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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

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

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
2016/06/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	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
2016/06/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2025	04/08/2016			Bond Future	126.6897	126.6897	126.9023	126.9023	0.168	0.0000	0.0000	3,004
2016/06/06	2025	04/08/2016	123.86	Call	Bond Future	2,829.7000	2.8297	3,042.2500	3.0423	7.511	0	0	0
2016/06/06	2025	04/08/2016	123.87	Call	Bond Future	2,819.7000	2.8197	3,032.2500	3.0323	7.538	0	0	0
2016/06/06	2025	04/08/2016	123.85	Call	Bond Future	2,839.7000	2.8397	3,052.2500	3.0523	7.485	0	0	0
2016/06/06	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2025	03/11/2016			Bond Future	129.1088	129.1088	129.3246	129.3246	0.167	0.0000	0.0000	0
2016/06/06	2025	03/11/2016	129.21	Put	Bond Future	101.1700	0.1012	0.0000	0.0000	(100.000)	0	0	0
2016/06/06	2025	03/11/2016	129.23	Put	Bond Future	121.1700	0.1212	0.0000	0.0000	(100.000)	0	0	0
2016/06/06	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	114.5800	0.1146	100.000	0	0	0
2016/06/06	2025	03/11/2016	129.22	Put	Bond Future	111.1700	0.1112	0.0000	0.0000	(100.000)	0	0	0
2016/06/06	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	104.5800	0.1046	100.000	0	0	0
2016/06/06	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	94.5800	0.0946	100.000	0	0	0
2016/06/06	2030	04/08/2016	10.17	Call	Bond Future	3,820.3100	3.8203	4,740.5800	4.7406	24.089	0	0	0
2016/06/06	2030	04/08/2016			Bond Future	9.5935	88.3021	9.4599	89.2224	(1.393)	0.0000	0.0000	25,310
2016/06/06	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2030	03/11/2016	9.35	Put	Bond Future	2,042.1300	2.0421	1,104.9100	1.1049	(45.894)	0	0	0
2016/06/06	2030	03/11/2016			Bond Future	9.6479	89.9813	9.5100	90.9185	(1.429)	0.0000	0.0000	0
2016/06/06	2030	03/11/2016	9.34	Put	Bond Future	2,111.8300	2.1118	1,174.6100	1.1746	(44.380)	0	0	0
2016/06/06	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2030	03/11/2016	9.33	Put	Bond Future	2,181.6000	2.1816	1,244.3800	1.2444	(42.960)	0	0	0
2016/06/06	2032	04/08/2016	9.01	Call	Bond Future	468.2500	0.4683	630.6800	0.6307	34.689	0	0	0
2016/06/06	2032	04/08/2016			Bond Future	9.7022	91.3892	9.5637	92.4064	(1.428)	0.0000	0.0000	11,433
2016/06/06	2032	04/08/2016	8.99	Call	Bond Future	443.4600	0.4435	598.7200	0.5987	35.011	0	0	0
2016/06/06	2032	04/08/2016	9.00	Call	Bond Future	455.5400	0.4555	614.3300	0.6143	34.858	0	0	0
2016/06/06	2032	04/08/2016	8.99	Put	Bond Future	5,860.6600	5.8607	4,998.6600	4.9987	(14.708)	0	0	0
2016/06/06	2032	04/08/2016	9.01	Put	Bond Future	5,726.8200	5.7268	4,871.9900	4.8720	(14.927)	0	0	0
2016/06/06	2032	04/08/2016	9.00	Put	Bond Future	5,793.3700	5.7934	4,934.9000	4.9349	(14.818)	0	0	0
2016/06/06	2032	03/11/2016			Bond Future	9.7596	88.9679	9.6167	90.0039	(1.464)	0.0000	0.0000	0
2016/06/06	2032	03/11/2016	10.28	Put	Bond Future	1,830.3200	1.8303	1,497.5100	1.4975	(18.183)	0	0	0
2016/06/06	2032	03/11/2016	10.30	Put	Bond Future	1,786.5500	1.7866	1,459.6800	1.4597	(18.296)	0	0	0
2016/06/06	2032	03/11/2016	10.29	Put	Bond Future	1,808.2200	1.8082	1,478.4000	1.4784	(18.240)	0	0	0
2016/06/06	2032	03/11/2016	10.30	Call	Bond Future	5,549.4600	5.5495	6,258.6200	6.2586	12.779	0	0	0
2016/06/06	2032	03/11/2016	10.28	Call	Bond Future	5,458.2400	5.4582	6,161.4600	6.1615	12.884	0	0	0
2016/06/06	2032	03/11/2016	10.29	Call	Bond Future	5,503.6700	5.5037	6,209.8800	6.2099	12.832	0	0	0

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2016/06/06	2032	02/02/2017	9.53	Call	Bond Future	3,291.3100	3.2913	3,757.9700	3.7580	14.179	0	0	0
2016/06/06	2032	02/02/2017			Bond Future	9.8097	90.7558	9.6624	91.8108	(1.501)	0.0000	0.0000	0
2016/06/06	2032	02/02/2017	9.51	Call	Bond Future	3,230.2700	3.2303	3,691.1600	3.6912	14.268	0	0	0
2016/06/06	2032	02/02/2017	9.52	Call	Bond Future	3,260.7100	3.2607	3,724.4800	3.7245	14.223	0	0	0
2016/06/06	2032	02/02/2017	9.51	Put	Bond Future	5,396.8500	5.3968	4,802.7700	4.8028	(11.008)	0	0	0
2016/06/06	2032	02/02/2017	9.53	Put	Bond Future	5,310.8800	5.3109	4,722.5700	4.7226	(11.077)	0	0	0
2016/06/06	2032	02/02/2017	9.52	Put	Bond Future	5,353.7400	5.3537	4,762.5400	4.7625	(11.043)	0	0	0
2016/06/06	2033	04/08/2016	104.99	Call	Bond Future	1,790.7800	1.7908	1,800.3800	1.8004	0.536	0	0	0
2016/06/06	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2033	04/08/2016			Bond Future	106.7808	106.7808	106.7904	106.7904	0.009	0.0000	0.0000	4,124
2016/06/06	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2033	04/08/2016	105.00	Call	Bond Future	1,780.7800	1.7808	1,790.3800	1.7904	0.539	0	0	0
2016/06/06	2033	04/08/2016	105.01	Call	Bond Future	1,770.7800	1.7708	1,780.3800	1.7804	0.542	0	0	0
2016/06/06	2033	03/11/2016			Bond Future	107.8005	107.8005	107.8096	107.8096	0.008	0.0000	0.0000	0
2016/06/06	2033	03/11/2016	109.16	Put	Bond Future	1,359.5500	1.3596	1,350.4000	1.3504	(0.673)	0	0	0
2016/06/06	2033	03/11/2016	109.17	Put	Bond Future	1,369.5500	1.3696	1,360.4000	1.3604	(0.668)	0	0	0
2016/06/06	2033	03/11/2016	109.18	Put	Bond Future	1,379.5500	1.3796	1,370.4000	1.3704	(0.663)	0	0	0
2016/06/06	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2037	04/08/2016			Bond Future	9.8068	88.7775	9.7092	89.5598	(0.995)	0.0000	0.0000	40,983
2016/06/06	2037	04/08/2016	9.24	Put	Bond Future	5,447.6100	5.4476	4,811.7000	4.8117	(11.673)	0	0	0
2016/06/06	2037	04/08/2016	9.26	Put	Bond Future	5,312.6900	5.3127	4,683.0000	4.6830	(11.853)	0	0	0
2016/06/06	2037	04/08/2016	9.24	Call	Bond Future	747.5200	0.7475	893.8800	0.8939	19.579	0	0	0
2016/06/06	2037	04/08/2016	9.25	Put	Bond Future	5,379.8600	5.3799	4,747.0400	4.7470	(11.763)	0	0	0
2016/06/06	2037	04/08/2016	9.25	Call	Bond Future	766.0700	0.7661	915.5200	0.9155	19.509	0	0	0
2016/06/06	2037	04/08/2016	9.26	Call	Bond Future	785.0700	0.7851	937.6500	0.9377	19.435	0	0	0
2016/06/06	2037	03/11/2016	10.35	Call	Bond Future	5,890.4700	5.8905	6,406.7200	6.4067	8.764	0	0	0
2016/06/06	2037	03/11/2016	10.36	Put	Bond Future	2,129.8500	2.1299	1,851.8700	1.8519	(13.052)	0	0	0
2016/06/06	2037	03/11/2016			Bond Future	9.8592	90.4657	9.7589	91.2622	(1.018)	0.0000	0.0000	0
2016/06/06	2037	03/11/2016	10.36	Call	Bond Future	5,938.9800	5.9390	6,457.5400	6.4575	8.731	0	0	0
2016/06/06	2037	03/11/2016	10.37	Call	Bond Future	5,987.8300	5.9878	6,508.6900	6.5087	8.699	0	0	0
2016/06/06	2037	03/11/2016	10.35	Put	Bond Future	2,154.8300	2.1548	1,874.5400	1.8745	(13.008)	0	0	0
2016/06/06	2037	03/11/2016	10.37	Put	Bond Future	2,105.3200	2.1053	1,829.6400	1.8296	(13.094)	0	0	0
2016/06/06	2037	02/02/2017	9.68	Put	Bond Future	5,651.3100	5.6513	5,200.6300	5.2006	(7.975)	0	0	0
2016/06/06	2037	02/02/2017			Bond Future	9.9056	88.0267	9.8024	88.8373	(1.042)	0.0000	0.0000	0
2016/06/06	2037	02/02/2017	9.67	Put	Bond Future	5,697.5000	5.6975	5,244.6400	5.2446	(7.948)	0	0	0
2016/06/06	2037	02/02/2017	9.68	Call	Bond Future	3,863.5700	3.8636	4,223.5700	4.2236	9.318	0	0	0
2016/06/06	2037	02/02/2017	9.66	Call	Bond Future	3,794.9900	3.7950	4,150.6200	4.1506	9.371	0	0	0
2016/06/06	2037	02/02/2017	9.67	Call	Bond Future	3,829.2000	3.8292	4,187.0200	4.1870	9.345	0	0	0
2016/06/06	2037	02/02/2017	9.66	Put	Bond Future	5,743.9700	5.7440	5,288.9200	5.2889	(7.922)	0	0	0
2016/06/06	2038	04/08/2016			Bond Future	132.8467	132.8467	132.8588	132.8588	0.009	0.0000	0.0000	22,289
2016/06/06	2038	04/08/2016	129.31	Call	Bond Future	3,536.7200	3.5367	3,548.7700	3.5488	0.341	0	0	0
2016/06/06	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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2016/06/06	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2038	04/08/2016	129.32	Call	Bond Future	3,526.7200	3.5267	3,538.7700	3.5388	0.342	0	0	0
2016/06/06	2038	04/08/2016	129.30	Call	Bond Future	3,546.7200	3.5467	3,558.7700	3.5588	0.340	0	0	0
2016/06/06	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2038	03/11/2016			Bond Future	135.3833	135.3833	135.3947	135.3947	0.008	0.0000	0.0000	0
2016/06/06	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2038	03/11/2016	136.31	Put	Bond Future	926.7100	0.9267	915.3000	0.9153	(1.231)	0	0	0
2016/06/06	2038	03/11/2016	136.33	Put	Bond Future	946.7100	0.9467	935.3000	0.9353	(1.205)	0	0	0
2016/06/06	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2038	03/11/2016	136.32	Put	Bond Future	936.7100	0.9367	925.3000	0.9253	(1.218)	0	0	0
2016/06/06	2040	04/08/2016			Bond Future	9.8720	92.3259	9.7693	93.2035	(1.040)	0.0000	0.0000	812
2016/06/06	2040	04/08/2016	9.49	Put	Bond Future	4,591.2900	4.5913	3,953.4900	3.9535	(13.892)	0	0	0
2016/06/06	2040	04/08/2016	9.50	Call	Bond Future	1,282.5600	1.2826	1,526.5000	1.5265	19.020	0	0	0
2016/06/06	2040	04/08/2016	9.51	Call	Bond Future	1,309.9100	1.3099	1,558.0000	1.5580	18.939	0	0	0
2016/06/06	2040	04/08/2016	9.49	Call	Bond Future	1,255.4700	1.2555	1,495.2700	1.4953	19.100	0	0	0
2016/06/06	2040	04/08/2016	9.51	Put	Bond Future	4,466.1800	4.4662	3,836.6700	3.8367	(14.095)	0	0	0
2016/06/06	2040	04/08/2016	9.50	Put	Bond Future	4,528.5400	4.5285	3,894.8800	3.8949	(13.993)	0	0	0
2016/06/06	2040	03/11/2016			Bond Future	9.9249	94.0816	9.8193	94.9752	(1.064)	0.0000	0.0000	0
2016/06/06	2040	03/11/2016	9.69	Put	Bond Future	5,102.6300	5.1026	4,580.1800	4.5802	(10.239)	0	0	0
2016/06/06	2040	03/11/2016	9.71	Put	Bond Future	5,000.9900	5.0010	4,484.5700	4.4846	(10.326)	0	0	0
2016/06/06	2040	03/11/2016	9.70	Put	Bond Future	5,051.6300	5.0516	4,532.1900	4.5322	(10.283)	0	0	0
2016/06/06	2040	03/11/2016	9.71	Call	Bond Future	3,167.2100	3.1672	3,544.4600	3.5445	11.911	0	0	0
2016/06/06	2040	03/11/2016	9.69	Call	Bond Future	3,095.1400	3.0951	3,466.3600	3.4664	11.994	0	0	0
2016/06/06	2040	03/11/2016	9.70	Call	Bond Future	3,131.0600	3.1311	3,505.2900	3.5053	11.952	0	0	0
2016/06/06	2044	04/08/2016	9.50	Call	Bond Future	1,265.7900	1.2658	1,491.9600	1.4920	17.868	0	0	0
2016/06/06	2044	04/08/2016			Bond Future	9.8807	89.5981	9.7831	90.4379	(0.987)	0.0000	0.0000	19,051
2016/06/06	2044	04/08/2016	9.51	Call	Bond Future	1,293.1700	1.2932	1,523.2900	1.5233	17.795	0	0	0
2016/06/06	2044	04/08/2016	9.49	Put	Bond Future	4,686.1600	4.6862	4,068.6000	4.0686	(13.178)	0	0	0
2016/06/06	2044	04/08/2016	9.51	Put	Bond Future	4,558.5100	4.5585	3,948.8200	3.9488	(13.375)	0	0	0
2016/06/06	2044	04/08/2016	9.49	Call	Bond Future	1,238.8100	1.2388	1,461.0600	1.4611	17.941	0	0	0
2016/06/06	2044	04/08/2016	9.50	Put	Bond Future	4,622.0600	4.6221	4,008.4200	4.0084	(13.276)	0	0	0
2016/06/06	2044	03/11/2016			Bond Future	9.9318	91.3020	9.8316	92.1571	(1.009)	0.0000	0.0000	0
2016/06/06	2044	03/11/2016	10.42	Call	Bond Future	6,305.8000	6.3058	6,859.3300	6.8593	8.778	0	0	0
2016/06/06	2044	03/11/2016	10.41	Put	Bond Future	2,362.5400	2.3625	2,058.5400	2.0585	(12.868)	0	0	0
2016/06/06	2044	03/11/2016	10.43	Put	Bond Future	2,308.7100	2.3087	2,009.6500	2.0097	(12.954)	0	0	0
2016/06/06	2044	03/11/2016	10.42	Put	Bond Future	2,335.6000	2.3356	2,034.0700	2.0341	(12.910)	0	0	0
2016/06/06	2044	03/11/2016	10.43	Call	Bond Future	6,357.0000	6.3570	6,913.0000	6.9130	8.746	0	0	0
2016/06/06	2044	03/11/2016	10.41	Call	Bond Future	6,254.5300	6.2545	6,805.5900	6.8056	8.811	0	0	0
2016/06/06	2044	02/02/2017			Bond Future	9.9772	88.7545	9.8742	89.6250	(1.032)	0.0000	0.0000	0
2016/06/06	2044	02/02/2017	9.77	Call	Bond Future	4,291.6900	4.2917	4,684.3400	4.6843	9.149	0	0	0
2016/06/06	2044	02/02/2017	9.76	Put	Bond Future	6,107.7800	6.1078	5,627.6400	5.6276	(7.861)	0	0	0
2016/06/06	2044	02/02/2017	9.78	Put	Bond Future	6,009.2800	6.0093	5,533.8000	5.5338	(7.912)	0	0	0
2016/06/06	2044	02/02/2017	9.77	Put	Bond Future	6,058.5200	6.0585	5,580.7100	5.5807	(7.887)	0	0	0
2016/06/06	2044	02/02/2017	9.78	Call	Bond Future	4,329.1100	4.3291	4,724.0900	4.7241	9.124	0	0	0
2016/06/06	2044	02/02/2017	9.76	Call	Bond Future	4,254.1500	4.2542	4,644.4700	4.6445	9.175	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
2016/06/06	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2046	04/08/2016			Bond Future	132.4637	132.4637	132.4758	132.4758	0.009	0.0000	0.0000	16,296
2016/06/06	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2046	04/08/2016	129.00	Call	Bond Future	3,463.6800	3.4637	3,475.7700	3.4758	0.349	0	0	0
2016/06/06	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2046	04/08/2016	129.01	Call	Bond Future	3,453.6800	3.4537	3,465.7700	3.4658	0.350	0	0	0
2016/06/06	2046	04/08/2016	129.02	Call	Bond Future	3,443.6800	3.4437	3,455.7700	3.4558	0.351	0	0	0
2016/06/06	2046	03/11/2016	137.07	Put	Bond Future	3,582.8100	3.5828	3,571.2200	3.5712	(0.323)	0	0	0
2016/06/06	2046	03/11/2016			Bond Future	133.4872	133.4872	133.4988	133.4988	0.009	0.0000	0.0000	0
2016/06/06	2046	03/11/2016	137.09	Put	Bond Future	3,602.8100	3.6028	3,591.2200	3.5912	(0.322)	0	0	0
2016/06/06	2046	03/11/2016	137.08	Put	Bond Future	3,592.8100	3.5928	3,581.2200	3.5812	(0.323)	0	0	0
2016/06/06	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2050	04/08/2016	139.14	Call	Bond Future	3,349.2500	3.3493	3,362.4400	3.3624	0.394	0	0	0
2016/06/06	2050	04/08/2016			Bond Future	142.4892	142.4892	142.5024	142.5024	0.009	0.0000	0.0000	20,765
2016/06/06	2050	04/08/2016	139.12	Call	Bond Future	3,369.2500	3.3693	3,382.4400	3.3824	0.391	0	0	0
2016/06/06	2050	04/08/2016	139.13	Call	Bond Future	3,359.2500	3.3593	3,372.4400	3.3724	0.393	0	0	0
2016/06/06	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2050	03/11/2016	149.52	Put	Bond Future	4,310.1000	4.3101	4,297.5000	4.2975	(0.292)	0	0	0
2016/06/06	2050	03/11/2016			Bond Future	145.2099	145.2099	145.2225	145.2225	0.009	0.0000	0.0000	0
2016/06/06	2050	03/11/2016	149.54	Put	Bond Future	4,330.1000	4.3301	4,317.5000	4.3175	(0.291)	0	0	0
2016/06/06	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2050	03/11/2016	149.53	Put	Bond Future	4,320.1000	4.3201	4,307.5000	4.3075	(0.292)	0	0	0
2016/06/06	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	AL37	04/08/2016			Index Future	483.6200	483.6200	486.4060	486.4060	0.576	0.0000	0.0000	27
2016/06/06	AL37	03/11/2016			Index Future	492.9150	492.9150	495.7510	495.7510	0.575	0.0000	0.0000	0
2016/06/06	AL7T	04/08/2016			Index Future	555.7000	555.7000	560.8190	560.8190	0.921	0.0000	0.0000	11
2016/06/06	AL7T	03/11/2016			Index Future	566.3810	566.3810	571.5930	571.5930	0.920	0.0000	0.0000	0
2016/06/06	ALBI	04/08/2016			Index Future	506.3890	506.3890	510.5320	510.5320	0.818	0.0000	0.0000	717
2016/06/06	ALBI	03/11/2016			Index Future	516.1220	516.1220	520.3400	520.3400	0.817	0.0000	0.0000	0
2016/06/06	ALBI	02/02/2017			Index Future	526.4880	526.4880	530.7780	530.7780	0.815	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
2016/06/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/06/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	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
2016/06/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/06	EL28	04/08/2016			Bond Future	131.3853	131.3853	131.6674	131.6674	0.215	0.0000	0.0000	0
2016/06/06	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	EL28	04/08/2016	126.86	Call	Bond Future	4,525.3400	4.5253	4,807.4200	4.8074	6.233	0	0	0
2016/06/06	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	EL28	04/08/2016	126.87	Call	Bond Future	4,515.3400	4.5153	4,797.4200	4.7974	6.247	0	0	0
2016/06/06	EL28	04/08/2016	126.88	Call	Bond Future	4,505.3400	4.5053	4,787.4200	4.7874	6.261	0	0	0
2016/06/06	EL28	03/11/2016	132.17	Call	Bond Future	59.6000	0.0596	346.1700	0.3462	480.822	0	0	0
2016/06/06	EL28	03/11/2016			Bond Future	132.2296	132.2296	132.5162	132.5162	0.217	0.0000	0.0000	0
2016/06/06	EL28	03/11/2016	132.15	Call	Bond Future	79.6000	0.0796	366.1700	0.3662	360.013	0	0	0
2016/06/06	EL28	03/11/2016	132.16	Call	Bond Future	69.6000	0.0696	356.1700	0.3562	411.739	0	0	0
2016/06/06	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	ES33	04/08/2016			Bond Future	10.6854	78.2184	10.5771	78.9027	(1.013)	0.0000	0.0000	8,837
2016/06/06	ES33	04/08/2016	10.24	Put	Bond Future	2,877.1200	2.8771	2,192.8500	2.1928	(23.783)	0	0	0
2016/06/06	ES33	04/08/2016	10.26	Put	Bond Future	2,744.3700	2.7444	2,060.1000	2.0601	(24.934)	0	0	0
2016/06/06	ES33	04/08/2016	10.25	Put	Bond Future	2,810.7000	2.8107	2,126.4300	2.1264	(24.345)	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
2016/06/06	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	ES33	03/11/2016			Bond Future	10.7711	75.9130	10.6594	76.6097	(1.037)	0.0000	0.0000	0
2016/06/06	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	ES33	03/11/2016	11.31	Call	Bond Future	3,226.4100	3.2264	3,923.1800	3.9232	21.596	0	0	0
2016/06/06	ES33	03/11/2016	11.29	Call	Bond Future	3,110.5000	3.1105	3,807.2700	3.8073	22.401	0	0	0
2016/06/06	ES33	03/11/2016	11.30	Call	Bond Future	3,168.4900	3.1685	3,865.2600	3.8653	21.991	0	0	0
2016/06/06	ES33	02/02/2017			Bond Future	10.8531	77.4384	10.7378	78.1476	(1.062)	0.0000	0.0000	0
2016/06/06	ES33	02/02/2017	10.59	Put	Bond Future	1,633.7800	1.6338	924.5500	0.9245	(43.410)	0	0	0
2016/06/06	ES33	02/02/2017	10.61	Put	Bond Future	1,507.6800	1.5077	798.4500	0.7984	(47.041)	0	0	0
2016/06/06	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	ES33	02/02/2017	10.60	Put	Bond Future	1,570.6900	1.5707	861.4600	0.8615	(45.154)	0	0	0
2016/06/06	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	ES42	04/08/2016			Bond Future	10.8248	82.4100	10.7268	83.1134	(0.905)	0.0000	0.0000	7,270
2016/06/06	ES42	03/11/2016			Bond Future	10.9089	79.7144	10.8077	80.4306	(0.928)	0.0000	0.0000	0
2016/06/06	GOVI	04/08/2016	520.99	Put	GOVI	159,970.0000	15.9970	120,050.0000	12.0050	(24.955)	0	0	0
2016/06/06	GOVI	04/08/2016			GOVI	504.9930	504.9930	508.9850	508.9850	0.791	0.0000	0.0000	448
2016/06/06	GOVI	04/08/2016	521.01	Put	GOVI	160,170.0000	16.0170	120,250.0000	12.0250	(24.924)	0	0	0
2016/06/06	GOVI	04/08/2016	521.00	Put	GOVI	160,070.0000	16.0070	120,150.0000	12.0150	(24.939)	0	0	0
2016/06/06	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	GOVI	03/11/2016	476.11	Call	GOVI	385,890.0000	38.5890	426,530.0000	42.6530	10.531	0	0	0
2016/06/06	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	GOVI	03/11/2016			GOVI	514.6990	514.6990	518.7630	518.7630	0.790	0.0000	0.0000	127
2016/06/06	GOVI	03/11/2016	476.12	Call	GOVI	385,790.0000	38.5790	426,430.0000	42.6430	10.534	0	0	0
2016/06/06	GOVI	03/11/2016	476.13	Call	GOVI	385,690.0000	38.5690	426,330.0000	42.6330	10.537	0	0	0
2016/06/06	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	GOVI	02/02/2017			GOVI	525.0360	525.0360	529.1690	529.1690	0.787	0.0000	0.0000	0
2016/06/06	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	GOVI	02/02/2017	533.32	Put	GOVI	82,840.0000	8.2840	41,510.0000	4.1510	(49.891)	0	0	0
2016/06/06	GOVI	02/02/2017	533.34	Put	GOVI	83,040.0000	8.3040	41,710.0000	4.1710	(49.771)	0	0	0
2016/06/06	GOVI	02/02/2017	533.33	Put	GOVI	82,940.0000	8.2940	41,610.0000	4.1610	(49.831)	0	0	0
2016/06/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/06/06	IGOV	04/08/2016			Index Future	245.9470	245.9470	246.3610	246.3610	0.168	0.0000	0.0000	1,077
2016/06/06	IGOV	03/11/2016			Index Future	250.6950	250.6950	251.1140	251.1140	0.167	0.0000	0.0000	23
2016/06/06	IGOV	02/02/2017			Index Future	255.7490	255.7490	256.1710	256.1710	0.165	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/06	ILBI	04/08/2016			Index Future	666.9060		666.9060	667.9020	667.9020	0.149	0.0000	0.0000	156
2016/06/06	ILBI	03/11/2016			Index Future	679.6360		679.6360	680.6510	680.6510	0.149	0.0000	0.0000	0
2016/06/06	IS01	19/12/2016			Interest Rate Swap	100.1168		100.1168	100.1040	100.1040	(0.013)	0.0000	0.0000	0
2016/06/06	IS01	16/03/2017			Interest Rate Swap	100.1371		100.1371	100.1087	100.1087	(0.028)	0.0000	0.0000	0
2016/06/06	IS01	15/06/2017			Interest Rate Swap	99.8854		99.8854	99.8332	99.8332	(0.052)	0.0000	0.0000	0
2016/06/06	IS02	18/12/2017			Interest Rate Swap	100.5442		100.5442	100.4299	100.4299	(0.114)	0.0000	0.0000	0
2016/06/06	IS02	16/03/2018			Interest Rate Swap	100.0084		100.0084	99.8686	99.8686	(0.140)	0.0000	0.0000	0
2016/06/06	IS02	15/06/2018			Interest Rate Swap	99.8757		99.8757	99.7117	99.7117	(0.164)	0.0000	0.0000	0
2016/06/06	IS05	17/12/2020			Interest Rate Swap	100.6898		100.6898	100.2451	100.2451	(0.442)	0.0000	0.0000	0
2016/06/06	IS05	16/03/2021			Interest Rate Swap	100.1964		100.1964	99.7304	99.7304	(0.465)	0.0000	0.0000	0
2016/06/06	IS05	15/06/2021			Interest Rate Swap	99.6739		99.6739	99.1840	99.1840	(0.491)	0.0000	0.0000	0
2016/06/06	IS10	17/12/2025			Interest Rate Swap	102.7708		102.7708	101.8857	101.8857	(0.861)	0.0000	0.0000	0
2016/06/06	IS10	16/03/2026			Interest Rate Swap	100.0269		100.0269	99.1052	99.1052	(0.921)	0.0000	0.0000	0
2016/06/06	IS10	15/06/2026			Interest Rate Swap	98.9274		98.9274	97.9783	97.9783	(0.959)	0.0000	0.0000	0
2016/06/06	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/06/06	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/06/06	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/06/06	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/06/06	JBAF	15/06/2016			Jibar Tradeable Future	7.3300		92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2016/06/06	JBAF	20/07/2016			Jibar Tradeable Future	7.4700		92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/06/06	JBAF	17/08/2016			Jibar Tradeable Future	7.5100		92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/06/06	JBAF	21/09/2016			Jibar Tradeable Future	7.6400		92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/06/06	JBAF	19/10/2016			Jibar Tradeable Future	7.6800		92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2016/06/06	JBAF	16/11/2016			Jibar Tradeable Future	7.7100		92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/06/06	JBAF	21/12/2016			Jibar Tradeable Future	7.8400		92.1600	7.8400	92.1600	0.000	0.0000	0.0000	0
2016/06/06	JBAF	15/03/2017			Jibar Tradeable Future	8.0700		91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2016/06/06	JBAF	21/06/2017			Jibar Tradeable Future	8.2300		91.7700	8.2300	91.7700	0.000	0.0000	0.0000	0
2016/06/06	JBAF	20/09/2017			Jibar Tradeable Future	8.3200		91.6800	8.3200	91.6800	0.000	0.0000	0.0000	0
2016/06/06	JBAF	20/12/2017			Jibar Tradeable Future	8.3900		91.6100	8.3900	91.6100	0.000	0.0000	0.0000	0
2016/06/06	JBAF	20/03/2018			Jibar Tradeable Future	8.4600		91.5400	8.4600	91.5400	0.000	0.0000	0.0000	0
2016/06/06	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/06/06	R023	04/08/2016	8.24	Call	Bond Future	179.8100		0.1798	261.9700	0.2620	45.693	0	0	0
2016/06/06	R023	04/08/2016	8.25	Put	Bond Future	3,941.0700		3.9411	3,318.5300	3.3185	(15.796)	0	0	0
2016/06/06	R023	04/08/2016			Bond Future	9.0337		97.1780	8.8832	97.8849	(1.665)	0.0000	0.0000	11,289
2016/06/06	R023	04/08/2016	8.25	Call	Bond Future	185.4200		0.1854	269.7300	0.2697	45.470	0	0	0
2016/06/06	R023	04/08/2016	8.26	Call	Bond Future	191.4100		0.1914	277.9700	0.2780	45.222	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/06	R023	04/08/2016	8.24	Put	Bond Future	3,984.5800		3.9846	3,359.8900	3.3599	(15.678)	0	0	0
2016/06/06	R023	04/08/2016	8.26	Put	Bond Future	3,897.9700		3.8980	3,277.6800	3.2777	(15.913)	0	0	0
2016/06/06	R023	03/11/2016	9.73	Put	Bond Future	901.1700		0.9012	701.9400	0.7019	(22.108)	0	0	0
2016/06/06	R023	03/11/2016			Bond Future	9.0975		95.0944	8.9396	95.8141	(1.736)	0.0000	0.0000	0
2016/06/06	R023	03/11/2016	9.75	Put	Bond Future	877.1900		0.8772	682.0600	0.6821	(22.245)	0	0	0
2016/06/06	R023	03/11/2016	9.73	Call	Bond Future	3,715.2100		3.7152	4,235.6400	4.2356	14.008	0	0	0
2016/06/06	R023	03/11/2016	9.74	Put	Bond Future	889.1100		0.8891	691.9400	0.6919	(22.176)	0	0	0
2016/06/06	R023	03/11/2016	9.74	Call	Bond Future	3,746.7900		3.7468	4,269.2800	4.2693	13.945	0	0	0
2016/06/06	R023	03/11/2016	9.75	Call	Bond Future	3,778.4800		3.7785	4,303.0100	4.3030	13.882	0	0	0
2016/06/06	R023	02/02/2017	8.85	Call	Bond Future	1,837.8800		1.8379	2,152.0400	2.1520	17.094	0	0	0
2016/06/06	R023	02/02/2017			Bond Future	9.1522		97.0050	8.9861	97.7372	(1.814)	0.0000	0.0000	0
2016/06/06	R023	02/02/2017	8.86	Call	Bond Future	1,856.8000		1.8568	2,173.0700	2.1731	17.033	0	0	0
2016/06/06	R023	02/02/2017	8.84	Put	Bond Future	3,201.6800		3.2017	2,781.5300	2.7815	(13.123)	0	0	0
2016/06/06	R023	02/02/2017	8.86	Put	Bond Future	3,150.0800		3.1501	2,734.1400	2.7341	(13.204)	0	0	0
2016/06/06	R023	02/02/2017	8.84	Call	Bond Future	1,819.0700		1.8191	2,131.1300	2.1311	17.155	0	0	0
2016/06/06	R023	02/02/2017	8.85	Put	Bond Future	3,175.8100		3.1758	2,757.7600	2.7578	(13.164)	0	0	0
2016/06/06	R035	04/08/2016			Bond Future	9.7443		96.5285	9.6365	97.3989	(1.106)	0.0000	0.0000	5,505
2016/06/06	R035	04/08/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R035	04/08/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R035	04/08/2016	10.35	Call	Bond Future	4,666.5200		4.6665	5,536.8200	5.5368	18.650	0	0	0
2016/06/06	R035	04/08/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R035	04/08/2016	10.36	Call	Bond Future	4,740.4600		4.7405	5,610.7600	5.6108	18.359	0	0	0
2016/06/06	R035	04/08/2016	10.37	Call	Bond Future	4,814.3100		4.8143	5,684.6100	5.6846	18.077	0	0	0
2016/06/06	R035	03/11/2016	9.58	Put	Bond Future	1,772.8100		1.7728	886.5400	0.8865	(49.992)	0	0	0
2016/06/06	R035	03/11/2016			Bond Future	9.8004		93.8619	9.6894	94.7482	(1.133)	0.0000	0.0000	0
2016/06/06	R035	03/11/2016	9.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R035	03/11/2016	9.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R035	03/11/2016	9.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R035	03/11/2016	9.57	Put	Bond Future	1,854.4800		1.8545	968.2100	0.9682	(47.791)	0	0	0
2016/06/06	R035	03/11/2016	9.59	Put	Bond Future	1,691.2500		1.6913	804.9800	0.8050	(52.403)	0	0	0
2016/06/06	R186	04/08/2016	8.51	Put	Bond Future	5,534.5000		5.5345	4,639.0300	4.6390	(16.180)	0	0	0
2016/06/06	R186	04/08/2016	8.90	Call	Bond Future	987.8100		0.9878	1,321.5300	1.3215	33.784	0	0	500
2016/06/06	R186	04/08/2016	8.85	Call	Bond Future	879.6200		0.8796	1,185.8900	1.1859	34.818	0	0	750
2016/06/06	R186	04/08/2016	9.60	Call	Bond Future	3,455.5800		3.4556	4,194.3300	4.1943	21.378	0	0	0
2016/06/06	R186	04/08/2016	10.00	Put	Bond Future	368.6300		0.3686	222.4400	0.2224	(39.658)	0	0	6,500
2016/06/06	R186	04/08/2016			Bond Future	9.2314		109.7598	9.0819	110.8059	(1.619)	9.0960	9.0960	102,062
2016/06/06	R186	04/08/2016	8.50	Put	Bond Future	5,598.1700		5.5982	4,699.0700	4.6991	(16.061)	0	0	0
2016/06/06	R186	04/08/2016	9.25	Put	Bond Future	1,871.1100		1.8711	1,366.6600	1.3667	(26.960)	0	0	1,000
2016/06/06	R186	04/08/2016	9.35	Put	Bond Future	1,552.0900		1.5521	1,107.4200	1.1074	(28.650)	0	0	0
2016/06/06	R186	04/08/2016	9.40	Put	Bond Future	1,408.0800		1.4081	992.5700	0.9926	(29.509)	0	0	5,000
2016/06/06	R186	04/08/2016	9.30	Put	Bond Future	1,706.3600		1.7064	1,232.0000	1.2320	(27.800)	0	0	0
2016/06/06	R186	04/08/2016	8.51	Call	Bond Future	356.3200		0.3563	506.8900	0.5069	42.257	0	0	0
2016/06/06	R186	04/08/2016	8.85	Put	Bond Future	3,576.2900		3.5763	2,836.5200	2.8365	(20.685)	0	0	0
2016/06/06	R186	04/08/2016	8.49	Call	Bond Future	335.9700		0.3360	479.3900	0.4794	42.688	0	0	0
2016/06/06	R186	04/08/2016	8.50	Call	Bond Future	345.8700		0.3459	492.8100	0.4928	42.484	0	0	0
2016/06/06	R186	04/08/2016	8.90	Put	Bond Future	3,325.7800		3.3258	2,613.4600	2.6135	(21.418)	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
2016/06/06	R186	04/08/2016	9.25	Call	Bond Future	2,000.5500	2.0006	2,542.1400	2.5421	27.072	0	0	0
2016/06/06	R186	04/08/2016	9.35	Call	Bond Future	2,372.7200	2.3727	2,974.0900	2.9741	25.345	0	0	500
2016/06/06	R186	04/08/2016	9.40	Call	Bond Future	2,572.0600	2.5721	3,202.5900	3.2026	24.515	0	0	0
2016/06/06	R186	04/08/2016	9.30	Call	Bond Future	2,182.1500	2.1822	2,753.8300	2.7538	26.198	0	0	500
2016/06/06	R186	04/08/2016	9.60	Put	Bond Future	933.1100	0.9331	625.8200	0.6258	(32.932)	0	0	5,635
2016/06/06	R186	04/08/2016	10.00	Call	Bond Future	5,538.1700	5.5382	6,438.0200	6.4380	16.248	0	0	0
2016/06/06	R186	04/08/2016	8.49	Put	Bond Future	5,662.4500	5.6625	4,759.8300	4.7598	(15.940)	0	0	0
2016/06/06	R186	03/11/2016	9.40	Put	Bond Future	2,643.6900	2.6437	2,168.9800	2.1690	(17.956)	0	0	0
2016/06/06	R186	03/11/2016			Bond Future	9.2864	111.8469	9.1311	112.9120	(1.672)	0.0000	0.0000	10
2016/06/06	R186	03/11/2016	9.20	Put	Bond Future	3,317.7000	3.3177	2,766.4000	2.7664	(16.617)	0	0	0
2016/06/06	R186	03/11/2016	8.95	Put	Bond Future	4,317.9700	4.3180	3,670.2500	3.6702	(15.001)	0	0	0
2016/06/06	R186	03/11/2016	8.97	Put	Bond Future	4,231.3400	4.2313	3,591.2500	3.5913	(15.127)	0	0	0
2016/06/06	R186	03/11/2016	9.66	Call	Bond Future	4,440.5600	4.4406	5,124.9300	5.1249	15.412	0	0	0
2016/06/06	R186	03/11/2016	8.96	Put	Bond Future	4,274.5100	4.2745	3,630.6000	3.6306	(15.064)	0	0	0
2016/06/06	R186	03/11/2016	8.97	Call	Bond Future	2,045.8300	2.0458	2,470.8300	2.4708	20.774	0	0	0
2016/06/06	R186	03/11/2016	9.71	Call	Bond Future	4,653.7100	4.6537	5,355.0300	5.3550	15.070	0	0	0
2016/06/06	R186	03/11/2016	9.20	Call	Bond Future	2,726.6900	2.7267	3,240.4800	3.2405	18.843	0	0	1,425
2016/06/06	R186	03/11/2016	8.95	Call	Bond Future	1,992.3100	1.9923	2,409.6800	2.4097	20.949	0	0	0
2016/06/06	R186	03/11/2016	9.40	Call	Bond Future	3,413.8200	3.4138	4,004.2000	4.0042	17.294	0	0	1,425
2016/06/06	R186	03/11/2016	9.66	Put	Bond Future	1,935.4500	1.9354	1,554.7300	1.5547	(19.671)	0	0	5,000
2016/06/06	R186	03/11/2016	9.71	Put	Bond Future	1,819.3500	1.8194	1,455.5800	1.4556	(19.995)	0	0	5,000
2016/06/06	R186	03/11/2016	8.96	Call	Bond Future	2,018.9600	2.0190	2,440.1400	2.4401	20.861	0	0	0
2016/06/06	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R197	04/08/2016			Bond Future	297.9022	297.9022	297.9278	297.9278	0.009	0.0000	0.0000	1,878
2016/06/06	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R197	04/08/2016	293.98	Call	Bond Future	3,922.2400	3.9222	3,947.8100	3.9478	0.652	0	0	0
2016/06/06	R197	04/08/2016	293.96	Call	Bond Future	3,942.2400	3.9422	3,967.8100	3.9678	0.649	0	0	0
2016/06/06	R197	04/08/2016	293.97	Call	Bond Future	3,932.2400	3.9322	3,957.8100	3.9578	0.650	0	0	0
2016/06/06	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R197	03/11/2016	303.56	Call	Bond Future	30.3300	0.0303	54.4200	0.0544	79.426	0	0	0
2016/06/06	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R197	03/11/2016			Bond Future	303.5903	303.5903	303.6144	303.6144	0.008	0.0000	0.0000	0
2016/06/06	R197	03/11/2016	303.57	Call	Bond Future	20.3300	0.0203	44.4200	0.0444	118.495	0	0	0
2016/06/06	R197	03/11/2016	303.58	Call	Bond Future	10.3300	0.0103	34.4200	0.0344	233.204	0	0	0
2016/06/06	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R202	04/08/2016	243.25	Call	Bond Future	5,278.6600	5.2787	6,111.6900	6.1117	15.781	0	0	0
2016/06/06	R202	04/08/2016			Bond Future	246.2428	246.2428	247.6126	247.6126	0.556	0.0000	0.0000	37,856
2016/06/06	R202	04/08/2016	243.26	Call	Bond Future	5,272.4300	5.2724	6,104.8500	6.1049	15.788	0	0	0
2016/06/06	R202	04/08/2016	243.24	Put	Bond Future	2,282.1100	2.2821	1,745.9600	1.7460	(23.494)	0	0	0
2016/06/06	R202	04/08/2016	243.26	Put	Bond Future	2,289.6400	2.2896	1,752.2800	1.7523	(23.469)	0	0	0
2016/06/06	R202	04/08/2016	243.24	Call	Bond Future	5,284.9000	5.2849	6,118.5300	6.1185	15.774	0	0	0
2016/06/06	R202	04/08/2016	243.25	Put	Bond Future	2,285.8700	2.2859	1,749.1200	1.7491	(23.481)	0	0	0
2016/06/06	R202	03/11/2016	253.85	Put	Bond Future	2,905.3000	2.9053	1,511.1400	1.5111	(47.987)	0	0	0
2016/06/06	R202	03/11/2016			Bond Future	250.9447	250.9447	252.3389	252.3389	0.556	0.0000	0.0000	0
2016/06/06	R202	03/11/2016	253.87	Put	Bond Future	2,925.3000	2.9253	1,531.1400	1.5311	(47.659)	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
2016/06/06	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R202	03/11/2016	253.86	Put	Bond Future	2,915.3000	2.9153	1,521.1400	1.5211	(47.822)	0	0	0
2016/06/06	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R203	04/08/2016	7.26	Call	Bond Future	27.9500	0.0280	46.1100	0.0461	64.973	0	0	0
2016/06/06	R203	04/08/2016			Bond Future	7.9102	103.6560	7.7593	103.8126	(1.908)	0.0000	0.0000	58,097
2016/06/06	R203	04/08/2016	7.24	Call	Bond Future	25.7200	0.0257	42.7000	0.0427	66.019	0	0	0
2016/06/06	R203	04/08/2016	7.25	Call	Bond Future	26.7800	0.0268	44.3300	0.0443	65.534	0	0	0
2016/06/06	R203	04/08/2016	7.24	Put	Bond Future	723.8700	0.7239	584.2500	0.5842	(19.288)	0	0	0
2016/06/06	R203	04/08/2016	7.26	Put	Bond Future	705.1600	0.7052	566.7200	0.5667	(19.632)	0	0	0
2016/06/06	R203	04/08/2016	7.25	Put	Bond Future	714.4600	0.7145	575.4100	0.5754	(19.462)	0	0	0
2016/06/06	R203	03/11/2016	8.86	Call	Bond Future	801.5900	0.8016	936.1000	0.9361	16.780	0	0	0
2016/06/06	R203	03/11/2016			Bond Future	7.9514	101.4550	7.7557	101.6139	(2.461)	0.0000	0.0000	0
2016/06/06	R203	03/11/2016	8.84	Call	Bond Future	787.9900	0.7880	921.7600	0.9218	16.976	0	0	0
2016/06/06	R203	03/11/2016	8.85	Call	Bond Future	794.7800	0.7948	928.9300	0.9289	16.879	0	0	0
2016/06/06	R203	03/11/2016	8.84	Put	Bond Future	71.5200	0.0715	46.3900	0.0464	(35.137)	0	0	0
2016/06/06	R203	03/11/2016	8.86	Put	Bond Future	69.0800	0.0691	44.6900	0.0447	(35.307)	0	0	0
2016/06/06	R203	03/11/2016	8.85	Put	Bond Future	70.2900	0.0703	45.5400	0.0455	(35.211)	0	0	0
2016/06/06	R203	02/02/2017	7.70	Call	Bond Future	215.9600	0.2160	291.2400	0.2912	34.858	0	0	0
2016/06/06	R203	02/02/2017	7.71	Put	Bond Future	327.6100	0.3276	243.4000	0.2434	(25.704)	0	0	0
2016/06/06	R203	02/02/2017			Bond Future	7.8989	103.4935	7.6220	103.6535	(3.506)	0.0000	0.0000	0
2016/06/06	R203	02/02/2017	7.71	Call	Bond Future	218.4600	0.2185	294.2900	0.2943	34.711	0	0	0
2016/06/06	R203	02/02/2017	7.72	Call	Bond Future	221.3200	0.2213	297.6900	0.2977	34.507	0	0	0
2016/06/06	R203	02/02/2017	7.70	Put	Bond Future	330.8900	0.3309	246.1300	0.2461	(25.616)	0	0	0
2016/06/06	R203	02/02/2017	7.72	Put	Bond Future	324.6800	0.3247	241.0100	0.2410	(25.770)	0	0	0
2016/06/06	R204	04/08/2016			Bond Future	8.3382	100.3645	8.1975	100.6604	(1.688)	0.0000	0.0000	35,129
2016/06/06	R204	04/08/2016	7.74	Put	Bond Future	1,373.4800	1.3735	1,125.4700	1.1255	(18.057)	0	0	0
2016/06/06	R204	04/08/2016	7.76	Put	Bond Future	1,338.1400	1.3381	1,092.6700	1.0927	(18.344)	0	0	0
2016/06/06	R204	04/08/2016	7.74	Call	Bond Future	108.2900	0.1083	156.1600	0.1562	44.205	0	0	0
2016/06/06	R204	04/08/2016	7.75	Put	Bond Future	1,355.8200	1.3558	1,109.0800	1.1091	(18.199)	0	0	0
2016/06/06	R204	04/08/2016	7.75	Call	Bond Future	111.9400	0.1119	161.0800	0.1611	43.899	0	0	0
2016/06/06	R204	04/08/2016	7.76	Call	Bond Future	115.5700	0.1156	165.9800	0.1660	43.619	0	0	0
2016/06/06	R204	03/11/2016			Bond Future	8.4058	102.2729	8.2474	102.5737	(1.884)	0.0000	0.0000	0
2016/06/06	R204	03/11/2016	9.21	Put	Bond Future	238.8900	0.2389	176.1200	0.1761	(26.276)	0	0	0
2016/06/06	R204	03/11/2016	9.23	Put	Bond Future	231.4000	0.2314	170.2200	0.1702	(26.439)	0	0	0
2016/06/06	R204	03/11/2016	9.22	Put	Bond Future	235.0200	0.2350	173.0700	0.1731	(26.359)	0	0	0
2016/06/06	R204	03/11/2016	9.22	Call	Bond Future	1,763.2400	1.7632	2,002.1200	2.0021	13.548	0	0	0
2016/06/06	R204	03/11/2016	9.21	Call	Bond Future	1,748.5200	1.7485	1,986.5800	1.9866	13.615	0	0	0
2016/06/06	R204	03/11/2016	9.23	Call	Bond Future	1,778.2000	1.7782	2,017.8500	2.0178	13.477	0	0	0
2016/06/06	R204	02/02/2017	8.28	Call	Bond Future	701.5600	0.7016	842.7900	0.8428	20.131	0	0	0
2016/06/06	R204	02/02/2017			Bond Future	8.4445	100.2854	8.2643	100.5902	(2.133)	0.0000	0.0000	0
2016/06/06	R204	02/02/2017	8.29	Call	Bond Future	709.4200	0.7094	851.6300	0.8516	20.046	0	0	0
2016/06/06	R204	02/02/2017	8.30	Call	Bond Future	717.3300	0.7173	860.5300	0.8605	19.963	0	0	0
2016/06/06	R204	02/02/2017	8.28	Put	Bond Future	979.8200	0.9798	816.2200	0.8162	(16.697)	0	0	0
2016/06/06	R204	02/02/2017	8.30	Put	Bond Future	961.7000	0.9617	800.0700	0.8001	(16.807)	0	0	0
2016/06/06	R204	02/02/2017	8.29	Put	Bond Future	970.7300	0.9707	808.1100	0.8081	(16.752)	0	0	0

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2016/06/06	R207	04/08/2016			Bond Future	8.6357	96.4643	8.4818	96.9031	(1.782)	0.0000	0.0000	76,765
2016/06/06	R207	04/08/2016	7.99	Put	Bond Future	2,001.5100	2.0015	1,631.6000	1.6316	(18.482)	0	0	0
2016/06/06	R207	04/08/2016	8.01	Put	Bond Future	1,952.7000	1.9527	1,586.3300	1.5863	(18.762)	0	0	0
2016/06/06	R207	04/08/2016	8.00	Put	Bond Future	1,977.0500	1.9771	1,608.9000	1.6089	(18.621)	0	0	0
2016/06/06	R207	04/08/2016	8.01	Call	Bond Future	153.6400	0.1536	226.0300	0.2260	47.117	0	0	0
2016/06/06	R207	04/08/2016	7.99	Call	Bond Future	144.2700	0.1443	213.1200	0.2131	47.723	0	0	0
2016/06/06	R207	04/08/2016	8.00	Call	Bond Future	148.9000	0.1489	219.5100	0.2195	47.421	0	0	0
2016/06/06	R207	02/02/2017	9.24	Call	Bond Future	2,019.1800	2.0192	2,315.8600	2.3159	14.693	0	0	0
2016/06/06	R207	02/02/2017			Bond Future	8.7542	96.6300	8.5720	97.0834	(2.081)	0.0000	0.0000	0
2016/06/06	R207	02/02/2017	8.91	Call	Bond Future	1,524.7600	1.5248	1,779.7500	1.7797	16.723	0	0	62
2016/06/06	R207	02/02/2017	9.22	Call	Bond Future	1,987.2000	1.9872	2,281.4800	2.2815	14.809	0	0	0
2016/06/06	R207	02/02/2017	9.23	Call	Bond Future	2,003.1600	2.0032	2,298.6500	2.2987	14.751	0	0	0
2016/06/06	R207	02/02/2017	8.91	Put	Bond Future	1,139.0500	1.1391	940.6300	0.9406	(17.420)	0	0	0
2016/06/06	R207	02/02/2017	9.22	Put	Bond Future	839.9000	0.8399	680.7700	0.6808	(18.946)	0	0	0
2016/06/06	R207	02/02/2017	9.24	Put	Bond Future	823.0100	0.8230	666.2800	0.6663	(19.044)	0	0	0
2016/06/06	R207	02/02/2017	9.23	Put	Bond Future	831.4200	0.8314	673.5000	0.6735	(18.994)	0	0	0
2016/06/06	R208	04/08/2016	8.01	Put	Bond Future	2,941.9600	2.9420	2,476.2900	2.4763	(15.829)	0	0	0
2016/06/06	R208	04/08/2016			Bond Future	8.7840	94.8040	8.6373	95.3294	(1.670)	0.0000	0.0000	48,608
2016/06/06	R208	04/08/2016	8.00	Put	Bond Future	2,974.7800	2.9748	2,507.4800	2.5075	(15.709)	0	0	0
2016/06/06	R208	04/08/2016	7.99	Call	Bond Future	120.2000	0.1202	176.6700	0.1767	46.980	0	0	0
2016/06/06	R208	04/08/2016	8.00	Call	Bond Future	124.1500	0.1241	182.1900	0.1822	46.750	0	0	0
2016/06/06	R208	04/08/2016	8.01	Call	Bond Future	128.3600	0.1284	188.0300	0.1880	46.486	0	0	0
2016/06/06	R208	04/08/2016	7.99	Put	Bond Future	3,007.8700	3.0079	2,539.0000	2.5390	(15.588)	0	0	0
2016/06/06	R208	03/11/2016	9.59	Put	Bond Future	543.4500	0.5434	415.0200	0.4150	(23.632)	0	0	0
2016/06/06	R208	03/11/2016			Bond Future	8.8497	93.2039	8.6934	93.7386	(1.765)	0.0000	0.0000	0
2016/06/06	R208	03/11/2016	9.58	Put	Bond Future	551.3500	0.5513	421.4600	0.4215	(23.559)	0	0	0
2016/06/06	R208	03/11/2016	9.57	Call	Bond Future	2,977.3500	2.9774	3,380.6800	3.3807	13.547	0	0	0
2016/06/06	R208	03/11/2016	9.58	Call	Bond Future	3,002.1800	3.0022	3,407.0100	3.4070	13.485	0	0	0
2016/06/06	R208	03/11/2016	9.59	Call	Bond Future	3,027.2800	3.0273	3,433.5700	3.4336	13.421	0	0	0
2016/06/06	R208	03/11/2016	9.57	Put	Bond Future	559.5400	0.5595	428.1500	0.4281	(23.482)	0	0	0
2016/06/06	R208	02/02/2017			Bond Future	8.9010	95.0766	8.7343	95.6202	(1.872)	0.0000	0.0000	0
2016/06/06	R208	02/02/2017	8.64	Call	Bond Future	1,347.2500	1.3472	1,584.4800	1.5845	17.608	0	0	0
2016/06/06	R208	02/02/2017	8.63	Put	Bond Future	2,218.9100	2.2189	1,910.9400	1.9109	(13.879)	0	0	0
2016/06/06	R208	02/02/2017	8.65	Put	Bond Future	2,181.5900	2.1816	1,876.8600	1.8769	(13.968)	0	0	0
2016/06/06	R208	02/02/2017	8.64	Put	Bond Future	2,200.2000	2.2002	1,893.8500	1.8938	(13.924)	0	0	0
2016/06/06	R208	02/02/2017	8.65	Call	Bond Future	1,361.5000	1.3615	1,600.3500	1.6003	17.543	0	0	0
2016/06/06	R208	02/02/2017	8.63	Call	Bond Future	1,333.0900	1.3331	1,568.7000	1.5687	17.674	0	0	0
2016/06/06	R209	04/08/2016	9.26	Call	Bond Future	807.5800	0.8076	987.1600	0.9872	22.237	0	0	0
2016/06/06	R209	04/08/2016	9.70	Put	Bond Future	1,896.1600	1.8962	1,523.0600	1.5231	(19.677)	0	0	250
2016/06/06	R209	04/08/2016			Bond Future	9.6914	72.2644	9.5839	72.9857	(1.110)	0.0000	0.0000	54,880
2016/06/06	R209	04/08/2016	9.24	Call	Bond Future	770.3800	0.7704	943.2500	0.9433	22.440	0	0	0
2016/06/06	R209	04/08/2016	9.60	Put	Bond Future	2,249.4700	2.2495	1,835.9800	1.8360	(18.382)	0	0	0
2016/06/06	R209	04/08/2016	10.60	Call	Bond Future	5,950.4700	5.9505	6,580.1900	6.5802	10.583	0	0	5,624
2016/06/06	R209	04/08/2016	9.40	Put	Bond Future	3,084.7400	3.0847	2,592.9900	2.5930	(15.941)	0	0	0
2016/06/06	R209	04/08/2016	9.70	Call	Bond Future	1,953.0300	1.9530	2,301.2900	2.3013	17.832	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
2016/06/06	R209	04/08/2016	10.29	Call	Bond Future	4,400.6200	4.4006	4,959.0200	4.9590	12.689	0	0	0
2016/06/06	R209	04/08/2016	9.25	Call	Bond Future	788.8700	0.7889	965.0900	0.9651	22.338	0	0	0
2016/06/06	R209	04/08/2016	9.24	Put	Bond Future	3,876.3700	3.8764	3,327.8800	3.3279	(14.150)	0	0	0
2016/06/06	R209	04/08/2016	10.60	Put	Bond Future	284.0800	0.2841	192.4400	0.1924	(32.259)	0	0	0
2016/06/06	R209	04/08/2016	9.40	Call	Bond Future	1,103.1500	1.1031	1,332.7600	1.3328	20.814	0	0	250
2016/06/06	R209	04/08/2016	9.26	Put	Bond Future	3,771.5700	3.7716	3,229.7900	3.2298	(14.365)	0	0	0
2016/06/06	R209	04/08/2016	9.60	Call	Bond Future	1,636.7600	1.6368	1,944.6300	1.9446	18.810	0	0	5,624
2016/06/06	R209	04/08/2016	9.25	Put	Bond Future	3,823.8100	3.8238	3,278.6700	3.2787	(14.256)	0	0	0
2016/06/06	R209	04/08/2016	10.29	Put	Bond Future	584.9800	0.5850	422.0200	0.4220	(27.857)	0	0	250
2016/06/06	R209	03/11/2016	10.26	Call	Bond Future	4,956.3700	4.9564	5,447.8700	5.4479	9.917	0	0	0
2016/06/06	R209	03/11/2016			Bond Future	9.7406	70.4877	9.6301	71.2223	(1.134)	0.0000	0.0000	0
2016/06/06	R209	03/11/2016	10.24	Call	Bond Future	4,874.5200	4.8745	5,361.7000	5.3617	9.994	0	0	0
2016/06/06	R209	03/11/2016	10.25	Call	Bond Future	4,915.3100	4.9153	5,404.6600	5.4047	9.956	0	0	0
2016/06/06	R209	03/11/2016	10.24	Put	Bond Future	1,696.6200	1.6966	1,449.2200	1.4492	(14.582)	0	0	0
2016/06/06	R209	03/11/2016	10.25	Put	Bond Future	1,676.0600	1.6761	1,430.8300	1.4308	(14.631)	0	0	5,000
2016/06/06	R209	03/11/2016	10.26	Put	Bond Future	1,655.8700	1.6559	1,412.7900	1.4128	(14.680)	0	0	0
2016/06/06	R209	02/02/2017	9.55	Put	Bond Future	4,694.3200	4.6943	4,280.3600	4.2804	(8.818)	0	0	0
2016/06/06	R209	02/02/2017			Bond Future	9.7832	71.9043	9.6698	72.6521	(1.159)	0.0000	0.0000	0
2016/06/06	R209	02/02/2017	9.54	Put	Bond Future	4,733.1500	4.7331	4,317.1300	4.3171	(8.789)	0	0	0
2016/06/06	R209	02/02/2017	9.55	Call	Bond Future	3,142.9500	3.1430	3,476.8400	3.4768	10.623	0	0	0
2016/06/06	R209	02/02/2017	9.53	Call	Bond Future	3,085.3900	3.0854	3,415.1500	3.4151	10.688	0	0	0
2016/06/06	R209	02/02/2017	9.54	Call	Bond Future	3,114.0900	3.1141	3,445.9200	3.4459	10.656	0	0	0
2016/06/06	R209	02/02/2017	9.53	Put	Bond Future	4,772.2300	4.7722	4,354.1400	4.3541	(8.761)	0	0	0
2016/06/06	R210	04/08/2016			Bond Future	187.6050	187.6050	188.0042	188.0042	0.213	0.0000	0.0000	2,571
2016/06/06	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R210	04/08/2016	181.50	Call	Bond Future	6,105.0300	6.1050	6,504.1700	6.5042	6.538	0	0	0
2016/06/06	R210	04/08/2016	181.52	Call	Bond Future	6,085.0300	6.0850	6,484.1700	6.4842	6.559	0	0	0
2016/06/06	R210	04/08/2016	181.51	Call	Bond Future	6,095.0300	6.0950	6,494.1700	6.4942	6.549	0	0	0
2016/06/06	R210	03/11/2016			Bond Future	188.9048	188.9048	189.3102	189.3102	0.215	0.0000	0.0000	0
2016/06/06	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R210	03/11/2016	188.92	Put	Bond Future	15.2100	0.0152	0.0000	0.0000	(100.000)	0	0	0
2016/06/06	R210	03/11/2016	188.91	Put	Bond Future	5.2100	0.0052	0.0000	0.0000	(100.000)	0	0	0
2016/06/06	R210	03/11/2016	188.90	Call	Bond Future	4.7900	0.0048	410.1700	0.4102	8463.048	0	0	0
2016/06/06	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	400.1700	0.4002	100.000	0	0	0
2016/06/06	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	390.1700	0.3902	100.000	0	0	0
2016/06/06	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R211	04/08/2016			Bond Future	139.9405	139.9405	139.9040	139.9040	(0.026)	0.0000	0.0000	64
2016/06/06	R211	04/08/2016	137.09	Call	Bond Future	2,850.4900	2.8505	2,813.9700	2.8140	(1.281)	0	0	0
2016/06/06	R211	04/08/2016	137.07	Call	Bond Future	2,870.4900	2.8705	2,833.9700	2.8340	(1.272)	0	0	0
2016/06/06	R211	04/08/2016	137.08	Call	Bond Future	2,860.4900	2.8605	2,823.9700	2.8240	(1.277)	0	0	0
2016/06/06	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R211	03/11/2016	141.75	Call	Bond Future	862.6400	0.8626	824.4600	0.8245	(4.426)	0	0	0
2016/06/06	R211	03/11/2016			Bond Future	142.6126	142.6126	142.5745	142.5745	(0.027)	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
2016/06/06	R211	03/11/2016	141.76	Call	Bond Future	852.6400	0.8526	814.4600	0.8145	(4.478)	0	0	0
2016/06/06	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R211	03/11/2016	141.74	Call	Bond Future	872.6400	0.8726	834.4600	0.8345	(4.375)	0	0	0
2016/06/06	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R212	04/08/2016	142.43	Call	Bond Future	3,512.8900	3.5129	3,410.4800	3.4105	(2.915)	0	0	0
2016/06/06	R212	04/08/2016			Bond Future	145.9429	145.9429	145.8405	145.8405	(0.070)	0.0000	0.0000	4,218
2016/06/06	R212	04/08/2016	142.44	Call	Bond Future	3,502.8900	3.5029	3,400.4800	3.4005	(2.924)	0	0	0
2016/06/06	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R212	04/08/2016	142.42	Call	Bond Future	3,522.8900	3.5229	3,420.4800	3.4205	(2.907)	0	0	0
2016/06/06	R212	03/11/2016			Bond Future	148.7297	148.7297	148.6243	148.6243	(0.071)	0.0000	0.0000	0
2016/06/06	R212	03/11/2016	148.11	Call	Bond Future	619.7200	0.6197	514.3400	0.5143	(17.004)	0	0	0
2016/06/06	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/06	R212	03/11/2016	148.12	Call	Bond Future	609.7200	0.6097	504.3400	0.5043	(17.283)	0	0	0
2016/06/06	R212	03/11/2016	148.10	Call	Bond Future	629.7200	0.6297	524.3400	0.5243	(16.734)	0	0	0
2016/06/06	R213	04/08/2016			Bond Future	9.6184	82.8065	9.4851	83.6936	(1.386)	0.0000	0.0000	44,353
2016/06/06	R213	04/08/2016	8.99	Put	Bond Future	4,791.8700	4.7919	4,063.2900	4.0633	(15.205)	0	0	0
2016/06/06	R213	04/08/2016	9.01	Put	Bond Future	4,675.9500	4.6760	3,954.3300	3.9543	(15.433)	0	0	0
2016/06/06	R213	04/08/2016	9.00	Put	Bond Future	4,733.5500	4.7336	4,008.4100	4.0084	(15.319)	0	0	0
2016/06/06	R213	04/08/2016	9.01	Call	Bond Future	511.3300	0.5113	676.8200	0.6768	32.365	0	0	0
2016/06/06	R213	04/08/2016	8.99	Call	Bond Future	485.1900	0.4852	643.7200	0.6437	32.674	0	0	0
2016/06/06	R213	04/08/2016	9.00	Call	Bond Future	497.9400	0.4979	659.9100	0.6599	32.528	0	0	0
2016/06/06	R213	03/11/2016			Bond Future	9.6734	80.8301	9.5360	81.7335	(1.420)	0.0000	0.0000	0
2016/06/06	R213	03/11/2016	10.18	Put	Bond Future	1,651.1000	1.6511	1,357.8500	1.3578	(17.761)	0	0	0
2016/06/06	R213	03/11/2016	10.20	Put	Bond Future	1,611.0700	1.6111	1,323.1100	1.3231	(17.874)	0	0	0
2016/06/06	R213	03/11/2016	10.18	Call	Bond Future	4,860.8200	4.8608	5,471.0000	5.4710	12.553	0	0	0
2016/06/06	R213	03/11/2016	10.19	Put	Bond Future	1,630.8900	1.6309	1,340.3000	1.3403	(17.818)	0	0	0
2016/06/06	R213	03/11/2016	10.19	Call	Bond Future	4,902.1000	4.9021	5,514.9400	5.5149	12.502	0	0	0
2016/06/06	R213	03/11/2016	10.20	Call	Bond Future	4,943.6900	4.9437	5,559.1600	5.5592	12.450	0	0	0
2016/06/06	R213	02/02/2017	9.40	Call	Bond Future	2,836.4700	2.8365	3,230.4800	3.2305	13.891	0	0	0
2016/06/06	R213	02/02/2017	9.42	Call	Bond Future	2,891.3300	2.8913	3,290.4000	3.2904	13.802	0	0	0
2016/06/06	R213	02/02/2017			Bond Future	9.7227	82.4541	9.5811	83.3741	(1.456)	0.0000	0.0000	0
2016/06/06	R213	02/02/2017	9.41	Call	Bond Future	2,863.6900	2.8637	3,260.2300	3.2602	13.847	0	0	0
2016/06/06	R213	02/02/2017	9.40	Put	Bond Future	4,954.8500	4.9549	4,428.9100	4.4289	(10.615)	0	0	0
2016/06/06	R213	02/02/2017	9.42	Put	Bond Future	4,876.1100	4.8761	4,355.2300	4.3552	(10.682)	0	0	0
2016/06/06	R213	02/02/2017	9.41	Put	Bond Future	4,915.2300	4.9152	4,391.8200	4.3918	(10.649)	0	0	0
2016/06/06	R214	04/08/2016	9.24	Call	Bond Future	619.8800	0.6199	745.1000	0.7451	20.201	0	0	0
2016/06/06	R214	04/08/2016	9.25	Put	Bond Future	4,596.6900	4.5967	4,050.3700	4.0504	(11.885)	0	0	0
2016/06/06	R214	04/08/2016	11.30	Call	Bond Future	9,224.0100	9.2240	9,873.7400	9.8737	7.044	0	0	5,610
2016/06/06	R214	04/08/2016			Bond Future	9.8004	72.4103	9.7031	73.0846	(0.993)	0.0000	0.0000	30,112
2016/06/06	R214	04/08/2016	8.55	Put	Bond Future	9,625.9300	9.6259	8,968.5000	8.9685	(6.830)	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
2016/06/06	R214	04/08/2016	9.30	Call	Bond Future	720.2100	0.7202	862.3100	0.8623	19.730	0	0	1,300
2016/06/06	R214	04/08/2016	9.25	Call	Bond Future	635.8700	0.6359	763.8300	0.7638	20.124	0	0	0
2016/06/06	R214	04/08/2016	11.30	Put	Bond Future	64.4700	0.0645	39.9200	0.0399	(38.080)	0	0	0
2016/06/06	R214	04/08/2016	10.30	Put	Bond Future	772.1200	0.7721	584.7900	0.5848	(24.262)	0	0	0
2016/06/06	R214	04/08/2016	9.26	Call	Bond Future	652.1600	0.6522	782.8800	0.7829	20.044	0	0	0
2016/06/06	R214	04/08/2016	8.55	Call	Bond Future	70.3400	0.0703	87.1900	0.0872	23.955	0	0	1,300
2016/06/06	R214	04/08/2016	9.30	Put	Bond Future	4,306.0800	4.3061	3,773.9000	3.7739	(12.359)	0	0	0
2016/06/06	R214	04/08/2016	9.24	Put	Bond Future	4,656.0700	4.6561	4,107.0100	4.1070	(11.792)	0	0	0
2016/06/06	R214	04/08/2016	10.30	Call	Bond Future	4,070.8300	4.0708	4,557.7800	4.5578	11.962	0	0	5,610
2016/06/06	R214	04/08/2016	9.26	Put	Bond Future	4,537.7400	4.5377	3,994.1800	3.9942	(11.979)	0	0	0
2016/06/06	R214	03/11/2016	10.35	Put	Bond Future	1,792.9000	1.7929	1,556.2700	1.5563	(13.198)	0	0	0
2016/06/06	R214	03/11/2016			Bond Future	9.8508	70.4899	9.7508	71.1765	(1.015)	0.0000	0.0000	0
2016/06/06	R214	03/11/2016	10.34	Put	Bond Future	1,814.2700	1.8143	1,575.6200	1.5756	(13.154)	0	0	0
2016/06/06	R214	03/11/2016	10.35	Call	Bond Future	5,061.1200	5.0611	5,511.1000	5.5111	8.891	0	0	0
2016/06/06	R214	03/11/2016	10.33	Call	Bond Future	4,978.1300	4.9781	5,424.0600	5.4241	8.958	0	0	0
2016/06/06	R214	03/11/2016	10.34	Call	Bond Future	5,019.5700	5.0196	5,467.5300	5.4675	8.924	0	0	0
2016/06/06	R214	03/11/2016	10.33	Put	Bond Future	1,835.8600	1.8359	1,595.1800	1.5952	(13.110)	0	0	0
2016/06/06	R214	02/02/2017			Bond Future	9.8962	71.9061	9.7937	72.6052	(1.037)	0.0000	0.0000	0
2016/06/06	R214	02/02/2017	9.67	Call	Bond Future	3,282.6200	3.2826	3,593.3500	3.5933	9.466	0	0	0
2016/06/06	R214	02/02/2017	9.66	Put	Bond Future	4,880.2000	4.8802	4,489.9700	4.4900	(7.996)	0	0	0
2016/06/06	R214	02/02/2017	9.68	Put	Bond Future	4,800.0100	4.8000	4,413.6200	4.4136	(8.050)	0	0	0
2016/06/06	R214	02/02/2017	9.67	Put	Bond Future	4,839.9800	4.8400	4,451.6700	4.4517	(8.023)	0	0	0
2016/06/06	R214	02/02/2017	9.68	Call	Bond Future	3,312.7100	3.3127	3,625.3600	3.6254	9.438	0	0	0
2016/06/06	R214	02/02/2017	9.66	Call	Bond Future	3,252.6800	3.2527	3,561.4900	3.5615	9.494	0	0	0
2016/06/06	R248	04/08/2016			Bond Future	9.8721	93.0448	9.7747	93.9009	(0.987)	0.0000	0.0000	59,571
2016/06/06	R248	04/08/2016	9.25	Call	Bond Future	729.0700	0.7291	871.7700	0.8718	19.573	0	0	0
2016/06/06	R248	04/08/2016	9.24	Put	Bond Future	6,537.6600	6.5377	5,821.1400	5.8211	(10.960)	0	0	0
2016/06/06	R248	04/08/2016	9.26	Put	Bond Future	6,380.4400	6.3804	5,670.2400	5.6702	(11.131)	0	0	0
2016/06/06	R248	04/08/2016	9.25	Put	Bond Future	6,458.7800	6.4588	5,745.4100	5.7454	(11.045)	0	0	0
2016/06/06	R248	04/08/2016	9.26	Call	Bond Future	747.9600	0.7480	893.8300	0.8938	19.502	0	0	0
2016/06/06	R248	04/08/2016	9.24	Call	Bond Future	710.5400	0.7105	850.0900	0.8501	19.640	0	0	0
2016/06/06	R248	03/11/2016	10.38	Call	Bond Future	6,249.5700	6.2496	6,805.8100	6.8058	8.900	0	0	0
2016/06/06	R248	03/11/2016			Bond Future	9.9249	90.3754	9.8247	91.2470	(1.009)	0.0000	0.0000	0
2016/06/06	R248	03/11/2016	10.39	Call	Bond Future	6,301.1700	6.3012	6,859.9600	6.8600	8.868	0	0	0
2016/06/06	R248	03/11/2016	10.37	Put	Bond Future	2,501.8800	2.5019	2,183.9400	2.1839	(12.708)	0	0	0
2016/06/06	R248	03/11/2016	10.39	Put	Bond Future	2,445.1700	2.4452	2,132.3400	2.1323	(12.794)	0	0	0
2016/06/06	R248	03/11/2016	10.37	Call	Bond Future	6,198.3100	6.1983	6,751.9900	6.7520	8.933	0	0	0
2016/06/06	R248	03/11/2016	10.38	Put	Bond Future	2,473.2800	2.4733	2,157.9000	2.1579	(12.751)	0	0	0
2016/06/06	R248	02/02/2017	9.76	Put	Bond Future	6,200.2400	6.2002	5,711.2300	5.7112	(7.887)	0	0	0
2016/06/06	R248	02/02/2017	9.78	Put	Bond Future	6,100.0100	6.1000	5,615.7600	5.6158	(7.939)	0	0	0
2016/06/06	R248	02/02/2017			Bond Future	9.9729	92.1913	9.8700	93.0787	(1.032)	0.0000	0.0000	0
2016/06/06	R248	02/02/2017	9.77	Put	Bond Future	6,150.1100	6.1501	5,663.4900	5.6635	(7.912)	0	0	0
2016/06/06	R248	02/02/2017	9.76	Call	Bond Future	4,346.7900	4.3468	4,745.1600	4.7452	9.165	0	0	0
2016/06/06	R248	02/02/2017	9.77	Call	Bond Future	4,385.2800	4.3853	4,786.0400	4.7860	9.139	0	0	0
2016/06/06	R248	02/02/2017	9.78	Call	Bond Future	4,423.6400	4.4236	4,826.7700	4.8268	9.113	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
<b>Total</b>											<b>819843</b>	