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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/06/2016 TO 28/06/2016

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
2016/06/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2025	04/08/2016			Bond Future	127.5503	127.5503	127.5619	127.5619	0.009	0.0000	0.0000	3,012
2016/06/28	2025	04/08/2016	123.86	Call	Bond Future	3,690.2800	3.6903	3,701.8800	3.7019	0.314	0	0	0
2016/06/28	2025	04/08/2016	123.87	Call	Bond Future	3,680.2800	3.6803	3,691.8800	3.6919	0.315	0	0	0
2016/06/28	2025	04/08/2016	123.85	Call	Bond Future	3,700.2800	3.7003	3,711.8800	3.7119	0.313	0	0	0
2016/06/28	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2025	03/11/2016			Bond Future	129.9817	129.9817	129.9938	129.9938	0.009	0.0000	0.0000	0
2016/06/28	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2025	03/11/2016	129.21	Call	Bond Future	771.6700	0.7717	783.7900	0.7838	1.571	0	0	0
2016/06/28	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2025	03/11/2016	129.22	Call	Bond Future	761.6700	0.7617	773.7900	0.7738	1.591	0	0	0
2016/06/28	2025	03/11/2016	129.23	Call	Bond Future	751.6700	0.7517	763.7900	0.7638	1.612	0	0	0
2016/06/28	2030	04/08/2016	10.17	Call	Bond Future	4,515.5600	4.5156	6,082.5200	6.0825	34.701	0	0	0
2016/06/28	2030	04/08/2016			Bond Future	9.4924	88.9974	9.2685	90.5643	(2.359)	0.0000	0.0000	25,310
2016/06/28	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2030	03/11/2016	9.35	Put	Bond Future	1,334.7500	1.3347	0.0000	0.0000	(100.000)	0	0	0
2016/06/28	2030	03/11/2016			Bond Future	9.5436	90.6887	9.3124	92.2856	(2.422)	0.0000	0.0000	0
2016/06/28	2030	03/11/2016	9.34	Put	Bond Future	1,404.4500	1.4044	0.0000	0.0000	(100.000)	0	0	0
2016/06/28	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	122.7000	0.1227	100.000	0	0	0
2016/06/28	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	192.4700	0.1925	100.000	0	0	0
2016/06/28	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	262.1700	0.2622	100.000	0	0	0
2016/06/28	2030	03/11/2016	9.33	Put	Bond Future	1,474.2200	1.4742	0.0000	0.0000	(100.000)	0	0	0
2016/06/28	2032	04/08/2016	9.01	Call	Bond Future	245.4000	0.2454	526.9600	0.5270	114.735	0	0	0
2016/06/28	2032	04/08/2016			Bond Future	9.6221	91.9754	9.3984	93.6427	(2.325)	0.0000	0.0000	12,705
2016/06/28	2032	04/08/2016	8.99	Call	Bond Future	226.6700	0.2267	492.1600	0.4922	117.126	0	0	0
2016/06/28	2032	04/08/2016	9.00	Call	Bond Future	235.8900	0.2359	509.3400	0.5093	115.923	0	0	0
2016/06/28	2032	04/08/2016	8.99	Put	Bond Future	5,057.6100	5.0576	3,655.7800	3.6558	(27.717)	0	0	0
2016/06/28	2032	04/08/2016	9.01	Put	Bond Future	4,917.7100	4.9177	3,531.9500	3.5319	(28.179)	0	0	0
2016/06/28	2032	04/08/2016	9.00	Put	Bond Future	4,987.4600	4.9875	3,593.5900	3.5936	(27.947)	0	0	0
2016/06/28	2032	03/11/2016			Bond Future	9.6770	89.5642	9.4462	91.2634	(2.385)	0.0000	0.0000	0
2016/06/28	2032	03/11/2016	10.28	Put	Bond Future	1,293.7200	1.2937	888.2000	0.8882	(31.345)	0	0	0
2016/06/28	2032	03/11/2016	10.30	Put	Bond Future	1,255.9200	1.2559	859.9700	0.8600	(31.527)	0	0	0
2016/06/28	2032	03/11/2016	10.29	Put	Bond Future	1,274.6200	1.2746	873.9100	0.8739	(31.438)	0	0	0
2016/06/28	2032	03/11/2016	10.30	Call	Bond Future	5,615.1300	5.6151	6,918.4100	6.9184	23.210	0	0	0
2016/06/28	2032	03/11/2016	10.28	Call	Bond Future	5,517.9400	5.5179	6,811.6500	6.8116	23.446	0	0	0
2016/06/28	2032	03/11/2016	10.29	Call	Bond Future	5,566.3700	5.5664	6,864.8900	6.8649	23.328	0	0	0

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2016/06/28	2032	02/02/2017	9.53	Call	Bond Future	3,188.9500	3.1889	4,042.5600	4.0426	26.768	0	0	0
2016/06/28	2032	02/02/2017			Bond Future	9.7255	91.3568	9.4875	93.0879	(2.446)	0.0000	0.0000	0
2016/06/28	2032	02/02/2017	9.51	Call	Bond Future	3,125.2300	3.1252	3,968.3900	3.9684	26.979	0	0	0
2016/06/28	2032	02/02/2017	9.52	Call	Bond Future	3,157.0000	3.1570	4,005.3900	4.0054	26.873	0	0	0
2016/06/28	2032	02/02/2017	9.51	Put	Bond Future	4,690.8400	4.6908	3,802.8900	3.8029	(18.929)	0	0	0
2016/06/28	2032	02/02/2017	9.53	Put	Bond Future	4,607.5500	4.6075	3,730.0500	3.7300	(19.045)	0	0	0
2016/06/28	2032	02/02/2017	9.52	Put	Bond Future	4,649.0600	4.6491	3,766.3400	3.7663	(18.987)	0	0	0
2016/06/28	2033	04/08/2016	104.99	Call	Bond Future	3,847.5300	3.8475	3,857.3400	3.8573	0.255	0	0	0
2016/06/28	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2033	04/08/2016			Bond Future	108.8375	108.8375	108.8473	108.8473	0.009	0.0000	0.0000	4,159
2016/06/28	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2033	04/08/2016	105.00	Call	Bond Future	3,837.5300	3.8375	3,847.3400	3.8473	0.256	0	0	0
2016/06/28	2033	04/08/2016	105.01	Call	Bond Future	3,827.5300	3.8275	3,837.3400	3.8373	0.256	0	0	0
2016/06/28	2033	03/11/2016			Bond Future	109.8930	109.8930	109.9031	109.9031	0.009	0.0000	0.0000	0
2016/06/28	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2033	03/11/2016	109.16	Call	Bond Future	733.0000	0.7330	743.1200	0.7431	1.381	0	0	0
2016/06/28	2033	03/11/2016	109.17	Call	Bond Future	723.0000	0.7230	733.1200	0.7331	1.400	0	0	0
2016/06/28	2033	03/11/2016	109.18	Call	Bond Future	713.0000	0.7130	723.1200	0.7231	1.419	0	0	0
2016/06/28	2037	04/08/2016			Bond Future	9.7773	89.0127	9.5588	90.7872	(2.235)	0.0000	0.0000	40,983
2016/06/28	2037	04/08/2016	9.24	Put	Bond Future	4,853.7800	4.8538	3,458.1800	3.4582	(28.753)	0	0	0
2016/06/28	2037	04/08/2016	9.26	Put	Bond Future	4,709.7400	4.7097	3,333.8500	3.3338	(29.214)	0	0	0
2016/06/28	2037	04/08/2016	9.24	Call	Bond Future	388.9300	0.3889	767.8100	0.7678	97.416	0	0	0
2016/06/28	2037	04/08/2016	9.25	Put	Bond Future	4,781.4700	4.7815	3,395.6400	3.3956	(28.983)	0	0	0
2016/06/28	2037	04/08/2016	9.25	Call	Bond Future	402.9200	0.4029	791.5700	0.7916	96.458	0	0	0
2016/06/28	2037	04/08/2016	9.26	Call	Bond Future	417.3600	0.4174	815.9500	0.8159	95.503	0	0	0
2016/06/28	2037	03/11/2016	10.35	Call	Bond Future	5,635.4500	5.6354	6,959.6100	6.9596	23.497	0	0	0
2016/06/28	2037	03/11/2016	10.36	Put	Bond Future	1,638.0800	1.6381	1,159.2200	1.1592	(29.233)	0	0	0
2016/06/28	2037	03/11/2016			Bond Future	9.8290	90.7044	9.6041	92.5127	(2.288)	0.0000	0.0000	0
2016/06/28	2037	03/11/2016	10.36	Call	Bond Future	5,685.8800	5.6859	7,015.3500	7.0153	23.382	0	0	0
2016/06/28	2037	03/11/2016	10.37	Call	Bond Future	5,736.2900	5.7363	7,071.0500	7.0711	23.269	0	0	0
2016/06/28	2037	03/11/2016	10.35	Put	Bond Future	1,661.1400	1.6611	1,176.9700	1.1770	(29.147)	0	0	0
2016/06/28	2037	03/11/2016	10.37	Put	Bond Future	1,615.1100	1.6151	1,141.5400	1.1415	(29.321)	0	0	0
2016/06/28	2037	02/02/2017	9.68	Put	Bond Future	5,141.1900	5.1412	4,212.1600	4.2122	(18.070)	0	0	0
2016/06/28	2037	02/02/2017			Bond Future	9.8754	88.2627	9.6440	90.1051	(2.343)	0.0000	0.0000	0
2016/06/28	2037	02/02/2017	9.67	Put	Bond Future	5,187.0100	5.1870	4,252.5500	4.2525	(18.015)	0	0	0
2016/06/28	2037	02/02/2017	9.68	Call	Bond Future	3,589.4900	3.5895	4,502.8900	4.5029	25.447	0	0	0
2016/06/28	2037	02/02/2017	9.66	Call	Bond Future	3,519.9200	3.5199	4,422.4400	4.4224	25.640	0	0	0
2016/06/28	2037	02/02/2017	9.67	Call	Bond Future	3,554.7500	3.5548	4,462.7200	4.4627	25.542	0	0	0
2016/06/28	2037	02/02/2017	9.66	Put	Bond Future	5,232.8600	5.2329	4,292.9500	4.2930	(17.962)	0	0	0
2016/06/28	2038	04/08/2016			Bond Future	135.2103	135.2103	135.2228	135.2228	0.009	0.0000	0.0000	21,722
2016/06/28	2038	04/08/2016	129.31	Call	Bond Future	5,900.2600	5.9003	5,912.7900	5.9128	0.212	0	0	0
2016/06/28	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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2016/06/28	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2038	04/08/2016	129.32	Call	Bond Future	5,890.2600	5.8903	5,902.7900	5.9028	0.213	0	0	0
2016/06/28	2038	04/08/2016	129.30	Call	Bond Future	5,910.2600	5.9103	5,922.7900	5.9228	0.212	0	0	0
2016/06/28	2038	03/11/2016	136.32	Call	Bond Future	1,467.7500	1.4678	1,480.7900	1.4808	0.888	0	0	0
2016/06/28	2038	03/11/2016			Bond Future	137.7877	137.7877	137.8008	137.8008	0.009	0.0000	0.0000	0
2016/06/28	2038	03/11/2016	136.33	Call	Bond Future	1,457.7500	1.4578	1,470.7900	1.4708	0.895	0	0	0
2016/06/28	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2038	03/11/2016	136.31	Call	Bond Future	1,477.7500	1.4778	1,490.7900	1.4908	0.882	0	0	0
2016/06/28	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2040	04/08/2016			Bond Future	9.8424	92.5774	9.6138	94.5593	(2.323)	0.0000	0.0000	722
2016/06/28	2040	04/08/2016	9.49	Put	Bond Future	3,863.6900	3.8637	2,540.1700	2.5402	(34.255)	0	0	0
2016/06/28	2040	04/08/2016	9.50	Call	Bond Future	803.0300	0.8030	1,474.6700	1.4747	83.638	0	0	0
2016/06/28	2040	04/08/2016	9.51	Call	Bond Future	827.2100	0.8272	1,512.1400	1.5121	82.800	0	0	0
2016/06/28	2040	04/08/2016	9.49	Call	Bond Future	779.3400	0.7793	1,437.7800	1.4378	84.487	0	0	0
2016/06/28	2040	04/08/2016	9.51	Put	Bond Future	3,732.0100	3.7320	2,434.9800	2.4350	(34.754)	0	0	0
2016/06/28	2040	04/08/2016	9.50	Put	Bond Future	3,797.5400	3.7975	2,487.2200	2.4872	(34.504)	0	0	0
2016/06/28	2040	03/11/2016			Bond Future	9.8946	94.3367	9.6593	96.3566	(2.378)	0.0000	0.0000	0
2016/06/28	2040	03/11/2016	9.69	Put	Bond Future	4,520.0000	4.5200	3,467.5700	3.4676	(23.284)	0	0	0
2016/06/28	2040	03/11/2016	9.71	Put	Bond Future	4,419.3700	4.4194	3,382.4500	3.3825	(23.463)	0	0	0
2016/06/28	2040	03/11/2016	9.70	Put	Bond Future	4,469.4900	4.4695	3,424.8100	3.4248	(23.374)	0	0	0
2016/06/28	2040	03/11/2016	9.71	Call	Bond Future	2,840.7500	2.8407	3,823.6600	3.8237	34.600	0	0	0
2016/06/28	2040	03/11/2016	9.69	Call	Bond Future	2,767.6700	2.7677	3,735.0700	3.7351	34.954	0	0	0
2016/06/28	2040	03/11/2016	9.70	Call	Bond Future	2,804.0800	2.8041	3,779.2300	3.7792	34.776	0	0	0
2016/06/28	2044	04/08/2016	9.50	Call	Bond Future	779.6000	0.7796	1,364.9500	1.3650	75.083	0	0	0
2016/06/28	2044	04/08/2016			Bond Future	9.8566	89.8040	9.6483	91.6215	(2.113)	0.0000	0.0000	19,251
2016/06/28	2044	04/08/2016	9.51	Call	Bond Future	803.3300	0.8033	1,400.6500	1.4006	74.355	0	0	0
2016/06/28	2044	04/08/2016	9.49	Put	Bond Future	3,997.9000	3.9979	2,753.7900	2.7538	(31.119)	0	0	0
2016/06/28	2044	04/08/2016	9.51	Put	Bond Future	3,862.8400	3.8628	2,642.5900	2.6426	(31.589)	0	0	0
2016/06/28	2044	04/08/2016	9.49	Call	Bond Future	756.3800	0.7564	1,329.8400	1.3298	75.816	0	0	0
2016/06/28	2044	04/08/2016	9.50	Put	Bond Future	3,930.0400	3.9300	2,697.8200	2.6978	(31.354)	0	0	0
2016/06/28	2044	03/11/2016			Bond Future	9.9072	91.5106	9.6930	93.3629	(2.162)	0.0000	0.0000	285
2016/06/28	2044	03/11/2016	10.42	Call	Bond Future	6,056.1100	6.0561	7,397.6600	7.3977	22.152	0	0	0
2016/06/28	2044	03/11/2016	10.41	Put	Bond Future	1,902.6100	1.9026	1,386.5300	1.3865	(27.125)	0	0	0
2016/06/28	2044	03/11/2016	10.43	Put	Bond Future	1,852.0600	1.8521	1,346.7300	1.3467	(27.285)	0	0	0
2016/06/28	2044	03/11/2016	10.42	Put	Bond Future	1,877.2900	1.8773	1,366.5900	1.3666	(27.204)	0	0	0
2016/06/28	2044	03/11/2016	10.43	Call	Bond Future	6,108.9700	6.1090	7,455.8900	7.4559	22.048	0	0	0
2016/06/28	2044	03/11/2016	10.41	Call	Bond Future	6,003.2200	6.0032	7,339.3900	7.3394	22.258	0	0	0
2016/06/28	2044	02/02/2017			Bond Future	9.9527	88.9600	9.7325	90.8472	(2.212)	0.0000	0.0000	0
2016/06/28	2044	02/02/2017	9.77	Call	Bond Future	4,003.9100	4.0039	4,947.5400	4.9475	23.568	0	0	0
2016/06/28	2044	02/02/2017	9.76	Put	Bond Future	5,614.2200	5.6142	4,665.2200	4.6652	(16.904)	0	0	0
2016/06/28	2044	02/02/2017	9.78	Put	Bond Future	5,516.3800	5.5164	4,578.3100	4.5783	(17.005)	0	0	0
2016/06/28	2044	02/02/2017	9.77	Put	Bond Future	5,565.2700	5.5653	4,621.7400	4.6217	(16.954)	0	0	0
2016/06/28	2044	02/02/2017	9.78	Call	Bond Future	4,041.6800	4.0417	4,990.7700	4.9908	23.483	0	0	0
2016/06/28	2044	02/02/2017	9.76	Call	Bond Future	3,966.0600	3.9661	4,904.2200	4.9042	23.655	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
2016/06/28	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2046	04/08/2016			Bond Future	135.0378	135.0378	135.0505	135.0505	0.009	0.0000	0.0000	16,620
2016/06/28	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2046	04/08/2016	129.00	Call	Bond Future	6,037.8000	6.0378	6,050.4800	6.0505	0.210	0	0	0
2016/06/28	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2046	04/08/2016	129.01	Call	Bond Future	6,027.8000	6.0278	6,040.4800	6.0405	0.210	0	0	0
2016/06/28	2046	04/08/2016	129.02	Call	Bond Future	6,017.8000	6.0178	6,030.4800	6.0305	0.211	0	0	0
2016/06/28	2046	03/11/2016	137.07	Put	Bond Future	963.7800	0.9638	950.4500	0.9505	(1.383)	0	0	0
2016/06/28	2046	03/11/2016			Bond Future	136.1062	136.1062	136.1195	136.1195	0.010	0.0000	0.0000	0
2016/06/28	2046	03/11/2016	137.09	Put	Bond Future	983.7800	0.9838	970.4500	0.9705	(1.355)	0	0	0
2016/06/28	2046	03/11/2016	137.08	Put	Bond Future	973.7800	0.9738	960.4500	0.9605	(1.369)	0	0	0
2016/06/28	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2050	04/08/2016	139.14	Call	Bond Future	5,198.0000	5.1980	5,211.4200	5.2114	0.258	0	0	0
2016/06/28	2050	04/08/2016			Bond Future	144.3380	144.3380	144.3514	144.3514	0.009	0.0000	0.0000	21,135
2016/06/28	2050	04/08/2016	139.12	Call	Bond Future	5,218.0000	5.2180	5,231.4200	5.2314	0.257	0	0	0
2016/06/28	2050	04/08/2016	139.13	Call	Bond Future	5,208.0000	5.2080	5,221.4200	5.2214	0.258	0	0	0
2016/06/28	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2050	03/11/2016	149.52	Put	Bond Future	2,430.7200	2.4307	2,416.8700	2.4169	(0.570)	0	0	0
2016/06/28	2050	03/11/2016			Bond Future	147.0893	147.0893	147.1031	147.1031	0.009	0.0000	0.0000	0
2016/06/28	2050	03/11/2016	149.54	Put	Bond Future	2,450.7200	2.4507	2,436.8700	2.4369	(0.565)	0	0	0
2016/06/28	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2050	03/11/2016	149.53	Put	Bond Future	2,440.7200	2.4407	2,426.8700	2.4269	(0.567)	0	0	0
2016/06/28	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	AL37	04/08/2016			Index Future	487.1220	487.1220	491.2930	491.2930	0.856	0.0000	0.0000	15
2016/06/28	AL37	03/11/2016			Index Future	496.4760	496.4760	500.7280	500.7280	0.856	0.0000	0.0000	0
2016/06/28	AL7T	04/08/2016			Index Future	559.0240	559.0240	567.0590	567.0590	1.437	0.0000	0.0000	11
2016/06/28	AL7T	03/11/2016			Index Future	569.7580	569.7580	577.9490	577.9490	1.438	0.0000	0.0000	0
2016/06/28	ALBI	04/08/2016			Index Future	508.8360	508.8360	516.3990	516.3990	1.486	0.0000	0.0000	722
2016/06/28	ALBI	03/11/2016			Index Future	518.6070	518.6070	526.3160	526.3160	1.486	0.0000	0.0000	8
2016/06/28	ALBI	02/02/2017			Index Future	528.9800	528.9800	536.8310	536.8310	1.484	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
2016/06/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/06/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	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
2016/06/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/28	EL28	04/08/2016			Bond Future	132.4912	132.4912	132.5046	132.5046	0.010	0.0000	0.0000	0
2016/06/28	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	EL28	04/08/2016	126.86	Call	Bond Future	5,631.1600	5.6312	5,644.6300	5.6446	0.239	0	0	0
2016/06/28	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	EL28	04/08/2016	126.87	Call	Bond Future	5,621.1600	5.6212	5,634.6300	5.6346	0.240	0	0	0
2016/06/28	EL28	04/08/2016	126.88	Call	Bond Future	5,611.1600	5.6112	5,624.6300	5.6246	0.240	0	0	0
2016/06/28	EL28	03/11/2016	132.17	Call	Bond Future	1,182.1900	1.1822	1,196.2300	1.1962	1.188	0	0	0
2016/06/28	EL28	03/11/2016			Bond Future	133.3522	133.3522	133.3662	133.3662	0.011	0.0000	0.0000	0
2016/06/28	EL28	03/11/2016	132.15	Call	Bond Future	1,202.1900	1.2022	1,216.2300	1.2162	1.168	0	0	0
2016/06/28	EL28	03/11/2016	132.16	Call	Bond Future	1,192.1900	1.1922	1,206.2300	1.2062	1.178	0	0	0
2016/06/28	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	ES33	04/08/2016			Bond Future	10.6395	78.5073	10.4154	79.9431	(2.106)	0.0000	0.0000	8,882
2016/06/28	ES33	04/08/2016	10.24	Put	Bond Future	2,588.1700	2.5882	1,152.4600	1.1525	(55.472)	0	0	0
2016/06/28	ES33	04/08/2016	10.26	Put	Bond Future	2,455.4200	2.4554	1,019.7100	1.0197	(58.471)	0	0	0
2016/06/28	ES33	04/08/2016	10.25	Put	Bond Future	2,521.7500	2.5218	1,086.0400	1.0860	(56.933)	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
2016/06/28	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	ES33	03/11/2016			Bond Future	10.7239	76.2065	10.4924	77.6697	(2.159)	0.0000	0.0000	0
2016/06/28	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	ES33	03/11/2016	11.31	Call	Bond Future	3,519.9700	3.5200	4,983.1300	4,9831	41.567	0	0	0
2016/06/28	ES33	03/11/2016	11.29	Call	Bond Future	3,404.0600	3.4041	4,867.2200	4,8672	42.983	0	0	0
2016/06/28	ES33	03/11/2016	11.30	Call	Bond Future	3,462.0500	3.4620	4,925.2100	4,9252	42.263	0	0	0
2016/06/28	ES33	02/02/2017			Bond Future	10.8052	77.7317	10.5663	79.2223	(2.212)	0.0000	0.0000	0
2016/06/28	ES33	02/02/2017	10.59	Put	Bond Future	1,340.4900	1.3405	0.0000	0.0000	(100.000)	0	0	0
2016/06/28	ES33	02/02/2017	10.61	Put	Bond Future	1,214.3900	1.2144	0.0000	0.0000	(100.000)	0	0	0
2016/06/28	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	150.1400	0.1501	100.000	0	0	0
2016/06/28	ES33	02/02/2017	10.60	Put	Bond Future	1,277.4000	1.2774	0.0000	0.0000	(100.000)	0	0	0
2016/06/28	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	213.2300	0.2132	100.000	0	0	0
2016/06/28	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	276.2400	0.2762	100.000	0	0	0
2016/06/28	ES42	04/08/2016			Bond Future	10.7892	82.6643	10.5702	84.2598	(2.030)	0.0000	0.0000	7,270
2016/06/28	ES42	03/11/2016			Bond Future	10.8723	79.9724	10.6460	81.5985	(2.081)	0.0000	0.0000	0
2016/06/28	GOVI	04/08/2016	520.99	Put	GOVI	135,780.0000	13.5780	63,950.0000	6.3950	(52.902)	0	0	0
2016/06/28	GOVI	04/08/2016			GOVI	507.4120	507.4120	514.5950	514.5950	1.416	0.0000	0.0000	451
2016/06/28	GOVI	04/08/2016	521.01	Put	GOVI	135,980.0000	13.5980	64,150.0000	6.4150	(52.824)	0	0	0
2016/06/28	GOVI	04/08/2016	521.00	Put	GOVI	135,880.0000	13.5880	64,050.0000	6.4050	(52.863)	0	0	0
2016/06/28	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	GOVI	03/11/2016	476.11	Call	GOVI	410,460.0000	41.0460	483,680.0000	48.3680	17.839	0	0	0
2016/06/28	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	GOVI	03/11/2016			GOVI	517.1560	517.1560	524.4780	524.4780	1.416	0.0000	0.0000	127
2016/06/28	GOVI	03/11/2016	476.12	Call	GOVI	410,360.0000	41.0360	483,580.0000	48.3580	17.843	0	0	0
2016/06/28	GOVI	03/11/2016	476.13	Call	GOVI	410,260.0000	41.0260	483,480.0000	48.3480	17.847	0	0	0
2016/06/28	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	16,160.0000	1.6160	100.000	0	0	0
2016/06/28	GOVI	02/02/2017			GOVI	527.4990	527.4990	534.9560	534.9560	1.414	0.0000	0.0000	0
2016/06/28	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	16,360.0000	1.6360	100.000	0	0	0
2016/06/28	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	16,260.0000	1.6260	100.000	0	0	0
2016/06/28	GOVI	02/02/2017	533.32	Put	GOVI	58,210.0000	5.8210	0.0000	0.0000	(100.000)	0	0	0
2016/06/28	GOVI	02/02/2017	533.34	Put	GOVI	58,410.0000	5.8410	0.0000	0.0000	(100.000)	0	0	0
2016/06/28	GOVI	02/02/2017	533.33	Put	GOVI	58,310.0000	5.8310	0.0000	0.0000	(100.000)	0	0	0
2016/06/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/06/28	IGOV	04/08/2016			Index Future	248.4240	248.4240	248.4460	248.4460	0.009	0.0000	0.0000	1,079
2016/06/28	IGOV	03/11/2016			Index Future	253.2090	253.2090	253.2330	253.2330	0.009	0.0000	0.0000	24
2016/06/28	IGOV	02/02/2017			Index Future	258.2880	258.2880	258.3070	258.3070	0.007	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
2016/06/28	ILBI	04/08/2016			Index Future	672.5750	672.5750	672.6350	672.6350	0.009	0.0000	0.0000	156
2016/06/28	ILBI	03/11/2016			Index Future	685.4090	685.4090	685.4710	685.4710	0.009	0.0000	0.0000	0
2016/06/28	IS01	19/12/2016			Interest Rate Swap	100.1022	100.1022	100.0931	100.0931	(0.009)	0.0000	0.0000	0
2016/06/28	IS01	16/03/2017			Interest Rate Swap	100.0987	100.0987	100.0737	100.0737	(0.025)	0.0000	0.0000	0
2016/06/28	IS01	15/06/2017			Interest Rate Swap	99.7959	99.7959	99.7509	99.7509	(0.045)	0.0000	0.0000	0
2016/06/28	IS01	21/09/2017			Interest Rate Swap	99.9361	99.9361	99.8652	99.8652	(0.071)	0.0000	0.0000	0
2016/06/28	IS02	18/12/2017			Interest Rate Swap	100.3189	100.3189	100.2214	100.2214	(0.097)	0.0000	0.0000	0
2016/06/28	IS02	16/03/2018			Interest Rate Swap	99.7155	99.7155	99.5895	99.5895	(0.126)	0.0000	0.0000	0
2016/06/28	IS02	15/06/2018			Interest Rate Swap	99.5016	99.5016	99.3615	99.3615	(0.141)	0.0000	0.0000	0
2016/06/28	IS02	21/09/2018			Interest Rate Swap	99.6967	99.6967	99.5271	99.5271	(0.170)	0.0000	0.0000	0
2016/06/28	IS05	17/12/2020			Interest Rate Swap	99.6559	99.6559	99.1553	99.1553	(0.502)	0.0000	0.0000	0
2016/06/28	IS05	16/03/2021			Interest Rate Swap	99.1053	99.1053	98.5761	98.5761	(0.534)	0.0000	0.0000	0
2016/06/28	IS05	15/06/2021			Interest Rate Swap	98.5187	98.5187	97.9613	97.9613	(0.566)	0.0000	0.0000	0
2016/06/28	IS05	21/09/2021			Interest Rate Swap	98.9007	98.9007	98.3178	98.3178	(0.589)	0.0000	0.0000	0
2016/06/28	IS10	17/12/2025			Interest Rate Swap	101.1249	101.1249	100.2464	100.2464	(0.869)	0.0000	0.0000	0
2016/06/28	IS10	16/03/2026			Interest Rate Swap	98.3258	98.3258	97.4165	97.4165	(0.925)	0.0000	0.0000	0
2016/06/28	IS10	15/06/2026			Interest Rate Swap	97.1801	97.1801	96.2471	96.2471	(0.960)	0.0000	0.0000	0
2016/06/28	IS10	21/09/2026			Interest Rate Swap	99.2822	99.2822	98.3421	98.3421	(0.947)	0.0000	0.0000	0
2016/06/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/06/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/06/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/06/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/06/28	JBAF	20/07/2016			Jibar Tradeable Future	7.3900	92.6100	7.3800	92.6200	(0.135)	0.0000	0.0000	0
2016/06/28	JBAF	17/08/2016			Jibar Tradeable Future	7.4400	92.5600	7.4300	92.5700	(0.134)	0.0000	0.0000	0
2016/06/28	JBAF	21/09/2016			Jibar Tradeable Future	7.4800	92.5200	7.4500	92.5500	(0.401)	0.0000	0.0000	0
2016/06/28	JBAF	19/10/2016			Jibar Tradeable Future	7.5400	92.4600	7.5000	92.5000	(0.531)	0.0000	0.0000	0
2016/06/28	JBAF	16/11/2016			Jibar Tradeable Future	7.5600	92.4400	7.5100	92.4900	(0.661)	0.0000	0.0000	0
2016/06/28	JBAF	21/12/2016			Jibar Tradeable Future	7.6300	92.3700	7.5700	92.4300	(0.786)	0.0000	0.0000	0
2016/06/28	JBAF	15/02/2017			Jibar Tradeable Future	7.7000	92.3000	7.6300	92.3700	(0.909)	0.0000	0.0000	0
2016/06/28	JBAF	15/03/2017			Jibar Tradeable Future	7.7300	92.2700	7.6700	92.3300	(0.776)	0.0000	0.0000	0
2016/06/28	JBAF	21/06/2017			Jibar Tradeable Future	7.8400	92.1600	7.7500	92.2500	(1.148)	0.0000	0.0000	0
2016/06/28	JBAF	20/09/2017			Jibar Tradeable Future	7.9000	92.1000	7.8000	92.2000	(1.266)	0.0000	0.0000	0
2016/06/28	JBAF	20/12/2017			Jibar Tradeable Future	7.9600	92.0400	7.8600	92.1400	(1.256)	0.0000	0.0000	0
2016/06/28	JBAF	20/03/2018			Jibar Tradeable Future	8.0500	91.9500	7.9600	92.0400	(1.118)	0.0000	0.0000	0
2016/06/28	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/06/28	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	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
2016/06/28	R023	04/08/2016	8.24	Call	Bond Future	122.4500	0.1224	283.9800	0.2840	131.915	0	0	0
2016/06/28	R023	04/08/2016	8.25	Put	Bond Future	2,950.4100	2.9504	2,067.3900	2.0674	(29.929)	0	0	0
2016/06/28	R023	04/08/2016			Bond Future	8.8354	98.1111	8.6151	99.1610	(2.493)	0.0000	0.0000	11,610
2016/06/28	R023	04/08/2016	8.25	Call	Bond Future	127.9100	0.1279	294.7300	0.2947	130.420	0	0	0
2016/06/28	R023	04/08/2016	8.26	Call	Bond Future	133.6400	0.1336	305.8900	0.3059	128.891	0	0	0
2016/06/28	R023	04/08/2016	8.24	Put	Bond Future	2,994.0700	2.9941	2,105.7600	2.1058	(29.669)	0	0	0
2016/06/28	R023	04/08/2016	8.26	Put	Bond Future	2,907.0500	2.9070	2,029.4600	2.0295	(30.188)	0	0	0
2016/06/28	R023	03/11/2016	9.73	Put	Bond Future	457.9800	0.4580	287.6900	0.2877	(37.183)	0	0	0
2016/06/28	R023	03/11/2016			Bond Future	8.8894	96.0442	8.6580	97.1142	(2.603)	0.0000	0.0000	607
2016/06/28	R023	03/11/2016	9.75	Put	Bond Future	441.8300	0.4418	276.6200	0.2766	(37.392)	0	0	0
2016/06/28	R023	03/11/2016	9.73	Call	Bond Future	4,221.7800	4.2218	5,121.4500	5.1214	21.310	0	0	0
2016/06/28	R023	03/11/2016	9.74	Put	Bond Future	449.8400	0.4498	282.1100	0.2821	(37.287)	0	0	0
2016/06/28	R023	03/11/2016	9.74	Call	Bond Future	4,257.2800	4.2573	5,159.5100	5.1595	21.193	0	0	0
2016/06/28	R023	03/11/2016	9.75	Call	Bond Future	4,292.8800	4.2929	5,197.6300	5.1976	21.076	0	0	0
2016/06/28	R023	02/02/2017	8.85	Call	Bond Future	1,997.4300	1.9974	2,562.3400	2.5623	28.282	0	0	0
2016/06/28	R023	02/02/2017			Bond Future	8.9346	97.9661	8.6913	99.0552	(2.723)	0.0000	0.0000	0
2016/06/28	R023	02/02/2017	8.86	Call	Bond Future	2,018.7100	2.0187	2,587.1600	2.5872	28.159	0	0	0
2016/06/28	R023	02/02/2017	8.84	Put	Bond Future	2,397.8000	2.3978	1,870.0400	1.8700	(22.010)	0	0	0
2016/06/28	R023	02/02/2017	8.86	Put	Bond Future	2,350.9000	2.3509	1,830.2200	1.8302	(22.148)	0	0	0
2016/06/28	R023	02/02/2017	8.84	Call	Bond Future	1,976.2800	1.9763	2,537.6500	2.5376	28.405	0	0	0
2016/06/28	R023	02/02/2017	8.85	Put	Bond Future	2,374.2700	2.3743	1,850.0500	1.8500	(22.079)	0	0	0
2016/06/28	R035	04/08/2016			Bond Future	9.7108	96.7973	9.4923	98.5834	(2.250)	0.0000	0.0000	5,505
2016/06/28	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R035	04/08/2016	10.35	Call	Bond Future	4,935.2700	4.9353	6,721.3300	6.7213	36.190	0	0	0
2016/06/28	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R035	04/08/2016	10.36	Call	Bond Future	5,009.2100	5.0092	6,795.2700	6.7953	35.656	0	0	0
2016/06/28	R035	04/08/2016	10.37	Call	Bond Future	5,083.0600	5.0831	6,869.1200	6.8691	35.137	0	0	0
2016/06/28	R035	03/11/2016	9.58	Put	Bond Future	1,500.0200	1.5000	0.0000	0.0000	(100.000)	0	0	0
2016/06/28	R035	03/11/2016			Bond Future	9.7661	94.1347	9.5409	95.9550	(2.306)	0.0000	0.0000	0
2016/06/28	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	401.8300	0.4018	100.000	0	0	0
2016/06/28	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	238.6000	0.2386	100.000	0	0	0
2016/06/28	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	320.2700	0.3203	100.000	0	0	0
2016/06/28	R035	03/11/2016	9.57	Put	Bond Future	1,581.6900	1.5817	0.0000	0.0000	(100.000)	0	0	0
2016/06/28	R035	03/11/2016	9.59	Put	Bond Future	1,418.4600	1.4185	0.0000	0.0000	(100.000)	0	0	0
2016/06/28	R186	04/08/2016	8.51	Put	Bond Future	4,691.6000	4.6916	3,338.7200	3.3387	(28.836)	0	0	0
2016/06/28	R186	04/08/2016	8.90	Call	Bond Future	749.7600	0.7498	1,383.0700	1.3831	84.468	0	0	500
2016/06/28	R186	04/08/2016	8.85	Call	Bond Future	640.9900	0.6410	1,214.2300	1.2142	89.430	0	0	750
2016/06/28	R186	04/08/2016	9.60	Call	Bond Future	3,561.6500	3.5617	4,929.3100	4.9293	38.400	0	0	0
2016/06/28	R186	04/08/2016	10.00	Put	Bond Future	82.2000	0.0822	25.9200	0.0259	(68.467)	0	0	6,500
2016/06/28	R186	04/08/2016			Bond Future	9.1360	110.4259	8.9117	112.0144	(2.455)	0.0000	0.0000	97,734
2016/06/28	R186	04/08/2016	8.50	Put	Bond Future	4,758.1200	4.7581	3,397.7800	3.3978	(28.590)	0	0	0
2016/06/28	R186	04/08/2016	9.25	Put	Bond Future	1,070.4700	1.0705	538.6500	0.5387	(49.681)	0	0	1,000
2016/06/28	R186	04/08/2016	9.35	Put	Bond Future	812.4400	0.8124	385.9300	0.3859	(52.497)	0	0	0
2016/06/28	R186	04/08/2016	9.40	Put	Bond Future	702.4700	0.7025	323.9800	0.3240	(53.880)	0	0	5,000
2016/06/28	R186	04/08/2016	9.30	Put	Bond Future	934.9000	0.9349	457.1900	0.4572	(51.097)	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
2016/06/28	R186	04/08/2016	8.51	Call	Bond Future	179.5000	0.1795	415.0800	0.4151	131.242	0	0	0
2016/06/28	R186	04/08/2016	8.85	Put	Bond Future	2,671.5800	2.6716	1,656.3600	1.6564	(38.001)	0	0	0
2016/06/28	R186	04/08/2016	8.49	Call	Bond Future	164.5600	0.1646	385.3800	0.3854	134.188	0	0	0
2016/06/28	R186	04/08/2016	8.50	Call	Bond Future	171.9000	0.1719	400.0200	0.4000	132.705	0	0	0
2016/06/28	R186	04/08/2016	8.90	Put	Bond Future	2,421.6500	2.4216	1,466.5000	1.4665	(39.442)	0	0	0
2016/06/28	R186	04/08/2016	9.25	Call	Bond Future	1,865.9900	1.8660	2,922.6300	2.9226	56.626	0	0	0
2016/06/28	R186	04/08/2016	9.35	Call	Bond Future	2,299.1500	2.2991	3,461.1000	3.4611	50.538	0	0	500
2016/06/28	R186	04/08/2016	9.40	Call	Bond Future	2,532.5300	2.5325	3,742.5000	3.7425	47.777	0	0	0
2016/06/28	R186	04/08/2016	9.30	Call	Bond Future	2,076.7700	2.0768	3,187.5200	3.1875	53.484	0	0	500
2016/06/28	R186	04/08/2016	9.60	Put	Bond Future	373.1000	0.3731	152.3000	0.1523	(59.180)	0	0	5,635
2016/06/28	R186	04/08/2016	10.00	Call	Bond Future	5,917.8200	5.9178	7,450.0000	7.4500	25.891	0	0	0
2016/06/28	R186	04/08/2016	8.49	Put	Bond Future	4,824.9600	4.8250	3,457.3200	3.4573	(28.345)	0	0	0
2016/06/28	R186	03/11/2016	9.40	Put	Bond Future	1,959.0200	1.9590	1,374.4700	1.3745	(29.839)	0	0	0
2016/06/28	R186	03/11/2016			Bond Future	9.1874	112.5241	8.9542	114.1430	(2.539)	0.0000	0.0000	482
2016/06/28	R186	03/11/2016	9.20	Put	Bond Future	2,572.1500	2.5721	1,858.7200	1.8587	(27.737)	0	0	0
2016/06/28	R186	03/11/2016	8.95	Put	Bond Future	3,520.1600	3.5202	2,636.9600	2.6370	(25.090)	0	0	0
2016/06/28	R186	03/11/2016	8.97	Put	Bond Future	3,436.7400	3.4367	2,567.2400	2.5672	(25.300)	0	0	0
2016/06/28	R186	03/11/2016	9.66	Call	Bond Future	4,519.8500	4.5199	5,703.8100	5.7038	26.195	0	0	0
2016/06/28	R186	03/11/2016	8.96	Put	Bond Future	3,478.2800	3.4783	2,601.9300	2.6019	(25.195)	0	0	0
2016/06/28	R186	03/11/2016	8.97	Call	Bond Future	1,928.5000	1.9285	2,677.8600	2.6779	38.857	0	0	0
2016/06/28	R186	03/11/2016	9.71	Call	Bond Future	4,750.0400	4.7500	5,959.9400	5.9599	25.471	0	0	0
2016/06/28	R186	03/11/2016	9.20	Call	Bond Future	2,658.4100	2.6584	3,563.8400	3.5638	34.059	0	0	1,425
2016/06/28	R186	03/11/2016	8.95	Call	Bond Future	1,871.7700	1.8718	2,607.4300	2.6074	39.303	0	0	0
2016/06/28	R186	03/11/2016	9.40	Call	Bond Future	3,406.4200	3.4064	4,440.7300	4.4407	30.364	0	0	1,425
2016/06/28	R186	03/11/2016	9.66	Put	Bond Future	1,337.4700	1.3375	902.5700	0.9026	(32.517)	0	0	5,000
2016/06/28	R186	03/11/2016	9.71	Put	Bond Future	1,238.4100	1.2384	829.4500	0.8294	(33.023)	0	0	5,000
2016/06/28	R186	03/11/2016	8.96	Call	Bond Future	1,900.0000	1.9000	2,642.5100	2.6425	39.079	0	0	0
2016/06/28	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R197	04/08/2016			Bond Future	299.6213	299.6213	299.6477	299.6477	0.009	0.0000	0.0000	1,667
2016/06/28	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R197	04/08/2016	293.98	Call	Bond Future	5,641.2500	5.6413	5,667.7300	5.6677	0.469	0	0	0
2016/06/28	R197	04/08/2016	293.96	Call	Bond Future	5,661.2500	5.6613	5,687.7300	5.6877	0.468	0	0	0
2016/06/28	R197	04/08/2016	293.97	Call	Bond Future	5,651.2500	5.6513	5,677.7300	5.6777	0.469	0	0	0
2016/06/28	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R197	03/11/2016	303.56	Call	Bond Future	1,772.4800	1.7725	1,800.1700	1.8002	1.562	0	0	0
2016/06/28	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R197	03/11/2016			Bond Future	305.3325	305.3325	305.3602	305.3602	0.009	0.0000	0.0000	0
2016/06/28	R197	03/11/2016	303.57	Call	Bond Future	1,762.4800	1.7625	1,790.1700	1.7902	1.571	0	0	0
2016/06/28	R197	03/11/2016	303.58	Call	Bond Future	1,752.4800	1.7525	1,780.1700	1.7802	1.580	0	0	0
2016/06/28	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R202	04/08/2016	243.25	Call	Bond Future	6,669.4700	6.6695	6,661.1400	6.6611	(0.125)	0	0	0
2016/06/28	R202	04/08/2016			Bond Future	249.1101	249.1101	249.1326	249.1326	0.009	0.0000	0.0000	37,411
2016/06/28	R202	04/08/2016	243.26	Call	Bond Future	6,661.5500	6.6615	6,653.1800	6.6532	(0.126)	0	0	0
2016/06/28	R202	04/08/2016	243.24	Put	Bond Future	807.3400	0.8073	776.5500	0.7766	(3.814)	0	0	0
2016/06/28	R202	04/08/2016	243.26	Put	Bond Future	811.5000	0.8115	780.6200	0.7806	(3.805)	0	0	0

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2016/06/28	R202	04/08/2016	243.24	Call	Bond Future	6,677.3900		6.6774	6,669.1100	6.6691	(0.124)	0	0	0
2016/06/28	R202	04/08/2016	243.25	Put	Bond Future	809.4200		0.8094	778.5800	0.7786	(3.810)	0	0	0
2016/06/28	R202	03/11/2016	253.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R202	03/11/2016			Bond Future	253.8585		253.8585	253.8823	253.8823	0.009	0.0000	0.0000	0
2016/06/28	R202	03/11/2016	253.87	Put	Bond Future	11.5400		0.0115	0.0000	0.0000	(100.000)	0	0	0
2016/06/28	R202	03/11/2016	253.85	Call	Bond Future	8.4600		0.0085	32.2800	0.0323	281.560	0	0	0
2016/06/28	R202	03/11/2016	253.86	Put	Bond Future	1.5400		0.0015	0.0000	0.0000	(100.000)	0	0	0
2016/06/28	R202	03/11/2016	253.86	Call	Bond Future	0.0000		0.0000	22.2800	0.0223	100.000	0	0	0
2016/06/28	R202	03/11/2016	253.87	Call	Bond Future	0.0000		0.0000	12.2800	0.0123	100.000	0	0	0
2016/06/28	R203	04/08/2016	7.26	Call	Bond Future	17.1700		0.0172	56.6500	0.0567	229.936	0	0	0
2016/06/28	R203	04/08/2016			Bond Future	7.7808		103.7903	7.5322	104.0489	(3.195)	0.0000	0.0000	58,231
2016/06/28	R203	04/08/2016	7.24	Call	Bond Future	15.2500		0.0152	51.6200	0.0516	238.492	0	0	0
2016/06/28	R203	04/08/2016	7.25	Call	Bond Future	16.1900		0.0162	54.0900	0.0541	234.095	0	0	0
2016/06/28	R203	04/08/2016	7.24	Put	Bond Future	579.1100		0.5791	356.8600	0.3569	(38.378)	0	0	0
2016/06/28	R203	04/08/2016	7.26	Put	Bond Future	560.0900		0.5601	340.9500	0.3409	(39.126)	0	0	0
2016/06/28	R203	04/08/2016	7.25	Put	Bond Future	569.5800		0.5696	348.8600	0.3489	(38.751)	0	0	0
2016/06/28	R203	03/11/2016	8.86	Call	Bond Future	894.4100		0.8944	1,141.8700	1.1419	27.667	0	0	0
2016/06/28	R203	03/11/2016			Bond Future	7.7843		101.5906	7.4604	101.8543	(4.161)	0.0000	0.0000	0
2016/06/28	R203	03/11/2016	8.84	Call	Bond Future	879.6300		0.8796	1,126.3700	1.1264	28.050	0	0	0
2016/06/28	R203	03/11/2016	8.85	Call	Bond Future	887.0100		0.8870	1,134.1200	1.1341	27.859	0	0	0
2016/06/28	R203	03/11/2016	8.84	Put	Bond Future	27.5300		0.0275	10.5200	0.0105	(61.787)	0	0	0
2016/06/28	R203	03/11/2016	8.86	Put	Bond Future	26.2700		0.0263	9.9800	0.0100	(62.010)	0	0	0
2016/06/28	R203	03/11/2016	8.85	Put	Bond Future	26.8900		0.0269	10.2500	0.0102	(61.882)	0	0	0
2016/06/28	R203	02/02/2017	7.70	Call	Bond Future	231.6900		0.2317	392.3800	0.3924	69.356	0	0	0
2016/06/28	R203	02/02/2017	7.71	Put	Bond Future	213.6700		0.2137	108.7500	0.1088	(49.104)	0	0	0
2016/06/28	R203	02/02/2017			Bond Future	7.6737		103.6236	7.2139	103.8902	(5.992)	0.0000	0.0000	0
2016/06/28	R203	02/02/2017	7.71	Call	Bond Future	234.6500		0.2346	396.3800	0.3964	68.924	0	0	0
2016/06/28	R203	02/02/2017	7.72	Call	Bond Future	237.9500		0.2380	400.7000	0.4007	68.397	0	0	0
2016/06/28	R203	02/02/2017	7.70	Put	Bond Future	216.4900		0.2165	110.5300	0.1105	(48.945)	0	0	0
2016/06/28	R203	02/02/2017	7.72	Put	Bond Future	211.1800		0.2112	107.2800	0.1073	(49.200)	0	0	0
2016/06/28	R204	04/08/2016			Bond Future	8.1796		100.6981	7.9479	101.1876	(2.832)	0.0000	0.0000	33,387
2016/06/28	R204	04/08/2016	7.74	Put	Bond Future	1,001.0400		1.0010	618.0700	0.6181	(38.257)	0	0	0
2016/06/28	R204	04/08/2016	7.76	Put	Bond Future	965.2300		0.9652	589.2700	0.5893	(38.950)	0	0	0
2016/06/28	R204	04/08/2016	7.74	Call	Bond Future	69.3900		0.0694	175.9700	0.1760	153.596	0	0	0
2016/06/28	R204	04/08/2016	7.75	Put	Bond Future	983.1100		0.9831	603.6300	0.6036	(38.600)	0	0	0
2016/06/28	R204	04/08/2016	7.75	Call	Bond Future	72.7700		0.0728	182.8400	0.1828	151.257	0	0	0
2016/06/28	R204	04/08/2016	7.76	Call	Bond Future	76.2000		0.0762	189.7900	0.1898	149.068	0	0	0
2016/06/28	R204	03/11/2016			Bond Future	8.2276		102.6114	7.9663	103.1105	(3.176)	0.0000	0.0000	656
2016/06/28	R204	03/11/2016	9.21	Put	Bond Future	98.0000		0.0980	49.9800	0.0500	(49.000)	0	0	0
2016/06/28	R204	03/11/2016	9.23	Put	Bond Future	93.7900		0.0938	47.6100	0.0476	(49.238)	0	0	0
2016/06/28	R204	03/11/2016	9.22	Put	Bond Future	95.8100		0.0958	48.7500	0.0488	(49.118)	0	0	0
2016/06/28	R204	03/11/2016	9.22	Call	Bond Future	1,962.5800		1.9626	2,414.5900	2.4146	23.031	0	0	0
2016/06/28	R204	03/11/2016	9.21	Call	Bond Future	1,946.1800		1.9462	2,397.2300	2.3972	23.176	0	0	0
2016/06/28	R204	03/11/2016	9.23	Call	Bond Future	1,979.1400		1.9791	2,432.0300	2.4320	22.883	0	0	0
2016/06/28	R204	02/02/2017	8.28	Call	Bond Future	741.7600		0.7418	1,030.3500	1.0303	38.906	0	0	0
2016/06/28	R204	02/02/2017			Bond Future	8.2452		100.6226	7.9475	101.1293	(3.611)	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
2016/06/28	R204	02/02/2017	8.29	Call	Bond Future	750.7400	0.7507	1,041.2100	1.0412	38.691	0	0	0
2016/06/28	R204	02/02/2017	8.30	Call	Bond Future	760.0900	0.7601	1,052.4100	1.0524	38.459	0	0	0
2016/06/28	R204	02/02/2017	8.28	Put	Bond Future	682.8300	0.6828	464.7100	0.4647	(31.944)	0	0	0
2016/06/28	R204	02/02/2017	8.30	Put	Bond Future	667.2700	0.6673	452.8800	0.4529	(32.129)	0	0	0
2016/06/28	R204	02/02/2017	8.29	Put	Bond Future	674.8600	0.6749	458.6200	0.4586	(32.042)	0	0	0
2016/06/28	R207	04/08/2016			Bond Future	8.4508	96.9917	8.2222	97.6488	(2.706)	0.0000	0.0000	76,760
2016/06/28	R207	04/08/2016	7.99	Put	Bond Future	1,433.6900	1.4337	918.7200	0.9187	(35.919)	0	0	0
2016/06/28	R207	04/08/2016	8.01	Put	Bond Future	1,384.9600	1.3850	878.8000	0.8788	(36.547)	0	0	0
2016/06/28	R207	04/08/2016	8.00	Put	Bond Future	1,409.2400	1.4092	898.6500	0.8986	(36.232)	0	0	0
2016/06/28	R207	04/08/2016	8.01	Call	Bond Future	113.2700	0.1133	264.1800	0.2642	133.230	0	0	0
2016/06/28	R207	04/08/2016	7.99	Call	Bond Future	103.8200	0.1038	245.9200	0.2459	136.872	0	0	0
2016/06/28	R207	04/08/2016	8.00	Call	Bond Future	108.4600	0.1085	254.9400	0.2549	135.054	0	0	0
2016/06/28	R207	02/02/2017	9.24	Call	Bond Future	2,200.5000	2.2005	2,724.5500	2.7245	23.815	0	0	0
2016/06/28	R207	02/02/2017			Bond Future	8.5377	97.1690	8.2664	97.8499	(3.178)	0.0000	0.0000	0
2016/06/28	R207	02/02/2017	8.91	Call	Bond Future	1,634.7300	1.6347	2,095.2600	2.0953	28.172	0	0	62
2016/06/28	R207	02/02/2017	9.22	Call	Bond Future	2,164.1800	2.1642	2,684.7600	2.6848	24.054	0	0	0
2016/06/28	R207	02/02/2017	9.23	Call	Bond Future	2,182.3100	2.1823	2,704.6300	2.7046	23.934	0	0	0
2016/06/28	R207	02/02/2017	8.91	Put	Bond Future	710.1100	0.7101	489.7400	0.4897	(31.033)	0	0	0
2016/06/28	R207	02/02/2017	9.22	Put	Bond Future	477.9700	0.4780	317.6500	0.3177	(33.542)	0	0	0
2016/06/28	R207	02/02/2017	9.24	Put	Bond Future	465.4200	0.4654	308.5700	0.3086	(33.701)	0	0	0
2016/06/28	R207	02/02/2017	9.23	Put	Bond Future	471.6600	0.4717	313.0800	0.3131	(33.622)	0	0	0
2016/06/28	R208	04/08/2016	8.01	Put	Bond Future	2,247.4100	2.2474	1,547.4000	1.5474	(31.147)	0	0	0
2016/06/28	R208	04/08/2016			Bond Future	8.6035	95.4510	8.3768	96.2717	(2.636)	0.0000	0.0000	48,487
2016/06/28	R208	04/08/2016	8.00	Put	Bond Future	2,280.7400	2.2807	1,576.6300	1.5766	(30.872)	0	0	0
2016/06/28	R208	04/08/2016	7.99	Call	Bond Future	73.5300	0.0735	186.0700	0.1861	153.053	0	0	0
2016/06/28	R208	04/08/2016	8.00	Call	Bond Future	77.1000	0.0771	193.6400	0.1936	151.154	0	0	0
2016/06/28	R208	04/08/2016	8.01	Call	Bond Future	80.8000	0.0808	201.4400	0.2014	149.307	0	0	0
2016/06/28	R208	04/08/2016	7.99	Put	Bond Future	2,314.2100	2.3142	1,606.1000	1.6061	(30.598)	0	0	0
2016/06/28	R208	03/11/2016	9.59	Put	Bond Future	250.9200	0.2509	145.9500	0.1460	(41.834)	0	0	0
2016/06/28	R208	03/11/2016			Bond Future	8.6575	93.8620	8.4157	94.6985	(2.793)	0.0000	0.0000	46
2016/06/28	R208	03/11/2016	9.58	Put	Bond Future	255.8200	0.2558	149.0700	0.1491	(41.729)	0	0	0
2016/06/28	R208	03/11/2016	9.57	Call	Bond Future	3,336.8800	3.3369	4,064.7600	4.0648	21.813	0	0	0
2016/06/28	R208	03/11/2016	9.58	Call	Bond Future	3,364.7800	3.3648	4,094.4900	4.0945	21.687	0	0	0
2016/06/28	R208	03/11/2016	9.59	Call	Bond Future	3,392.8800	3.3929	4,124.3700	4.1244	21.560	0	0	0
2016/06/28	R208	03/11/2016	9.57	Put	Bond Future	260.9400	0.2609	152.3600	0.1524	(41.611)	0	0	0
2016/06/28	R208	02/02/2017			Bond Future	8.6976	95.7404	8.4395	96.5914	(2.968)	0.0000	0.0000	0
2016/06/28	R208	02/02/2017	8.64	Call	Bond Future	1,417.4400	1.4174	1,867.2600	1.8673	31.735	0	0	0
2016/06/28	R208	02/02/2017	8.63	Put	Bond Future	1,623.4300	1.6234	1,219.3400	1.2193	(24.891)	0	0	0
2016/06/28	R208	02/02/2017	8.65	Put	Bond Future	1,589.9300	1.5899	1,191.6900	1.1917	(25.048)	0	0	0
2016/06/28	R208	02/02/2017	8.64	Put	Bond Future	1,606.6200	1.6066	1,205.4500	1.2055	(24.970)	0	0	0
2016/06/28	R208	02/02/2017	8.65	Call	Bond Future	1,433.6100	1.4336	1,886.3600	1.8864	31.581	0	0	0
2016/06/28	R208	02/02/2017	8.63	Call	Bond Future	1,401.3800	1.4014	1,848.2800	1.8483	31.890	0	0	0
2016/06/28	R209	04/08/2016	9.26	Call	Bond Future	483.3500	0.4834	930.8600	0.9309	92.585	0	0	0
2016/06/28	R209	04/08/2016	9.70	Put	Bond Future	1,295.6000	1.2956	707.2700	0.7073	(45.410)	0	0	250
2016/06/28	R209	04/08/2016			Bond Future	9.6539	72.5151	9.4306	74.0338	(2.313)	0.0000	0.0000	55,112

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
2016/06/28	R209	04/08/2016	9.24	Call	Bond Future	452.1300	0.4521	879.6800	0.8797	94.564	0	0	0
2016/06/28	R209	04/08/2016	9.60	Put	Bond Future	1,634.5800	1.6346	936.9400	0.9369	(42.680)	0	0	0
2016/06/28	R209	04/08/2016	10.60	Call	Bond Future	5,992.7600	5.9928	7,461.0500	7.4611	24.501	0	0	5,624
2016/06/28	R209	04/08/2016	9.40	Put	Bond Future	2,477.9500	2.4779	1,555.4500	1.5554	(37.228)	0	0	0
2016/06/28	R209	04/08/2016	9.70	Call	Bond Future	1,603.1300	1.6031	2,533.5500	2.5335	58.038	0	0	0
2016/06/28	R209	04/08/2016	10.29	Call	Bond Future	4,300.6800	4.3007	5,678.3800	5.6784	32.034	0	0	0
2016/06/28	R209	04/08/2016	9.25	Call	Bond Future	467.5800	0.4676	905.0700	0.9051	93.565	0	0	0
2016/06/28	R209	04/08/2016	9.24	Put	Bond Future	3,307.4600	3.3075	2,216.2600	2.2163	(32.992)	0	0	0
2016/06/28	R209	04/08/2016	10.60	Put	Bond Future	75.7100	0.0757	25.2500	0.0252	(66.649)	0	0	0
2016/06/28	R209	04/08/2016	9.40	Call	Bond Future	747.0200	0.7470	1,343.2700	1.3433	79.817	0	0	250
2016/06/28	R209	04/08/2016	9.26	Put	Bond Future	3,196.6800	3.1967	2,125.4400	2.1254	(33.511)	0	0	0
2016/06/28	R209	04/08/2016	9.60	Call	Bond Future	1,272.5300	1.2725	2,093.6400	2.0936	64.526	0	0	5,624
2016/06/28	R209	04/08/2016	9.25	Put	Bond Future	3,251.8600	3.2519	2,170.6000	2.1706	(33.251)	0	0	0
2016/06/28	R209	04/08/2016	10.29	Put	Bond Future	234.3800	0.2344	93.3300	0.0933	(60.180)	0	0	250
2016/06/28	R209	03/11/2016	10.26	Call	Bond Future	4,810.2000	4.8102	5,971.4200	5.9714	24.141	0	0	0
2016/06/28	R209	03/11/2016			Bond Future	9.7021	70.7423	9.4726	72.2901	(2.366)	0.0000	0.0000	0
2016/06/28	R209	03/11/2016	10.24	Call	Bond Future	4,724.8200	4.7248	5,876.9500	5.8770	24.385	0	0	0
2016/06/28	R209	03/11/2016	10.25	Call	Bond Future	4,767.4500	4.7675	5,924.1400	5.9241	24.262	0	0	0
2016/06/28	R209	03/11/2016	10.24	Put	Bond Future	1,292.3800	1.2924	896.7200	0.8967	(30.615)	0	0	0
2016/06/28	R209	03/11/2016	10.25	Put	Bond Future	1,273.6600	1.2737	882.5600	0.8826	(30.707)	0	0	5,000
2016/06/28	R209	03/11/2016	10.26	Put	Bond Future	1,255.1600	1.2552	868.5900	0.8686	(30.798)	0	0	0
2016/06/28	R209	02/02/2017	9.55	Put	Bond Future	4,223.2800	4.2233	3,428.9600	3.4290	(18.808)	0	0	0
2016/06/28	R209	02/02/2017			Bond Future	9.7445	72.1581	9.5088	73.7352	(2.419)	0.0000	0.0000	0
2016/06/28	R209	02/02/2017	9.54	Put	Bond Future	4,261.6700	4.2617	3,462.5700	3.4626	(18.751)	0	0	0
2016/06/28	R209	02/02/2017	9.55	Call	Bond Future	2,925.7700	2.9258	3,708.5300	3.7085	26.754	0	0	0
2016/06/28	R209	02/02/2017	9.53	Call	Bond Future	2,867.3300	2.8673	3,640.5300	3.6405	26.966	0	0	0
2016/06/28	R209	02/02/2017	9.54	Call	Bond Future	2,896.4700	2.8965	3,674.4500	3.6744	26.860	0	0	0
2016/06/28	R209	02/02/2017	9.53	Put	Bond Future	4,300.3100	4.3003	3,496.4300	3.4964	(18.694)	0	0	0
2016/06/28	R210	04/08/2016			Bond Future	189.1275	189.1275	189.1443	189.1443	0.009	0.0000	0.0000	2,571
2016/06/28	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R210	04/08/2016	181.50	Call	Bond Future	7,627.4600	7.6275	7,644.3300	7.6443	0.221	0	0	0
2016/06/28	R210	04/08/2016	181.52	Call	Bond Future	7,607.4600	7.6075	7,624.3300	7.6243	0.222	0	0	0
2016/06/28	R210	04/08/2016	181.51	Call	Bond Future	7,617.4600	7.6175	7,634.3300	7.6343	0.221	0	0	0
2016/06/28	R210	03/11/2016			Bond Future	190.4502	190.4502	190.4677	190.4677	0.009	0.0000	0.0000	0
2016/06/28	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R210	03/11/2016	188.90	Call	Bond Future	1,550.1800	1.5502	1,567.6800	1.5677	1.129	0	0	0
2016/06/28	R210	03/11/2016	188.91	Call	Bond Future	1,540.1800	1.5402	1,557.6800	1.5577	1.136	0	0	0
2016/06/28	R210	03/11/2016	188.92	Call	Bond Future	1,530.1800	1.5302	1,547.6800	1.5477	1.144	0	0	0
2016/06/28	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R211	04/08/2016			Bond Future	139.7701	139.7701	139.7808	139.7808	0.008	0.0000	0.0000	64
2016/06/28	R211	04/08/2016	137.09	Call	Bond Future	2,680.1500	2.6801	2,690.7800	2.6908	0.397	0	0	0
2016/06/28	R211	04/08/2016	137.07	Call	Bond Future	2,700.1500	2.7001	2,710.7800	2.7108	0.394	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
2016/06/28	R211	04/08/2016	137.08	Call	Bond Future	2,690.1500	2.6901	2,700.7800	2.7008	0.395	0	0	0
2016/06/28	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R211	03/11/2016	141.75	Call	Bond Future	684.4800	0.6845	695.6300	0.6956	1.629	0	0	0
2016/06/28	R211	03/11/2016			Bond Future	142.4345	142.4345	142.4456	142.4456	0.008	0.0000	0.0000	0
2016/06/28	R211	03/11/2016	141.76	Call	Bond Future	674.4800	0.6745	685.6300	0.6856	1.653	0	0	0
2016/06/28	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R211	03/11/2016	141.74	Call	Bond Future	694.4800	0.6945	705.6300	0.7056	1.606	0	0	0
2016/06/28	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R212	04/08/2016	142.43	Call	Bond Future	3,687.8300	3.6878	3,700.9700	3.7010	0.356	0	0	0
2016/06/28	R212	04/08/2016			Bond Future	146.1178	146.1178	146.1310	146.1310	0.009	0.0000	0.0000	4,218
2016/06/28	R212	04/08/2016	142.44	Call	Bond Future	3,677.8300	3.6778	3,690.9700	3.6910	0.357	0	0	0
2016/06/28	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R212	04/08/2016	142.42	Call	Bond Future	3,697.8300	3.6978	3,710.9700	3.7110	0.355	0	0	0
2016/06/28	R212	03/11/2016			Bond Future	148.9032	148.9032	148.9169	148.9169	0.009	0.0000	0.0000	0
2016/06/28	R212	03/11/2016	148.11	Call	Bond Future	793.2300	0.7932	806.9000	0.8069	1.723	0	0	0
2016/06/28	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/28	R212	03/11/2016	148.12	Call	Bond Future	783.2300	0.7832	796.9000	0.7969	1.745	0	0	0
2016/06/28	R212	03/11/2016	148.10	Call	Bond Future	803.2300	0.8032	816.9000	0.8169	1.702	0	0	0
2016/06/28	R213	04/08/2016			Bond Future	9.5396	83.3289	9.3211	84.8040	(2.290)	0.0000	0.0000	44,423
2016/06/28	R213	04/08/2016	8.99	Put	Bond Future	4,049.2400	4.0492	2,861.4900	2.8615	(29.333)	0	0	0
2016/06/28	R213	04/08/2016	9.01	Put	Bond Future	3,928.1900	3.9282	2,756.7600	2.7568	(29.821)	0	0	0
2016/06/28	R213	04/08/2016	9.00	Put	Bond Future	3,988.5200	3.9885	2,808.8700	2.8089	(29.576)	0	0	0
2016/06/28	R213	04/08/2016	9.01	Call	Bond Future	285.9700	0.2860	589.6000	0.5896	106.175	0	0	0
2016/06/28	R213	04/08/2016	8.99	Call	Bond Future	264.9600	0.2650	552.2700	0.5523	108.435	0	0	0
2016/06/28	R213	04/08/2016	9.00	Call	Bond Future	275.3100	0.2753	570.7200	0.5707	107.301	0	0	0
2016/06/28	R213	03/11/2016			Bond Future	9.5923	81.3615	9.3670	82.8648	(2.349)	0.0000	0.0000	0
2016/06/28	R213	03/11/2016	10.18	Put	Bond Future	1,154.9900	1.1550	794.4300	0.7944	(31.218)	0	0	0
2016/06/28	R213	03/11/2016	10.20	Put	Bond Future	1,120.5300	1.1205	768.6500	0.7686	(31.403)	0	0	0
2016/06/28	R213	03/11/2016	10.18	Call	Bond Future	4,896.0800	4.8961	6,038.8100	6.0388	23.340	0	0	0
2016/06/28	R213	03/11/2016	10.19	Put	Bond Future	1,137.5700	1.1376	781.3800	0.7814	(31.311)	0	0	0
2016/06/28	R213	03/11/2016	10.19	Call	Bond Future	4,940.1500	4.9401	6,087.2500	6.0873	23.220	0	0	0
2016/06/28	R213	03/11/2016	10.20	Call	Bond Future	4,984.5200	4.9845	6,135.9300	6.1359	23.100	0	0	0
2016/06/28	R213	02/02/2017	9.40	Call	Bond Future	2,708.1100	2.7081	3,439.8100	3.4398	27.019	0	0	0
2016/06/28	R213	02/02/2017	9.42	Call	Bond Future	2,764.9400	2.7649	3,506.0500	3.5061	26.804	0	0	0
2016/06/28	R213	02/02/2017			Bond Future	9.6400	82.9896	9.4077	84.5210	(2.409)	0.0000	0.0000	0
2016/06/28	R213	02/02/2017	9.41	Call	Bond Future	2,736.4400	2.7364	3,472.8500	3.4729	26.911	0	0	0
2016/06/28	R213	02/02/2017	9.40	Put	Bond Future	4,291.0400	4.2910	3,491.2800	3.4913	(18.638)	0	0	0
2016/06/28	R213	02/02/2017	9.42	Put	Bond Future	4,214.2700	4.2143	3,423.9200	3.4239	(18.754)	0	0	0
2016/06/28	R213	02/02/2017	9.41	Put	Bond Future	4,252.5300	4.2525	3,457.4800	3.4575	(18.696)	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
2016/06/28	R214	04/08/2016	9.24	Call	Bond Future	320.7000	0.3207	643.8600	0.6439	100.767	0	0	0
2016/06/28	R214	04/08/2016	9.25	Put	Bond Future	4,106.9800	4.1070	2,904.9500	2.9050	(29.268)	0	0	0
2016/06/28	R214	04/08/2016	11.30	Call	Bond Future	9,352.9200	9.3529	10,881.5700	10.8816	16.344	0	0	5,610
2016/06/28	R214	04/08/2016			Bond Future	9.7733	72.5968	9.5551	74.1306	(2.232)	0.0000	0.0000	30,086
2016/06/28	R214	04/08/2016	8.55	Put	Bond Future	9,380.2900	9.3803	7,868.5200	7.8685	(16.116)	0	0	0
2016/06/28	R214	04/08/2016	9.30	Call	Bond Future	397.6800	0.3977	774.4400	0.7744	94.739	0	0	1,300
2016/06/28	R214	04/08/2016	9.25	Call	Bond Future	332.6700	0.3327	664.4600	0.6645	99.735	0	0	0
2016/06/28	R214	04/08/2016	11.30	Put	Bond Future	6.8700	0.0069	1.7000	0.0017	(75.255)	0	0	0
2016/06/28	R214	04/08/2016	10.30	Put	Bond Future	370.0800	0.3701	163.9400	0.1639	(55.701)	0	0	0
2016/06/28	R214	04/08/2016	9.26	Call	Bond Future	344.9600	0.3450	685.5100	0.6855	98.722	0	0	0
2016/06/28	R214	04/08/2016	8.55	Call	Bond Future	11.2100	0.0112	33.2600	0.0333	196.699	0	0	1,300
2016/06/28	R214	04/08/2016	9.30	Put	Bond Future	3,797.0400	3.7970	2,639.9800	2.6400	(30.473)	0	0	0
2016/06/28	R214	04/08/2016	9.24	Put	Bond Future	4,170.3800	4.1704	2,959.7200	2.9597	(29.030)	0	0	0
2016/06/28	R214	04/08/2016	10.30	Call	Bond Future	3,855.3000	3.8553	5,182.9800	5.1830	34.438	0	0	5,610
2016/06/28	R214	04/08/2016	9.26	Put	Bond Future	4,044.0300	4.0440	2,850.7600	2.8508	(29.507)	0	0	0
2016/06/28	R214	03/11/2016	10.35	Put	Bond Future	1,379.8600	1.3799	971.0600	0.9711	(29.626)	0	0	0
2016/06/28	R214	03/11/2016			Bond Future	9.8231	70.6791	9.5989	72.2422	(2.282)	0.0000	0.0000	0
2016/06/28	R214	03/11/2016	10.34	Put	Bond Future	1,399.7100	1.3997	986.2700	0.9863	(29.538)	0	0	0
2016/06/28	R214	03/11/2016	10.35	Call	Bond Future	4,837.2600	4.8373	5,991.6100	5.9916	23.864	0	0	0
2016/06/28	R214	03/11/2016	10.33	Call	Bond Future	4,751.0900	4.7511	5,896.1600	5.8962	24.101	0	0	0
2016/06/28	R214	03/11/2016	10.34	Call	Bond Future	4,794.1900	4.7942	5,943.9000	5.9439	23.981	0	0	0
2016/06/28	R214	03/11/2016	10.33	Put	Bond Future	1,419.6400	1.4196	1,001.5600	1.0016	(29.450)	0	0	0
2016/06/28	R214	02/02/2017			Bond Future	9.8686	72.0934	9.6383	73.6862	(2.333)	0.0000	0.0000	0
2016/06/28	R214	02/02/2017	9.67	Call	Bond Future	3,041.0200	3.0410	3,829.9900	3.8300	25.944	0	0	0
2016/06/28	R214	02/02/2017	9.66	Put	Bond Future	4,451.0500	4.4511	3,642.4700	3.6425	(18.166)	0	0	0
2016/06/28	R214	02/02/2017	9.68	Put	Bond Future	4,371.1900	4.3712	3,572.1900	3.5722	(18.279)	0	0	0
2016/06/28	R214	02/02/2017	9.67	Put	Bond Future	4,411.1000	4.4111	3,607.3100	3.6073	(18.222)	0	0	0
2016/06/28	R214	02/02/2017	9.68	Call	Bond Future	3,071.1700	3.0712	3,864.9300	3.8649	25.846	0	0	0
2016/06/28	R214	02/02/2017	9.66	Call	Bond Future	3,010.8100	3.0108	3,794.9900	3.7950	26.045	0	0	0
2016/06/28	R248	04/08/2016			Bond Future	9.8495	93.2422	9.6362	95.1429	(2.165)	0.0000	0.0000	59,008
2016/06/28	R248	04/08/2016	9.25	Call	Bond Future	353.8000	0.3538	699.1500	0.6992	97.612	0	0	0
2016/06/28	R248	04/08/2016	9.24	Put	Bond Future	5,970.6800	5.9707	4,405.8900	4.4059	(26.208)	0	0	0
2016/06/28	R248	04/08/2016	9.26	Put	Bond Future	5,802.3200	5.8023	4,256.5200	4.2565	(26.641)	0	0	0
2016/06/28	R248	04/08/2016	9.25	Put	Bond Future	5,886.1900	5.8862	4,330.8000	4.3308	(26.424)	0	0	0
2016/06/28	R248	04/08/2016	9.26	Call	Bond Future	367.1600	0.3672	722.1000	0.7221	96.672	0	0	0
2016/06/28	R248	04/08/2016	9.24	Call	Bond Future	340.8800	0.3409	676.8300	0.6768	98.554	0	0	0
2016/06/28	R248	03/11/2016	10.38	Call	Bond Future	5,994.6500	5.9947	7,379.2600	7.3793	23.097	0	0	0
2016/06/28	R248	03/11/2016			Bond Future	9.9018	90.5754	9.6824	92.5125	(2.215)	0.0000	0.0000	1,529
2016/06/28	R248	03/11/2016	10.39	Call	Bond Future	6,047.7800	6.0478	7,438.0700	7.4381	22.988	0	0	0
2016/06/28	R248	03/11/2016	10.37	Put	Bond Future	2,045.5000	2.0455	1,487.2200	1.4872	(27.293)	0	0	0
2016/06/28	R248	03/11/2016	10.39	Put	Bond Future	1,991.8300	1.9918	1,444.9800	1.4450	(27.455)	0	0	0
2016/06/28	R248	03/11/2016	10.37	Call	Bond Future	5,941.8800	5.9419	7,320.7400	7.3207	23.206	0	0	0
2016/06/28	R248	03/11/2016	10.38	Put	Bond Future	2,018.4100	2.0184	1,465.8800	1.4659	(27.375)	0	0	0
2016/06/28	R248	02/02/2017	9.76	Put	Bond Future	5,727.3600	5.7274	4,737.5800	4.7376	(17.282)	0	0	0
2016/06/28	R248	02/02/2017	9.78	Put	Bond Future	5,627.7600	5.6278	4,649.3800	4.6494	(17.385)	0	0	0
2016/06/28	R248	02/02/2017			Bond Future	9.9499	92.3879	9.7244	94.3617	(2.267)	0.0000	0.0000	0
2016/06/28	R248	02/02/2017	9.77	Put	Bond Future	5,677.5300	5.6775	4,693.4600	4.6935	(17.333)	0	0	0

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2016/06/28	R248 02/02/2017	9.76	Call	Bond Future	4,070.5400	4.0705	5,054.4900	5.0545	24.172	0	0	0
2016/06/28	R248 02/02/2017	9.77	Call	Bond Future	4,109.3300	4.1093	5,098.9900	5.0990	24.083	0	0	0
2016/06/28	R248 02/02/2017	9.78	Call	Bond Future	4,148.0200	4.1480	5,143.3700	5.1434	23.996	0	0	0

Total **818358**