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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/06/2016 TO 13/06/2016

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
2016/06/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	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
2016/06/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2025	04/08/2016			Bond Future	127.4747	127.4747	127.7004	127.7004	0.177	0.0000	0.0000	3,004
2016/06/13	2025	04/08/2016	123.86	Call	Bond Future	3,614.7000	3.6147	3,840.4200	3.8404	6.245	0	0	0
2016/06/13	2025	04/08/2016	123.87	Call	Bond Future	3,604.7000	3.6047	3,830.4200	3.8304	6.262	0	0	0
2016/06/13	2025	04/08/2016	123.85	Call	Bond Future	3,624.7000	3.6247	3,850.4200	3.8504	6.227	0	0	0
2016/06/13	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2025	03/11/2016			Bond Future	129.9137	129.9137	130.1435	130.1435	0.177	0.0000	0.0000	0
2016/06/13	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2025	03/11/2016	129.21	Call	Bond Future	703.6600	0.7037	933.5400	0.9335	32.669	0	0	0
2016/06/13	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2025	03/11/2016	129.22	Call	Bond Future	693.6600	0.6937	923.5400	0.9235	33.140	0	0	0
2016/06/13	2025	03/11/2016	129.23	Call	Bond Future	683.6600	0.6837	913.5400	0.9135	33.625	0	0	0
2016/06/13	2030	04/08/2016	10.17	Call	Bond Future	4,553.6600	4.5537	4,245.8200	4.2458	(6.760)	0	0	0
2016/06/13	2030	04/08/2016			Bond Future	9.4869	89.0355	9.5315	88.7276	0.470	0.0000	0.0000	25,310
2016/06/13	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2030	03/11/2016	9.35	Put	Bond Future	1,289.4300	1.2894	1,603.2900	1.6033	24.341	0	0	0
2016/06/13	2030	03/11/2016			Bond Future	9.5370	90.7340	9.5831	90.4201	0.483	0.0000	0.0000	0
2016/06/13	2030	03/11/2016	9.34	Put	Bond Future	1,359.1300	1.3591	1,672.9900	1.6730	23.093	0	0	0
2016/06/13	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2030	03/11/2016	9.33	Put	Bond Future	1,428.9000	1.4289	1,742.7600	1.7428	21.965	0	0	0
2016/06/13	2032	04/08/2016	9.01	Call	Bond Future	511.1000	0.5111	416.3400	0.4163	(18.540)	0	0	0
2016/06/13	2032	04/08/2016			Bond Future	9.6010	92.1308	9.6456	91.8028	0.465	0.0000	0.0000	11,433
2016/06/13	2032	04/08/2016	8.99	Call	Bond Future	483.0700	0.4831	392.0100	0.3920	(18.850)	0	0	0
2016/06/13	2032	04/08/2016	9.00	Call	Bond Future	496.7400	0.4967	403.8600	0.4039	(18.698)	0	0	0
2016/06/13	2032	04/08/2016	8.99	Put	Bond Future	5,158.6000	5.1586	5,395.5700	5.3956	4.594	0	0	0
2016/06/13	2032	04/08/2016	9.01	Put	Bond Future	5,028.0000	5.0280	5,261.2700	5.2613	4.639	0	0	0
2016/06/13	2032	04/08/2016	9.00	Put	Bond Future	5,092.9000	5.0929	5,328.0500	5.3280	4.617	0	0	0
2016/06/13	2032	03/11/2016			Bond Future	9.6543	89.7291	9.7004	89.3947	0.477	0.0000	0.0000	0
2016/06/13	2032	03/11/2016	10.28	Put	Bond Future	1,510.0500	1.5100	1,576.1200	1.5761	4.375	0	0	0
2016/06/13	2032	03/11/2016	10.30	Put	Bond Future	1,471.1200	1.4711	1,535.5700	1.5356	4.381	0	0	0
2016/06/13	2032	03/11/2016	10.29	Put	Bond Future	1,490.4800	1.4905	1,555.7400	1.5557	4.378	0	0	0
2016/06/13	2032	03/11/2016	10.30	Call	Bond Future	5,995.2100	5.9952	5,725.2800	5.7253	(4.502)	0	0	0
2016/06/13	2032	03/11/2016	10.28	Call	Bond Future	5,899.1500	5.8991	5,630.8400	5.6308	(4.548)	0	0	0
2016/06/13	2032	03/11/2016	10.29	Call	Bond Future	5,947.1100	5.9471	5,677.9900	5.6780	(4.525)	0	0	0

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2016/06/13	2032	02/02/2017	9.53	Call	Bond Future	3,555.0700	3.5551	3,367.9300	3.3679	(5.264)	0	0	0
2016/06/13	2032	02/02/2017			Bond Future	9.6998	91.5410	9.7478	91.1969	0.494	0.0000	0.0000	0
2016/06/13	2032	02/02/2017	9.51	Call	Bond Future	3,489.8400	3.4898	3,304.6900	3.3047	(5.305)	0	0	0
2016/06/13	2032	02/02/2017	9.52	Call	Bond Future	3,522.3700	3.5224	3,336.2300	3.3362	(5.285)	0	0	0
2016/06/13	2032	02/02/2017	9.51	Put	Bond Future	4,871.1600	4.8712	5,030.1400	5.0301	3.264	0	0	0
2016/06/13	2032	02/02/2017	9.53	Put	Bond Future	4,789.3800	4.7894	4,946.3700	4.9464	3.278	0	0	0
2016/06/13	2032	02/02/2017	9.52	Put	Bond Future	4,830.1400	4.8301	4,988.1300	4.9881	3.271	0	0	0
2016/06/13	2033	04/08/2016	104.99	Call	Bond Future	3,543.2100	3.5432	3,563.2200	3.5632	0.565	0	0	0
2016/06/13	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2033	04/08/2016			Bond Future	108.5332	108.5332	108.5532	108.5532	0.018	0.0000	0.0000	4,170
2016/06/13	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2033	04/08/2016	105.00	Call	Bond Future	3,533.2100	3.5332	3,553.2200	3.5532	0.566	0	0	0
2016/06/13	2033	04/08/2016	105.01	Call	Bond Future	3,523.2100	3.5232	3,543.2200	3.5432	0.568	0	0	0
2016/06/13	2033	03/11/2016			Bond Future	109.5904	109.5904	109.6107	109.6107	0.019	0.0000	0.0000	0
2016/06/13	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2033	03/11/2016	109.16	Call	Bond Future	430.4100	0.4304	450.7400	0.4507	4.723	0	0	0
2016/06/13	2033	03/11/2016	109.17	Call	Bond Future	420.4100	0.4204	440.7400	0.4407	4.836	0	0	0
2016/06/13	2033	03/11/2016	109.18	Call	Bond Future	410.4100	0.4104	430.7400	0.4307	4.954	0	0	0
2016/06/13	2037	04/08/2016			Bond Future	9.7616	89.1381	9.8062	88.7824	0.456	0.0000	0.0000	40,983
2016/06/13	2037	04/08/2016	9.24	Put	Bond Future	5,058.7500	5.0588	5,292.2300	5.2922	4.615	0	0	0
2016/06/13	2037	04/08/2016	9.26	Put	Bond Future	4,924.5100	4.9245	5,153.6600	5.1537	4.653	0	0	0
2016/06/13	2037	04/08/2016	9.24	Call	Bond Future	719.3000	0.7193	597.0700	0.5971	(16.993)	0	0	0
2016/06/13	2037	04/08/2016	9.25	Put	Bond Future	4,991.3800	4.9914	5,222.7100	5.2227	4.635	0	0	0
2016/06/13	2037	04/08/2016	9.25	Call	Bond Future	738.2300	0.7382	613.8500	0.6138	(16.848)	0	0	0
2016/06/13	2037	04/08/2016	9.26	Call	Bond Future	757.5300	0.7575	630.9700	0.6310	(16.707)	0	0	0
2016/06/13	2037	03/11/2016	10.35	Call	Bond Future	6,051.3600	6.0514	5,768.5000	5.7685	(4.674)	0	0	0
2016/06/13	2037	03/11/2016	10.36	Put	Bond Future	1,919.1700	1.9192	1,998.0000	1.9980	4.108	0	0	0
2016/06/13	2037	03/11/2016			Bond Future	9.8121	90.8386	9.8579	90.4760	0.467	0.0000	0.0000	0
2016/06/13	2037	03/11/2016	10.36	Call	Bond Future	6,101.2400	6.1012	5,817.4600	5.8175	(4.651)	0	0	0
2016/06/13	2037	03/11/2016	10.37	Call	Bond Future	6,151.2500	6.1513	5,866.5600	5.8666	(4.628)	0	0	0
2016/06/13	2037	03/11/2016	10.35	Put	Bond Future	1,942.7800	1.9428	2,022.5300	2.0225	4.105	0	0	0
2016/06/13	2037	03/11/2016	10.37	Put	Bond Future	1,895.8000	1.8958	1,973.7200	1.9737	4.110	0	0	0
2016/06/13	2037	02/02/2017	9.68	Put	Bond Future	5,355.8800	5.3559	5,524.0500	5.5240	3.140	0	0	0
2016/06/13	2037	02/02/2017			Bond Future	9.8559	88.4158	9.9035	88.0430	0.483	0.0000	0.0000	0
2016/06/13	2037	02/02/2017	9.67	Put	Bond Future	5,401.0600	5.4011	5,570.3000	5.5703	3.133	0	0	0
2016/06/13	2037	02/02/2017	9.68	Call	Bond Future	3,957.2800	3.9573	3,752.6100	3.7526	(5.172)	0	0	0
2016/06/13	2037	02/02/2017	9.66	Call	Bond Future	3,886.7000	3.8867	3,684.1500	3.6842	(5.211)	0	0	0
2016/06/13	2037	02/02/2017	9.67	Call	Bond Future	3,921.9000	3.9219	3,718.3000	3.7183	(5.191)	0	0	0
2016/06/13	2037	02/02/2017	9.66	Put	Bond Future	5,446.5400	5.4465	5,616.8300	5.6168	3.127	0	0	0
2016/06/13	2038	04/08/2016			Bond Future	133.6242	133.6242	133.8812	133.8812	0.192	0.0000	0.0000	22,221
2016/06/13	2038	04/08/2016	129.31	Call	Bond Future	4,314.2500	4.3143	4,571.2400	4.5712	5.957	0	0	0
2016/06/13	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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2016/06/13	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2038	04/08/2016	129.32	Call	Bond Future	4,304.2500	4.3043	4,561.2400	4.5612	5.971	0	0	0
2016/06/13	2038	04/08/2016	129.30	Call	Bond Future	4,324.2500	4.3243	4,581.2400	4.5812	5.943	0	0	0
2016/06/13	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	122.6500	0.1227	100.000	0	0	0
2016/06/13	2038	03/11/2016			Bond Future	136.1809	136.1809	136.4426	136.4426	0.192	0.0000	0.0000	0
2016/06/13	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	112.6500	0.1127	100.000	0	0	0
2016/06/13	2038	03/11/2016	136.31	Put	Bond Future	129.0800	0.1291	0.0000	0.0000	(100.000)	0	0	0
2016/06/13	2038	03/11/2016	136.33	Put	Bond Future	149.0800	0.1491	0.0000	0.0000	(100.000)	0	0	0
2016/06/13	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	132.6500	0.1327	100.000	0	0	0
2016/06/13	2038	03/11/2016	136.32	Put	Bond Future	139.0800	0.1391	0.0000	0.0000	(100.000)	0	0	0
2016/06/13	2040	04/08/2016			Bond Future	9.8217	92.7539	9.8663	92.3748	0.453	0.0000	0.0000	722
2016/06/13	2040	04/08/2016	9.49	Put	Bond Future	4,164.1000	4.1641	4,364.8400	4.3648	4.821	0	0	0
2016/06/13	2040	04/08/2016	9.50	Call	Bond Future	1,284.6100	1.2846	1,103.7900	1.1038	(14.076)	0	0	0
2016/06/13	2040	04/08/2016	9.51	Call	Bond Future	1,313.2600	1.3133	1,130.0000	1.1300	(13.955)	0	0	0
2016/06/13	2040	04/08/2016	9.49	Call	Bond Future	1,256.2600	1.2563	1,077.8800	1.0779	(14.199)	0	0	0
2016/06/13	2040	04/08/2016	9.51	Put	Bond Future	4,041.5500	4.0415	4,237.4100	4.2374	4.846	0	0	0
2016/06/13	2040	04/08/2016	9.50	Put	Bond Future	4,102.6100	4.1026	4,300.9100	4.3009	4.834	0	0	0
2016/06/13	2040	03/11/2016			Bond Future	9.8725	94.5233	9.9184	94.1368	0.464	0.0000	0.0000	0
2016/06/13	2040	03/11/2016	9.69	Put	Bond Future	4,760.1200	4.7601	4,933.2600	4.9333	3.637	0	0	0
2016/06/13	2040	03/11/2016	9.71	Put	Bond Future	4,661.7400	4.6617	4,832.0600	4.8321	3.654	0	0	0
2016/06/13	2040	03/11/2016	9.70	Put	Bond Future	4,710.7400	4.7107	4,882.4700	4.8825	3.645	0	0	0
2016/06/13	2040	03/11/2016	9.71	Call	Bond Future	3,269.7000	3.2697	3,053.5300	3.0535	(6.611)	0	0	0
2016/06/13	2040	03/11/2016	9.69	Call	Bond Future	3,194.3700	3.1944	2,981.0200	2.9810	(6.679)	0	0	0
2016/06/13	2040	03/11/2016	9.70	Call	Bond Future	3,231.9100	3.2319	3,017.1500	3.0171	(6.645)	0	0	0
2016/06/13	2044	04/08/2016	9.50	Call	Bond Future	1,257.2600	1.2573	1,078.1700	1.0782	(14.244)	0	0	0
2016/06/13	2044	04/08/2016			Bond Future	9.8356	89.9843	9.8802	89.6022	0.453	0.0000	0.0000	19,151
2016/06/13	2044	04/08/2016	9.51	Call	Bond Future	1,285.7100	1.2857	1,104.1600	1.1042	(14.121)	0	0	0
2016/06/13	2044	04/08/2016	9.49	Put	Bond Future	4,290.4400	4.2904	4,495.8500	4.4958	4.788	0	0	0
2016/06/13	2044	04/08/2016	9.51	Put	Bond Future	4,164.9000	4.1649	4,365.4000	4.3654	4.814	0	0	0
2016/06/13	2044	04/08/2016	9.49	Call	Bond Future	1,229.2400	1.2292	1,052.6000	1.0526	(14.370)	0	0	0
2016/06/13	2044	04/08/2016	9.50	Put	Bond Future	4,227.3800	4.2274	4,430.3400	4.4303	4.801	0	0	0
2016/06/13	2044	03/11/2016			Bond Future	9.8848	91.7008	9.9307	91.3114	0.464	0.0000	0.0000	0
2016/06/13	2044	03/11/2016	10.42	Call	Bond Future	6,492.9200	6.4929	6,189.2900	6.1893	(4.676)	0	0	0
2016/06/13	2044	03/11/2016	10.41	Put	Bond Future	2,149.4500	2.1494	2,236.2300	2.2362	4.037	0	0	0
2016/06/13	2044	03/11/2016	10.43	Put	Bond Future	2,098.4000	2.0984	2,183.2200	2.1832	4.042	0	0	0
2016/06/13	2044	03/11/2016	10.42	Put	Bond Future	2,123.9000	2.1239	2,209.7000	2.2097	4.040	0	0	0
2016/06/13	2044	03/11/2016	10.43	Call	Bond Future	6,545.5100	6.5455	6,240.9000	6.2409	(4.654)	0	0	0
2016/06/13	2044	03/11/2016	10.41	Call	Bond Future	6,440.2600	6.4403	6,137.6100	6.1376	(4.699)	0	0	0
2016/06/13	2044	02/02/2017			Bond Future	9.9278	89.1703	9.9753	88.7700	0.479	0.0000	0.0000	0
2016/06/13	2044	02/02/2017	9.77	Call	Bond Future	4,414.8500	4.4149	4,191.2300	4.1912	(5.065)	0	0	0
2016/06/13	2044	02/02/2017	9.76	Put	Bond Future	5,814.0500	5.8140	5,991.8500	5.9918	3.058	0	0	0
2016/06/13	2044	02/02/2017	9.78	Put	Bond Future	5,717.7100	5.7177	5,893.2800	5.8933	3.071	0	0	0
2016/06/13	2044	02/02/2017	9.77	Put	Bond Future	5,765.8700	5.7659	5,942.5500	5.9425	3.064	0	0	0
2016/06/13	2044	02/02/2017	9.78	Call	Bond Future	4,453.3500	4.4533	4,228.6200	4.2286	(5.046)	0	0	0
2016/06/13	2044	02/02/2017	9.76	Call	Bond Future	4,376.2300	4.3762	4,153.7300	4.1537	(5.084)	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
2016/06/13	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2046	04/08/2016			Bond Future	134.7002	134.7002	134.7260	134.7260	0.019	0.0000	0.0000	16,659
2016/06/13	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2046	04/08/2016	129.00	Call	Bond Future	5,700.1600	5.7002	5,726.0100	5.7260	0.453	0	0	0
2016/06/13	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2046	04/08/2016	129.01	Call	Bond Future	5,690.1600	5.6902	5,716.0100	5.7160	0.454	0	0	0
2016/06/13	2046	04/08/2016	129.02	Call	Bond Future	5,680.1600	5.6802	5,706.0100	5.7060	0.455	0	0	0
2016/06/13	2046	03/11/2016	137.07	Put	Bond Future	1,298.3300	1.2983	1,272.0500	1.2720	(2.024)	0	0	0
2016/06/13	2046	03/11/2016			Bond Future	135.7717	135.7717	135.7980	135.7980	0.019	0.0000	0.0000	0
2016/06/13	2046	03/11/2016	137.09	Put	Bond Future	1,318.3300	1.3183	1,292.0500	1.2921	(1.993)	0	0	0
2016/06/13	2046	03/11/2016	137.08	Put	Bond Future	1,308.3300	1.3083	1,282.0500	1.2821	(2.009)	0	0	0
2016/06/13	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2050	04/08/2016	139.14	Call	Bond Future	4,988.7700	4.9888	5,016.9200	5.0169	0.564	0	0	0
2016/06/13	2050	04/08/2016			Bond Future	144.1288	144.1288	144.1569	144.1569	0.020	0.0000	0.0000	21,191
2016/06/13	2050	04/08/2016	139.12	Call	Bond Future	5,008.7700	5.0088	5,036.9200	5.0369	0.562	0	0	0
2016/06/13	2050	04/08/2016	139.13	Call	Bond Future	4,998.7700	4.9988	5,026.9200	5.0269	0.563	0	0	0
2016/06/13	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2050	03/11/2016	149.52	Put	Bond Future	2,633.3400	2.6333	2,605.3600	2.6054	(1.063)	0	0	0
2016/06/13	2050	03/11/2016			Bond Future	146.8867	146.8867	146.9146	146.9146	0.019	0.0000	0.0000	0
2016/06/13	2050	03/11/2016	149.54	Put	Bond Future	2,653.3400	2.6533	2,625.3600	2.6254	(1.055)	0	0	0
2016/06/13	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2050	03/11/2016	149.53	Put	Bond Future	2,643.3400	2.6433	2,615.3600	2.6154	(1.059)	0	0	0
2016/06/13	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	AL37	04/08/2016			Index Future	486.8690	486.8690	485.9480	485.9480	(0.189)	0.0000	0.0000	19
2016/06/13	AL37	03/11/2016			Index Future	496.2550	496.2550	495.3150	495.3150	(0.189)	0.0000	0.0000	0
2016/06/13	AL7T	04/08/2016			Index Future	560.7190	560.7190	559.0420	559.0420	(0.299)	0.0000	0.0000	11
2016/06/13	AL7T	03/11/2016			Index Future	571.5290	571.5290	569.8170	569.8170	(0.300)	0.0000	0.0000	0
2016/06/13	ALBI	04/08/2016			Index Future	509.5230	509.5230	507.9930	507.9930	(0.300)	0.0000	0.0000	723
2016/06/13	ALBI	03/11/2016			Index Future	519.3460	519.3460	517.7840	517.7840	(0.301)	0.0000	0.0000	0
2016/06/13	ALBI	02/02/2017			Index Future	529.8270	529.8270	528.2160	528.2160	(0.304)	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
2016/06/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/06/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	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
2016/06/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/13	EL28	04/08/2016			Bond Future	132.0836	132.0836	132.1785	132.1785	0.072	0.0000	0.0000	0
2016/06/13	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	EL28	04/08/2016	126.86	Call	Bond Future	5,223.6000	5.2236	5,318.4800	5.3185	1.816	0	0	0
2016/06/13	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	EL28	04/08/2016	126.87	Call	Bond Future	5,213.6000	5.2136	5,308.4800	5.3085	1.820	0	0	0
2016/06/13	EL28	04/08/2016	126.88	Call	Bond Future	5,203.6000	5.2036	5,298.4800	5.2985	1.823	0	0	0
2016/06/13	EL28	03/11/2016	132.17	Call	Bond Future	776.3600	0.7764	872.8300	0.8728	12.426	0	0	0
2016/06/13	EL28	03/11/2016			Bond Future	132.9464	132.9464	133.0428	133.0428	0.073	0.0000	0.0000	0
2016/06/13	EL28	03/11/2016	132.15	Call	Bond Future	796.3600	0.7964	892.8300	0.8928	12.114	0	0	0
2016/06/13	EL28	03/11/2016	132.16	Call	Bond Future	786.3600	0.7864	882.8300	0.8828	12.268	0	0	0
2016/06/13	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	ES33	04/08/2016			Bond Future	10.6229	78.6123	10.6669	78.3344	0.415	0.0000	0.0000	8,837
2016/06/13	ES33	04/08/2016	10.24	Put	Bond Future	2,483.2200	2.4832	2,761.1500	2.7612	11.192	0	0	0
2016/06/13	ES33	04/08/2016	10.26	Put	Bond Future	2,350.4700	2.3505	2,628.4000	2.6284	11.824	0	0	0
2016/06/13	ES33	04/08/2016	10.25	Put	Bond Future	2,416.8000	2.4168	2,694.7300	2.6947	11.500	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
2016/06/13	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	ES33	03/11/2016			Bond Future	10.7058	76.3190	10.7513	76.0356	0.425	0.0000	0.0000	0
2016/06/13	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	ES33	03/11/2016	11.31	Call	Bond Future	3,632.4700	3.6325	3,349.1000	3.3491	(7.801)	0	0	0
2016/06/13	ES33	03/11/2016	11.29	Call	Bond Future	3,516.5600	3.5166	3,233.1900	3.2332	(8.058)	0	0	0
2016/06/13	ES33	03/11/2016	11.30	Call	Bond Future	3,574.5500	3.5745	3,291.1800	3.2912	(7.927)	0	0	0
2016/06/13	ES33	02/02/2017			Bond Future	10.7844	77.8600	10.8318	77.5685	0.440	0.0000	0.0000	0
2016/06/13	ES33	02/02/2017	10.59	Put	Bond Future	1,212.1300	1.2121	1,503.6800	1.5037	24.053	0	0	0
2016/06/13	ES33	02/02/2017	10.61	Put	Bond Future	1,086.0300	1.0860	1,377.5800	1.3776	26.845	0	0	0
2016/06/13	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	ES33	02/02/2017	10.60	Put	Bond Future	1,149.0400	1.1490	1,440.5900	1.4406	25.373	0	0	0
2016/06/13	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	ES42	04/08/2016			Bond Future	10.7725	82.7838	10.8166	82.4685	0.409	0.0000	0.0000	7,270
2016/06/13	ES42	03/11/2016			Bond Future	10.8542	80.1001	10.8997	79.7788	0.419	0.0000	0.0000	0
2016/06/13	GOVI	04/08/2016	520.99	Put	GOVI	128,530.0000	12.8530	143,080.0000	14.3080	11.320	0	0	0
2016/06/13	GOVI	04/08/2016			GOVI	508.1370	508.1370	506.6820	506.6820	(0.286)	0.0000	0.0000	449
2016/06/13	GOVI	04/08/2016	521.01	Put	GOVI	128,730.0000	12.8730	143,280.0000	14.3280	11.303	0	0	0
2016/06/13	GOVI	04/08/2016	521.00	Put	GOVI	128,630.0000	12.8630	143,180.0000	14.3180	11.312	0	0	0
2016/06/13	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	GOVI	03/11/2016	476.11	Call	GOVI	418,230.0000	41.8230	403,380.0000	40.3380	(3.551)	0	0	0
2016/06/13	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	GOVI	03/11/2016			GOVI	517.9330	517.9330	516.4480	516.4480	(0.287)	0.0000	0.0000	127
2016/06/13	GOVI	03/11/2016	476.12	Call	GOVI	418,130.0000	41.8130	403,280.0000	40.3280	(3.552)	0	0	0
2016/06/13	GOVI	03/11/2016	476.13	Call	GOVI	418,030.0000	41.8030	403,180.0000	40.3180	(3.552)	0	0	0
2016/06/13	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	GOVI	02/02/2017			GOVI	528.3850	528.3850	526.8530	526.8530	(0.290)	0.0000	0.0000	0
2016/06/13	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	GOVI	02/02/2017	533.32	Put	GOVI	49,350.0000	4.9350	64,670.0000	6.4670	31.044	0	0	0
2016/06/13	GOVI	02/02/2017	533.34	Put	GOVI	49,550.0000	4.9550	64,870.0000	6.4870	30.918	0	0	0
2016/06/13	GOVI	02/02/2017	533.33	Put	GOVI	49,450.0000	4.9450	64,770.0000	6.4770	30.981	0	0	0
2016/06/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/06/13	IGOV	04/08/2016			Index Future	247.6660	247.6660	247.8210	247.8210	0.063	0.0000	0.0000	1,081
2016/06/13	IGOV	03/11/2016			Index Future	252.4560	252.4560	252.6130	252.6130	0.062	0.0000	0.0000	24
2016/06/13	IGOV	02/02/2017			Index Future	257.5650	257.5650	257.7170	257.7170	0.059	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
2016/06/13	ILBI	04/08/2016			Index Future	670.8430	670.8430	671.3150	671.3150	0.070	0.0000	0.0000	156
2016/06/13	ILBI	03/11/2016			Index Future	683.6470	683.6470	684.1280	684.1280	0.070	0.0000	0.0000	0
2016/06/13	IS01	19/12/2016			Interest Rate Swap	100.0932	100.0932	100.0913	100.0913	(0.002)	0.0000	0.0000	0
2016/06/13	IS01	16/03/2017			Interest Rate Swap	100.0900	100.0900	100.0908	100.0908	0.001	0.0000	0.0000	0
2016/06/13	IS01	15/06/2017			Interest Rate Swap	99.7932	99.7932	99.7952	99.7952	0.002	0.0000	0.0000	0
2016/06/13	IS01	21/09/2017			Interest Rate Swap	99.9387	99.9387	99.9501	99.9501	0.011	0.0000	0.0000	0
2016/06/13	IS02	18/12/2017			Interest Rate Swap	100.3309	100.3309	100.3487	100.3487	0.018	0.0000	0.0000	0
2016/06/13	IS02	16/03/2018			Interest Rate Swap	99.7327	99.7327	99.7617	99.7617	0.029	0.0000	0.0000	0
2016/06/13	IS02	15/06/2018			Interest Rate Swap	99.5318	99.5318	99.5789	99.5789	0.047	0.0000	0.0000	0
2016/06/13	IS02	21/09/2018			Interest Rate Swap	99.7488	99.7488	99.8102	99.8102	0.062	0.0000	0.0000	0
2016/06/13	IS05	17/12/2020			Interest Rate Swap	99.8684	99.8684	99.9628	99.9628	0.095	0.0000	0.0000	0
2016/06/13	IS05	16/03/2021			Interest Rate Swap	99.3327	99.3327	99.4344	99.4344	0.102	0.0000	0.0000	0
2016/06/13	IS05	15/06/2021			Interest Rate Swap	98.7646	98.7646	98.8718	98.8718	0.109	0.0000	0.0000	0
2016/06/13	IS05	21/09/2021			Interest Rate Swap	99.1629	99.1629	99.2779	99.2779	0.116	0.0000	0.0000	0
2016/06/13	IS10	17/12/2025			Interest Rate Swap	101.4269	101.4269	101.6023	101.6023	0.173	0.0000	0.0000	0
2016/06/13	IS10	16/03/2026			Interest Rate Swap	98.6346	98.6346	98.8169	98.8169	0.185	0.0000	0.0000	0
2016/06/13	IS10	15/06/2026			Interest Rate Swap	97.4968	97.4968	97.6833	97.6833	0.191	0.0000	0.0000	0
2016/06/13	IS10	21/09/2026			Interest Rate Swap	99.5973	99.5973	99.7879	99.7879	0.191	0.0000	0.0000	0
2016/06/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/06/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/06/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/06/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/06/13	JBAF	15/06/2016			Jibar Tradeable Future	7.3200	92.6800	7.3100	92.6900	(0.137)	0.0000	0.0000	10
2016/06/13	JBAF	20/07/2016			Jibar Tradeable Future	7.3500	92.6500	7.3400	92.6600	(0.136)	0.0000	0.0000	0
2016/06/13	JBAF	17/08/2016			Jibar Tradeable Future	7.4200	92.5800	7.4100	92.5900	(0.135)	0.0000	0.0000	0
2016/06/13	JBAF	21/09/2016			Jibar Tradeable Future	7.4600	92.5400	7.4500	92.5500	(0.134)	0.0000	0.0000	0
2016/06/13	JBAF	19/10/2016			Jibar Tradeable Future	7.5100	92.4900	7.5300	92.4700	0.266	0.0000	0.0000	0
2016/06/13	JBAF	16/11/2016			Jibar Tradeable Future	7.5400	92.4600	7.5600	92.4400	0.265	0.0000	0.0000	0
2016/06/13	JBAF	21/12/2016			Jibar Tradeable Future	7.6300	92.3700	7.6500	92.3500	0.262	0.0000	0.0000	0
2016/06/13	JBAF	15/03/2017			Jibar Tradeable Future	7.7700	92.2300	7.7800	92.2200	0.129	0.0000	0.0000	0
2016/06/13	JBAF	21/06/2017			Jibar Tradeable Future	7.9000	92.1000	7.9100	92.0900	0.127	0.0000	0.0000	0
2016/06/13	JBAF	20/09/2017			Jibar Tradeable Future	7.9600	92.0400	7.9700	92.0300	0.126	0.0000	0.0000	0
2016/06/13	JBAF	20/12/2017			Jibar Tradeable Future	8.0300	91.9700	8.0400	91.9600	0.125	0.0000	0.0000	0
2016/06/13	JBAF	20/03/2018			Jibar Tradeable Future	8.1000	91.9000	8.1100	91.8900	0.123	0.0000	0.0000	0
2016/06/13	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/06/13	R023	04/08/2016	8.24	Call	Bond Future	246.0900	0.2461	192.0500	0.1920	(21.959)	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
2016/06/13	R023	04/08/2016	8.25	Put	Bond Future	3,165.4400	3.1654	3,347.7400	3.3477	5.759	0	0	0
2016/06/13	R023	04/08/2016			Bond Future	8.8542	98.0220	8.9045	97.7844	0.568	0.0000	0.0000	11,289
2016/06/13	R023	04/08/2016	8.25	Call	Bond Future	253.8000	0.2538	198.5100	0.1985	(21.785)	0	0	0
2016/06/13	R023	04/08/2016	8.26	Call	Bond Future	261.9800	0.2620	205.4000	0.2054	(21.597)	0	0	0
2016/06/13	R023	04/08/2016	8.24	Put	Bond Future	3,206.8500	3.2069	3,390.4000	3.3904	5.724	0	0	0
2016/06/13	R023	04/08/2016	8.26	Put	Bond Future	3,124.5300	3.1245	3,305.5400	3.3055	5.793	0	0	0
2016/06/13	R023	03/11/2016	9.73	Put	Bond Future	621.9100	0.6219	660.5400	0.6605	6.212	0	0	0
2016/06/13	R023	03/11/2016			Bond Future	8.9077	95.9602	8.9606	95.7179	0.594	0.0000	0.0000	0
2016/06/13	R023	03/11/2016	9.75	Put	Bond Future	603.2200	0.6032	640.7700	0.6408	6.225	0	0	0
2016/06/13	R023	03/11/2016	9.73	Call	Bond Future	4,301.7300	4.3017	4,098.0800	4.0981	(4.734)	0	0	0
2016/06/13	R023	03/11/2016	9.74	Put	Bond Future	612.4200	0.6124	650.5000	0.6505	6.218	0	0	0
2016/06/13	R023	03/11/2016	9.74	Call	Bond Future	4,335.8800	4.3359	4,131.6800	4.1317	(4.710)	0	0	0
2016/06/13	R023	03/11/2016	9.75	Call	Bond Future	4,370.2900	4.3703	4,165.5600	4.1656	(4.685)	0	0	0
2016/06/13	R023	02/02/2017	8.85	Call	Bond Future	2,164.4100	2.1644	2,030.7700	2.0308	(6.174)	0	0	0
2016/06/13	R023	02/02/2017			Bond Future	8.9500	97.8976	9.0064	97.6472	0.631	0.0000	0.0000	0
2016/06/13	R023	02/02/2017	8.86	Call	Bond Future	2,185.8800	2.1859	2,051.4700	2.0515	(6.149)	0	0	0
2016/06/13	R023	02/02/2017	8.84	Put	Bond Future	2,633.0900	2.6331	2,750.5400	2.7505	4.461	0	0	0
2016/06/13	R023	02/02/2017	8.86	Put	Bond Future	2,586.5800	2.5866	2,702.5000	2.7025	4.482	0	0	0
2016/06/13	R023	02/02/2017	8.84	Call	Bond Future	2,143.0600	2.1431	2,010.1800	2.0102	(6.200)	0	0	0
2016/06/13	R023	02/02/2017	8.85	Put	Bond Future	2,609.7600	2.6098	2,726.4500	2.7264	4.471	0	0	0
2016/06/13	R035	04/08/2016			Bond Future	9.6944	96.9300	9.7390	96.5707	0.461	0.0000	0.0000	5,505
2016/06/13	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R035	04/08/2016	10.35	Call	Bond Future	5,068.0000	5.0680	4,708.6300	4.7086	(7.091)	0	0	0
2016/06/13	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R035	04/08/2016	10.36	Call	Bond Future	5,141.9400	5.1419	4,782.5700	4.7826	(6.989)	0	0	0
2016/06/13	R035	04/08/2016	10.37	Call	Bond Future	5,215.7900	5.2158	4,856.4200	4.8564	(6.890)	0	0	0
2016/06/13	R035	03/11/2016	9.58	Put	Bond Future	1,358.0500	1.3581	1,724.3600	1.7244	26.973	0	0	0
2016/06/13	R035	03/11/2016			Bond Future	9.7483	94.2767	9.7943	93.9103	0.472	0.0000	0.0000	0
2016/06/13	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R035	03/11/2016	9.57	Put	Bond Future	1,439.7200	1.4397	1,806.0300	1.8060	25.443	0	0	0
2016/06/13	R035	03/11/2016	9.59	Put	Bond Future	1,276.4900	1.2765	1,642.8000	1.6428	28.697	0	0	0
2016/06/13	R186	04/08/2016	8.51	Put	Bond Future	4,586.2900	4.5863	4,846.1000	4.8461	5.665	0	0	0
2016/06/13	R186	04/08/2016	8.90	Call	Bond Future	1,229.2900	1.2293	1,049.3100	1.0493	(14.641)	0	0	500
2016/06/13	R186	04/08/2016	8.85	Call	Bond Future	1,096.0700	1.0961	928.0700	0.9281	(15.327)	0	0	750
2016/06/13	R186	04/08/2016	9.60	Call	Bond Future	4,117.4200	4.1174	3,805.2600	3.8053	(7.581)	0	0	0
2016/06/13	R186	04/08/2016	10.00	Put	Bond Future	184.7700	0.1848	194.8100	0.1948	5.434	0	0	6,500
2016/06/13	R186	04/08/2016			Bond Future	9.0835	110.7948	9.1335	110.4434	0.550	0.0000	0.0000	99,556
2016/06/13	R186	04/08/2016	8.50	Put	Bond Future	4,647.2500	4.6473	4,909.0300	4.9090	5.633	0	0	0
2016/06/13	R186	04/08/2016	9.25	Put	Bond Future	1,282.8400	1.2828	1,376.3300	1.3763	7.288	0	0	1,000
2016/06/13	R186	04/08/2016	9.35	Put	Bond Future	1,027.2600	1.0273	1,102.3200	1.1023	7.307	0	0	0
2016/06/13	R186	04/08/2016	9.40	Put	Bond Future	914.8300	0.9148	981.5300	0.9815	7.291	0	0	5,000
2016/06/13	R186	04/08/2016	9.30	Put	Bond Future	1,149.7900	1.1498	1,233.7900	1.2338	7.306	0	0	0
2016/06/13	R186	04/08/2016	8.51	Call	Bond Future	443.0900	0.4431	351.4600	0.3515	(20.680)	0	0	0

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2016/06/13	R186	04/08/2016	8.85	Put	Bond Future	2,757.7600	2.7578	2,941.2000	2.9412	6.652	0	0	0
2016/06/13	R186	04/08/2016	8.49	Call	Bond Future	417.4000	0.4174	329.6500	0.3297	(21.023)	0	0	0
2016/06/13	R186	04/08/2016	8.50	Call	Bond Future	429.9300	0.4299	340.2700	0.3403	(20.855)	0	0	0
2016/06/13	R186	04/08/2016	8.90	Put	Bond Future	2,532.2800	2.5323	2,703.7400	2.7037	6.771	0	0	0
2016/06/13	R186	04/08/2016	9.25	Call	Bond Future	2,447.2600	2.4473	2,189.3100	2.1893	(10.540)	0	0	0
2016/06/13	R186	04/08/2016	9.35	Call	Bond Future	2,882.8700	2.8829	2,606.4900	2.6065	(9.587)	0	0	500
2016/06/13	R186	04/08/2016	9.40	Call	Bond Future	3,113.7900	3.1138	2,829.0500	2.8290	(9.144)	0	0	0
2016/06/13	R186	04/08/2016	9.30	Call	Bond Future	2,660.5600	2.6606	2,393.1200	2.3931	(10.052)	0	0	500
2016/06/13	R186	04/08/2016	9.60	Put	Bond Future	559.9700	0.5600	599.2500	0.5992	7.015	0	0	5,635
2016/06/13	R186	04/08/2016	10.00	Call	Bond Future	6,389.2900	6.3893	6,047.8900	6.0479	(5.343)	0	0	0
2016/06/13	R186	04/08/2016	8.49	Put	Bond Future	4,708.9000	4.7089	4,972.5900	4.9726	5.600	0	0	0
2016/06/13	R186	03/11/2016	9.40	Put	Bond Future	2,082.2100	2.0822	2,195.3800	2.1954	5.435	0	0	0
2016/06/13	R186	03/11/2016			Bond Future	9.1317	112.9080	9.1837	112.5496	0.570	0.0000	0.0000	10
2016/06/13	R186	03/11/2016	9.20	Put	Bond Future	2,677.0400	2.6770	2,815.9600	2.8160	5.189	0	0	0
2016/06/13	R186	03/11/2016	8.95	Put	Bond Future	3,581.9900	3.5820	3,755.6300	3.7556	4.848	0	0	0
2016/06/13	R186	03/11/2016	8.97	Put	Bond Future	3,502.7200	3.5027	3,673.5200	3.6735	4.876	0	0	0
2016/06/13	R186	03/11/2016	9.66	Call	Bond Future	5,041.2700	5.0413	4,766.6600	4.7667	(5.447)	0	0	0
2016/06/13	R186	03/11/2016	8.96	Put	Bond Future	3,542.2100	3.5422	3,714.4200	3.7144	4.862	0	0	0
2016/06/13	R186	03/11/2016	8.97	Call	Bond Future	2,378.3600	2.3784	2,190.7800	2.1908	(7.887)	0	0	0
2016/06/13	R186	03/11/2016	9.71	Call	Bond Future	5,273.1000	5.2731	4,993.4500	4.9935	(5.303)	0	0	0
2016/06/13	R186	03/11/2016	9.20	Call	Bond Future	3,147.1800	3.1472	2,927.7200	2.9277	(6.973)	0	0	1,425
2016/06/13	R186	03/11/2016	8.95	Call	Bond Future	2,317.4800	2.3175	2,132.7400	2.1327	(7.972)	0	0	0
2016/06/13	R186	03/11/2016	9.40	Call	Bond Future	3,913.4900	3.9135	3,668.2800	3.6683	(6.266)	0	0	1,425
2016/06/13	R186	03/11/2016	9.66	Put	Bond Future	1,475.0100	1.4750	1,558.7800	1.5588	5.679	0	0	5,000
2016/06/13	R186	03/11/2016	9.71	Put	Bond Future	1,377.5900	1.3776	1,456.3200	1.4563	5.715	0	0	5,000
2016/06/13	R186	03/11/2016	8.96	Call	Bond Future	2,347.8100	2.3478	2,161.6400	2.1616	(7.930)	0	0	0
2016/06/13	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R197	04/08/2016			Bond Future	298.4618	298.4618	298.5162	298.5162	0.018	0.0000	0.0000	1,845
2016/06/13	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R197	04/08/2016	293.98	Call	Bond Future	4,481.7800	4.4818	4,536.1600	4.5362	1.213	0	0	0
2016/06/13	R197	04/08/2016	293.96	Call	Bond Future	4,501.7800	4.5018	4,556.1600	4.5562	1.208	0	0	0
2016/06/13	R197	04/08/2016	293.97	Call	Bond Future	4,491.7800	4.4918	4,546.1600	4.5462	1.211	0	0	0
2016/06/13	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R197	03/11/2016	303.56	Call	Bond Future	612.2400	0.6122	667.0100	0.6670	8.946	0	0	0
2016/06/13	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R197	03/11/2016			Bond Future	304.1722	304.1722	304.2270	304.2270	0.018	0.0000	0.0000	0
2016/06/13	R197	03/11/2016	303.57	Call	Bond Future	602.2400	0.6022	657.0100	0.6570	9.094	0	0	0
2016/06/13	R197	03/11/2016	303.58	Call	Bond Future	592.2400	0.5922	647.0100	0.6470	9.248	0	0	0
2016/06/13	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R202	04/08/2016	243.25	Call	Bond Future	7,094.6600	7.0947	7,056.5200	7.0565	(0.538)	0	0	0
2016/06/13	R202	04/08/2016			Bond Future	249.1020	249.1020	249.1483	249.1483	0.019	0.0000	0.0000	37,608
2016/06/13	R202	04/08/2016	243.26	Call	Bond Future	7,087.1700	7.0872	7,048.9500	7.0489	(0.539)	0	0	0
2016/06/13	R202	04/08/2016	243.24	Put	Bond Future	1,240.1600	1.2402	1,155.7400	1.1557	(6.807)	0	0	0
2016/06/13	R202	04/08/2016	243.26	Put	Bond Future	1,245.1800	1.2452	1,160.6000	1.1606	(6.793)	0	0	0
2016/06/13	R202	04/08/2016	243.24	Call	Bond Future	7,102.1500	7.1022	7,064.0900	7.0641	(0.536)	0	0	0

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2016/06/13	R202	04/08/2016	243.25	Put	Bond Future	1,242.6700	1.2427	1,158.1700	1.1582	(6.800)	0	0	0
2016/06/13	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R202	03/11/2016			Bond Future	253.8678	253.8678	253.9148	253.9148	0.019	0.0000	0.0000	0
2016/06/13	R202	03/11/2016	253.87	Put	Bond Future	2.1500	0.0022	0.0000	0.0000	(100.000)	0	0	0
2016/06/13	R202	03/11/2016	253.85	Call	Bond Future	17.8500	0.0178	64.8400	0.0648	263.249	0	0	0
2016/06/13	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R202	03/11/2016	253.86	Call	Bond Future	7.8500	0.0079	54.8400	0.0548	598.599	0	0	0
2016/06/13	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	44.8400	0.0448	100.000	0	0	0
2016/06/13	R203	04/08/2016	7.26	Call	Bond Future	43.3800	0.0434	31.5600	0.0316	(27.248)	0	0	0
2016/06/13	R203	04/08/2016			Bond Future	7.7371	103.8357	7.7941	103.7765	0.737	0.0000	0.0000	58,097
2016/06/13	R203	04/08/2016	7.24	Call	Bond Future	39.9100	0.0399	28.8200	0.0288	(27.788)	0	0	0
2016/06/13	R203	04/08/2016	7.25	Call	Bond Future	41.6200	0.0416	30.1700	0.0302	(27.511)	0	0	0
2016/06/13	R203	04/08/2016	7.24	Put	Bond Future	558.3900	0.5584	606.5000	0.6065	8.616	0	0	0
2016/06/13	R203	04/08/2016	7.26	Put	Bond Future	540.9200	0.5409	588.3000	0.5883	8.759	0	0	0
2016/06/13	R203	04/08/2016	7.25	Put	Bond Future	549.6300	0.5496	597.3800	0.5974	8.688	0	0	0
2016/06/13	R203	03/11/2016	8.86	Call	Bond Future	958.6000	0.9586	903.3800	0.9034	(5.760)	0	0	0
2016/06/13	R203	03/11/2016			Bond Future	7.7185	101.6441	7.7928	101.5836	0.964	0.0000	0.0000	0
2016/06/13	R203	03/11/2016	8.84	Call	Bond Future	944.0400	0.9440	889.0200	0.8890	(5.828)	0	0	0
2016/06/13	R203	03/11/2016	8.85	Call	Bond Future	951.3100	0.9513	896.1900	0.8962	(5.794)	0	0	0
2016/06/13	R203	03/11/2016	8.84	Put	Bond Future	38.4100	0.0384	43.8700	0.0439	14.215	0	0	0
2016/06/13	R203	03/11/2016	8.86	Put	Bond Future	36.9300	0.0369	42.1900	0.0422	14.243	0	0	0
2016/06/13	R203	03/11/2016	8.85	Put	Bond Future	37.6600	0.0377	43.0200	0.0430	14.233	0	0	0
2016/06/13	R203	02/02/2017	7.70	Call	Bond Future	305.6000	0.3056	269.1300	0.2691	(11.934)	0	0	0
2016/06/13	R203	02/02/2017	7.71	Put	Bond Future	215.0400	0.2150	243.4100	0.2434	13.193	0	0	0
2016/06/13	R203	02/02/2017			Bond Future	7.5480	103.6964	7.6604	103.6313	1.489	0.0000	0.0000	0
2016/06/13	R203	02/02/2017	7.71	Call	Bond Future	308.8000	0.3088	272.1100	0.2721	(11.881)	0	0	0
2016/06/13	R203	02/02/2017	7.72	Call	Bond Future	312.3600	0.3124	275.4400	0.2754	(11.820)	0	0	0
2016/06/13	R203	02/02/2017	7.70	Put	Bond Future	217.6200	0.2176	246.2100	0.2462	13.138	0	0	0
2016/06/13	R203	02/02/2017	7.72	Put	Bond Future	212.8100	0.2128	240.9500	0.2409	13.223	0	0	0
2016/06/13	R204	04/08/2016			Bond Future	8.1619	100.7353	8.2142	100.6252	0.640	0.0000	0.0000	31,609
2016/06/13	R204	04/08/2016	7.74	Put	Bond Future	1,047.6500	1.0477	1,125.3300	1.1253	7.415	0	0	0
2016/06/13	R204	04/08/2016	7.76	Put	Bond Future	1,015.0000	1.0150	1,091.2100	1.0912	7.508	0	0	0
2016/06/13	R204	04/08/2016	7.74	Call	Bond Future	153.1900	0.1532	120.8100	0.1208	(21.137)	0	0	0
2016/06/13	R204	04/08/2016	7.75	Put	Bond Future	1,031.2700	1.0313	1,108.2200	1.1082	7.462	0	0	0
2016/06/13	R204	04/08/2016	7.75	Call	Bond Future	158.1200	0.1581	125.0100	0.1250	(20.940)	0	0	0
2016/06/13	R204	04/08/2016	7.76	Call	Bond Future	163.1600	0.1632	129.3100	0.1293	(20.747)	0	0	0
2016/06/13	R204	03/11/2016			Bond Future	8.2039	102.6566	8.2629	102.5442	0.719	0.0000	0.0000	0
2016/06/13	R204	03/11/2016	9.21	Put	Bond Future	147.0700	0.1471	160.0500	0.1600	8.826	0	0	0
2016/06/13	R204	03/11/2016	9.23	Put	Bond Future	141.8500	0.1419	154.3900	0.1544	8.840	0	0	0
2016/06/13	R204	03/11/2016	9.22	Put	Bond Future	144.3600	0.1444	157.1200	0.1571	8.839	0	0	0
2016/06/13	R204	03/11/2016	9.22	Call	Bond Future	2,056.2500	2.0563	1,956.6900	1.9567	(4.842)	0	0	0
2016/06/13	R204	03/11/2016	9.21	Call	Bond Future	2,040.3700	2.0404	1,941.0300	1.9410	(4.869)	0	0	0
2016/06/13	R204	03/11/2016	9.23	Call	Bond Future	2,072.3200	2.0723	1,972.5400	1.9725	(4.815)	0	0	0
2016/06/13	R204	02/02/2017	8.28	Call	Bond Future	869.6500	0.8697	803.6300	0.8036	(7.592)	0	0	0
2016/06/13	R204	02/02/2017			Bond Future	8.2076	100.6865	8.2771	100.5686	0.847	0.0000	0.0000	0
2016/06/13	R204	02/02/2017	8.29	Call	Bond Future	878.8200	0.8788	812.4000	0.8124	(7.558)	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
2016/06/13	R204	02/02/2017	8.30	Call	Bond Future	888.0300	0.8880	821.2300	0.8212	(7.522)	0	0	0
2016/06/13	R204	02/02/2017	8.28	Put	Bond Future	746.8100	0.7468	798.6800	0.7987	6.946	0	0	0
2016/06/13	R204	02/02/2017	8.30	Put	Bond Future	731.3000	0.7313	782.3900	0.7824	6.986	0	0	0
2016/06/13	R204	02/02/2017	8.29	Put	Bond Future	739.0300	0.7390	790.5000	0.7905	6.965	0	0	0
2016/06/13	R207	04/08/2016			Bond Future	8.4567	96.9749	8.5077	96.8291	0.603	0.0000	0.0000	76,760
2016/06/13	R207	04/08/2016	7.99	Put	Bond Future	1,548.6900	1.5487	1,652.6900	1.6527	6.715	0	0	0
2016/06/13	R207	04/08/2016	8.01	Put	Bond Future	1,503.4200	1.5034	1,605.5600	1.6056	6.794	0	0	0
2016/06/13	R207	04/08/2016	8.00	Put	Bond Future	1,525.9800	1.5260	1,629.0500	1.6291	6.754	0	0	0
2016/06/13	R207	04/08/2016	8.01	Call	Bond Future	214.9300	0.2149	171.2900	0.1713	(20.304)	0	0	0
2016/06/13	R207	04/08/2016	7.99	Call	Bond Future	202.0200	0.2020	160.2400	0.1602	(20.681)	0	0	0
2016/06/13	R207	04/08/2016	8.00	Call	Bond Future	208.4000	0.2084	165.6900	0.1657	(20.494)	0	0	0
2016/06/13	R207	02/02/2017	9.24	Call	Bond Future	2,344.2500	2.3443	2,228.1600	2.2282	(4.952)	0	0	0
2016/06/13	R207	02/02/2017			Bond Future	8.5348	97.1762	8.5969	97.0212	0.727	0.0000	0.0000	0
2016/06/13	R207	02/02/2017	8.91	Call	Bond Future	1,799.1100	1.7991	1,696.5000	1.6965	(5.703)	0	0	62
2016/06/13	R207	02/02/2017	9.22	Call	Bond Future	2,309.4000	2.3094	2,194.0600	2.1941	(4.994)	0	0	0
2016/06/13	R207	02/02/2017	9.23	Call	Bond Future	2,326.9300	2.3269	2,211.2200	2.2112	(4.973)	0	0	0
2016/06/13	R207	02/02/2017	8.91	Put	Bond Future	867.2700	0.8673	919.5900	0.9196	6.033	0	0	0
2016/06/13	R207	02/02/2017	9.22	Put	Bond Future	615.9700	0.6160	655.5600	0.6556	6.427	0	0	0
2016/06/13	R207	02/02/2017	9.24	Put	Bond Future	601.9500	0.6020	640.7900	0.6408	6.452	0	0	0
2016/06/13	R207	02/02/2017	9.23	Put	Bond Future	609.0600	0.6091	648.2800	0.6483	6.439	0	0	0
2016/06/13	R208	04/08/2016	8.01	Put	Bond Future	2,374.9300	2.3749	2,517.3600	2.5174	5.997	0	0	0
2016/06/13	R208	04/08/2016			Bond Future	8.6130	95.4169	8.6636	95.2349	0.588	0.0000	0.0000	48,487
2016/06/13	R208	04/08/2016	8.00	Put	Bond Future	2,406.2400	2.4062	2,549.6400	2.5496	5.960	0	0	0
2016/06/13	R208	04/08/2016	7.99	Call	Bond Future	163.0400	0.1630	125.4100	0.1254	(23.080)	0	0	0
2016/06/13	R208	04/08/2016	8.00	Call	Bond Future	168.4400	0.1684	129.8800	0.1299	(22.892)	0	0	0
2016/06/13	R208	04/08/2016	8.01	Call	Bond Future	174.1600	0.1742	134.6300	0.1346	(22.698)	0	0	0
2016/06/13	R208	04/08/2016	7.99	Put	Bond Future	2,437.8800	2.4379	2,582.2100	2.5822	5.920	0	0	0
2016/06/13	R208	03/11/2016	9.59	Put	Bond Future	365.1000	0.3651	390.2100	0.3902	6.878	0	0	0
2016/06/13	R208	03/11/2016			Bond Future	8.6657	93.8340	8.7197	93.6484	0.623	0.0000	0.0000	0
2016/06/13	R208	03/11/2016	9.58	Put	Bond Future	371.0600	0.3711	396.5600	0.3966	6.872	0	0	0
2016/06/13	R208	03/11/2016	9.57	Call	Bond Future	3,425.1700	3.4252	3,265.4800	3.2655	(4.662)	0	0	0
2016/06/13	R208	03/11/2016	9.58	Call	Bond Future	3,451.9800	3.4520	3,291.9000	3.2919	(4.637)	0	0	0
2016/06/13	R208	03/11/2016	9.59	Call	Bond Future	3,479.0200	3.4790	3,318.5500	3.3186	(4.613)	0	0	0
2016/06/13	R208	03/11/2016	9.57	Put	Bond Future	377.2700	0.3773	403.1600	0.4032	6.862	0	0	0
2016/06/13	R208	02/02/2017			Bond Future	8.7012	95.7286	8.7600	95.5362	0.675	0.0000	0.0000	0
2016/06/13	R208	02/02/2017	8.64	Call	Bond Future	1,588.8200	1.5888	1,485.6500	1.4856	(6.493)	0	0	0
2016/06/13	R208	02/02/2017	8.63	Put	Bond Future	1,806.6100	1.8066	1,896.4600	1.8965	4.973	0	0	0
2016/06/13	R208	02/02/2017	8.65	Put	Bond Future	1,773.1500	1.7731	1,861.7900	1.8618	4.999	0	0	0
2016/06/13	R208	02/02/2017	8.64	Put	Bond Future	1,789.8300	1.7898	1,879.0700	1.8791	4.986	0	0	0
2016/06/13	R208	02/02/2017	8.65	Call	Bond Future	1,605.0000	1.6050	1,501.2300	1.5012	(6.465)	0	0	0
2016/06/13	R208	02/02/2017	8.63	Call	Bond Future	1,572.7300	1.5727	1,470.1700	1.4702	(6.521)	0	0	0
2016/06/13	R209	04/08/2016	9.26	Call	Bond Future	814.6300	0.8146	688.3800	0.6884	(15.498)	0	0	0
2016/06/13	R209	04/08/2016	9.70	Put	Bond Future	1,583.0500	1.5831	1,671.0100	1.6710	5.556	0	0	250
2016/06/13	R209	04/08/2016			Bond Future	9.6317	72.6636	9.6764	72.3647	0.464	0.0000	0.0000	55,063
2016/06/13	R209	04/08/2016	9.24	Call	Bond Future	775.2600	0.7753	652.9500	0.6530	(15.777)	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
2016/06/13	R209	04/08/2016	9.60	Put	Bond Future	1,913.6100	1.9136	2,019.4200	2.0194	5.529	0	0	0
2016/06/13	R209	04/08/2016	10.60	Call	Bond Future	6,252.2800	6.2523	5,958.7800	5.9588	(4.694)	0	0	5,624
2016/06/13	R209	04/08/2016	9.40	Put	Bond Future	2,711.3900	2.7114	2,856.0700	2.8561	5.336	0	0	0
2016/06/13	R209	04/08/2016	9.70	Call	Bond Future	2,039.1100	2.0391	1,828.2200	1.8282	(10.342)	0	0	0
2016/06/13	R209	04/08/2016	10.29	Call	Bond Future	4,637.6600	4.6377	4,357.5000	4.3575	(6.041)	0	0	0
2016/06/13	R209	04/08/2016	9.25	Call	Bond Future	794.8200	0.7948	670.5400	0.6705	(15.636)	0	0	0
2016/06/13	R209	04/08/2016	9.24	Put	Bond Future	3,482.0600	3.4821	3,658.6000	3.6586	5.070	0	0	0
2016/06/13	R209	04/08/2016	10.60	Put	Bond Future	186.7000	0.1867	192.0500	0.1920	2.866	0	0	0
2016/06/13	R209	04/08/2016	9.40	Call	Bond Future	1,128.9900	1.1290	974.8200	0.9748	(13.656)	0	0	250
2016/06/13	R209	04/08/2016	9.26	Put	Bond Future	3,379.4300	3.3794	3,552.0300	3.5520	5.107	0	0	0
2016/06/13	R209	04/08/2016	9.60	Call	Bond Future	1,700.0900	1.7001	1,507.0500	1.5071	(11.355)	0	0	5,624
2016/06/13	R209	04/08/2016	9.25	Put	Bond Future	3,430.5700	3.4306	3,605.1400	3.6051	5.089	0	0	0
2016/06/13	R209	04/08/2016	10.29	Put	Bond Future	422.8300	0.4228	441.5200	0.4415	4.420	0	0	250
2016/06/13	R209	03/11/2016	10.26	Call	Bond Future	5,156.2400	5.1562	4,914.5000	4.9145	(4.688)	0	0	0
2016/06/13	R209	03/11/2016			Bond Future	9.6786	70.8988	9.7245	70.5941	0.475	0.0000	0.0000	0
2016/06/13	R209	03/11/2016	10.24	Call	Bond Future	5,071.3600	5.0714	4,831.1700	4.8312	(4.736)	0	0	0
2016/06/13	R209	03/11/2016	10.25	Call	Bond Future	5,113.8200	5.1138	4,872.8500	4.8729	(4.712)	0	0	0
2016/06/13	R209	03/11/2016	10.24	Put	Bond Future	1,482.4100	1.4824	1,546.9000	1.5469	4.350	0	0	0
2016/06/13	R209	03/11/2016	10.25	Put	Bond Future	1,463.5200	1.4635	1,527.2300	1.5272	4.353	0	0	5,000
2016/06/13	R209	03/11/2016	10.26	Put	Bond Future	1,444.6900	1.4447	1,507.6300	1.5076	4.357	0	0	0
2016/06/13	R209	02/02/2017	9.55	Put	Bond Future	4,378.7100	4.3787	4,520.3200	4.5203	3.234	0	0	0
2016/06/13	R209	02/02/2017			Bond Future	9.7184	72.3305	9.7660	72.0173	0.490	0.0000	0.0000	0
2016/06/13	R209	02/02/2017	9.54	Put	Bond Future	4,416.4100	4.4164	4,558.9400	4.5589	3.227	0	0	0
2016/06/13	R209	02/02/2017	9.55	Call	Bond Future	3,253.5900	3.2536	3,082.0000	3.0820	(5.274)	0	0	0
2016/06/13	R209	02/02/2017	9.53	Call	Bond Future	3,193.7700	3.1938	3,024.0100	3.0240	(5.315)	0	0	0
2016/06/13	R209	02/02/2017	9.54	Call	Bond Future	3,223.6000	3.2236	3,052.9300	3.0529	(5.294)	0	0	0
2016/06/13	R209	02/02/2017	9.53	Put	Bond Future	4,454.3600	4.4544	4,597.8000	4.5978	3.220	0	0	0
2016/06/13	R210	04/08/2016			Bond Future	188.5823	188.5823	188.7127	188.7127	0.069	0.0000	0.0000	2,571
2016/06/13	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R210	04/08/2016	181.50	Call	Bond Future	7,082.3300	7.0823	7,212.7200	7.2127	1.841	0	0	0
2016/06/13	R210	04/08/2016	181.52	Call	Bond Future	7,062.3300	7.0623	7,192.7200	7.1927	1.846	0	0	0
2016/06/13	R210	04/08/2016	181.51	Call	Bond Future	7,072.3300	7.0723	7,202.7200	7.2027	1.844	0	0	0
2016/06/13	R210	03/11/2016			Bond Future	189.9080	189.9080	190.0405	190.0405	0.070	0.0000	0.0000	0
2016/06/13	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R210	03/11/2016	188.90	Call	Bond Future	1,008.0000	1.0080	1,140.5100	1.1405	13.146	0	0	0
2016/06/13	R210	03/11/2016	188.91	Call	Bond Future	998.0000	0.9980	1,130.5100	1.1305	13.278	0	0	0
2016/06/13	R210	03/11/2016	188.92	Call	Bond Future	988.0000	0.9880	1,120.5100	1.1205	13.412	0	0	0
2016/06/13	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R211	04/08/2016			Bond Future	139.9567	139.9567	139.9754	139.9754	0.013	0.0000	0.0000	64
2016/06/13	R211	04/08/2016	137.09	Call	Bond Future	2,866.6600	2.8667	2,885.4300	2.8854	0.655	0	0	0
2016/06/13	R211	04/08/2016	137.07	Call	Bond Future	2,886.6600	2.8867	2,905.4300	2.9054	0.650	0	0	0
2016/06/13	R211	04/08/2016	137.08	Call	Bond Future	2,876.6600	2.8767	2,895.4300	2.8954	0.652	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
2016/06/13	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R211	03/11/2016	141.75	Call	Bond Future	884.5800	0.8846	903.4700	0.9035	2.135	0	0	0
2016/06/13	R211	03/11/2016			Bond Future	142.6346	142.6346	142.6535	142.6535	0.013	0.0000	0.0000	0
2016/06/13	R211	03/11/2016	141.76	Call	Bond Future	874.5800	0.8746	893.4700	0.8935	2.160	0	0	0
2016/06/13	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R211	03/11/2016	141.74	Call	Bond Future	894.5800	0.8946	913.4700	0.9135	2.112	0	0	0
2016/06/13	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R212	04/08/2016	142.43	Call	Bond Future	3,410.8500	3.4108	3,437.7400	3.4377	0.788	0	0	0
2016/06/13	R212	04/08/2016			Bond Future	145.8408	145.8408	145.8677	145.8677	0.018	0.0000	0.0000	4,218
2016/06/13	R212	04/08/2016	142.44	Call	Bond Future	3,400.8500	3.4008	3,427.7400	3.4277	0.791	0	0	0
2016/06/13	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R212	04/08/2016	142.42	Call	Bond Future	3,420.8500	3.4208	3,447.7400	3.4477	0.786	0	0	0
2016/06/13	R212	03/11/2016			Bond Future	148.6314	148.6314	148.6585	148.6585	0.018	0.0000	0.0000	0
2016/06/13	R212	03/11/2016	148.11	Call	Bond Future	521.3800	0.5214	548.5200	0.5485	5.205	0	0	0
2016/06/13	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/13	R212	03/11/2016	148.12	Call	Bond Future	511.3800	0.5114	538.5200	0.5385	5.307	0	0	0
2016/06/13	R212	03/11/2016	148.10	Call	Bond Future	531.3800	0.5314	558.5200	0.5585	5.107	0	0	0
2016/06/13	R213	04/08/2016			Bond Future	9.5125	83.5099	9.5572	83.2117	0.470	0.0000	0.0000	45,747
2016/06/13	R213	04/08/2016	8.99	Put	Bond Future	4,138.5700	4.1386	4,341.1700	4.3412	4.895	0	0	0
2016/06/13	R213	04/08/2016	9.01	Put	Bond Future	4,026.4000	4.0264	4,225.3800	4.2254	4.942	0	0	0
2016/06/13	R213	04/08/2016	9.00	Put	Bond Future	4,082.1000	4.0821	4,282.9200	4.2829	4.920	0	0	0
2016/06/13	R213	04/08/2016	9.01	Call	Bond Future	565.1400	0.5651	465.9200	0.4659	(17.557)	0	0	0
2016/06/13	R213	04/08/2016	8.99	Call	Bond Future	535.2500	0.5352	439.6500	0.4397	(17.861)	0	0	0
2016/06/13	R213	04/08/2016	9.00	Call	Bond Future	549.8500	0.5498	452.4700	0.4525	(17.710)	0	0	0
2016/06/13	R213	03/11/2016			Bond Future	9.5635	81.5517	9.6096	81.2477	0.482	0.0000	0.0000	0
2016/06/13	R213	03/11/2016	10.18	Put	Bond Future	1,338.0600	1.3381	1,398.5300	1.3985	4.519	0	0	0
2016/06/13	R213	03/11/2016	10.20	Put	Bond Future	1,302.8000	1.3028	1,361.7500	1.3618	4.525	0	0	0
2016/06/13	R213	03/11/2016	10.18	Call	Bond Future	5,269.3700	5.2694	5,025.8300	5.0258	(4.622)	0	0	0
2016/06/13	R213	03/11/2016	10.19	Put	Bond Future	1,320.3300	1.3203	1,380.0400	1.3800	4.522	0	0	0
2016/06/13	R213	03/11/2016	10.19	Call	Bond Future	5,313.1300	5.3131	5,068.8300	5.0688	(4.598)	0	0	0
2016/06/13	R213	03/11/2016	10.20	Call	Bond Future	5,357.0100	5.3570	5,111.9500	5.1119	(4.575)	0	0	0
2016/06/13	R213	02/02/2017	9.40	Call	Bond Future	3,064.5400	3.0645	2,898.6000	2.8986	(5.415)	0	0	0
2016/06/13	R213	02/02/2017	9.42	Call	Bond Future	3,123.0900	3.1231	2,955.3200	2.9553	(5.372)	0	0	0
2016/06/13	R213	02/02/2017			Bond Future	9.6080	83.1982	9.6560	82.8853	0.500	0.0000	0.0000	0
2016/06/13	R213	02/02/2017	9.41	Call	Bond Future	3,093.7400	3.0937	2,926.8800	2.9269	(5.393)	0	0	0
2016/06/13	R213	02/02/2017	9.40	Put	Bond Future	4,438.8900	4.4389	4,585.7900	4.5858	3.309	0	0	0
2016/06/13	R213	02/02/2017	9.42	Put	Bond Future	4,363.8400	4.3638	4,508.9100	4.5089	3.324	0	0	0
2016/06/13	R213	02/02/2017	9.41	Put	Bond Future	4,401.2500	4.4013	4,547.2300	4.5472	3.317	0	0	0
2016/06/13	R214	04/08/2016	9.24	Call	Bond Future	606.1200	0.6061	501.3900	0.5014	(17.279)	0	0	0

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2016/06/13	R214	04/08/2016	9.25	Put	Bond Future	4,242.1600	4.2422	4,444.1200	4.4441	4.761	0	0	0
2016/06/13	R214	04/08/2016	11.30	Call	Bond Future	9,537.9000	9.5379	9,228.7500	9.2288	(3.241)	0	0	5,610
2016/06/13	R214	04/08/2016			Bond Future	9.7510	72.7515	9.7956	72.4429	0.458	0.0000	0.0000	30,086
2016/06/13	R214	04/08/2016	8.55	Put	Bond Future	9,273.6500	9.2737	9,564.8000	9.5648	3.140	0	0	0
2016/06/13	R214	04/08/2016	9.30	Call	Bond Future	709.8200	0.7098	593.4300	0.5934	(16.397)	0	0	1,300
2016/06/13	R214	04/08/2016	9.25	Call	Bond Future	622.5400	0.6225	515.9000	0.5159	(17.130)	0	0	0
2016/06/13	R214	04/08/2016	11.30	Put	Bond Future	37.1600	0.0372	36.6100	0.0366	(1.480)	0	0	0
2016/06/13	R214	04/08/2016	10.30	Put	Bond Future	599.6200	0.5996	627.3500	0.6273	4.625	0	0	0
2016/06/13	R214	04/08/2016	9.26	Call	Bond Future	639.3600	0.6394	530.7900	0.5308	(16.981)	0	0	0
2016/06/13	R214	04/08/2016	8.55	Call	Bond Future	59.2600	0.0593	41.8100	0.0418	(29.447)	0	0	1,300
2016/06/13	R214	04/08/2016	9.30	Put	Bond Future	3,954.4900	3.9545	4,146.7000	4.1467	4.861	0	0	0
2016/06/13	R214	04/08/2016	9.24	Put	Bond Future	4,301.1100	4.3011	4,504.9800	4.5050	4.740	0	0	0
2016/06/13	R214	04/08/2016	10.30	Call	Bond Future	4,239.5300	4.2395	3,958.6600	3.9587	(6.625)	0	0	5,610
2016/06/13	R214	04/08/2016	9.26	Put	Bond Future	4,183.7400	4.1837	4,383.7700	4.3838	4.781	0	0	0
2016/06/13	R214	03/11/2016	10.35	Put	Bond Future	1,599.6000	1.5996	1,667.2400	1.6672	4.229	0	0	0
2016/06/13	R214	03/11/2016			Bond Future	9.7993	70.8418	9.8453	70.5272	0.469	0.0000	0.0000	0
2016/06/13	R214	03/11/2016	10.34	Put	Bond Future	1,619.6600	1.6197	1,688.1000	1.6881	4.226	0	0	0
2016/06/13	R214	03/11/2016	10.35	Call	Bond Future	5,219.6900	5.2197	4,972.7500	4.9727	(4.731)	0	0	0
2016/06/13	R214	03/11/2016	10.33	Call	Bond Future	5,134.0800	5.1341	4,888.7600	4.8888	(4.778)	0	0	0
2016/06/13	R214	03/11/2016	10.34	Call	Bond Future	5,176.8300	5.1768	4,930.6900	4.9307	(4.755)	0	0	0
2016/06/13	R214	03/11/2016	10.33	Put	Bond Future	1,639.9400	1.6399	1,709.2000	1.7092	4.223	0	0	0
2016/06/13	R214	02/02/2017			Bond Future	9.8423	72.2721	9.8899	71.9488	0.484	0.0000	0.0000	0
2016/06/13	R214	02/02/2017	9.67	Call	Bond Future	3,373.3400	3.3733	3,196.0000	3.1960	(5.257)	0	0	0
2016/06/13	R214	02/02/2017	9.66	Put	Bond Future	4,604.2600	4.6043	4,751.1200	4.7511	3.190	0	0	0
2016/06/13	R214	02/02/2017	9.68	Put	Bond Future	4,525.5400	4.5255	4,670.5300	4.6705	3.204	0	0	0
2016/06/13	R214	02/02/2017	9.67	Put	Bond Future	4,564.7700	4.5648	4,710.7000	4.7107	3.197	0	0	0
2016/06/13	R214	02/02/2017	9.68	Call	Bond Future	3,404.1700	3.4042	3,225.8900	3.2259	(5.237)	0	0	0
2016/06/13	R214	02/02/2017	9.66	Call	Bond Future	3,342.6700	3.3427	3,166.2600	3.1663	(5.278)	0	0	0
2016/06/13	R248	04/08/2016			Bond Future	9.8275	93.4345	9.8722	93.0440	0.454	0.0000	0.0000	58,911
2016/06/13	R248	04/08/2016	9.25	Call	Bond Future	707.7900	0.7078	583.7200	0.5837	(17.529)	0	0	0
2016/06/13	R248	04/08/2016	9.24	Put	Bond Future	6,126.2900	6.1263	6,395.0900	6.3951	4.388	0	0	0
2016/06/13	R248	04/08/2016	9.26	Put	Bond Future	5,969.8400	5.9698	6,234.0400	6.2340	4.426	0	0	0
2016/06/13	R248	04/08/2016	9.25	Put	Bond Future	6,047.7900	6.0478	6,314.3000	6.3143	4.407	0	0	0
2016/06/13	R248	04/08/2016	9.26	Call	Bond Future	727.0700	0.7271	600.6900	0.6007	(17.382)	0	0	0
2016/06/13	R248	04/08/2016	9.24	Call	Bond Future	688.8800	0.6889	567.1000	0.5671	(17.678)	0	0	0
2016/06/13	R248	03/11/2016	10.38	Call	Bond Future	6,444.3600	6.4444	6,137.2700	6.1373	(4.765)	0	0	0
2016/06/13	R248	03/11/2016			Bond Future	9.8784	90.7780	9.9244	90.3797	0.465	0.0000	0.0000	0
2016/06/13	R248	03/11/2016	10.39	Call	Bond Future	6,497.3300	6.4973	6,189.2200	6.1892	(4.742)	0	0	0
2016/06/13	R248	03/11/2016	10.37	Put	Bond Future	2,292.7600	2.2928	2,384.9300	2.3849	4.020	0	0	0
2016/06/13	R248	03/11/2016	10.39	Put	Bond Future	2,238.7900	2.2388	2,328.9100	2.3289	4.025	0	0	0
2016/06/13	R248	03/11/2016	10.37	Call	Bond Future	6,391.7300	6.3917	6,085.6700	6.0857	(4.788)	0	0	0
2016/06/13	R248	03/11/2016	10.38	Put	Bond Future	2,265.5300	2.2655	2,356.6700	2.3567	4.023	0	0	0
2016/06/13	R248	02/02/2017	9.76	Put	Bond Future	5,921.1000	5.9211	6,102.6500	6.1026	3.066	0	0	0
2016/06/13	R248	02/02/2017	9.78	Put	Bond Future	5,823.0700	5.8231	6,002.3400	6.0023	3.079	0	0	0
2016/06/13	R248	02/02/2017			Bond Future	9.9240	92.6108	9.9717	92.2015	0.480	0.0000	0.0000	0
2016/06/13	R248	02/02/2017	9.77	Put	Bond Future	5,872.0700	5.8721	6,052.4800	6.0525	3.072	0	0	0
2016/06/13	R248	02/02/2017	9.76	Call	Bond Future	4,487.2000	4.4872	4,259.4500	4.2594	(5.076)	0	0	0

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2016/06/13	R248 02/02/2017	9.77	Call	Bond Future	4,526.7900	4.5268	4,297.9000	4.2979	(5.056)	0	0	0
2016/06/13	R248 02/02/2017	9.78	Call	Bond Future	4,566.2500	4.5663	4,336.2200	4.3362	(5.038)	0	0	0

Total **815092**