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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/06/2016 TO 09/06/2016

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/09	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	2025	04/08/2016	123.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2025	04/08/2016			Bond Future	127.3536		127.3536	127.3654	127.3654	0.009	0.0000	0.0000	3,004
2016/06/09	2025	04/08/2016	123.86	Call	Bond Future	3,493.6500		3.4937	3,505.4200	3.5054	0.337	0	0	0
2016/06/09	2025	04/08/2016	123.87	Call	Bond Future	3,483.6500		3.4837	3,495.4200	3.4954	0.338	0	0	0
2016/06/09	2025	04/08/2016	123.85	Call	Bond Future	3,503.6500		3.5037	3,515.4200	3.5154	0.336	0	0	0
2016/06/09	2025	04/08/2016	123.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2025	04/08/2016	123.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2025	03/11/2016			Bond Future	129.7833		129.7833	129.7947	129.7947	0.009	0.0000	0.0000	0
2016/06/09	2025	03/11/2016	129.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2025	03/11/2016	129.23	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2025	03/11/2016	129.21	Call	Bond Future	573.3300		0.5733	584.7400	0.5847	1.990	0	0	0
2016/06/09	2025	03/11/2016	129.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2025	03/11/2016	129.22	Call	Bond Future	563.3300		0.5633	574.7400	0.5747	2.025	0	0	0
2016/06/09	2025	03/11/2016	129.23	Call	Bond Future	553.3300		0.5533	564.7400	0.5647	2.062	0	0	0
2016/06/09	2030	04/08/2016	10.17	Call	Bond Future	4,758.4800		4.7585	4,692.1000	4.6921	(1.395)	0	0	0
2016/06/09	2030	04/08/2016			Bond Future	9.4573		89.2403	9.4669	89.1739	0.101	0.0000	0.0000	25,310
2016/06/09	2030	04/08/2016	10.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2030	03/11/2016	9.35	Put	Bond Future	1,087.4500		1.0875	1,155.7600	1.1558	6.282	0	0	0
2016/06/09	2030	03/11/2016			Bond Future	9.5074		90.9360	9.5174	90.8676	0.105	0.0000	0.0000	0
2016/06/09	2030	03/11/2016	9.34	Put	Bond Future	1,157.1500		1.1572	1,225.4600	1.2255	5.903	0	0	0
2016/06/09	2030	03/11/2016	9.33	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2030	03/11/2016	9.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2030	03/11/2016	9.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2030	03/11/2016	9.33	Put	Bond Future	1,226.9200		1.2269	1,295.2300	1.2952	5.568	0	0	0
2016/06/09	2032	04/08/2016	9.01	Call	Bond Future	587.8600		0.5879	552.6700	0.5527	(5.986)	0	0	0
2016/06/09	2032	04/08/2016			Bond Future	9.5663		92.3869	9.5810	92.2782	0.154	0.0000	0.0000	11,433
2016/06/09	2032	04/08/2016	8.99	Call	Bond Future	556.9900		0.5570	523.0600	0.5231	(6.092)	0	0	0
2016/06/09	2032	04/08/2016	9.00	Call	Bond Future	572.0600		0.5721	537.5100	0.5375	(6.040)	0	0	0
2016/06/09	2032	04/08/2016	8.99	Put	Bond Future	4,976.4800		4.9765	5,051.2000	5.0512	1.501	0	0	0
2016/06/09	2032	04/08/2016	9.01	Put	Bond Future	4,848.7200		4.8487	4,922.1800	4.9222	1.515	0	0	0
2016/06/09	2032	04/08/2016	9.00	Put	Bond Future	4,912.1800		4.9122	4,986.2800	4.9863	1.508	0	0	0
2016/06/09	2032	03/11/2016			Bond Future	9.6195		89.9833	9.6347	89.8719	0.158	0.0000	0.0000	0
2016/06/09	2032	03/11/2016	10.28	Put	Bond Future	1,459.3100		1.4593	1,480.1200	1.4801	1.426	0	0	0
2016/06/09	2032	03/11/2016	10.30	Put	Bond Future	1,421.6000		1.4216	1,441.8900	1.4419	1.427	0	0	0
2016/06/09	2032	03/11/2016	10.29	Put	Bond Future	1,440.3500		1.4403	1,460.9000	1.4609	1.427	0	0	0
2016/06/09	2032	03/11/2016	10.30	Call	Bond Future	6,199.8500		6.1999	6,108.8400	6.1088	(1.468)	0	0	0
2016/06/09	2032	03/11/2016	10.28	Call	Bond Future	6,102.5700		6.1026	6,012.0800	6.0121	(1.483)	0	0	0
2016/06/09	2032	03/11/2016	10.29	Call	Bond Future	6,151.1400		6.1511	6,060.3900	6.0604	(1.475)	0	0	0

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2016/06/09	2032	02/02/2017	9.53	Call	Bond Future	3,690.4900	3.6905	3,627.3100	3.6273	(1.712)	0	0	0
2016/06/09	2032	02/02/2017			Bond Future	9.6657	91.7871	9.6813	91.6741	0.162	0.0000	0.0000	0
2016/06/09	2032	02/02/2017	9.51	Call	Bond Future	3,623.8600	3.6239	3,561.3200	3.5613	(1.726)	0	0	0
2016/06/09	2032	02/02/2017	9.52	Call	Bond Future	3,657.0900	3.6571	3,594.2300	3.5942	(1.719)	0	0	0
2016/06/09	2032	02/02/2017	9.51	Put	Bond Future	4,759.1700	4.7592	4,809.5900	4.8096	1.059	0	0	0
2016/06/09	2032	02/02/2017	9.53	Put	Bond Future	4,678.7900	4.6788	4,728.5700	4.7286	1.064	0	0	0
2016/06/09	2032	02/02/2017	9.52	Put	Bond Future	4,718.8500	4.7188	4,768.9500	4.7689	1.062	0	0	0
2016/06/09	2033	04/08/2016	104.99	Call	Bond Future	3,217.6300	3.2176	3,150.6700	3.1507	(2.081)	0	0	0
2016/06/09	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2033	04/08/2016			Bond Future	108.2076	108.2076	108.1407	108.1407	(0.062)	0.0000	0.0000	4,170
2016/06/09	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2033	04/08/2016	105.00	Call	Bond Future	3,207.6300	3.2076	3,140.6700	3.1407	(2.088)	0	0	0
2016/06/09	2033	04/08/2016	105.01	Call	Bond Future	3,197.6300	3.1976	3,130.6700	3.1307	(2.094)	0	0	0
2016/06/09	2033	03/11/2016			Bond Future	109.2527	109.2527	109.1840	109.1840	(0.063)	0.0000	0.0000	0
2016/06/09	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2033	03/11/2016	109.16	Call	Bond Future	92.6700	0.0927	24.0100	0.0240	(74.091)	0	0	0
2016/06/09	2033	03/11/2016	109.17	Call	Bond Future	82.6700	0.0827	14.0100	0.0140	(83.053)	0	0	0
2016/06/09	2033	03/11/2016	109.18	Call	Bond Future	72.6700	0.0727	4.0100	0.0040	(94.482)	0	0	0
2016/06/09	2037	04/08/2016			Bond Future	9.7219	89.4568	9.7417	89.2979	0.203	0.0000	0.0000	40,983
2016/06/09	2037	04/08/2016	9.24	Put	Bond Future	4,848.1700	4.8482	4,952.0900	4.9521	2.143	0	0	0
2016/06/09	2037	04/08/2016	9.26	Put	Bond Future	4,717.6000	4.7176	4,819.6900	4.8197	2.164	0	0	0
2016/06/09	2037	04/08/2016	9.24	Call	Bond Future	827.4400	0.8274	772.4600	0.7725	(6.645)	0	0	0
2016/06/09	2037	04/08/2016	9.25	Put	Bond Future	4,782.6400	4.7826	4,885.6400	4.8856	2.154	0	0	0
2016/06/09	2037	04/08/2016	9.25	Call	Bond Future	848.2100	0.8482	792.3100	0.7923	(6.590)	0	0	0
2016/06/09	2037	04/08/2016	9.26	Call	Bond Future	869.3400	0.8693	812.5300	0.8125	(6.535)	0	0	0
2016/06/09	2037	03/11/2016	10.35	Call	Bond Future	6,295.5200	6.2955	6,170.6000	6.1706	(1.984)	0	0	0
2016/06/09	2037	03/11/2016	10.36	Put	Bond Future	1,846.0700	1.8461	1,883.3000	1.8833	2.017	0	0	0
2016/06/09	2037	03/11/2016			Bond Future	9.7721	91.1567	9.7925	90.9941	0.209	0.0000	0.0000	0
2016/06/09	2037	03/11/2016	10.36	Call	Bond Future	6,346.2000	6.3462	6,220.8700	6.2209	(1.975)	0	0	0
2016/06/09	2037	03/11/2016	10.37	Call	Bond Future	6,397.0200	6.3970	6,271.2800	6.2713	(1.966)	0	0	0
2016/06/09	2037	03/11/2016	10.35	Put	Bond Future	1,868.8800	1.8689	1,906.5200	1.9065	2.014	0	0	0
2016/06/09	2037	03/11/2016	10.37	Put	Bond Future	1,823.5100	1.8235	1,860.3300	1.8603	2.019	0	0	0
2016/06/09	2037	02/02/2017	9.68	Put	Bond Future	5,214.4200	5.2144	5,289.7100	5.2897	1.444	0	0	0
2016/06/09	2037	02/02/2017			Bond Future	9.8164	88.7270	9.8373	88.5618	0.214	0.0000	0.0000	0
2016/06/09	2037	02/02/2017	9.67	Put	Bond Future	5,258.7400	5.2587	5,334.4900	5.3345	1.440	0	0	0
2016/06/09	2037	02/02/2017	9.68	Call	Bond Future	4,127.0700	4.1271	4,037.0700	4.0371	(2.181)	0	0	0
2016/06/09	2037	02/02/2017	9.66	Call	Bond Future	4,054.7500	4.0548	3,965.6800	3.9657	(2.197)	0	0	0
2016/06/09	2037	02/02/2017	9.67	Call	Bond Future	4,090.8300	4.0908	4,001.2900	4.0013	(2.189)	0	0	0
2016/06/09	2037	02/02/2017	9.66	Put	Bond Future	5,303.3400	5.3033	5,379.5600	5.3796	1.437	0	0	0
2016/06/09	2038	04/08/2016			Bond Future	132.9107	132.9107	132.9234	132.9234	0.010	0.0000	0.0000	22,221
2016/06/09	2038	04/08/2016	129.31	Call	Bond Future	3,600.6500	3.6006	3,613.3900	3.6134	0.354	0	0	0
2016/06/09	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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2016/06/09	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2038	04/08/2016	129.32	Call	Bond Future	3,590.6500	3.5906	3,603.3900	3.6034	0.355	0	0	0
2016/06/09	2038	04/08/2016	129.30	Call	Bond Future	3,610.6500	3.6106	3,623.3900	3.6234	0.353	0	0	0
2016/06/09	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2038	03/11/2016			Bond Future	135.4463	135.4463	135.4586	135.4586	0.009	0.0000	0.0000	0
2016/06/09	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2038	03/11/2016	136.31	Put	Bond Future	863.7200	0.8637	851.3900	0.8514	(1.428)	0	0	0
2016/06/09	2038	03/11/2016	136.33	Put	Bond Future	883.7200	0.8837	871.3900	0.8714	(1.395)	0	0	0
2016/06/09	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2038	03/11/2016	136.32	Put	Bond Future	873.7200	0.8737	861.3900	0.8614	(1.411)	0	0	0
2016/06/09	2040	04/08/2016			Bond Future	9.7821	93.0938	9.8018	92.9244	0.202	0.0000	0.0000	722
2016/06/09	2040	04/08/2016	9.49	Put	Bond Future	3,979.8500	3.9799	4,070.5700	4.0706	2.279	0	0	0
2016/06/09	2040	04/08/2016	9.50	Call	Bond Future	1,442.3300	1.4423	1,362.5900	1.3626	(5.529)	0	0	0
2016/06/09	2040	04/08/2016	9.51	Call	Bond Future	1,473.0200	1.4730	1,392.2600	1.3923	(5.483)	0	0	0
2016/06/09	2040	04/08/2016	9.49	Call	Bond Future	1,411.9200	1.4119	1,333.2000	1.3332	(5.575)	0	0	0
2016/06/09	2040	04/08/2016	9.51	Put	Bond Future	3,861.4000	3.8614	3,950.0800	3.9501	2.297	0	0	0
2016/06/09	2040	04/08/2016	9.50	Put	Bond Future	3,920.4200	3.9204	4,010.1200	4.0101	2.288	0	0	0
2016/06/09	2040	03/11/2016			Bond Future	9.8325	94.8627	9.8529	94.6894	0.207	0.0000	0.0000	0
2016/06/09	2040	03/11/2016	9.69	Put	Bond Future	4,604.9000	4.6049	4,683.8400	4.6838	1.714	0	0	0
2016/06/09	2040	03/11/2016	9.71	Put	Bond Future	4,508.9500	4.5089	4,586.6500	4.5867	1.723	0	0	0
2016/06/09	2040	03/11/2016	9.70	Put	Bond Future	4,556.7400	4.5567	4,635.0600	4.6351	1.719	0	0	0
2016/06/09	2040	03/11/2016	9.71	Call	Bond Future	3,456.2800	3.4563	3,360.6900	3.3607	(2.766)	0	0	0
2016/06/09	2040	03/11/2016	9.69	Call	Bond Future	3,378.5200	3.3785	3,284.1700	3.2842	(2.793)	0	0	0
2016/06/09	2040	03/11/2016	9.70	Call	Bond Future	3,417.2800	3.4173	3,322.3100	3.3223	(2.779)	0	0	0
2016/06/09	2044	04/08/2016	9.50	Call	Bond Future	1,413.5500	1.4135	1,334.4600	1.3345	(5.595)	0	0	0
2016/06/09	2044	04/08/2016			Bond Future	9.7959	90.3268	9.8157	90.1559	0.202	0.0000	0.0000	19,151
2016/06/09	2044	04/08/2016	9.51	Call	Bond Future	1,444.0700	1.4441	1,363.9500	1.3640	(5.548)	0	0	0
2016/06/09	2044	04/08/2016	9.49	Put	Bond Future	4,102.1600	4.1022	4,194.9800	4.1950	2.263	0	0	0
2016/06/09	2044	04/08/2016	9.51	Put	Bond Future	3,980.7700	3.9808	4,071.5300	4.0715	2.280	0	0	0
2016/06/09	2044	04/08/2016	9.49	Call	Bond Future	1,383.4500	1.3834	1,305.3900	1.3054	(5.642)	0	0	0
2016/06/09	2044	04/08/2016	9.50	Put	Bond Future	4,041.1800	4.0412	4,132.9700	4.1330	2.271	0	0	0
2016/06/09	2044	03/11/2016			Bond Future	9.8448	92.0431	9.8652	91.8684	0.207	0.0000	0.0000	0
2016/06/09	2044	03/11/2016	10.42	Call	Bond Future	6,755.3700	6.7554	6,621.2500	6.6213	(1.985)	0	0	0
2016/06/09	2044	03/11/2016	10.41	Put	Bond Future	2,068.8200	2.0688	2,109.8200	2.1098	1.982	0	0	0
2016/06/09	2044	03/11/2016	10.43	Put	Bond Future	2,019.4900	2.0195	2,059.6200	2.0596	1.987	0	0	0
2016/06/09	2044	03/11/2016	10.42	Put	Bond Future	2,044.1200	2.0441	2,084.6900	2.0847	1.985	0	0	0
2016/06/09	2044	03/11/2016	10.43	Call	Bond Future	6,808.8300	6.8088	6,674.2700	6.6743	(1.976)	0	0	0
2016/06/09	2044	03/11/2016	10.41	Call	Bond Future	6,701.8600	6.7019	6,568.1700	6.5682	(1.995)	0	0	0
2016/06/09	2044	02/02/2017			Bond Future	9.8882	89.5060	9.9091	89.3284	0.212	0.0000	0.0000	0
2016/06/09	2044	02/02/2017	9.77	Call	Bond Future	4,600.9400	4.6009	4,502.6200	4.5026	(2.137)	0	0	0
2016/06/09	2044	02/02/2017	9.76	Put	Bond Future	5,663.5400	5.6635	5,743.3600	5.7434	1.409	0	0	0
2016/06/09	2044	02/02/2017	9.78	Put	Bond Future	5,569.0400	5.5690	5,647.8900	5.6479	1.416	0	0	0
2016/06/09	2044	02/02/2017	9.77	Put	Bond Future	5,616.2800	5.6163	5,695.6100	5.6956	1.413	0	0	0
2016/06/09	2044	02/02/2017	9.78	Call	Bond Future	4,640.3600	4.6404	4,541.5600	4.5416	(2.129)	0	0	0
2016/06/09	2044	02/02/2017	9.76	Call	Bond Future	4,561.4000	4.5614	4,463.5700	4.4636	(2.145)	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
2016/06/09	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2046	04/08/2016			Bond Future	134.8231	134.8231	134.5464	134.5464	(0.205)	0.0000	0.0000	16,442
2016/06/09	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2046	04/08/2016	129.00	Call	Bond Future	5,823.1300	5.8231	5,546.3500	5.5463	(4.753)	0	0	0
2016/06/09	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2046	04/08/2016	129.01	Call	Bond Future	5,813.1300	5.8131	5,536.3500	5.5363	(4.761)	0	0	0
2016/06/09	2046	04/08/2016	129.02	Call	Bond Future	5,803.1300	5.8031	5,526.3500	5.5263	(4.769)	0	0	0
2016/06/09	2046	03/11/2016	137.07	Put	Bond Future	1,180.4700	1.1805	1,463.0700	1.4631	23.940	0	0	0
2016/06/09	2046	03/11/2016			Bond Future	135.8895	135.8895	135.6069	135.6069	(0.208)	0.0000	0.0000	0
2016/06/09	2046	03/11/2016	137.09	Put	Bond Future	1,200.4700	1.2005	1,483.0700	1.4831	23.541	0	0	0
2016/06/09	2046	03/11/2016	137.08	Put	Bond Future	1,190.4700	1.1905	1,473.0700	1.4731	23.739	0	0	0
2016/06/09	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2050	04/08/2016	139.14	Call	Bond Future	3,418.9600	3.4190	3,432.8400	3.4328	0.406	0	0	0
2016/06/09	2050	04/08/2016			Bond Future	142.5590	142.5590	142.5728	142.5728	0.010	0.0000	0.0000	21,191
2016/06/09	2050	04/08/2016	139.12	Call	Bond Future	3,438.9600	3.4390	3,452.8400	3.4528	0.404	0	0	0
2016/06/09	2050	04/08/2016	139.13	Call	Bond Future	3,428.9600	3.4290	3,442.8400	3.4428	0.405	0	0	0
2016/06/09	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2050	03/11/2016	149.52	Put	Bond Future	4,241.3000	4.2413	4,227.6800	4.2277	(0.321)	0	0	0
2016/06/09	2050	03/11/2016			Bond Future	145.2787	145.2787	145.2923	145.2923	0.009	0.0000	0.0000	0
2016/06/09	2050	03/11/2016	149.54	Put	Bond Future	4,261.3000	4.2613	4,247.6800	4.2477	(0.320)	0	0	0
2016/06/09	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2050	03/11/2016	149.53	Put	Bond Future	4,251.3000	4.2513	4,237.6800	4.2377	(0.320)	0	0	0
2016/06/09	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	AL37	04/08/2016			Index Future	487.3070	487.3070	487.1520	487.1520	(0.032)	0.0000	0.0000	19
2016/06/09	AL37	03/11/2016			Index Future	496.6660	496.6660	496.5050	496.5050	(0.032)	0.0000	0.0000	0
2016/06/09	AL7T	04/08/2016			Index Future	561.7370	561.7370	561.4070	561.4070	(0.059)	0.0000	0.0000	11
2016/06/09	AL7T	03/11/2016			Index Future	572.5250	572.5250	572.1850	572.1850	(0.059)	0.0000	0.0000	0
2016/06/09	ALBI	04/08/2016			Index Future	510.6610	510.6610	510.1670	510.1670	(0.097)	0.0000	0.0000	723
2016/06/09	ALBI	03/11/2016			Index Future	520.4680	520.4680	519.9610	519.9610	(0.097)	0.0000	0.0000	0
2016/06/09	ALBI	02/02/2017			Index Future	530.8960	530.8960	530.3820	530.3820	(0.097)	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
2016/06/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/06/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	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
2016/06/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/09	EL28	04/08/2016			Bond Future	131.8576	131.8576	131.8713	131.8713	0.010	0.0000	0.0000	0
2016/06/09	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	EL28	04/08/2016	126.86	Call	Bond Future	4,997.6200	4.9976	5,011.2800	5.0113	0.273	0	0	0
2016/06/09	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	EL28	04/08/2016	126.87	Call	Bond Future	4,987.6200	4.9876	5,001.2800	5.0013	0.274	0	0	0
2016/06/09	EL28	04/08/2016	126.88	Call	Bond Future	4,977.6200	4.9776	4,991.2800	4.9913	0.274	0	0	0
2016/06/09	EL28	03/11/2016	132.17	Call	Bond Future	538.7500	0.5388	552.1800	0.5522	2.493	0	0	0
2016/06/09	EL28	03/11/2016			Bond Future	132.7088	132.7088	132.7222	132.7222	0.010	0.0000	0.0000	0
2016/06/09	EL28	03/11/2016	132.15	Call	Bond Future	558.7500	0.5588	572.1800	0.5722	2.404	0	0	0
2016/06/09	EL28	03/11/2016	132.16	Call	Bond Future	548.7500	0.5488	562.1800	0.5622	2.447	0	0	0
2016/06/09	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	ES33	04/08/2016			Bond Future	10.5888	78.8285	10.6032	78.7371	0.136	0.0000	0.0000	8,837
2016/06/09	ES33	04/08/2016	10.24	Put	Bond Future	2,267.0200	2.2670	2,358.4600	2.3585	4.033	0	0	0
2016/06/09	ES33	04/08/2016	10.26	Put	Bond Future	2,134.2700	2.1343	2,225.7100	2.2257	4.284	0	0	0
2016/06/09	ES33	04/08/2016	10.25	Put	Bond Future	2,200.6000	2.2006	2,292.0400	2.2920	4.155	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
2016/06/09	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	ES33	03/11/2016			Bond Future	10.6715	76.5335	10.6865	76.4398	0.140	0.0000	0.0000	0
2016/06/09	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	ES33	03/11/2016	11.31	Call	Bond Future	3,846.9400	3.8469	3,753.2900	3.7533	(2.434)	0	0	0
2016/06/09	ES33	03/11/2016	11.29	Call	Bond Future	3,731.0300	3.7310	3,637.3800	3.6374	(2.510)	0	0	0
2016/06/09	ES33	03/11/2016	11.30	Call	Bond Future	3,789.0200	3.7890	3,695.3700	3.6954	(2.472)	0	0	0
2016/06/09	ES33	02/02/2017			Bond Future	10.7507	78.0677	10.7661	77.9726	0.143	0.0000	0.0000	0
2016/06/09	ES33	02/02/2017	10.59	Put	Bond Future	1,004.4900	1.0045	1,099.6200	1.0996	9.470	0	0	0
2016/06/09	ES33	02/02/2017	10.61	Put	Bond Future	878.3900	0.8784	973.5200	0.9735	10.830	0	0	0
2016/06/09	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	ES33	02/02/2017	10.60	Put	Bond Future	941.4000	0.9414	1,036.5300	1.0365	10.105	0	0	0
2016/06/09	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	ES42	04/08/2016			Bond Future	10.7334	83.0659	10.7580	82.8885	0.229	0.0000	0.0000	7,270
2016/06/09	ES42	03/11/2016			Bond Future	10.8146	80.3815	10.8401	80.2002	0.236	0.0000	0.0000	0
2016/06/09	GOVI	04/08/2016	520.99	Put	GOVI	118,180.0000	11.8180	122,350.0000	12.2350	3.529	0	0	0
2016/06/09	GOVI	04/08/2016			GOVI	509.1720	509.1720	508.7550	508.7550	(0.082)	0.0000	0.0000	448
2016/06/09	GOVI	04/08/2016	521.01	Put	GOVI	118,380.0000	11.8380	122,550.0000	12.2550	3.523	0	0	0
2016/06/09	GOVI	04/08/2016	521.00	Put	GOVI	118,280.0000	11.8280	122,450.0000	12.2450	3.526	0	0	0
2016/06/09	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	GOVI	03/11/2016	476.11	Call	GOVI	428,410.0000	42.8410	424,120.0000	42.4120	(1.001)	0	0	0
2016/06/09	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	GOVI	03/11/2016			GOVI	518.9510	518.9510	518.5220	518.5220	(0.083)	0.0000	0.0000	127
2016/06/09	GOVI	03/11/2016	476.12	Call	GOVI	428,310.0000	42.8310	424,020.0000	42.4020	(1.002)	0	0	0
2016/06/09	GOVI	03/11/2016	476.13	Call	GOVI	428,210.0000	42.8210	423,920.0000	42.3920	(1.002)	0	0	0
2016/06/09	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	GOVI	02/02/2017			GOVI	529.3480	529.3480	528.9140	528.9140	(0.082)	0.0000	0.0000	0
2016/06/09	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	GOVI	02/02/2017	533.32	Put	GOVI	39,720.0000	3.9720	44,060.0000	4.4060	10.926	0	0	0
2016/06/09	GOVI	02/02/2017	533.34	Put	GOVI	39,920.0000	3.9920	44,260.0000	4.4260	10.872	0	0	0
2016/06/09	GOVI	02/02/2017	533.33	Put	GOVI	39,820.0000	3.9820	44,160.0000	4.4160	10.899	0	0	0
2016/06/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/06/09	IGOV	04/08/2016			Index Future	247.1870	247.1870	247.1580	247.1580	(0.012)	0.0000	0.0000	1,081
2016/06/09	IGOV	03/11/2016			Index Future	251.9540	251.9540	251.9230	251.9230	(0.012)	0.0000	0.0000	23
2016/06/09	IGOV	02/02/2017			Index Future	257.0230	257.0230	256.9920	256.9920	(0.012)	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
2016/06/09	ILBI	04/08/2016			Index Future	669.8090	669.8090	669.7760	669.7760	(0.005)	0.0000	0.0000	156
2016/06/09	ILBI	03/11/2016			Index Future	682.5930	682.5930	682.5600	682.5600	(0.005)	0.0000	0.0000	0
2016/06/09	IS01	19/12/2016			Interest Rate Swap	100.0976	100.0976	100.0933	100.0933	(0.004)	0.0000	0.0000	0
2016/06/09	IS01	16/03/2017			Interest Rate Swap	100.0939	100.0939	100.0851	100.0851	(0.009)	0.0000	0.0000	0
2016/06/09	IS01	15/06/2017			Interest Rate Swap	99.8043	99.8043	99.7888	99.7888	(0.016)	0.0000	0.0000	0
2016/06/09	IS01	21/09/2017			Interest Rate Swap	99.9624	99.9624	99.9336	99.9336	(0.029)	0.0000	0.0000	0
2016/06/09	IS02	18/12/2017			Interest Rate Swap	100.3677	100.3677	100.3279	100.3279	(0.040)	0.0000	0.0000	0
2016/06/09	IS02	16/03/2018			Interest Rate Swap	99.7871	99.7871	99.7336	99.7336	(0.054)	0.0000	0.0000	0
2016/06/09	IS02	15/06/2018			Interest Rate Swap	99.6022	99.6022	99.5507	99.5507	(0.052)	0.0000	0.0000	0
2016/06/09	IS02	21/09/2018			Interest Rate Swap	99.8315	99.8315	99.7711	99.7711	(0.061)	0.0000	0.0000	0
2016/06/09	IS05	17/12/2020			Interest Rate Swap	100.0014	100.0014	99.8531	99.8531	(0.148)	0.0000	0.0000	0
2016/06/09	IS05	16/03/2021			Interest Rate Swap	99.4744	99.4744	99.3222	99.3222	(0.153)	0.0000	0.0000	0
2016/06/09	IS05	15/06/2021			Interest Rate Swap	98.9186	98.9186	98.7591	98.7591	(0.161)	0.0000	0.0000	0
2016/06/09	IS05	21/09/2021			Interest Rate Swap	99.3250	99.3250	99.1575	99.1575	(0.169)	0.0000	0.0000	0
2016/06/09	IS10	17/12/2025			Interest Rate Swap	101.6583	101.6583	101.3900	101.3900	(0.264)	0.0000	0.0000	0
2016/06/09	IS10	16/03/2026			Interest Rate Swap	98.8653	98.8653	98.5917	98.5917	(0.277)	0.0000	0.0000	0
2016/06/09	IS10	15/06/2026			Interest Rate Swap	97.7296	97.7296	97.4508	97.4508	(0.285)	0.0000	0.0000	0
2016/06/09	IS10	21/09/2026			Interest Rate Swap	99.8248	99.8248	99.5463	99.5463	(0.279)	0.0000	0.0000	0
2016/06/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/06/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/06/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/06/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/06/09	JBAF	15/06/2016			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2016/06/09	JBAF	20/07/2016			Jibar Tradeable Future	7.3600	92.6400	7.3400	92.6600	(0.272)	0.0000	0.0000	0
2016/06/09	JBAF	17/08/2016			Jibar Tradeable Future	7.4300	92.5700	7.4100	92.5900	(0.269)	0.0000	0.0000	0
2016/06/09	JBAF	21/09/2016			Jibar Tradeable Future	7.4800	92.5200	7.4500	92.5500	(0.401)	0.0000	0.0000	0
2016/06/09	JBAF	19/10/2016			Jibar Tradeable Future	7.5300	92.4700	7.5000	92.5000	(0.398)	0.0000	0.0000	0
2016/06/09	JBAF	16/11/2016			Jibar Tradeable Future	7.5600	92.4400	7.5300	92.4700	(0.397)	0.0000	0.0000	0
2016/06/09	JBAF	21/12/2016			Jibar Tradeable Future	7.6500	92.3500	7.6200	92.3800	(0.392)	0.0000	0.0000	0
2016/06/09	JBAF	15/03/2017			Jibar Tradeable Future	7.7800	92.2200	7.7600	92.2400	(0.257)	0.0000	0.0000	0
2016/06/09	JBAF	21/06/2017			Jibar Tradeable Future	7.9200	92.0800	7.8900	92.1100	(0.379)	0.0000	0.0000	0
2016/06/09	JBAF	20/09/2017			Jibar Tradeable Future	8.0250	91.9750	7.9500	92.0500	(0.935)	0.0000	0.0000	0
2016/06/09	JBAF	20/12/2017			Jibar Tradeable Future	8.1300	91.8700	8.0200	91.9800	(1.353)	0.0000	0.0000	0
2016/06/09	JBAF	20/03/2018			Jibar Tradeable Future	8.1800	91.8200	8.0900	91.9100	(1.100)	0.0000	0.0000	0
2016/06/09	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/06/09	R023	04/08/2016	8.24	Call	Bond Future	279.3600	0.2794	264.6500	0.2646	(5.266)	0	0	0

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2016/06/09	R023	04/08/2016	8.25	Put	Bond Future	3,081.2800		3.0813	3,112.3900	3.1124	1.010	0	0	0
2016/06/09	R023	04/08/2016			Bond Future	8.8292		98.1401	8.8390	98.0940	0.110	0.0000	0.0000	11,289
2016/06/09	R023	04/08/2016	8.25	Call	Bond Future	287.7600		0.2878	272.7500	0.2727	(5.216)	0	0	0
2016/06/09	R023	04/08/2016	8.26	Call	Bond Future	296.6600		0.2967	281.3500	0.2814	(5.161)	0	0	0
2016/06/09	R023	04/08/2016	8.24	Put	Bond Future	3,122.0000		3.1220	3,153.4100	3.1534	1.006	0	0	0
2016/06/09	R023	04/08/2016	8.26	Put	Bond Future	3,041.0900		3.0411	3,071.9000	3.0719	1.013	0	0	0
2016/06/09	R023	03/11/2016	9.73	Put	Bond Future	607.5800		0.6076	612.7800	0.6128	0.856	0	0	0
2016/06/09	R023	03/11/2016			Bond Future	8.8830		96.0734	8.8934	96.0258	0.117	0.0000	0.0000	0
2016/06/09	R023	03/11/2016	9.75	Put	Bond Future	589.3400		0.5893	594.3600	0.5944	0.852	0	0	0
2016/06/09	R023	03/11/2016	9.73	Call	Bond Future	4,400.5800		4.4006	4,358.1700	4.3582	(0.964)	0	0	0
2016/06/09	R023	03/11/2016	9.74	Put	Bond Future	598.3100		0.5983	603.4300	0.6034	0.856	0	0	0
2016/06/09	R023	03/11/2016	9.74	Call	Bond Future	4,434.9500		4.4350	4,392.4600	4.3925	(0.958)	0	0	0
2016/06/09	R023	03/11/2016	9.75	Call	Bond Future	4,469.5900		4.4696	4,427.0000	4.4270	(0.953)	0	0	0
2016/06/09	R023	02/02/2017	8.85	Call	Bond Future	2,223.6800		2.2237	2,195.2500	2.1953	(1.279)	0	0	0
2016/06/09	R023	02/02/2017			Bond Future	8.9272		97.9990	8.9380	97.9509	0.121	0.0000	0.0000	0
2016/06/09	R023	02/02/2017	8.86	Call	Bond Future	2,245.4600		2.2455	2,216.8800	2.2169	(1.273)	0	0	0
2016/06/09	R023	02/02/2017	8.84	Put	Bond Future	2,590.6400		2.5906	2,610.4100	2.6104	0.763	0	0	0
2016/06/09	R023	02/02/2017	8.86	Put	Bond Future	2,544.7500		2.5447	2,564.2300	2.5642	0.765	0	0	0
2016/06/09	R023	02/02/2017	8.84	Call	Bond Future	2,202.0200		2.2020	2,173.7300	2.1737	(1.285)	0	0	0
2016/06/09	R023	02/02/2017	8.85	Put	Bond Future	2,567.6200		2.5676	2,587.2500	2.5873	0.765	0	0	0
2016/06/09	R035	04/08/2016			Bond Future	9.6495		97.2934	9.6693	97.1328	0.205	0.0000	0.0000	5,505
2016/06/09	R035	04/08/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R035	04/08/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R035	04/08/2016	10.35	Call	Bond Future	5,431.4000		5.4314	5,270.7300	5.2707	(2.958)	0	0	0
2016/06/09	R035	04/08/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R035	04/08/2016	10.36	Call	Bond Future	5,505.3400		5.5053	5,344.6700	5.3447	(2.918)	0	0	0
2016/06/09	R035	04/08/2016	10.37	Call	Bond Future	5,579.1900		5.5792	5,418.5200	5.4185	(2.880)	0	0	0
2016/06/09	R035	03/11/2016	9.58	Put	Bond Future	994.7900		0.9948	1,159.0800	1.1591	16.515	0	0	0
2016/06/09	R035	03/11/2016			Bond Future	9.7029		94.6399	9.7234	94.4756	0.211	0.0000	0.0000	0
2016/06/09	R035	03/11/2016	9.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R035	03/11/2016	9.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R035	03/11/2016	9.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R035	03/11/2016	9.57	Put	Bond Future	1,076.4600		1.0765	1,240.7500	1.2408	15.262	0	0	0
2016/06/09	R035	03/11/2016	9.59	Put	Bond Future	913.2300		0.9132	1,077.5200	1.0775	17.990	0	0	0
2016/06/09	R186	04/08/2016	8.51	Put	Bond Future	4,438.7500		4.4388	4,482.2600	4.4823	0.980	0	0	0
2016/06/09	R186	04/08/2016	8.90	Call	Bond Future	1,345.8900		1.3459	1,302.0700	1.3021	(3.256)	0	0	500
2016/06/09	R186	04/08/2016	8.85	Call	Bond Future	1,205.6100		1.2056	1,164.1900	1.1642	(3.436)	0	0	750
2016/06/09	R186	04/08/2016	9.60	Call	Bond Future	4,308.2500		4.3082	4,242.0800	4.2421	(1.536)	0	0	0
2016/06/09	R186	04/08/2016	10.00	Put	Bond Future	180.3100		0.1803	179.5000	0.1795	(0.449)	0	0	6,500
2016/06/09	R186	04/08/2016			Bond Future	9.0537		111.0053	9.0633	110.9370	0.107	0.0000	0.0000	99,572
2016/06/09	R186	04/08/2016	8.50	Put	Bond Future	4,498.4700		4.4985	4,542.4400	4.5424	0.977	0	0	0
2016/06/09	R186	04/08/2016	9.25	Put	Bond Future	1,233.6200		1.2336	1,243.8600	1.2439	0.830	0	0	1,000
2016/06/09	R186	04/08/2016	9.35	Put	Bond Future	988.2400		0.9882	995.5200	0.9955	0.737	0	0	0
2016/06/09	R186	04/08/2016	9.40	Put	Bond Future	880.4000		0.8804	886.3900	0.8864	0.680	0	0	5,000
2016/06/09	R186	04/08/2016	9.30	Put	Bond Future	1,105.8400		1.1058	1,114.5300	1.1145	0.786	0	0	0
2016/06/09	R186	04/08/2016	8.51	Call	Bond Future	506.0200		0.5060	481.2000	0.4812	(4.905)	0	0	0

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2016/06/09	R186	04/08/2016	8.85	Put	Bond Future	2,656.8300	2.6568	2,683.7400	2.6837	1.013	0	0	0
2016/06/09	R186	04/08/2016	8.49	Call	Bond Future	477.8900	0.4779	453.9800	0.4540	(5.003)	0	0	0
2016/06/09	R186	04/08/2016	8.50	Call	Bond Future	491.6200	0.4916	467.2600	0.4673	(4.955)	0	0	0
2016/06/09	R186	04/08/2016	8.90	Put	Bond Future	2,438.4100	2.4384	2,462.9200	2.4629	1.005	0	0	0
2016/06/09	R186	04/08/2016	9.25	Call	Bond Future	2,608.5100	2.6085	2,550.4200	2.5504	(2.227)	0	0	0
2016/06/09	R186	04/08/2016	9.35	Call	Bond Future	3,054.3200	3.0543	2,993.2700	2.9933	(1.999)	0	0	500
2016/06/09	R186	04/08/2016	9.40	Call	Bond Future	3,289.8300	3.2898	3,227.4900	3.2275	(1.895)	0	0	0
2016/06/09	R186	04/08/2016	9.30	Call	Bond Future	2,827.0800	2.8271	2,767.4400	2.7674	(2.110)	0	0	500
2016/06/09	R186	04/08/2016	9.60	Put	Bond Future	540.3300	0.5403	542.4900	0.5425	0.400	0	0	5,635
2016/06/09	R186	04/08/2016	10.00	Call	Bond Future	6,595.3000	6.5953	6,526.1600	6.5262	(1.048)	0	0	0
2016/06/09	R186	04/08/2016	8.49	Put	Bond Future	4,558.9200	4.5589	4,603.3400	4.6033	0.974	0	0	0
2016/06/09	R186	03/11/2016	9.40	Put	Bond Future	2,022.3400	2.0223	2,039.5300	2.0395	0.850	0	0	0
2016/06/09	R186	03/11/2016			Bond Future	9.1019	113.1142	9.1121	113.0439	0.112	0.0000	0.0000	10
2016/06/09	R186	03/11/2016	9.20	Put	Bond Future	2,602.7900	2.6028	2,624.7500	2.6248	0.844	0	0	0
2016/06/09	R186	03/11/2016	8.95	Put	Bond Future	3,488.0800	3.4881	3,516.7400	3.5167	0.822	0	0	0
2016/06/09	R186	03/11/2016	8.97	Put	Bond Future	3,410.4300	3.4104	3,438.5400	3.4385	0.824	0	0	0
2016/06/09	R186	03/11/2016	9.66	Call	Bond Future	5,203.8000	5.2038	5,145.4000	5.1454	(1.122)	0	0	0
2016/06/09	R186	03/11/2016	8.96	Put	Bond Future	3,449.1000	3.4491	3,477.4900	3.4775	0.823	0	0	0
2016/06/09	R186	03/11/2016	8.97	Call	Bond Future	2,492.3000	2.4923	2,450.0400	2.4500	(1.696)	0	0	0
2016/06/09	R186	03/11/2016	9.71	Call	Bond Future	5,438.3700	5.4384	5,379.1000	5.3791	(1.090)	0	0	0
2016/06/09	R186	03/11/2016	9.20	Call	Bond Future	3,279.1600	3.2792	3,230.7500	3.2307	(1.476)	0	0	1,425
2016/06/09	R186	03/11/2016	8.95	Call	Bond Future	2,429.8000	2.4298	2,388.0900	2.3881	(1.717)	0	0	0
2016/06/09	R186	03/11/2016	9.40	Call	Bond Future	4,059.8500	4.0599	4,006.6700	4.0067	(1.310)	0	0	1,425
2016/06/09	R186	03/11/2016	9.66	Put	Bond Future	1,431.3100	1.4313	1,443.2800	1.4433	0.836	0	0	5,000
2016/06/09	R186	03/11/2016	9.71	Put	Bond Future	1,336.6300	1.3366	1,347.7300	1.3477	0.830	0	0	5,000
2016/06/09	R186	03/11/2016	8.96	Call	Bond Future	2,460.9300	2.4609	2,418.9500	2.4190	(1.706)	0	0	0
2016/06/09	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R197	04/08/2016			Bond Future	298.4159	298.4159	298.4428	298.4428	0.009	0.0000	0.0000	1,845
2016/06/09	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R197	04/08/2016	293.98	Call	Bond Future	4,435.8900	4.4359	4,462.7900	4.4628	0.606	0	0	0
2016/06/09	R197	04/08/2016	293.96	Call	Bond Future	4,455.8900	4.4559	4,482.7900	4.4828	0.604	0	0	0
2016/06/09	R197	04/08/2016	293.97	Call	Bond Future	4,445.8900	4.4459	4,472.7900	4.4728	0.605	0	0	0
2016/06/09	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R197	03/11/2016	303.56	Call	Bond Future	548.8400	0.5488	575.1400	0.5751	4.792	0	0	0
2016/06/09	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R197	03/11/2016			Bond Future	304.1088	304.1088	304.1351	304.1351	0.009	0.0000	0.0000	0
2016/06/09	R197	03/11/2016	303.57	Call	Bond Future	538.8400	0.5388	565.1400	0.5651	4.881	0	0	0
2016/06/09	R197	03/11/2016	303.58	Call	Bond Future	528.8400	0.5288	555.1400	0.5551	4.973	0	0	0
2016/06/09	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R202	04/08/2016	243.25	Call	Bond Future	7,113.5100	7.1135	7,106.5100	7.1065	(0.098)	0	0	0
2016/06/09	R202	04/08/2016			Bond Future	249.0627	249.0627	249.0855	249.0855	0.009	0.0000	0.0000	37,809
2016/06/09	R202	04/08/2016	243.26	Call	Bond Future	7,106.0800	7.1061	7,099.0600	7.0991	(0.099)	0	0	0
2016/06/09	R202	04/08/2016	243.24	Put	Bond Future	1,298.2500	1.2982	1,268.4400	1.2684	(2.296)	0	0	0
2016/06/09	R202	04/08/2016	243.26	Put	Bond Future	1,303.3900	1.3034	1,273.5300	1.2735	(2.291)	0	0	0
2016/06/09	R202	04/08/2016	243.24	Call	Bond Future	7,120.9400	7.1209	7,113.9700	7.1140	(0.098)	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
2016/06/09	R202	04/08/2016	243.25	Put	Bond Future	1,300.8200	1.3008	1,270.9800	1.2710	(2.294)	0	0	0
2016/06/09	R202	03/11/2016	253.85	Put	Bond Future	36.1700	0.0362	13.3500	0.0134	(63.091)	0	0	0
2016/06/09	R202	03/11/2016			Bond Future	253.8138	253.8138	253.8367	253.8367	0.009	0.0000	0.0000	0
2016/06/09	R202	03/11/2016	253.87	Put	Bond Future	56.1700	0.0562	33.3500	0.0334	(40.627)	0	0	0
2016/06/09	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R202	03/11/2016	253.86	Put	Bond Future	46.1700	0.0462	23.3500	0.0234	(49.426)	0	0	0
2016/06/09	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R203	04/08/2016	7.26	Call	Bond Future	50.0600	0.0501	47.8300	0.0478	(4.455)	0	0	0
2016/06/09	R203	04/08/2016			Bond Future	7.7126	103.8611	7.7183	103.8551	0.074	0.0000	0.0000	58,097
2016/06/09	R203	04/08/2016	7.24	Call	Bond Future	46.2200	0.0462	44.1000	0.0441	(4.587)	0	0	0
2016/06/09	R203	04/08/2016	7.25	Call	Bond Future	48.1100	0.0481	45.9300	0.0459	(4.531)	0	0	0
2016/06/09	R203	04/08/2016	7.24	Put	Bond Future	539.2500	0.5392	543.0900	0.5431	0.712	0	0	0
2016/06/09	R203	04/08/2016	7.26	Put	Bond Future	522.1500	0.5222	525.8800	0.5259	0.714	0	0	0
2016/06/09	R203	04/08/2016	7.25	Put	Bond Future	530.6700	0.5307	534.4500	0.5345	0.712	0	0	0
2016/06/09	R203	03/11/2016	8.86	Call	Bond Future	975.9400	0.9759	969.4400	0.9694	(0.666)	0	0	0
2016/06/09	R203	03/11/2016			Bond Future	7.6959	101.6624	7.7042	101.6557	0.108	0.0000	0.0000	0
2016/06/09	R203	03/11/2016	8.84	Call	Bond Future	961.3500	0.9614	954.8600	0.9549	(0.675)	0	0	0
2016/06/09	R203	03/11/2016	8.85	Call	Bond Future	968.6400	0.9686	962.1400	0.9621	(0.671)	0	0	0
2016/06/09	R203	03/11/2016	8.84	Put	Bond Future	37.3900	0.0374	37.6400	0.0376	0.669	0	0	0
2016/06/09	R203	03/11/2016	8.86	Put	Bond Future	35.9400	0.0359	36.1800	0.0362	0.668	0	0	0
2016/06/09	R203	03/11/2016	8.85	Put	Bond Future	36.6600	0.0367	36.9000	0.0369	0.655	0	0	0
2016/06/09	R203	02/02/2017	7.70	Call	Bond Future	308.7800	0.3088	304.7600	0.3048	(1.302)	0	0	0
2016/06/09	R203	02/02/2017	7.71	Put	Bond Future	214.4600	0.2145	216.6800	0.2167	1.035	0	0	0
2016/06/09	R203	02/02/2017			Bond Future	7.5415	103.7001	7.5523	103.6939	0.143	0.0000	0.0000	0
2016/06/09	R203	02/02/2017	7.71	Call	Bond Future	312.0000	0.3120	307.9500	0.3080	(1.298)	0	0	0
2016/06/09	R203	02/02/2017	7.72	Call	Bond Future	315.5700	0.3156	311.5100	0.3115	(1.287)	0	0	0
2016/06/09	R203	02/02/2017	7.70	Put	Bond Future	217.0200	0.2170	219.2700	0.2193	1.037	0	0	0
2016/06/09	R203	02/02/2017	7.72	Put	Bond Future	212.2400	0.2122	214.4500	0.2145	1.041	0	0	0
2016/06/09	R204	04/08/2016			Bond Future	8.1409	100.7797	8.1510	100.7582	0.125	0.0000	0.0000	31,609
2016/06/09	R204	04/08/2016	7.74	Put	Bond Future	1,020.1600	1.0202	1,033.2200	1.0332	1.280	0	0	0
2016/06/09	R204	04/08/2016	7.76	Put	Bond Future	988.1800	0.9882	1,000.9100	1.0009	1.288	0	0	0
2016/06/09	R204	04/08/2016	7.74	Call	Bond Future	170.0900	0.1701	161.7200	0.1617	(4.921)	0	0	0
2016/06/09	R204	04/08/2016	7.75	Put	Bond Future	1,004.1100	1.0041	1,017.0000	1.0170	1.284	0	0	0
2016/06/09	R204	04/08/2016	7.75	Call	Bond Future	175.3500	0.1754	166.8100	0.1668	(4.870)	0	0	0
2016/06/09	R204	04/08/2016	7.76	Call	Bond Future	180.7300	0.1807	172.0300	0.1720	(4.814)	0	0	0
2016/06/09	R204	03/11/2016			Bond Future	8.1841	102.6943	8.1959	102.6718	0.144	0.0000	0.0000	0
2016/06/09	R204	03/11/2016	9.21	Put	Bond Future	144.4000	0.1444	146.2700	0.1463	1.295	0	0	0
2016/06/09	R204	03/11/2016	9.23	Put	Bond Future	139.2800	0.1393	141.0800	0.1411	1.292	0	0	0
2016/06/09	R204	03/11/2016	9.22	Put	Bond Future	141.7400	0.1417	143.5800	0.1436	1.298	0	0	0
2016/06/09	R204	03/11/2016	9.22	Call	Bond Future	2,091.4000	2.0914	2,070.7500	2.0707	(0.987)	0	0	0
2016/06/09	R204	03/11/2016	9.21	Call	Bond Future	2,075.4700	2.0755	2,054.8500	2.0549	(0.994)	0	0	0
2016/06/09	R204	03/11/2016	9.23	Call	Bond Future	2,107.5200	2.1075	2,086.8300	2.0868	(0.982)	0	0	0
2016/06/09	R204	02/02/2017	8.28	Call	Bond Future	885.6600	0.8857	872.1100	0.8721	(1.530)	0	0	0
2016/06/09	R204	02/02/2017			Bond Future	8.1936	100.7103	8.2067	100.6879	0.161	0.0000	0.0000	0
2016/06/09	R204	02/02/2017	8.29	Call	Bond Future	894.9000	0.8949	881.2800	0.8813	(1.522)	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
2016/06/09	R204	02/02/2017	8.30	Call	Bond Future	904.2000	0.9042	890.5000	0.8905	(1.515)	0	0	0
2016/06/09	R204	02/02/2017	8.28	Put	Bond Future	739.0300	0.7390	747.8300	0.7478	1.191	0	0	0
2016/06/09	R204	02/02/2017	8.30	Put	Bond Future	723.6800	0.7237	732.3300	0.7323	1.195	0	0	0
2016/06/09	R204	02/02/2017	8.29	Put	Bond Future	731.3200	0.7313	740.0500	0.7400	1.194	0	0	0
2016/06/09	R207	04/08/2016			Bond Future	8.4366	97.0325	8.4411	97.0195	0.054	0.0000	0.0000	76,760
2016/06/09	R207	04/08/2016	7.99	Put	Bond Future	1,512.7900	1.5128	1,518.3400	1.5183	0.367	0	0	0
2016/06/09	R207	04/08/2016	8.01	Put	Bond Future	1,468.3700	1.4684	1,473.6600	1.4737	0.360	0	0	0
2016/06/09	R207	04/08/2016	8.00	Put	Bond Future	1,490.5000	1.4905	1,495.9200	1.4959	0.364	0	0	0
2016/06/09	R207	04/08/2016	8.01	Call	Bond Future	237.4700	0.2375	229.7600	0.2298	(3.247)	0	0	0
2016/06/09	R207	04/08/2016	7.99	Call	Bond Future	223.7100	0.2237	216.2600	0.2163	(3.330)	0	0	0
2016/06/09	R207	04/08/2016	8.00	Call	Bond Future	230.5100	0.2305	222.9300	0.2229	(3.288)	0	0	0
2016/06/09	R207	02/02/2017	9.24	Call	Bond Future	2,376.1000	2.3761	2,364.0800	2.3641	(0.506)	0	0	0
2016/06/09	R207	02/02/2017			Bond Future	8.5196	97.2143	8.5250	97.2007	0.064	0.0000	0.0000	0
2016/06/09	R207	02/02/2017	8.91	Call	Bond Future	1,828.0100	1.8280	1,816.9700	1.8170	(0.604)	0	0	62
2016/06/09	R207	02/02/2017	9.22	Call	Bond Future	2,341.1000	2.3411	2,329.1300	2.3291	(0.511)	0	0	0
2016/06/09	R207	02/02/2017	9.23	Call	Bond Future	2,358.7100	2.3587	2,346.7100	2.3467	(0.509)	0	0	0
2016/06/09	R207	02/02/2017	8.91	Put	Bond Future	858.0300	0.8580	860.5600	0.8606	0.295	0	0	0
2016/06/09	R207	02/02/2017	9.22	Put	Bond Future	609.5300	0.6095	611.1300	0.6111	0.262	0	0	0
2016/06/09	R207	02/02/2017	9.24	Put	Bond Future	595.6600	0.5957	597.2100	0.5972	0.260	0	0	0
2016/06/09	R207	02/02/2017	9.23	Put	Bond Future	602.7000	0.6027	604.2700	0.6043	0.260	0	0	0
2016/06/09	R208	04/08/2016	8.01	Put	Bond Future	2,308.8200	2.3088	2,333.2300	2.3332	1.057	0	0	0
2016/06/09	R208	04/08/2016			Bond Future	8.5879	95.5074	8.5976	95.4722	0.114	0.0000	0.0000	48,506
2016/06/09	R208	04/08/2016	8.00	Put	Bond Future	2,339.5800	2.3396	2,364.2300	2.3642	1.054	0	0	0
2016/06/09	R208	04/08/2016	7.99	Call	Bond Future	186.4100	0.1864	176.0900	0.1761	(5.536)	0	0	0
2016/06/09	R208	04/08/2016	8.00	Call	Bond Future	192.3300	0.1923	181.7900	0.1818	(5.480)	0	0	0
2016/06/09	R208	04/08/2016	8.01	Call	Bond Future	198.6000	0.1986	187.8200	0.1878	(5.428)	0	0	0
2016/06/09	R208	04/08/2016	7.99	Put	Bond Future	2,370.7000	2.3707	2,395.5700	2.3956	1.049	0	0	0
2016/06/09	R208	03/11/2016	9.59	Put	Bond Future	356.1100	0.3561	359.4600	0.3595	0.941	0	0	0
2016/06/09	R208	03/11/2016			Bond Future	8.6409	93.9192	8.6515	93.8827	0.123	0.0000	0.0000	0
2016/06/09	R208	03/11/2016	9.58	Put	Bond Future	361.9100	0.3619	365.3300	0.3653	0.945	0	0	0
2016/06/09	R208	03/11/2016	9.57	Call	Bond Future	3,501.1300	3.5011	3,468.1200	3.4681	(0.943)	0	0	0
2016/06/09	R208	03/11/2016	9.58	Call	Bond Future	3,528.1000	3.5281	3,495.0300	3.4950	(0.937)	0	0	0
2016/06/09	R208	03/11/2016	9.59	Call	Bond Future	3,555.3000	3.5553	3,522.1600	3.5222	(0.932)	0	0	0
2016/06/09	R208	03/11/2016	9.57	Put	Bond Future	367.9600	0.3680	371.4400	0.3714	0.946	0	0	0
2016/06/09	R208	02/02/2017			Bond Future	8.6789	95.8018	8.6901	95.7651	0.129	0.0000	0.0000	0
2016/06/09	R208	02/02/2017	8.64	Call	Bond Future	1,632.0300	1.6320	1,610.3400	1.6103	(1.329)	0	0	0
2016/06/09	R208	02/02/2017	8.63	Put	Bond Future	1,776.3900	1.7764	1,791.4600	1.7915	0.848	0	0	0
2016/06/09	R208	02/02/2017	8.65	Put	Bond Future	1,743.4000	1.7434	1,758.2300	1.7582	0.851	0	0	0
2016/06/09	R208	02/02/2017	8.64	Put	Bond Future	1,759.8400	1.7598	1,774.7900	1.7748	0.850	0	0	0
2016/06/09	R208	02/02/2017	8.65	Call	Bond Future	1,648.4500	1.6484	1,626.6400	1.6266	(1.323)	0	0	0
2016/06/09	R208	02/02/2017	8.63	Call	Bond Future	1,615.7100	1.6157	1,594.1400	1.5941	(1.335)	0	0	0
2016/06/09	R209	04/08/2016	9.26	Call	Bond Future	914.9900	0.9150	869.5400	0.8695	(4.967)	0	0	0
2016/06/09	R209	04/08/2016	9.70	Put	Bond Future	1,513.0600	1.5131	1,539.9100	1.5399	1.775	0	0	250
2016/06/09	R209	04/08/2016			Bond Future	9.5970	72.8971	9.6117	72.7979	0.153	0.0000	0.0000	55,063
2016/06/09	R209	04/08/2016	9.24	Call	Bond Future	872.6600	0.8727	828.5000	0.8285	(5.060)	0	0	0

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2016/06/09	R209	04/08/2016	9.60	Put	Bond Future	1,830.3000		1.8303	1,862.7200	1.8627	1.771	0	0	0
2016/06/09	R209	04/08/2016	10.60	Call	Bond Future	6,479.5300		6.4795	6,381.9900	6.3820	(1.505)	0	0	5,624
2016/06/09	R209	04/08/2016	9.40	Put	Bond Future	2,599.1200		2.5991	2,643.8400	2.6438	1.721	0	0	0
2016/06/09	R209	04/08/2016	9.70	Call	Bond Future	2,202.6800		2.2027	2,130.3100	2.1303	(3.286)	0	0	0
2016/06/09	R209	04/08/2016	10.29	Call	Bond Future	4,853.8600		4.8539	4,760.3600	4.7604	(1.926)	0	0	0
2016/06/09	R209	04/08/2016	9.25	Call	Bond Future	893.7000		0.8937	848.9000	0.8489	(5.013)	0	0	0
2016/06/09	R209	04/08/2016	9.24	Put	Bond Future	3,345.9000		3.3459	3,400.9600	3.4010	1.646	0	0	0
2016/06/09	R209	04/08/2016	10.60	Put	Bond Future	180.3900		0.1804	182.0700	0.1821	0.931	0	0	0
2016/06/09	R209	04/08/2016	9.40	Call	Bond Future	1,250.2800		1.2503	1,195.7800	1.1958	(4.359)	0	0	250
2016/06/09	R209	04/08/2016	9.26	Put	Bond Future	3,246.2300		3.2462	3,300.0000	3.3000	1.656	0	0	0
2016/06/09	R209	04/08/2016	9.60	Call	Bond Future	1,850.3400		1.8503	1,783.5400	1.7835	(3.610)	0	0	5,624
2016/06/09	R209	04/08/2016	9.25	Put	Bond Future	3,295.8900		3.2959	3,350.3100	3.3503	1.651	0	0	0
2016/06/09	R209	04/08/2016	10.29	Put	Bond Future	405.4700		0.4055	411.1900	0.4112	1.411	0	0	250
2016/06/09	R209	03/11/2016	10.26	Call	Bond Future	5,340.3900		5.3404	5,258.6400	5.2586	(1.531)	0	0	0
2016/06/09	R209	03/11/2016			Bond Future	9.6437		71.1315	9.6589	71.0299	0.158	0.0000	0.0000	0
2016/06/09	R209	03/11/2016	10.24	Call	Bond Future	5,254.3400		5.2543	5,173.0900	5.1731	(1.546)	0	0	0
2016/06/09	R209	03/11/2016	10.25	Call	Bond Future	5,297.3800		5.2974	5,215.8900	5.2159	(1.538)	0	0	0
2016/06/09	R209	03/11/2016	10.24	Put	Bond Future	1,432.7100		1.4327	1,453.0700	1.4531	1.421	0	0	0
2016/06/09	R209	03/11/2016	10.25	Put	Bond Future	1,414.4000		1.4144	1,434.5200	1.4345	1.423	0	0	5,000
2016/06/09	R209	03/11/2016	10.26	Put	Bond Future	1,396.1600		1.3962	1,416.0200	1.4160	1.422	0	0	0
2016/06/09	R209	02/02/2017	9.55	Put	Bond Future	4,277.4300		4.2774	4,322.5300	4.3225	1.054	0	0	0
2016/06/09	R209	02/02/2017			Bond Future	9.6841		72.5574	9.6997	72.4541	0.161	0.0000	0.0000	0
2016/06/09	R209	02/02/2017	9.54	Put	Bond Future	4,314.4800		4.3145	4,359.8900	4.3599	1.053	0	0	0
2016/06/09	R209	02/02/2017	9.55	Call	Bond Future	3,379.2000		3.3792	3,321.0400	3.3210	(1.721)	0	0	0
2016/06/09	R209	02/02/2017	9.53	Call	Bond Future	3,318.0800		3.3181	3,260.5200	3.2605	(1.735)	0	0	0
2016/06/09	R209	02/02/2017	9.54	Call	Bond Future	3,348.5600		3.3486	3,290.7100	3.2907	(1.728)	0	0	0
2016/06/09	R209	02/02/2017	9.53	Put	Bond Future	4,351.7800		4.3518	4,397.4800	4.3975	1.050	0	0	0
2016/06/09	R210	04/08/2016			Bond Future	188.2655		188.2655	188.2826	188.2826	0.009	0.0000	0.0000	2,571
2016/06/09	R210	04/08/2016	181.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R210	04/08/2016	181.52	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R210	04/08/2016	181.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R210	04/08/2016	181.50	Call	Bond Future	6,765.4700		6.7655	6,782.6200	6.7826	0.253	0	0	0
2016/06/09	R210	04/08/2016	181.52	Call	Bond Future	6,745.4700		6.7455	6,762.6200	6.7626	0.254	0	0	0
2016/06/09	R210	04/08/2016	181.51	Call	Bond Future	6,755.4700		6.7555	6,772.6200	6.7726	0.254	0	0	0
2016/06/09	R210	03/11/2016			Bond Future	189.5745		189.5745	189.5914	189.5914	0.009	0.0000	0.0000	0
2016/06/09	R210	03/11/2016	188.90	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R210	03/11/2016	188.92	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R210	03/11/2016	188.91	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R210	03/11/2016	188.90	Call	Bond Future	674.5400		0.6745	691.4000	0.6914	2.499	0	0	0
2016/06/09	R210	03/11/2016	188.91	Call	Bond Future	664.5400		0.6645	681.4000	0.6814	2.537	0	0	0
2016/06/09	R210	03/11/2016	188.92	Call	Bond Future	654.5400		0.6545	671.4000	0.6714	2.576	0	0	0
2016/06/09	R211	04/08/2016	137.08	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R211	04/08/2016			Bond Future	139.9419		139.9419	139.9512	139.9512	0.007	0.0000	0.0000	64
2016/06/09	R211	04/08/2016	137.09	Call	Bond Future	2,851.9000		2.8519	2,861.2200	2.8612	0.327	0	0	0
2016/06/09	R211	04/08/2016	137.07	Call	Bond Future	2,871.9000		2.8719	2,881.2200	2.8812	0.325	0	0	0
2016/06/09	R211	04/08/2016	137.08	Call	Bond Future	2,861.9000		2.8619	2,871.2200	2.8712	0.326	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
2016/06/09	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R211	03/11/2016	141.75	Call	Bond Future	861.6900	0.8617	870.6300	0.8706	1.037	0	0	0
2016/06/09	R211	03/11/2016			Bond Future	142.6117	142.6117	142.6206	142.6206	0.006	0.0000	0.0000	0
2016/06/09	R211	03/11/2016	141.76	Call	Bond Future	851.6900	0.8517	860.6300	0.8606	1.050	0	0	0
2016/06/09	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R211	03/11/2016	141.74	Call	Bond Future	871.6900	0.8717	880.6300	0.8806	1.026	0	0	0
2016/06/09	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R212	04/08/2016	142.43	Call	Bond Future	3,464.5600	3.4646	3,401.5100	3.4015	(1.820)	0	0	0
2016/06/09	R212	04/08/2016			Bond Future	145.8946	145.8946	145.8315	145.8315	(0.043)	0.0000	0.0000	4,218
2016/06/09	R212	04/08/2016	142.44	Call	Bond Future	3,454.5600	3.4546	3,391.5100	3.3915	(1.825)	0	0	0
2016/06/09	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R212	04/08/2016	142.42	Call	Bond Future	3,474.5600	3.4746	3,411.5100	3.4115	(1.815)	0	0	0
2016/06/09	R212	03/11/2016			Bond Future	148.6780	148.6780	148.6131	148.6131	(0.044)	0.0000	0.0000	0
2016/06/09	R212	03/11/2016	148.11	Call	Bond Future	567.9900	0.5680	503.0700	0.5031	(11.430)	0	0	0
2016/06/09	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/09	R212	03/11/2016	148.12	Call	Bond Future	557.9900	0.5580	493.0700	0.4931	(11.635)	0	0	0
2016/06/09	R212	03/11/2016	148.10	Call	Bond Future	577.9900	0.5780	513.0700	0.5131	(11.232)	0	0	0
2016/06/09	R213	04/08/2016			Bond Future	9.4828	83.7086	9.4925	83.6439	0.102	0.0000	0.0000	44,353
2016/06/09	R213	04/08/2016	8.99	Put	Bond Future	4,008.9200	4.0089	4,046.4300	4.0464	0.936	0	0	0
2016/06/09	R213	04/08/2016	9.01	Put	Bond Future	3,899.1900	3.8992	3,935.8200	3.9358	0.939	0	0	0
2016/06/09	R213	04/08/2016	9.00	Put	Bond Future	3,953.6600	3.9537	3,990.7300	3.9907	0.938	0	0	0
2016/06/09	R213	04/08/2016	9.01	Call	Bond Future	636.6400	0.6366	608.6300	0.6086	(4.400)	0	0	0
2016/06/09	R213	04/08/2016	8.99	Call	Bond Future	604.3100	0.6043	577.1800	0.5772	(4.489)	0	0	0
2016/06/09	R213	04/08/2016	9.00	Call	Bond Future	620.1200	0.6201	592.5500	0.5926	(4.446)	0	0	0
2016/06/09	R213	03/11/2016			Bond Future	9.5338	81.7481	9.5438	81.6816	0.105	0.0000	0.0000	0
2016/06/09	R213	03/11/2016	10.18	Put	Bond Future	1,301.0800	1.3011	1,310.7300	1.3107	0.742	0	0	0
2016/06/09	R213	03/11/2016	10.20	Put	Bond Future	1,266.7600	1.2668	1,276.1200	1.2761	0.739	0	0	0
2016/06/09	R213	03/11/2016	10.18	Call	Bond Future	5,428.8100	5.4288	5,372.0100	5.3720	(1.046)	0	0	0
2016/06/09	R213	03/11/2016	10.19	Put	Bond Future	1,283.8200	1.2838	1,293.3300	1.2933	0.741	0	0	0
2016/06/09	R213	03/11/2016	10.19	Call	Bond Future	5,473.0400	5.4730	5,416.1000	5.4161	(1.040)	0	0	0
2016/06/09	R213	03/11/2016	10.20	Call	Bond Future	5,517.3900	5.5174	5,460.3000	5.4603	(1.035)	0	0	0
2016/06/09	R213	02/02/2017	9.40	Call	Bond Future	3,168.1100	3.1681	3,128.7200	3.1287	(1.243)	0	0	0
2016/06/09	R213	02/02/2017	9.42	Call	Bond Future	3,227.7600	3.2278	3,187.9800	3.1880	(1.232)	0	0	0
2016/06/09	R213	02/02/2017			Bond Future	9.5792	83.3866	9.5894	83.3193	0.107	0.0000	0.0000	0
2016/06/09	R213	02/02/2017	9.41	Call	Bond Future	3,197.8500	3.1979	3,158.2700	3.1583	(1.238)	0	0	0
2016/06/09	R213	02/02/2017	9.40	Put	Bond Future	4,354.0200	4.3540	4,381.9400	4.3819	0.641	0	0	0
2016/06/09	R213	02/02/2017	9.42	Put	Bond Future	4,280.0700	4.2801	4,307.6000	4.3076	0.643	0	0	0
2016/06/09	R213	02/02/2017	9.41	Put	Bond Future	4,316.9200	4.3169	4,344.6500	4.3446	0.642	0	0	0
2016/06/09	R214	04/08/2016	9.24	Call	Bond Future	699.2000	0.6992	643.3500	0.6433	(7.988)	0	0	0

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2016/06/09	R214	04/08/2016	9.25	Put	Bond Future	4,060.1300	4.0601	4,176.7100	4.1767	2.871	0	0	0
2016/06/09	R214	04/08/2016	11.30	Call	Bond Future	9,813.5700	9.8136	9,641.3600	9.6414	(1.755)	0	0	5,610
2016/06/09	R214	04/08/2016			Bond Future	9.7112	73.0282	9.7361	72.8548	0.257	0.0000	0.0000	30,086
2016/06/09	R214	04/08/2016	8.55	Put	Bond Future	9,013.8600	9.0139	9,177.1400	9.1771	1.811	0	0	0
2016/06/09	R214	04/08/2016	9.30	Call	Bond Future	812.8000	0.8128	750.9400	0.7509	(7.611)	0	0	1,300
2016/06/09	R214	04/08/2016	9.25	Call	Bond Future	717.2500	0.7172	660.4100	0.6604	(7.925)	0	0	0
2016/06/09	R214	04/08/2016	11.30	Put	Bond Future	36.0900	0.0361	37.3000	0.0373	3.353	0	0	0
2016/06/09	R214	04/08/2016	10.30	Put	Bond Future	567.8100	0.5678	590.6600	0.5907	4.024	0	0	0
2016/06/09	R214	04/08/2016	9.26	Call	Bond Future	735.7100	0.7357	677.8800	0.6779	(7.860)	0	0	0
2016/06/09	R214	04/08/2016	8.55	Call	Bond Future	76.2100	0.0762	66.0700	0.0661	(13.305)	0	0	1,300
2016/06/09	R214	04/08/2016	9.30	Put	Bond Future	3,780.7300	3.7807	3,892.2900	3.8923	2.951	0	0	0
2016/06/09	R214	04/08/2016	9.24	Put	Bond Future	4,117.4500	4.1175	4,235.0200	4.2350	2.855	0	0	0
2016/06/09	R214	04/08/2016	10.30	Call	Bond Future	4,484.4600	4.4845	4,333.8900	4.3339	(3.358)	0	0	5,610
2016/06/09	R214	04/08/2016	9.26	Put	Bond Future	4,003.3500	4.0033	4,118.9400	4.1189	2.887	0	0	0
2016/06/09	R214	03/11/2016	10.35	Put	Bond Future	1,536.8300	1.5368	1,579.3400	1.5793	2.766	0	0	0
2016/06/09	R214	03/11/2016			Bond Future	9.7592	71.1185	9.7849	70.9413	0.263	0.0000	0.0000	0
2016/06/09	R214	03/11/2016	10.34	Put	Bond Future	1,556.1900	1.5562	1,599.1500	1.5991	2.761	0	0	0
2016/06/09	R214	03/11/2016	10.35	Call	Bond Future	5,433.6500	5.4337	5,298.9800	5.2990	(2.478)	0	0	0
2016/06/09	R214	03/11/2016	10.33	Call	Bond Future	5,346.6400	5.3466	5,212.8800	5.2129	(2.502)	0	0	0
2016/06/09	R214	03/11/2016	10.34	Call	Bond Future	5,390.0900	5.3901	5,255.8700	5.2559	(2.490)	0	0	0
2016/06/09	R214	03/11/2016	10.33	Put	Bond Future	1,575.7700	1.5758	1,619.1900	1.6192	2.755	0	0	0
2016/06/09	R214	02/02/2017			Bond Future	9.8026	72.5439	9.8289	72.3636	0.269	0.0000	0.0000	0
2016/06/09	R214	02/02/2017	9.67	Call	Bond Future	3,521.5900	3.5216	3,425.6000	3.4256	(2.726)	0	0	0
2016/06/09	R214	02/02/2017	9.66	Put	Bond Future	4,479.8700	4.4799	4,564.7300	4.5647	1.894	0	0	0
2016/06/09	R214	02/02/2017	9.68	Put	Bond Future	4,402.6900	4.4027	4,486.5300	4.4865	1.904	0	0	0
2016/06/09	R214	02/02/2017	9.67	Put	Bond Future	4,441.1600	4.4412	4,525.5100	4.5255	1.899	0	0	0
2016/06/09	R214	02/02/2017	9.68	Call	Bond Future	3,553.1800	3.5532	3,456.6800	3.4567	(2.716)	0	0	0
2016/06/09	R214	02/02/2017	9.66	Call	Bond Future	3,490.1400	3.4901	3,394.6600	3.3947	(2.736)	0	0	0
2016/06/09	R248	04/08/2016			Bond Future	9.7877	93.7852	9.8075	93.6102	0.202	0.0000	0.0000	58,911
2016/06/09	R248	04/08/2016	9.25	Call	Bond Future	817.8400	0.8178	761.8000	0.7618	(6.852)	0	0	0
2016/06/09	R248	04/08/2016	9.24	Put	Bond Future	5,883.7400	5.8837	6,003.6500	6.0037	2.038	0	0	0
2016/06/09	R248	04/08/2016	9.26	Put	Bond Future	5,731.2000	5.7312	5,849.1500	5.8491	2.058	0	0	0
2016/06/09	R248	04/08/2016	9.25	Put	Bond Future	5,807.1900	5.8072	5,926.1200	5.9261	2.048	0	0	0
2016/06/09	R248	04/08/2016	9.26	Call	Bond Future	839.0800	0.8391	782.0600	0.7821	(6.796)	0	0	0
2016/06/09	R248	04/08/2016	9.24	Call	Bond Future	796.9800	0.7970	741.9200	0.7419	(6.909)	0	0	0
2016/06/09	R248	03/11/2016	10.38	Call	Bond Future	6,710.1000	6.7101	6,574.3400	6.5743	(2.023)	0	0	0
2016/06/09	R248	03/11/2016			Bond Future	9.8383	91.1284	9.8587	90.9496	0.208	0.0000	0.0000	0
2016/06/09	R248	03/11/2016	10.39	Call	Bond Future	6,763.9700	6.7640	6,627.7500	6.6277	(2.014)	0	0	0
2016/06/09	R248	03/11/2016	10.37	Put	Bond Future	2,207.1600	2.2072	2,250.6600	2.2507	1.971	0	0	0
2016/06/09	R248	03/11/2016	10.39	Put	Bond Future	2,154.9900	2.1550	2,197.5700	2.1976	1.976	0	0	0
2016/06/09	R248	03/11/2016	10.37	Call	Bond Future	6,656.5700	6.6566	6,521.2700	6.5213	(2.033)	0	0	0
2016/06/09	R248	03/11/2016	10.38	Put	Bond Future	2,180.8300	2.1808	2,223.8700	2.2239	1.974	0	0	0
2016/06/09	R248	02/02/2017	9.76	Put	Bond Future	5,766.9400	5.7669	5,848.5400	5.8485	1.415	0	0	0
2016/06/09	R248	02/02/2017	9.78	Put	Bond Future	5,670.7900	5.6708	5,751.4000	5.7514	1.421	0	0	0
2016/06/09	R248	02/02/2017			Bond Future	9.8842	92.9550	9.9052	92.7732	0.212	0.0000	0.0000	0
2016/06/09	R248	02/02/2017	9.77	Put	Bond Future	5,718.8500	5.7188	5,799.9500	5.8000	1.418	0	0	0
2016/06/09	R248	02/02/2017	9.76	Call	Bond Future	4,677.2100	4.6772	4,576.9600	4.5770	(2.143)	0	0	0

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2016/06/09	R248 02/02/2017	9.77	Call	Bond Future	4,717.7400	4.7177	4,616.9900	4.6170	(2.136)	0	0	0
2016/06/09	R248 02/02/2017	9.78	Call	Bond Future	4,758.1400	4.7581	4,656.9000	4.6569	(2.128)	0	0	0

Total **813705**