	91.5400	0.000	0.0000	0.0000	0
2016/06/07	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/06/07	R023	04/08/2016	8.24	Call	Bond Future	261.9700	0.2620	222.3800	0.2224	(15.112)	0	0	0

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2016/06/07	R023	04/08/2016	8.25	Put	Bond Future	3,318.5300		3.3185	3,494.7200	3.4947	5.309	0	0	0
2016/06/07	R023	04/08/2016			Bond Future	8.8832		97.8849	8.9292	97.6682	0.517	0.0000	0.0000	11,289
2016/06/07	R023	04/08/2016	8.25	Call	Bond Future	269.7300		0.2697	229.2400	0.2292	(15.011)	0	0	0
2016/06/07	R023	04/08/2016	8.26	Call	Bond Future	277.9700		0.2780	236.5300	0.2365	(14.908)	0	0	0
2016/06/07	R023	04/08/2016	8.24	Put	Bond Future	3,359.8900		3.3599	3,536.9800	3.5370	5.271	0	0	0
2016/06/07	R023	04/08/2016	8.26	Put	Bond Future	3,277.6800		3.2777	3,452.9200	3.4529	5.346	0	0	0
2016/06/07	R023	03/11/2016	9.73	Put	Bond Future	701.9400		0.7019	749.1600	0.7492	6.727	0	0	0
2016/06/07	R023	03/11/2016			Bond Future	8.9396		95.8141	8.9879	95.5932	0.541	0.0000	0.0000	0
2016/06/07	R023	03/11/2016	9.75	Put	Bond Future	682.0600		0.6821	728.1800	0.7282	6.762	0	0	0
2016/06/07	R023	03/11/2016	9.73	Call	Bond Future	4,235.6400		4.2356	4,061.9400	4.0619	(4.101)	0	0	0
2016/06/07	R023	03/11/2016	9.74	Put	Bond Future	691.9400		0.6919	738.6100	0.7386	6.745	0	0	0
2016/06/07	R023	03/11/2016	9.74	Call	Bond Future	4,269.2800		4.2693	4,095.0300	4.0950	(4.081)	0	0	0
2016/06/07	R023	03/11/2016	9.75	Call	Bond Future	4,303.0100		4.3030	4,128.2100	4.1282	(4.062)	0	0	0
2016/06/07	R023	02/02/2017	8.85	Call	Bond Future	2,152.0400		2.1520	2,041.8200	2.0418	(5.122)	0	0	0
2016/06/07	R023	02/02/2017			Bond Future	8.9861		97.7372	9.0372	97.5113	0.568	0.0000	0.0000	0
2016/06/07	R023	02/02/2017	8.86	Call	Bond Future	2,173.0700		2.1731	2,062.1900	2.0622	(5.102)	0	0	0
2016/06/07	R023	02/02/2017	8.84	Put	Bond Future	2,781.5300		2.7815	2,897.8900	2.8979	4.183	0	0	0
2016/06/07	R023	02/02/2017	8.86	Put	Bond Future	2,734.1400		2.7341	2,849.1700	2.8492	4.207	0	0	0
2016/06/07	R023	02/02/2017	8.84	Call	Bond Future	2,131.1300		2.1311	2,021.5800	2.0216	(5.140)	0	0	0
2016/06/07	R023	02/02/2017	8.85	Put	Bond Future	2,757.7600		2.7578	2,873.4500	2.8735	4.195	0	0	0
2016/06/07	R035	04/08/2016			Bond Future	9.6365		97.3989	9.6870	96.9894	0.524	0.0000	0.0000	5,505
2016/06/07	R035	04/08/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R035	04/08/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R035	04/08/2016	10.35	Call	Bond Future	5,536.8200		5.5368	5,127.3700	5.1274	(7.395)	0	0	0
2016/06/07	R035	04/08/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R035	04/08/2016	10.36	Call	Bond Future	5,610.7600		5.6108	5,201.3100	5.2013	(7.298)	0	0	0
2016/06/07	R035	04/08/2016	10.37	Call	Bond Future	5,684.6100		5.6846	5,275.1600	5.2752	(7.203)	0	0	0
2016/06/07	R035	03/11/2016	9.58	Put	Bond Future	886.5400		0.8865	1,303.9100	1.3039	47.079	0	0	0
2016/06/07	R035	03/11/2016			Bond Future	9.6894		94.7482	9.7415	94.3308	0.537	0.0000	0.0000	0
2016/06/07	R035	03/11/2016	9.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R035	03/11/2016	9.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R035	03/11/2016	9.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R035	03/11/2016	9.57	Put	Bond Future	968.2100		0.9682	1,385.5800	1.3856	43.107	0	0	0
2016/06/07	R035	03/11/2016	9.59	Put	Bond Future	804.9800		0.8050	1,222.3500	1.2223	51.848	0	0	0
2016/06/07	R186	04/08/2016	8.51	Put	Bond Future	4,639.0300		4.6390	4,888.8000	4.8888	5.384	0	0	0
2016/06/07	R186	04/08/2016	8.90	Call	Bond Future	1,321.5300		1.3215	1,181.7700	1.1818	(10.576)	0	0	500
2016/06/07	R186	04/08/2016	8.85	Call	Bond Future	1,185.8900		1.1859	1,055.7400	1.0557	(10.975)	0	0	750
2016/06/07	R186	04/08/2016	9.60	Call	Bond Future	4,194.3300		4.1943	3,934.6500	3.9346	(6.191)	0	0	0
2016/06/07	R186	04/08/2016	10.00	Put	Bond Future	222.4400		0.2224	246.8700	0.2469	10.983	0	0	6,500
2016/06/07	R186	04/08/2016			Bond Future	9.0819		110.8059	9.1275	110.4850	0.502	0.0000	0.0000	102,109
2016/06/07	R186	04/08/2016	8.50	Put	Bond Future	4,699.0700		4.6991	4,950.3300	4.9503	5.347	0	0	0
2016/06/07	R186	04/08/2016	9.25	Put	Bond Future	1,366.6600		1.3667	1,481.4000	1.4814	8.396	0	0	1,000
2016/06/07	R186	04/08/2016	9.35	Put	Bond Future	1,107.4200		1.1074	1,204.9800	1.2050	8.810	0	0	0
2016/06/07	R186	04/08/2016	9.40	Put	Bond Future	992.5700		0.9926	1,082.0500	1.0820	9.015	0	0	5,000
2016/06/07	R186	04/08/2016	9.30	Put	Bond Future	1,232.0000		1.2320	1,337.9900	1.3380	8.603	0	0	0
2016/06/07	R186	04/08/2016	8.51	Call	Bond Future	506.8900		0.5069	435.8300	0.4358	(14.019)	0	0	0

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2016/06/07	R186	04/08/2016	8.85	Put	Bond Future	2,836.5200	2.8365	3,027.2000	3.0272	6.722	0	0	0
2016/06/07	R186	04/08/2016	8.49	Call	Bond Future	479.3900	0.4794	411.2700	0.4113	(14.210)	0	0	0
2016/06/07	R186	04/08/2016	8.50	Call	Bond Future	492.8100	0.4928	423.2400	0.4232	(14.117)	0	0	0
2016/06/07	R186	04/08/2016	8.90	Put	Bond Future	2,613.4600	2.6135	2,794.5300	2.7945	6.928	0	0	0
2016/06/07	R186	04/08/2016	9.25	Call	Bond Future	2,542.1400	2.5421	2,336.0500	2.3360	(8.107)	0	0	0
2016/06/07	R186	04/08/2016	9.35	Call	Bond Future	2,974.0900	2.9741	2,750.8200	2.7508	(7.507)	0	0	500
2016/06/07	R186	04/08/2016	9.40	Call	Bond Future	3,202.5900	3.2026	2,971.2400	2.9712	(7.224)	0	0	0
2016/06/07	R186	04/08/2016	9.30	Call	Bond Future	2,753.8300	2.7538	2,538.9900	2.5390	(7.801)	0	0	500
2016/06/07	R186	04/08/2016	9.60	Put	Bond Future	625.8200	0.6258	686.9700	0.6870	9.771	0	0	5,635
2016/06/07	R186	04/08/2016	10.00	Call	Bond Future	6,438.0200	6.4380	6,141.6200	6.1416	(4.604)	0	0	0
2016/06/07	R186	04/08/2016	8.49	Put	Bond Future	4,759.8300	4.7598	5,012.5400	5.0125	5.309	0	0	0
2016/06/07	R186	03/11/2016	9.40	Put	Bond Future	2,168.9800	2.1690	2,289.6600	2.2897	5.564	0	0	0
2016/06/07	R186	03/11/2016			Bond Future	9.1311	112.9120	9.1786	112.5849	0.520	0.0000	0.0000	10
2016/06/07	R186	03/11/2016	9.20	Put	Bond Future	2,766.4000	2.7664	2,910.2100	2.9102	5.198	0	0	0
2016/06/07	R186	03/11/2016	8.95	Put	Bond Future	3,670.2500	3.6702	3,844.3400	3.8443	4.743	0	0	0
2016/06/07	R186	03/11/2016	8.97	Put	Bond Future	3,591.2500	3.5913	3,762.8900	3.7629	4.779	0	0	0
2016/06/07	R186	03/11/2016	9.66	Call	Bond Future	5,124.9300	5.1249	4,891.2900	4.8913	(4.559)	0	0	0
2016/06/07	R186	03/11/2016	8.96	Put	Bond Future	3,630.6000	3.6306	3,803.4700	3.8035	4.761	0	0	0
2016/06/07	R186	03/11/2016	8.97	Call	Bond Future	2,470.8300	2.4708	2,315.4200	2.3154	(6.290)	0	0	0
2016/06/07	R186	03/11/2016	9.71	Call	Bond Future	5,355.0300	5.3550	5,116.6000	5.1166	(4.452)	0	0	0
2016/06/07	R186	03/11/2016	9.20	Call	Bond Future	3,240.4800	3.2405	3,057.2400	3.0572	(5.655)	0	0	1,425
2016/06/07	R186	03/11/2016	8.95	Call	Bond Future	2,409.6800	2.4097	2,256.7200	2.2567	(6.348)	0	0	0
2016/06/07	R186	03/11/2016	9.40	Call	Bond Future	4,004.2000	4.0042	3,797.8300	3.7978	(5.154)	0	0	1,425
2016/06/07	R186	03/11/2016	9.66	Put	Bond Future	1,554.7300	1.5547	1,648.1400	1.6481	6.008	0	0	5,000
2016/06/07	R186	03/11/2016	9.71	Put	Bond Future	1,455.5800	1.4556	1,544.2000	1.5442	6.088	0	0	5,000
2016/06/07	R186	03/11/2016	8.96	Call	Bond Future	2,440.1400	2.4401	2,285.9600	2.2860	(6.318)	0	0	0
2016/06/07	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R197	04/08/2016			Bond Future	297.9278	297.9278	298.3326	298.3326	0.136	0.0000	0.0000	1,878
2016/06/07	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R197	04/08/2016	293.98	Call	Bond Future	3,947.8100	3.9478	4,352.6000	4.3526	10.254	0	0	0
2016/06/07	R197	04/08/2016	293.96	Call	Bond Future	3,967.8100	3.9678	4,372.6000	4.3726	10.202	0	0	0
2016/06/07	R197	04/08/2016	293.97	Call	Bond Future	3,957.8100	3.9578	4,362.6000	4.3626	10.228	0	0	0
2016/06/07	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R197	03/11/2016	303.56	Call	Bond Future	54.4200	0.0544	466.5500	0.4666	757.313	0	0	0
2016/06/07	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R197	03/11/2016			Bond Future	303.6144	303.6144	304.0265	304.0265	0.136	0.0000	0.0000	0
2016/06/07	R197	03/11/2016	303.57	Call	Bond Future	44.4200	0.0444	456.5500	0.4566	927.803	0	0	0
2016/06/07	R197	03/11/2016	303.58	Call	Bond Future	34.4200	0.0344	446.5500	0.4466	1197.356	0	0	0
2016/06/07	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R202	04/08/2016	243.25	Call	Bond Future	6,111.6900	6.1117	7,084.1900	7.0842	15.912	0	0	0
2016/06/07	R202	04/08/2016			Bond Future	247.6126	247.6126	248.9915	248.9915	0.557	0.0000	0.0000	37,809
2016/06/07	R202	04/08/2016	243.26	Call	Bond Future	6,104.8500	6.1049	7,076.8000	7.0768	15.921	0	0	0
2016/06/07	R202	04/08/2016	243.24	Put	Bond Future	1,745.9600	1.7460	1,340.0700	1.3401	(23.247)	0	0	0
2016/06/07	R202	04/08/2016	243.26	Put	Bond Future	1,752.2800	1.7523	1,345.2900	1.3453	(23.226)	0	0	0
2016/06/07	R202	04/08/2016	243.24	Call	Bond Future	6,118.5300	6.1185	7,091.5800	7.0916	15.903	0	0	0

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2016/06/07	R202	04/08/2016	243.25	Put	Bond Future	1,749.1200	1.7491	1,342.6800	1.3427	(23.237)	0	0	0
2016/06/07	R202	03/11/2016	253.85	Put	Bond Future	1,511.1400	1.5111	106.2700	0.1063	(92.968)	0	0	0
2016/06/07	R202	03/11/2016			Bond Future	252.3389	252.3389	253.7437	253.7437	0.557	0.0000	0.0000	0
2016/06/07	R202	03/11/2016	253.87	Put	Bond Future	1,531.1400	1.5311	126.2700	0.1263	(91.753)	0	0	0
2016/06/07	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R202	03/11/2016	253.86	Put	Bond Future	1,521.1400	1.5211	116.2700	0.1163	(92.356)	0	0	0
2016/06/07	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R203	04/08/2016	7.26	Call	Bond Future	46.1100	0.0461	36.8300	0.0368	(20.126)	0	0	0
2016/06/07	R203	04/08/2016			Bond Future	7.7593	103.8126	7.8117	103.7582	0.675	0.0000	0.0000	58,097
2016/06/07	R203	04/08/2016	7.24	Call	Bond Future	42.7000	0.0427	33.9600	0.0340	(20.468)	0	0	0
2016/06/07	R203	04/08/2016	7.25	Call	Bond Future	44.3300	0.0443	35.3300	0.0353	(20.302)	0	0	0
2016/06/07	R203	04/08/2016	7.24	Put	Bond Future	584.2500	0.5842	629.9300	0.6299	7.819	0	0	0
2016/06/07	R203	04/08/2016	7.26	Put	Bond Future	566.7200	0.5667	611.8600	0.6119	7.965	0	0	0
2016/06/07	R203	04/08/2016	7.25	Put	Bond Future	575.4100	0.5754	620.8300	0.6208	7.894	0	0	0
2016/06/07	R203	03/11/2016	8.86	Call	Bond Future	936.1000	0.9361	887.0200	0.8870	(5.243)	0	0	0
2016/06/07	R203	03/11/2016			Bond Future	7.7557	101.6139	7.8240	101.5583	0.882	0.0000	0.0000	0
2016/06/07	R203	03/11/2016	8.84	Call	Bond Future	921.7600	0.9218	872.8900	0.8729	(5.302)	0	0	0
2016/06/07	R203	03/11/2016	8.85	Call	Bond Future	928.9300	0.9289	879.9500	0.8800	(5.273)	0	0	0
2016/06/07	R203	03/11/2016	8.84	Put	Bond Future	46.3900	0.0464	53.0900	0.0531	14.443	0	0	0
2016/06/07	R203	03/11/2016	8.86	Put	Bond Future	44.6900	0.0447	51.1800	0.0512	14.522	0	0	0
2016/06/07	R203	03/11/2016	8.85	Put	Bond Future	45.5400	0.0455	52.1300	0.0521	14.471	0	0	0
2016/06/07	R203	02/02/2017	7.70	Call	Bond Future	291.2400	0.2912	261.4100	0.2614	(10.242)	0	0	0
2016/06/07	R203	02/02/2017	7.71	Put	Bond Future	243.4000	0.2434	270.6400	0.2706	11.191	0	0	0
2016/06/07	R203	02/02/2017			Bond Future	7.6220	103.6535	7.7210	103.5962	1.299	0.0000	0.0000	0
2016/06/07	R203	02/02/2017	7.71	Call	Bond Future	294.2900	0.2943	264.2600	0.2643	(10.204)	0	0	0
2016/06/07	R203	02/02/2017	7.72	Call	Bond Future	297.6900	0.2977	267.4800	0.2675	(10.148)	0	0	0
2016/06/07	R203	02/02/2017	7.70	Put	Bond Future	246.1300	0.2461	273.5700	0.2736	11.149	0	0	0
2016/06/07	R203	02/02/2017	7.72	Put	Bond Future	241.0100	0.2410	268.0700	0.2681	11.228	0	0	0
2016/06/07	R204	04/08/2016			Bond Future	8.1975	100.6604	8.2454	100.5594	0.585	0.0000	0.0000	35,129
2016/06/07	R204	04/08/2016	7.74	Put	Bond Future	1,125.4700	1.1255	1,202.4800	1.2025	6.842	0	0	0
2016/06/07	R204	04/08/2016	7.76	Put	Bond Future	1,092.6700	1.0927	1,168.5700	1.1686	6.946	0	0	0
2016/06/07	R204	04/08/2016	7.74	Call	Bond Future	156.1600	0.1562	132.1700	0.1322	(15.362)	0	0	0
2016/06/07	R204	04/08/2016	7.75	Put	Bond Future	1,109.0800	1.1091	1,185.5300	1.1855	6.893	0	0	0
2016/06/07	R204	04/08/2016	7.75	Call	Bond Future	161.0800	0.1611	136.5300	0.1365	(15.241)	0	0	0
2016/06/07	R204	04/08/2016	7.76	Call	Bond Future	165.9800	0.1660	140.8800	0.1409	(15.122)	0	0	0
2016/06/07	R204	03/11/2016			Bond Future	8.2474	102.5737	8.3016	102.4707	0.657	0.0000	0.0000	0
2016/06/07	R204	03/11/2016	9.21	Put	Bond Future	176.1200	0.1761	192.5800	0.1926	9.346	0	0	0
2016/06/07	R204	03/11/2016	9.23	Put	Bond Future	170.2200	0.1702	186.2200	0.1862	9.400	0	0	0
2016/06/07	R204	03/11/2016	9.22	Put	Bond Future	173.0700	0.1731	189.2900	0.1893	9.372	0	0	0
2016/06/07	R204	03/11/2016	9.22	Call	Bond Future	2,002.1200	2.0021	1,915.3000	1.9153	(4.336)	0	0	0
2016/06/07	R204	03/11/2016	9.21	Call	Bond Future	1,986.5800	1.9866	1,900.0000	1.9000	(4.358)	0	0	0
2016/06/07	R204	03/11/2016	9.23	Call	Bond Future	2,017.8500	2.0178	1,930.8100	1.9308	(4.314)	0	0	0
2016/06/07	R204	02/02/2017	8.28	Call	Bond Future	842.7900	0.8428	788.3100	0.7883	(6.464)	0	0	0
2016/06/07	R204	02/02/2017			Bond Future	8.2643	100.5902	8.3267	100.4845	0.755	0.0000	0.0000	0
2016/06/07	R204	02/02/2017	8.29	Call	Bond Future	851.6300	0.8516	796.8100	0.7968	(6.437)	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
2016/06/07	R204	02/02/2017	8.30	Call	Bond Future	860.5300	0.8605	805.3600	0.8054	(6.411)	0	0	0
2016/06/07	R204	02/02/2017	8.28	Put	Bond Future	816.2200	0.8162	867.4500	0.8675	6.276	0	0	0
2016/06/07	R204	02/02/2017	8.30	Put	Bond Future	800.0700	0.8001	850.6100	0.8506	6.317	0	0	0
2016/06/07	R204	02/02/2017	8.29	Put	Bond Future	808.1100	0.8081	859.0000	0.8590	6.297	0	0	0
2016/06/07	R207	04/08/2016			Bond Future	8.4818	96.9031	8.5339	96.7542	0.615	0.0000	0.0000	76,765
2016/06/07	R207	04/08/2016	7.99	Put	Bond Future	1,631.6000	1.6316	1,746.3100	1.7463	7.031	0	0	0
2016/06/07	R207	04/08/2016	8.01	Put	Bond Future	1,586.3300	1.5863	1,699.5000	1.6995	7.134	0	0	0
2016/06/07	R207	04/08/2016	8.00	Put	Bond Future	1,608.9000	1.6089	1,722.8400	1.7228	7.082	0	0	0
2016/06/07	R207	04/08/2016	8.01	Call	Bond Future	226.0300	0.2260	190.3000	0.1903	(15.808)	0	0	0
2016/06/07	R207	04/08/2016	7.99	Call	Bond Future	213.1200	0.2131	178.9300	0.1789	(16.043)	0	0	0
2016/06/07	R207	04/08/2016	8.00	Call	Bond Future	219.5100	0.2195	184.5500	0.1845	(15.926)	0	0	0
2016/06/07	R207	02/02/2017	9.24	Call	Bond Future	2,315.8600	2.3159	2,206.5000	2.2065	(4.722)	0	0	0
2016/06/07	R207	02/02/2017			Bond Future	8.5720	97.0834	8.6343	96.9280	0.727	0.0000	0.0000	0
2016/06/07	R207	02/02/2017	8.91	Call	Bond Future	1,779.7500	1.7797	1,684.1300	1.6841	(5.373)	0	0	62
2016/06/07	R207	02/02/2017	9.22	Call	Bond Future	2,281.4800	2.2815	2,172.9000	2.1729	(4.759)	0	0	0
2016/06/07	R207	02/02/2017	9.23	Call	Bond Future	2,298.6500	2.2987	2,189.6700	2.1897	(4.741)	0	0	0
2016/06/07	R207	02/02/2017	8.91	Put	Bond Future	940.6300	0.9406	1,000.4800	1.0005	6.363	0	0	0
2016/06/07	R207	02/02/2017	9.22	Put	Bond Future	680.7700	0.6808	727.6600	0.7277	6.888	0	0	0
2016/06/07	R207	02/02/2017	9.24	Put	Bond Future	666.2800	0.6663	712.3900	0.7124	6.921	0	0	0
2016/06/07	R207	02/02/2017	9.23	Put	Bond Future	673.5000	0.6735	719.9900	0.7200	6.903	0	0	0
2016/06/07	R208	04/08/2016	8.01	Put	Bond Future	2,476.2900	2.4763	2,613.2100	2.6132	5.529	0	0	0
2016/06/07	R208	04/08/2016			Bond Future	8.6373	95.3294	8.6837	95.1629	0.537	0.0000	0.0000	48,608
2016/06/07	R208	04/08/2016	8.00	Put	Bond Future	2,507.4800	2.5075	2,645.1100	2.6451	5.489	0	0	0
2016/06/07	R208	04/08/2016	7.99	Call	Bond Future	176.6700	0.1767	148.5500	0.1486	(15.917)	0	0	0
2016/06/07	R208	04/08/2016	8.00	Call	Bond Future	182.1900	0.1822	153.3800	0.1534	(15.813)	0	0	0
2016/06/07	R208	04/08/2016	8.01	Call	Bond Future	188.0300	0.1880	158.5100	0.1585	(15.700)	0	0	0
2016/06/07	R208	04/08/2016	7.99	Put	Bond Future	2,539.0000	2.5390	2,677.3200	2.6773	5.448	0	0	0
2016/06/07	R208	03/11/2016	9.59	Put	Bond Future	415.0200	0.4150	446.1400	0.4461	7.498	0	0	0
2016/06/07	R208	03/11/2016			Bond Future	8.6934	93.7386	8.7429	93.5689	0.569	0.0000	0.0000	0
2016/06/07	R208	03/11/2016	9.58	Put	Bond Future	421.4600	0.4215	452.9800	0.4530	7.479	0	0	0
2016/06/07	R208	03/11/2016	9.57	Call	Bond Future	3,380.6800	3.3807	3,242.9000	3.2429	(4.076)	0	0	0
2016/06/07	R208	03/11/2016	9.58	Call	Bond Future	3,407.0100	3.4070	3,268.8100	3.2688	(4.056)	0	0	0
2016/06/07	R208	03/11/2016	9.59	Call	Bond Future	3,433.5700	3.4336	3,294.9700	3.2950	(4.037)	0	0	0
2016/06/07	R208	03/11/2016	9.57	Put	Bond Future	428.1500	0.4281	460.0900	0.4601	7.460	0	0	0
2016/06/07	R208	02/02/2017			Bond Future	8.7343	95.6202	8.7874	95.4465	0.608	0.0000	0.0000	0
2016/06/07	R208	02/02/2017	8.64	Call	Bond Future	1,584.4800	1.5845	1,498.7900	1.4988	(5.408)	0	0	0
2016/06/07	R208	02/02/2017	8.63	Put	Bond Future	1,910.9400	1.9109	1,999.4700	1.9995	4.633	0	0	0
2016/06/07	R208	02/02/2017	8.65	Put	Bond Future	1,876.8600	1.8769	1,964.3300	1.9643	4.660	0	0	0
2016/06/07	R208	02/02/2017	8.64	Put	Bond Future	1,893.8500	1.8938	1,981.8500	1.9819	4.647	0	0	0
2016/06/07	R208	02/02/2017	8.65	Call	Bond Future	1,600.3500	1.6003	1,514.1300	1.5141	(5.388)	0	0	0
2016/06/07	R208	02/02/2017	8.63	Call	Bond Future	1,568.7000	1.5687	1,483.5400	1.4835	(5.429)	0	0	0
2016/06/07	R209	04/08/2016	9.26	Call	Bond Future	987.1600	0.9872	865.3000	0.8653	(12.345)	0	0	0
2016/06/07	R209	04/08/2016	9.70	Put	Bond Future	1,523.0600	1.5231	1,655.2600	1.6553	8.680	0	0	250
2016/06/07	R209	04/08/2016			Bond Future	9.5839	72.9857	9.6344	72.6459	0.526	0.0000	0.0000	54,880
2016/06/07	R209	04/08/2016	9.24	Call	Bond Future	943.2500	0.9433	825.1900	0.8252	(12.516)	0	0	0

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2016/06/07	R209	04/08/2016	9.60	Put	Bond Future	1,835.9800	1.8360	1,987.2200	1.9872	8.238	0	0	0
2016/06/07	R209	04/08/2016	10.60	Call	Bond Future	6,580.1900	6.5802	6,263.4300	6.2634	(4.814)	0	0	5,624
2016/06/07	R209	04/08/2016	9.40	Put	Bond Future	2,592.9900	2.5930	2,783.7100	2.7837	7.355	0	0	0
2016/06/07	R209	04/08/2016	9.70	Call	Bond Future	2,301.2900	2.3013	2,093.6700	2.0937	(9.022)	0	0	0
2016/06/07	R209	04/08/2016	10.29	Call	Bond Future	4,959.0200	4.9590	4,665.7600	4.6658	(5.914)	0	0	0
2016/06/07	R209	04/08/2016	9.25	Call	Bond Future	965.0900	0.9651	845.1300	0.8451	(12.430)	0	0	0
2016/06/07	R209	04/08/2016	9.24	Put	Bond Future	3,327.8800	3.3279	3,549.6400	3.5496	6.664	0	0	0
2016/06/07	R209	04/08/2016	10.60	Put	Bond Future	192.4400	0.1924	215.5000	0.2155	11.983	0	0	0
2016/06/07	R209	04/08/2016	9.40	Call	Bond Future	1,332.7600	1.3328	1,183.6600	1.1837	(11.187)	0	0	250
2016/06/07	R209	04/08/2016	9.26	Put	Bond Future	3,229.7900	3.2298	3,447.7500	3.4477	6.748	0	0	0
2016/06/07	R209	04/08/2016	9.60	Call	Bond Future	1,944.6300	1.9446	1,756.0500	1.7560	(9.697)	0	0	5,624
2016/06/07	R209	04/08/2016	9.25	Put	Bond Future	3,278.6700	3.2787	3,498.5300	3.4985	6.706	0	0	0
2016/06/07	R209	04/08/2016	10.29	Put	Bond Future	422.0200	0.4220	468.5800	0.4686	11.033	0	0	250
2016/06/07	R209	03/11/2016	10.26	Call	Bond Future	5,447.8700	5.4479	5,191.5100	5.1915	(4.706)	0	0	0
2016/06/07	R209	03/11/2016			Bond Future	9.6301	71.2223	9.6820	70.8760	0.539	0.0000	0.0000	0
2016/06/07	R209	03/11/2016	10.24	Call	Bond Future	5,361.7000	5.3617	5,107.1900	5.1072	(4.747)	0	0	0
2016/06/07	R209	03/11/2016	10.25	Call	Bond Future	5,404.6600	5.4047	5,149.2200	5.1492	(4.726)	0	0	0
2016/06/07	R209	03/11/2016	10.24	Put	Bond Future	1,449.2200	1.4492	1,541.0600	1.5411	6.337	0	0	0
2016/06/07	R209	03/11/2016	10.25	Put	Bond Future	1,430.8300	1.4308	1,521.7400	1.5217	6.354	0	0	5,000
2016/06/07	R209	03/11/2016	10.26	Put	Bond Future	1,412.7900	1.4128	1,502.7800	1.5028	6.370	0	0	0
2016/06/07	R209	02/02/2017	9.55	Put	Bond Future	4,280.3600	4.2804	4,454.2100	4.4542	4.062	0	0	0
2016/06/07	R209	02/02/2017			Bond Future	9.6698	72.6521	9.7232	72.2984	0.552	0.0000	0.0000	0
2016/06/07	R209	02/02/2017	9.54	Put	Bond Future	4,317.1300	4.3171	4,491.9700	4.4920	4.050	0	0	0
2016/06/07	R209	02/02/2017	9.55	Call	Bond Future	3,476.8400	3.4768	3,296.9500	3.2969	(5.174)	0	0	0
2016/06/07	R209	02/02/2017	9.53	Call	Bond Future	3,415.1500	3.4151	3,237.2500	3.2373	(5.209)	0	0	0
2016/06/07	R209	02/02/2017	9.54	Call	Bond Future	3,445.9200	3.4459	3,267.0200	3.2670	(5.192)	0	0	0
2016/06/07	R209	02/02/2017	9.53	Put	Bond Future	4,354.1400	4.3541	4,529.9800	4.5300	4.038	0	0	0
2016/06/07	R210	04/08/2016			Bond Future	188.0042	188.0042	188.0209	188.0209	0.009	0.0000	0.0000	2,571
2016/06/07	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R210	04/08/2016	181.50	Call	Bond Future	6,504.1700	6.5042	6,520.9300	6.5209	0.258	0	0	0
2016/06/07	R210	04/08/2016	181.52	Call	Bond Future	6,484.1700	6.4842	6,500.9300	6.5009	0.258	0	0	0
2016/06/07	R210	04/08/2016	181.51	Call	Bond Future	6,494.1700	6.4942	6,510.9300	6.5109	0.258	0	0	0
2016/06/07	R210	03/11/2016			Bond Future	189.3102	189.3102	189.3270	189.3270	0.009	0.0000	0.0000	0
2016/06/07	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R210	03/11/2016	188.90	Call	Bond Future	410.1700	0.4102	426.9900	0.4270	4.101	0	0	0
2016/06/07	R210	03/11/2016	188.91	Call	Bond Future	400.1700	0.4002	416.9900	0.4170	4.203	0	0	0
2016/06/07	R210	03/11/2016	188.92	Call	Bond Future	390.1700	0.3902	406.9900	0.4070	4.311	0	0	0
2016/06/07	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R211	04/08/2016			Bond Future	139.9040	139.9040	139.9129	139.9129	0.006	0.0000	0.0000	64
2016/06/07	R211	04/08/2016	137.09	Call	Bond Future	2,813.9700	2.8140	2,822.9400	2.8229	0.319	0	0	0
2016/06/07	R211	04/08/2016	137.07	Call	Bond Future	2,833.9700	2.8340	2,842.9400	2.8429	0.317	0	0	0
2016/06/07	R211	04/08/2016	137.08	Call	Bond Future	2,823.9700	2.8240	2,832.9400	2.8329	0.318	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
2016/06/07	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R211	03/11/2016	141.75	Call	Bond Future	824.4600	0.8245	833.4300	0.8334	1.088	0	0	0
2016/06/07	R211	03/11/2016			Bond Future	142.5745	142.5745	142.5834	142.5834	0.006	0.0000	0.0000	0
2016/06/07	R211	03/11/2016	141.76	Call	Bond Future	814.4600	0.8145	823.4300	0.8234	1.101	0	0	0
2016/06/07	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R211	03/11/2016	141.74	Call	Bond Future	834.4600	0.8345	843.4300	0.8434	1.075	0	0	0
2016/06/07	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R212	04/08/2016	142.43	Call	Bond Future	3,410.4800	3.4105	3,423.4400	3.4234	0.380	0	0	0
2016/06/07	R212	04/08/2016			Bond Future	145.8405	145.8405	145.8534	145.8534	0.009	0.0000	0.0000	4,218
2016/06/07	R212	04/08/2016	142.44	Call	Bond Future	3,400.4800	3.4005	3,413.4400	3.4134	0.381	0	0	0
2016/06/07	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R212	04/08/2016	142.42	Call	Bond Future	3,420.4800	3.4205	3,433.4400	3.4334	0.379	0	0	0
2016/06/07	R212	03/11/2016			Bond Future	148.6243	148.6243	148.6373	148.6373	0.009	0.0000	0.0000	0
2016/06/07	R212	03/11/2016	148.11	Call	Bond Future	514.3400	0.5143	527.3400	0.5273	2.528	0	0	0
2016/06/07	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/07	R212	03/11/2016	148.12	Call	Bond Future	504.3400	0.5043	517.3400	0.5173	2.578	0	0	0
2016/06/07	R212	03/11/2016	148.10	Call	Bond Future	524.3400	0.5243	537.3400	0.5373	2.479	0	0	0
2016/06/07	R213	04/08/2016			Bond Future	9.4851	83.6936	9.5356	83.3556	0.533	0.0000	0.0000	44,353
2016/06/07	R213	04/08/2016	8.99	Put	Bond Future	4,063.2900	4.0633	4,311.5600	4.3116	6.110	0	0	0
2016/06/07	R213	04/08/2016	9.01	Put	Bond Future	3,954.3300	3.9543	4,199.2400	4.1992	6.193	0	0	0
2016/06/07	R213	04/08/2016	9.00	Put	Bond Future	4,008.4100	4.0084	4,255.0200	4.2550	6.152	0	0	0
2016/06/07	R213	04/08/2016	9.01	Call	Bond Future	676.8200	0.6768	583.7500	0.5838	(13.751)	0	0	0
2016/06/07	R213	04/08/2016	8.99	Call	Bond Future	643.7200	0.6437	554.0100	0.5540	(13.936)	0	0	0
2016/06/07	R213	04/08/2016	9.00	Call	Bond Future	659.9100	0.6599	568.5400	0.5685	(13.846)	0	0	0
2016/06/07	R213	03/11/2016			Bond Future	9.5360	81.7335	9.5881	81.3891	0.547	0.0000	0.0000	0
2016/06/07	R213	03/11/2016	10.18	Put	Bond Future	1,357.8500	1.3578	1,446.4000	1.4464	6.521	0	0	0
2016/06/07	R213	03/11/2016	10.20	Put	Bond Future	1,323.1100	1.3231	1,409.8200	1.4098	6.553	0	0	0
2016/06/07	R213	03/11/2016	10.18	Call	Bond Future	5,471.0000	5.4710	5,215.0900	5.2151	(4.678)	0	0	0
2016/06/07	R213	03/11/2016	10.19	Put	Bond Future	1,340.3000	1.3403	1,427.9200	1.4279	6.537	0	0	0
2016/06/07	R213	03/11/2016	10.19	Call	Bond Future	5,514.9400	5.5149	5,258.1000	5.2581	(4.657)	0	0	0
2016/06/07	R213	03/11/2016	10.20	Call	Bond Future	5,559.1600	5.5592	5,301.4100	5.3014	(4.636)	0	0	0
2016/06/07	R213	02/02/2017	9.40	Call	Bond Future	3,230.4800	3.2305	3,059.0600	3.0591	(5.306)	0	0	0
2016/06/07	R213	02/02/2017	9.42	Call	Bond Future	3,290.4000	3.2904	3,117.0000	3.1170	(5.270)	0	0	0
2016/06/07	R213	02/02/2017			Bond Future	9.5811	83.3741	9.6350	83.0222	0.562	0.0000	0.0000	0
2016/06/07	R213	02/02/2017	9.41	Call	Bond Future	3,260.2300	3.2602	3,087.8200	3.0878	(5.288)	0	0	0
2016/06/07	R213	02/02/2017	9.40	Put	Bond Future	4,428.9100	4.4289	4,609.3800	4.6094	4.075	0	0	0
2016/06/07	R213	02/02/2017	9.42	Put	Bond Future	4,355.2300	4.3552	4,533.7200	4.5337	4.098	0	0	0
2016/06/07	R213	02/02/2017	9.41	Put	Bond Future	4,391.8200	4.3918	4,571.3000	4.5713	4.087	0	0	0
2016/06/07	R214	04/08/2016	9.24	Call	Bond Future	745.1000	0.7451	644.7900	0.6448	(13.463)	0	0	0

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2016/06/07	R214	04/08/2016	9.25	Put	Bond Future	4,050.3700	4.0504	4,299.1900	4.2992	6.143	0	0	0
2016/06/07	R214	04/08/2016	11.30	Call	Bond Future	9,873.7400	9.8737	9,528.0300	9.5280	(3.501)	0	0	5,610
2016/06/07	R214	04/08/2016			Bond Future	9.7031	73.0846	9.7535	72.7336	0.520	0.0000	0.0000	30,086
2016/06/07	R214	04/08/2016	8.55	Put	Bond Future	8,968.5000	8.9685	9,301.4900	9.3015	3.713	0	0	0
2016/06/07	R214	04/08/2016	9.30	Call	Bond Future	862.3100	0.8623	750.9000	0.7509	(12.920)	0	0	1,300
2016/06/07	R214	04/08/2016	9.25	Call	Bond Future	763.8300	0.7638	661.6900	0.6617	(13.372)	0	0	0
2016/06/07	R214	04/08/2016	11.30	Put	Bond Future	39.9200	0.0399	45.1700	0.0452	13.151	0	0	0
2016/06/07	R214	04/08/2016	10.30	Put	Bond Future	584.7900	0.5848	645.8200	0.6458	10.436	0	0	0
2016/06/07	R214	04/08/2016	9.26	Call	Bond Future	782.8800	0.7829	678.9200	0.6789	(13.279)	0	0	0
2016/06/07	R214	04/08/2016	8.55	Call	Bond Future	87.1900	0.0872	69.2200	0.0692	(20.610)	0	0	1,300
2016/06/07	R214	04/08/2016	9.30	Put	Bond Future	3,773.9000	3.7739	4,013.4500	4.0135	6.348	0	0	0
2016/06/07	R214	04/08/2016	9.24	Put	Bond Future	4,107.0100	4.1070	4,357.6600	4.3577	6.103	0	0	0
2016/06/07	R214	04/08/2016	10.30	Call	Bond Future	4,557.7800	4.5578	4,267.8500	4.2679	(6.361)	0	0	5,610
2016/06/07	R214	04/08/2016	9.26	Put	Bond Future	3,994.1800	3.9942	4,241.1800	4.2412	6.184	0	0	0
2016/06/07	R214	03/11/2016	10.35	Put	Bond Future	1,556.2700	1.5563	1,652.7000	1.6527	6.196	0	0	0
2016/06/07	R214	03/11/2016			Bond Future	9.7508	71.1765	9.8027	70.8188	0.532	0.0000	0.0000	0
2016/06/07	R214	03/11/2016	10.34	Put	Bond Future	1,575.6200	1.5756	1,673.0100	1.6730	6.181	0	0	0
2016/06/07	R214	03/11/2016	10.35	Call	Bond Future	5,511.1000	5.5111	5,249.8400	5.2498	(4.741)	0	0	0
2016/06/07	R214	03/11/2016	10.33	Call	Bond Future	5,424.0600	5.4241	5,164.7200	5.1647	(4.781)	0	0	0
2016/06/07	R214	03/11/2016	10.34	Call	Bond Future	5,467.5300	5.4675	5,207.2300	5.2072	(4.761)	0	0	0
2016/06/07	R214	03/11/2016	10.33	Put	Bond Future	1,595.1800	1.5952	1,693.5300	1.6935	6.165	0	0	0
2016/06/07	R214	02/02/2017			Bond Future	9.7937	72.6052	9.8471	72.2399	0.545	0.0000	0.0000	0
2016/06/07	R214	02/02/2017	9.67	Call	Bond Future	3,593.3500	3.5933	3,407.5500	3.4075	(5.171)	0	0	0
2016/06/07	R214	02/02/2017	9.66	Put	Bond Future	4,489.9700	4.4900	4,670.4700	4.6705	4.020	0	0	0
2016/06/07	R214	02/02/2017	9.68	Put	Bond Future	4,413.6200	4.4136	4,592.0800	4.5921	4.043	0	0	0
2016/06/07	R214	02/02/2017	9.67	Put	Bond Future	4,451.6700	4.4517	4,631.1500	4.6312	4.032	0	0	0
2016/06/07	R214	02/02/2017	9.68	Call	Bond Future	3,625.3600	3.6254	3,438.5400	3.4385	(5.153)	0	0	0
2016/06/07	R214	02/02/2017	9.66	Call	Bond Future	3,561.4900	3.5615	3,376.7100	3.3767	(5.188)	0	0	0
2016/06/07	R248	04/08/2016			Bond Future	9.7747	93.9009	9.8251	93.4555	0.516	0.0000	0.0000	59,571
2016/06/07	R248	04/08/2016	9.25	Call	Bond Future	871.7700	0.8718	753.9800	0.7540	(13.512)	0	0	0
2016/06/07	R248	04/08/2016	9.24	Put	Bond Future	5,821.1400	5.8211	6,150.8800	6.1509	5.665	0	0	0
2016/06/07	R248	04/08/2016	9.26	Put	Bond Future	5,670.2400	5.6702	5,995.6500	5.9957	5.739	0	0	0
2016/06/07	R248	04/08/2016	9.25	Put	Bond Future	5,745.4100	5.7454	6,072.9900	6.0730	5.702	0	0	0
2016/06/07	R248	04/08/2016	9.26	Call	Bond Future	893.8300	0.8938	773.8700	0.7739	(13.421)	0	0	0
2016/06/07	R248	04/08/2016	9.24	Call	Bond Future	850.0900	0.8501	734.4600	0.7345	(13.602)	0	0	0
2016/06/07	R248	03/11/2016	10.38	Call	Bond Future	6,805.8100	6.8058	6,480.9500	6.4810	(4.773)	0	0	0
2016/06/07	R248	03/11/2016			Bond Future	9.8247	91.2470	9.8767	90.7932	0.529	0.0000	0.0000	0
2016/06/07	R248	03/11/2016	10.39	Call	Bond Future	6,859.9600	6.8600	6,533.8900	6.5339	(4.753)	0	0	0
2016/06/07	R248	03/11/2016	10.37	Put	Bond Future	2,183.9400	2.1839	2,314.1600	2.3142	5.963	0	0	0
2016/06/07	R248	03/11/2016	10.39	Put	Bond Future	2,132.3400	2.1323	2,260.1200	2.2601	5.992	0	0	0
2016/06/07	R248	03/11/2016	10.37	Call	Bond Future	6,751.9900	6.7520	6,428.3600	6.4284	(4.793)	0	0	0
2016/06/07	R248	03/11/2016	10.38	Put	Bond Future	2,157.9000	2.1579	2,286.8900	2.2869	5.978	0	0	0
2016/06/07	R248	02/02/2017	9.76	Put	Bond Future	5,711.2300	5.7112	5,936.3000	5.9363	3.941	0	0	0
2016/06/07	R248	02/02/2017	9.78	Put	Bond Future	5,615.7600	5.6158	5,838.3100	5.8383	3.963	0	0	0
2016/06/07	R248	02/02/2017			Bond Future	9.8700	93.0787	9.9235	92.6151	0.542	0.0000	0.0000	0
2016/06/07	R248	02/02/2017	9.77	Put	Bond Future	5,663.4900	5.6635	5,887.2900	5.8873	3.952	0	0	0
2016/06/07	R248	02/02/2017	9.76	Call	Bond Future	4,745.1600	4.7452	4,506.7100	4.5067	(5.025)	0	0	0

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2016/06/07	R248 02/02/2017	9.77	Call	Bond Future	4,786.0400	4.7860	4,546.3200	4.5463	(5.009)	0	0	0
2016/06/07	R248 02/02/2017	9.78	Call	Bond Future	4,826.7700	4.8268	4,585.8000	4.5858	(4.992)	0	0	0

Total **820371**