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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/06/2016 TO 08/06/2016

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
2016/06/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2025	04/08/2016			Bond Future	127.3174	127.3174	127.3536	127.3536	0.028	0.0000	0.0000	3,004
2016/06/08	2025	04/08/2016	123.86	Call	Bond Future	3,457.4400	3.4574	3,493.6500	3.4937	1.047	0	0	0
2016/06/08	2025	04/08/2016	123.87	Call	Bond Future	3,447.4400	3.4474	3,483.6500	3.4837	1.050	0	0	0
2016/06/08	2025	04/08/2016	123.85	Call	Bond Future	3,467.4400	3.4674	3,503.6500	3.5037	1.044	0	0	0
2016/06/08	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2025	03/11/2016			Bond Future	129.7475	129.7475	129.7833	129.7833	0.028	0.0000	0.0000	0
2016/06/08	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2025	03/11/2016	129.21	Call	Bond Future	537.5200	0.5375	573.3300	0.5733	6.662	0	0	0
2016/06/08	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2025	03/11/2016	129.22	Call	Bond Future	527.5200	0.5275	563.3300	0.5633	6.788	0	0	0
2016/06/08	2025	03/11/2016	129.23	Call	Bond Future	517.5200	0.5175	553.3300	0.5533	6.920	0	0	0
2016/06/08	2030	04/08/2016	10.17	Call	Bond Future	4,390.8900	4.3909	4,758.4800	4.7585	8.372	0	0	0
2016/06/08	2030	04/08/2016			Bond Future	9.5105	88.8727	9.4573	89.2403	(0.559)	0.0000	0.0000	25,310
2016/06/08	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2030	03/11/2016	9.35	Put	Bond Future	1,461.4300	1.4614	1,087.4500	1.0875	(25.590)	0	0	0
2016/06/08	2030	03/11/2016			Bond Future	9.5622	90.5620	9.5074	90.9360	(0.573)	0.0000	0.0000	0
2016/06/08	2030	03/11/2016	9.34	Put	Bond Future	1,531.1300	1.5311	1,157.1500	1.1572	(24.425)	0	0	0
2016/06/08	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2030	03/11/2016	9.33	Put	Bond Future	1,600.9000	1.6009	1,226.9200	1.2269	(23.361)	0	0	0
2016/06/08	2032	04/08/2016	9.01	Call	Bond Future	540.7800	0.5408	587.8600	0.5879	8.706	0	0	0
2016/06/08	2032	04/08/2016			Bond Future	9.6142	92.0336	9.5663	92.3869	(0.498)	0.0000	0.0000	11,433
2016/06/08	2032	04/08/2016	8.99	Call	Bond Future	512.2600	0.5123	556.9900	0.5570	8.732	0	0	0
2016/06/08	2032	04/08/2016	9.00	Call	Bond Future	526.1700	0.5262	572.0600	0.5721	8.722	0	0	0
2016/06/08	2032	04/08/2016	8.99	Put	Bond Future	5,285.0100	5.2850	4,976.4800	4.9765	(5.838)	0	0	0
2016/06/08	2032	04/08/2016	9.01	Put	Bond Future	5,154.9000	5.1549	4,848.7200	4.8487	(5.940)	0	0	0
2016/06/08	2032	04/08/2016	9.00	Put	Bond Future	5,219.5500	5.2196	4,912.1800	4.9122	(5.889)	0	0	0
2016/06/08	2032	03/11/2016			Bond Future	9.6688	89.6239	9.6195	89.9833	(0.510)	0.0000	0.0000	0
2016/06/08	2032	03/11/2016	10.28	Put	Bond Future	1,593.9400	1.5939	1,459.3100	1.4593	(8.446)	0	0	0
2016/06/08	2032	03/11/2016	10.30	Put	Bond Future	1,554.1400	1.5541	1,421.6000	1.4216	(8.528)	0	0	0
2016/06/08	2032	03/11/2016	10.29	Put	Bond Future	1,573.8400	1.5738	1,440.3500	1.4403	(8.482)	0	0	0
2016/06/08	2032	03/11/2016	10.30	Call	Bond Future	5,973.0600	5.9731	6,199.8500	6.1999	3.797	0	0	0
2016/06/08	2032	03/11/2016	10.28	Call	Bond Future	5,877.8700	5.8779	6,102.5700	6.1026	3.823	0	0	0
2016/06/08	2032	03/11/2016	10.29	Call	Bond Future	5,925.3000	5.9253	6,151.1400	6.1511	3.811	0	0	0

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2016/06/08	2032	02/02/2017	9.53	Call	Bond Future	3,563.2800	3.5633	3,690.4900	3.6905	3.570	0	0	0
2016/06/08	2032	02/02/2017			Bond Future	9.7163	91.4226	9.6657	91.7871	(0.521)	0.0000	0.0000	0
2016/06/08	2032	02/02/2017	9.51	Call	Bond Future	3,498.6300	3.4986	3,623.8600	3.6239	3.579	0	0	0
2016/06/08	2032	02/02/2017	9.52	Call	Bond Future	3,530.8700	3.5309	3,657.0900	3.6571	3.575	0	0	0
2016/06/08	2032	02/02/2017	9.51	Put	Bond Future	4,998.4200	4.9984	4,759.1700	4.7592	(4.787)	0	0	0
2016/06/08	2032	02/02/2017	9.53	Put	Bond Future	4,916.0600	4.9161	4,678.7900	4.6788	(4.826)	0	0	0
2016/06/08	2032	02/02/2017	9.52	Put	Bond Future	4,957.1100	4.9571	4,718.8500	4.7188	(4.806)	0	0	0
2016/06/08	2033	04/08/2016	104.99	Call	Bond Future	3,032.8500	3.0329	3,217.6300	3.2176	6.093	0	0	0
2016/06/08	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2033	04/08/2016			Bond Future	108.0228	108.0228	108.2076	108.2076	0.171	0.0000	0.0000	4,170
2016/06/08	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2033	04/08/2016	105.00	Call	Bond Future	3,022.8500	3.0229	3,207.6300	3.2076	6.113	0	0	0
2016/06/08	2033	04/08/2016	105.01	Call	Bond Future	3,012.8500	3.0129	3,197.6300	3.1976	6.133	0	0	0
2016/06/08	2033	03/11/2016			Bond Future	109.0654	109.0654	109.2527	109.2527	0.172	0.0000	0.0000	0
2016/06/08	2033	03/11/2016	109.16	Put	Bond Future	94.6100	0.0946	0.0000	0.0000	(100.000)	0	0	0
2016/06/08	2033	03/11/2016	109.17	Put	Bond Future	104.6100	0.1046	0.0000	0.0000	(100.000)	0	0	0
2016/06/08	2033	03/11/2016	109.18	Put	Bond Future	114.6100	0.1146	0.0000	0.0000	(100.000)	0	0	0
2016/06/08	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	92.6700	0.0927	100.000	0	0	0
2016/06/08	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	82.6700	0.0827	100.000	0	0	0
2016/06/08	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	72.6700	0.0727	100.000	0	0	0
2016/06/08	2037	04/08/2016			Bond Future	9.7596	89.1541	9.7219	89.4568	(0.386)	0.0000	0.0000	40,983
2016/06/08	2037	04/08/2016	9.24	Put	Bond Future	5,099.8500	5.0999	4,848.1700	4.8482	(4.935)	0	0	0
2016/06/08	2037	04/08/2016	9.26	Put	Bond Future	4,967.0200	4.9670	4,717.6000	4.7176	(5.022)	0	0	0
2016/06/08	2037	04/08/2016	9.24	Call	Bond Future	776.3400	0.7763	827.4400	0.8274	6.582	0	0	0
2016/06/08	2037	04/08/2016	9.25	Put	Bond Future	5,033.1400	5.0331	4,782.6400	4.7826	(4.977)	0	0	0
2016/06/08	2037	04/08/2016	9.25	Call	Bond Future	795.9300	0.7959	848.2100	0.8482	6.568	0	0	0
2016/06/08	2037	04/08/2016	9.26	Call	Bond Future	815.9800	0.8160	869.3400	0.8693	6.539	0	0	0
2016/06/08	2037	03/11/2016	10.35	Call	Bond Future	6,107.0100	6.1070	6,295.5200	6.2955	3.087	0	0	0
2016/06/08	2037	03/11/2016	10.36	Put	Bond Future	1,964.5900	1.9646	1,846.0700	1.8461	(6.033)	0	0	0
2016/06/08	2037	03/11/2016			Bond Future	9.8108	90.8487	9.7721	91.1567	(0.395)	0.0000	0.0000	0
2016/06/08	2037	03/11/2016	10.36	Call	Bond Future	6,156.7300	6.1567	6,346.2000	6.3462	3.077	0	0	0
2016/06/08	2037	03/11/2016	10.37	Call	Bond Future	6,206.8000	6.2068	6,397.0200	6.3970	3.065	0	0	0
2016/06/08	2037	03/11/2016	10.35	Put	Bond Future	1,988.3600	1.9884	1,868.8800	1.8689	(6.009)	0	0	0
2016/06/08	2037	03/11/2016	10.37	Put	Bond Future	1,941.2800	1.9413	1,823.5100	1.8235	(6.067)	0	0	0
2016/06/08	2037	02/02/2017	9.68	Put	Bond Future	5,408.0500	5.4080	5,214.4200	5.2144	(3.580)	0	0	0
2016/06/08	2037	02/02/2017			Bond Future	9.8560	88.4150	9.8164	88.7270	(0.402)	0.0000	0.0000	0
2016/06/08	2037	02/02/2017	9.67	Put	Bond Future	5,453.2100	5.4532	5,258.7400	5.2587	(3.566)	0	0	0
2016/06/08	2037	02/02/2017	9.68	Call	Bond Future	4,008.6600	4.0087	4,127.0700	4.1271	2.954	0	0	0
2016/06/08	2037	02/02/2017	9.66	Call	Bond Future	3,938.0300	3.9380	4,054.7500	4.0548	2.964	0	0	0
2016/06/08	2037	02/02/2017	9.67	Call	Bond Future	3,973.2600	3.9733	4,090.8300	4.0908	2.959	0	0	0
2016/06/08	2037	02/02/2017	9.66	Put	Bond Future	5,498.6600	5.4987	5,303.3400	5.3033	(3.552)	0	0	0
2016/06/08	2038	04/08/2016			Bond Future	132.8713	132.8713	132.9107	132.9107	0.030	0.0000	0.0000	22,221
2016/06/08	2038	04/08/2016	129.31	Call	Bond Future	3,561.2800	3.5613	3,600.6500	3.6006	1.106	0	0	0
2016/06/08	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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2016/06/08	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2038	04/08/2016	129.32	Call	Bond Future	3,551.2800	3.5513	3,590.6500	3.5906	1.109	0	0	0
2016/06/08	2038	04/08/2016	129.30	Call	Bond Future	3,571.2800	3.5713	3,610.6500	3.6106	1.102	0	0	0
2016/06/08	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2038	03/11/2016			Bond Future	135.4073	135.4073	135.4463	135.4463	0.029	0.0000	0.0000	0
2016/06/08	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2038	03/11/2016	136.31	Put	Bond Future	902.7500	0.9028	863.7200	0.8637	(4.323)	0	0	0
2016/06/08	2038	03/11/2016	136.33	Put	Bond Future	922.7500	0.9228	883.7200	0.8837	(4.230)	0	0	0
2016/06/08	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2038	03/11/2016	136.32	Put	Bond Future	912.7500	0.9128	873.7200	0.8737	(4.276)	0	0	0
2016/06/08	2040	04/08/2016			Bond Future	9.8198	92.7708	9.7821	93.0938	(0.384)	0.0000	0.0000	722
2016/06/08	2040	04/08/2016	9.49	Put	Bond Future	4,215.6500	4.2156	3,979.8500	3.9799	(5.593)	0	0	0
2016/06/08	2040	04/08/2016	9.50	Call	Bond Future	1,353.5800	1.3536	1,442.3300	1.4423	6.557	0	0	0
2016/06/08	2040	04/08/2016	9.51	Call	Bond Future	1,382.7100	1.3827	1,473.0200	1.4730	6.531	0	0	0
2016/06/08	2040	04/08/2016	9.49	Call	Bond Future	1,324.7300	1.3247	1,411.9200	1.4119	6.582	0	0	0
2016/06/08	2040	04/08/2016	9.51	Put	Bond Future	4,094.0800	4.0941	3,861.4000	3.8614	(5.683)	0	0	0
2016/06/08	2040	04/08/2016	9.50	Put	Bond Future	4,154.6600	4.1547	3,920.4200	3.9204	(5.638)	0	0	0
2016/06/08	2040	03/11/2016			Bond Future	9.8712	94.5342	9.8325	94.8627	(0.392)	0.0000	0.0000	0
2016/06/08	2040	03/11/2016	9.69	Put	Bond Future	4,801.7300	4.8017	4,604.9000	4.6049	(4.099)	0	0	0
2016/06/08	2040	03/11/2016	9.71	Put	Bond Future	4,703.0500	4.7031	4,508.9500	4.5089	(4.127)	0	0	0
2016/06/08	2040	03/11/2016	9.70	Put	Bond Future	4,752.2000	4.7522	4,556.7400	4.5567	(4.113)	0	0	0
2016/06/08	2040	03/11/2016	9.71	Call	Bond Future	3,321.9300	3.3219	3,456.2800	3.4563	4.044	0	0	0
2016/06/08	2040	03/11/2016	9.69	Call	Bond Future	3,246.9000	3.2469	3,378.5200	3.3785	4.054	0	0	0
2016/06/08	2040	03/11/2016	9.70	Call	Bond Future	3,284.2900	3.2843	3,417.2800	3.4173	4.049	0	0	0
2016/06/08	2044	04/08/2016	9.50	Call	Bond Future	1,321.0400	1.3210	1,413.5500	1.4135	7.003	0	0	0
2016/06/08	2044	04/08/2016			Bond Future	9.8336	90.0020	9.7959	90.3268	(0.382)	0.0000	0.0000	19,051
2016/06/08	2044	04/08/2016	9.51	Call	Bond Future	1,349.9600	1.3500	1,444.0700	1.4441	6.971	0	0	0
2016/06/08	2044	04/08/2016	9.49	Put	Bond Future	4,336.0000	4.3360	4,102.1600	4.1022	(5.393)	0	0	0
2016/06/08	2044	04/08/2016	9.51	Put	Bond Future	4,211.4200	4.2114	3,980.7700	3.9808	(5.477)	0	0	0
2016/06/08	2044	04/08/2016	9.49	Call	Bond Future	1,292.5300	1.2925	1,383.4500	1.3834	7.034	0	0	0
2016/06/08	2044	04/08/2016	9.50	Put	Bond Future	4,273.4300	4.2734	4,041.1800	4.0412	(5.435)	0	0	0
2016/06/08	2044	03/11/2016			Bond Future	9.8834	91.7128	9.8448	92.0431	(0.391)	0.0000	0.0000	0
2016/06/08	2044	03/11/2016	10.42	Call	Bond Future	6,537.5400	6.5375	6,755.3700	6.7554	3.332	0	0	0
2016/06/08	2044	03/11/2016	10.41	Put	Bond Future	2,182.2200	2.1822	2,068.8200	2.0688	(5.197)	0	0	0
2016/06/08	2044	03/11/2016	10.43	Put	Bond Future	2,130.9900	2.1310	2,019.4900	2.0195	(5.232)	0	0	0
2016/06/08	2044	03/11/2016	10.42	Put	Bond Future	2,156.5800	2.1566	2,044.1200	2.0441	(5.215)	0	0	0
2016/06/08	2044	03/11/2016	10.43	Call	Bond Future	6,590.0400	6.5900	6,808.8300	6.8088	3.320	0	0	0
2016/06/08	2044	03/11/2016	10.41	Call	Bond Future	6,484.9700	6.4850	6,701.8600	6.7019	3.345	0	0	0
2016/06/08	2044	02/02/2017			Bond Future	9.9277	89.1712	9.8882	89.5060	(0.398)	0.0000	0.0000	0
2016/06/08	2044	02/02/2017	9.77	Call	Bond Future	4,449.8500	4.4499	4,600.9400	4.6009	3.395	0	0	0
2016/06/08	2044	02/02/2017	9.76	Put	Bond Future	5,848.1800	5.8482	5,663.5400	5.6635	(3.157)	0	0	0
2016/06/08	2044	02/02/2017	9.78	Put	Bond Future	5,751.8800	5.7519	5,569.0400	5.5690	(3.179)	0	0	0
2016/06/08	2044	02/02/2017	9.77	Put	Bond Future	5,800.0200	5.8000	5,616.2800	5.6163	(3.168)	0	0	0
2016/06/08	2044	02/02/2017	9.78	Call	Bond Future	4,488.3700	4.4884	4,640.3600	4.6404	3.386	0	0	0
2016/06/08	2044	02/02/2017	9.76	Call	Bond Future	4,411.2100	4.4112	4,561.4000	4.5614	3.405	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
2016/06/08	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2046	04/08/2016			Bond Future	132.4884	132.4884	134.8231	134.8231	1.762	0.0000	0.0000	16,442
2016/06/08	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2046	04/08/2016	129.00	Call	Bond Future	3,488.4300	3.4884	5,823.1300	5.8231	66.927	0	0	0
2016/06/08	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2046	04/08/2016	129.01	Call	Bond Future	3,478.4300	3.4784	5,813.1300	5.8131	67.119	0	0	0
2016/06/08	2046	04/08/2016	129.02	Call	Bond Future	3,468.4300	3.4684	5,803.1300	5.8031	67.313	0	0	0
2016/06/08	2046	03/11/2016	137.07	Put	Bond Future	3,558.5000	3.5585	1,180.4700	1.1805	(66.827)	0	0	0
2016/06/08	2046	03/11/2016			Bond Future	133.5115	133.5115	135.8895	135.8895	1.781	0.0000	0.0000	0
2016/06/08	2046	03/11/2016	137.09	Put	Bond Future	3,578.5000	3.5785	1,200.4700	1.2005	(66.453)	0	0	0
2016/06/08	2046	03/11/2016	137.08	Put	Bond Future	3,568.5000	3.5685	1,190.4700	1.1905	(66.639)	0	0	0
2016/06/08	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2050	04/08/2016	139.14	Call	Bond Future	3,375.9800	3.3760	3,418.9600	3.4190	1.273	0	0	0
2016/06/08	2050	04/08/2016			Bond Future	142.5160	142.5160	142.5590	142.5590	0.030	0.0000	0.0000	21,191
2016/06/08	2050	04/08/2016	139.12	Call	Bond Future	3,395.9800	3.3960	3,438.9600	3.4390	1.266	0	0	0
2016/06/08	2050	04/08/2016	139.13	Call	Bond Future	3,385.9800	3.3860	3,428.9600	3.4290	1.269	0	0	0
2016/06/08	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2050	03/11/2016	149.52	Put	Bond Future	4,283.8800	4.2839	4,241.3000	4.2413	(0.994)	0	0	0
2016/06/08	2050	03/11/2016			Bond Future	145.2361	145.2361	145.2787	145.2787	0.029	0.0000	0.0000	0
2016/06/08	2050	03/11/2016	149.54	Put	Bond Future	4,303.8800	4.3039	4,261.3000	4.2613	(0.989)	0	0	0
2016/06/08	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2050	03/11/2016	149.53	Put	Bond Future	4,293.8800	4.2939	4,251.3000	4.2513	(0.992)	0	0	0
2016/06/08	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	AL37	04/08/2016			Index Future	485.5280	485.5280	487.3070	487.3070	0.366	0.0000	0.0000	27
2016/06/08	AL37	03/11/2016			Index Future	494.8550	494.8550	496.6660	496.6660	0.366	0.0000	0.0000	0
2016/06/08	AL7T	04/08/2016			Index Future	559.2650	559.2650	561.7370	561.7370	0.442	0.0000	0.0000	11
2016/06/08	AL7T	03/11/2016			Index Future	570.0080	570.0080	572.5250	572.5250	0.442	0.0000	0.0000	0
2016/06/08	ALBI	04/08/2016			Index Future	508.8700	508.8700	510.6610	510.6610	0.352	0.0000	0.0000	723
2016/06/08	ALBI	03/11/2016			Index Future	518.6460	518.6460	520.4680	520.4680	0.351	0.0000	0.0000	0
2016/06/08	ALBI	02/02/2017			Index Future	529.0470	529.0470	530.8960	530.8960	0.349	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
2016/06/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/06/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	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
2016/06/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/08	EL28	04/08/2016			Bond Future	131.6808	131.6808	131.8576	131.8576	0.134	0.0000	0.0000	0
2016/06/08	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	EL28	04/08/2016	126.86	Call	Bond Future	4,820.7800	4.8208	4,997.6200	4.9976	3.668	0	0	0
2016/06/08	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	EL28	04/08/2016	126.87	Call	Bond Future	4,810.7800	4.8108	4,987.6200	4.9876	3.676	0	0	0
2016/06/08	EL28	04/08/2016	126.88	Call	Bond Future	4,800.7800	4.8008	4,977.6200	4.9776	3.684	0	0	0
2016/06/08	EL28	03/11/2016	132.17	Call	Bond Future	359.7100	0.3597	538.7500	0.5388	49.773	0	0	0
2016/06/08	EL28	03/11/2016			Bond Future	132.5297	132.5297	132.7088	132.7088	0.135	0.0000	0.0000	0
2016/06/08	EL28	03/11/2016	132.15	Call	Bond Future	379.7100	0.3797	558.7500	0.5588	47.152	0	0	0
2016/06/08	EL28	03/11/2016	132.16	Call	Bond Future	369.7100	0.3697	548.7500	0.5488	48.427	0	0	0
2016/06/08	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	ES33	04/08/2016			Bond Future	10.6274	78.5839	10.5888	78.8285	(0.363)	0.0000	0.0000	8,837
2016/06/08	ES33	04/08/2016	10.24	Put	Bond Future	2,511.6300	2.5116	2,267.0200	2.2670	(9.739)	0	0	0
2016/06/08	ES33	04/08/2016	10.26	Put	Bond Future	2,378.8800	2.3789	2,134.2700	2.1343	(10.283)	0	0	0
2016/06/08	ES33	04/08/2016	10.25	Put	Bond Future	2,445.2100	2.4452	2,200.6000	2.2006	(10.004)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/08	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	ES33	03/11/2016			Bond Future	10.7113	76.2848	10.6715	76.5335	(0.371)	0.0000	0.0000	0
2016/06/08	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	ES33	03/11/2016	11.31	Call	Bond Future	3,598.2700	3.5983	3,846.9400	3.8469	6.911	0	0	0
2016/06/08	ES33	03/11/2016	11.29	Call	Bond Future	3,482.3600	3.4824	3,731.0300	3.7310	7.141	0	0	0
2016/06/08	ES33	03/11/2016	11.30	Call	Bond Future	3,540.3500	3.5404	3,789.0200	3.7890	7.024	0	0	0
2016/06/08	ES33	02/02/2017			Bond Future	10.7916	77.8157	10.7507	78.0677	(0.378)	0.0000	0.0000	0
2016/06/08	ES33	02/02/2017	10.59	Put	Bond Future	1,256.4700	1.2565	1,004.4900	1.0045	(20.055)	0	0	0
2016/06/08	ES33	02/02/2017	10.61	Put	Bond Future	1,130.3700	1.1304	878.3900	0.8784	(22.292)	0	0	0
2016/06/08	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	ES33	02/02/2017	10.60	Put	Bond Future	1,193.3800	1.1934	941.4000	0.9414	(21.115)	0	0	0
2016/06/08	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	ES42	04/08/2016			Bond Future	10.7770	82.7515	10.7334	83.0659	(0.405)	0.0000	0.0000	7,270
2016/06/08	ES42	03/11/2016			Bond Future	10.8596	80.0618	10.8146	80.3815	(0.415)	0.0000	0.0000	0
2016/06/08	GOVI	04/08/2016	520.99	Put	GOVI	135,670.0000	13.5670	118,180.0000	11.8180	(12.892)	0	0	0
2016/06/08	GOVI	04/08/2016			GOVI	507.4230	507.4230	509.1720	509.1720	0.345	0.0000	0.0000	448
2016/06/08	GOVI	04/08/2016	521.01	Put	GOVI	135,870.0000	13.5870	118,380.0000	11.8380	(12.873)	0	0	0
2016/06/08	GOVI	04/08/2016	521.00	Put	GOVI	135,770.0000	13.5770	118,280.0000	11.8280	(12.882)	0	0	0
2016/06/08	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	GOVI	03/11/2016	476.11	Call	GOVI	410,610.0000	41.0610	428,410.0000	42.8410	4.335	0	0	0
2016/06/08	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	GOVI	03/11/2016			GOVI	517.1710	517.1710	518.9510	518.9510	0.344	0.0000	0.0000	127
2016/06/08	GOVI	03/11/2016	476.12	Call	GOVI	410,510.0000	41.0510	428,310.0000	42.8310	4.336	0	0	0
2016/06/08	GOVI	03/11/2016	476.13	Call	GOVI	410,410.0000	41.0410	428,210.0000	42.8210	4.337	0	0	0
2016/06/08	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	GOVI	02/02/2017			GOVI	527.5420	527.5420	529.3480	529.3480	0.342	0.0000	0.0000	0
2016/06/08	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	GOVI	02/02/2017	533.32	Put	GOVI	57,780.0000	5.7780	39,720.0000	3.9720	(31.256)	0	0	0
2016/06/08	GOVI	02/02/2017	533.34	Put	GOVI	57,980.0000	5.7980	39,920.0000	3.9920	(31.149)	0	0	0
2016/06/08	GOVI	02/02/2017	533.33	Put	GOVI	57,880.0000	5.7880	39,820.0000	3.9820	(31.202)	0	0	0
2016/06/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/06/08	IGOV	04/08/2016			Index Future	246.8340	246.8340	247.1870	247.1870	0.143	0.0000	0.0000	1,081
2016/06/08	IGOV	03/11/2016			Index Future	251.5950	251.5950	251.9540	251.9540	0.143	0.0000	0.0000	23
2016/06/08	IGOV	02/02/2017			Index Future	256.6600	256.6600	257.0230	257.0230	0.141	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
2016/06/08	ILBI	04/08/2016			Index Future	669.0640	669.0640	669.8090	669.8090	0.111	0.0000	0.0000	156
2016/06/08	ILBI	03/11/2016			Index Future	681.8350	681.8350	682.5930	682.5930	0.111	0.0000	0.0000	0
2016/06/08	IS01	19/12/2016			Interest Rate Swap	100.1047	100.1047	100.0976	100.0976	(0.007)	0.0000	0.0000	0
2016/06/08	IS01	16/03/2017			Interest Rate Swap	100.1105	100.1105	100.0939	100.0939	(0.017)	0.0000	0.0000	0
2016/06/08	IS01	15/06/2017			Interest Rate Swap	99.8308	99.8308	99.8043	99.8043	(0.027)	0.0000	0.0000	0
2016/06/08	IS01	21/09/2017			Interest Rate Swap	100.0000	100.0000	99.9624	99.9624	(0.038)	0.0000	0.0000	0
2016/06/08	IS02	18/12/2017			Interest Rate Swap	100.4213	100.4213	100.3677	100.3677	(0.053)	0.0000	0.0000	0
2016/06/08	IS02	16/03/2018			Interest Rate Swap	99.8551	99.8551	99.7871	99.7871	(0.068)	0.0000	0.0000	0
2016/06/08	IS02	15/06/2018			Interest Rate Swap	99.6897	99.6897	99.6022	99.6022	(0.088)	0.0000	0.0000	0
2016/06/08	IS02	21/09/2018			Interest Rate Swap	100.0000	100.0000	99.8315	99.8315	(0.168)	0.0000	0.0000	0
2016/06/08	IS05	17/12/2020			Interest Rate Swap	100.2487	100.2487	100.0014	100.0014	(0.247)	0.0000	0.0000	0
2016/06/08	IS05	16/03/2021			Interest Rate Swap	99.7338	99.7338	99.4744	99.4744	(0.260)	0.0000	0.0000	0
2016/06/08	IS05	15/06/2021			Interest Rate Swap	99.1917	99.1917	98.9186	98.9186	(0.275)	0.0000	0.0000	0
2016/06/08	IS05	21/09/2021			Interest Rate Swap	100.0000	100.0000	99.3250	99.3250	(0.675)	0.0000	0.0000	0
2016/06/08	IS10	17/12/2025			Interest Rate Swap	102.0642	102.0642	101.6583	101.6583	(0.398)	0.0000	0.0000	0
2016/06/08	IS10	16/03/2026			Interest Rate Swap	99.2855	99.2855	98.8653	98.8653	(0.423)	0.0000	0.0000	0
2016/06/08	IS10	15/06/2026			Interest Rate Swap	98.1600	98.1600	97.7296	97.7296	(0.438)	0.0000	0.0000	0
2016/06/08	IS10	21/09/2026			Interest Rate Swap	100.0000	100.0000	99.8248	99.8248	(0.175)	0.0000	0.0000	0
2016/06/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/06/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/06/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/06/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/06/08	JBAF	15/06/2016			Jibar Tradeable Future	7.3300	92.6700	7.3100	92.6900	(0.273)	0.0000	0.0000	0
2016/06/08	JBAF	20/07/2016			Jibar Tradeable Future	7.4700	92.5300	7.3600	92.6400	(1.473)	0.0000	0.0000	0
2016/06/08	JBAF	17/08/2016			Jibar Tradeable Future	7.5100	92.4900	7.4300	92.5700	(1.065)	0.0000	0.0000	0
2016/06/08	JBAF	21/09/2016			Jibar Tradeable Future	7.6400	92.3600	7.4800	92.5200	(2.094)	0.0000	0.0000	0
2016/06/08	JBAF	19/10/2016			Jibar Tradeable Future	7.6800	92.3200	7.5300	92.4700	(1.953)	0.0000	0.0000	0
2016/06/08	JBAF	16/11/2016			Jibar Tradeable Future	7.7100	92.2900	7.5600	92.4400	(1.946)	0.0000	0.0000	0
2016/06/08	JBAF	21/12/2016			Jibar Tradeable Future	7.8400	92.1600	7.6500	92.3500	(2.423)	0.0000	0.0000	0
2016/06/08	JBAF	15/03/2017			Jibar Tradeable Future	8.0700	91.9300	7.7800	92.2200	(3.594)	0.0000	0.0000	0
2016/06/08	JBAF	21/06/2017			Jibar Tradeable Future	8.2300	91.7700	7.9200	92.0800	(3.767)	0.0000	0.0000	0
2016/06/08	JBAF	20/09/2017			Jibar Tradeable Future	8.3200	91.6800	8.0250	91.9750	(3.546)	0.0000	0.0000	0
2016/06/08	JBAF	20/12/2017			Jibar Tradeable Future	8.3900	91.6100	8.1300	91.8700	(3.099)	0.0000	0.0000	0
2016/06/08	JBAF	20/03/2018			Jibar Tradeable Future	8.4600	91.5400	8.1800	91.8200	(3.310)	0.0000	0.0000	0
2016/06/08	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/06/08	R023	04/08/2016	8.24	Call	Bond Future	222.3800	0.2224	279.3600	0.2794	25.623	0	0	0

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2016/06/08	R023	04/08/2016	8.25	Put	Bond Future	3,494.7200		3.4947	3,081.2800	3.0813	(11.830)	0	0	0
2016/06/08	R023	04/08/2016			Bond Future	8.9292		97.6682	8.8292	98.1401	(1.119)	0.0000	0.0000	11,289
2016/06/08	R023	04/08/2016	8.25	Call	Bond Future	229.2400		0.2292	287.7600	0.2878	25.528	0	0	0
2016/06/08	R023	04/08/2016	8.26	Call	Bond Future	236.5300		0.2365	296.6600	0.2967	25.422	0	0	0
2016/06/08	R023	04/08/2016	8.24	Put	Bond Future	3,536.9800		3.5370	3,122.0000	3.1220	(11.733)	0	0	0
2016/06/08	R023	04/08/2016	8.26	Put	Bond Future	3,452.9200		3.4529	3,041.0900	3.0411	(11.927)	0	0	0
2016/06/08	R023	03/11/2016	9.73	Put	Bond Future	749.1600		0.7492	607.5800	0.6076	(18.898)	0	0	0
2016/06/08	R023	03/11/2016			Bond Future	8.9879		95.5932	8.8830	96.0734	(1.167)	0.0000	0.0000	0
2016/06/08	R023	03/11/2016	9.75	Put	Bond Future	728.1800		0.7282	589.3400	0.5893	(19.067)	0	0	0
2016/06/08	R023	03/11/2016	9.73	Call	Bond Future	4,061.9400		4.0619	4,400.5800	4.4006	8.337	0	0	0
2016/06/08	R023	03/11/2016	9.74	Put	Bond Future	738.6100		0.7386	598.3100	0.5983	(18.995)	0	0	0
2016/06/08	R023	03/11/2016	9.74	Call	Bond Future	4,095.0300		4.0950	4,434.9500	4.4350	8.301	0	0	0
2016/06/08	R023	03/11/2016	9.75	Call	Bond Future	4,128.2100		4.1282	4,469.5900	4.4696	8.269	0	0	0
2016/06/08	R023	02/02/2017	8.85	Call	Bond Future	2,041.8200		2.0418	2,223.6800	2.2237	8.907	0	0	0
2016/06/08	R023	02/02/2017			Bond Future	9.0372		97.5113	8.9272	97.9990	(1.217)	0.0000	0.0000	0
2016/06/08	R023	02/02/2017	8.86	Call	Bond Future	2,062.1900		2.0622	2,245.4600	2.2455	8.887	0	0	0
2016/06/08	R023	02/02/2017	8.84	Put	Bond Future	2,897.8900		2.8979	2,590.6400	2.5906	(10.603)	0	0	0
2016/06/08	R023	02/02/2017	8.86	Put	Bond Future	2,849.1700		2.8492	2,544.7500	2.5447	(10.685)	0	0	0
2016/06/08	R023	02/02/2017	8.84	Call	Bond Future	2,021.5800		2.0216	2,202.0200	2.2020	8.926	0	0	0
2016/06/08	R023	02/02/2017	8.85	Put	Bond Future	2,873.4500		2.8735	2,567.6200	2.5676	(10.643)	0	0	0
2016/06/08	R035	04/08/2016			Bond Future	9.6870		96.9894	9.6495	97.2934	(0.387)	0.0000	0.0000	5,505
2016/06/08	R035	04/08/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R035	04/08/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R035	04/08/2016	10.35	Call	Bond Future	5,127.3700		5.1274	5,431.4000	5.4314	5.930	0	0	0
2016/06/08	R035	04/08/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R035	04/08/2016	10.36	Call	Bond Future	5,201.3100		5.2013	5,505.3400	5.5053	5.845	0	0	0
2016/06/08	R035	04/08/2016	10.37	Call	Bond Future	5,275.1600		5.2752	5,579.1900	5.5792	5.763	0	0	0
2016/06/08	R035	03/11/2016	9.58	Put	Bond Future	1,303.9100		1.3039	994.7900	0.9948	(23.707)	0	0	0
2016/06/08	R035	03/11/2016			Bond Future	9.7415		94.3308	9.7029	94.6399	(0.396)	0.0000	0.0000	0
2016/06/08	R035	03/11/2016	9.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R035	03/11/2016	9.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R035	03/11/2016	9.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R035	03/11/2016	9.57	Put	Bond Future	1,385.5800		1.3856	1,076.4600	1.0765	(22.310)	0	0	0
2016/06/08	R035	03/11/2016	9.59	Put	Bond Future	1,222.3500		1.2223	913.2300	0.9132	(25.289)	0	0	0
2016/06/08	R186	04/08/2016	8.51	Put	Bond Future	4,888.8000		4.8888	4,438.7500	4.4388	(9.206)	0	0	0
2016/06/08	R186	04/08/2016	8.90	Call	Bond Future	1,181.7700		1.1818	1,345.8900	1.3459	13.888	0	0	500
2016/06/08	R186	04/08/2016	8.85	Call	Bond Future	1,055.7400		1.0557	1,205.6100	1.2056	14.196	0	0	750
2016/06/08	R186	04/08/2016	9.60	Call	Bond Future	3,934.6500		3.9346	4,308.2500	4.3082	9.495	0	0	0
2016/06/08	R186	04/08/2016	10.00	Put	Bond Future	246.8700		0.2469	180.3100	0.1803	(26.962)	0	0	6,500
2016/06/08	R186	04/08/2016			Bond Future	9.1275		110.4850	9.0537	111.0053	(0.810)	0.0000	0.0000	102,109
2016/06/08	R186	04/08/2016	8.50	Put	Bond Future	4,950.3300		4.9503	4,498.4700	4.4985	(9.128)	0	0	0
2016/06/08	R186	04/08/2016	9.25	Put	Bond Future	1,481.4000		1.4814	1,233.6200	1.2336	(16.726)	0	0	1,000
2016/06/08	R186	04/08/2016	9.35	Put	Bond Future	1,204.9800		1.2050	988.2400	0.9882	(17.987)	0	0	0
2016/06/08	R186	04/08/2016	9.40	Put	Bond Future	1,082.0500		1.0820	880.4000	0.8804	(18.636)	0	0	5,000
2016/06/08	R186	04/08/2016	9.30	Put	Bond Future	1,337.9900		1.3380	1,105.8400	1.1058	(17.351)	0	0	0
2016/06/08	R186	04/08/2016	8.51	Call	Bond Future	435.8300		0.4358	506.0200	0.5060	16.105	0	0	0

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2016/06/08	R186	04/08/2016	8.85	Put	Bond Future	3,027.2000	3.0272	2,656.8300	2.6568	(12.235)	0	0	0
2016/06/08	R186	04/08/2016	8.49	Call	Bond Future	411.2700	0.4113	477.8900	0.4779	16.199	0	0	0
2016/06/08	R186	04/08/2016	8.50	Call	Bond Future	423.2400	0.4232	491.6200	0.4916	16.156	0	0	0
2016/06/08	R186	04/08/2016	8.90	Put	Bond Future	2,794.5300	2.7945	2,438.4100	2.4384	(12.743)	0	0	0
2016/06/08	R186	04/08/2016	9.25	Call	Bond Future	2,336.0500	2.3360	2,608.5100	2.6085	11.663	0	0	0
2016/06/08	R186	04/08/2016	9.35	Call	Bond Future	2,750.8200	2.7508	3,054.3200	3.0543	11.033	0	0	500
2016/06/08	R186	04/08/2016	9.40	Call	Bond Future	2,971.2400	2.9712	3,289.8300	3.2898	10.722	0	0	0
2016/06/08	R186	04/08/2016	9.30	Call	Bond Future	2,538.9900	2.5390	2,827.0800	2.8271	11.347	0	0	500
2016/06/08	R186	04/08/2016	9.60	Put	Bond Future	686.9700	0.6870	540.3300	0.5403	(21.346)	0	0	5,635
2016/06/08	R186	04/08/2016	10.00	Call	Bond Future	6,141.6200	6.1416	6,595.3000	6.5953	7.387	0	0	0
2016/06/08	R186	04/08/2016	8.49	Put	Bond Future	5,012.5400	5.0125	4,558.9200	4.5589	(9.050)	0	0	0
2016/06/08	R186	03/11/2016	9.40	Put	Bond Future	2,289.6600	2.2897	2,022.3400	2.0223	(11.675)	0	0	0
2016/06/08	R186	03/11/2016			Bond Future	9.1786	112.5849	9.1019	113.1142	(0.836)	0.0000	0.0000	10
2016/06/08	R186	03/11/2016	9.20	Put	Bond Future	2,910.2100	2.9102	2,602.7900	2.6028	(10.563)	0	0	0
2016/06/08	R186	03/11/2016	8.95	Put	Bond Future	3,844.3400	3.8443	3,488.0800	3.4881	(9.267)	0	0	0
2016/06/08	R186	03/11/2016	8.97	Put	Bond Future	3,762.8900	3.7629	3,410.4300	3.4104	(9.367)	0	0	0
2016/06/08	R186	03/11/2016	9.66	Call	Bond Future	4,891.2900	4.8913	5,203.8000	5.2038	6.389	0	0	0
2016/06/08	R186	03/11/2016	8.96	Put	Bond Future	3,803.4700	3.8035	3,449.1000	3.4491	(9.317)	0	0	0
2016/06/08	R186	03/11/2016	8.97	Call	Bond Future	2,315.4200	2.3154	2,492.3000	2.4923	7.639	0	0	0
2016/06/08	R186	03/11/2016	9.71	Call	Bond Future	5,116.6000	5.1166	5,438.3700	5.4384	6.289	0	0	0
2016/06/08	R186	03/11/2016	9.20	Call	Bond Future	3,057.2400	3.0572	3,279.1600	3.2792	7.259	0	0	1,425
2016/06/08	R186	03/11/2016	8.95	Call	Bond Future	2,256.7200	2.2567	2,429.8000	2.4298	7.670	0	0	0
2016/06/08	R186	03/11/2016	9.40	Call	Bond Future	3,797.8300	3.7978	4,059.8500	4.0599	6.899	0	0	1,425
2016/06/08	R186	03/11/2016	9.66	Put	Bond Future	1,648.1400	1.6481	1,431.3100	1.4313	(13.156)	0	0	5,000
2016/06/08	R186	03/11/2016	9.71	Put	Bond Future	1,544.2000	1.5442	1,336.6300	1.3366	(13.442)	0	0	5,000
2016/06/08	R186	03/11/2016	8.96	Call	Bond Future	2,285.9600	2.2860	2,460.9300	2.4609	7.654	0	0	0
2016/06/08	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R197	04/08/2016			Bond Future	298.3326	298.3326	298.4159	298.4159	0.028	0.0000	0.0000	1,878
2016/06/08	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R197	04/08/2016	293.98	Call	Bond Future	4,352.6000	4.3526	4,435.8900	4.4359	1.914	0	0	0
2016/06/08	R197	04/08/2016	293.96	Call	Bond Future	4,372.6000	4.3726	4,455.8900	4.4559	1.905	0	0	0
2016/06/08	R197	04/08/2016	293.97	Call	Bond Future	4,362.6000	4.3626	4,445.8900	4.4459	1.909	0	0	0
2016/06/08	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R197	03/11/2016	303.56	Call	Bond Future	466.5500	0.4666	548.8400	0.5488	17.638	0	0	0
2016/06/08	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R197	03/11/2016			Bond Future	304.0265	304.0265	304.1088	304.1088	0.027	0.0000	0.0000	0
2016/06/08	R197	03/11/2016	303.57	Call	Bond Future	456.5500	0.4566	538.8400	0.5388	18.024	0	0	0
2016/06/08	R197	03/11/2016	303.58	Call	Bond Future	446.5500	0.4466	528.8400	0.5288	18.428	0	0	0
2016/06/08	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R202	04/08/2016	243.25	Call	Bond Future	7,084.1900	7.0842	7,113.5100	7.1135	0.414	0	0	0
2016/06/08	R202	04/08/2016			Bond Future	248.9915	248.9915	249.0627	249.0627	0.029	0.0000	0.0000	37,809
2016/06/08	R202	04/08/2016	243.26	Call	Bond Future	7,076.8000	7.0768	7,106.0800	7.1061	0.414	0	0	0
2016/06/08	R202	04/08/2016	243.24	Put	Bond Future	1,340.0700	1.3401	1,298.2500	1.2982	(3.121)	0	0	0
2016/06/08	R202	04/08/2016	243.26	Put	Bond Future	1,345.2900	1.3453	1,303.3900	1.3034	(3.115)	0	0	0
2016/06/08	R202	04/08/2016	243.24	Call	Bond Future	7,091.5800	7.0916	7,120.9400	7.1209	0.414	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
2016/06/08	R202	04/08/2016	243.25	Put	Bond Future	1,342.6800	1.3427	1,300.8200	1.3008	(3.118)	0	0	0
2016/06/08	R202	03/11/2016	253.85	Put	Bond Future	106.2700	0.1063	36.1700	0.0362	(65.964)	0	0	0
2016/06/08	R202	03/11/2016			Bond Future	253.7437	253.7437	253.8138	253.8138	0.028	0.0000	0.0000	0
2016/06/08	R202	03/11/2016	253.87	Put	Bond Future	126.2700	0.1263	56.1700	0.0562	(55.516)	0	0	0
2016/06/08	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R202	03/11/2016	253.86	Put	Bond Future	116.2700	0.1163	46.1700	0.0462	(60.291)	0	0	0
2016/06/08	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R203	04/08/2016	7.26	Call	Bond Future	36.8300	0.0368	50.0600	0.0501	35.922	0	0	0
2016/06/08	R203	04/08/2016			Bond Future	7.8117	103.7582	7.7126	103.8611	(1.269)	0.0000	0.0000	58,097
2016/06/08	R203	04/08/2016	7.24	Call	Bond Future	33.9600	0.0340	46.2200	0.0462	36.101	0	0	0
2016/06/08	R203	04/08/2016	7.25	Call	Bond Future	35.3300	0.0353	48.1100	0.0481	36.173	0	0	0
2016/06/08	R203	04/08/2016	7.24	Put	Bond Future	629.9300	0.6299	539.2500	0.5392	(14.395)	0	0	0
2016/06/08	R203	04/08/2016	7.26	Put	Bond Future	611.8600	0.6119	522.1500	0.5222	(14.662)	0	0	0
2016/06/08	R203	04/08/2016	7.25	Put	Bond Future	620.8300	0.6208	530.6700	0.5307	(14.522)	0	0	0
2016/06/08	R203	03/11/2016	8.86	Call	Bond Future	887.0200	0.8870	975.9400	0.9759	10.025	0	0	0
2016/06/08	R203	03/11/2016			Bond Future	7.8240	101.5583	7.6959	101.6624	(1.638)	0.0000	0.0000	0
2016/06/08	R203	03/11/2016	8.84	Call	Bond Future	872.8900	0.8729	961.3500	0.9614	10.134	0	0	0
2016/06/08	R203	03/11/2016	8.85	Call	Bond Future	879.9500	0.8800	968.6400	0.9686	10.079	0	0	0
2016/06/08	R203	03/11/2016	8.84	Put	Bond Future	53.0900	0.0531	37.3900	0.0374	(29.572)	0	0	0
2016/06/08	R203	03/11/2016	8.86	Put	Bond Future	51.1800	0.0512	35.9400	0.0359	(29.777)	0	0	0
2016/06/08	R203	03/11/2016	8.85	Put	Bond Future	52.1300	0.0521	36.6600	0.0367	(29.676)	0	0	0
2016/06/08	R203	02/02/2017	7.70	Call	Bond Future	261.4100	0.2614	308.7800	0.3088	18.121	0	0	0
2016/06/08	R203	02/02/2017	7.71	Put	Bond Future	270.6400	0.2706	214.4600	0.2145	(20.758)	0	0	0
2016/06/08	R203	02/02/2017			Bond Future	7.7210	103.5962	7.5415	103.7001	(2.325)	0.0000	0.0000	0
2016/06/08	R203	02/02/2017	7.71	Call	Bond Future	264.2600	0.2643	312.0000	0.3120	18.066	0	0	0
2016/06/08	R203	02/02/2017	7.72	Call	Bond Future	267.4800	0.2675	315.5700	0.3156	17.979	0	0	0
2016/06/08	R203	02/02/2017	7.70	Put	Bond Future	273.5700	0.2736	217.0200	0.2170	(20.671)	0	0	0
2016/06/08	R203	02/02/2017	7.72	Put	Bond Future	268.0700	0.2681	212.2400	0.2122	(20.827)	0	0	0
2016/06/08	R204	04/08/2016			Bond Future	8.2454	100.5594	8.1409	100.7797	(1.268)	0.0000	0.0000	31,609
2016/06/08	R204	04/08/2016	7.74	Put	Bond Future	1,202.4800	1.2025	1,020.1600	1.0202	(15.162)	0	0	0
2016/06/08	R204	04/08/2016	7.76	Put	Bond Future	1,168.5700	1.1686	988.1800	0.9882	(15.437)	0	0	0
2016/06/08	R204	04/08/2016	7.74	Call	Bond Future	132.1700	0.1322	170.0900	0.1701	28.690	0	0	0
2016/06/08	R204	04/08/2016	7.75	Put	Bond Future	1,185.5300	1.1855	1,004.1100	1.0041	(15.303)	0	0	0
2016/06/08	R204	04/08/2016	7.75	Call	Bond Future	136.5300	0.1365	175.3500	0.1754	28.433	0	0	0
2016/06/08	R204	04/08/2016	7.76	Call	Bond Future	140.8800	0.1409	180.7300	0.1807	28.286	0	0	0
2016/06/08	R204	03/11/2016			Bond Future	8.3016	102.4707	8.1841	102.6943	(1.416)	0.0000	0.0000	0
2016/06/08	R204	03/11/2016	9.21	Put	Bond Future	192.5800	0.1926	144.4000	0.1444	(25.018)	0	0	0
2016/06/08	R204	03/11/2016	9.23	Put	Bond Future	186.2200	0.1862	139.2800	0.1393	(25.207)	0	0	0
2016/06/08	R204	03/11/2016	9.22	Put	Bond Future	189.2900	0.1893	141.7400	0.1417	(25.120)	0	0	0
2016/06/08	R204	03/11/2016	9.22	Call	Bond Future	1,915.3000	1.9153	2,091.4000	2.0914	9.194	0	0	0
2016/06/08	R204	03/11/2016	9.21	Call	Bond Future	1,900.0000	1.9000	2,075.4700	2.0755	9.235	0	0	0
2016/06/08	R204	03/11/2016	9.23	Call	Bond Future	1,930.8100	1.9308	2,107.5200	2.1075	9.152	0	0	0
2016/06/08	R204	02/02/2017	8.28	Call	Bond Future	788.3100	0.7883	885.6600	0.8857	12.349	0	0	0
2016/06/08	R204	02/02/2017			Bond Future	8.3267	100.4845	8.1936	100.7103	(1.599)	0.0000	0.0000	0
2016/06/08	R204	02/02/2017	8.29	Call	Bond Future	796.8100	0.7968	894.9000	0.8949	12.310	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
2016/06/08	R204	02/02/2017	8.30	Call	Bond Future	805.3600	0.8054	904.2000	0.9042	12.273	0	0	0
2016/06/08	R204	02/02/2017	8.28	Put	Bond Future	867.4500	0.8675	739.0300	0.7390	(14.804)	0	0	0
2016/06/08	R204	02/02/2017	8.30	Put	Bond Future	850.6100	0.8506	723.6800	0.7237	(14.922)	0	0	0
2016/06/08	R204	02/02/2017	8.29	Put	Bond Future	859.0000	0.8590	731.3200	0.7313	(14.864)	0	0	0
2016/06/08	R207	04/08/2016			Bond Future	8.5339	96.7542	8.4366	97.0325	(1.141)	0.0000	0.0000	76,760
2016/06/08	R207	04/08/2016	7.99	Put	Bond Future	1,746.3100	1.7463	1,512.7900	1.5128	(13.372)	0	0	0
2016/06/08	R207	04/08/2016	8.01	Put	Bond Future	1,699.5000	1.6995	1,468.3700	1.4684	(13.600)	0	0	0
2016/06/08	R207	04/08/2016	8.00	Put	Bond Future	1,722.8400	1.7228	1,490.5000	1.4905	(13.486)	0	0	0
2016/06/08	R207	04/08/2016	8.01	Call	Bond Future	190.3000	0.1903	237.4700	0.2375	24.787	0	0	0
2016/06/08	R207	04/08/2016	7.99	Call	Bond Future	178.9300	0.1789	223.7100	0.2237	25.027	0	0	0
2016/06/08	R207	04/08/2016	8.00	Call	Bond Future	184.5500	0.1845	230.5100	0.2305	24.904	0	0	0
2016/06/08	R207	02/02/2017	9.24	Call	Bond Future	2,206.5000	2.2065	2,376.1000	2.3761	7.686	0	0	0
2016/06/08	R207	02/02/2017			Bond Future	8.6343	96.9280	8.5196	97.2143	(1.329)	0.0000	0.0000	0
2016/06/08	R207	02/02/2017	8.91	Call	Bond Future	1,684.1300	1.6841	1,828.0100	1.8280	8.543	0	0	62
2016/06/08	R207	02/02/2017	9.22	Call	Bond Future	2,172.9000	2.1729	2,341.1000	2.3411	7.741	0	0	0
2016/06/08	R207	02/02/2017	9.23	Call	Bond Future	2,189.6700	2.1897	2,358.7100	2.3587	7.720	0	0	0
2016/06/08	R207	02/02/2017	8.91	Put	Bond Future	1,000.4800	1.0005	858.0300	0.8580	(14.238)	0	0	0
2016/06/08	R207	02/02/2017	9.22	Put	Bond Future	727.6600	0.7277	609.5300	0.6095	(16.234)	0	0	0
2016/06/08	R207	02/02/2017	9.24	Put	Bond Future	712.3900	0.7124	595.6600	0.5957	(16.386)	0	0	0
2016/06/08	R207	02/02/2017	9.23	Put	Bond Future	719.9900	0.7200	602.7000	0.6027	(16.291)	0	0	0
2016/06/08	R208	04/08/2016	8.01	Put	Bond Future	2,613.2100	2.6132	2,308.8200	2.3088	(11.648)	0	0	0
2016/06/08	R208	04/08/2016			Bond Future	8.6837	95.1629	8.5879	95.5074	(1.104)	0.0000	0.0000	48,608
2016/06/08	R208	04/08/2016	8.00	Put	Bond Future	2,645.1100	2.6451	2,339.5800	2.3396	(11.551)	0	0	0
2016/06/08	R208	04/08/2016	7.99	Call	Bond Future	148.5500	0.1486	186.4100	0.1864	25.486	0	0	0
2016/06/08	R208	04/08/2016	8.00	Call	Bond Future	153.3800	0.1534	192.3300	0.1923	25.394	0	0	0
2016/06/08	R208	04/08/2016	8.01	Call	Bond Future	158.5100	0.1585	198.6000	0.1986	25.292	0	0	0
2016/06/08	R208	04/08/2016	7.99	Put	Bond Future	2,677.3200	2.6773	2,370.7000	2.3707	(11.452)	0	0	0
2016/06/08	R208	03/11/2016	9.59	Put	Bond Future	446.1400	0.4461	356.1100	0.3561	(20.180)	0	0	0
2016/06/08	R208	03/11/2016			Bond Future	8.7429	93.5689	8.6409	93.9192	(1.167)	0.0000	0.0000	0
2016/06/08	R208	03/11/2016	9.58	Put	Bond Future	452.9800	0.4530	361.9100	0.3619	(20.105)	0	0	0
2016/06/08	R208	03/11/2016	9.57	Call	Bond Future	3,242.9000	3.2429	3,501.1300	3.5011	7.963	0	0	0
2016/06/08	R208	03/11/2016	9.58	Call	Bond Future	3,268.8100	3.2688	3,528.1000	3.5281	7.932	0	0	0
2016/06/08	R208	03/11/2016	9.59	Call	Bond Future	3,294.9700	3.2950	3,555.3000	3.5553	7.901	0	0	0
2016/06/08	R208	03/11/2016	9.57	Put	Bond Future	460.0900	0.4601	367.9600	0.3680	(20.024)	0	0	0
2016/06/08	R208	02/02/2017			Bond Future	8.7874	95.4465	8.6789	95.8018	(1.235)	0.0000	0.0000	0
2016/06/08	R208	02/02/2017	8.64	Call	Bond Future	1,498.7900	1.4988	1,632.0300	1.6320	8.890	0	0	0
2016/06/08	R208	02/02/2017	8.63	Put	Bond Future	1,999.4700	1.9995	1,776.3900	1.7764	(11.157)	0	0	0
2016/06/08	R208	02/02/2017	8.65	Put	Bond Future	1,964.3300	1.9643	1,743.4000	1.7434	(11.247)	0	0	0
2016/06/08	R208	02/02/2017	8.64	Put	Bond Future	1,981.8500	1.9819	1,759.8400	1.7598	(11.202)	0	0	0
2016/06/08	R208	02/02/2017	8.65	Call	Bond Future	1,514.1300	1.5141	1,648.4500	1.6484	8.871	0	0	0
2016/06/08	R208	02/02/2017	8.63	Call	Bond Future	1,483.5400	1.4835	1,615.7100	1.6157	8.909	0	0	0
2016/06/08	R209	04/08/2016	9.26	Call	Bond Future	865.3000	0.8653	914.9900	0.9150	5.743	0	0	0
2016/06/08	R209	04/08/2016	9.70	Put	Bond Future	1,655.2600	1.6553	1,513.0600	1.5131	(8.591)	0	0	250
2016/06/08	R209	04/08/2016			Bond Future	9.6344	72.6459	9.5970	72.8971	(0.387)	0.0000	0.0000	54,888
2016/06/08	R209	04/08/2016	9.24	Call	Bond Future	825.1900	0.8252	872.6600	0.8727	5.753	0	0	0

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2016/06/08	R209	04/08/2016	9.60	Put	Bond Future	1,987.2200		1.9872	1,830.3000	1.8303	(7.896)	0	0	0
2016/06/08	R209	04/08/2016	10.60	Call	Bond Future	6,263.4300		6.2634	6,479.5300	6.4795	3.450	0	0	5,624
2016/06/08	R209	04/08/2016	9.40	Put	Bond Future	2,783.7100		2.7837	2,599.1200	2.5991	(6.631)	0	0	0
2016/06/08	R209	04/08/2016	9.70	Call	Bond Future	2,093.6700		2.0937	2,202.6800	2.2027	5.207	0	0	0
2016/06/08	R209	04/08/2016	10.29	Call	Bond Future	4,665.7600		4.6658	4,853.8600	4.8539	4.031	0	0	0
2016/06/08	R209	04/08/2016	9.25	Call	Bond Future	845.1300		0.8451	893.7000	0.8937	5.747	0	0	0
2016/06/08	R209	04/08/2016	9.24	Put	Bond Future	3,549.6400		3.5496	3,345.9000	3.3459	(5.740)	0	0	0
2016/06/08	R209	04/08/2016	10.60	Put	Bond Future	215.5000		0.2155	180.3900	0.1804	(16.292)	0	0	0
2016/06/08	R209	04/08/2016	9.40	Call	Bond Future	1,183.6600		1.1837	1,250.2800	1.2503	5.628	0	0	250
2016/06/08	R209	04/08/2016	9.26	Put	Bond Future	3,447.7500		3.4477	3,246.2300	3.2462	(5.845)	0	0	0
2016/06/08	R209	04/08/2016	9.60	Call	Bond Future	1,756.0500		1.7560	1,850.3400	1.8503	5.369	0	0	5,624
2016/06/08	R209	04/08/2016	9.25	Put	Bond Future	3,498.5300		3.4985	3,295.8900	3.2959	(5.792)	0	0	0
2016/06/08	R209	04/08/2016	10.29	Put	Bond Future	468.5800		0.4686	405.4700	0.4055	(13.468)	0	0	250
2016/06/08	R209	03/11/2016	10.26	Call	Bond Future	5,191.5100		5.1915	5,340.3900	5.3404	2.868	0	0	0
2016/06/08	R209	03/11/2016			Bond Future	9.6820		70.8760	9.6437	71.1315	(0.396)	0.0000	0.0000	0
2016/06/08	R209	03/11/2016	10.24	Call	Bond Future	5,107.1900		5.1072	5,254.3400	5.2543	2.881	0	0	0
2016/06/08	R209	03/11/2016	10.25	Call	Bond Future	5,149.2200		5.1492	5,297.3800	5.2974	2.877	0	0	0
2016/06/08	R209	03/11/2016	10.24	Put	Bond Future	1,541.0600		1.5411	1,432.7100	1.4327	(7.031)	0	0	0
2016/06/08	R209	03/11/2016	10.25	Put	Bond Future	1,521.7400		1.5217	1,414.4000	1.4144	(7.054)	0	0	5,000
2016/06/08	R209	03/11/2016	10.26	Put	Bond Future	1,502.7800		1.5028	1,396.1600	1.3962	(7.095)	0	0	0
2016/06/08	R209	02/02/2017	9.55	Put	Bond Future	4,454.2100		4.4542	4,277.4300	4.2774	(3.969)	0	0	0
2016/06/08	R209	02/02/2017			Bond Future	9.7232		72.2984	9.6841	72.5574	(0.403)	0.0000	0.0000	0
2016/06/08	R209	02/02/2017	9.54	Put	Bond Future	4,491.9700		4.4920	4,314.4800	4.3145	(3.951)	0	0	0
2016/06/08	R209	02/02/2017	9.55	Call	Bond Future	3,296.9500		3.2969	3,379.2000	3.3792	2.495	0	0	0
2016/06/08	R209	02/02/2017	9.53	Call	Bond Future	3,237.2500		3.2373	3,318.0800	3.3181	2.497	0	0	0
2016/06/08	R209	02/02/2017	9.54	Call	Bond Future	3,267.0200		3.2670	3,348.5600	3.3486	2.496	0	0	0
2016/06/08	R209	02/02/2017	9.53	Put	Bond Future	4,529.9800		4.5300	4,351.7800	4.3518	(3.934)	0	0	0
2016/06/08	R210	04/08/2016			Bond Future	188.0209		188.0209	188.2655	188.2655	0.130	0.0000	0.0000	2,571
2016/06/08	R210	04/08/2016	181.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R210	04/08/2016	181.52	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R210	04/08/2016	181.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R210	04/08/2016	181.50	Call	Bond Future	6,520.9300		6.5209	6,765.4700	6.7655	3.750	0	0	0
2016/06/08	R210	04/08/2016	181.52	Call	Bond Future	6,500.9300		6.5009	6,745.4700	6.7455	3.762	0	0	0
2016/06/08	R210	04/08/2016	181.51	Call	Bond Future	6,510.9300		6.5109	6,755.4700	6.7555	3.756	0	0	0
2016/06/08	R210	03/11/2016			Bond Future	189.3270		189.3270	189.5745	189.5745	0.131	0.0000	0.0000	0
2016/06/08	R210	03/11/2016	188.90	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R210	03/11/2016	188.92	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R210	03/11/2016	188.91	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R210	03/11/2016	188.90	Call	Bond Future	426.9900		0.4270	674.5400	0.6745	57.976	0	0	0
2016/06/08	R210	03/11/2016	188.91	Call	Bond Future	416.9900		0.4170	664.5400	0.6645	59.366	0	0	0
2016/06/08	R210	03/11/2016	188.92	Call	Bond Future	406.9900		0.4070	654.5400	0.6545	60.825	0	0	0
2016/06/08	R211	04/08/2016	137.08	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R211	04/08/2016			Bond Future	139.9129		139.9129	139.9419	139.9419	0.021	0.0000	0.0000	64
2016/06/08	R211	04/08/2016	137.09	Call	Bond Future	2,822.9400		2.8229	2,851.9000	2.8519	1.026	0	0	0
2016/06/08	R211	04/08/2016	137.07	Call	Bond Future	2,842.9400		2.8429	2,871.9000	2.8719	1.019	0	0	0
2016/06/08	R211	04/08/2016	137.08	Call	Bond Future	2,832.9400		2.8329	2,861.9000	2.8619	1.022	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
2016/06/08	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R211	03/11/2016	141.75	Call	Bond Future	833.4300	0.8334	861.6900	0.8617	3.391	0	0	0
2016/06/08	R211	03/11/2016			Bond Future	142.5834	142.5834	142.6117	142.6117	0.020	0.0000	0.0000	0
2016/06/08	R211	03/11/2016	141.76	Call	Bond Future	823.4300	0.8234	851.6900	0.8517	3.432	0	0	0
2016/06/08	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R211	03/11/2016	141.74	Call	Bond Future	843.4300	0.8434	871.6900	0.8717	3.351	0	0	0
2016/06/08	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R212	04/08/2016	142.43	Call	Bond Future	3,423.4400	3.4234	3,464.5600	3.4646	1.201	0	0	0
2016/06/08	R212	04/08/2016			Bond Future	145.8534	145.8534	145.8946	145.8946	0.028	0.0000	0.0000	4,218
2016/06/08	R212	04/08/2016	142.44	Call	Bond Future	3,413.4400	3.4134	3,454.5600	3.4546	1.205	0	0	0
2016/06/08	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R212	04/08/2016	142.42	Call	Bond Future	3,433.4400	3.4334	3,474.5600	3.4746	1.198	0	0	0
2016/06/08	R212	03/11/2016			Bond Future	148.6373	148.6373	148.6780	148.6780	0.027	0.0000	0.0000	0
2016/06/08	R212	03/11/2016	148.11	Call	Bond Future	527.3400	0.5273	567.9900	0.5680	7.708	0	0	0
2016/06/08	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/08	R212	03/11/2016	148.12	Call	Bond Future	517.3400	0.5173	557.9900	0.5580	7.858	0	0	0
2016/06/08	R212	03/11/2016	148.10	Call	Bond Future	537.3400	0.5373	577.9900	0.5780	7.565	0	0	0
2016/06/08	R213	04/08/2016			Bond Future	9.5356	83.3556	9.4828	83.7086	(0.553)	0.0000	0.0000	44,353
2016/06/08	R213	04/08/2016	8.99	Put	Bond Future	4,311.5600	4.3116	4,008.9200	4.0089	(7.019)	0	0	0
2016/06/08	R213	04/08/2016	9.01	Put	Bond Future	4,199.2400	4.1992	3,899.1900	3.8992	(7.145)	0	0	0
2016/06/08	R213	04/08/2016	9.00	Put	Bond Future	4,255.0200	4.2550	3,953.6600	3.9537	(7.082)	0	0	0
2016/06/08	R213	04/08/2016	9.01	Call	Bond Future	583.7500	0.5838	636.6400	0.6366	9.060	0	0	0
2016/06/08	R213	04/08/2016	8.99	Call	Bond Future	554.0100	0.5540	604.3100	0.6043	9.079	0	0	0
2016/06/08	R213	04/08/2016	9.00	Call	Bond Future	568.5400	0.5685	620.1200	0.6201	9.072	0	0	0
2016/06/08	R213	03/11/2016			Bond Future	9.5881	81.3891	9.5338	81.7481	(0.567)	0.0000	0.0000	0
2016/06/08	R213	03/11/2016	10.18	Put	Bond Future	1,446.4000	1.4464	1,301.0800	1.3011	(10.047)	0	0	0
2016/06/08	R213	03/11/2016	10.20	Put	Bond Future	1,409.8200	1.4098	1,266.7600	1.2668	(10.147)	0	0	0
2016/06/08	R213	03/11/2016	10.18	Call	Bond Future	5,215.0900	5.2151	5,428.8100	5.4288	4.098	0	0	0
2016/06/08	R213	03/11/2016	10.19	Put	Bond Future	1,427.9200	1.4279	1,283.8200	1.2838	(10.092)	0	0	0
2016/06/08	R213	03/11/2016	10.19	Call	Bond Future	5,258.1000	5.2581	5,473.0400	5.4730	4.088	0	0	0
2016/06/08	R213	03/11/2016	10.20	Call	Bond Future	5,301.4100	5.3014	5,517.3900	5.5174	4.074	0	0	0
2016/06/08	R213	02/02/2017	9.40	Call	Bond Future	3,059.0600	3.0591	3,168.1100	3.1681	3.565	0	0	0
2016/06/08	R213	02/02/2017	9.42	Call	Bond Future	3,117.0000	3.1170	3,227.7600	3.2278	3.553	0	0	0
2016/06/08	R213	02/02/2017			Bond Future	9.6350	83.0222	9.5792	83.3866	(0.579)	0.0000	0.0000	0
2016/06/08	R213	02/02/2017	9.41	Call	Bond Future	3,087.8200	3.0878	3,197.8500	3.1979	3.563	0	0	0
2016/06/08	R213	02/02/2017	9.40	Put	Bond Future	4,609.3800	4.6094	4,354.0200	4.3540	(5.540)	0	0	0
2016/06/08	R213	02/02/2017	9.42	Put	Bond Future	4,533.7200	4.5337	4,280.0700	4.2801	(5.595)	0	0	0
2016/06/08	R213	02/02/2017	9.41	Put	Bond Future	4,571.3000	4.5713	4,316.9200	4.3169	(5.565)	0	0	0
2016/06/08	R214	04/08/2016	9.24	Call	Bond Future	644.7900	0.6448	699.2000	0.6992	8.438	0	0	0

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2016/06/08	R214	04/08/2016	9.25	Put	Bond Future	4,299.1900	4.2992	4,060.1300	4.0601	(5.561)	0	0	0
2016/06/08	R214	04/08/2016	11.30	Call	Bond Future	9,528.0300	9.5280	9,813.5700	9.8136	2.997	0	0	5,610
2016/06/08	R214	04/08/2016			Bond Future	9.7535	72.7336	9.7112	73.0282	(0.435)	0.0000	0.0000	30,086
2016/06/08	R214	04/08/2016	8.55	Put	Bond Future	9,301.4900	9.3015	9,013.8600	9.0139	(3.092)	0	0	0
2016/06/08	R214	04/08/2016	9.30	Call	Bond Future	750.9000	0.7509	812.8000	0.8128	8.243	0	0	1,300
2016/06/08	R214	04/08/2016	9.25	Call	Bond Future	661.6900	0.6617	717.2500	0.7172	8.397	0	0	0
2016/06/08	R214	04/08/2016	11.30	Put	Bond Future	45.1700	0.0452	36.0900	0.0361	(20.102)	0	0	0
2016/06/08	R214	04/08/2016	10.30	Put	Bond Future	645.8200	0.6458	567.8100	0.5678	(12.079)	0	0	0
2016/06/08	R214	04/08/2016	9.26	Call	Bond Future	678.9200	0.6789	735.7100	0.7357	8.365	0	0	0
2016/06/08	R214	04/08/2016	8.55	Call	Bond Future	69.2200	0.0692	76.2100	0.0762	10.098	0	0	1,300
2016/06/08	R214	04/08/2016	9.30	Put	Bond Future	4,013.4500	4.0135	3,780.7300	3.7807	(5.799)	0	0	0
2016/06/08	R214	04/08/2016	9.24	Put	Bond Future	4,357.6600	4.3577	4,117.4500	4.1175	(5.512)	0	0	0
2016/06/08	R214	04/08/2016	10.30	Call	Bond Future	4,267.8500	4.2679	4,484.4600	4.4845	5.075	0	0	5,610
2016/06/08	R214	04/08/2016	9.26	Put	Bond Future	4,241.1800	4.2412	4,003.3500	4.0033	(5.608)	0	0	0
2016/06/08	R214	03/11/2016	10.35	Put	Bond Future	1,652.7000	1.6527	1,536.8300	1.5368	(7.011)	0	0	0
2016/06/08	R214	03/11/2016			Bond Future	9.8027	70.8188	9.7592	71.1185	(0.444)	0.0000	0.0000	0
2016/06/08	R214	03/11/2016	10.34	Put	Bond Future	1,673.0100	1.6730	1,556.1900	1.5562	(6.983)	0	0	0
2016/06/08	R214	03/11/2016	10.35	Call	Bond Future	5,249.8400	5.2498	5,433.6500	5.4337	3.501	0	0	0
2016/06/08	R214	03/11/2016	10.33	Call	Bond Future	5,164.7200	5.1647	5,346.6400	5.3466	3.522	0	0	0
2016/06/08	R214	03/11/2016	10.34	Call	Bond Future	5,207.2300	5.2072	5,390.0900	5.3901	3.512	0	0	0
2016/06/08	R214	03/11/2016	10.33	Put	Bond Future	1,693.5300	1.6935	1,575.7700	1.5758	(6.954)	0	0	0
2016/06/08	R214	02/02/2017			Bond Future	9.8471	72.2399	9.8026	72.5439	(0.452)	0.0000	0.0000	0
2016/06/08	R214	02/02/2017	9.67	Call	Bond Future	3,407.5500	3.4075	3,521.5900	3.5216	3.347	0	0	0
2016/06/08	R214	02/02/2017	9.66	Put	Bond Future	4,670.4700	4.6705	4,479.8700	4.4799	(4.081)	0	0	0
2016/06/08	R214	02/02/2017	9.68	Put	Bond Future	4,592.0800	4.5921	4,402.6900	4.4027	(4.124)	0	0	0
2016/06/08	R214	02/02/2017	9.67	Put	Bond Future	4,631.1500	4.6312	4,441.1600	4.4412	(4.102)	0	0	0
2016/06/08	R214	02/02/2017	9.68	Call	Bond Future	3,438.5400	3.4385	3,553.1800	3.5532	3.334	0	0	0
2016/06/08	R214	02/02/2017	9.66	Call	Bond Future	3,376.7100	3.3767	3,490.1400	3.4901	3.359	0	0	0
2016/06/08	R248	04/08/2016			Bond Future	9.8251	93.4555	9.7877	93.7852	(0.381)	0.0000	0.0000	59,093
2016/06/08	R248	04/08/2016	9.25	Call	Bond Future	753.9800	0.7540	817.8400	0.8178	8.470	0	0	0
2016/06/08	R248	04/08/2016	9.24	Put	Bond Future	6,150.8800	6.1509	5,883.7400	5.8837	(4.343)	0	0	0
2016/06/08	R248	04/08/2016	9.26	Put	Bond Future	5,995.6500	5.9957	5,731.2000	5.7312	(4.411)	0	0	0
2016/06/08	R248	04/08/2016	9.25	Put	Bond Future	6,072.9900	6.0730	5,807.1900	5.8072	(4.377)	0	0	0
2016/06/08	R248	04/08/2016	9.26	Call	Bond Future	773.8700	0.7739	839.0800	0.8391	8.426	0	0	0
2016/06/08	R248	04/08/2016	9.24	Call	Bond Future	734.4600	0.7345	796.9800	0.7970	8.512	0	0	0
2016/06/08	R248	03/11/2016	10.38	Call	Bond Future	6,480.9500	6.4810	6,710.1000	6.7101	3.536	0	0	0
2016/06/08	R248	03/11/2016			Bond Future	9.8767	90.7932	9.8383	91.1284	(0.389)	0.0000	0.0000	0
2016/06/08	R248	03/11/2016	10.39	Call	Bond Future	6,533.8900	6.5339	6,763.9700	6.7640	3.521	0	0	0
2016/06/08	R248	03/11/2016	10.37	Put	Bond Future	2,314.1600	2.3142	2,207.1600	2.2072	(4.624)	0	0	0
2016/06/08	R248	03/11/2016	10.39	Put	Bond Future	2,260.1200	2.2601	2,154.9900	2.1550	(4.652)	0	0	0
2016/06/08	R248	03/11/2016	10.37	Call	Bond Future	6,428.3600	6.4284	6,656.5700	6.6566	3.550	0	0	0
2016/06/08	R248	03/11/2016	10.38	Put	Bond Future	2,286.8900	2.2869	2,180.8300	2.1808	(4.638)	0	0	0
2016/06/08	R248	02/02/2017	9.76	Put	Bond Future	5,936.3000	5.9363	5,766.9400	5.7669	(2.853)	0	0	0
2016/06/08	R248	02/02/2017	9.78	Put	Bond Future	5,838.3100	5.8383	5,670.7900	5.6708	(2.869)	0	0	0
2016/06/08	R248	02/02/2017			Bond Future	9.9235	92.6151	9.8842	92.9550	(0.396)	0.0000	0.0000	0
2016/06/08	R248	02/02/2017	9.77	Put	Bond Future	5,887.2900	5.8873	5,718.8500	5.7188	(2.861)	0	0	0
2016/06/08	R248	02/02/2017	9.76	Call	Bond Future	4,506.7100	4.5067	4,677.2100	4.6772	3.783	0	0	0

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2016/06/08	R248 02/02/2017	9.77	Call	Bond Future	4,546.3200	4.5463	4,717.7400	4.7177	3.771	0	0	0
2016/06/08	R248 02/02/2017	9.78	Call	Bond Future	4,585.8000	4.5858	4,758.1400	4.7581	3.758	0	0	0

Total **816292**