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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/06/2016 TO 17/06/2016

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
2016/06/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2025	04/08/2016			Bond Future	127.7479	127.7479	127.7590	127.7590	0.009	0.0000	0.0000	3,004
2016/06/17	2025	04/08/2016	123.86	Call	Bond Future	3,887.8600	3.8879	3,898.9700	3.8990	0.286	0	0	0
2016/06/17	2025	04/08/2016	123.87	Call	Bond Future	3,877.8600	3.8779	3,888.9700	3.8890	0.286	0	0	0
2016/06/17	2025	04/08/2016	123.85	Call	Bond Future	3,897.8600	3.8979	3,908.9700	3.9090	0.285	0	0	0
2016/06/17	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2025	03/11/2016			Bond Future	130.1906	130.1906	130.1995	130.1995	0.007	0.0000	0.0000	0
2016/06/17	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2025	03/11/2016	129.21	Call	Bond Future	980.6200	0.9806	989.5400	0.9895	0.910	0	0	0
2016/06/17	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2025	03/11/2016	129.22	Call	Bond Future	970.6200	0.9706	979.5400	0.9795	0.919	0	0	0
2016/06/17	2025	03/11/2016	129.23	Call	Bond Future	960.6200	0.9606	969.5400	0.9695	0.929	0	0	0
2016/06/17	2030	04/08/2016	10.17	Call	Bond Future	4,124.4300	4.1244	4,655.5100	4.6555	12.876	0	0	0
2016/06/17	2030	04/08/2016			Bond Future	9.5492	88.6062	9.4722	89.1373	(0.806)	0.0000	0.0000	25,310
2016/06/17	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2030	03/11/2016	9.35	Put	Bond Future	1,727.9500	1.7279	1,188.3900	1.1884	(31.225)	0	0	0
2016/06/17	2030	03/11/2016			Bond Future	9.6014	90.2955	9.5222	90.8350	(0.825)	0.0000	0.0000	0
2016/06/17	2030	03/11/2016	9.34	Put	Bond Future	1,797.6500	1.7976	1,258.0900	1.2581	(30.015)	0	0	0
2016/06/17	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2030	03/11/2016	9.33	Put	Bond Future	1,867.4200	1.8674	1,327.8600	1.3279	(28.893)	0	0	0
2016/06/17	2032	04/08/2016	9.01	Call	Bond Future	329.7300	0.3297	390.3400	0.3903	18.382	0	0	0
2016/06/17	2032	04/08/2016			Bond Future	9.6685	91.6356	9.5967	92.1628	(0.743)	0.0000	0.0000	11,433
2016/06/17	2032	04/08/2016	8.99	Call	Bond Future	308.3800	0.3084	365.5100	0.3655	18.526	0	0	0
2016/06/17	2032	04/08/2016	9.00	Call	Bond Future	318.9200	0.3189	377.7700	0.3778	18.453	0	0	0
2016/06/17	2032	04/08/2016	8.99	Put	Bond Future	5,479.1000	5.4791	5,009.0300	5.0090	(8.579)	0	0	0
2016/06/17	2032	04/08/2016	9.01	Put	Bond Future	5,341.8200	5.3418	4,875.2300	4.8752	(8.735)	0	0	0
2016/06/17	2032	04/08/2016	9.00	Put	Bond Future	5,410.2700	5.4103	4,941.9200	4.9419	(8.657)	0	0	0
2016/06/17	2032	03/11/2016			Bond Future	9.7241	89.2234	9.6502	89.7590	(0.760)	0.0000	0.0000	0
2016/06/17	2032	03/11/2016	10.28	Put	Bond Future	1,517.7300	1.5177	1,348.8400	1.3488	(11.128)	0	0	0
2016/06/17	2032	03/11/2016	10.30	Put	Bond Future	1,476.6200	1.4766	1,311.0600	1.3111	(11.212)	0	0	0
2016/06/17	2032	03/11/2016	10.29	Put	Bond Future	1,496.9700	1.4970	1,329.7500	1.3297	(11.171)	0	0	0
2016/06/17	2032	03/11/2016	10.30	Call	Bond Future	5,494.9800	5.4950	5,865.0100	5.8650	6.734	0	0	0
2016/06/17	2032	03/11/2016	10.28	Call	Bond Future	5,401.1000	5.4011	5,767.8000	5.7678	6.789	0	0	0
2016/06/17	2032	03/11/2016	10.29	Call	Bond Future	5,447.8700	5.4479	5,816.2400	5.8162	6.762	0	0	0

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2016/06/17	2032	02/02/2017	9.53	Call	Bond Future	3,154.3200	3.1543	3,389.5200	3.3895	7.456	0	0	0
2016/06/17	2032	02/02/2017			Bond Future	9.7726	91.0193	9.6965	91.5649	(0.779)	0.0000	0.0000	0
2016/06/17	2032	02/02/2017	9.51	Call	Bond Future	3,092.3400	3.0923	3,324.3800	3.3244	7.504	0	0	0
2016/06/17	2032	02/02/2017	9.52	Call	Bond Future	3,123.2400	3.1232	3,356.8700	3.3569	7.480	0	0	0
2016/06/17	2032	02/02/2017	9.51	Put	Bond Future	4,995.4000	4.9954	4,681.8100	4.6818	(6.278)	0	0	0
2016/06/17	2032	02/02/2017	9.53	Put	Bond Future	4,910.3700	4.9104	4,599.9400	4.5999	(6.322)	0	0	0
2016/06/17	2032	02/02/2017	9.52	Put	Bond Future	4,952.7500	4.9527	4,640.7500	4.6407	(6.300)	0	0	0
2016/06/17	2033	04/08/2016	104.99	Call	Bond Future	3,603.7200	3.6037	3,690.4300	3.6904	2.406	0	0	0
2016/06/17	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2033	04/08/2016			Bond Future	108.5937	108.5937	108.6804	108.6804	0.080	0.0000	0.0000	4,159
2016/06/17	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2033	04/08/2016	105.00	Call	Bond Future	3,593.7200	3.5937	3,680.4300	3.6804	2.413	0	0	0
2016/06/17	2033	04/08/2016	105.01	Call	Bond Future	3,583.7200	3.5837	3,670.4300	3.6704	2.420	0	0	0
2016/06/17	2033	03/11/2016			Bond Future	109.6509	109.6509	109.7374	109.7374	0.079	0.0000	0.0000	0
2016/06/17	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2033	03/11/2016	109.16	Call	Bond Future	490.9500	0.4909	577.3800	0.5774	17.605	0	0	0
2016/06/17	2033	03/11/2016	109.17	Call	Bond Future	480.9500	0.4809	567.3800	0.5674	17.971	0	0	0
2016/06/17	2033	03/11/2016	109.18	Call	Bond Future	470.9500	0.4709	557.3800	0.5574	18.352	0	0	0
2016/06/17	2037	04/08/2016			Bond Future	9.8238	88.6422	9.7520	89.2151	(0.731)	0.0000	0.0000	40,983
2016/06/17	2037	04/08/2016	9.24	Put	Bond Future	5,330.5500	5.3305	4,841.9500	4.8419	(9.166)	0	0	0
2016/06/17	2037	04/08/2016	9.26	Put	Bond Future	5,188.7700	5.1888	4,704.6900	4.7047	(9.329)	0	0	0
2016/06/17	2037	04/08/2016	9.24	Call	Bond Future	495.1400	0.4951	579.4600	0.5795	17.030	0	0	0
2016/06/17	2037	04/08/2016	9.25	Put	Bond Future	5,259.4700	5.2595	4,773.1100	4.7731	(9.247)	0	0	0
2016/06/17	2037	04/08/2016	9.25	Call	Bond Future	510.3600	0.5104	596.9200	0.5969	16.961	0	0	0
2016/06/17	2037	04/08/2016	9.26	Call	Bond Future	525.8300	0.5258	614.6700	0.6147	16.895	0	0	0
2016/06/17	2037	03/11/2016	10.35	Call	Bond Future	5,518.9800	5.5190	5,900.1800	5.9002	6.907	0	0	0
2016/06/17	2037	03/11/2016	10.36	Put	Bond Future	1,892.1700	1.8922	1,693.0300	1.6930	(10.524)	0	0	0
2016/06/17	2037	03/11/2016			Bond Future	9.8762	90.3321	9.8025	90.9143	(0.746)	0.0000	0.0000	0
2016/06/17	2037	03/11/2016	10.36	Call	Bond Future	5,567.6900	5.5677	5,950.7300	5.9507	6.880	0	0	0
2016/06/17	2037	03/11/2016	10.37	Call	Bond Future	5,616.5600	5.6166	6,001.4400	6.0014	6.853	0	0	0
2016/06/17	2037	03/11/2016	10.35	Put	Bond Future	1,916.9500	1.9169	1,715.9700	1.7160	(10.484)	0	0	0
2016/06/17	2037	03/11/2016	10.37	Put	Bond Future	1,867.6600	1.8677	1,670.3600	1.6704	(10.564)	0	0	0
2016/06/17	2037	02/02/2017	9.68	Put	Bond Future	5,465.7700	5.4658	5,130.5400	5.1305	(6.133)	0	0	0
2016/06/17	2037	02/02/2017			Bond Future	9.9227	87.8933	9.8469	88.4864	(0.764)	0.0000	0.0000	0
2016/06/17	2037	02/02/2017	9.67	Put	Bond Future	5,512.5400	5.5125	5,175.6200	5.1756	(6.112)	0	0	0
2016/06/17	2037	02/02/2017	9.68	Call	Bond Future	3,544.6600	3.5447	3,802.5100	3.8025	7.274	0	0	0
2016/06/17	2037	02/02/2017	9.66	Call	Bond Future	3,476.9800	3.4770	3,731.4600	3.7315	7.319	0	0	0
2016/06/17	2037	02/02/2017	9.67	Call	Bond Future	3,510.8700	3.5109	3,767.0300	3.7670	7.296	0	0	0
2016/06/17	2037	02/02/2017	9.66	Put	Bond Future	5,559.3300	5.5593	5,220.7300	5.2207	(6.091)	0	0	0
2016/06/17	2038	04/08/2016			Bond Future	134.6301	134.6301	135.1091	135.1091	0.356	0.0000	0.0000	22,166
2016/06/17	2038	04/08/2016	129.31	Call	Bond Future	5,320.0800	5.3201	5,799.0600	5.7991	9.003	0	0	0
2016/06/17	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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2016/06/17	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2038	04/08/2016	129.32	Call	Bond Future	5,310.0800	5.3101	5,789.0600	5.7891	9.020	0	0	0
2016/06/17	2038	04/08/2016	129.30	Call	Bond Future	5,330.0800	5.3301	5,809.0600	5.8091	8.986	0	0	0
2016/06/17	2038	03/11/2016	136.32	Call	Bond Future	884.3100	0.8843	1,369.9500	1.3700	54.917	0	0	0
2016/06/17	2038	03/11/2016			Bond Future	137.2043	137.2043	137.6900	137.6900	0.354	0.0000	0.0000	0
2016/06/17	2038	03/11/2016	136.33	Call	Bond Future	874.3100	0.8743	1,359.9500	1.3600	55.546	0	0	0
2016/06/17	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2038	03/11/2016	136.31	Call	Bond Future	894.3100	0.8943	1,379.9500	1.3800	54.303	0	0	0
2016/06/17	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2040	04/08/2016			Bond Future	9.8890	92.1823	9.8172	92.7926	(0.726)	0.0000	0.0000	722
2016/06/17	2040	04/08/2016	9.49	Put	Bond Future	4,385.0800	4.3851	3,915.5500	3.9156	(10.707)	0	0	0
2016/06/17	2040	04/08/2016	9.50	Call	Bond Future	929.4100	0.9294	1,073.2500	1.0733	15.476	0	0	0
2016/06/17	2040	04/08/2016	9.51	Call	Bond Future	953.7200	0.9537	1,100.6700	1.1007	15.408	0	0	0
2016/06/17	2040	04/08/2016	9.49	Call	Bond Future	905.6400	0.9056	1,046.4300	1.0464	15.546	0	0	0
2016/06/17	2040	04/08/2016	9.51	Put	Bond Future	4,253.6100	4.2536	3,790.2400	3.7902	(10.894)	0	0	0
2016/06/17	2040	04/08/2016	9.50	Put	Bond Future	4,319.0100	4.3190	3,852.5300	3.8525	(10.801)	0	0	0
2016/06/17	2040	03/11/2016			Bond Future	9.9418	93.9397	9.8682	94.5600	(0.741)	0.0000	0.0000	0
2016/06/17	2040	03/11/2016	9.69	Put	Bond Future	4,906.1200	4.9061	4,533.5100	4.5335	(7.595)	0	0	0
2016/06/17	2040	03/11/2016	9.71	Put	Bond Future	4,802.6400	4.8026	4,434.4900	4.4345	(7.666)	0	0	0
2016/06/17	2040	03/11/2016	9.70	Put	Bond Future	4,854.1800	4.8542	4,483.8100	4.4838	(7.630)	0	0	0
2016/06/17	2040	03/11/2016	9.71	Call	Bond Future	2,827.0200	2.8270	3,079.1000	3.0791	8.917	0	0	0
2016/06/17	2040	03/11/2016	9.69	Call	Bond Future	2,756.7900	2.7568	3,004.4100	3.0044	8.982	0	0	0
2016/06/17	2040	03/11/2016	9.70	Call	Bond Future	2,791.7700	2.7918	3,041.6300	3.0416	8.950	0	0	0
2016/06/17	2044	04/08/2016	9.50	Call	Bond Future	893.8300	0.8938	1,019.5300	1.0195	14.063	0	0	0
2016/06/17	2044	04/08/2016			Bond Future	9.9080	89.3647	9.8414	89.9347	(0.673)	0.0000	0.0000	19,251
2016/06/17	2044	04/08/2016	9.51	Call	Bond Future	917.5400	0.9175	1,046.0400	1.0460	14.005	0	0	0
2016/06/17	2044	04/08/2016	9.49	Put	Bond Future	4,551.3300	4.5513	4,104.3200	4.1043	(9.822)	0	0	0
2016/06/17	2044	04/08/2016	9.51	Put	Bond Future	4,416.3000	4.4163	3,974.8600	3.9749	(9.996)	0	0	0
2016/06/17	2044	04/08/2016	9.49	Call	Bond Future	870.5600	0.8706	993.4900	0.9935	14.121	0	0	0
2016/06/17	2044	04/08/2016	9.50	Put	Bond Future	4,483.5200	4.4835	4,039.2800	4.0393	(9.908)	0	0	0
2016/06/17	2044	03/11/2016			Bond Future	9.9595	91.0684	9.8911	91.6475	(0.687)	0.0000	0.0000	0
2016/06/17	2044	03/11/2016	10.42	Call	Bond Future	5,899.2600	5.8993	6,271.9100	6.2719	6.317	0	0	0
2016/06/17	2044	03/11/2016	10.41	Put	Bond Future	2,189.9200	2.1899	1,981.6200	1.9816	(9.512)	0	0	0
2016/06/17	2044	03/11/2016	10.43	Put	Bond Future	2,135.5800	2.1356	1,930.9100	1.9309	(9.584)	0	0	0
2016/06/17	2044	03/11/2016	10.42	Put	Bond Future	2,162.7100	2.1627	1,956.2300	1.9562	(9.547)	0	0	0
2016/06/17	2044	03/11/2016	10.43	Call	Bond Future	5,950.2200	5.9502	6,324.6800	6.3247	6.293	0	0	0
2016/06/17	2044	03/11/2016	10.41	Call	Bond Future	5,848.2600	5.8483	6,219.0900	6.2191	6.341	0	0	0
2016/06/17	2044	02/02/2017			Bond Future	10.0053	88.5192	9.9350	89.1093	(0.703)	0.0000	0.0000	0
2016/06/17	2044	02/02/2017	9.77	Call	Bond Future	3,923.6100	3.9236	4,180.8800	4.1809	6.557	0	0	0
2016/06/17	2044	02/02/2017	9.76	Put	Bond Future	5,975.8300	5.9758	5,641.4000	5.6414	(5.596)	0	0	0
2016/06/17	2044	02/02/2017	9.78	Put	Bond Future	5,875.6800	5.8757	5,544.5600	5.5446	(5.635)	0	0	0
2016/06/17	2044	02/02/2017	9.77	Put	Bond Future	5,925.7300	5.9257	5,592.9600	5.5930	(5.616)	0	0	0
2016/06/17	2044	02/02/2017	9.78	Call	Bond Future	3,960.2200	3.9602	4,219.1400	4.2191	6.538	0	0	0
2016/06/17	2044	02/02/2017	9.76	Call	Bond Future	3,886.9100	3.8869	4,142.5200	4.1425	6.576	0	0	0

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2016/06/17	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2046	04/08/2016			Bond Future	135.3586	135.3586	135.6624	135.6624	0.224	0.0000	0.0000	16,620
2016/06/17	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2046	04/08/2016	129.00	Call	Bond Future	6,358.5800	6.3586	6,662.3500	6.6624	4.777	0	0	0
2016/06/17	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2046	04/08/2016	129.01	Call	Bond Future	6,348.5800	6.3486	6,652.3500	6.6524	4.785	0	0	0
2016/06/17	2046	04/08/2016	129.02	Call	Bond Future	6,338.5800	6.3386	6,642.3500	6.6424	4.792	0	0	0
2016/06/17	2046	03/11/2016	137.07	Put	Bond Future	628.7800	0.6288	321.9000	0.3219	(48.806)	0	0	0
2016/06/17	2046	03/11/2016			Bond Future	136.4412	136.4412	136.7481	136.7481	0.225	0.0000	0.0000	0
2016/06/17	2046	03/11/2016	137.09	Put	Bond Future	648.7800	0.6488	341.9000	0.3419	(47.301)	0	0	0
2016/06/17	2046	03/11/2016	137.08	Put	Bond Future	638.7800	0.6388	331.9000	0.3319	(48.042)	0	0	0
2016/06/17	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2050	04/08/2016	139.14	Call	Bond Future	5,074.6100	5.0746	5,087.6700	5.0877	0.257	0	0	0
2016/06/17	2050	04/08/2016			Bond Future	144.2146	144.2146	144.2277	144.2277	0.009	0.0000	0.0000	21,135
2016/06/17	2050	04/08/2016	139.12	Call	Bond Future	5,094.6100	5.0946	5,107.6700	5.1077	0.256	0	0	0
2016/06/17	2050	04/08/2016	139.13	Call	Bond Future	5,084.6100	5.0846	5,097.6700	5.0977	0.257	0	0	0
2016/06/17	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2050	03/11/2016	149.52	Put	Bond Future	2,547.6300	2.5476	2,536.9200	2.5369	(0.420)	0	0	0
2016/06/17	2050	03/11/2016			Bond Future	146.9724	146.9724	146.9831	146.9831	0.007	0.0000	0.0000	0
2016/06/17	2050	03/11/2016	149.54	Put	Bond Future	2,567.6300	2.5676	2,556.9200	2.5569	(0.417)	0	0	0
2016/06/17	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2050	03/11/2016	149.53	Put	Bond Future	2,557.6300	2.5576	2,546.9200	2.5469	(0.419)	0	0	0
2016/06/17	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	AL37	04/08/2016			Index Future	485.7810	485.7810	487.2500	487.2500	0.302	0.0000	0.0000	15
2016/06/17	AL37	03/11/2016			Index Future	495.1420	495.1420	496.6290	496.6290	0.300	0.0000	0.0000	0
2016/06/17	AL7T	04/08/2016			Index Future	558.3910	558.3910	560.9760	560.9760	0.463	0.0000	0.0000	11
2016/06/17	AL7T	03/11/2016			Index Future	569.1510	569.1510	571.7740	571.7740	0.461	0.0000	0.0000	0
2016/06/17	ALBI	04/08/2016			Index Future	507.2320	507.2320	509.7110	509.7110	0.489	0.0000	0.0000	723
2016/06/17	ALBI	03/11/2016			Index Future	517.0050	517.0050	519.5220	519.5220	0.487	0.0000	0.0000	0
2016/06/17	ALBI	02/02/2017			Index Future	527.4080	527.4080	529.9700	529.9700	0.486	0.0000	0.0000	0

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2016/06/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/06/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	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
2016/06/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/17	EL28	04/08/2016			Bond Future	132.5041	132.5041	132.5170	132.5170	0.010	0.0000	0.0000	0
2016/06/17	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	EL28	04/08/2016	126.86	Call	Bond Future	5,644.0900	5.6441	5,657.0200	5.6570	0.229	0	0	0
2016/06/17	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	EL28	04/08/2016	126.87	Call	Bond Future	5,634.0900	5.6341	5,647.0200	5.6470	0.229	0	0	0
2016/06/17	EL28	04/08/2016	126.88	Call	Bond Future	5,624.0900	5.6241	5,637.0200	5.6370	0.230	0	0	0
2016/06/17	EL28	03/11/2016	132.17	Call	Bond Future	1,203.2400	1.2032	1,213.9700	1.2140	0.892	0	0	0
2016/06/17	EL28	03/11/2016			Bond Future	133.3732	133.3732	133.3840	133.3840	0.008	0.0000	0.0000	0
2016/06/17	EL28	03/11/2016	132.15	Call	Bond Future	1,223.2400	1.2232	1,233.9700	1.2340	0.877	0	0	0
2016/06/17	EL28	03/11/2016	132.16	Call	Bond Future	1,213.2400	1.2132	1,223.9700	1.2240	0.884	0	0	0
2016/06/17	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	ES33	04/08/2016			Bond Future	10.6886	78.1984	10.6164	78.6532	(0.675)	0.0000	0.0000	8,882
2016/06/17	ES33	04/08/2016	10.24	Put	Bond Future	2,897.1400	2.8971	2,442.3200	2.4423	(15.699)	0	0	0
2016/06/17	ES33	04/08/2016	10.26	Put	Bond Future	2,764.3900	2.7644	2,309.5700	2.3096	(16.453)	0	0	0
2016/06/17	ES33	04/08/2016	10.25	Put	Bond Future	2,830.7200	2.8307	2,375.9000	2.3759	(16.067)	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
2016/06/17	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	ES33	03/11/2016			Bond Future	10.7738	75.8963	10.6995	76.3583	(0.690)	0.0000	0.0000	0
2016/06/17	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	ES33	03/11/2016	11.31	Call	Bond Future	3,209.7000	3.2097	3,671.7500	3.6718	14.395	0	0	0
2016/06/17	ES33	03/11/2016	11.29	Call	Bond Future	3,093.7900	3.0938	3,555.8400	3.5558	14.935	0	0	0
2016/06/17	ES33	03/11/2016	11.30	Call	Bond Future	3,151.7800	3.1518	3,613.8300	3.6138	14.660	0	0	0
2016/06/17	ES33	02/02/2017			Bond Future	10.8555	77.4239	10.7788	77.8946	(0.707)	0.0000	0.0000	0
2016/06/17	ES33	02/02/2017	10.59	Put	Bond Future	1,648.3200	1.6483	1,177.5500	1.1775	(28.561)	0	0	0
2016/06/17	ES33	02/02/2017	10.61	Put	Bond Future	1,522.2200	1.5222	1,051.4500	1.0514	(30.927)	0	0	0
2016/06/17	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	ES33	02/02/2017	10.60	Put	Bond Future	1,585.2300	1.5852	1,114.4600	1.1145	(29.697)	0	0	0
2016/06/17	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	ES42	04/08/2016			Bond Future	10.8382	82.3143	10.7712	82.7934	(0.619)	0.0000	0.0000	7,270
2016/06/17	ES42	03/11/2016			Bond Future	10.9222	79.6208	10.8532	80.1074	(0.632)	0.0000	0.0000	0
2016/06/17	GOVI	04/08/2016	520.99	Put	GOVI	150,270.0000	15.0270	126,530.0000	12.6530	(15.798)	0	0	0
2016/06/17	GOVI	04/08/2016			GOVI	505.9630	505.9630	508.3370	508.3370	0.469	0.0000	0.0000	449
2016/06/17	GOVI	04/08/2016	521.01	Put	GOVI	150,470.0000	15.0470	126,730.0000	12.6730	(15.777)	0	0	0
2016/06/17	GOVI	04/08/2016	521.00	Put	GOVI	150,370.0000	15.0370	126,630.0000	12.6630	(15.788)	0	0	0
2016/06/17	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	GOVI	03/11/2016	476.11	Call	GOVI	396,020.0000	39.6020	420,120.0000	42.0120	6.086	0	0	0
2016/06/17	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	GOVI	03/11/2016			GOVI	515.7120	515.7120	518.1220	518.1220	0.467	0.0000	0.0000	127
2016/06/17	GOVI	03/11/2016	476.12	Call	GOVI	395,920.0000	39.5920	420,020.0000	42.0020	6.087	0	0	0
2016/06/17	GOVI	03/11/2016	476.13	Call	GOVI	395,820.0000	39.5820	419,920.0000	41.9920	6.089	0	0	0
2016/06/17	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	GOVI	02/02/2017			GOVI	526.0880	526.0880	528.5410	528.5410	0.466	0.0000	0.0000	0
2016/06/17	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	GOVI	02/02/2017	533.32	Put	GOVI	72,320.0000	7.2320	47,790.0000	4.7790	(33.919)	0	0	0
2016/06/17	GOVI	02/02/2017	533.34	Put	GOVI	72,520.0000	7.2520	47,990.0000	4.7990	(33.825)	0	0	0
2016/06/17	GOVI	02/02/2017	533.33	Put	GOVI	72,420.0000	7.2420	47,890.0000	4.7890	(33.872)	0	0	0
2016/06/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/06/17	IGOV	04/08/2016			Index Future	248.1520	248.1520	248.4640	248.4640	0.126	0.0000	0.0000	1,081
2016/06/17	IGOV	03/11/2016			Index Future	252.9490	252.9490	253.2620	253.2620	0.124	0.0000	0.0000	24
2016/06/17	IGOV	02/02/2017			Index Future	258.0530	258.0530	258.3690	258.3690	0.122	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
2016/06/17	ILBI	04/08/2016			Index Future	672.2360	672.2360	672.8300	672.8300	0.088	0.0000	0.0000	156
2016/06/17	ILBI	03/11/2016			Index Future	685.0660	685.0660	685.6710	685.6710	0.088	0.0000	0.0000	0
2016/06/17	IS01	19/12/2016			Interest Rate Swap	100.0925	100.0925	100.0810	100.0810	(0.012)	0.0000	0.0000	0
2016/06/17	IS01	16/03/2017			Interest Rate Swap	100.0959	100.0959	100.0724	100.0724	(0.024)	0.0000	0.0000	0
2016/06/17	IS01	15/06/2017			Interest Rate Swap	99.8058	99.8058	99.7741	99.7741	(0.032)	0.0000	0.0000	0
2016/06/17	IS01	21/09/2017			Interest Rate Swap	99.9680	99.9680	99.9221	99.9221	(0.046)	0.0000	0.0000	0
2016/06/17	IS02	18/12/2017			Interest Rate Swap	100.3748	100.3748	100.3152	100.3152	(0.059)	0.0000	0.0000	0
2016/06/17	IS02	16/03/2018			Interest Rate Swap	99.7954	99.7954	99.7231	99.7231	(0.072)	0.0000	0.0000	0
2016/06/17	IS02	15/06/2018			Interest Rate Swap	99.6069	99.6069	99.5205	99.5205	(0.087)	0.0000	0.0000	0
2016/06/17	IS02	21/09/2018			Interest Rate Swap	99.8431	99.8431	99.7360	99.7360	(0.107)	0.0000	0.0000	0
2016/06/17	IS05	17/12/2020			Interest Rate Swap	100.0283	100.0283	99.8113	99.8113	(0.217)	0.0000	0.0000	0
2016/06/17	IS05	16/03/2021			Interest Rate Swap	99.4963	99.4963	99.2667	99.2667	(0.231)	0.0000	0.0000	0
2016/06/17	IS05	15/06/2021			Interest Rate Swap	98.9349	98.9349	98.6905	98.6905	(0.247)	0.0000	0.0000	0
2016/06/17	IS05	21/09/2021			Interest Rate Swap	99.3501	99.3501	99.0858	99.0858	(0.266)	0.0000	0.0000	0
2016/06/17	IS10	17/12/2025			Interest Rate Swap	101.7721	101.7721	101.3924	101.3924	(0.373)	0.0000	0.0000	0
2016/06/17	IS10	16/03/2026			Interest Rate Swap	98.9910	98.9910	98.6076	98.6076	(0.387)	0.0000	0.0000	0
2016/06/17	IS10	15/06/2026			Interest Rate Swap	97.8605	97.8605	97.4752	97.4752	(0.394)	0.0000	0.0000	0
2016/06/17	IS10	21/09/2026			Interest Rate Swap	99.9650	99.9650	99.5821	99.5821	(0.383)	0.0000	0.0000	0
2016/06/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/06/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/06/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/06/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/06/17	JBAF	20/07/2016			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2016/06/17	JBAF	17/08/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/06/17	JBAF	21/09/2016			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/06/17	JBAF	19/10/2016			Jibar Tradeable Future	7.5400	92.4600	7.5200	92.4800	(0.265)	0.0000	0.0000	0
2016/06/17	JBAF	16/11/2016			Jibar Tradeable Future	7.5900	92.4100	7.5500	92.4500	(0.527)	0.0000	0.0000	0
2016/06/17	JBAF	21/12/2016			Jibar Tradeable Future	7.6800	92.3200	7.6500	92.3500	(0.391)	0.0000	0.0000	0
2016/06/17	JBAF	15/03/2017			Jibar Tradeable Future	7.8100	92.1900	7.7800	92.2200	(0.384)	0.0000	0.0000	0
2016/06/17	JBAF	21/06/2017			Jibar Tradeable Future	7.9700	92.0300	7.9400	92.0600	(0.376)	0.0000	0.0000	0
2016/06/17	JBAF	20/09/2017			Jibar Tradeable Future	8.0500	91.9500	9.0200	90.9800	12.050	0.0000	0.0000	0
2016/06/17	JBAF	20/12/2017			Jibar Tradeable Future	8.1300	91.8700	8.1000	91.9000	(0.369)	0.0000	0.0000	0
2016/06/17	JBAF	20/03/2018			Jibar Tradeable Future	8.1900	91.8100	8.1500	91.8500	(0.488)	0.0000	0.0000	0
2016/06/17	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/06/17	R023	04/08/2016	8.24	Call	Bond Future	151.7400	0.1517	191.4000	0.1914	26.137	0	0	0
2016/06/17	R023	04/08/2016	8.25	Put	Bond Future	3,343.3500	3.3433	2,993.9200	2.9939	(10.451)	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
2016/06/17	R023	04/08/2016			Bond Future	8.9123	97.7478	8.8297	98.1382	(0.927)	0.0000	0.0000	11,629
2016/06/17	R023	04/08/2016	8.25	Call	Bond Future	157.5000	0.1575	198.4600	0.1985	26.006	0	0	0
2016/06/17	R023	04/08/2016	8.26	Call	Bond Future	163.5200	0.1635	205.8200	0.2058	25.868	0	0	0
2016/06/17	R023	04/08/2016	8.24	Put	Bond Future	3,386.7100	3.3867	3,035.9800	3.0360	(10.356)	0	0	0
2016/06/17	R023	04/08/2016	8.26	Put	Bond Future	3,300.2800	3.3003	2,952.1900	2.9522	(10.547)	0	0	0
2016/06/17	R023	03/11/2016	9.73	Put	Bond Future	603.8500	0.6038	512.0700	0.5121	(15.199)	0	0	0
2016/06/17	R023	03/11/2016			Bond Future	8.9690	95.6796	8.8825	96.0757	(0.964)	0.0000	0.0000	0
2016/06/17	R023	03/11/2016	9.75	Put	Bond Future	584.6000	0.5846	495.0900	0.4951	(15.311)	0	0	0
2016/06/17	R023	03/11/2016	9.73	Call	Bond Future	4,003.0800	4.0031	4,307.3700	4.3074	7.601	0	0	0
2016/06/17	R023	03/11/2016	9.74	Put	Bond Future	594.1600	0.5942	503.5200	0.5035	(15.255)	0	0	0
2016/06/17	R023	03/11/2016	9.74	Call	Bond Future	4,037.0300	4.0370	4,342.4600	4.3425	7.566	0	0	0
2016/06/17	R023	03/11/2016	9.75	Call	Bond Future	4,071.0800	4.0711	4,377.6400	4.3776	7.530	0	0	0
2016/06/17	R023	02/02/2017	8.85	Call	Bond Future	1,908.5100	1.9085	2,089.8200	2.0898	9.500	0	0	0
2016/06/17	R023	02/02/2017			Bond Future	9.0160	97.6051	8.9251	98.0083	(1.008)	0.0000	0.0000	0
2016/06/17	R023	02/02/2017	8.86	Call	Bond Future	1,929.0000	1.9290	2,111.5800	2.1116	9.465	0	0	0
2016/06/17	R023	02/02/2017	8.84	Put	Bond Future	2,670.6300	2.6706	2,447.4200	2.4474	(8.358)	0	0	0
2016/06/17	R023	02/02/2017	8.86	Put	Bond Future	2,622.1600	2.6222	2,401.4900	2.4015	(8.416)	0	0	0
2016/06/17	R023	02/02/2017	8.84	Call	Bond Future	1,888.1400	1.8881	2,068.1800	2.0682	9.535	0	0	0
2016/06/17	R023	02/02/2017	8.85	Put	Bond Future	2,646.3200	2.6463	2,424.3800	2.4244	(8.387)	0	0	0
2016/06/17	R035	04/08/2016			Bond Future	9.7569	96.4276	9.6851	97.0045	(0.735)	0.0000	0.0000	5,505
2016/06/17	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R035	04/08/2016	10.35	Call	Bond Future	4,565.5700	4.5656	5,142.4800	5.1425	12.636	0	0	0
2016/06/17	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R035	04/08/2016	10.36	Call	Bond Future	4,639.5100	4.6395	5,216.4200	5.2164	12.435	0	0	0
2016/06/17	R035	04/08/2016	10.37	Call	Bond Future	4,713.3600	4.7134	5,290.2700	5.2903	12.240	0	0	0
2016/06/17	R035	03/11/2016	9.58	Put	Bond Future	1,871.1600	1.8712	1,284.9000	1.2849	(31.331)	0	0	0
2016/06/17	R035	03/11/2016			Bond Future	9.8128	93.7635	9.7391	94.3498	(0.751)	0.0000	0.0000	0
2016/06/17	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R035	03/11/2016	9.57	Put	Bond Future	1,952.8300	1.9528	1,366.5700	1.3666	(30.021)	0	0	0
2016/06/17	R035	03/11/2016	9.59	Put	Bond Future	1,789.6000	1.7896	1,203.3400	1.2033	(32.759)	0	0	0
2016/06/17	R186	04/08/2016	8.51	Put	Bond Future	4,898.5000	4.8985	4,448.9200	4.4489	(9.178)	0	0	0
2016/06/17	R186	04/08/2016	8.90	Call	Bond Future	916.1200	0.9161	1,068.0300	1.0680	16.582	0	0	500
2016/06/17	R186	04/08/2016	8.85	Call	Bond Future	801.9000	0.8019	938.6700	0.9387	17.056	0	0	750
2016/06/17	R186	04/08/2016	9.60	Call	Bond Future	3,637.1600	3.6372	4,015.0600	4.0151	10.390	0	0	0
2016/06/17	R186	04/08/2016	10.00	Put	Bond Future	164.6800	0.1647	116.1900	0.1162	(29.445)	0	0	6,500
2016/06/17	R186	04/08/2016			Bond Future	9.1515	110.3173	9.0795	110.8229	(0.787)	0.0000	0.0000	99,567
2016/06/17	R186	04/08/2016	8.50	Put	Bond Future	4,962.9300	4.9629	4,511.6300	4.5116	(9.093)	0	0	0
2016/06/17	R186	04/08/2016	9.25	Put	Bond Future	1,335.3500	1.3353	1,099.2800	1.0993	(17.679)	0	0	1,000
2016/06/17	R186	04/08/2016	9.35	Put	Bond Future	1,059.3600	1.0594	856.8700	0.8569	(19.114)	0	0	0
2016/06/17	R186	04/08/2016	9.40	Put	Bond Future	938.4600	0.9385	752.1500	0.7522	(19.853)	0	0	5,000
2016/06/17	R186	04/08/2016	9.30	Put	Bond Future	1,191.5200	1.1915	972.4000	0.9724	(18.390)	0	0	0
2016/06/17	R186	04/08/2016	8.51	Call	Bond Future	277.7900	0.2778	333.8300	0.3338	20.174	0	0	0
2016/06/17	R186	04/08/2016	8.85	Put	Bond Future	2,941.1000	2.9411	2,572.2500	2.5723	(12.541)	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
2016/06/17	R186	04/08/2016	8.49	Call	Bond Future	258.6800	0.2587	311.3200	0.3113	20.349	0	0	0
2016/06/17	R186	04/08/2016	8.50	Call	Bond Future	268.1000	0.2681	322.4200	0.3224	20.261	0	0	0
2016/06/17	R186	04/08/2016	8.90	Put	Bond Future	2,696.6200	2.6966	2,342.9100	2.3429	(13.117)	0	0	0
2016/06/17	R186	04/08/2016	9.25	Call	Bond Future	2,022.2600	2.0223	2,291.8100	2.2918	13.329	0	0	0
2016/06/17	R186	04/08/2016	9.35	Call	Bond Future	2,437.4600	2.4375	2,740.5900	2.7406	12.436	0	0	500
2016/06/17	R186	04/08/2016	9.40	Call	Bond Future	2,659.9100	2.6599	2,979.2200	2.9792	12.005	0	0	0
2016/06/17	R186	04/08/2016	9.30	Call	Bond Future	2,224.7800	2.2248	2,511.2800	2.5113	12.878	0	0	500
2016/06/17	R186	04/08/2016	9.60	Put	Bond Future	557.2200	0.5572	429.5000	0.4295	(22.921)	0	0	5,635
2016/06/17	R186	04/08/2016	10.00	Call	Bond Future	5,891.6900	5.8917	6,348.8200	6.3488	7.759	0	0	0
2016/06/17	R186	04/08/2016	8.49	Put	Bond Future	5,027.6900	5.0277	4,574.7100	4.5747	(9.010)	0	0	0
2016/06/17	R186	03/11/2016	9.40	Put	Bond Future	2,142.2400	2.1422	1,919.6200	1.9196	(10.392)	0	0	0
2016/06/17	R186	03/11/2016			Bond Future	9.2026	112.4200	9.1281	112.9332	(0.810)	0.0000	0.0000	10
2016/06/17	R186	03/11/2016	9.20	Put	Bond Future	2,766.6900	2.7667	2,503.8100	2.5038	(9.502)	0	0	0
2016/06/17	R186	03/11/2016	8.95	Put	Bond Future	3,720.9400	3.7209	3,407.2000	3.4072	(8.432)	0	0	0
2016/06/17	R186	03/11/2016	8.97	Put	Bond Future	3,637.3700	3.6374	3,327.6500	3.3276	(8.515)	0	0	0
2016/06/17	R186	03/11/2016	9.66	Call	Bond Future	4,576.1500	4.5762	4,915.7200	4.9157	7.420	0	0	0
2016/06/17	R186	03/11/2016	8.96	Put	Bond Future	3,679.0000	3.6790	3,367.2600	3.3673	(8.473)	0	0	0
2016/06/17	R186	03/11/2016	8.97	Call	Bond Future	2,025.0300	2.0250	2,228.5000	2.2285	10.048	0	0	0
2016/06/17	R186	03/11/2016	9.71	Call	Bond Future	4,801.1600	4.8012	5,149.5200	5.1495	7.256	0	0	0
2016/06/17	R186	03/11/2016	9.20	Call	Bond Future	2,748.8500	2.7488	2,999.1600	2.9992	9.106	0	0	1,425
2016/06/17	R186	03/11/2016	8.95	Call	Bond Future	1,968.4500	1.9684	2,167.9000	2.1679	10.132	0	0	0
2016/06/17	R186	03/11/2016	9.40	Call	Bond Future	3,485.5400	3.4855	3,776.1100	3.7761	8.336	0	0	1,425
2016/06/17	R186	03/11/2016	9.66	Put	Bond Future	1,497.8700	1.4979	1,324.2500	1.3243	(11.591)	0	0	5,000
2016/06/17	R186	03/11/2016	9.71	Put	Bond Future	1,393.6300	1.3936	1,228.8000	1.2288	(11.827)	0	0	5,000
2016/06/17	R186	03/11/2016	8.96	Call	Bond Future	1,996.6200	1.9966	2,198.0700	2.1981	10.090	0	0	0
2016/06/17	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R197	04/08/2016			Bond Future	298.8148	298.8148	299.0290	299.0290	0.072	0.0000	0.0000	1,822
2016/06/17	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R197	04/08/2016	293.98	Call	Bond Future	4,834.8200	4.8348	5,049.0200	5.0490	4.430	0	0	0
2016/06/17	R197	04/08/2016	293.96	Call	Bond Future	4,854.8200	4.8548	5,069.0200	5.0690	4.412	0	0	0
2016/06/17	R197	04/08/2016	293.97	Call	Bond Future	4,844.8200	4.8448	5,059.0200	5.0590	4.421	0	0	0
2016/06/17	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R197	03/11/2016	303.56	Call	Bond Future	968.4500	0.9684	1,181.2300	1.1812	21.971	0	0	0
2016/06/17	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R197	03/11/2016			Bond Future	304.5285	304.5285	304.7412	304.7412	0.070	0.0000	0.0000	0
2016/06/17	R197	03/11/2016	303.57	Call	Bond Future	958.4500	0.9584	1,171.2300	1.1712	22.200	0	0	0
2016/06/17	R197	03/11/2016	303.58	Call	Bond Future	948.4500	0.9484	1,161.2300	1.1612	22.434	0	0	0
2016/06/17	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R202	04/08/2016	243.25	Call	Bond Future	7,079.7500	7.0798	7,449.8900	7.4499	5.228	0	0	0
2016/06/17	R202	04/08/2016			Bond Future	249.2424	249.2424	249.7746	249.7746	0.213	0.0000	0.0000	37,553
2016/06/17	R202	04/08/2016	243.26	Call	Bond Future	7,072.1000	7.0721	7,442.0100	7.4420	5.231	0	0	0
2016/06/17	R202	04/08/2016	243.24	Put	Bond Future	1,084.9400	1.0849	923.2400	0.9232	(14.904)	0	0	0
2016/06/17	R202	04/08/2016	243.26	Put	Bond Future	1,089.6500	1.0897	927.4600	0.9275	(14.885)	0	0	0
2016/06/17	R202	04/08/2016	243.24	Call	Bond Future	7,087.3900	7.0874	7,457.7900	7.4578	5.226	0	0	0
2016/06/17	R202	04/08/2016	243.25	Put	Bond Future	1,087.3000	1.0873	925.3400	0.9253	(14.896)	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
2016/06/17	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R202	03/11/2016			Bond Future	254.0082	254.0082	254.5458	254.5458	0.212	0.0000	0.0000	0
2016/06/17	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R202	03/11/2016	253.85	Call	Bond Future	158.1700	0.1582	695.7900	0.6958	339.900	0	0	0
2016/06/17	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R202	03/11/2016	253.86	Call	Bond Future	148.1700	0.1482	685.7900	0.6858	362.840	0	0	0
2016/06/17	R202	03/11/2016	253.87	Call	Bond Future	138.1700	0.1382	675.7900	0.6758	389.100	0	0	0
2016/06/17	R203	04/08/2016	7.26	Call	Bond Future	25.3700	0.0254	33.7900	0.0338	33.189	0	0	0
2016/06/17	R203	04/08/2016			Bond Future	7.8099	103.7600	7.7312	103.8418	(1.008)	0.0000	0.0000	58,097
2016/06/17	R203	04/08/2016	7.24	Call	Bond Future	23.0600	0.0231	30.8300	0.0308	33.695	0	0	0
2016/06/17	R203	04/08/2016	7.25	Call	Bond Future	24.1600	0.0242	32.2400	0.0322	33.444	0	0	0
2016/06/17	R203	04/08/2016	7.24	Put	Bond Future	617.1600	0.6172	543.2000	0.5432	(11.984)	0	0	0
2016/06/17	R203	04/08/2016	7.26	Put	Bond Future	598.5300	0.5985	525.2200	0.5252	(12.248)	0	0	0
2016/06/17	R203	04/08/2016	7.25	Put	Bond Future	607.7900	0.6078	534.1400	0.5341	(12.118)	0	0	0
2016/06/17	R203	03/11/2016	8.86	Call	Bond Future	879.3600	0.8794	952.0100	0.9520	8.262	0	0	0
2016/06/17	R203	03/11/2016			Bond Future	7.8147	101.5658	7.7146	101.6472	(1.281)	0.0000	0.0000	0
2016/06/17	R203	03/11/2016	8.84	Call	Bond Future	864.8800	0.8649	937.2000	0.9372	8.362	0	0	0
2016/06/17	R203	03/11/2016	8.85	Call	Bond Future	872.1100	0.8721	944.6000	0.9446	8.312	0	0	0
2016/06/17	R203	03/11/2016	8.84	Put	Bond Future	37.5100	0.0375	28.4400	0.0284	(24.180)	0	0	0
2016/06/17	R203	03/11/2016	8.86	Put	Bond Future	35.9500	0.0360	27.2100	0.0272	(24.312)	0	0	0
2016/06/17	R203	03/11/2016	8.85	Put	Bond Future	36.7200	0.0367	27.8200	0.0278	(24.237)	0	0	0
2016/06/17	R203	02/02/2017	7.70	Call	Bond Future	234.1000	0.2341	276.6700	0.2767	18.185	0	0	0
2016/06/17	R203	02/02/2017	7.71	Put	Bond Future	229.6500	0.2296	190.3600	0.1904	(17.109)	0	0	0
2016/06/17	R203	02/02/2017			Bond Future	7.6973	103.6100	7.5553	103.6922	(1.845)	0.0000	0.0000	0
2016/06/17	R203	02/02/2017	7.71	Call	Bond Future	237.0000	0.2370	279.9000	0.2799	18.101	0	0	0
2016/06/17	R203	02/02/2017	7.72	Call	Bond Future	240.2600	0.2403	283.4800	0.2835	17.989	0	0	0
2016/06/17	R203	02/02/2017	7.70	Put	Bond Future	232.5300	0.2325	192.9100	0.1929	(17.039)	0	0	0
2016/06/17	R203	02/02/2017	7.72	Put	Bond Future	227.1200	0.2271	188.1500	0.1882	(17.158)	0	0	0
2016/06/17	R204	04/08/2016			Bond Future	8.2274	100.5975	8.1526	100.7549	(0.908)	0.0000	0.0000	31,697
2016/06/17	R204	04/08/2016	7.74	Put	Bond Future	1,119.2100	1.1192	984.3900	0.9844	(12.046)	0	0	0
2016/06/17	R204	04/08/2016	7.76	Put	Bond Future	1,083.8400	1.0838	950.5700	0.9506	(12.296)	0	0	0
2016/06/17	R204	04/08/2016	7.74	Call	Bond Future	86.9700	0.0870	109.5600	0.1096	25.974	0	0	0
2016/06/17	R204	04/08/2016	7.75	Put	Bond Future	1,101.4200	1.1014	967.3600	0.9674	(12.172)	0	0	0
2016/06/17	R204	04/08/2016	7.75	Call	Bond Future	90.4900	0.0905	113.8400	0.1138	25.804	0	0	0
2016/06/17	R204	04/08/2016	7.76	Call	Bond Future	94.2200	0.0942	118.3600	0.1184	25.621	0	0	0
2016/06/17	R204	03/11/2016			Bond Future	8.2783	102.5150	8.1950	102.6735	(1.006)	0.0000	0.0000	0
2016/06/17	R204	03/11/2016	9.21	Put	Bond Future	131.0900	0.1311	106.7500	0.1068	(18.567)	0	0	0
2016/06/17	R204	03/11/2016	9.23	Put	Bond Future	125.9700	0.1260	102.4200	0.1024	(18.695)	0	0	0
2016/06/17	R204	03/11/2016	9.22	Put	Bond Future	128.4300	0.1284	104.5000	0.1045	(18.633)	0	0	0
2016/06/17	R204	03/11/2016	9.22	Call	Bond Future	1,898.7100	1.8987	2,033.3500	2.0334	7.091	0	0	0
2016/06/17	R204	03/11/2016	9.21	Call	Bond Future	1,882.7800	1.8828	2,017.0100	2.0170	7.129	0	0	0
2016/06/17	R204	03/11/2016	9.23	Call	Bond Future	1,914.8300	1.9148	2,049.8500	2.0499	7.051	0	0	0
2016/06/17	R204	02/02/2017	8.28	Call	Bond Future	726.4000	0.7264	806.0600	0.8061	10.966	0	0	0
2016/06/17	R204	02/02/2017			Bond Future	8.2966	100.5356	8.2017	100.6965	(1.143)	0.0000	0.0000	0
2016/06/17	R204	02/02/2017	8.29	Call	Bond Future	735.0600	0.7351	815.3000	0.8153	10.916	0	0	0
2016/06/17	R204	02/02/2017	8.30	Call	Bond Future	744.1000	0.7441	824.9200	0.8249	10.861	0	0	0

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2016/06/17	R204	02/02/2017	8.28	Put	Bond Future	754.4700	0.7545	673.2200	0.6732	(10.769)	0	0	0
2016/06/17	R204	02/02/2017	8.30	Put	Bond Future	738.2800	0.7383	658.1900	0.6582	(10.848)	0	0	0
2016/06/17	R204	02/02/2017	8.29	Put	Bond Future	746.1800	0.7462	665.5100	0.6655	(10.811)	0	0	0
2016/06/17	R207	04/08/2016			Bond Future	8.5149	96.8087	8.4411	97.0195	(0.866)	0.0000	0.0000	76,760
2016/06/17	R207	04/08/2016	7.99	Put	Bond Future	1,637.0500	1.6371	1,455.2900	1.4553	(11.103)	0	0	0
2016/06/17	R207	04/08/2016	8.01	Put	Bond Future	1,588.5500	1.5885	1,408.6800	1.4087	(11.323)	0	0	0
2016/06/17	R207	04/08/2016	8.00	Put	Bond Future	1,612.7300	1.6127	1,431.9000	1.4319	(11.213)	0	0	0
2016/06/17	R207	04/08/2016	8.01	Call	Bond Future	133.8300	0.1338	164.7800	0.1648	23.126	0	0	0
2016/06/17	R207	04/08/2016	7.99	Call	Bond Future	124.1500	0.1241	153.2100	0.1532	23.407	0	0	0
2016/06/17	R207	04/08/2016	8.00	Call	Bond Future	128.9200	0.1289	158.9100	0.1589	23.262	0	0	0
2016/06/17	R207	02/02/2017	9.24	Call	Bond Future	2,114.3100	2.1143	2,266.0400	2.2660	7.176	0	0	0
2016/06/17	R207	02/02/2017			Bond Future	8.6071	96.9958	8.5203	97.2124	(1.008)	0.0000	0.0000	0
2016/06/17	R207	02/02/2017	8.91	Call	Bond Future	1,570.4700	1.5705	1,700.4700	1.7005	8.278	0	0	62
2016/06/17	R207	02/02/2017	9.22	Call	Bond Future	2,079.3000	2.0793	2,229.8100	2.2298	7.238	0	0	0
2016/06/17	R207	02/02/2017	9.23	Call	Bond Future	2,096.7800	2.0968	2,247.9000	2.2479	7.207	0	0	0
2016/06/17	R207	02/02/2017	8.91	Put	Bond Future	818.9500	0.8189	732.4400	0.7324	(10.564)	0	0	0
2016/06/17	R207	02/02/2017	9.22	Put	Bond Future	566.1900	0.5662	500.1900	0.5002	(11.657)	0	0	0
2016/06/17	R207	02/02/2017	9.24	Put	Bond Future	552.3300	0.5523	487.5500	0.4876	(11.728)	0	0	0
2016/06/17	R207	02/02/2017	9.23	Put	Bond Future	559.2300	0.5592	493.8400	0.4938	(11.693)	0	0	0
2016/06/17	R208	04/08/2016	8.01	Put	Bond Future	2,513.9300	2.5139	2,259.8500	2.2599	(10.107)	0	0	0
2016/06/17	R208	04/08/2016			Bond Future	8.6712	95.2078	8.5931	95.4886	(0.901)	0.0000	0.0000	48,487
2016/06/17	R208	04/08/2016	8.00	Put	Bond Future	2,546.8900	2.5469	2,291.9000	2.2919	(10.012)	0	0	0
2016/06/17	R208	04/08/2016	7.99	Call	Bond Future	96.0700	0.0961	121.0300	0.1210	25.981	0	0	0
2016/06/17	R208	04/08/2016	8.00	Call	Bond Future	100.0000	0.1000	125.8500	0.1259	25.850	0	0	0
2016/06/17	R208	04/08/2016	8.01	Call	Bond Future	104.0700	0.1041	130.8300	0.1308	25.713	0	0	0
2016/06/17	R208	04/08/2016	7.99	Put	Bond Future	2,580.0000	2.5800	2,324.1200	2.3241	(9.918)	0	0	0
2016/06/17	R208	03/11/2016	9.59	Put	Bond Future	335.8500	0.3359	281.2500	0.2813	(16.257)	0	0	0
2016/06/17	R208	03/11/2016			Bond Future	8.7280	93.6198	8.6453	93.9042	(0.949)	0.0000	0.0000	0
2016/06/17	R208	03/11/2016	9.58	Put	Bond Future	341.7700	0.3418	286.4100	0.2864	(16.198)	0	0	0
2016/06/17	R208	03/11/2016	9.57	Call	Bond Future	3,181.6300	3.1816	3,409.9100	3.4099	7.175	0	0	0
2016/06/17	R208	03/11/2016	9.58	Call	Bond Future	3,208.4700	3.2085	3,437.5500	3.4375	7.140	0	0	0
2016/06/17	R208	03/11/2016	9.59	Call	Bond Future	3,235.5500	3.2356	3,465.3900	3.4654	7.104	0	0	0
2016/06/17	R208	03/11/2016	9.57	Put	Bond Future	347.9500	0.3480	291.7900	0.2918	(16.140)	0	0	0
2016/06/17	R208	02/02/2017			Bond Future	8.7699	95.5040	8.6815	95.7934	(1.008)	0.0000	0.0000	0
2016/06/17	R208	02/02/2017	8.64	Call	Bond Future	1,362.3000	1.3623	1,494.3600	1.4944	9.694	0	0	0
2016/06/17	R208	02/02/2017	8.63	Put	Bond Future	1,805.1600	1.8052	1,646.8400	1.6468	(8.770)	0	0	0
2016/06/17	R208	02/02/2017	8.65	Put	Bond Future	1,770.4400	1.7704	1,614.0500	1.6141	(8.833)	0	0	0
2016/06/17	R208	02/02/2017	8.64	Put	Bond Future	1,787.8900	1.7879	1,630.5400	1.6305	(8.801)	0	0	0
2016/06/17	R208	02/02/2017	8.65	Call	Bond Future	1,377.7100	1.3777	1,510.7300	1.5107	9.655	0	0	0
2016/06/17	R208	02/02/2017	8.63	Call	Bond Future	1,346.7000	1.3467	1,477.7900	1.4778	9.734	0	0	0
2016/06/17	R209	04/08/2016	9.26	Call	Bond Future	580.4500	0.5805	678.4000	0.6784	16.875	0	0	0
2016/06/17	R209	04/08/2016	9.70	Put	Bond Future	1,659.8700	1.6599	1,403.7800	1.4038	(15.428)	0	0	250
2016/06/17	R209	04/08/2016			Bond Future	9.6995	72.2109	9.6279	72.6893	(0.738)	0.0000	0.0000	55,073
2016/06/17	R209	04/08/2016	9.24	Call	Bond Future	548.1200	0.5481	641.4800	0.6415	17.033	0	0	0
2016/06/17	R209	04/08/2016	9.60	Put	Bond Future	2,018.3800	2.0184	1,731.5000	1.7315	(14.213)	0	0	0

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2016/06/17	R209	04/08/2016	10.60	Call	Bond Future	5,781.0300	5.7810	6,212.2300	6.2122	7.459	0	0	5,624
2016/06/17	R209	04/08/2016	9.40	Put	Bond Future	2,880.8900	2.8809	2,535.8700	2.5359	(11.976)	0	0	0
2016/06/17	R209	04/08/2016	9.70	Call	Bond Future	1,663.2600	1.6633	1,885.5700	1.8856	13.366	0	0	0
2016/06/17	R209	04/08/2016	10.29	Call	Bond Future	4,174.4500	4.1744	4,556.1200	4.5561	9.143	0	0	0
2016/06/17	R209	04/08/2016	9.25	Call	Bond Future	564.1600	0.5642	659.8000	0.6598	16.953	0	0	0
2016/06/17	R209	04/08/2016	9.24	Put	Bond Future	3,707.5900	3.7076	3,322.5500	3.3225	(10.385)	0	0	0
2016/06/17	R209	04/08/2016	10.60	Put	Bond Future	168.1200	0.1681	120.9200	0.1209	(28.075)	0	0	0
2016/06/17	R209	04/08/2016	9.40	Call	Bond Future	845.8200	0.8458	979.2000	0.9792	15.769	0	0	250
2016/06/17	R209	04/08/2016	9.26	Put	Bond Future	3,597.9200	3.5979	3,217.4700	3.2175	(10.574)	0	0	0
2016/06/17	R209	04/08/2016	9.60	Call	Bond Future	1,352.1900	1.3522	1,543.7100	1.5437	14.164	0	0	5,624
2016/06/17	R209	04/08/2016	9.25	Put	Bond Future	3,652.5800	3.6526	3,269.8200	3.2698	(10.479)	0	0	0
2016/06/17	R209	04/08/2016	10.29	Put	Bond Future	412.2900	0.4123	315.5600	0.3156	(23.462)	0	0	250
2016/06/17	R209	03/11/2016	10.26	Call	Bond Future	4,715.7800	4.7158	5,042.7700	5.0428	6.934	0	0	0
2016/06/17	R209	03/11/2016			Bond Future	9.7484	70.4367	9.6750	70.9228	(0.753)	0.0000	0.0000	0
2016/06/17	R209	03/11/2016	10.24	Call	Bond Future	4,633.4100	4.6334	4,957.2900	4.9573	6.990	0	0	0
2016/06/17	R209	03/11/2016	10.25	Call	Bond Future	4,674.5300	4.6745	4,999.9700	5.0000	6.962	0	0	0
2016/06/17	R209	03/11/2016	10.24	Put	Bond Future	1,506.5900	1.5066	1,344.3100	1.3443	(10.771)	0	0	0
2016/06/17	R209	03/11/2016	10.25	Put	Bond Future	1,486.3600	1.4864	1,325.6400	1.3256	(10.813)	0	0	5,000
2016/06/17	R209	03/11/2016	10.26	Put	Bond Future	1,466.3600	1.4664	1,307.1900	1.3072	(10.855)	0	0	0
2016/06/17	R209	02/02/2017	9.55	Put	Bond Future	4,501.3300	4.5013	4,221.2000	4.2212	(6.223)	0	0	0
2016/06/17	R209	02/02/2017			Bond Future	9.7908	71.8544	9.7154	72.3498	(0.770)	0.0000	0.0000	0
2016/06/17	R209	02/02/2017	9.54	Put	Bond Future	4,540.5000	4.5405	4,258.9300	4.2589	(6.201)	0	0	0
2016/06/17	R209	02/02/2017	9.55	Call	Bond Future	2,900.1400	2.9001	3,115.4300	3.1154	7.423	0	0	0
2016/06/17	R209	02/02/2017	9.53	Call	Bond Future	2,843.2600	2.8433	3,055.6700	3.0557	7.471	0	0	0
2016/06/17	R209	02/02/2017	9.54	Call	Bond Future	2,871.6200	2.8716	3,085.4700	3.0855	7.447	0	0	0
2016/06/17	R209	02/02/2017	9.53	Put	Bond Future	4,579.9200	4.5799	4,296.9100	4.2969	(6.179)	0	0	0
2016/06/17	R210	04/08/2016			Bond Future	189.1665	189.1665	189.1826	189.1826	0.009	0.0000	0.0000	2,571
2016/06/17	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R210	04/08/2016	181.50	Call	Bond Future	7,666.5100	7.6665	7,682.6200	7.6826	0.210	0	0	0
2016/06/17	R210	04/08/2016	181.52	Call	Bond Future	7,646.5100	7.6465	7,662.6200	7.6626	0.211	0	0	0
2016/06/17	R210	04/08/2016	181.51	Call	Bond Future	7,656.5100	7.6565	7,672.6200	7.6726	0.210	0	0	0
2016/06/17	R210	03/11/2016			Bond Future	190.5010	190.5010	190.5142	190.5142	0.007	0.0000	0.0000	0
2016/06/17	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R210	03/11/2016	188.90	Call	Bond Future	1,601.0100	1.6010	1,614.1900	1.6142	0.823	0	0	0
2016/06/17	R210	03/11/2016	188.91	Call	Bond Future	1,591.0100	1.5910	1,604.1900	1.6042	0.828	0	0	0
2016/06/17	R210	03/11/2016	188.92	Call	Bond Future	1,581.0100	1.5810	1,594.1900	1.5942	0.834	0	0	0
2016/06/17	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R211	04/08/2016			Bond Future	140.0135	140.0135	140.0221	140.0221	0.006	0.0000	0.0000	64
2016/06/17	R211	04/08/2016	137.09	Call	Bond Future	2,923.5100	2.9235	2,932.1300	2.9321	0.295	0	0	0
2016/06/17	R211	04/08/2016	137.07	Call	Bond Future	2,943.5100	2.9435	2,952.1300	2.9521	0.293	0	0	0
2016/06/17	R211	04/08/2016	137.08	Call	Bond Future	2,933.5100	2.9335	2,942.1300	2.9421	0.294	0	0	0
2016/06/17	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/06/17	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R211	03/11/2016	141.75	Call	Bond Future	940.8600	0.9409	947.0700	0.9471	0.660	0	0	0
2016/06/17	R211	03/11/2016			Bond Future	142.6909	142.6909	142.6971	142.6971	0.004	0.0000	0.0000	0
2016/06/17	R211	03/11/2016	141.76	Call	Bond Future	930.8600	0.9309	937.0700	0.9371	0.667	0	0	0
2016/06/17	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R211	03/11/2016	141.74	Call	Bond Future	950.8600	0.9509	957.0700	0.9571	0.653	0	0	0
2016/06/17	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R212	04/08/2016	142.43	Call	Bond Future	3,492.1400	3.4921	3,580.9700	3.5810	2.544	0	0	0
2016/06/17	R212	04/08/2016			Bond Future	145.9221	145.9221	146.0110	146.0110	0.061	0.0000	0.0000	4,218
2016/06/17	R212	04/08/2016	142.44	Call	Bond Future	3,482.1400	3.4821	3,570.9700	3.5710	2.551	0	0	0
2016/06/17	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R212	04/08/2016	142.42	Call	Bond Future	3,502.1400	3.5021	3,590.9700	3.5910	2.536	0	0	0
2016/06/17	R212	03/11/2016			Bond Future	148.7125	148.7125	148.8004	148.8004	0.059	0.0000	0.0000	0
2016/06/17	R212	03/11/2016	148.11	Call	Bond Future	602.5400	0.6025	690.3700	0.6904	14.577	0	0	0
2016/06/17	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/17	R212	03/11/2016	148.12	Call	Bond Future	592.5400	0.5925	680.3700	0.6804	14.823	0	0	0
2016/06/17	R212	03/11/2016	148.10	Call	Bond Future	612.5400	0.6125	700.3700	0.7004	14.339	0	0	0
2016/06/17	R213	04/08/2016			Bond Future	9.5854	83.0246	9.5086	83.5359	(0.801)	0.0000	0.0000	44,423
2016/06/17	R213	04/08/2016	8.99	Put	Bond Future	4,435.8200	4.4358	3,995.2600	3.9953	(9.932)	0	0	0
2016/06/17	R213	04/08/2016	9.01	Put	Bond Future	4,316.9100	4.3169	3,880.3900	3.8804	(10.112)	0	0	0
2016/06/17	R213	04/08/2016	9.00	Put	Bond Future	4,376.1800	4.3762	3,937.6200	3.9376	(10.022)	0	0	0
2016/06/17	R213	04/08/2016	9.01	Call	Bond Future	370.4100	0.3704	445.2100	0.4452	20.194	0	0	0
2016/06/17	R213	04/08/2016	8.99	Call	Bond Future	347.2600	0.3473	418.0200	0.4180	20.377	0	0	0
2016/06/17	R213	04/08/2016	9.00	Call	Bond Future	358.6900	0.3587	431.4500	0.4315	20.285	0	0	0
2016/06/17	R213	03/11/2016			Bond Future	9.6388	81.0563	9.5598	81.5759	(0.819)	0.0000	0.0000	0
2016/06/17	R213	03/11/2016	10.18	Put	Bond Future	1,362.4900	1.3625	1,199.7800	1.1998	(11.942)	0	0	0
2016/06/17	R213	03/11/2016	10.20	Put	Bond Future	1,324.9300	1.3249	1,165.5100	1.1655	(12.032)	0	0	0
2016/06/17	R213	03/11/2016	10.18	Call	Bond Future	4,798.4200	4.7984	5,155.2800	5.1553	7.437	0	0	0
2016/06/17	R213	03/11/2016	10.19	Put	Bond Future	1,343.5200	1.3435	1,182.4600	1.1825	(11.988)	0	0	0
2016/06/17	R213	03/11/2016	10.19	Call	Bond Future	4,840.9400	4.8409	5,199.4500	5.1995	7.406	0	0	0
2016/06/17	R213	03/11/2016	10.20	Call	Bond Future	4,883.7600	4.8838	5,243.9100	5.2439	7.374	0	0	0
2016/06/17	R213	02/02/2017	9.40	Call	Bond Future	2,693.8400	2.6938	2,916.3400	2.9163	8.260	0	0	0
2016/06/17	R213	02/02/2017	9.42	Call	Bond Future	2,749.1600	2.7492	2,974.7700	2.9748	8.207	0	0	0
2016/06/17	R213	02/02/2017			Bond Future	9.6865	82.6875	9.6051	83.2169	(0.841)	0.0000	0.0000	0
2016/06/17	R213	02/02/2017	9.41	Call	Bond Future	2,721.4200	2.7214	2,945.4800	2.9455	8.233	0	0	0
2016/06/17	R213	02/02/2017	9.40	Put	Bond Future	4,578.8200	4.5788	4,271.9500	4.2719	(6.702)	0	0	0
2016/06/17	R213	02/02/2017	9.42	Put	Bond Future	4,500.5400	4.5005	4,196.7800	4.1968	(6.749)	0	0	0
2016/06/17	R213	02/02/2017	9.41	Put	Bond Future	4,539.5600	4.5396	4,234.2500	4.2343	(6.726)	0	0	0
2016/06/17	R214	04/08/2016	9.24	Call	Bond Future	407.4100	0.4074	471.6800	0.4717	15.775	0	0	0
2016/06/17	R214	04/08/2016	9.25	Put	Bond Future	4,507.4900	4.5075	4,115.3400	4.1153	(8.700)	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
2016/06/17	R214	04/08/2016	11.30	Call	Bond Future	9,058.4100	9.0584	9,507.7400	9.5077	4.960	0	0	5,610
2016/06/17	R214	04/08/2016			Bond Future	9.8188	72.2840	9.7523	72.7422	(0.677)	0.0000	0.0000	30,086
2016/06/17	R214	04/08/2016	8.55	Put	Bond Future	9,707.0300	9.7070	9,253.3600	9.2534	(4.674)	0	0	0
2016/06/17	R214	04/08/2016	9.30	Call	Bond Future	489.8300	0.4898	565.3400	0.5653	15.416	0	0	1,300
2016/06/17	R214	04/08/2016	9.25	Call	Bond Future	420.3600	0.4204	486.4300	0.4864	15.717	0	0	0
2016/06/17	R214	04/08/2016	11.30	Put	Bond Future	25.1800	0.0252	16.2900	0.0163	(35.306)	0	0	0
2016/06/17	R214	04/08/2016	10.30	Put	Bond Future	591.4600	0.5915	471.1100	0.4711	(20.348)	0	0	0
2016/06/17	R214	04/08/2016	9.26	Call	Bond Future	433.6100	0.4336	501.5100	0.5015	15.659	0	0	0
2016/06/17	R214	04/08/2016	8.55	Call	Bond Future	25.1300	0.0251	29.6800	0.0297	18.106	0	0	1,300
2016/06/17	R214	04/08/2016	9.30	Put	Bond Future	4,202.0100	4.2020	3,819.3000	3.8193	(9.108)	0	0	0
2016/06/17	R214	04/08/2016	9.24	Put	Bond Future	4,569.9100	4.5699	4,175.9600	4.1760	(8.621)	0	0	0
2016/06/17	R214	04/08/2016	10.30	Call	Bond Future	3,763.8600	3.7639	4,101.7300	4.1017	8.977	0	0	5,610
2016/06/17	R214	04/08/2016	9.26	Put	Bond Future	4,445.5000	4.4455	4,055.1800	4.0552	(8.780)	0	0	0
2016/06/17	R214	03/11/2016	10.35	Put	Bond Future	1,595.7600	1.5958	1,436.4300	1.4364	(9.985)	0	0	0
2016/06/17	R214	03/11/2016			Bond Future	9.8692	70.3645	9.8010	70.8302	(0.691)	0.0000	0.0000	0
2016/06/17	R214	03/11/2016	10.34	Put	Bond Future	1,617.1000	1.6171	1,456.2600	1.4563	(9.946)	0	0	0
2016/06/17	R214	03/11/2016	10.35	Call	Bond Future	4,738.6400	4.7386	5,044.9700	5.0450	6.465	0	0	0
2016/06/17	R214	03/11/2016	10.33	Call	Bond Future	4,655.4400	4.6554	4,958.7700	4.9588	6.516	0	0	0
2016/06/17	R214	03/11/2016	10.34	Call	Bond Future	4,697.0600	4.6971	5,001.8800	5.0019	6.490	0	0	0
2016/06/17	R214	03/11/2016	10.33	Put	Bond Future	1,638.5100	1.6385	1,476.1800	1.4762	(9.907)	0	0	0
2016/06/17	R214	02/02/2017			Bond Future	9.9148	71.7806	9.8448	72.2551	(0.706)	0.0000	0.0000	0
2016/06/17	R214	02/02/2017	9.67	Call	Bond Future	3,008.1500	3.0081	3,212.7900	3.2128	6.803	0	0	0
2016/06/17	R214	02/02/2017	9.66	Put	Bond Future	4,731.8000	4.7318	4,460.5900	4.4606	(5.732)	0	0	0
2016/06/17	R214	02/02/2017	9.68	Put	Bond Future	4,650.3000	4.6503	4,381.8400	4.3818	(5.773)	0	0	0
2016/06/17	R214	02/02/2017	9.67	Put	Bond Future	4,691.0300	4.6910	4,421.2000	4.4212	(5.752)	0	0	0
2016/06/17	R214	02/02/2017	9.68	Call	Bond Future	3,037.4800	3.0375	3,243.4900	3.2435	6.782	0	0	0
2016/06/17	R214	02/02/2017	9.66	Call	Bond Future	2,978.7600	2.9788	3,182.0200	3.1820	6.824	0	0	0
2016/06/17	R248	04/08/2016			Bond Future	9.9054	92.7554	9.8337	93.3800	(0.723)	0.0000	0.0000	59,057
2016/06/17	R248	04/08/2016	9.25	Call	Bond Future	446.0200	0.4460	522.1200	0.5221	17.062	0	0	0
2016/06/17	R248	04/08/2016	9.24	Put	Bond Future	6,548.4700	6.5485	5,997.9100	5.9979	(8.407)	0	0	0
2016/06/17	R248	04/08/2016	9.26	Put	Bond Future	6,382.2400	6.3822	5,835.9900	5.8360	(8.559)	0	0	0
2016/06/17	R248	04/08/2016	9.25	Put	Bond Future	6,465.1300	6.4651	5,916.7100	5.9167	(8.483)	0	0	0
2016/06/17	R248	04/08/2016	9.26	Call	Bond Future	460.3600	0.4604	538.6300	0.5386	17.002	0	0	0
2016/06/17	R248	04/08/2016	9.24	Call	Bond Future	431.9500	0.4320	505.9100	0.5059	17.122	0	0	0
2016/06/17	R248	03/11/2016	10.38	Call	Bond Future	5,808.6700	5.8087	6,211.6800	6.2117	6.938	0	0	0
2016/06/17	R248	03/11/2016			Bond Future	9.9587	90.0848	9.8851	90.7196	(0.738)	0.0000	0.0000	0
2016/06/17	R248	03/11/2016	10.39	Call	Bond Future	5,859.7900	5.8598	6,264.8000	6.2648	6.912	0	0	0
2016/06/17	R248	03/11/2016	10.37	Put	Bond Future	2,352.1600	2.3522	2,118.3500	2.1184	(9.940)	0	0	0
2016/06/17	R248	03/11/2016	10.39	Put	Bond Future	2,294.4600	2.2945	2,064.6700	2.0647	(10.015)	0	0	0
2016/06/17	R248	03/11/2016	10.37	Call	Bond Future	5,757.9200	5.7579	6,158.9100	6.1589	6.964	0	0	0
2016/06/17	R248	03/11/2016	10.38	Put	Bond Future	2,323.0500	2.3231	2,091.2600	2.0913	(9.978)	0	0	0
2016/06/17	R248	02/02/2017	9.76	Put	Bond Future	6,106.7000	6.1067	5,741.5200	5.7415	(5.980)	0	0	0
2016/06/17	R248	02/02/2017	9.78	Put	Bond Future	6,004.5000	6.0045	5,642.9500	5.6429	(6.021)	0	0	0
2016/06/17	R248	02/02/2017			Bond Future	10.0073	91.8978	9.9317	92.5446	(0.756)	0.0000	0.0000	0
2016/06/17	R248	02/02/2017	9.77	Put	Bond Future	6,055.5800	6.0556	5,692.2100	5.6922	(6.001)	0	0	0
2016/06/17	R248	02/02/2017	9.76	Call	Bond Future	3,959.7600	3.9598	4,241.3800	4.2414	7.112	0	0	0
2016/06/17	R248	02/02/2017	9.77	Call	Bond Future	3,997.2600	3.9973	4,280.6900	4.2807	7.091	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
2016/06/17	R248 02/02/2017	9.78	Call	Bond Future	4,034.6400	4.0346	4,319.8900	4.3199	7.070	0	0	0
Total											814255	