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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/06/2016 TO 23/06/2016

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
2016/06/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	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
2016/06/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2025	04/08/2016			Bond Future	127.5657	127.5657	127.5770	127.5770	0.009	0.0000	0.0000	3,012
2016/06/23	2025	04/08/2016	123.86	Call	Bond Future	3,705.7400	3.7057	3,717.0400	3.7170	0.305	0	0	0
2016/06/23	2025	04/08/2016	123.87	Call	Bond Future	3,695.7400	3.6957	3,707.0400	3.7070	0.306	0	0	0
2016/06/23	2025	04/08/2016	123.85	Call	Bond Future	3,715.7400	3.7157	3,727.0400	3.7270	0.304	0	0	0
2016/06/23	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2025	03/11/2016			Bond Future	130.0006	130.0006	130.0115	130.0115	0.008	0.0000	0.0000	0
2016/06/23	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2025	03/11/2016	129.21	Call	Bond Future	790.6300	0.7906	801.4800	0.8015	1.372	0	0	0
2016/06/23	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2025	03/11/2016	129.22	Call	Bond Future	780.6300	0.7806	791.4800	0.7915	1.390	0	0	0
2016/06/23	2025	03/11/2016	129.23	Call	Bond Future	770.6300	0.7706	781.4800	0.7815	1.408	0	0	0
2016/06/23	2030	04/08/2016	10.17	Call	Bond Future	6,102.6400	6.1026	6,034.4300	6.0344	(1.118)	0	0	0
2016/06/23	2030	04/08/2016			Bond Future	9.2657	90.5844	9.2753	90.5162	0.104	0.0000	0.0000	25,310
2016/06/23	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2030	03/11/2016			Bond Future	9.3092	92.3082	9.3192	92.2383	0.107	0.0000	0.0000	0
2016/06/23	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2030	03/11/2016	9.33	Call	Bond Future	145.3000	0.1453	75.3700	0.0754	(48.128)	0	0	0
2016/06/23	2030	03/11/2016	9.34	Call	Bond Future	215.0700	0.2151	145.1400	0.1451	(32.515)	0	0	0
2016/06/23	2030	03/11/2016	9.35	Call	Bond Future	284.7700	0.2848	214.8400	0.2148	(24.557)	0	0	0
2016/06/23	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2032	04/08/2016	9.01	Call	Bond Future	628.7100	0.6287	604.3100	0.6043	(3.881)	0	0	0
2016/06/23	2032	04/08/2016			Bond Future	9.3955	93.6646	9.4001	93.6302	0.048	0.0000	0.0000	12,705
2016/06/23	2032	04/08/2016	8.99	Call	Bond Future	591.0100	0.5910	567.4200	0.5674	(3.991)	0	0	0
2016/06/23	2032	04/08/2016	9.00	Call	Bond Future	609.6500	0.6097	585.6500	0.5856	(3.937)	0	0	0
2016/06/23	2032	04/08/2016	8.99	Put	Bond Future	3,732.8000	3.7328	3,743.5800	3.7436	0.289	0	0	0
2016/06/23	2032	04/08/2016	9.01	Put	Bond Future	3,611.8700	3.6119	3,621.8400	3.6218	0.276	0	0	0
2016/06/23	2032	04/08/2016	9.00	Put	Bond Future	3,672.0700	3.6721	3,682.4400	3.6824	0.282	0	0	0
2016/06/23	2032	03/11/2016			Bond Future	9.4429	91.2879	9.4477	91.2523	0.051	0.0000	0.0000	0
2016/06/23	2032	03/11/2016	10.28	Put	Bond Future	933.1700	0.9332	932.1400	0.9321	(0.110)	0	0	0
2016/06/23	2032	03/11/2016	10.30	Put	Bond Future	904.3400	0.9043	903.2500	0.9033	(0.121)	0	0	0
2016/06/23	2032	03/11/2016	10.29	Put	Bond Future	918.5800	0.9186	917.5200	0.9175	(0.115)	0	0	0
2016/06/23	2032	03/11/2016	10.30	Call	Bond Future	6,987.2000	6.9872	6,950.5000	6.9505	(0.525)	0	0	0
2016/06/23	2032	03/11/2016	10.28	Call	Bond Future	6,881.0400	6.8810	6,844.4000	6.8444	(0.532)	0	0	0
2016/06/23	2032	03/11/2016	10.29	Call	Bond Future	6,933.9800	6.9340	6,897.3100	6.8973	(0.529)	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
2016/06/23	2032	02/02/2017	9.53	Call	Bond Future	4,111.9800	4.1120	4,083.4400	4.0834	(0.694)	0	0	0
2016/06/23	2032	02/02/2017			Bond Future	9.4833	93.1190	9.4883	93.0820	0.053	0.0000	0.0000	0
2016/06/23	2032	02/02/2017	9.51	Call	Bond Future	4,037.6600	4.0377	4,009.3300	4.0093	(0.702)	0	0	0
2016/06/23	2032	02/02/2017	9.52	Call	Bond Future	4,074.7300	4.0747	4,046.3000	4.0463	(0.698)	0	0	0
2016/06/23	2032	02/02/2017	9.51	Put	Bond Future	3,841.0100	3.8410	3,849.7300	3.8497	0.227	0	0	0
2016/06/23	2032	02/02/2017	9.53	Put	Bond Future	3,768.3200	3.7683	3,776.8300	3.7768	0.226	0	0	0
2016/06/23	2032	02/02/2017	9.52	Put	Bond Future	3,804.5300	3.8045	3,813.1500	3.8131	0.227	0	0	0
2016/06/23	2033	04/08/2016	104.99	Call	Bond Future	3,740.6200	3.7406	3,750.2700	3.7503	0.258	0	0	0
2016/06/23	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2033	04/08/2016			Bond Future	108.7306	108.7306	108.7403	108.7403	0.009	0.0000	0.0000	4,159
2016/06/23	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2033	04/08/2016	105.00	Call	Bond Future	3,730.6200	3.7306	3,740.2700	3.7403	0.259	0	0	0
2016/06/23	2033	04/08/2016	105.01	Call	Bond Future	3,720.6200	3.7206	3,730.2700	3.7303	0.259	0	0	0
2016/06/23	2033	03/11/2016			Bond Future	109.7868	109.7868	109.7960	109.7960	0.008	0.0000	0.0000	0
2016/06/23	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2033	03/11/2016	109.16	Call	Bond Future	626.8300	0.6268	636.0200	0.6360	1.466	0	0	0
2016/06/23	2033	03/11/2016	109.17	Call	Bond Future	616.8300	0.6168	626.0200	0.6260	1.490	0	0	0
2016/06/23	2033	03/11/2016	109.18	Call	Bond Future	606.8300	0.6068	616.0200	0.6160	1.514	0	0	0
2016/06/23	2037	04/08/2016			Bond Future	9.5610	90.7683	9.5706	90.6892	0.100	0.0000	0.0000	40,983
2016/06/23	2037	04/08/2016	9.24	Put	Bond Future	3,590.7400	3.5907	3,627.2400	3.6272	1.017	0	0	0
2016/06/23	2037	04/08/2016	9.26	Put	Bond Future	3,468.5800	3.4686	3,503.7400	3.5037	1.014	0	0	0
2016/06/23	2037	04/08/2016	9.24	Call	Bond Future	881.4800	0.8815	838.8800	0.8389	(4.833)	0	0	0
2016/06/23	2037	04/08/2016	9.25	Put	Bond Future	3,529.3000	3.5293	3,565.1300	3.5651	1.015	0	0	0
2016/06/23	2037	04/08/2016	9.25	Call	Bond Future	906.3400	0.9063	863.0700	0.8631	(4.774)	0	0	0
2016/06/23	2037	04/08/2016	9.26	Call	Bond Future	931.7900	0.9318	887.8500	0.8878	(4.716)	0	0	0
2016/06/23	2037	03/11/2016	10.35	Call	Bond Future	7,006.4400	7.0064	6,934.3700	6.9344	(1.029)	0	0	0
2016/06/23	2037	03/11/2016	10.36	Put	Bond Future	1,222.7100	1.2227	1,231.5100	1.2315	0.720	0	0	0
2016/06/23	2037	03/11/2016			Bond Future	9.6062	92.4956	9.6161	92.4146	0.103	0.0000	0.0000	0
2016/06/23	2037	03/11/2016	10.36	Call	Bond Future	7,061.7700	7.0618	6,989.5400	6.9895	(1.023)	0	0	0
2016/06/23	2037	03/11/2016	10.37	Call	Bond Future	7,117.0500	7.1171	7,044.6700	7.0447	(1.017)	0	0	0
2016/06/23	2037	03/11/2016	10.35	Put	Bond Future	1,240.8700	1.2409	1,249.8300	1.2498	0.722	0	0	0
2016/06/23	2037	03/11/2016	10.37	Put	Bond Future	1,204.6100	1.2046	1,213.2600	1.2133	0.718	0	0	0
2016/06/23	2037	02/02/2017	9.68	Put	Bond Future	4,276.5300	4.2765	4,305.6800	4.3057	0.682	0	0	0
2016/06/23	2037	02/02/2017			Bond Future	9.6454	90.0940	9.6557	90.0105	0.107	0.0000	0.0000	0
2016/06/23	2037	02/02/2017	9.67	Put	Bond Future	4,316.9700	4.3170	4,346.3600	4.3464	0.681	0	0	0
2016/06/23	2037	02/02/2017	9.68	Call	Bond Future	4,556.1000	4.5561	4,501.8100	4.5018	(1.192)	0	0	0
2016/06/23	2037	02/02/2017	9.66	Call	Bond Future	4,475.7500	4.4757	4,421.9400	4.4219	(1.202)	0	0	0
2016/06/23	2037	02/02/2017	9.67	Call	Bond Future	4,515.9800	4.5160	4,461.9300	4.4619	(1.197)	0	0	0
2016/06/23	2037	02/02/2017	9.66	Put	Bond Future	4,357.4200	4.3574	4,387.0500	4.3870	0.680	0	0	0
2016/06/23	2038	04/08/2016			Bond Future	134.9389	134.9389	134.9512	134.9512	0.009	0.0000	0.0000	21,722
2016/06/23	2038	04/08/2016	129.31	Call	Bond Future	5,628.9100	5.6289	5,641.1900	5.6412	0.218	0	0	0
2016/06/23	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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2016/06/23	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2038	04/08/2016	129.32	Call	Bond Future	5,618.9100	5.6189	5,631.1900	5.6312	0.219	0	0	0
2016/06/23	2038	04/08/2016	129.30	Call	Bond Future	5,638.9100	5.6389	5,651.1900	5.6512	0.218	0	0	0
2016/06/23	2038	03/11/2016	136.32	Call	Bond Future	1,194.6000	1.1946	1,206.4500	1.2064	0.992	0	0	0
2016/06/23	2038	03/11/2016			Bond Future	137.5146	137.5146	137.5265	137.5265	0.009	0.0000	0.0000	0
2016/06/23	2038	03/11/2016	136.33	Call	Bond Future	1,184.6000	1.1846	1,196.4500	1.1964	1.000	0	0	0
2016/06/23	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2038	03/11/2016	136.31	Call	Bond Future	1,204.6000	1.2046	1,216.4500	1.2164	0.984	0	0	0
2016/06/23	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2040	04/08/2016			Bond Future	9.6262	94.4497	9.6409	94.3208	0.152	0.0000	0.0000	722
2016/06/23	2040	04/08/2016	9.49	Put	Bond Future	2,751.1300	2.7511	2,803.0100	2.8030	1.886	0	0	0
2016/06/23	2040	04/08/2016	9.50	Call	Bond Future	1,575.7800	1.5758	1,497.7700	1.4978	(4.951)	0	0	0
2016/06/23	2040	04/08/2016	9.51	Call	Bond Future	1,613.0000	1.6130	1,534.0300	1.5340	(4.896)	0	0	0
2016/06/23	2040	04/08/2016	9.49	Call	Bond Future	1,539.1100	1.5391	1,462.0600	1.4621	(5.006)	0	0	0
2016/06/23	2040	04/08/2016	9.51	Put	Bond Future	2,645.4700	2.6455	2,695.4300	2.6954	1.889	0	0	0
2016/06/23	2040	04/08/2016	9.50	Put	Bond Future	2,697.9600	2.6980	2,748.8800	2.7489	1.887	0	0	0
2016/06/23	2040	03/11/2016			Bond Future	9.6719	96.2471	9.6870	96.1152	0.157	0.0000	0.0000	0
2016/06/23	2040	03/11/2016	9.69	Put	Bond Future	3,602.5200	3.6025	3,651.6800	3.6517	1.365	0	0	0
2016/06/23	2040	03/11/2016	9.71	Put	Bond Future	3,516.4900	3.5165	3,564.6700	3.5647	1.370	0	0	0
2016/06/23	2040	03/11/2016	9.70	Put	Bond Future	3,559.3100	3.5593	3,607.9800	3.6080	1.367	0	0	0
2016/06/23	2040	03/11/2016	9.71	Call	Bond Future	3,848.2200	3.8482	3,764.4900	3.7645	(2.176)	0	0	0
2016/06/23	2040	03/11/2016	9.69	Call	Bond Future	3,760.5400	3.7605	3,677.7900	3.6778	(2.200)	0	0	0
2016/06/23	2040	03/11/2016	9.70	Call	Bond Future	3,804.2500	3.8043	3,721.0100	3.7210	(2.188)	0	0	0
2016/06/23	2044	04/08/2016	9.50	Call	Bond Future	1,523.0400	1.5230	1,464.2200	1.4642	(3.862)	0	0	0
2016/06/23	2044	04/08/2016			Bond Future	9.6455	91.6466	9.6551	91.5614	0.100	0.0000	0.0000	19,251
2016/06/23	2044	04/08/2016	9.51	Call	Bond Future	1,559.5400	1.5595	1,500.0600	1.5001	(3.814)	0	0	0
2016/06/23	2044	04/08/2016	9.49	Put	Bond Future	2,885.9900	2.8860	2,913.0500	2.9131	0.938	0	0	0
2016/06/23	2044	04/08/2016	9.51	Put	Bond Future	2,776.4400	2.7764	2,802.1600	2.8022	0.926	0	0	0
2016/06/23	2044	04/08/2016	9.49	Call	Bond Future	1,487.0800	1.4871	1,428.9400	1.4289	(3.910)	0	0	0
2016/06/23	2044	04/08/2016	9.50	Put	Bond Future	2,830.8700	2.8309	2,857.2500	2.8573	0.932	0	0	0
2016/06/23	2044	03/11/2016			Bond Future	9.6898	93.3906	9.6997	93.3033	0.102	0.0000	0.0000	0
2016/06/23	2044	03/11/2016	10.42	Call	Bond Future	7,485.9300	7.4859	7,408.5700	7.4086	(1.033)	0	0	0
2016/06/23	2044	03/11/2016	10.41	Put	Bond Future	1,447.3800	1.4474	1,457.4500	1.4575	0.696	0	0	0
2016/06/23	2044	03/11/2016	10.43	Put	Bond Future	1,406.9600	1.4070	1,416.7000	1.4167	0.692	0	0	0
2016/06/23	2044	03/11/2016	10.42	Put	Bond Future	1,427.1300	1.4271	1,437.0400	1.4370	0.694	0	0	0
2016/06/23	2044	03/11/2016	10.43	Call	Bond Future	7,543.8500	7.5438	7,466.3200	7.4663	(1.028)	0	0	0
2016/06/23	2044	03/11/2016	10.41	Call	Bond Future	7,427.9700	7.4280	7,350.7700	7.3508	(1.039)	0	0	0
2016/06/23	2044	02/02/2017			Bond Future	9.7286	90.8817	9.7389	90.7919	0.106	0.0000	0.0000	0
2016/06/23	2044	02/02/2017	9.77	Call	Bond Future	5,031.1000	5.0311	4,972.1200	4.9721	(1.172)	0	0	0
2016/06/23	2044	02/02/2017	9.76	Put	Bond Future	4,714.1300	4.7141	4,745.1800	4.7452	0.659	0	0	0
2016/06/23	2044	02/02/2017	9.78	Put	Bond Future	4,627.3600	4.6274	4,657.9100	4.6579	0.660	0	0	0
2016/06/23	2044	02/02/2017	9.77	Put	Bond Future	4,670.7300	4.6707	4,701.5300	4.7015	0.659	0	0	0
2016/06/23	2044	02/02/2017	9.78	Call	Bond Future	5,074.3900	5.0744	5,015.1600	5.0152	(1.167)	0	0	0
2016/06/23	2044	02/02/2017	9.76	Call	Bond Future	4,987.7000	4.9877	4,928.9700	4.9290	(1.177)	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
2016/06/23	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2046	04/08/2016			Bond Future	135.4355	135.4355	135.4479	135.4479	0.009	0.0000	0.0000	16,620
2016/06/23	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2046	04/08/2016	129.00	Call	Bond Future	6,435.4600	6.4355	6,447.8900	6.4479	0.193	0	0	0
2016/06/23	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2046	04/08/2016	129.01	Call	Bond Future	6,425.4600	6.4255	6,437.8900	6.4379	0.193	0	0	0
2016/06/23	2046	04/08/2016	129.02	Call	Bond Future	6,415.4600	6.4155	6,427.8900	6.4279	0.194	0	0	0
2016/06/23	2046	03/11/2016	137.07	Put	Bond Future	555.2600	0.5553	543.3500	0.5434	(2.145)	0	0	0
2016/06/23	2046	03/11/2016			Bond Future	136.5147	136.5147	136.5267	136.5267	0.009	0.0000	0.0000	0
2016/06/23	2046	03/11/2016	137.09	Put	Bond Future	575.2600	0.5753	563.3500	0.5634	(2.070)	0	0	0
2016/06/23	2046	03/11/2016	137.08	Put	Bond Future	565.2600	0.5653	553.3500	0.5534	(2.107)	0	0	0
2016/06/23	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2050	04/08/2016	139.14	Call	Bond Future	5,850.8500	5.8509	5,863.9900	5.8640	0.225	0	0	0
2016/06/23	2050	04/08/2016			Bond Future	144.9908	144.9908	145.0040	145.0040	0.009	0.0000	0.0000	21,135
2016/06/23	2050	04/08/2016	139.12	Call	Bond Future	5,870.8500	5.8709	5,883.9900	5.8840	0.224	0	0	0
2016/06/23	2050	04/08/2016	139.13	Call	Bond Future	5,860.8500	5.8609	5,873.9900	5.8740	0.224	0	0	0
2016/06/23	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2050	03/11/2016	149.52	Put	Bond Future	1,761.8800	1.7619	1,749.0000	1.7490	(0.731)	0	0	0
2016/06/23	2050	03/11/2016			Bond Future	147.7581	147.7581	147.7710	147.7710	0.009	0.0000	0.0000	0
2016/06/23	2050	03/11/2016	149.54	Put	Bond Future	1,781.8800	1.7819	1,769.0000	1.7690	(0.723)	0	0	0
2016/06/23	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2050	03/11/2016	149.53	Put	Bond Future	1,771.8800	1.7719	1,759.0000	1.7590	(0.727)	0	0	0
2016/06/23	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	AL37	04/08/2016			Index Future	491.0140	491.0140	490.8860	490.8860	(0.026)	0.0000	0.0000	15
2016/06/23	AL37	03/11/2016			Index Future	500.4570	500.4570	500.3250	500.3250	(0.026)	0.0000	0.0000	0
2016/06/23	AL7T	04/08/2016			Index Future	568.0480	568.0480	568.0650	568.0650	0.003	0.0000	0.0000	11
2016/06/23	AL7T	03/11/2016			Index Future	578.9740	578.9740	578.9880	578.9880	0.002	0.0000	0.0000	0
2016/06/23	ALBI	04/08/2016			Index Future	516.5320	516.5320	516.2620	516.2620	(0.052)	0.0000	0.0000	722
2016/06/23	ALBI	03/11/2016			Index Future	526.4660	526.4660	526.1880	526.1880	(0.053)	0.0000	0.0000	8
2016/06/23	ALBI	02/02/2017			Index Future	537.0210	537.0210	536.7340	536.7340	(0.053)	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
2016/06/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/06/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	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
2016/06/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/23	EL28	04/08/2016			Bond Future	132.1810	132.1810	132.3289	132.3289	0.112	0.0000	0.0000	0
2016/06/23	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	EL28	04/08/2016	126.86	Call	Bond Future	5,321.0000	5.3210	5,468.9200	5.4689	2.780	0	0	0
2016/06/23	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	EL28	04/08/2016	126.87	Call	Bond Future	5,311.0000	5.3110	5,458.9200	5.4589	2.785	0	0	0
2016/06/23	EL28	04/08/2016	126.88	Call	Bond Future	5,301.0000	5.3010	5,448.9200	5.4489	2.790	0	0	0
2016/06/23	EL28	03/11/2016	132.17	Call	Bond Future	869.5300	0.8695	1,019.6100	1.0196	17.260	0	0	0
2016/06/23	EL28	03/11/2016			Bond Future	133.0395	133.0395	133.1896	133.1896	0.113	0.0000	0.0000	0
2016/06/23	EL28	03/11/2016	132.15	Call	Bond Future	889.5300	0.8895	1,039.6100	1.0396	16.872	0	0	0
2016/06/23	EL28	03/11/2016	132.16	Call	Bond Future	879.5300	0.8795	1,029.6100	1.0296	17.064	0	0	0
2016/06/23	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	ES33	04/08/2016			Bond Future	10.4187	79.9212	10.4281	79.8605	0.090	0.0000	0.0000	8,882
2016/06/23	ES33	04/08/2016	10.24	Put	Bond Future	1,174.3600	1.1744	1,234.9900	1.2350	5.163	0	0	0
2016/06/23	ES33	04/08/2016	10.26	Put	Bond Future	1,041.6100	1.0416	1,102.2400	1.1022	5.821	0	0	0
2016/06/23	ES33	04/08/2016	10.25	Put	Bond Future	1,107.9400	1.1079	1,168.5700	1.1686	5.472	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
2016/06/23	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	ES33	03/11/2016			Bond Future	10.4956	77.6492	10.5053	77.5869	0.093	0.0000	0.0000	0
2016/06/23	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	ES33	03/11/2016	11.31	Call	Bond Future	4,962.6100	4.9626	4,900.4000	4.9004	(1.254)	0	0	0
2016/06/23	ES33	03/11/2016	11.29	Call	Bond Future	4,846.7000	4.8467	4,784.4900	4.7845	(1.284)	0	0	0
2016/06/23	ES33	03/11/2016	11.30	Call	Bond Future	4,904.6900	4.9047	4,842.4800	4.8425	(1.268)	0	0	0
2016/06/23	ES33	02/02/2017			Bond Future	10.5687	79.2066	10.5788	79.1426	0.096	0.0000	0.0000	0
2016/06/23	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	ES33	02/02/2017	10.59	Call	Bond Future	134.4400	0.1344	70.4300	0.0704	(47.612)	0	0	0
2016/06/23	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	ES33	02/02/2017	10.60	Call	Bond Future	197.5300	0.1975	133.5200	0.1335	(32.405)	0	0	0
2016/06/23	ES33	02/02/2017	10.61	Call	Bond Future	260.5400	0.2605	196.5300	0.1965	(24.568)	0	0	0
2016/06/23	ES42	04/08/2016			Bond Future	10.5736	84.2348	10.5880	84.1282	0.136	0.0000	0.0000	7,270
2016/06/23	ES42	03/11/2016			Bond Future	10.6492	81.5749	10.6641	81.4659	0.140	0.0000	0.0000	0
2016/06/23	GOVI	04/08/2016	520.99	Put	GOVI	61,890.0000	6.1890	64,140.0000	6.4140	3.635	0	0	0
2016/06/23	GOVI	04/08/2016			GOVI	514.8010	514.8010	514.5760	514.5760	(0.044)	0.0000	0.0000	450
2016/06/23	GOVI	04/08/2016	521.01	Put	GOVI	62,090.0000	6.2090	64,340.0000	6.4340	3.624	0	0	0
2016/06/23	GOVI	04/08/2016	521.00	Put	GOVI	61,990.0000	6.1990	64,240.0000	6.4240	3.630	0	0	0
2016/06/23	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	GOVI	03/11/2016	476.11	Call	GOVI	485,920.0000	48.5920	483,600.0000	48.3600	(0.477)	0	0	0
2016/06/23	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	GOVI	03/11/2016			GOVI	524.7020	524.7020	524.4700	524.4700	(0.044)	0.0000	0.0000	127
2016/06/23	GOVI	03/11/2016	476.12	Call	GOVI	485,820.0000	48.5820	483,500.0000	48.3500	(0.478)	0	0	0
2016/06/23	GOVI	03/11/2016	476.13	Call	GOVI	485,720.0000	48.5720	483,400.0000	48.3400	(0.478)	0	0	0
2016/06/23	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	GOVI	02/02/2017	533.34	Call	GOVI	18,820.0000	1.8820	16,400.0000	1.6400	(12.859)	0	0	0
2016/06/23	GOVI	02/02/2017			GOVI	535.2220	535.2220	534.9800	534.9800	(0.045)	0.0000	0.0000	0
2016/06/23	GOVI	02/02/2017	533.32	Call	GOVI	19,020.0000	1.9020	16,600.0000	1.6600	(12.723)	0	0	0
2016/06/23	GOVI	02/02/2017	533.33	Call	GOVI	18,920.0000	1.8920	16,500.0000	1.6500	(12.791)	0	0	0
2016/06/23	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/06/23	IGOV	04/08/2016			Index Future	248.4980	248.4980	248.5510	248.5510	0.021	0.0000	0.0000	1,079
2016/06/23	IGOV	03/11/2016			Index Future	253.2920	253.2920	253.3450	253.3450	0.021	0.0000	0.0000	24
2016/06/23	IGOV	02/02/2017			Index Future	258.3860	258.3860	258.4370	258.4370	0.020	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
2016/06/23	ILBI	04/08/2016			Index Future	672.8330	672.8330	672.9390	672.9390	0.016	0.0000	0.0000	156
2016/06/23	ILBI	03/11/2016			Index Future	685.6730	685.6730	685.7810	685.7810	0.016	0.0000	0.0000	0
2016/06/23	IS01	19/12/2016			Interest Rate Swap	100.0738	100.0738	100.0896	100.0896	0.016	0.0000	0.0000	0
2016/06/23	IS01	16/03/2017			Interest Rate Swap	100.0517	100.0517	100.0675	100.0675	0.016	0.0000	0.0000	0
2016/06/23	IS01	15/06/2017			Interest Rate Swap	99.7297	99.7297	99.7428	99.7428	0.013	0.0000	0.0000	0
2016/06/23	IS01	21/09/2017			Interest Rate Swap	99.8484	99.8484	99.8593	99.8593	0.011	0.0000	0.0000	0
2016/06/23	IS02	18/12/2017			Interest Rate Swap	100.2168	100.2168	100.2220	100.2220	0.005	0.0000	0.0000	0
2016/06/23	IS02	16/03/2018			Interest Rate Swap	99.5967	99.5967	99.5976	99.5976	0.001	0.0000	0.0000	0
2016/06/23	IS02	15/06/2018			Interest Rate Swap	99.3696	99.3696	99.3668	99.3668	(0.003)	0.0000	0.0000	0
2016/06/23	IS02	21/09/2018			Interest Rate Swap	99.5548	99.5548	99.5375	99.5375	(0.017)	0.0000	0.0000	0
2016/06/23	IS05	17/12/2020			Interest Rate Swap	99.4060	99.4060	99.2317	99.2317	(0.175)	0.0000	0.0000	0
2016/06/23	IS05	16/03/2021			Interest Rate Swap	98.8496	98.8496	98.6571	98.6571	(0.195)	0.0000	0.0000	0
2016/06/23	IS05	15/06/2021			Interest Rate Swap	98.2561	98.2561	98.0473	98.0473	(0.213)	0.0000	0.0000	0
2016/06/23	IS05	21/09/2021			Interest Rate Swap	98.6295	98.6295	98.4136	98.4136	(0.219)	0.0000	0.0000	0
2016/06/23	IS10	17/12/2025			Interest Rate Swap	100.6695	100.6695	100.4099	100.4099	(0.258)	0.0000	0.0000	0
2016/06/23	IS10	16/03/2026			Interest Rate Swap	97.8527	97.8527	97.5885	97.5885	(0.270)	0.0000	0.0000	0
2016/06/23	IS10	15/06/2026			Interest Rate Swap	96.6950	96.6950	96.4247	96.4247	(0.280)	0.0000	0.0000	0
2016/06/23	IS10	21/09/2026			Interest Rate Swap	98.7958	98.7958	98.5230	98.5230	(0.276)	0.0000	0.0000	0
2016/06/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/06/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/06/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/06/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/06/23	JBAF	20/07/2016			Jibar Tradeable Future	7.3200	92.6800	7.3600	92.6400	0.546	0.0000	0.0000	0
2016/06/23	JBAF	17/08/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/06/23	JBAF	21/09/2016			Jibar Tradeable Future	7.4000	92.6000	7.4300	92.5700	0.405	0.0000	0.0000	0
2016/06/23	JBAF	19/10/2016			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/06/23	JBAF	16/11/2016			Jibar Tradeable Future	7.5100	92.4900	7.4800	92.5200	(0.399)	0.0000	0.0000	0
2016/06/23	JBAF	21/12/2016			Jibar Tradeable Future	7.5900	92.4100	7.5700	92.4300	(0.264)	0.0000	0.0000	0
2016/06/23	JBAF	15/03/2017			Jibar Tradeable Future	7.7200	92.2800	7.6400	92.3600	(1.036)	0.0000	0.0000	0
2016/06/23	JBAF	21/06/2017			Jibar Tradeable Future	7.8500	92.1500	7.7400	92.2600	(1.401)	0.0000	0.0000	0
2016/06/23	JBAF	20/09/2017			Jibar Tradeable Future	7.9300	92.0700	7.8200	92.1800	(1.387)	0.0000	0.0000	0
2016/06/23	JBAF	20/12/2017			Jibar Tradeable Future	8.0000	92.0000	7.9000	92.1000	(1.250)	0.0000	0.0000	0
2016/06/23	JBAF	20/03/2018			Jibar Tradeable Future	8.0500	91.9500	7.9600	92.0400	(1.118)	0.0000	0.0000	0
2016/06/23	JBAF	18/06/2018			Jibar Tradeable Future	8.1000	8.1000	7.9800	92.0200	(1.481)	0.0000	0.0000	0
2016/06/23	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/06/23	R023	04/08/2016	8.24	Call	Bond Future	324.5800	0.3246	305.3200	0.3053	(5.934)	0	0	0

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2016/06/23	R023	04/08/2016	8.25	Put	Bond Future	2,165.9700		2.1660	2,193.4600	2.1935	1.269	0	0	0
2016/06/23	R023	04/08/2016			Bond Future	8.6271		99.1035	8.6370	99.0563	0.114	0.0000	0.0000	11,610
2016/06/23	R023	04/08/2016	8.25	Call	Bond Future	335.8300		0.3358	316.1400	0.3161	(5.863)	0	0	0
2016/06/23	R023	04/08/2016	8.26	Call	Bond Future	347.4600		0.3475	327.3600	0.3274	(5.785)	0	0	0
2016/06/23	R023	04/08/2016	8.24	Put	Bond Future	2,203.8400		2.2038	2,231.7600	2.2318	1.267	0	0	0
2016/06/23	R023	04/08/2016	8.26	Put	Bond Future	2,128.5100		2.1285	2,155.5900	2.1556	1.272	0	0	0
2016/06/23	R023	03/11/2016	9.73	Put	Bond Future	316.9900		0.3170	319.8900	0.3199	0.915	0	0	0
2016/06/23	R023	03/11/2016			Bond Future	8.6701		97.0578	8.6805	97.0093	0.120	0.0000	0.0000	0
2016/06/23	R023	03/11/2016	9.75	Put	Bond Future	305.2300		0.3052	308.0000	0.3080	0.908	0	0	0
2016/06/23	R023	03/11/2016	9.73	Call	Bond Future	5,094.4300		5.0944	5,048.7700	5.0488	(0.896)	0	0	0
2016/06/23	R023	03/11/2016	9.74	Put	Bond Future	311.0700		0.3111	313.9000	0.3139	0.910	0	0	0
2016/06/23	R023	03/11/2016	9.74	Call	Bond Future	5,132.1500		5.1322	5,086.4200	5.0864	(0.891)	0	0	0
2016/06/23	R023	03/11/2016	9.75	Call	Bond Future	5,169.9200		5.1699	5,124.1300	5.1241	(0.886)	0	0	0
2016/06/23	R023	02/02/2017	8.85	Call	Bond Future	2,563.3700		2.5634	2,530.4600	2.5305	(1.284)	0	0	0
2016/06/23	R023	02/02/2017			Bond Future	8.7026		99.0044	8.7137	98.9541	0.128	0.0000	0.0000	0
2016/06/23	R023	02/02/2017	8.86	Call	Bond Future	2,587.9900		2.5880	2,554.9300	2.5549	(1.277)	0	0	0
2016/06/23	R023	02/02/2017	8.84	Put	Bond Future	1,922.1000		1.9221	1,939.6600	1.9397	0.914	0	0	0
2016/06/23	R023	02/02/2017	8.86	Put	Bond Future	1,881.8900		1.8819	1,899.1400	1.8991	0.917	0	0	0
2016/06/23	R023	02/02/2017	8.84	Call	Bond Future	2,538.8700		2.5389	2,506.1200	2.5061	(1.290)	0	0	0
2016/06/23	R023	02/02/2017	8.85	Put	Bond Future	1,901.9200		1.9019	1,919.3200	1.9193	0.915	0	0	0
2016/06/23	R035	04/08/2016			Bond Future	9.4944		98.5661	9.5041	98.4861	0.102	0.0000	0.0000	5,505
2016/06/23	R035	04/08/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R035	04/08/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R035	04/08/2016	10.35	Call	Bond Future	6,704.0800		6.7041	6,624.1100	6.6241	(1.193)	0	0	0
2016/06/23	R035	04/08/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R035	04/08/2016	10.36	Call	Bond Future	6,778.0200		6.7780	6,698.0500	6.6980	(1.180)	0	0	0
2016/06/23	R035	04/08/2016	10.37	Call	Bond Future	6,851.8700		6.8519	6,771.9000	6.7719	(1.167)	0	0	0
2016/06/23	R035	03/11/2016	9.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R035	03/11/2016			Bond Future	9.5427		95.9395	9.5527	95.8576	0.105	0.0000	0.0000	0
2016/06/23	R035	03/11/2016	9.59	Call	Bond Future	386.4000		0.3864	304.4400	0.3044	(21.211)	0	0	0
2016/06/23	R035	03/11/2016	9.57	Call	Bond Future	223.1700		0.2232	141.2100	0.1412	(36.725)	0	0	0
2016/06/23	R035	03/11/2016	9.58	Call	Bond Future	304.8400		0.3048	222.8800	0.2229	(26.886)	0	0	0
2016/06/23	R035	03/11/2016	9.57	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R035	03/11/2016	9.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R186	04/08/2016	8.51	Put	Bond Future	3,263.9400		3.2639	3,247.5900	3.2476	(0.501)	0	0	0
2016/06/23	R186	04/08/2016	8.90	Call	Bond Future	1,598.3800		1.5984	1,582.0500	1.5821	(1.022)	0	0	500
2016/06/23	R186	04/08/2016	8.85	Call	Bond Future	1,421.1700		1.4212	1,404.7500	1.4047	(1.155)	0	0	750
2016/06/23	R186	04/08/2016	9.60	Call	Bond Future	5,162.5500		5.1625	5,157.6000	5.1576	(0.096)	0	0	0
2016/06/23	R186	04/08/2016	10.00	Put	Bond Future	36.4200		0.0364	33.7700	0.0338	(7.276)	0	0	6,500
2016/06/23	R186	04/08/2016			Bond Future	8.8831		112.2192	8.8826	112.2223	(0.005)	0.0000	0.0000	97,771
2016/06/23	R186	04/08/2016	8.50	Put	Bond Future	3,320.5100		3.3205	3,304.3200	3.3043	(0.488)	0	0	0
2016/06/23	R186	04/08/2016	9.25	Put	Bond Future	577.0800		0.5771	562.0200	0.5620	(2.610)	0	0	1,000
2016/06/23	R186	04/08/2016	9.35	Put	Bond Future	423.9200		0.4239	410.8400	0.4108	(3.085)	0	0	0
2016/06/23	R186	04/08/2016	9.40	Put	Bond Future	360.8100		0.3608	348.7500	0.3488	(3.342)	0	0	5,000
2016/06/23	R186	04/08/2016	9.30	Put	Bond Future	495.7600		0.4958	481.6600	0.4817	(2.844)	0	0	0
2016/06/23	R186	04/08/2016	8.51	Call	Bond Future	545.0800		0.5451	531.8800	0.5319	(2.422)	0	0	0

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2016/06/23	R186	04/08/2016	8.85	Put	Bond Future	1,658.5200	1.6585	1,638.9500	1.6390	(1.180)	0	0	0
2016/06/23	R186	04/08/2016	8.49	Call	Bond Future	510.3900	0.5104	497.5400	0.4975	(2.518)	0	0	0
2016/06/23	R186	04/08/2016	8.50	Call	Bond Future	527.5300	0.5275	514.4900	0.5145	(2.472)	0	0	0
2016/06/23	R186	04/08/2016	8.90	Put	Bond Future	1,477.0300	1.4770	1,457.5500	1.4575	(1.319)	0	0	0
2016/06/23	R186	04/08/2016	9.25	Call	Bond Future	3,165.8400	3.1658	3,153.9300	3.1539	(0.376)	0	0	0
2016/06/23	R186	04/08/2016	9.35	Call	Bond Future	3,703.8700	3.7039	3,693.9400	3.6939	(0.268)	0	0	500
2016/06/23	R186	04/08/2016	9.40	Call	Bond Future	3,984.1100	3.9841	3,975.2000	3.9752	(0.224)	0	0	0
2016/06/23	R186	04/08/2016	9.30	Call	Bond Future	3,430.8700	3.4309	3,419.9200	3.4199	(0.319)	0	0	500
2016/06/23	R186	04/08/2016	9.60	Put	Bond Future	180.7600	0.1808	172.6600	0.1727	(4.481)	0	0	5,635
2016/06/23	R186	04/08/2016	10.00	Call	Bond Future	7,665.2800	7.6653	7,665.7800	7.6658	0.007	0	0	0
2016/06/23	R186	04/08/2016	8.49	Put	Bond Future	3,377.5500	3.3775	3,361.5500	3.3615	(0.474)	0	0	0
2016/06/23	R186	03/11/2016	9.40	Put	Bond Future	1,364.0700	1.3641	1,354.3300	1.3543	(0.714)	0	0	0
2016/06/23	R186	03/11/2016			Bond Future	8.9241	114.3542	8.9237	114.3569	(0.004)	0.0000	0.0000	10
2016/06/23	R186	03/11/2016	9.20	Put	Bond Future	1,836.7100	1.8367	1,826.0600	1.8261	(0.580)	0	0	0
2016/06/23	R186	03/11/2016	8.95	Put	Bond Future	2,595.5100	2.5955	2,584.2000	2.5842	(0.436)	0	0	0
2016/06/23	R186	03/11/2016	8.97	Put	Bond Future	2,527.5300	2.5275	2,516.2500	2.5163	(0.446)	0	0	0
2016/06/23	R186	03/11/2016	9.66	Call	Bond Future	5,914.7000	5.9147	5,909.1300	5.9091	(0.094)	0	0	0
2016/06/23	R186	03/11/2016	8.96	Put	Bond Future	2,561.3500	2.5613	2,550.0600	2.5501	(0.441)	0	0	0
2016/06/23	R186	03/11/2016	8.97	Call	Bond Future	2,849.3900	2.8494	2,840.7800	2.8408	(0.302)	0	0	0
2016/06/23	R186	03/11/2016	9.71	Call	Bond Future	6,172.1900	6.1722	6,166.9200	6.1669	(0.085)	0	0	0
2016/06/23	R186	03/11/2016	9.20	Call	Bond Future	3,753.0700	3.7531	3,745.0900	3.7451	(0.213)	0	0	1,425
2016/06/23	R186	03/11/2016	8.95	Call	Bond Future	2,777.2200	2.7772	2,768.5800	2.7686	(0.311)	0	0	0
2016/06/23	R186	03/11/2016	9.40	Call	Bond Future	4,641.5700	4.6416	4,634.5000	4.6345	(0.152)	0	0	1,425
2016/06/23	R186	03/11/2016	9.66	Put	Bond Future	902.2200	0.9022	893.9800	0.8940	(0.913)	0	0	5,000
2016/06/23	R186	03/11/2016	9.71	Put	Bond Future	830.4600	0.8305	822.5200	0.8225	(0.956)	0	0	5,000
2016/06/23	R186	03/11/2016	8.96	Call	Bond Future	2,813.1700	2.8132	2,804.5500	2.8045	(0.306)	0	0	0
2016/06/23	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R197	04/08/2016			Bond Future	299.5418	299.5418	299.5677	299.5677	0.009	0.0000	0.0000	1,657
2016/06/23	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R197	04/08/2016	293.98	Call	Bond Future	5,561.8200	5.5618	5,587.7400	5.5877	0.466	0	0	0
2016/06/23	R197	04/08/2016	293.96	Call	Bond Future	5,581.8200	5.5818	5,607.7400	5.6077	0.464	0	0	0
2016/06/23	R197	04/08/2016	293.97	Call	Bond Future	5,571.8200	5.5718	5,597.7400	5.5977	0.465	0	0	0
2016/06/23	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R197	03/11/2016	303.56	Call	Bond Future	1,699.0200	1.6990	1,723.8000	1.7238	1.458	0	0	0
2016/06/23	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R197	03/11/2016			Bond Future	305.2590	305.2590	305.2838	305.2838	0.008	0.0000	0.0000	0
2016/06/23	R197	03/11/2016	303.57	Call	Bond Future	1,689.0200	1.6890	1,713.8000	1.7138	1.467	0	0	0
2016/06/23	R197	03/11/2016	303.58	Call	Bond Future	1,679.0200	1.6790	1,703.8000	1.7038	1.476	0	0	0
2016/06/23	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R202	04/08/2016	243.25	Call	Bond Future	7,149.6400	7.1496	7,143.1400	7.1431	(0.091)	0	0	0
2016/06/23	R202	04/08/2016			Bond Future	249.5502	249.5502	249.5728	249.5728	0.009	0.0000	0.0000	37,553
2016/06/23	R202	04/08/2016	243.26	Call	Bond Future	7,141.7000	7.1417	7,135.1600	7.1352	(0.092)	0	0	0
2016/06/23	R202	04/08/2016	243.24	Put	Bond Future	847.3600	0.8474	818.3300	0.8183	(3.426)	0	0	0
2016/06/23	R202	04/08/2016	243.26	Put	Bond Future	851.4700	0.8515	822.3700	0.8224	(3.418)	0	0	0
2016/06/23	R202	04/08/2016	243.24	Call	Bond Future	7,157.5900	7.1576	7,151.1200	7.1511	(0.090)	0	0	0

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2016/06/23	R202	04/08/2016	243.25	Put	Bond Future	849.4100	0.8494	820.3500	0.8203	(3.421)	0	0	0
2016/06/23	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R202	03/11/2016			Bond Future	254.3133	254.3133	254.3348	254.3348	0.008	0.0000	0.0000	0
2016/06/23	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R202	03/11/2016	253.85	Call	Bond Future	463.2900	0.4633	484.8200	0.4848	4.647	0	0	0
2016/06/23	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R202	03/11/2016	253.86	Call	Bond Future	453.2900	0.4533	474.8200	0.4748	4.750	0	0	0
2016/06/23	R202	03/11/2016	253.87	Call	Bond Future	443.2900	0.4433	464.8200	0.4648	4.857	0	0	0
2016/06/23	R203	04/08/2016	7.26	Call	Bond Future	65.6400	0.0656	56.8800	0.0569	(13.346)	0	0	0
2016/06/23	R203	04/08/2016			Bond Future	7.5357	104.0452	7.5642	104.0155	0.378	0.0000	0.0000	58,231
2016/06/23	R203	04/08/2016	7.24	Call	Bond Future	60.2900	0.0603	52.0500	0.0521	(13.667)	0	0	0
2016/06/23	R203	04/08/2016	7.25	Call	Bond Future	62.9200	0.0629	54.4200	0.0544	(13.509)	0	0	0
2016/06/23	R203	04/08/2016	7.24	Put	Bond Future	369.1800	0.3692	390.6500	0.3906	5.816	0	0	0
2016/06/23	R203	04/08/2016	7.26	Put	Bond Future	353.5900	0.3536	374.5400	0.3745	5.925	0	0	0
2016/06/23	R203	04/08/2016	7.25	Put	Bond Future	361.3400	0.3613	382.5500	0.3826	5.870	0	0	0
2016/06/23	R203	03/11/2016	8.86	Call	Bond Future	1,141.8600	1.1419	1,112.1900	1.1122	(2.598)	0	0	0
2016/06/23	R203	03/11/2016			Bond Future	7.4621	101.8530	7.4998	101.8222	0.506	0.0000	0.0000	0
2016/06/23	R203	03/11/2016	8.84	Call	Bond Future	1,126.4100	1.1264	1,096.7900	1.0968	(2.630)	0	0	0
2016/06/23	R203	03/11/2016	8.85	Call	Bond Future	1,134.1400	1.1341	1,104.4900	1.1045	(2.614)	0	0	0
2016/06/23	R203	03/11/2016	8.84	Put	Bond Future	11.9200	0.0119	13.1000	0.0131	9.899	0	0	0
2016/06/23	R203	03/11/2016	8.86	Put	Bond Future	11.3300	0.0113	12.4600	0.0125	9.974	0	0	0
2016/06/23	R203	03/11/2016	8.85	Put	Bond Future	11.6300	0.0116	12.7800	0.0128	9.888	0	0	0
2016/06/23	R203	02/02/2017	7.70	Call	Bond Future	398.9400	0.3989	376.4000	0.3764	(5.650)	0	0	0
2016/06/23	R203	02/02/2017	7.71	Put	Bond Future	109.7300	0.1097	119.3500	0.1194	8.767	0	0	0
2016/06/23	R203	02/02/2017			Bond Future	7.2043	103.8958	7.2598	103.8636	0.771	0.0000	0.0000	0
2016/06/23	R203	02/02/2017	7.71	Call	Bond Future	402.9500	0.4030	380.3000	0.3803	(5.621)	0	0	0
2016/06/23	R203	02/02/2017	7.72	Call	Bond Future	407.2700	0.4073	384.5100	0.3845	(5.588)	0	0	0
2016/06/23	R203	02/02/2017	7.70	Put	Bond Future	111.5000	0.1115	121.2300	0.1212	8.726	0	0	0
2016/06/23	R203	02/02/2017	7.72	Put	Bond Future	108.2600	0.1083	117.7700	0.1178	8.784	0	0	0
2016/06/23	R204	04/08/2016			Bond Future	7.9544	101.1740	7.9805	101.1185	0.329	0.0000	0.0000	33,387
2016/06/23	R204	04/08/2016	7.74	Put	Bond Future	651.9600	0.6520	686.4400	0.6864	5.289	0	0	0
2016/06/23	R204	04/08/2016	7.76	Put	Bond Future	623.4900	0.6235	656.9900	0.6570	5.373	0	0	0
2016/06/23	R204	04/08/2016	7.74	Call	Bond Future	196.1900	0.1962	175.2500	0.1752	(10.673)	0	0	0
2016/06/23	R204	04/08/2016	7.75	Put	Bond Future	637.7000	0.6377	671.6900	0.6717	5.330	0	0	0
2016/06/23	R204	04/08/2016	7.75	Call	Bond Future	203.2400	0.2032	181.8100	0.1818	(10.544)	0	0	0
2016/06/23	R204	04/08/2016	7.76	Call	Bond Future	210.3400	0.2103	188.4200	0.1884	(10.421)	0	0	0
2016/06/23	R204	03/11/2016			Bond Future	7.9724	103.0989	8.0021	103.0419	0.373	0.0000	0.0000	0
2016/06/23	R204	03/11/2016	9.21	Put	Bond Future	55.9800	0.0560	59.4900	0.0595	6.270	0	0	0
2016/06/23	R204	03/11/2016	9.23	Put	Bond Future	53.4200	0.0534	56.7800	0.0568	6.290	0	0	0
2016/06/23	R204	03/11/2016	9.22	Put	Bond Future	54.6400	0.0546	58.0700	0.0581	6.277	0	0	0
2016/06/23	R204	03/11/2016	9.22	Call	Bond Future	2,408.8900	2.4089	2,355.3400	2.3553	(2.223)	0	0	0
2016/06/23	R204	03/11/2016	9.21	Call	Bond Future	2,391.6400	2.3916	2,338.1700	2.3382	(2.236)	0	0	0
2016/06/23	R204	03/11/2016	9.23	Call	Bond Future	2,426.2500	2.4263	2,372.6300	2.3726	(2.210)	0	0	0
2016/06/23	R204	02/02/2017	8.28	Call	Bond Future	1,036.4800	1.0365	998.4400	0.9984	(3.670)	0	0	0
2016/06/23	R204	02/02/2017			Bond Future	7.9504	101.1243	7.9850	101.0654	0.434	0.0000	0.0000	0
2016/06/23	R204	02/02/2017	8.29	Call	Bond Future	1,047.2900	1.0473	1,009.0500	1.0091	(3.651)	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
2016/06/23	R204	02/02/2017	8.30	Call	Bond Future	1,058.4500	1.0584	1,020.0100	1.0200	(3.632)	0	0	0
2016/06/23	R204	02/02/2017	8.28	Put	Bond Future	475.7900	0.4758	496.7100	0.4967	4.397	0	0	0
2016/06/23	R204	02/02/2017	8.30	Put	Bond Future	463.8700	0.4639	484.3900	0.4844	4.424	0	0	0
2016/06/23	R204	02/02/2017	8.29	Put	Bond Future	469.6500	0.4697	490.3700	0.4904	4.412	0	0	0
2016/06/23	R207	04/08/2016			Bond Future	8.2346	97.6129	8.2393	97.5992	0.058	0.0000	0.0000	76,760
2016/06/23	R207	04/08/2016	7.99	Put	Bond Future	978.7400	0.9787	982.5900	0.9826	0.393	0	0	0
2016/06/23	R207	04/08/2016	8.01	Put	Bond Future	939.0600	0.9391	942.5800	0.9426	0.375	0	0	0
2016/06/23	R207	04/08/2016	8.00	Put	Bond Future	958.7900	0.9588	962.4700	0.9625	0.384	0	0	0
2016/06/23	R207	04/08/2016	8.01	Call	Bond Future	288.5500	0.2886	278.4000	0.2784	(3.518)	0	0	0
2016/06/23	R207	04/08/2016	7.99	Call	Bond Future	270.0500	0.2700	260.2300	0.2602	(3.636)	0	0	0
2016/06/23	R207	04/08/2016	8.00	Call	Bond Future	279.1900	0.2792	269.2000	0.2692	(3.578)	0	0	0
2016/06/23	R207	02/02/2017	9.24	Call	Bond Future	2,712.5700	2.7126	2,698.3200	2.6983	(0.525)	0	0	0
2016/06/23	R207	02/02/2017			Bond Future	8.2776	97.8216	8.2837	97.8061	0.075	0.0000	0.0000	0
2016/06/23	R207	02/02/2017	8.91	Call	Bond Future	2,087.8400	2.0878	2,074.5600	2.0746	(0.636)	0	0	62
2016/06/23	R207	02/02/2017	9.22	Call	Bond Future	2,673.0500	2.6731	2,658.8500	2.6588	(0.531)	0	0	0
2016/06/23	R207	02/02/2017	9.23	Call	Bond Future	2,692.7900	2.6928	2,678.5600	2.6786	(0.528)	0	0	0
2016/06/23	R207	02/02/2017	8.91	Put	Bond Future	510.5700	0.5106	512.8300	0.5128	0.443	0	0	0
2016/06/23	R207	02/02/2017	9.22	Put	Bond Future	334.1900	0.3342	335.5300	0.3355	0.401	0	0	0
2016/06/23	R207	02/02/2017	9.24	Put	Bond Future	324.8400	0.3248	326.1300	0.3261	0.397	0	0	0
2016/06/23	R207	02/02/2017	9.23	Put	Bond Future	329.4900	0.3295	330.8000	0.3308	0.398	0	0	0
2016/06/23	R208	04/08/2016	8.01	Put	Bond Future	1,634.8800	1.6349	1,642.1600	1.6422	0.445	0	0	0
2016/06/23	R208	04/08/2016			Bond Future	8.3940	96.2088	8.3988	96.1916	0.056	0.0000	0.0000	48,487
2016/06/23	R208	04/08/2016	8.00	Put	Bond Future	1,663.8500	1.6638	1,671.3300	1.6713	0.450	0	0	0
2016/06/23	R208	04/08/2016	7.99	Call	Bond Future	210.1400	0.2101	200.6000	0.2006	(4.540)	0	0	0
2016/06/23	R208	04/08/2016	8.00	Call	Bond Future	217.9800	0.2180	208.2300	0.2082	(4.473)	0	0	0
2016/06/23	R208	04/08/2016	8.01	Call	Bond Future	226.0400	0.2260	216.0900	0.2161	(4.402)	0	0	0
2016/06/23	R208	04/08/2016	7.99	Put	Bond Future	1,693.0500	1.6931	1,700.7400	1.7007	0.454	0	0	0
2016/06/23	R208	03/11/2016	9.59	Put	Bond Future	165.1500	0.1652	164.8400	0.1648	(0.188)	0	0	0
2016/06/23	R208	03/11/2016			Bond Future	8.4335	94.6366	8.4387	94.6186	0.062	0.0000	0.0000	0
2016/06/23	R208	03/11/2016	9.58	Put	Bond Future	168.5400	0.1685	168.2400	0.1682	(0.178)	0	0	0
2016/06/23	R208	03/11/2016	9.57	Call	Bond Future	4,022.6200	4.0226	4,004.3000	4.0043	(0.455)	0	0	0
2016/06/23	R208	03/11/2016	9.58	Call	Bond Future	4,052.0800	4.0521	4,033.7500	4.0338	(0.452)	0	0	0
2016/06/23	R208	03/11/2016	9.59	Call	Bond Future	4,081.6900	4.0817	4,063.3500	4.0633	(0.449)	0	0	0
2016/06/23	R208	03/11/2016	9.57	Put	Bond Future	172.1000	0.1721	171.8100	0.1718	(0.169)	0	0	0
2016/06/23	R208	02/02/2017			Bond Future	8.4566	96.5347	8.4624	96.5156	0.068	0.0000	0.0000	0
2016/06/23	R208	02/02/2017	8.64	Call	Bond Future	1,855.0600	1.8551	1,840.7800	1.8408	(0.770)	0	0	0
2016/06/23	R208	02/02/2017	8.63	Put	Bond Future	1,264.0100	1.2640	1,268.9600	1.2690	0.392	0	0	0
2016/06/23	R208	02/02/2017	8.65	Put	Bond Future	1,235.9300	1.2359	1,240.7500	1.2408	0.390	0	0	0
2016/06/23	R208	02/02/2017	8.64	Put	Bond Future	1,249.9100	1.2499	1,254.8000	1.2548	0.391	0	0	0
2016/06/23	R208	02/02/2017	8.65	Call	Bond Future	1,873.9400	1.8739	1,859.5900	1.8596	(0.766)	0	0	0
2016/06/23	R208	02/02/2017	8.63	Call	Bond Future	1,836.2900	1.8363	1,822.0700	1.8221	(0.774)	0	0	0
2016/06/23	R209	04/08/2016	9.26	Call	Bond Future	1,033.3400	1.0333	990.2500	0.9903	(4.170)	0	0	0
2016/06/23	R209	04/08/2016	9.70	Put	Bond Future	811.1600	0.8112	815.7600	0.8158	0.567	0	0	250
2016/06/23	R209	04/08/2016			Bond Future	9.4325	74.0205	9.4422	73.9537	0.103	0.0000	0.0000	55,093
2016/06/23	R209	04/08/2016	9.24	Call	Bond Future	981.0300	0.9810	939.0600	0.9391	(4.278)	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
2016/06/23	R209	04/08/2016	9.60	Put	Bond Future	1,049.1900	1.0492	1,056.9400	1.0569	0.739	0	0	0
2016/06/23	R209	04/08/2016	10.60	Call	Bond Future	7,463.5200	7.4635	7,395.5800	7.3956	(0.910)	0	0	5,624
2016/06/23	R209	04/08/2016	9.40	Put	Bond Future	1,674.9500	1.6750	1,691.2300	1.6912	0.972	0	0	0
2016/06/23	R209	04/08/2016	9.70	Call	Bond Future	2,624.1700	2.6242	2,561.9700	2.5620	(2.370)	0	0	0
2016/06/23	R209	04/08/2016	10.29	Call	Bond Future	5,702.6800	5.7027	5,634.2200	5.6342	(1.200)	0	0	0
2016/06/23	R209	04/08/2016	9.25	Call	Bond Future	1,007.0100	1.0070	964.4800	0.9645	(4.223)	0	0	0
2016/06/23	R209	04/08/2016	9.24	Put	Bond Future	2,330.8800	2.3309	2,355.7100	2.3557	1.065	0	0	0
2016/06/23	R209	04/08/2016	10.60	Put	Bond Future	40.9900	0.0410	39.8500	0.0398	(2.781)	0	0	0
2016/06/23	R209	04/08/2016	9.40	Call	Bond Future	1,449.5000	1.4495	1,398.9800	1.3990	(3.485)	0	0	250
2016/06/23	R209	04/08/2016	9.26	Put	Bond Future	2,241.1900	2.2412	2,264.9000	2.2649	1.058	0	0	0
2016/06/23	R209	04/08/2016	9.60	Call	Bond Future	2,192.6200	2.1926	2,133.5700	2.1336	(2.693)	0	0	5,624
2016/06/23	R209	04/08/2016	9.25	Put	Bond Future	2,285.8100	2.2858	2,310.0800	2.3101	1.062	0	0	0
2016/06/23	R209	04/08/2016	10.29	Put	Bond Future	130.9000	0.1309	129.2400	0.1292	(1.268)	0	0	250
2016/06/23	R209	03/11/2016	10.26	Call	Bond Future	6,008.9800	6.0090	5,947.5300	5.9475	(1.023)	0	0	0
2016/06/23	R209	03/11/2016			Bond Future	9.4743	72.2782	9.4843	72.2098	0.105	0.0000	0.0000	0
2016/06/23	R209	03/11/2016	10.24	Call	Bond Future	5,915.2200	5.9152	5,854.0300	5.8540	(1.034)	0	0	0
2016/06/23	R209	03/11/2016	10.25	Call	Bond Future	5,962.0500	5.9621	5,900.7300	5.9007	(1.029)	0	0	0
2016/06/23	R209	03/11/2016	10.24	Put	Bond Future	946.8500	0.9469	954.0800	0.9541	0.764	0	0	0
2016/06/23	R209	03/11/2016	10.25	Put	Bond Future	932.3300	0.9323	939.4300	0.9394	0.762	0	0	5,000
2016/06/23	R209	03/11/2016	10.26	Put	Bond Future	918.0100	0.9180	924.9800	0.9250	0.759	0	0	0
2016/06/23	R209	02/02/2017	9.55	Put	Bond Future	3,480.7200	3.4807	3,505.4400	3.5054	0.710	0	0	0
2016/06/23	R209	02/02/2017			Bond Future	9.5098	73.7281	9.5202	73.6576	0.109	0.0000	0.0000	0
2016/06/23	R209	02/02/2017	9.54	Put	Bond Future	3,514.3600	3.5144	3,539.3000	3.5393	0.710	0	0	0
2016/06/23	R209	02/02/2017	9.55	Call	Bond Future	3,753.1500	3.7531	3,707.4400	3.7074	(1.218)	0	0	0
2016/06/23	R209	02/02/2017	9.53	Call	Bond Future	3,685.2200	3.6852	3,639.9300	3.6399	(1.229)	0	0	0
2016/06/23	R209	02/02/2017	9.54	Call	Bond Future	3,719.1000	3.7191	3,673.6100	3.6736	(1.223)	0	0	0
2016/06/23	R209	02/02/2017	9.53	Put	Bond Future	3,548.2600	3.5483	3,573.4000	3.5734	0.709	0	0	0
2016/06/23	R210	04/08/2016			Bond Future	188.6934	188.6934	188.9015	188.9015	0.110	0.0000	0.0000	2,571
2016/06/23	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R210	04/08/2016	181.50	Call	Bond Future	7,193.4400	7.1934	7,401.5100	7.4015	2.892	0	0	0
2016/06/23	R210	04/08/2016	181.52	Call	Bond Future	7,173.4400	7.1734	7,381.5100	7.3815	2.901	0	0	0
2016/06/23	R210	04/08/2016	181.51	Call	Bond Future	7,183.4400	7.1834	7,391.5100	7.3915	2.897	0	0	0
2016/06/23	R210	03/11/2016			Bond Future	190.0125	190.0125	190.2237	190.2237	0.111	0.0000	0.0000	0
2016/06/23	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R210	03/11/2016	188.90	Call	Bond Future	1,112.5400	1.1125	1,323.6900	1.3237	18.979	0	0	0
2016/06/23	R210	03/11/2016	188.91	Call	Bond Future	1,102.5400	1.1025	1,313.6900	1.3137	19.151	0	0	0
2016/06/23	R210	03/11/2016	188.92	Call	Bond Future	1,092.5400	1.0925	1,303.6900	1.3037	19.327	0	0	0
2016/06/23	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R211	04/08/2016			Bond Future	139.9862	139.9862	139.8718	139.8718	(0.082)	0.0000	0.0000	64
2016/06/23	R211	04/08/2016	137.09	Call	Bond Future	2,896.1800	2.8962	2,781.8500	2.7819	(3.948)	0	0	0
2016/06/23	R211	04/08/2016	137.07	Call	Bond Future	2,916.1800	2.9162	2,801.8500	2.8019	(3.921)	0	0	0
2016/06/23	R211	04/08/2016	137.08	Call	Bond Future	2,906.1800	2.9062	2,791.8500	2.7919	(3.934)	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
2016/06/23	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R211	03/11/2016	141.75	Call	Bond Future	908.1800	0.9082	790.9400	0.7909	(12.909)	0	0	0
2016/06/23	R211	03/11/2016			Bond Future	142.6582	142.6582	142.5409	142.5409	(0.082)	0.0000	0.0000	0
2016/06/23	R211	03/11/2016	141.76	Call	Bond Future	898.1800	0.8982	780.9400	0.7809	(13.053)	0	0	0
2016/06/23	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R211	03/11/2016	141.74	Call	Bond Future	918.1800	0.9182	800.9400	0.8009	(12.769)	0	0	0
2016/06/23	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R212	04/08/2016	142.43	Call	Bond Future	3,648.1900	3.6482	3,661.1000	3.6611	0.354	0	0	0
2016/06/23	R212	04/08/2016			Bond Future	146.0782	146.0782	146.0911	146.0911	0.009	0.0000	0.0000	4,218
2016/06/23	R212	04/08/2016	142.44	Call	Bond Future	3,638.1900	3.6382	3,651.1000	3.6511	0.355	0	0	0
2016/06/23	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R212	04/08/2016	142.42	Call	Bond Future	3,658.1900	3.6582	3,671.1000	3.6711	0.353	0	0	0
2016/06/23	R212	03/11/2016			Bond Future	148.8665	148.8665	148.8789	148.8789	0.008	0.0000	0.0000	0
2016/06/23	R212	03/11/2016	148.11	Call	Bond Future	756.4600	0.7565	768.9100	0.7689	1.646	0	0	0
2016/06/23	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/23	R212	03/11/2016	148.12	Call	Bond Future	746.4600	0.7465	758.9100	0.7589	1.668	0	0	0
2016/06/23	R212	03/11/2016	148.10	Call	Bond Future	766.4600	0.7665	778.9100	0.7789	1.624	0	0	0
2016/06/23	R213	04/08/2016			Bond Future	9.3078	84.8949	9.3125	84.8632	0.050	0.0000	0.0000	44,423
2016/06/23	R213	04/08/2016	8.99	Put	Bond Future	2,887.4400	2.8874	2,894.9700	2.8950	0.261	0	0	0
2016/06/23	R213	04/08/2016	9.01	Put	Bond Future	2,785.9800	2.7860	2,792.7800	2.7928	0.244	0	0	0
2016/06/23	R213	04/08/2016	9.00	Put	Bond Future	2,836.4600	2.8365	2,843.6200	2.8436	0.252	0	0	0
2016/06/23	R213	04/08/2016	9.01	Call	Bond Future	709.7000	0.7097	684.8600	0.6849	(3.500)	0	0	0
2016/06/23	R213	04/08/2016	8.99	Call	Bond Future	669.1000	0.6691	644.9900	0.6450	(3.603)	0	0	0
2016/06/23	R213	04/08/2016	9.00	Call	Bond Future	689.1900	0.6892	664.7100	0.6647	(3.552)	0	0	0
2016/06/23	R213	03/11/2016			Bond Future	9.3530	82.9593	9.3578	82.9266	0.052	0.0000	0.0000	0
2016/06/23	R213	03/11/2016	10.18	Put	Bond Future	819.7000	0.8197	818.9700	0.8190	(0.089)	0	0	0
2016/06/23	R213	03/11/2016	10.20	Put	Bond Future	793.7500	0.7938	792.9600	0.7930	(0.100)	0	0	0
2016/06/23	R213	03/11/2016	10.18	Call	Bond Future	6,158.5900	6.1586	6,125.2300	6.1252	(0.542)	0	0	0
2016/06/23	R213	03/11/2016	10.19	Put	Bond Future	806.5700	0.8066	805.8000	0.8058	(0.095)	0	0	0
2016/06/23	R213	03/11/2016	10.19	Call	Bond Future	6,206.9500	6.2070	6,173.5500	6.1736	(0.538)	0	0	0
2016/06/23	R213	03/11/2016	10.20	Call	Bond Future	6,255.5400	6.2555	6,222.1200	6.2221	(0.534)	0	0	0
2016/06/23	R213	02/02/2017	9.40	Call	Bond Future	3,540.0600	3.5401	3,514.5000	3.5145	(0.722)	0	0	0
2016/06/23	R213	02/02/2017	9.42	Call	Bond Future	3,606.9100	3.6069	3,581.1400	3.5811	(0.714)	0	0	0
2016/06/23	R213	02/02/2017			Bond Future	9.3924	84.6231	9.3975	84.5891	0.054	0.0000	0.0000	0
2016/06/23	R213	02/02/2017	9.41	Call	Bond Future	3,573.4000	3.5734	3,547.7400	3.5477	(0.718)	0	0	0
2016/06/23	R213	02/02/2017	9.40	Put	Bond Future	3,489.4800	3.4895	3,497.9100	3.4979	0.242	0	0	0
2016/06/23	R213	02/02/2017	9.42	Put	Bond Future	3,422.7300	3.4227	3,430.9500	3.4310	0.240	0	0	0
2016/06/23	R213	02/02/2017	9.41	Put	Bond Future	3,455.9800	3.4560	3,464.3100	3.4643	0.241	0	0	0
2016/06/23	R214	04/08/2016	9.24	Call	Bond Future	740.7800	0.7408	693.8600	0.6939	(6.334)	0	0	0

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2016/06/23	R214	04/08/2016	9.25	Put	Bond Future	3,016.3000	3.0163	3,073.9100	3.0739	1.910	0	0	0
2016/06/23	R214	04/08/2016	11.30	Call	Bond Future	10,870.2400	10.8702	10,764.7500	10.7647	(0.970)	0	0	5,610
2016/06/23	R214	04/08/2016			Bond Future	9.5570	74.1172	9.5718	74.0118	0.154	0.0000	0.0000	30,086
2016/06/23	R214	04/08/2016	8.55	Put	Bond Future	7,900.6500	7.9007	7,999.3100	7.9993	1.249	0	0	0
2016/06/23	R214	04/08/2016	9.30	Call	Bond Future	876.8600	0.8769	824.9500	0.8250	(5.920)	0	0	1,300
2016/06/23	R214	04/08/2016	9.25	Call	Bond Future	762.3600	0.7624	714.6200	0.7146	(6.262)	0	0	0
2016/06/23	R214	04/08/2016	11.30	Put	Bond Future	3.8200	0.0038	3.6800	0.0037	(3.665)	0	0	0
2016/06/23	R214	04/08/2016	10.30	Put	Bond Future	217.7000	0.2177	219.8100	0.2198	0.969	0	0	0
2016/06/23	R214	04/08/2016	9.26	Call	Bond Future	784.3700	0.7844	735.8000	0.7358	(6.192)	0	0	0
2016/06/23	R214	04/08/2016	8.55	Call	Bond Future	51.9400	0.0519	45.2500	0.0453	(12.880)	0	0	1,300
2016/06/23	R214	04/08/2016	9.30	Put	Bond Future	2,755.8500	2.7558	2,809.2900	2.8093	1.939	0	0	0
2016/06/23	R214	04/08/2016	9.24	Put	Bond Future	3,070.0900	3.0701	3,128.5200	3.1285	1.903	0	0	0
2016/06/23	R214	04/08/2016	10.30	Call	Bond Future	5,223.2900	5.2233	5,120.0500	5.1200	(1.977)	0	0	5,610
2016/06/23	R214	04/08/2016	9.26	Put	Bond Future	2,963.0700	2.9631	3,019.8500	3.0199	1.916	0	0	0
2016/06/23	R214	03/11/2016	10.35	Put	Bond Future	1,024.0500	1.0241	1,040.2800	1.0403	1.585	0	0	0
2016/06/23	R214	03/11/2016			Bond Future	9.6006	72.2302	9.6158	72.1224	0.158	0.0000	0.0000	0
2016/06/23	R214	03/11/2016	10.34	Put	Bond Future	1,039.6100	1.0396	1,056.0800	1.0561	1.584	0	0	0
2016/06/23	R214	03/11/2016	10.35	Call	Bond Future	6,032.6000	6.0326	5,940.9900	5.9410	(1.519)	0	0	0
2016/06/23	R214	03/11/2016	10.33	Call	Bond Future	5,937.8500	5.9378	5,846.7200	5.8467	(1.535)	0	0	0
2016/06/23	R214	03/11/2016	10.34	Call	Bond Future	5,985.2400	5.9852	5,893.8700	5.8939	(1.527)	0	0	0
2016/06/23	R214	03/11/2016	10.33	Put	Bond Future	1,055.2500	1.0553	1,071.9600	1.0720	1.584	0	0	0
2016/06/23	R214	02/02/2017			Bond Future	9.6394	73.6788	9.6551	73.5683	0.163	0.0000	0.0000	0
2016/06/23	R214	02/02/2017	9.67	Call	Bond Future	3,876.5700	3.8766	3,809.3600	3.8094	(1.734)	0	0	0
2016/06/23	R214	02/02/2017	9.66	Put	Bond Future	3,696.4100	3.6964	3,740.0700	3.7401	1.181	0	0	0
2016/06/23	R214	02/02/2017	9.68	Put	Bond Future	3,626.0500	3.6261	3,669.0700	3.6691	1.186	0	0	0
2016/06/23	R214	02/02/2017	9.67	Put	Bond Future	3,661.2200	3.6612	3,704.5600	3.7046	1.184	0	0	0
2016/06/23	R214	02/02/2017	9.68	Call	Bond Future	3,911.4600	3.9115	3,843.9300	3.8439	(1.726)	0	0	0
2016/06/23	R214	02/02/2017	9.66	Call	Bond Future	3,841.6000	3.8416	3,774.7100	3.7747	(1.741)	0	0	0
2016/06/23	R248	04/08/2016			Bond Future	9.6332	95.1709	9.6428	95.0832	0.100	0.0000	0.0000	59,008
2016/06/23	R248	04/08/2016	9.25	Call	Bond Future	830.2500	0.8303	787.2600	0.7873	(5.178)	0	0	0
2016/06/23	R248	04/08/2016	9.24	Put	Bond Future	4,507.2700	4.5073	4,552.7500	4.5527	1.009	0	0	0
2016/06/23	R248	04/08/2016	9.26	Put	Bond Future	4,361.3300	4.3613	4,405.3100	4.4053	1.008	0	0	0
2016/06/23	R248	04/08/2016	9.25	Put	Bond Future	4,433.9100	4.4339	4,478.6400	4.4786	1.009	0	0	0
2016/06/23	R248	04/08/2016	9.26	Call	Bond Future	854.9000	0.8549	811.1600	0.8112	(5.116)	0	0	0
2016/06/23	R248	04/08/2016	9.24	Call	Bond Future	806.2000	0.8062	763.9600	0.7640	(5.239)	0	0	0
2016/06/23	R248	03/11/2016	10.38	Call	Bond Future	7,472.3200	7.4723	7,393.2200	7.3932	(1.059)	0	0	0
2016/06/23	R248	03/11/2016			Bond Future	9.6790	92.5431	9.6890	92.4532	0.103	0.0000	0.0000	0
2016/06/23	R248	03/11/2016	10.39	Call	Bond Future	7,530.8300	7.5308	7,451.5500	7.4515	(1.053)	0	0	0
2016/06/23	R248	03/11/2016	10.37	Put	Bond Future	1,549.9600	1.5500	1,560.9400	1.5609	0.708	0	0	0
2016/06/23	R248	03/11/2016	10.39	Put	Bond Future	1,507.1200	1.5071	1,517.7400	1.5177	0.705	0	0	0
2016/06/23	R248	03/11/2016	10.37	Call	Bond Future	7,414.1000	7.4141	7,335.1800	7.3352	(1.064)	0	0	0
2016/06/23	R248	03/11/2016	10.38	Put	Bond Future	1,528.3200	1.5283	1,539.1200	1.5391	0.707	0	0	0
2016/06/23	R248	02/02/2017	9.76	Put	Bond Future	4,786.6500	4.7867	4,818.5200	4.8185	0.666	0	0	0
2016/06/23	R248	02/02/2017	9.78	Put	Bond Future	4,698.6100	4.6986	4,729.9600	4.7300	0.667	0	0	0
2016/06/23	R248	02/02/2017			Bond Future	9.7202	94.3992	9.7305	94.3068	0.107	0.0000	0.0000	0
2016/06/23	R248	02/02/2017	9.77	Put	Bond Future	4,742.6100	4.7426	4,774.2200	4.7742	0.667	0	0	0
2016/06/23	R248	02/02/2017	9.76	Call	Bond Future	5,141.1500	5.1412	5,080.5700	5.0806	(1.178)	0	0	0

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2016/06/23	R248 02/02/2017	9.77	Call	Bond Future	5,185.7300	5.1857	5,124.8900	5.1249	(1.173)	0	0	0
2016/06/23	R248 02/02/2017	9.78	Call	Bond Future	5,230.1900	5.2302	5,169.0900	5.1691	(1.168)	0	0	0

Total **814912**