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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/06/2016 TO 14/06/2016

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
2016/06/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	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
2016/06/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2025	04/08/2016			Bond Future	127.7004	127.7004	127.7362	127.7362	0.028	0.0000	0.0000	3,004
2016/06/14	2025	04/08/2016	123.86	Call	Bond Future	3,840.4200	3.8404	3,876.2400	3.8762	0.933	0	0	0
2016/06/14	2025	04/08/2016	123.87	Call	Bond Future	3,830.4200	3.8304	3,866.2400	3.8662	0.935	0	0	0
2016/06/14	2025	04/08/2016	123.85	Call	Bond Future	3,850.4200	3.8504	3,886.2400	3.8862	0.930	0	0	0
2016/06/14	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2025	03/11/2016			Bond Future	130.1435	130.1435	130.1786	130.1786	0.027	0.0000	0.0000	0
2016/06/14	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2025	03/11/2016	129.21	Call	Bond Future	933.5400	0.9335	968.5800	0.9686	3.753	0	0	0
2016/06/14	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2025	03/11/2016	129.22	Call	Bond Future	923.5400	0.9235	958.5800	0.9586	3.794	0	0	0
2016/06/14	2025	03/11/2016	129.23	Call	Bond Future	913.5400	0.9135	948.5800	0.9486	3.836	0	0	0
2016/06/14	2030	04/08/2016	10.17	Call	Bond Future	4,245.8200	4.2458	3,596.9200	3.5969	(15.283)	0	0	0
2016/06/14	2030	04/08/2016			Bond Future	9.5315	88.7276	9.6263	88.0787	0.994	0.0000	0.0000	25,310
2016/06/14	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2030	03/11/2016	9.35	Put	Bond Future	1,603.2900	1.6033	2,265.6800	2.2657	41.314	0	0	0
2016/06/14	2030	03/11/2016			Bond Future	9.5831	90.4201	9.6811	89.7577	1.023	0.0000	0.0000	0
2016/06/14	2030	03/11/2016	9.34	Put	Bond Future	1,672.9900	1.6730	2,335.3800	2.3354	39.593	0	0	0
2016/06/14	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2030	03/11/2016	9.33	Put	Bond Future	1,742.7600	1.7428	2,405.1500	2.4051	38.008	0	0	0
2016/06/14	2032	04/08/2016	9.01	Call	Bond Future	416.3400	0.4163	302.6800	0.3027	(27.300)	0	0	0
2016/06/14	2032	04/08/2016			Bond Future	9.6456	91.8028	9.7404	91.1121	0.982	0.0000	0.0000	11,433
2016/06/14	2032	04/08/2016	8.99	Call	Bond Future	392.0100	0.3920	283.7500	0.2838	(27.617)	0	0	0
2016/06/14	2032	04/08/2016	9.00	Call	Bond Future	403.8600	0.4039	292.9500	0.2930	(27.462)	0	0	0
2016/06/14	2032	04/08/2016	8.99	Put	Bond Future	5,395.5700	5.3956	5,977.9700	5.9780	10.794	0	0	0
2016/06/14	2032	04/08/2016	9.01	Put	Bond Future	5,261.2700	5.2613	5,838.2700	5.8383	10.967	0	0	0
2016/06/14	2032	04/08/2016	9.00	Put	Bond Future	5,328.0500	5.3280	5,907.8000	5.9078	10.881	0	0	0
2016/06/14	2032	03/11/2016			Bond Future	9.7004	89.3947	9.7983	88.6898	1.010	0.0000	0.0000	0
2016/06/14	2032	03/11/2016	10.28	Put	Bond Future	1,576.1200	1.5761	1,781.5100	1.7815	13.031	0	0	0
2016/06/14	2032	03/11/2016	10.30	Put	Bond Future	1,535.5700	1.5356	1,736.9000	1.7369	13.111	0	0	0
2016/06/14	2032	03/11/2016	10.29	Put	Bond Future	1,555.7400	1.5557	1,759.0900	1.7591	13.071	0	0	0
2016/06/14	2032	03/11/2016	10.30	Call	Bond Future	5,725.2800	5.7253	5,221.6700	5.2217	(8.796)	0	0	0
2016/06/14	2032	03/11/2016	10.28	Call	Bond Future	5,630.8400	5.6308	5,131.2900	5.1313	(8.872)	0	0	0
2016/06/14	2032	03/11/2016	10.29	Call	Bond Future	5,677.9900	5.6780	5,176.4000	5.1764	(8.834)	0	0	0

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2016/06/14	2032	02/02/2017	9.53	Call	Bond Future	3,367.9300	3.3679	3,036.9500	3.0369	(9.827)	0	0	0
2016/06/14	2032	02/02/2017			Bond Future	9.7478	91.1969	9.8491	90.4760	1.040	0.0000	0.0000	0
2016/06/14	2032	02/02/2017	9.51	Call	Bond Future	3,304.6900	3.3047	2,977.8000	2.9778	(9.892)	0	0	0
2016/06/14	2032	02/02/2017	9.52	Call	Bond Future	3,336.2300	3.3362	3,007.2900	3.0073	(9.860)	0	0	0
2016/06/14	2032	02/02/2017	9.51	Put	Bond Future	5,030.1400	5.0301	5,424.1500	5.4241	7.833	0	0	0
2016/06/14	2032	02/02/2017	9.53	Put	Bond Future	4,946.3700	4.9464	5,336.2900	5.3363	7.883	0	0	0
2016/06/14	2032	02/02/2017	9.52	Put	Bond Future	4,988.1300	4.9881	5,380.0900	5.3801	7.858	0	0	0
2016/06/14	2033	04/08/2016	104.99	Call	Bond Future	3,563.2200	3.5632	3,593.7900	3.5938	0.858	0	0	0
2016/06/14	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2033	04/08/2016			Bond Future	108.5532	108.5532	108.5838	108.5838	0.028	0.0000	0.0000	4,170
2016/06/14	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2033	04/08/2016	105.00	Call	Bond Future	3,553.2200	3.5532	3,583.7900	3.5838	0.860	0	0	0
2016/06/14	2033	04/08/2016	105.01	Call	Bond Future	3,543.2200	3.5432	3,573.7900	3.5738	0.863	0	0	0
2016/06/14	2033	03/11/2016			Bond Future	109.6107	109.6107	109.6407	109.6407	0.027	0.0000	0.0000	0
2016/06/14	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2033	03/11/2016	109.16	Call	Bond Future	450.7400	0.4507	480.7000	0.4807	6.647	0	0	0
2016/06/14	2033	03/11/2016	109.17	Call	Bond Future	440.7400	0.4407	470.7000	0.4707	6.798	0	0	0
2016/06/14	2033	03/11/2016	109.18	Call	Bond Future	430.7400	0.4307	460.7000	0.4607	6.955	0	0	0
2016/06/14	2037	04/08/2016			Bond Future	9.8062	88.7824	9.8957	88.0743	0.913	0.0000	0.0000	40,983
2016/06/14	2037	04/08/2016	9.24	Put	Bond Future	5,292.2300	5.2922	5,855.5200	5.8555	10.644	0	0	0
2016/06/14	2037	04/08/2016	9.26	Put	Bond Future	5,153.6600	5.1537	5,710.5700	5.7106	10.806	0	0	0
2016/06/14	2037	04/08/2016	9.24	Call	Bond Future	597.0700	0.5971	452.2300	0.4522	(24.258)	0	0	0
2016/06/14	2037	04/08/2016	9.25	Put	Bond Future	5,222.7100	5.2227	5,782.8300	5.7828	10.725	0	0	0
2016/06/14	2037	04/08/2016	9.25	Call	Bond Future	613.8500	0.6138	465.8400	0.4658	(24.112)	0	0	0
2016/06/14	2037	04/08/2016	9.26	Call	Bond Future	630.9700	0.6310	479.7500	0.4798	(23.966)	0	0	0
2016/06/14	2037	03/11/2016	10.35	Call	Bond Future	5,768.5000	5.7685	5,275.6700	5.2757	(8.543)	0	0	0
2016/06/14	2037	03/11/2016	10.36	Put	Bond Future	1,998.0000	1.9980	2,225.8500	2.2259	11.404	0	0	0
2016/06/14	2037	03/11/2016			Bond Future	9.8579	90.4760	9.9503	89.7532	0.937	0.0000	0.0000	0
2016/06/14	2037	03/11/2016	10.36	Call	Bond Future	5,817.4600	5.8175	5,322.5100	5.3225	(8.508)	0	0	0
2016/06/14	2037	03/11/2016	10.37	Call	Bond Future	5,866.5600	5.8666	5,369.5000	5.3695	(8.473)	0	0	0
2016/06/14	2037	03/11/2016	10.35	Put	Bond Future	2,022.5300	2.0225	2,252.5000	2.2525	11.370	0	0	0
2016/06/14	2037	03/11/2016	10.37	Put	Bond Future	1,973.7200	1.9737	2,199.4600	2.1995	11.437	0	0	0
2016/06/14	2037	02/02/2017	9.68	Put	Bond Future	5,524.0500	5.5240	5,919.9500	5.9200	7.167	0	0	0
2016/06/14	2037	02/02/2017			Bond Future	9.9035	88.0430	9.9989	87.3039	0.963	0.0000	0.0000	0
2016/06/14	2037	02/02/2017	9.67	Put	Bond Future	5,570.3000	5.5703	5,968.2500	5.9683	7.144	0	0	0
2016/06/14	2037	02/02/2017	9.68	Call	Bond Future	3,752.6100	3.7526	3,409.4200	3.4094	(9.145)	0	0	0
2016/06/14	2037	02/02/2017	9.66	Call	Bond Future	3,684.1500	3.6842	3,345.0700	3.3451	(9.204)	0	0	0
2016/06/14	2037	02/02/2017	9.67	Call	Bond Future	3,718.3000	3.7183	3,377.1600	3.3772	(9.175)	0	0	0
2016/06/14	2037	02/02/2017	9.66	Put	Bond Future	5,616.8300	5.6168	6,016.8400	6.0168	7.122	0	0	0
2016/06/14	2038	04/08/2016			Bond Future	133.8812	133.8812	134.6174	134.6174	0.550	0.0000	0.0000	22,221
2016/06/14	2038	04/08/2016	129.31	Call	Bond Future	4,571.2400	4.5712	5,307.3700	5.3074	16.104	0	0	0
2016/06/14	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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2016/06/14	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2038	04/08/2016	129.32	Call	Bond Future	4,561.2400	4.5612	5,297.3700	5.2974	16.139	0	0	0
2016/06/14	2038	04/08/2016	129.30	Call	Bond Future	4,581.2400	4.5812	5,317.3700	5.3174	16.068	0	0	0
2016/06/14	2038	03/11/2016	136.32	Call	Bond Future	122.6500	0.1227	871.3300	0.8713	610.420	0	0	0
2016/06/14	2038	03/11/2016			Bond Future	136.4426	136.4426	137.1913	137.1913	0.549	0.0000	0.0000	0
2016/06/14	2038	03/11/2016	136.33	Call	Bond Future	112.6500	0.1127	861.3300	0.8613	664.607	0	0	0
2016/06/14	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2038	03/11/2016	136.31	Call	Bond Future	132.6500	0.1327	881.3300	0.8813	564.403	0	0	0
2016/06/14	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2040	04/08/2016			Bond Future	9.8663	92.3748	9.9558	91.6202	0.907	0.0000	0.0000	722
2016/06/14	2040	04/08/2016	9.49	Put	Bond Future	4,364.8400	4.3648	4,891.1400	4.8911	12.058	0	0	0
2016/06/14	2040	04/08/2016	9.50	Call	Bond Future	1,103.7900	1.1038	871.5000	0.8715	(21.045)	0	0	0
2016/06/14	2040	04/08/2016	9.51	Call	Bond Future	1,130.0000	1.1300	893.6900	0.8937	(20.912)	0	0	0
2016/06/14	2040	04/08/2016	9.49	Call	Bond Future	1,077.8800	1.0779	849.6000	0.8496	(21.179)	0	0	0
2016/06/14	2040	04/08/2016	9.51	Put	Bond Future	4,237.4100	4.2374	4,755.6800	4.7557	12.231	0	0	0
2016/06/14	2040	04/08/2016	9.50	Put	Bond Future	4,300.9100	4.3009	4,823.2000	4.8232	12.144	0	0	0
2016/06/14	2040	03/11/2016			Bond Future	9.9184	94.1368	10.0106	93.3668	0.930	0.0000	0.0000	0
2016/06/14	2040	03/11/2016	9.69	Put	Bond Future	4,933.2600	4.9333	5,363.1900	5.3632	8.715	0	0	0
2016/06/14	2040	03/11/2016	9.71	Put	Bond Future	4,832.0600	4.8321	5,256.5300	5.2565	8.784	0	0	0
2016/06/14	2040	03/11/2016	9.70	Put	Bond Future	4,882.4700	4.8825	5,309.6700	5.3097	8.750	0	0	0
2016/06/14	2040	03/11/2016	9.71	Call	Bond Future	3,053.5300	3.0535	2,707.9600	2.7080	(11.317)	0	0	0
2016/06/14	2040	03/11/2016	9.69	Call	Bond Future	2,981.0200	2.9810	2,640.9100	2.6409	(11.409)	0	0	0
2016/06/14	2040	03/11/2016	9.70	Call	Bond Future	3,017.1500	3.0171	2,674.3100	2.6743	(11.363)	0	0	0
2016/06/14	2044	04/08/2016	9.50	Call	Bond Future	1,078.1700	1.0782	849.5800	0.8496	(21.202)	0	0	0
2016/06/14	2044	04/08/2016			Bond Future	9.8802	89.6022	9.9697	88.8429	0.906	0.0000	0.0000	19,251
2016/06/14	2044	04/08/2016	9.51	Call	Bond Future	1,104.1600	1.1042	871.5200	0.8715	(21.069)	0	0	0
2016/06/14	2044	04/08/2016	9.49	Put	Bond Future	4,495.8500	4.4958	5,030.5900	5.0306	11.894	0	0	0
2016/06/14	2044	04/08/2016	9.51	Put	Bond Future	4,365.4000	4.3654	4,892.0800	4.8921	12.065	0	0	0
2016/06/14	2044	04/08/2016	9.49	Call	Bond Future	1,052.6000	1.0526	828.0200	0.8280	(21.336)	0	0	0
2016/06/14	2044	04/08/2016	9.50	Put	Bond Future	4,430.3400	4.4303	4,961.0700	4.9611	11.979	0	0	0
2016/06/14	2044	03/11/2016			Bond Future	9.9307	91.3114	10.0229	90.5366	0.929	0.0000	0.0000	0
2016/06/14	2044	03/11/2016	10.42	Call	Bond Future	6,189.2900	6.1893	5,661.7500	5.6617	(8.523)	0	0	0
2016/06/14	2044	03/11/2016	10.41	Put	Bond Future	2,236.2300	2.2362	2,485.7400	2.4857	11.158	0	0	0
2016/06/14	2044	03/11/2016	10.43	Put	Bond Future	2,183.2200	2.1832	2,428.2500	2.4282	11.223	0	0	0
2016/06/14	2044	03/11/2016	10.42	Put	Bond Future	2,209.7000	2.2097	2,456.9600	2.4570	11.190	0	0	0
2016/06/14	2044	03/11/2016	10.43	Call	Bond Future	6,240.9000	6.2409	5,711.1300	5.7111	(8.489)	0	0	0
2016/06/14	2044	03/11/2016	10.41	Call	Bond Future	6,137.6100	6.1376	5,612.3200	5.6123	(8.559)	0	0	0
2016/06/14	2044	02/02/2017			Bond Future	9.9753	88.7700	10.0706	87.9778	0.954	0.0000	0.0000	0
2016/06/14	2044	02/02/2017	9.77	Call	Bond Future	4,191.2300	4.1912	3,816.4300	3.8164	(8.942)	0	0	0
2016/06/14	2044	02/02/2017	9.76	Put	Bond Future	5,991.8500	5.9918	6,411.5000	6.4115	7.004	0	0	0
2016/06/14	2044	02/02/2017	9.78	Put	Bond Future	5,893.2800	5.8933	6,308.5800	6.3086	7.047	0	0	0
2016/06/14	2044	02/02/2017	9.77	Put	Bond Future	5,942.5500	5.9425	6,360.0200	6.3600	7.025	0	0	0
2016/06/14	2044	02/02/2017	9.78	Call	Bond Future	4,228.6200	4.2286	3,851.6500	3.8517	(8.915)	0	0	0
2016/06/14	2044	02/02/2017	9.76	Call	Bond Future	4,153.7300	4.1537	3,781.1100	3.7811	(8.971)	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
2016/06/14	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2046	04/08/2016			Bond Future	134.7260	134.7260	134.7654	134.7654	0.029	0.0000	0.0000	16,659
2016/06/14	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2046	04/08/2016	129.00	Call	Bond Future	5,726.0100	5.7260	5,765.3600	5.7654	0.687	0	0	0
2016/06/14	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2046	04/08/2016	129.01	Call	Bond Future	5,716.0100	5.7160	5,755.3600	5.7554	0.688	0	0	0
2016/06/14	2046	04/08/2016	129.02	Call	Bond Future	5,706.0100	5.7060	5,745.3600	5.7454	0.690	0	0	0
2016/06/14	2046	03/11/2016	137.07	Put	Bond Future	1,272.0500	1.2720	1,233.6400	1.2336	(3.020)	0	0	0
2016/06/14	2046	03/11/2016			Bond Future	135.7980	135.7980	135.8364	135.8364	0.028	0.0000	0.0000	0
2016/06/14	2046	03/11/2016	137.09	Put	Bond Future	1,292.0500	1.2921	1,253.6400	1.2536	(2.973)	0	0	0
2016/06/14	2046	03/11/2016	137.08	Put	Bond Future	1,282.0500	1.2821	1,243.6400	1.2436	(2.996)	0	0	0
2016/06/14	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2050	04/08/2016	139.14	Call	Bond Future	5,016.9200	5.0169	5,060.8700	5.0609	0.876	0	0	0
2016/06/14	2050	04/08/2016			Bond Future	144.1569	144.1569	144.2009	144.2009	0.030	0.0000	0.0000	21,191
2016/06/14	2050	04/08/2016	139.12	Call	Bond Future	5,036.9200	5.0369	5,080.8700	5.0809	0.873	0	0	0
2016/06/14	2050	04/08/2016	139.13	Call	Bond Future	5,026.9200	5.0269	5,070.8700	5.0709	0.874	0	0	0
2016/06/14	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2050	03/11/2016	149.52	Put	Bond Future	2,605.3600	2.6054	2,561.8100	2.5618	(1.672)	0	0	0
2016/06/14	2050	03/11/2016			Bond Future	146.9146	146.9146	146.9582	146.9582	0.030	0.0000	0.0000	0
2016/06/14	2050	03/11/2016	149.54	Put	Bond Future	2,625.3600	2.6254	2,581.8100	2.5818	(1.659)	0	0	0
2016/06/14	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2050	03/11/2016	149.53	Put	Bond Future	2,615.3600	2.6154	2,571.8100	2.5718	(1.665)	0	0	0
2016/06/14	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	AL37	04/08/2016			Index Future	485.9480	485.9480	484.4100	484.4100	(0.316)	0.0000	0.0000	19
2016/06/14	AL37	03/11/2016			Index Future	495.3150	495.3150	493.7440	493.7440	(0.317)	0.0000	0.0000	0
2016/06/14	AL7T	04/08/2016			Index Future	559.0420	559.0420	555.9470	555.9470	(0.554)	0.0000	0.0000	11
2016/06/14	AL7T	03/11/2016			Index Future	569.8170	569.8170	566.6580	566.6580	(0.554)	0.0000	0.0000	0
2016/06/14	ALBI	04/08/2016			Index Future	507.9930	507.9930	504.9460	504.9460	(0.600)	0.0000	0.0000	723
2016/06/14	ALBI	03/11/2016			Index Future	517.7840	517.7840	514.6760	514.6760	(0.600)	0.0000	0.0000	0
2016/06/14	ALBI	02/02/2017			Index Future	528.2160	528.2160	525.0370	525.0370	(0.602)	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
2016/06/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/06/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/14	EL28	04/08/2016			Bond Future	132.1785	132.1785	132.4905	132.4905	0.236	0.0000	0.0000	0
2016/06/14	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	EL28	04/08/2016	126.86	Call	Bond Future	5,318.4800	5.3185	5,630.5000	5.6305	5.867	0	0	0
2016/06/14	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	EL28	04/08/2016	126.87	Call	Bond Future	5,308.4800	5.3085	5,620.5000	5.6205	5.878	0	0	0
2016/06/14	EL28	04/08/2016	126.88	Call	Bond Future	5,298.4800	5.2985	5,610.5000	5.6105	5.889	0	0	0
2016/06/14	EL28	03/11/2016	132.17	Call	Bond Future	872.8300	0.8728	1,189.2100	1.1892	36.248	0	0	0
2016/06/14	EL28	03/11/2016			Bond Future	133.0428	133.0428	133.3592	133.3592	0.238	0.0000	0.0000	0
2016/06/14	EL28	03/11/2016	132.15	Call	Bond Future	892.8300	0.8928	1,209.2100	1.2092	35.436	0	0	0
2016/06/14	EL28	03/11/2016	132.16	Call	Bond Future	882.8300	0.8828	1,199.2100	1.1992	35.837	0	0	0
2016/06/14	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	ES33	04/08/2016			Bond Future	10.6669	78.3344	10.7557	77.7787	0.832	0.0000	0.0000	8,837
2016/06/14	ES33	04/08/2016	10.24	Put	Bond Future	2,761.1500	2.7612	3,316.8300	3.3168	20.125	0	0	0
2016/06/14	ES33	04/08/2016	10.26	Put	Bond Future	2,628.4000	2.6284	3,184.0800	3.1841	21.141	0	0	0
2016/06/14	ES33	04/08/2016	10.25	Put	Bond Future	2,694.7300	2.6947	3,250.4100	3.2504	20.621	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
2016/06/14	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	ES33	03/11/2016			Bond Future	10.7513	76.0356	10.8433	75.4684	0.855	0.0000	0.0000	0
2016/06/14	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	ES33	03/11/2016	11.31	Call	Bond Future	3,349.1000	3.3491	2,781.8800	2.7819	(16.936)	0	0	0
2016/06/14	ES33	03/11/2016	11.29	Call	Bond Future	3,233.1900	3.2332	2,665.9700	2.6660	(17.544)	0	0	0
2016/06/14	ES33	03/11/2016	11.30	Call	Bond Future	3,291.1800	3.2912	2,723.9600	2.7240	(17.235)	0	0	0
2016/06/14	ES33	02/02/2017			Bond Future	10.8318	77.5685	10.9271	76.9883	0.880	0.0000	0.0000	0
2016/06/14	ES33	02/02/2017	10.59	Put	Bond Future	1,503.6800	1.5037	2,083.8700	2.0839	38.585	0	0	0
2016/06/14	ES33	02/02/2017	10.61	Put	Bond Future	1,377.5800	1.3776	1,957.7700	1.9578	42.117	0	0	0
2016/06/14	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	ES33	02/02/2017	10.60	Put	Bond Future	1,440.5900	1.4406	2,020.7800	2.0208	40.274	0	0	0
2016/06/14	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	ES42	04/08/2016			Bond Future	10.8166	82.4685	10.9054	81.8395	0.821	0.0000	0.0000	7,270
2016/06/14	ES42	03/11/2016			Bond Future	10.8997	79.7788	10.9917	79.1367	0.844	0.0000	0.0000	0
2016/06/14	GOVI	04/08/2016	520.99	Put	GOVI	143,080.0000	14.3080	171,910.0000	17.1910	20.150	0	0	0
2016/06/14	GOVI	04/08/2016			GOVI	506.6820	506.6820	503.7990	503.7990	(0.569)	0.0000	0.0000	449
2016/06/14	GOVI	04/08/2016	521.01	Put	GOVI	143,280.0000	14.3280	172,110.0000	17.2110	20.121	0	0	0
2016/06/14	GOVI	04/08/2016	521.00	Put	GOVI	143,180.0000	14.3180	172,010.0000	17.2010	20.135	0	0	0
2016/06/14	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	GOVI	03/11/2016	476.11	Call	GOVI	403,380.0000	40.3380	373,960.0000	37.3960	(7.293)	0	0	0
2016/06/14	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	GOVI	03/11/2016			GOVI	516.4480	516.4480	513.5060	513.5060	(0.570)	0.0000	0.0000	127
2016/06/14	GOVI	03/11/2016	476.12	Call	GOVI	403,280.0000	40.3280	373,860.0000	37.3860	(7.295)	0	0	0
2016/06/14	GOVI	03/11/2016	476.13	Call	GOVI	403,180.0000	40.3180	373,760.0000	37.3760	(7.297)	0	0	0
2016/06/14	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	GOVI	02/02/2017			GOVI	526.8530	526.8530	523.8430	523.8430	(0.571)	0.0000	0.0000	0
2016/06/14	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	GOVI	02/02/2017	533.32	Put	GOVI	64,670.0000	6.4670	94,770.0000	9.4770	46.544	0	0	0
2016/06/14	GOVI	02/02/2017	533.34	Put	GOVI	64,870.0000	6.4870	94,970.0000	9.4970	46.400	0	0	0
2016/06/14	GOVI	02/02/2017	533.33	Put	GOVI	64,770.0000	6.4770	94,870.0000	9.4870	46.472	0	0	0
2016/06/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/06/14	IGOV	04/08/2016			Index Future	247.8210	247.8210	248.0550	248.0550	0.094	0.0000	0.0000	1,081
2016/06/14	IGOV	03/11/2016			Index Future	252.6130	252.6130	252.8490	252.8490	0.093	0.0000	0.0000	24
2016/06/14	IGOV	02/02/2017			Index Future	257.7170	257.7170	257.9540	257.9540	0.092	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
2016/06/14	ILBI	04/08/2016			Index Future	671.3150	671.3150	672.3280	672.3280	0.151	0.0000	0.0000	156
2016/06/14	ILBI	03/11/2016			Index Future	684.1280	684.1280	685.1600	685.1600	0.151	0.0000	0.0000	0
2016/06/14	IS01	19/12/2016			Interest Rate Swap	100.0913	100.0913	100.0926	100.0926	0.001	0.0000	0.0000	0
2016/06/14	IS01	16/03/2017			Interest Rate Swap	100.0908	100.0908	100.0965	100.0965	0.006	0.0000	0.0000	0
2016/06/14	IS01	15/06/2017			Interest Rate Swap	99.7952	99.7952	99.8089	99.8089	0.014	0.0000	0.0000	0
2016/06/14	IS01	21/09/2017			Interest Rate Swap	99.9501	99.9501	99.9744	99.9744	0.024	0.0000	0.0000	0
2016/06/14	IS02	18/12/2017			Interest Rate Swap	100.3487	100.3487	100.3820	100.3820	0.033	0.0000	0.0000	0
2016/06/14	IS02	16/03/2018			Interest Rate Swap	99.7617	99.7617	99.8051	99.8051	0.044	0.0000	0.0000	0
2016/06/14	IS02	15/06/2018			Interest Rate Swap	99.5789	99.5789	99.6549	99.6549	0.076	0.0000	0.0000	0
2016/06/14	IS02	21/09/2018			Interest Rate Swap	99.8102	99.8102	99.9033	99.9033	0.093	0.0000	0.0000	0
2016/06/14	IS05	17/12/2020			Interest Rate Swap	99.9628	99.9628	100.0899	100.0899	0.127	0.0000	0.0000	0
2016/06/14	IS05	16/03/2021			Interest Rate Swap	99.4344	99.4344	99.5683	99.5683	0.135	0.0000	0.0000	0
2016/06/14	IS05	15/06/2021			Interest Rate Swap	98.8718	98.8718	99.0123	99.0123	0.142	0.0000	0.0000	0
2016/06/14	IS05	21/09/2021			Interest Rate Swap	99.2779	99.2779	99.4286	99.4286	0.152	0.0000	0.0000	0
2016/06/14	IS10	17/12/2025			Interest Rate Swap	101.6023	101.6023	101.8646	101.8646	0.258	0.0000	0.0000	0
2016/06/14	IS10	16/03/2026			Interest Rate Swap	98.8169	98.8169	99.0923	99.0923	0.279	0.0000	0.0000	0
2016/06/14	IS10	15/06/2026			Interest Rate Swap	97.6833	97.6833	97.9677	97.9677	0.291	0.0000	0.0000	0
2016/06/14	IS10	21/09/2026			Interest Rate Swap	99.7879	99.7879	100.0776	100.0776	0.290	0.0000	0.0000	0
2016/06/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/06/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/06/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/06/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/06/14	JBAF	15/06/2016			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	10
2016/06/14	JBAF	20/07/2016			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2016/06/14	JBAF	17/08/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/06/14	JBAF	21/09/2016			Jibar Tradeable Future	7.4500	92.5500	7.4600	92.5400	0.134	0.0000	0.0000	0
2016/06/14	JBAF	19/10/2016			Jibar Tradeable Future	7.5300	92.4700	7.5400	92.4600	0.133	0.0000	0.0000	0
2016/06/14	JBAF	16/11/2016			Jibar Tradeable Future	7.5600	92.4400	7.5900	92.4100	0.397	0.0000	0.0000	0
2016/06/14	JBAF	21/12/2016			Jibar Tradeable Future	7.6500	92.3500	7.6800	92.3200	0.392	0.0000	0.0000	0
2016/06/14	JBAF	15/03/2017			Jibar Tradeable Future	7.7800	92.2200	7.8100	92.1900	0.386	0.0000	0.0000	0
2016/06/14	JBAF	21/06/2017			Jibar Tradeable Future	7.9100	92.0900	7.9700	92.0300	0.759	0.0000	0.0000	0
2016/06/14	JBAF	20/09/2017			Jibar Tradeable Future	7.9700	92.0300	8.0500	91.9500	1.004	0.0000	0.0000	0
2016/06/14	JBAF	20/12/2017			Jibar Tradeable Future	8.0400	91.9600	8.1300	91.8700	1.119	0.0000	0.0000	0
2016/06/14	JBAF	20/03/2018			Jibar Tradeable Future	8.1100	91.8900	8.1900	91.8100	0.986	0.0000	0.0000	0
2016/06/14	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/06/14	R023	04/08/2016	8.24	Call	Bond Future	192.0500	0.1920	140.9100	0.1409	(26.628)	0	0	0

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2016/06/14	R023	04/08/2016	8.25	Put	Bond Future	3,347.7400		3.3477	3,672.8800	3.6729	9.712	0	0	0
2016/06/14	R023	04/08/2016			Bond Future	8.9045		97.7844	8.9848	97.4067	0.902	0.0000	0.0000	11,289
2016/06/14	R023	04/08/2016	8.25	Call	Bond Future	198.5100		0.1985	145.9700	0.1460	(26.467)	0	0	0
2016/06/14	R023	04/08/2016	8.26	Call	Bond Future	205.4000		0.2054	151.3800	0.1514	(26.300)	0	0	0
2016/06/14	R023	04/08/2016	8.24	Put	Bond Future	3,390.4000		3.3904	3,716.9400	3.7169	9.631	0	0	0
2016/06/14	R023	04/08/2016	8.26	Put	Bond Future	3,305.5400		3.3055	3,629.2000	3.6292	9.791	0	0	0
2016/06/14	R023	03/11/2016	9.73	Put	Bond Future	660.5400		0.6605	747.9400	0.7479	13.232	0	0	0
2016/06/14	R023	03/11/2016			Bond Future	8.9606		95.7179	9.0452	95.3319	0.945	0.0000	0.0000	0
2016/06/14	R023	03/11/2016	9.75	Put	Bond Future	640.7700		0.6408	726.0700	0.7261	13.312	0	0	0
2016/06/14	R023	03/11/2016	9.73	Call	Bond Future	4,098.0800		4.0981	3,799.4500	3.7994	(7.287)	0	0	0
2016/06/14	R023	03/11/2016	9.74	Put	Bond Future	650.5000		0.6505	736.8400	0.7368	13.273	0	0	0
2016/06/14	R023	03/11/2016	9.74	Call	Bond Future	4,131.6800		4.1317	3,831.9900	3.8320	(7.253)	0	0	0
2016/06/14	R023	03/11/2016	9.75	Call	Bond Future	4,165.5600		4.1656	3,864.8300	3.8648	(7.219)	0	0	0
2016/06/14	R023	02/02/2017	8.85	Call	Bond Future	2,030.7700		2.0308	1,847.0000	1.8470	(9.049)	0	0	0
2016/06/14	R023	02/02/2017			Bond Future	9.0064		97.6472	9.0961	97.2516	0.995	0.0000	0.0000	0
2016/06/14	R023	02/02/2017	8.86	Call	Bond Future	2,051.4700		2.0515	1,866.5100	1.8665	(9.016)	0	0	0
2016/06/14	R023	02/02/2017	8.84	Put	Bond Future	2,750.5400		2.7505	2,963.6300	2.9636	7.747	0	0	0
2016/06/14	R023	02/02/2017	8.86	Put	Bond Future	2,702.5000		2.7025	2,913.2000	2.9132	7.796	0	0	0
2016/06/14	R023	02/02/2017	8.84	Call	Bond Future	2,010.1800		2.0102	1,827.6100	1.8276	(9.082)	0	0	0
2016/06/14	R023	02/02/2017	8.85	Put	Bond Future	2,726.4500		2.7264	2,938.3400	2.9383	7.772	0	0	0
2016/06/14	R035	04/08/2016			Bond Future	9.7390		96.5707	9.8287	95.8552	0.921	0.0000	0.0000	5,505
2016/06/14	R035	04/08/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R035	04/08/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R035	04/08/2016	10.35	Call	Bond Future	4,708.6300		4.7086	3,993.2100	3.9932	(15.194)	0	0	0
2016/06/14	R035	04/08/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R035	04/08/2016	10.36	Call	Bond Future	4,782.5700		4.7826	4,067.1500	4.0671	(14.959)	0	0	0
2016/06/14	R035	04/08/2016	10.37	Call	Bond Future	4,856.4200		4.8564	4,141.0000	4.1410	(14.731)	0	0	0
2016/06/14	R035	03/11/2016	9.58	Put	Bond Future	1,724.3600		1.7244	2,454.5500	2.4546	42.346	0	0	0
2016/06/14	R035	03/11/2016			Bond Future	9.7943		93.9103	9.8869	93.1802	0.946	0.0000	0.0000	0
2016/06/14	R035	03/11/2016	9.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R035	03/11/2016	9.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R035	03/11/2016	9.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R035	03/11/2016	9.57	Put	Bond Future	1,806.0300		1.8060	2,536.2200	2.5362	40.431	0	0	0
2016/06/14	R035	03/11/2016	9.59	Put	Bond Future	1,642.8000		1.6428	2,372.9900	2.3730	44.448	0	0	0
2016/06/14	R186	04/08/2016	8.51	Put	Bond Future	4,846.1000		4.8461	5,378.1500	5.3782	10.979	0	0	0
2016/06/14	R186	04/08/2016	8.90	Call	Bond Future	1,049.3100		1.0493	824.2300	0.8242	(21.450)	0	0	500
2016/06/14	R186	04/08/2016	8.85	Call	Bond Future	928.0700		0.9281	722.0100	0.7220	(22.203)	0	0	750
2016/06/14	R186	04/08/2016	9.60	Call	Bond Future	3,805.2600		3.8053	3,318.3500	3.3183	(12.796)	0	0	0
2016/06/14	R186	04/08/2016	10.00	Put	Bond Future	194.8100		0.1948	250.8000	0.2508	28.741	0	0	6,500
2016/06/14	R186	04/08/2016			Bond Future	9.1335		110.4434	9.2236	109.8139	0.987	0.0000	0.0000	99,544
2016/06/14	R186	04/08/2016	8.50	Put	Bond Future	4,909.0300		4.9090	5,443.6000	5.4436	10.890	0	0	0
2016/06/14	R186	04/08/2016	9.25	Put	Bond Future	1,376.3300		1.3763	1,640.8200	1.6408	19.217	0	0	1,000
2016/06/14	R186	04/08/2016	9.35	Put	Bond Future	1,102.3200		1.1023	1,328.4800	1.3285	20.517	0	0	0
2016/06/14	R186	04/08/2016	9.40	Put	Bond Future	981.5300		0.9815	1,189.4100	1.1894	21.179	0	0	5,000
2016/06/14	R186	04/08/2016	9.30	Put	Bond Future	1,233.7900		1.2338	1,478.8600	1.4789	19.863	0	0	0
2016/06/14	R186	04/08/2016	8.51	Call	Bond Future	351.4600		0.3515	254.0200	0.2540	(27.724)	0	0	0

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2016/06/14	R186	04/08/2016	8.85	Put	Bond Future	2,941.2000	2.9412	3,364.6300	3.3646	14.397	0	0	0
2016/06/14	R186	04/08/2016	8.49	Call	Bond Future	329.6500	0.3297	237.1600	0.2372	(28.057)	0	0	0
2016/06/14	R186	04/08/2016	8.50	Call	Bond Future	340.2700	0.3403	245.3500	0.2454	(27.895)	0	0	0
2016/06/14	R186	04/08/2016	8.90	Put	Bond Future	2,703.7400	2.7037	3,108.1500	3.1081	14.957	0	0	0
2016/06/14	R186	04/08/2016	9.25	Call	Bond Future	2,189.3100	2.1893	1,824.3100	1.8243	(16.672)	0	0	0
2016/06/14	R186	04/08/2016	9.35	Call	Bond Future	2,606.4900	2.6065	2,203.1600	2.2032	(15.474)	0	0	500
2016/06/14	R186	04/08/2016	9.40	Call	Bond Future	2,829.0500	2.8290	2,407.4400	2.4074	(14.903)	0	0	0
2016/06/14	R186	04/08/2016	9.30	Call	Bond Future	2,393.1200	2.3931	2,008.7000	2.0087	(16.064)	0	0	500
2016/06/14	R186	04/08/2016	9.60	Put	Bond Future	599.2500	0.5992	741.8300	0.7418	23.793	0	0	5,635
2016/06/14	R186	04/08/2016	10.00	Call	Bond Future	6,047.8900	6.0479	5,474.3900	5.4744	(9.483)	0	0	0
2016/06/14	R186	04/08/2016	8.49	Put	Bond Future	4,972.5900	4.9726	5,509.5900	5.5096	10.799	0	0	0
2016/06/14	R186	03/11/2016	9.40	Put	Bond Future	2,195.3800	2.1954	2,457.8100	2.4578	11.954	0	0	0
2016/06/14	R186	03/11/2016			Bond Future	9.1837	112.5496	9.2776	111.9068	1.022	0.0000	0.0000	10
2016/06/14	R186	03/11/2016	9.20	Put	Bond Future	2,815.9600	2.8160	3,126.6300	3.1266	11.032	0	0	0
2016/06/14	R186	03/11/2016	8.95	Put	Bond Future	3,755.6300	3.7556	4,128.1200	4.1281	9.918	0	0	0
2016/06/14	R186	03/11/2016	8.97	Put	Bond Future	3,673.5200	3.6735	4,041.0700	4.0411	10.005	0	0	0
2016/06/14	R186	03/11/2016	9.66	Call	Bond Future	4,766.6600	4.7667	4,328.3100	4.3283	(9.196)	0	0	0
2016/06/14	R186	03/11/2016	8.96	Put	Bond Future	3,714.4200	3.7144	4,084.4400	4.0844	9.962	0	0	0
2016/06/14	R186	03/11/2016	8.97	Call	Bond Future	2,190.7800	2.1908	1,915.5400	1.9155	(12.564)	0	0	0
2016/06/14	R186	03/11/2016	9.71	Call	Bond Future	4,993.4500	4.9935	4,544.8200	4.5448	(8.984)	0	0	0
2016/06/14	R186	03/11/2016	9.20	Call	Bond Future	2,927.7200	2.9277	2,595.6000	2.5956	(11.344)	0	0	1,425
2016/06/14	R186	03/11/2016	8.95	Call	Bond Future	2,132.7400	2.1327	1,862.4400	1.8624	(12.674)	0	0	0
2016/06/14	R186	03/11/2016	9.40	Call	Bond Future	3,668.2800	3.6683	3,287.9200	3.2879	(10.369)	0	0	1,425
2016/06/14	R186	03/11/2016	9.66	Put	Bond Future	1,558.7800	1.5588	1,763.2200	1.7632	13.115	0	0	5,000
2016/06/14	R186	03/11/2016	9.71	Put	Bond Future	1,456.3200	1.4563	1,650.4800	1.6505	13.332	0	0	5,000
2016/06/14	R186	03/11/2016	8.96	Call	Bond Future	2,161.6400	2.1616	1,888.8700	1.8889	(12.619)	0	0	0
2016/06/14	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R197	04/08/2016			Bond Future	298.5162	298.5162	298.7879	298.7879	0.091	0.0000	0.0000	1,845
2016/06/14	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R197	04/08/2016	293.98	Call	Bond Future	4,536.1600	4.5362	4,807.8700	4.8079	5.990	0	0	0
2016/06/14	R197	04/08/2016	293.96	Call	Bond Future	4,556.1600	4.5562	4,827.8700	4.8279	5.964	0	0	0
2016/06/14	R197	04/08/2016	293.97	Call	Bond Future	4,546.1600	4.5462	4,817.8700	4.8179	5.977	0	0	0
2016/06/14	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R197	03/11/2016	303.56	Call	Bond Future	667.0100	0.6670	940.4900	0.9405	41.001	0	0	0
2016/06/14	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R197	03/11/2016			Bond Future	304.2270	304.2270	304.5005	304.5005	0.090	0.0000	0.0000	0
2016/06/14	R197	03/11/2016	303.57	Call	Bond Future	657.0100	0.6570	930.4900	0.9305	41.625	0	0	0
2016/06/14	R197	03/11/2016	303.58	Call	Bond Future	647.0100	0.6470	920.4900	0.9205	42.268	0	0	0
2016/06/14	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R202	04/08/2016	243.25	Call	Bond Future	7,056.5200	7.0565	7,086.4400	7.0864	0.424	0	0	0
2016/06/14	R202	04/08/2016			Bond Future	249.1483	249.1483	249.2192	249.2192	0.028	0.0000	0.0000	37,608
2016/06/14	R202	04/08/2016	243.26	Call	Bond Future	7,048.9500	7.0489	7,078.8300	7.0788	0.424	0	0	0
2016/06/14	R202	04/08/2016	243.24	Put	Bond Future	1,155.7400	1.1557	1,114.8100	1.1148	(3.541)	0	0	0
2016/06/14	R202	04/08/2016	243.26	Put	Bond Future	1,160.6000	1.1606	1,119.5800	1.1196	(3.534)	0	0	0
2016/06/14	R202	04/08/2016	243.24	Call	Bond Future	7,064.0900	7.0641	7,094.0600	7.0941	0.424	0	0	0

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2016/06/14	R202	04/08/2016	243.25	Put	Bond Future	1,158.1700	1.1582	1,117.1900	1.1172	(3.538)	0	0	0
2016/06/14	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R202	03/11/2016			Bond Future	253.9148	253.9148	253.9843	253.9843	0.027	0.0000	0.0000	0
2016/06/14	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R202	03/11/2016	253.85	Call	Bond Future	64.8400	0.0648	134.3300	0.1343	107.171	0	0	0
2016/06/14	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R202	03/11/2016	253.86	Call	Bond Future	54.8400	0.0548	124.3300	0.1243	126.714	0	0	0
2016/06/14	R202	03/11/2016	253.87	Call	Bond Future	44.8400	0.0448	114.3300	0.1143	154.973	0	0	0
2016/06/14	R203	04/08/2016	7.26	Call	Bond Future	31.5600	0.0316	19.9800	0.0200	(36.692)	0	0	0
2016/06/14	R203	04/08/2016			Bond Future	7.7941	103.7765	7.8894	103.6776	1.223	0.0000	0.0000	58,097
2016/06/14	R203	04/08/2016	7.24	Call	Bond Future	28.8200	0.0288	18.0800	0.0181	(37.266)	0	0	0
2016/06/14	R203	04/08/2016	7.25	Call	Bond Future	30.1700	0.0302	19.0100	0.0190	(36.990)	0	0	0
2016/06/14	R203	04/08/2016	7.24	Put	Bond Future	606.5000	0.6065	694.6300	0.6946	14.531	0	0	0
2016/06/14	R203	04/08/2016	7.26	Put	Bond Future	588.3000	0.5883	675.5900	0.6756	14.838	0	0	0
2016/06/14	R203	04/08/2016	7.25	Put	Bond Future	597.3800	0.5974	685.0900	0.6851	14.682	0	0	0
2016/06/14	R203	03/11/2016	8.86	Call	Bond Future	903.3800	0.9034	814.2800	0.8143	(9.863)	0	0	0
2016/06/14	R203	03/11/2016			Bond Future	7.7928	101.5836	7.9185	101.4817	1.612	0.0000	0.0000	0
2016/06/14	R203	03/11/2016	8.84	Call	Bond Future	889.0200	0.8890	800.3600	0.8004	(9.973)	0	0	0
2016/06/14	R203	03/11/2016	8.85	Call	Bond Future	896.1900	0.8962	807.3100	0.8073	(9.918)	0	0	0
2016/06/14	R203	03/11/2016	8.84	Put	Bond Future	43.8700	0.0439	57.1900	0.0572	30.362	0	0	0
2016/06/14	R203	03/11/2016	8.86	Put	Bond Future	42.1900	0.0422	55.0700	0.0551	30.529	0	0	0
2016/06/14	R203	03/11/2016	8.85	Put	Bond Future	43.0200	0.0430	56.1200	0.0561	30.451	0	0	0
2016/06/14	R203	02/02/2017	7.70	Call	Bond Future	269.1300	0.2691	217.4100	0.2174	(19.217)	0	0	0
2016/06/14	R203	02/02/2017	7.71	Put	Bond Future	243.4100	0.2434	297.3300	0.2973	22.152	0	0	0
2016/06/14	R203	02/02/2017			Bond Future	7.6604	103.6313	7.8438	103.5253	2.394	0.0000	0.0000	0
2016/06/14	R203	02/02/2017	7.71	Call	Bond Future	272.1100	0.2721	220.0100	0.2200	(19.147)	0	0	0
2016/06/14	R203	02/02/2017	7.72	Call	Bond Future	275.4400	0.2754	222.9600	0.2230	(19.053)	0	0	0
2016/06/14	R203	02/02/2017	7.70	Put	Bond Future	246.2100	0.2462	300.5100	0.3005	22.054	0	0	0
2016/06/14	R203	02/02/2017	7.72	Put	Bond Future	240.9500	0.2409	294.4900	0.2945	22.220	0	0	0
2016/06/14	R204	04/08/2016			Bond Future	8.2142	100.6252	8.3025	100.4396	1.075	0.0000	0.0000	31,609
2016/06/14	R204	04/08/2016	7.74	Put	Bond Future	1,125.3300	1.1253	1,276.6200	1.2766	13.444	0	0	0
2016/06/14	R204	04/08/2016	7.76	Put	Bond Future	1,091.2100	1.0912	1,240.5900	1.2406	13.689	0	0	0
2016/06/14	R204	04/08/2016	7.74	Call	Bond Future	120.8100	0.1208	86.4500	0.0864	(28.441)	0	0	0
2016/06/14	R204	04/08/2016	7.75	Put	Bond Future	1,108.2200	1.1082	1,258.5600	1.2586	13.566	0	0	0
2016/06/14	R204	04/08/2016	7.75	Call	Bond Future	125.0100	0.1250	89.7000	0.0897	(28.246)	0	0	0
2016/06/14	R204	04/08/2016	7.76	Call	Bond Future	129.3100	0.1293	93.0400	0.0930	(28.049)	0	0	0
2016/06/14	R204	03/11/2016			Bond Future	8.2629	102.5442	8.3631	102.3539	1.213	0.0000	0.0000	0
2016/06/14	R204	03/11/2016	9.21	Put	Bond Future	160.0500	0.1600	191.8100	0.1918	19.844	0	0	0
2016/06/14	R204	03/11/2016	9.23	Put	Bond Future	154.3900	0.1544	185.2200	0.1852	19.969	0	0	0
2016/06/14	R204	03/11/2016	9.22	Put	Bond Future	157.1200	0.1571	188.4000	0.1884	19.908	0	0	0
2016/06/14	R204	03/11/2016	9.22	Call	Bond Future	1,956.6900	1.9567	1,797.5900	1.7976	(8.131)	0	0	0
2016/06/14	R204	03/11/2016	9.21	Call	Bond Future	1,941.0300	1.9410	1,782.4100	1.7824	(8.172)	0	0	0
2016/06/14	R204	03/11/2016	9.23	Call	Bond Future	1,972.5400	1.9725	1,812.9900	1.8130	(8.089)	0	0	0
2016/06/14	R204	02/02/2017	8.28	Call	Bond Future	803.6300	0.8036	706.6800	0.7067	(12.064)	0	0	0
2016/06/14	R204	02/02/2017			Bond Future	8.2771	100.5686	8.3929	100.3724	1.400	0.0000	0.0000	0
2016/06/14	R204	02/02/2017	8.29	Call	Bond Future	812.4000	0.8124	714.7900	0.7148	(12.015)	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
2016/06/14	R204	02/02/2017	8.30	Call	Bond Future	821.2300	0.8212	722.9600	0.7230	(11.966)	0	0	0
2016/06/14	R204	02/02/2017	8.28	Put	Bond Future	798.6800	0.7987	897.9000	0.8979	12.423	0	0	0
2016/06/14	R204	02/02/2017	8.30	Put	Bond Future	782.3900	0.7824	880.2900	0.8803	12.513	0	0	0
2016/06/14	R204	02/02/2017	8.29	Put	Bond Future	790.5000	0.7905	889.0600	0.8891	12.468	0	0	0
2016/06/14	R207	04/08/2016			Bond Future	8.5077	96.8291	8.5941	96.5827	1.016	0.0000	0.0000	76,760
2016/06/14	R207	04/08/2016	7.99	Put	Bond Future	1,652.6900	1.6527	1,855.2500	1.8553	12.256	0	0	0
2016/06/14	R207	04/08/2016	8.01	Put	Bond Future	1,605.5600	1.6056	1,805.7400	1.8057	12.468	0	0	0
2016/06/14	R207	04/08/2016	8.00	Put	Bond Future	1,629.0500	1.6291	1,830.4300	1.8304	12.362	0	0	0
2016/06/14	R207	04/08/2016	8.01	Call	Bond Future	171.2900	0.1713	125.0500	0.1251	(26.995)	0	0	0
2016/06/14	R207	04/08/2016	7.99	Call	Bond Future	160.2400	0.1602	116.3800	0.1164	(27.371)	0	0	0
2016/06/14	R207	04/08/2016	8.00	Call	Bond Future	165.6900	0.1657	120.6500	0.1206	(27.183)	0	0	0
2016/06/14	R207	02/02/2017	9.24	Call	Bond Future	2,228.1600	2.2282	2,049.0400	2.0490	(8.039)	0	0	0
2016/06/14	R207	02/02/2017			Bond Future	8.5969	97.0212	8.7010	96.7619	1.211	0.0000	0.0000	0
2016/06/14	R207	02/02/2017	8.91	Call	Bond Future	1,696.5000	1.6965	1,541.6200	1.5416	(9.129)	0	0	62
2016/06/14	R207	02/02/2017	9.22	Call	Bond Future	2,194.0600	2.1941	2,016.3300	2.0163	(8.101)	0	0	0
2016/06/14	R207	02/02/2017	9.23	Call	Bond Future	2,211.2200	2.2112	2,032.8000	2.0328	(8.069)	0	0	0
2016/06/14	R207	02/02/2017	8.91	Put	Bond Future	919.5900	0.9196	1,024.0000	1.0240	11.354	0	0	0
2016/06/14	R207	02/02/2017	9.22	Put	Bond Future	655.5600	0.6556	737.1200	0.7371	12.441	0	0	0
2016/06/14	R207	02/02/2017	9.24	Put	Bond Future	640.7900	0.6408	720.9600	0.7210	12.511	0	0	0
2016/06/14	R207	02/02/2017	9.23	Put	Bond Future	648.2800	0.6483	729.1500	0.7292	12.475	0	0	0
2016/06/14	R208	04/08/2016	8.01	Put	Bond Future	2,517.3600	2.5174	2,769.2900	2.7693	10.008	0	0	0
2016/06/14	R208	04/08/2016			Bond Future	8.6636	95.2349	8.7444	94.9457	0.932	0.0000	0.0000	48,487
2016/06/14	R208	04/08/2016	8.00	Put	Bond Future	2,549.6400	2.5496	2,802.6500	2.8026	9.923	0	0	0
2016/06/14	R208	04/08/2016	7.99	Call	Bond Future	125.4100	0.1254	90.2400	0.0902	(28.044)	0	0	0
2016/06/14	R208	04/08/2016	8.00	Call	Bond Future	129.8800	0.1299	93.6800	0.0937	(27.872)	0	0	0
2016/06/14	R208	04/08/2016	8.01	Call	Bond Future	134.6300	0.1346	97.3500	0.0973	(27.691)	0	0	0
2016/06/14	R208	04/08/2016	7.99	Put	Bond Future	2,582.2100	2.5822	2,836.2500	2.8363	9.838	0	0	0
2016/06/14	R208	03/11/2016	9.59	Put	Bond Future	390.2100	0.3902	447.8100	0.4478	14.761	0	0	0
2016/06/14	R208	03/11/2016			Bond Future	8.7197	93.6484	8.8061	93.3525	0.991	0.0000	0.0000	0
2016/06/14	R208	03/11/2016	9.58	Put	Bond Future	396.5600	0.3966	454.9100	0.4549	14.714	0	0	0
2016/06/14	R208	03/11/2016	9.57	Call	Bond Future	3,265.4800	3.2655	3,028.7400	3.0287	(7.250)	0	0	0
2016/06/14	R208	03/11/2016	9.58	Call	Bond Future	3,291.9000	3.2919	3,054.3800	3.0544	(7.215)	0	0	0
2016/06/14	R208	03/11/2016	9.59	Call	Bond Future	3,318.5500	3.3186	3,080.2800	3.0803	(7.180)	0	0	0
2016/06/14	R208	03/11/2016	9.57	Put	Bond Future	403.1600	0.4032	462.2900	0.4623	14.667	0	0	0
2016/06/14	R208	02/02/2017			Bond Future	8.7600	95.5362	8.8531	95.2325	1.062	0.0000	0.0000	0
2016/06/14	R208	02/02/2017	8.64	Call	Bond Future	1,485.6500	1.4856	1,343.3600	1.3434	(9.578)	0	0	0
2016/06/14	R208	02/02/2017	8.63	Put	Bond Future	1,896.4600	1.8965	2,058.7700	2.0588	8.559	0	0	0
2016/06/14	R208	02/02/2017	8.65	Put	Bond Future	1,861.7900	1.8618	2,022.1900	2.0222	8.615	0	0	0
2016/06/14	R208	02/02/2017	8.64	Put	Bond Future	1,879.0700	1.8791	2,040.4300	2.0404	8.587	0	0	0
2016/06/14	R208	02/02/2017	8.65	Call	Bond Future	1,501.2300	1.5012	1,357.9800	1.3580	(9.542)	0	0	0
2016/06/14	R208	02/02/2017	8.63	Call	Bond Future	1,470.1700	1.4702	1,328.8300	1.3288	(9.614)	0	0	0
2016/06/14	R209	04/08/2016	9.26	Call	Bond Future	688.3800	0.6884	529.6000	0.5296	(23.066)	0	0	0
2016/06/14	R209	04/08/2016	9.70	Put	Bond Future	1,671.0100	1.6710	1,951.9200	1.9519	16.811	0	0	250
2016/06/14	R209	04/08/2016			Bond Future	9.6764	72.3647	9.7661	71.7702	0.927	0.0000	0.0000	55,073
2016/06/14	R209	04/08/2016	9.24	Call	Bond Future	652.9500	0.6530	500.3900	0.5004	(23.365)	0	0	0

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2016/06/14	R209	04/08/2016	9.60	Put	Bond Future	2,019.4200		2.0194	2,336.8500	2.3369	15.719	0	0	0
2016/06/14	R209	04/08/2016	10.60	Call	Bond Future	5,958.7800		5.9588	5,415.4000	5.4154	(9.119)	0	0	5,624
2016/06/14	R209	04/08/2016	9.40	Put	Bond Future	2,856.0700		2.8561	3,245.3500	3.2454	13.630	0	0	0
2016/06/14	R209	04/08/2016	9.70	Call	Bond Future	1,828.2200		1.8282	1,514.6500	1.5147	(17.152)	0	0	0
2016/06/14	R209	04/08/2016	10.29	Call	Bond Future	4,357.5000		4.3575	3,866.3300	3.8663	(11.272)	0	0	0
2016/06/14	R209	04/08/2016	9.25	Call	Bond Future	670.5400		0.6705	514.8800	0.5149	(23.214)	0	0	0
2016/06/14	R209	04/08/2016	9.24	Put	Bond Future	3,658.6000		3.6586	4,100.5200	4.1005	12.079	0	0	0
2016/06/14	R209	04/08/2016	10.60	Put	Bond Future	192.0500		0.1920	243.1500	0.2432	26.608	0	0	0
2016/06/14	R209	04/08/2016	9.40	Call	Bond Future	974.8200		0.9748	769.6200	0.7696	(21.050)	0	0	250
2016/06/14	R209	04/08/2016	9.26	Put	Bond Future	3,552.0300		3.5520	3,987.7300	3.9877	12.266	0	0	0
2016/06/14	R209	04/08/2016	9.60	Call	Bond Future	1,507.0500		1.5071	1,230.0000	1.2300	(18.384)	0	0	5,624
2016/06/14	R209	04/08/2016	9.25	Put	Bond Future	3,605.1400		3.6051	4,043.9600	4.0440	12.172	0	0	0
2016/06/14	R209	04/08/2016	10.29	Put	Bond Future	441.5200		0.4415	544.8300	0.5448	23.399	0	0	250
2016/06/14	R209	03/11/2016	10.26	Call	Bond Future	4,914.5000		4.9145	4,489.8600	4.4899	(8.641)	0	0	0
2016/06/14	R209	03/11/2016			Bond Future	9.7245		70.5941	9.8169	69.9875	0.950	0.0000	0.0000	0
2016/06/14	R209	03/11/2016	10.24	Call	Bond Future	4,831.1700		4.8312	4,410.1400	4.4101	(8.715)	0	0	0
2016/06/14	R209	03/11/2016	10.25	Call	Bond Future	4,872.8500		4.8729	4,450.0100	4.4500	(8.677)	0	0	0
2016/06/14	R209	03/11/2016	10.24	Put	Bond Future	1,546.9000		1.5469	1,732.4700	1.7325	11.996	0	0	0
2016/06/14	R209	03/11/2016	10.25	Put	Bond Future	1,527.2300		1.5272	1,710.9900	1.7110	12.032	0	0	5,000
2016/06/14	R209	03/11/2016	10.26	Put	Bond Future	1,507.6300		1.5076	1,689.5900	1.6896	12.069	0	0	0
2016/06/14	R209	02/02/2017	9.55	Put	Bond Future	4,520.3200		4.5203	4,852.5400	4.8525	7.349	0	0	0
2016/06/14	R209	02/02/2017			Bond Future	9.7660		72.0173	9.8612	71.3970	0.975	0.0000	0.0000	0
2016/06/14	R209	02/02/2017	9.54	Put	Bond Future	4,558.9400		4.5589	4,892.9400	4.8929	7.326	0	0	0
2016/06/14	R209	02/02/2017	9.55	Call	Bond Future	3,082.0000		3.0820	2,793.9700	2.7940	(9.346)	0	0	0
2016/06/14	R209	02/02/2017	9.53	Call	Bond Future	3,024.0100		3.0240	2,739.5300	2.7395	(9.407)	0	0	0
2016/06/14	R209	02/02/2017	9.54	Call	Bond Future	3,052.9300		3.0529	2,766.6800	2.7667	(9.376)	0	0	0
2016/06/14	R209	02/02/2017	9.53	Put	Bond Future	4,597.8000		4.5978	4,933.5700	4.9336	7.303	0	0	0
2016/06/14	R210	04/08/2016			Bond Future	188.7127		188.7127	189.1494	189.1494	0.231	0.0000	0.0000	2,571
2016/06/14	R210	04/08/2016	181.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R210	04/08/2016	181.52	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R210	04/08/2016	181.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R210	04/08/2016	181.50	Call	Bond Future	7,212.7200		7.2127	7,649.4500	7.6495	6.055	0	0	0
2016/06/14	R210	04/08/2016	181.52	Call	Bond Future	7,192.7200		7.1927	7,629.4500	7.6295	6.072	0	0	0
2016/06/14	R210	04/08/2016	181.51	Call	Bond Future	7,202.7200		7.2027	7,639.4500	7.6395	6.063	0	0	0
2016/06/14	R210	03/11/2016			Bond Future	190.0405		190.0405	190.4835	190.4835	0.233	0.0000	0.0000	0
2016/06/14	R210	03/11/2016	188.90	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R210	03/11/2016	188.92	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R210	03/11/2016	188.91	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R210	03/11/2016	188.90	Call	Bond Future	1,140.5100		1.1405	1,583.5000	1.5835	38.841	0	0	0
2016/06/14	R210	03/11/2016	188.91	Call	Bond Future	1,130.5100		1.1305	1,573.5000	1.5735	39.185	0	0	0
2016/06/14	R210	03/11/2016	188.92	Call	Bond Future	1,120.5100		1.1205	1,563.5000	1.5635	39.535	0	0	0
2016/06/14	R211	04/08/2016	137.08	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R211	04/08/2016			Bond Future	139.9754		139.9754	140.0042	140.0042	0.021	0.0000	0.0000	64
2016/06/14	R211	04/08/2016	137.09	Call	Bond Future	2,885.4300		2.8854	2,914.2500	2.9143	0.999	0	0	0
2016/06/14	R211	04/08/2016	137.07	Call	Bond Future	2,905.4300		2.9054	2,934.2500	2.9343	0.992	0	0	0
2016/06/14	R211	04/08/2016	137.08	Call	Bond Future	2,895.4300		2.8954	2,924.2500	2.9243	0.995	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
2016/06/14	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R211	03/11/2016	141.75	Call	Bond Future	903.4700	0.9035	931.1900	0.9312	3.068	0	0	0
2016/06/14	R211	03/11/2016			Bond Future	142.6535	142.6535	142.6812	142.6812	0.019	0.0000	0.0000	0
2016/06/14	R211	03/11/2016	141.76	Call	Bond Future	893.4700	0.8935	921.1900	0.9212	3.103	0	0	0
2016/06/14	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R211	03/11/2016	141.74	Call	Bond Future	913.4700	0.9135	941.1900	0.9412	3.035	0	0	0
2016/06/14	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R212	04/08/2016	142.43	Call	Bond Future	3,437.7400	3.4377	3,478.7900	3.4788	1.194	0	0	0
2016/06/14	R212	04/08/2016			Bond Future	145.8677	145.8677	145.9088	145.9088	0.028	0.0000	0.0000	4,218
2016/06/14	R212	04/08/2016	142.44	Call	Bond Future	3,427.7400	3.4277	3,468.7900	3.4688	1.198	0	0	0
2016/06/14	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R212	04/08/2016	142.42	Call	Bond Future	3,447.7400	3.4477	3,488.7900	3.4888	1.191	0	0	0
2016/06/14	R212	03/11/2016			Bond Future	148.6585	148.6585	148.6987	148.6987	0.027	0.0000	0.0000	0
2016/06/14	R212	03/11/2016	148.11	Call	Bond Future	548.5200	0.5485	588.6800	0.5887	7.322	0	0	0
2016/06/14	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/14	R212	03/11/2016	148.12	Call	Bond Future	538.5200	0.5385	578.6800	0.5787	7.457	0	0	0
2016/06/14	R212	03/11/2016	148.10	Call	Bond Future	558.5200	0.5585	598.6800	0.5987	7.190	0	0	0
2016/06/14	R213	04/08/2016			Bond Future	9.5572	83.2117	9.6521	82.5841	0.993	0.0000	0.0000	45,747
2016/06/14	R213	04/08/2016	8.99	Put	Bond Future	4,341.1700	4.3412	4,850.8300	4.8508	11.740	0	0	0
2016/06/14	R213	04/08/2016	9.01	Put	Bond Future	4,225.3800	4.2254	4,729.4800	4.7295	11.930	0	0	0
2016/06/14	R213	04/08/2016	9.00	Put	Bond Future	4,282.9200	4.2829	4,789.8400	4.7898	11.836	0	0	0
2016/06/14	R213	04/08/2016	9.01	Call	Bond Future	465.9200	0.4659	342.4500	0.3424	(26.500)	0	0	0
2016/06/14	R213	04/08/2016	8.99	Call	Bond Future	439.6500	0.4397	321.7400	0.3217	(26.819)	0	0	0
2016/06/14	R213	04/08/2016	9.00	Call	Bond Future	452.4700	0.4525	331.8200	0.3318	(26.665)	0	0	0
2016/06/14	R213	03/11/2016			Bond Future	9.6096	81.2477	9.7076	80.6072	1.020	0.0000	0.0000	0
2016/06/14	R213	03/11/2016	10.18	Put	Bond Future	1,398.5300	1.3985	1,585.2200	1.5852	13.349	0	0	0
2016/06/14	R213	03/11/2016	10.20	Put	Bond Future	1,361.7500	1.3618	1,544.6700	1.5447	13.433	0	0	0
2016/06/14	R213	03/11/2016	10.18	Call	Bond Future	5,025.8300	5.0258	4,572.0400	4.5720	(9.029)	0	0	0
2016/06/14	R213	03/11/2016	10.19	Put	Bond Future	1,380.0400	1.3800	1,564.8400	1.5648	13.391	0	0	0
2016/06/14	R213	03/11/2016	10.19	Call	Bond Future	5,068.8300	5.0688	4,613.1500	4.6131	(8.990)	0	0	0
2016/06/14	R213	03/11/2016	10.20	Call	Bond Future	5,111.9500	5.1119	4,654.3900	4.6544	(8.951)	0	0	0
2016/06/14	R213	02/02/2017	9.40	Call	Bond Future	2,898.6000	2.8986	2,606.0800	2.6061	(10.092)	0	0	0
2016/06/14	R213	02/02/2017	9.42	Call	Bond Future	2,955.3200	2.9553	2,659.0300	2.6590	(10.026)	0	0	0
2016/06/14	R213	02/02/2017			Bond Future	9.6560	82.8853	9.7575	82.2303	1.051	0.0000	0.0000	0
2016/06/14	R213	02/02/2017	9.41	Call	Bond Future	2,926.8800	2.9269	2,632.4800	2.6325	(10.058)	0	0	0
2016/06/14	R213	02/02/2017	9.40	Put	Bond Future	4,585.7900	4.5858	4,948.2300	4.9482	7.904	0	0	0
2016/06/14	R213	02/02/2017	9.42	Put	Bond Future	4,508.9100	4.5089	4,867.5800	4.8676	7.955	0	0	0
2016/06/14	R213	02/02/2017	9.41	Put	Bond Future	4,547.2300	4.5472	4,907.7900	4.9078	7.929	0	0	0
2016/06/14	R214	04/08/2016	9.24	Call	Bond Future	501.3900	0.5014	377.2600	0.3773	(24.757)	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
2016/06/14	R214	04/08/2016	9.25	Put	Bond Future	4,444.1200	4.4441	4,930.0200	4.9300	10.934	0	0	0
2016/06/14	R214	04/08/2016	11.30	Call	Bond Future	9,228.7500	9.2288	8,627.3700	8.6274	(6.516)	0	0	5,610
2016/06/14	R214	04/08/2016			Bond Future	9.7956	72.4429	9.8854	71.8300	0.916	0.0000	0.0000	30,086
2016/06/14	R214	04/08/2016	8.55	Put	Bond Future	9,564.8000	9.5648	10,162.6200	10.1626	6.250	0	0	0
2016/06/14	R214	04/08/2016	9.30	Call	Bond Future	593.4300	0.5934	451.9100	0.4519	(23.848)	0	0	1,300
2016/06/14	R214	04/08/2016	9.25	Call	Bond Future	515.9000	0.5159	388.9600	0.3890	(24.606)	0	0	0
2016/06/14	R214	04/08/2016	11.30	Put	Bond Future	36.6100	0.0366	48.0700	0.0481	31.303	0	0	0
2016/06/14	R214	04/08/2016	10.30	Put	Bond Future	627.3500	0.6273	762.3800	0.7624	21.524	0	0	0
2016/06/14	R214	04/08/2016	9.26	Call	Bond Future	530.7900	0.5308	401.0000	0.4010	(24.452)	0	0	0
2016/06/14	R214	04/08/2016	8.55	Call	Bond Future	41.8100	0.0418	26.7900	0.0268	(35.924)	0	0	1,300
2016/06/14	R214	04/08/2016	9.30	Put	Bond Future	4,146.7000	4.1467	4,618.0200	4.6180	11.366	0	0	0
2016/06/14	R214	04/08/2016	9.24	Put	Bond Future	4,504.9800	4.5050	4,993.6900	4.9937	10.848	0	0	0
2016/06/14	R214	04/08/2016	10.30	Call	Bond Future	3,958.6600	3.9587	3,480.8500	3.4808	(12.070)	0	0	5,610
2016/06/14	R214	04/08/2016	9.26	Put	Bond Future	4,383.7700	4.3838	4,866.8200	4.8668	11.019	0	0	0
2016/06/14	R214	03/11/2016	10.35	Put	Bond Future	1,667.2400	1.6672	1,861.6200	1.8616	11.659	0	0	0
2016/06/14	R214	03/11/2016			Bond Future	9.8453	70.5272	9.9377	69.9019	0.938	0.0000	0.0000	0
2016/06/14	R214	03/11/2016	10.34	Put	Bond Future	1,688.1000	1.6881	1,884.3400	1.8843	11.625	0	0	0
2016/06/14	R214	03/11/2016	10.35	Call	Bond Future	4,972.7500	4.9727	4,541.8300	4.5418	(8.666)	0	0	0
2016/06/14	R214	03/11/2016	10.33	Call	Bond Future	4,888.7600	4.8888	4,461.5400	4.4615	(8.739)	0	0	0
2016/06/14	R214	03/11/2016	10.34	Call	Bond Future	4,930.6900	4.9307	4,501.6300	4.5016	(8.702)	0	0	0
2016/06/14	R214	03/11/2016	10.33	Put	Bond Future	1,709.2000	1.7092	1,907.2800	1.9073	11.589	0	0	0
2016/06/14	R214	02/02/2017			Bond Future	9.8899	71.9488	9.9852	71.3095	0.963	0.0000	0.0000	0
2016/06/14	R214	02/02/2017	9.67	Call	Bond Future	3,196.0000	3.1960	2,898.8200	2.8988	(9.298)	0	0	0
2016/06/14	R214	02/02/2017	9.66	Put	Bond Future	4,751.1200	4.7511	5,095.0700	5.0951	7.239	0	0	0
2016/06/14	R214	02/02/2017	9.68	Put	Bond Future	4,670.5300	4.6705	5,010.8400	5.0108	7.286	0	0	0
2016/06/14	R214	02/02/2017	9.67	Put	Bond Future	4,710.7000	4.7107	5,052.8300	5.0528	7.263	0	0	0
2016/06/14	R214	02/02/2017	9.68	Call	Bond Future	3,225.8900	3.2259	2,926.8900	2.9269	(9.269)	0	0	0
2016/06/14	R214	02/02/2017	9.66	Call	Bond Future	3,166.2600	3.1663	2,870.9000	2.8709	(9.328)	0	0	0
2016/06/14	R248	04/08/2016			Bond Future	9.8722	93.0440	9.9619	92.2684	0.909	0.0000	0.0000	59,061
2016/06/14	R248	04/08/2016	9.25	Call	Bond Future	583.7200	0.5837	440.2700	0.4403	(24.575)	0	0	0
2016/06/14	R248	04/08/2016	9.24	Put	Bond Future	6,395.0900	6.3951	7,030.4700	7.0305	9.935	0	0	0
2016/06/14	R248	04/08/2016	9.26	Put	Bond Future	6,234.0400	6.2340	6,862.9000	6.8629	10.088	0	0	0
2016/06/14	R248	04/08/2016	9.25	Put	Bond Future	6,314.3000	6.3143	6,946.4400	6.9464	10.011	0	0	0
2016/06/14	R248	04/08/2016	9.26	Call	Bond Future	600.6900	0.6007	453.9600	0.4540	(24.427)	0	0	0
2016/06/14	R248	04/08/2016	9.24	Call	Bond Future	567.1000	0.5671	426.8900	0.4269	(24.724)	0	0	0
2016/06/14	R248	03/11/2016	10.38	Call	Bond Future	6,137.2700	6.1373	5,606.1600	5.6062	(8.654)	0	0	0
2016/06/14	R248	03/11/2016			Bond Future	9.9244	90.3797	10.0168	89.5883	0.932	0.0000	0.0000	0
2016/06/14	R248	03/11/2016	10.39	Call	Bond Future	6,189.2200	6.1892	5,655.8000	5.6558	(8.619)	0	0	0
2016/06/14	R248	03/11/2016	10.37	Put	Bond Future	2,384.9300	2.3849	2,647.5400	2.6475	11.011	0	0	0
2016/06/14	R248	03/11/2016	10.39	Put	Bond Future	2,328.9100	2.3289	2,586.8900	2.5869	11.077	0	0	0
2016/06/14	R248	03/11/2016	10.37	Call	Bond Future	6,085.6700	6.0857	5,556.8800	5.5569	(8.689)	0	0	0
2016/06/14	R248	03/11/2016	10.38	Put	Bond Future	2,356.6700	2.3567	2,616.9600	2.6170	11.045	0	0	0
2016/06/14	R248	02/02/2017	9.76	Put	Bond Future	6,102.6500	6.1026	6,530.7000	6.5307	7.014	0	0	0
2016/06/14	R248	02/02/2017	9.78	Put	Bond Future	6,002.3400	6.0023	6,425.9500	6.4260	7.057	0	0	0
2016/06/14	R248	02/02/2017			Bond Future	9.9717	92.2015	10.0671	91.3924	0.957	0.0000	0.0000	0
2016/06/14	R248	02/02/2017	9.77	Put	Bond Future	6,052.4800	6.0525	6,478.3000	6.4783	7.035	0	0	0
2016/06/14	R248	02/02/2017	9.76	Call	Bond Future	4,259.4500	4.2594	3,878.3700	3.8784	(8.947)	0	0	0

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2016/06/14	R248 02/02/2017	9.77	Call	Bond Future	4,297.9000	4.2979	3,914.5900	3.9146	(8.919)	0	0	0
2016/06/14	R248 02/02/2017	9.78	Call	Bond Future	4,336.2200	4.3362	3,950.7000	3.9507	(8.891)	0	0	0

Total **815340**