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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/06/2016 TO 29/06/2016

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
2016/06/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	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
2016/06/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2025	04/08/2016			Bond Future	127.5619	127.5619	127.8065	127.8065	0.192	0.0000	0.0000	3,012
2016/06/29	2025	04/08/2016	123.86	Call	Bond Future	3,701.8800	3.7019	3,946.5400	3.9465	6.609	0	0	0
2016/06/29	2025	04/08/2016	123.87	Call	Bond Future	3,691.8800	3.6919	3,936.5400	3.9365	6.627	0	0	0
2016/06/29	2025	04/08/2016	123.85	Call	Bond Future	3,711.8800	3.7119	3,956.5400	3.9565	6.591	0	0	0
2016/06/29	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2025	03/11/2016			Bond Future	129.9938	129.9938	130.2417	130.2417	0.191	0.0000	0.0000	0
2016/06/29	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2025	03/11/2016	129.21	Call	Bond Future	783.7900	0.7838	1,031.6500	1.0317	31.623	0	0	0
2016/06/29	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2025	03/11/2016	129.22	Call	Bond Future	773.7900	0.7738	1,021.6500	1.0217	32.032	0	0	0
2016/06/29	2025	03/11/2016	129.23	Call	Bond Future	763.7900	0.7638	1,011.6500	1.0117	32.451	0	0	0
2016/06/29	2030	04/08/2016	10.17	Call	Bond Future	6,082.5200	6.0825	6,708.8500	6.7088	10.297	0	0	0
2016/06/29	2030	04/08/2016			Bond Future	9.2685	90.5643	9.1806	91.1907	(0.949)	0.0000	0.0000	25,310
2016/06/29	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2030	03/11/2016			Bond Future	9.3124	92.2856	9.2218	92.9228	(0.974)	0.0000	0.0000	0
2016/06/29	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2030	03/11/2016	9.33	Call	Bond Future	122.7000	0.1227	759.9400	0.7599	519.348	0	0	0
2016/06/29	2030	03/11/2016	9.34	Call	Bond Future	192.4700	0.1925	829.7100	0.8297	331.085	0	0	0
2016/06/29	2030	03/11/2016	9.35	Call	Bond Future	262.1700	0.2622	899.4100	0.8994	243.064	0	0	0
2016/06/29	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2032	04/08/2016	9.01	Call	Bond Future	526.9600	0.5270	682.1500	0.6822	29.450	0	0	0
2016/06/29	2032	04/08/2016			Bond Future	9.3984	93.6427	9.3105	94.3101	(0.935)	0.0000	0.0000	12,695
2016/06/29	2032	04/08/2016	8.99	Call	Bond Future	492.1600	0.4922	639.3800	0.6394	29.913	0	0	0
2016/06/29	2032	04/08/2016	9.00	Call	Bond Future	509.3400	0.5093	660.5200	0.6605	29.682	0	0	0
2016/06/29	2032	04/08/2016	8.99	Put	Bond Future	3,655.7800	3.6558	3,135.6600	3.1357	(14.227)	0	0	0
2016/06/29	2032	04/08/2016	9.01	Put	Bond Future	3,531.9500	3.5319	3,019.8000	3.0198	(14.500)	0	0	0
2016/06/29	2032	04/08/2016	9.00	Put	Bond Future	3,593.5900	3.5936	3,077.4300	3.0774	(14.363)	0	0	0
2016/06/29	2032	03/11/2016			Bond Future	9.4462	91.2634	9.3557	91.9424	(0.958)	0.0000	0.0000	0
2016/06/29	2032	03/11/2016	10.28	Put	Bond Future	888.2000	0.8882	752.9500	0.7530	(15.227)	0	0	0
2016/06/29	2032	03/11/2016	10.30	Put	Bond Future	859.9700	0.8600	728.1600	0.7282	(15.327)	0	0	0
2016/06/29	2032	03/11/2016	10.29	Put	Bond Future	873.9100	0.8739	740.4000	0.7404	(15.277)	0	0	0
2016/06/29	2032	03/11/2016	10.30	Call	Bond Future	6,918.4100	6.9184	7,465.5400	7.4655	7.908	0	0	0
2016/06/29	2032	03/11/2016	10.28	Call	Bond Future	6,811.6500	6.8116	7,355.3400	7.3553	7.982	0	0	0
2016/06/29	2032	03/11/2016	10.29	Call	Bond Future	6,864.8900	6.8649	7,410.3200	7.4103	7.945	0	0	0

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2016/06/29	2032	02/02/2017	9.53	Call	Bond Future	4,042.5600	4.0426	4,412.4600	4.4125	9.150	0	0	0
2016/06/29	2032	02/02/2017			Bond Future	9.4875	93.0879	9.3943	93.7795	(0.982)	0.0000	0.0000	0
2016/06/29	2032	02/02/2017	9.51	Call	Bond Future	3,968.3900	3.9684	4,334.1400	4.3341	9.217	0	0	0
2016/06/29	2032	02/02/2017	9.52	Call	Bond Future	4,005.3900	4.0054	4,373.2200	4.3732	9.183	0	0	0
2016/06/29	2032	02/02/2017	9.51	Put	Bond Future	3,802.8900	3.8029	3,477.0500	3.4770	(8.568)	0	0	0
2016/06/29	2032	02/02/2017	9.53	Put	Bond Future	3,730.0500	3.7300	3,408.3600	3.4084	(8.624)	0	0	0
2016/06/29	2032	02/02/2017	9.52	Put	Bond Future	3,766.3400	3.7663	3,442.5800	3.4426	(8.596)	0	0	0
2016/06/29	2033	04/08/2016	104.99	Call	Bond Future	3,857.3400	3.8573	3,894.1300	3.8941	0.954	0	0	0
2016/06/29	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2033	04/08/2016			Bond Future	108.8473	108.8473	108.8841	108.8841	0.034	0.0000	0.0000	4,159
2016/06/29	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2033	04/08/2016	105.00	Call	Bond Future	3,847.3400	3.8473	3,884.1300	3.8841	0.956	0	0	0
2016/06/29	2033	04/08/2016	105.01	Call	Bond Future	3,837.3400	3.8373	3,874.1300	3.8741	0.959	0	0	0
2016/06/29	2033	03/11/2016			Bond Future	109.9031	109.9031	109.9395	109.9395	0.033	0.0000	0.0000	0
2016/06/29	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2033	03/11/2016	109.16	Call	Bond Future	743.1200	0.7431	779.4600	0.7795	4.890	0	0	0
2016/06/29	2033	03/11/2016	109.17	Call	Bond Future	733.1200	0.7331	769.4600	0.7695	4.957	0	0	0
2016/06/29	2033	03/11/2016	109.18	Call	Bond Future	723.1200	0.7231	759.4600	0.7595	5.025	0	0	0
2016/06/29	2037	04/08/2016			Bond Future	9.5588	90.7872	9.4810	91.4321	(0.813)	0.0000	0.0000	41,183
2016/06/29	2037	04/08/2016	9.24	Put	Bond Future	3,458.1800	3.4582	2,990.4900	2.9905	(13.524)	0	0	0
2016/06/29	2037	04/08/2016	9.26	Put	Bond Future	3,333.8500	3.3338	2,874.4900	2.8745	(13.779)	0	0	0
2016/06/29	2037	04/08/2016	9.24	Call	Bond Future	767.8100	0.7678	945.0000	0.9450	23.077	0	0	0
2016/06/29	2037	04/08/2016	9.25	Put	Bond Future	3,395.6400	3.3956	2,932.0900	2.9321	(13.651)	0	0	0
2016/06/29	2037	04/08/2016	9.25	Call	Bond Future	791.5700	0.7916	972.9000	0.9729	22.908	0	0	0
2016/06/29	2037	04/08/2016	9.26	Call	Bond Future	815.9500	0.8159	1,001.4700	1.0015	22.737	0	0	0
2016/06/29	2037	03/11/2016	10.35	Call	Bond Future	6,959.6100	6.9596	7,464.3400	7.4643	7.252	0	0	0
2016/06/29	2037	03/11/2016	10.36	Put	Bond Future	1,159.2200	1.1592	1,009.5700	1.0096	(12.910)	0	0	0
2016/06/29	2037	03/11/2016			Bond Future	9.6041	92.5127	9.5242	93.1689	(0.832)	0.0000	0.0000	0
2016/06/29	2037	03/11/2016	10.36	Call	Bond Future	7,015.3500	7.0153	7,521.8700	7.5219	7.220	0	0	0
2016/06/29	2037	03/11/2016	10.37	Call	Bond Future	7,071.0500	7.0711	7,579.3400	7.5793	7.188	0	0	0
2016/06/29	2037	03/11/2016	10.35	Put	Bond Future	1,176.9700	1.1770	1,025.5300	1.0255	(12.867)	0	0	0
2016/06/29	2037	03/11/2016	10.37	Put	Bond Future	1,141.5400	1.1415	993.6600	0.9937	(12.954)	0	0	0
2016/06/29	2037	02/02/2017	9.68	Put	Bond Future	4,212.1600	4.2122	3,899.4200	3.8994	(7.425)	0	0	0
2016/06/29	2037	02/02/2017			Bond Future	9.6440	90.1051	9.5619	90.7734	(0.851)	0.0000	0.0000	0
2016/06/29	2037	02/02/2017	9.67	Put	Bond Future	4,252.5500	4.2525	3,937.8400	3.9378	(7.401)	0	0	0
2016/06/29	2037	02/02/2017	9.68	Call	Bond Future	4,502.8900	4.5029	4,858.3800	4.8584	7.895	0	0	0
2016/06/29	2037	02/02/2017	9.66	Call	Bond Future	4,422.4400	4.4224	4,774.0000	4.7740	7.949	0	0	0
2016/06/29	2037	02/02/2017	9.67	Call	Bond Future	4,462.7200	4.4627	4,816.2400	4.8162	7.922	0	0	0
2016/06/29	2037	02/02/2017	9.66	Put	Bond Future	4,292.9500	4.2930	3,976.2800	3.9763	(7.377)	0	0	0
2016/06/29	2038	04/08/2016			Bond Future	135.2228	135.2228	135.2695	135.2695	0.035	0.0000	0.0000	21,722
2016/06/29	2038	04/08/2016	129.31	Call	Bond Future	5,912.7900	5.9128	5,959.4800	5.9595	0.790	0	0	0
2016/06/29	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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2016/06/29	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2038	04/08/2016	129.32	Call	Bond Future	5,902.7900	5.9028	5,949.4800	5.9495	0.791	0	0	0
2016/06/29	2038	04/08/2016	129.30	Call	Bond Future	5,922.7900	5.9228	5,969.4800	5.9695	0.788	0	0	0
2016/06/29	2038	03/11/2016	136.32	Call	Bond Future	1,480.7900	1.4808	1,526.6900	1.5267	3.100	0	0	0
2016/06/29	2038	03/11/2016			Bond Future	137.8008	137.8008	137.8467	137.8467	0.033	0.0000	0.0000	0
2016/06/29	2038	03/11/2016	136.33	Call	Bond Future	1,470.7900	1.4708	1,516.6900	1.5167	3.121	0	0	0
2016/06/29	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2038	03/11/2016	136.31	Call	Bond Future	1,490.7900	1.4908	1,536.6900	1.5367	3.079	0	0	0
2016/06/29	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2040	04/08/2016			Bond Future	9.6138	94.5593	9.5360	95.2493	(0.809)	0.0000	0.0000	722
2016/06/29	2040	04/08/2016	9.49	Put	Bond Future	2,540.1700	2.5402	2,133.1500	2.1331	(16.023)	0	0	0
2016/06/29	2040	04/08/2016	9.50	Call	Bond Future	1,474.6700	1.4747	1,762.6300	1.7626	19.527	0	0	0
2016/06/29	2040	04/08/2016	9.51	Call	Bond Future	1,512.1400	1.5121	1,805.1200	1.8051	19.375	0	0	0
2016/06/29	2040	04/08/2016	9.49	Call	Bond Future	1,437.7800	1.4378	1,720.7400	1.7207	19.680	0	0	0
2016/06/29	2040	04/08/2016	9.51	Put	Bond Future	2,434.9800	2.4350	2,037.9800	2.0380	(16.304)	0	0	0
2016/06/29	2040	04/08/2016	9.50	Put	Bond Future	2,487.2200	2.4872	2,085.2000	2.0852	(16.163)	0	0	0
2016/06/29	2040	03/11/2016			Bond Future	9.6593	96.3566	9.5795	97.0585	(0.826)	0.0000	0.0000	0
2016/06/29	2040	03/11/2016	9.69	Put	Bond Future	3,467.5700	3.4676	3,134.7300	3.1347	(9.599)	0	0	0
2016/06/29	2040	03/11/2016	9.71	Put	Bond Future	3,382.4500	3.3825	3,055.0000	3.0550	(9.681)	0	0	0
2016/06/29	2040	03/11/2016	9.70	Put	Bond Future	3,424.8100	3.4248	3,094.6700	3.0947	(9.640)	0	0	0
2016/06/29	2040	03/11/2016	9.71	Call	Bond Future	3,823.6600	3.8237	4,198.1600	4.1982	9.794	0	0	0
2016/06/29	2040	03/11/2016	9.69	Call	Bond Future	3,735.0700	3.7351	4,104.1800	4.1042	9.882	0	0	0
2016/06/29	2040	03/11/2016	9.70	Call	Bond Future	3,779.2300	3.7792	4,151.0400	4.1510	9.838	0	0	0
2016/06/29	2044	04/08/2016	9.50	Call	Bond Future	1,364.9500	1.3650	1,616.9200	1.6169	18.460	0	0	0
2016/06/29	2044	04/08/2016			Bond Future	9.6483	91.6215	9.5757	92.2702	(0.753)	0.0000	0.0000	19,251
2016/06/29	2044	04/08/2016	9.51	Call	Bond Future	1,400.6500	1.4006	1,657.2700	1.6573	18.321	0	0	0
2016/06/29	2044	04/08/2016	9.49	Put	Bond Future	2,753.7900	2.7538	2,352.4500	2.3525	(14.574)	0	0	0
2016/06/29	2044	04/08/2016	9.51	Put	Bond Future	2,642.5900	2.6426	2,250.5300	2.2505	(14.836)	0	0	0
2016/06/29	2044	04/08/2016	9.49	Call	Bond Future	1,329.8400	1.3298	1,577.1800	1.5772	18.599	0	0	0
2016/06/29	2044	04/08/2016	9.50	Put	Bond Future	2,697.8200	2.6978	2,301.1100	2.3011	(14.705)	0	0	0
2016/06/29	2044	03/11/2016			Bond Future	9.6930	93.3629	9.6184	94.0229	(0.769)	0.0000	0.0000	285
2016/06/29	2044	03/11/2016	10.42	Call	Bond Future	7,397.6600	7.3977	7,897.6500	7.8976	6.759	0	0	0
2016/06/29	2044	03/11/2016	10.41	Put	Bond Future	1,386.5300	1.3865	1,224.7000	1.2247	(11.672)	0	0	0
2016/06/29	2044	03/11/2016	10.43	Put	Bond Future	1,346.7300	1.3467	1,188.4800	1.1885	(11.751)	0	0	0
2016/06/29	2044	03/11/2016	10.42	Put	Bond Future	1,366.5900	1.3666	1,206.5500	1.2066	(11.711)	0	0	0
2016/06/29	2044	03/11/2016	10.43	Call	Bond Future	7,455.8900	7.4559	7,957.6700	7.9577	6.730	0	0	0
2016/06/29	2044	03/11/2016	10.41	Call	Bond Future	7,339.3900	7.3394	7,837.5900	7.8376	6.788	0	0	0
2016/06/29	2044	02/02/2017			Bond Future	9.7325	90.8472	9.6560	91.5193	(0.786)	0.0000	0.0000	0
2016/06/29	2044	02/02/2017	9.77	Call	Bond Future	4,947.5400	4.9475	5,305.1200	5.3051	7.227	0	0	0
2016/06/29	2044	02/02/2017	9.76	Put	Bond Future	4,665.2200	4.6652	4,348.6800	4.3487	(6.785)	0	0	0
2016/06/29	2044	02/02/2017	9.78	Put	Bond Future	4,578.3100	4.5783	4,265.6400	4.2656	(6.829)	0	0	0
2016/06/29	2044	02/02/2017	9.77	Put	Bond Future	4,621.7400	4.6217	4,307.1400	4.3071	(6.807)	0	0	0
2016/06/29	2044	02/02/2017	9.78	Call	Bond Future	4,990.7700	4.9908	5,350.2800	5.3503	7.203	0	0	0
2016/06/29	2044	02/02/2017	9.76	Call	Bond Future	4,904.2200	4.9042	5,259.8600	5.2599	7.252	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
2016/06/29	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2046	04/08/2016			Bond Future	135.0505	135.0505	134.9529	134.9529	(0.072)	0.0000	0.0000	16,620
2016/06/29	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2046	04/08/2016	129.00	Call	Bond Future	6,050.4800	6.0505	5,952.8600	5.9529	(1.613)	0	0	0
2016/06/29	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2046	04/08/2016	129.01	Call	Bond Future	6,040.4800	6.0405	5,942.8600	5.9429	(1.616)	0	0	0
2016/06/29	2046	04/08/2016	129.02	Call	Bond Future	6,030.4800	6.0305	5,932.8600	5.9329	(1.619)	0	0	0
2016/06/29	2046	03/11/2016	137.07	Put	Bond Future	950.4500	0.9505	1,051.4900	1.0515	10.631	0	0	0
2016/06/29	2046	03/11/2016			Bond Future	136.1195	136.1195	136.0185	136.0185	(0.074)	0.0000	0.0000	0
2016/06/29	2046	03/11/2016	137.09	Put	Bond Future	970.4500	0.9705	1,071.4900	1.0715	10.412	0	0	0
2016/06/29	2046	03/11/2016	137.08	Put	Bond Future	960.4500	0.9605	1,061.4900	1.0615	10.520	0	0	0
2016/06/29	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2050	04/08/2016	139.14	Call	Bond Future	5,211.4200	5.2114	5,261.6400	5.2616	0.964	0	0	0
2016/06/29	2050	04/08/2016			Bond Future	144.3514	144.3514	144.4016	144.4016	0.035	0.0000	0.0000	21,135
2016/06/29	2050	04/08/2016	139.12	Call	Bond Future	5,231.4200	5.2314	5,281.6400	5.2816	0.960	0	0	0
2016/06/29	2050	04/08/2016	139.13	Call	Bond Future	5,221.4200	5.2214	5,271.6400	5.2716	0.962	0	0	0
2016/06/29	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2050	03/11/2016	149.52	Put	Bond Future	2,416.8700	2.4169	2,367.0200	2.3670	(2.063)	0	0	0
2016/06/29	2050	03/11/2016			Bond Future	147.1031	147.1031	147.1530	147.1530	0.034	0.0000	0.0000	0
2016/06/29	2050	03/11/2016	149.54	Put	Bond Future	2,436.8700	2.4369	2,387.0200	2.3870	(2.046)	0	0	0
2016/06/29	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2050	03/11/2016	149.53	Put	Bond Future	2,426.8700	2.4269	2,377.0200	2.3770	(2.054)	0	0	0
2016/06/29	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	AL37	04/08/2016			Index Future	491.2930	491.2930	493.4760	493.4760	0.444	0.0000	0.0000	15
2016/06/29	AL37	03/11/2016			Index Future	500.7280	500.7280	502.9490	502.9490	0.444	0.0000	0.0000	0
2016/06/29	AL7T	04/08/2016			Index Future	567.0590	567.0590	571.3300	571.3300	0.753	0.0000	0.0000	11
2016/06/29	AL7T	03/11/2016			Index Future	577.9490	577.9490	582.2980	582.2980	0.752	0.0000	0.0000	0
2016/06/29	ALBI	04/08/2016			Index Future	516.3990	516.3990	519.4970	519.4970	0.600	0.0000	0.0000	721
2016/06/29	ALBI	03/11/2016			Index Future	526.3160	526.3160	529.4710	529.4710	0.599	0.0000	0.0000	8
2016/06/29	ALBI	02/02/2017			Index Future	536.8310	536.8310	540.0450	540.0450	0.599	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
2016/06/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/06/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/06/29	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/29	EL28	04/08/2016			Bond Future	132.5046		132.5046	132.5540	132.5540	0.037	0.0000	0.0000	0
2016/06/29	EL28	04/08/2016	126.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	EL28	04/08/2016	126.88	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	EL28	04/08/2016	126.86	Call	Bond Future	5,644.6300		5.6446	5,693.9600	5.6940	0.874	0	0	0
2016/06/29	EL28	04/08/2016	126.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	EL28	04/08/2016	126.87	Call	Bond Future	5,634.6300		5.6346	5,683.9600	5.6840	0.875	0	0	0
2016/06/29	EL28	04/08/2016	126.88	Call	Bond Future	5,624.6300		5.6246	5,673.9600	5.6740	0.877	0	0	0
2016/06/29	EL28	03/11/2016	132.17	Call	Bond Future	1,196.2300		1.1962	1,245.0900	1.2451	4.084	0	0	0
2016/06/29	EL28	03/11/2016			Bond Future	133.3662		133.3662	133.4151	133.4151	0.037	0.0000	0.0000	0
2016/06/29	EL28	03/11/2016	132.15	Call	Bond Future	1,216.2300		1.2162	1,265.0900	1.2651	4.017	0	0	0
2016/06/29	EL28	03/11/2016	132.16	Call	Bond Future	1,206.2300		1.2062	1,255.0900	1.2551	4.051	0	0	0
2016/06/29	EL28	03/11/2016	132.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	EL28	03/11/2016	132.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	EL28	03/11/2016	132.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	ES33	04/08/2016			Bond Future	10.4154		79.9431	10.3367	80.4568	(0.755)	0.0000	0.0000	8,882
2016/06/29	ES33	04/08/2016	10.24	Put	Bond Future	1,152.4600		1.1525	638.7100	0.6387	(44.579)	0	0	0
2016/06/29	ES33	04/08/2016	10.26	Put	Bond Future	1,019.7100		1.0197	505.9600	0.5060	(50.382)	0	0	0
2016/06/29	ES33	04/08/2016	10.25	Put	Bond Future	1,086.0400		1.0860	572.2900	0.5723	(47.305)	0	0	0

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2016/06/29	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	ES33	03/11/2016			Bond Future	10.4924	77.6697	10.4113	78.1924	(0.773)	0.0000	0.0000	0
2016/06/29	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	ES33	03/11/2016	11.31	Call	Bond Future	4,983.1300	4.9831	5,505.8200	5,505.8	10.489	0	0	0
2016/06/29	ES33	03/11/2016	11.29	Call	Bond Future	4,867.2200	4.8672	5,389.9100	5,389.9	10.739	0	0	0
2016/06/29	ES33	03/11/2016	11.30	Call	Bond Future	4,925.2100	4.9252	5,447.9000	5,447.9	10.613	0	0	0
2016/06/29	ES33	02/02/2017			Bond Future	10.5663	79.2223	10.4826	79.7546	(0.791)	0.0000	0.0000	0
2016/06/29	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	ES33	02/02/2017	10.59	Call	Bond Future	150.1400	0.1501	682.4100	0.6824	354.516	0	0	0
2016/06/29	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	ES33	02/02/2017	10.60	Call	Bond Future	213.2300	0.2132	745.5000	0.7455	249.622	0	0	0
2016/06/29	ES33	02/02/2017	10.61	Call	Bond Future	276.2400	0.2762	808.5100	0.8085	192.684	0	0	0
2016/06/29	ES42	04/08/2016			Bond Future	10.5702	84.2598	10.4915	84.8461	(0.744)	0.0000	0.0000	7,270
2016/06/29	ES42	03/11/2016			Bond Future	10.6460	81.5985	10.5649	82.1950	(0.761)	0.0000	0.0000	0
2016/06/29	GOVI	04/08/2016	520.99	Put	GOVI	63,950.0000	6.3950	33,900.0000	3.3900	(46.990)	0	0	0
2016/06/29	GOVI	04/08/2016			GOVI	514.5950	514.5950	517.6000	517.6000	0.584	0.0000	0.0000	451
2016/06/29	GOVI	04/08/2016	521.01	Put	GOVI	64,150.0000	6.4150	34,100.0000	3.4100	(46.843)	0	0	0
2016/06/29	GOVI	04/08/2016	521.00	Put	GOVI	64,050.0000	6.4050	34,000.0000	3.4000	(46.916)	0	0	0
2016/06/29	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	GOVI	03/11/2016	476.11	Call	GOVI	483,680.0000	48.3680	514,270.0000	51.4270	6.324	0	0	0
2016/06/29	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	GOVI	03/11/2016			GOVI	524.4780	524.4780	527.5370	527.5370	0.583	0.0000	0.0000	137
2016/06/29	GOVI	03/11/2016	476.12	Call	GOVI	483,580.0000	48.3580	514,170.0000	51.4170	6.326	0	0	0
2016/06/29	GOVI	03/11/2016	476.13	Call	GOVI	483,480.0000	48.3480	514,070.0000	51.4070	6.327	0	0	0
2016/06/29	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	GOVI	02/02/2017	533.34	Call	GOVI	16,160.0000	1.6160	47,330.0000	4.7330	192.884	0	0	0
2016/06/29	GOVI	02/02/2017			GOVI	534.9560	534.9560	538.0730	538.0730	0.583	0.0000	0.0000	0
2016/06/29	GOVI	02/02/2017	533.32	Call	GOVI	16,360.0000	1.6360	47,530.0000	4.7530	190.526	0	0	0
2016/06/29	GOVI	02/02/2017	533.33	Call	GOVI	16,260.0000	1.6260	47,430.0000	4.7430	191.697	0	0	0
2016/06/29	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/06/29	IGOV	04/08/2016			Index Future	248.4460	248.4460	248.5160	248.5160	0.028	0.0000	0.0000	1,079
2016/06/29	IGOV	03/11/2016			Index Future	253.2330	253.2330	253.3020	253.3020	0.027	0.0000	0.0000	24
2016/06/29	IGOV	02/02/2017			Index Future	258.3070	258.3070	258.3760	258.3760	0.027	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
2016/06/29	ILBI	04/08/2016			Index Future	672.6350	672.6350	672.9690	672.9690	0.050	0.0000	0.0000	156
2016/06/29	ILBI	03/11/2016			Index Future	685.4710	685.4710	685.8110	685.8110	0.050	0.0000	0.0000	0
2016/06/29	IS01	19/12/2016			Interest Rate Swap	100.0931	100.0931	100.0881	100.0881	(0.005)	0.0000	0.0000	0
2016/06/29	IS01	16/03/2017			Interest Rate Swap	100.0737	100.0737	100.0646	100.0646	(0.009)	0.0000	0.0000	0
2016/06/29	IS01	15/06/2017			Interest Rate Swap	99.7509	99.7509	99.7322	99.7322	(0.019)	0.0000	0.0000	0
2016/06/29	IS01	21/09/2017			Interest Rate Swap	99.8652	99.8652	99.8312	99.8312	(0.034)	0.0000	0.0000	0
2016/06/29	IS02	18/12/2017			Interest Rate Swap	100.2214	100.2214	100.1768	100.1768	(0.044)	0.0000	0.0000	0
2016/06/29	IS02	16/03/2018			Interest Rate Swap	99.5895	99.5895	99.5292	99.5292	(0.060)	0.0000	0.0000	0
2016/06/29	IS02	15/06/2018			Interest Rate Swap	99.3615	99.3615	99.2791	99.2791	(0.083)	0.0000	0.0000	0
2016/06/29	IS02	21/09/2018			Interest Rate Swap	99.5271	99.5271	99.4155	99.4155	(0.112)	0.0000	0.0000	0
2016/06/29	IS05	17/12/2020			Interest Rate Swap	99.1553	99.1553	98.7661	98.7661	(0.392)	0.0000	0.0000	0
2016/06/29	IS05	16/03/2021			Interest Rate Swap	98.5761	98.5761	98.1557	98.1557	(0.427)	0.0000	0.0000	0
2016/06/29	IS05	15/06/2021			Interest Rate Swap	97.9613	97.9613	97.5084	97.5084	(0.462)	0.0000	0.0000	0
2016/06/29	IS05	21/09/2021			Interest Rate Swap	98.3178	98.3178	97.8301	97.8301	(0.496)	0.0000	0.0000	0
2016/06/29	IS10	17/12/2025			Interest Rate Swap	100.2464	100.2464	99.4177	99.4177	(0.827)	0.0000	0.0000	0
2016/06/29	IS10	16/03/2026			Interest Rate Swap	97.4165	97.4165	96.5552	96.5552	(0.884)	0.0000	0.0000	0
2016/06/29	IS10	15/06/2026			Interest Rate Swap	96.2471	96.2471	95.3605	95.3605	(0.921)	0.0000	0.0000	0
2016/06/29	IS10	21/09/2026			Interest Rate Swap	98.3421	98.3421	97.4446	97.4446	(0.913)	0.0000	0.0000	0
2016/06/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/06/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/06/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/06/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/06/29	JBAF	20/07/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/06/29	JBAF	17/08/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/06/29	JBAF	21/09/2016			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/06/29	JBAF	19/10/2016			Jibar Tradeable Future	7.5000	92.5000	7.5000	92.5000	0.000	0.0000	0.0000	0
2016/06/29	JBAF	16/11/2016			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/06/29	JBAF	21/12/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/06/29	JBAF	15/02/2017			Jibar Tradeable Future	7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000	0
2016/06/29	JBAF	15/03/2017			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2016/06/29	JBAF	21/06/2017			Jibar Tradeable Future	7.7500	92.2500	7.7500	92.2500	0.000	0.0000	0.0000	0
2016/06/29	JBAF	20/09/2017			Jibar Tradeable Future	7.8000	92.2000	7.8000	92.2000	0.000	0.0000	0.0000	0
2016/06/29	JBAF	20/12/2017			Jibar Tradeable Future	7.8600	92.1400	7.8600	92.1400	0.000	0.0000	0.0000	0
2016/06/29	JBAF	20/03/2018			Jibar Tradeable Future	7.9600	92.0400	7.9600	92.0400	0.000	0.0000	0.0000	0
2016/06/29	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/06/29	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
2016/06/29	R023	04/08/2016	8.24	Call	Bond Future	283.9800	0.2840	413.4900	0.4135	45.605	0	0	0
2016/06/29	R023	04/08/2016	8.25	Put	Bond Future	2,067.3900	2.0674	1,652.6800	1.6527	(20.060)	0	0	0
2016/06/29	R023	04/08/2016			Bond Future	8.6151	99.1610	8.5014	99.7089	(1.320)	0.0000	0.0000	11,610
2016/06/29	R023	04/08/2016	8.25	Call	Bond Future	294.7300	0.2947	427.8800	0.4279	45.177	0	0	0
2016/06/29	R023	04/08/2016	8.26	Call	Bond Future	305.8900	0.3059	442.7400	0.4427	44.738	0	0	0
2016/06/29	R023	04/08/2016	8.24	Put	Bond Future	2,105.7600	2.1058	1,687.4100	1.6874	(19.867)	0	0	0
2016/06/29	R023	04/08/2016	8.26	Put	Bond Future	2,029.4600	2.0295	1,618.4500	1.6184	(20.252)	0	0	0
2016/06/29	R023	03/11/2016	9.73	Put	Bond Future	287.6900	0.2877	220.5400	0.2205	(23.341)	0	0	0
2016/06/29	R023	03/11/2016			Bond Future	8.6580	97.1142	8.5387	97.6713	(1.377)	0.0000	0.0000	607
2016/06/29	R023	03/11/2016	9.75	Put	Bond Future	276.6200	0.2766	211.6600	0.2117	(23.483)	0	0	0
2016/06/29	R023	03/11/2016	9.73	Call	Bond Future	5,121.4500	5.1214	5,611.4800	5.6115	9.568	0	0	0
2016/06/29	R023	03/11/2016	9.74	Put	Bond Future	282.1100	0.2821	216.0600	0.2161	(23.413)	0	0	0
2016/06/29	R023	03/11/2016	9.74	Call	Bond Future	5,159.5100	5.1595	5,650.6400	5.6506	9.519	0	0	0
2016/06/29	R023	03/11/2016	9.75	Call	Bond Future	5,197.6300	5.1976	5,689.8500	5.6899	9.470	0	0	0
2016/06/29	R023	02/02/2017	8.85	Call	Bond Future	2,562.3400	2.5623	2,888.1000	2.8881	12.713	0	0	0
2016/06/29	R023	02/02/2017			Bond Future	8.6913	99.0552	8.5659	99.6225	(1.443)	0.0000	0.0000	0
2016/06/29	R023	02/02/2017	8.86	Call	Bond Future	2,587.1600	2.5872	2,914.7200	2.9147	12.661	0	0	0
2016/06/29	R023	02/02/2017	8.84	Put	Bond Future	1,870.0400	1.8700	1,626.6500	1.6266	(13.015)	0	0	0
2016/06/29	R023	02/02/2017	8.86	Put	Bond Future	1,830.2200	1.8302	1,590.4400	1.5904	(13.101)	0	0	0
2016/06/29	R023	02/02/2017	8.84	Call	Bond Future	2,537.6500	2.5376	2,861.6000	2.8616	12.766	0	0	0
2016/06/29	R023	02/02/2017	8.85	Put	Bond Future	1,850.0500	1.8500	1,608.4700	1.6085	(13.058)	0	0	0
2016/06/29	R035	04/08/2016			Bond Future	9.4923	98.5834	9.4147	99.2306	(0.818)	0.0000	0.0000	4,998
2016/06/29	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R035	04/08/2016	10.35	Call	Bond Future	6,721.3300	6.7213	7,368.5500	7.3686	9.629	0	0	0
2016/06/29	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R035	04/08/2016	10.36	Call	Bond Future	6,795.2700	6.7953	7,442.4900	7.4425	9.525	0	0	0
2016/06/29	R035	04/08/2016	10.37	Call	Bond Future	6,869.1200	6.8691	7,516.3400	7.5163	9.422	0	0	0
2016/06/29	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R035	03/11/2016			Bond Future	9.5409	95.9550	9.4610	96.6133	(0.837)	0.0000	0.0000	0
2016/06/29	R035	03/11/2016	9.59	Call	Bond Future	401.8300	0.4018	1,060.1700	1.0602	163.835	0	0	0
2016/06/29	R035	03/11/2016	9.57	Call	Bond Future	238.6000	0.2386	896.9400	0.8969	275.918	0	0	0
2016/06/29	R035	03/11/2016	9.58	Call	Bond Future	320.2700	0.3203	978.6100	0.9786	205.558	0	0	0
2016/06/29	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R186	04/08/2016	8.51	Put	Bond Future	3,338.7200	3.3387	2,682.0000	2.6820	(19.670)	0	0	0
2016/06/29	R186	04/08/2016	8.90	Call	Bond Future	1,383.0700	1.3831	1,827.4700	1.8275	32.131	0	0	500
2016/06/29	R186	04/08/2016	8.85	Call	Bond Future	1,214.2300	1.2142	1,624.4100	1.6244	33.781	0	0	750
2016/06/29	R186	04/08/2016	9.60	Call	Bond Future	4,929.3100	4.9293	5,713.7900	5.7138	15.915	0	0	0
2016/06/29	R186	04/08/2016	10.00	Put	Bond Future	25.9200	0.0259	12.3000	0.0123	(52.546)	0	0	6,500
2016/06/29	R186	04/08/2016			Bond Future	8.9117	112.0144	8.7932	112.8658	(1.329)	0.0000	0.0000	97,734
2016/06/29	R186	04/08/2016	8.50	Put	Bond Future	3,397.7800	3.3978	2,735.7300	2.7357	(19.485)	0	0	0
2016/06/29	R186	04/08/2016	9.25	Put	Bond Future	538.6500	0.5387	345.3000	0.3453	(35.895)	0	0	1,000
2016/06/29	R186	04/08/2016	9.35	Put	Bond Future	385.9300	0.3859	238.4300	0.2384	(38.219)	0	0	0
2016/06/29	R186	04/08/2016	9.40	Put	Bond Future	323.9800	0.3240	196.4100	0.1964	(39.376)	0	0	5,000
2016/06/29	R186	04/08/2016	9.30	Put	Bond Future	457.1900	0.4572	287.7600	0.2878	(37.059)	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
2016/06/29	R186	04/08/2016	8.51	Call	Bond Future	415.0800	0.4151	609.7600	0.6098	46.902	0	0	0
2016/06/29	R186	04/08/2016	8.85	Put	Bond Future	1,656.3600	1.6564	1,215.1400	1.2151	(26.638)	0	0	0
2016/06/29	R186	04/08/2016	8.49	Call	Bond Future	385.3800	0.3854	569.4900	0.5695	47.774	0	0	0
2016/06/29	R186	04/08/2016	8.50	Call	Bond Future	400.0200	0.4000	589.3700	0.5894	47.335	0	0	0
2016/06/29	R186	04/08/2016	8.90	Put	Bond Future	1,466.5000	1.4665	1,059.5000	1.0595	(27.753)	0	0	0
2016/06/29	R186	04/08/2016	9.25	Call	Bond Future	2,922.6300	2.9226	3,580.6800	3.5807	22.516	0	0	0
2016/06/29	R186	04/08/2016	9.35	Call	Bond Future	3,461.1000	3.4611	4,165.0000	4.1650	20.337	0	0	500
2016/06/29	R186	04/08/2016	9.40	Call	Bond Future	3,742.5000	3.7425	4,466.3300	4.4663	19.341	0	0	0
2016/06/29	R186	04/08/2016	9.30	Call	Bond Future	3,187.5200	3.1875	3,869.4900	3.8695	21.395	0	0	500
2016/06/29	R186	04/08/2016	9.60	Put	Bond Future	152.3000	0.1523	85.3800	0.0854	(43.940)	0	0	5,635
2016/06/29	R186	04/08/2016	10.00	Call	Bond Future	7,450.0000	7.4500	8,287.7800	8.2878	11.245	0	0	0
2016/06/29	R186	04/08/2016	8.49	Put	Bond Future	3,457.3200	3.4573	2,790.0300	2.7900	(19.301)	0	0	0
2016/06/29	R186	03/11/2016	9.40	Put	Bond Future	1,374.4700	1.3745	1,116.2600	1.1163	(18.786)	0	0	0
2016/06/29	R186	03/11/2016			Bond Future	8.9542	114.1430	8.8313	115.0093	(1.373)	0.0000	0.0000	482
2016/06/29	R186	03/11/2016	9.20	Put	Bond Future	1,858.7200	1.8587	1,535.6100	1.5356	(17.383)	0	0	0
2016/06/29	R186	03/11/2016	8.95	Put	Bond Future	2,636.9600	2.6370	2,224.6300	2.2246	(15.637)	0	0	0
2016/06/29	R186	03/11/2016	8.97	Put	Bond Future	2,567.2400	2.5672	2,162.2500	2.1622	(15.775)	0	0	0
2016/06/29	R186	03/11/2016	9.66	Call	Bond Future	5,703.8100	5.7038	6,384.2300	6.3842	11.929	0	0	0
2016/06/29	R186	03/11/2016	8.96	Put	Bond Future	2,601.9300	2.6019	2,193.2800	2.1933	(15.706)	0	0	0
2016/06/29	R186	03/11/2016	8.97	Call	Bond Future	2,677.8600	2.6779	3,139.1700	3.1392	17.227	0	0	0
2016/06/29	R186	03/11/2016	9.71	Call	Bond Future	5,959.9400	5.9599	6,652.5600	6.6526	11.621	0	0	0
2016/06/29	R186	03/11/2016	9.20	Call	Bond Future	3,563.8400	3.5638	4,107.0300	4.1070	15.242	0	0	1,425
2016/06/29	R186	03/11/2016	8.95	Call	Bond Future	2,607.4300	2.6074	3,061.4000	3.0614	17.411	0	0	0
2016/06/29	R186	03/11/2016	9.40	Call	Bond Future	4,440.7300	4.4407	5,048.8200	5.0488	13.693	0	0	1,425
2016/06/29	R186	03/11/2016	9.66	Put	Bond Future	902.5700	0.9026	716.6900	0.7167	(20.595)	0	0	5,000
2016/06/29	R186	03/11/2016	9.71	Put	Bond Future	829.4500	0.8294	655.7700	0.6558	(20.939)	0	0	5,000
2016/06/29	R186	03/11/2016	8.96	Call	Bond Future	2,642.5100	2.6425	3,100.1600	3.1002	17.319	0	0	0
2016/06/29	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R197	04/08/2016			Bond Future	299.6477	299.6477	299.7472	299.7472	0.033	0.0000	0.0000	1,667
2016/06/29	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R197	04/08/2016	293.98	Call	Bond Future	5,667.7300	5.6677	5,767.2000	5.7672	1.755	0	0	0
2016/06/29	R197	04/08/2016	293.96	Call	Bond Future	5,687.7300	5.6877	5,787.2000	5.7872	1.749	0	0	0
2016/06/29	R197	04/08/2016	293.97	Call	Bond Future	5,677.7300	5.6777	5,777.2000	5.7772	1.752	0	0	0
2016/06/29	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R197	03/11/2016	303.56	Call	Bond Future	1,800.1700	1.8002	1,898.1000	1.8981	5.440	0	0	0
2016/06/29	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R197	03/11/2016			Bond Future	305.3602	305.3602	305.4581	305.4581	0.032	0.0000	0.0000	0
2016/06/29	R197	03/11/2016	303.57	Call	Bond Future	1,790.1700	1.7902	1,888.1000	1.8881	5.470	0	0	0
2016/06/29	R197	03/11/2016	303.58	Call	Bond Future	1,780.1700	1.7802	1,878.1000	1.8781	5.501	0	0	0
2016/06/29	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R202	04/08/2016	243.25	Call	Bond Future	6,661.1400	6.6611	6,841.9300	6.8419	2.714	0	0	0
2016/06/29	R202	04/08/2016			Bond Future	249.1326	249.1326	249.3877	249.3877	0.102	0.0000	0.0000	37,411
2016/06/29	R202	04/08/2016	243.26	Call	Bond Future	6,653.1800	6.6532	6,833.8400	6.8338	2.715	0	0	0
2016/06/29	R202	04/08/2016	243.24	Put	Bond Future	776.5500	0.7766	702.3200	0.7023	(9.559)	0	0	0
2016/06/29	R202	04/08/2016	243.26	Put	Bond Future	780.6200	0.7806	706.1300	0.7061	(9.542)	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
2016/06/29	R202	04/08/2016	243.24	Call	Bond Future	6,669.1100	6.6691	6,850.0300	6.8500	2.713	0	0	0
2016/06/29	R202	04/08/2016	243.25	Put	Bond Future	778.5800	0.7786	704.2200	0.7042	(9.551)	0	0	0
2016/06/29	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R202	03/11/2016			Bond Future	253.8823	253.8823	254.1392	254.1392	0.101	0.0000	0.0000	0
2016/06/29	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R202	03/11/2016	253.85	Call	Bond Future	32.2800	0.0323	289.1700	0.2892	795.818	0	0	0
2016/06/29	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R202	03/11/2016	253.86	Call	Bond Future	22.2800	0.0223	279.1700	0.2792	1153.007	0	0	0
2016/06/29	R202	03/11/2016	253.87	Call	Bond Future	12.2800	0.0123	269.1700	0.2692	2091.938	0	0	0
2016/06/29	R203	04/08/2016	7.26	Call	Bond Future	56.6500	0.0567	76.4100	0.0764	34.881	0	0	0
2016/06/29	R203	04/08/2016			Bond Future	7.5322	104.0489	7.4559	104.1285	(1.013)	0.0000	0.0000	58,231
2016/06/29	R203	04/08/2016	7.24	Call	Bond Future	51.6200	0.0516	70.0600	0.0701	35.723	0	0	0
2016/06/29	R203	04/08/2016	7.25	Call	Bond Future	54.0900	0.0541	73.1900	0.0732	35.312	0	0	0
2016/06/29	R203	04/08/2016	7.24	Put	Bond Future	356.8600	0.3569	295.7300	0.2957	(17.130)	0	0	0
2016/06/29	R203	04/08/2016	7.26	Put	Bond Future	340.9500	0.3409	281.1400	0.2811	(17.542)	0	0	0
2016/06/29	R203	04/08/2016	7.25	Put	Bond Future	348.8600	0.3489	288.3900	0.2884	(17.334)	0	0	0
2016/06/29	R203	03/11/2016	8.86	Call	Bond Future	1,141.8700	1.1419	1,218.9600	1.2190	6.751	0	0	0
2016/06/29	R203	03/11/2016			Bond Future	7.4604	101.8543	7.3625	101.9343	(1.312)	0.0000	0.0000	0
2016/06/29	R203	03/11/2016	8.84	Call	Bond Future	1,126.3700	1.1264	1,203.3200	1.2033	6.832	0	0	0
2016/06/29	R203	03/11/2016	8.85	Call	Bond Future	1,134.1200	1.1341	1,211.1400	1.2111	6.791	0	0	0
2016/06/29	R203	03/11/2016	8.84	Put	Bond Future	10.5200	0.0105	7.5200	0.0075	(28.517)	0	0	0
2016/06/29	R203	03/11/2016	8.86	Put	Bond Future	9.9800	0.0100	7.1200	0.0071	(28.657)	0	0	0
2016/06/29	R203	03/11/2016	8.85	Put	Bond Future	10.2500	0.0102	7.3200	0.0073	(28.585)	0	0	0
2016/06/29	R203	02/02/2017	7.70	Call	Bond Future	392.3800	0.3924	449.7600	0.4498	14.624	0	0	0
2016/06/29	R203	02/02/2017	7.71	Put	Bond Future	108.7500	0.1088	85.9000	0.0859	(21.011)	0	0	0
2016/06/29	R203	02/02/2017			Bond Future	7.2139	103.8902	7.0755	103.9708	(1.919)	0.0000	0.0000	0
2016/06/29	R203	02/02/2017	7.71	Call	Bond Future	396.3800	0.3964	454.0500	0.4541	14.549	0	0	0
2016/06/29	R203	02/02/2017	7.72	Call	Bond Future	400.7000	0.4007	458.6200	0.4586	14.455	0	0	0
2016/06/29	R203	02/02/2017	7.70	Put	Bond Future	110.5300	0.1105	87.3900	0.0874	(20.935)	0	0	0
2016/06/29	R203	02/02/2017	7.72	Put	Bond Future	107.2800	0.1073	84.6800	0.0847	(21.066)	0	0	0
2016/06/29	R204	04/08/2016			Bond Future	7.9479	101.1876	7.8471	101.4017	(1.269)	0.0000	0.0000	33,282
2016/06/29	R204	04/08/2016	7.74	Put	Bond Future	618.0700	0.6181	475.3200	0.4753	(23.096)	0	0	0
2016/06/29	R204	04/08/2016	7.76	Put	Bond Future	589.2700	0.5893	450.3300	0.4503	(23.578)	0	0	0
2016/06/29	R204	04/08/2016	7.74	Call	Bond Future	175.9700	0.1760	247.2600	0.2473	40.513	0	0	0
2016/06/29	R204	04/08/2016	7.75	Put	Bond Future	603.6300	0.6036	462.7900	0.4628	(23.332)	0	0	0
2016/06/29	R204	04/08/2016	7.75	Call	Bond Future	182.8400	0.1828	256.0400	0.2560	40.035	0	0	0
2016/06/29	R204	04/08/2016	7.76	Call	Bond Future	189.7900	0.1898	264.8900	0.2649	39.570	0	0	0
2016/06/29	R204	03/11/2016			Bond Future	7.9663	103.1105	7.8532	103.3275	(1.419)	0.0000	0.0000	656
2016/06/29	R204	03/11/2016	9.21	Put	Bond Future	49.9800	0.0500	36.0100	0.0360	(27.951)	0	0	0
2016/06/29	R204	03/11/2016	9.23	Put	Bond Future	47.6100	0.0476	34.2300	0.0342	(28.103)	0	0	0
2016/06/29	R204	03/11/2016	9.22	Put	Bond Future	48.7500	0.0488	35.0800	0.0351	(28.041)	0	0	0
2016/06/29	R204	03/11/2016	9.22	Call	Bond Future	2,414.5900	2.4146	2,617.9200	2.6179	8.421	0	0	0
2016/06/29	R204	03/11/2016	9.21	Call	Bond Future	2,397.2300	2.3972	2,600.2600	2.6003	8.469	0	0	0
2016/06/29	R204	03/11/2016	9.23	Call	Bond Future	2,432.0300	2.4320	2,635.6500	2.6356	8.372	0	0	0
2016/06/29	R204	02/02/2017	8.28	Call	Bond Future	1,030.3500	1.0303	1,172.2100	1.1722	13.768	0	0	0
2016/06/29	R204	02/02/2017			Bond Future	7.9475	101.1293	7.8187	101.3496	(1.621)	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
2016/06/29	R204	02/02/2017	8.29	Call	Bond Future	1,041.2100	1.0412	1,183.8300	1.1838	13.698	0	0	0
2016/06/29	R204	02/02/2017	8.30	Call	Bond Future	1,052.4100	1.0524	1,195.7700	1.1958	13.622	0	0	0
2016/06/29	R204	02/02/2017	8.28	Put	Bond Future	464.7100	0.4647	386.2700	0.3863	(16.879)	0	0	0
2016/06/29	R204	02/02/2017	8.30	Put	Bond Future	452.8800	0.4529	375.9400	0.3759	(16.989)	0	0	0
2016/06/29	R204	02/02/2017	8.29	Put	Bond Future	458.6200	0.4586	380.9400	0.3809	(16.938)	0	0	0
2016/06/29	R207	04/08/2016			Bond Future	8.2222	97.6488	8.1014	97.9979	(1.468)	0.0000	0.0000	76,760
2016/06/29	R207	04/08/2016	7.99	Put	Bond Future	918.7200	0.9187	685.8100	0.6858	(25.352)	0	0	0
2016/06/29	R207	04/08/2016	8.01	Put	Bond Future	878.8000	0.8788	651.7300	0.6517	(25.839)	0	0	0
2016/06/29	R207	04/08/2016	8.00	Put	Bond Future	898.6500	0.8986	668.6400	0.6686	(25.595)	0	0	0
2016/06/29	R207	04/08/2016	8.01	Call	Bond Future	264.1800	0.2642	386.2900	0.3863	46.222	0	0	0
2016/06/29	R207	04/08/2016	7.99	Call	Bond Future	245.9200	0.2459	362.1900	0.3622	47.280	0	0	0
2016/06/29	R207	04/08/2016	8.00	Call	Bond Future	254.9400	0.2549	374.1100	0.3741	46.744	0	0	0
2016/06/29	R207	02/02/2017	9.24	Call	Bond Future	2,724.5500	2.7245	3,020.3000	3.0203	10.855	0	0	0
2016/06/29	R207	02/02/2017			Bond Future	8.2664	97.8499	8.1235	98.2106	(1.728)	0.0000	0.0000	0
2016/06/29	R207	02/02/2017	8.91	Call	Bond Future	2,095.2600	2.0953	2,361.4200	2.3614	12.703	0	0	62
2016/06/29	R207	02/02/2017	9.22	Call	Bond Future	2,684.7600	2.6848	2,978.9300	2.9789	10.957	0	0	0
2016/06/29	R207	02/02/2017	9.23	Call	Bond Future	2,704.6300	2.7046	2,999.5900	2.9996	10.906	0	0	0
2016/06/29	R207	02/02/2017	8.91	Put	Bond Future	489.7400	0.4897	395.1100	0.3951	(19.322)	0	0	0
2016/06/29	R207	02/02/2017	9.22	Put	Bond Future	317.6500	0.3177	251.0300	0.2510	(20.973)	0	0	0
2016/06/29	R207	02/02/2017	9.24	Put	Bond Future	308.5700	0.3086	243.5300	0.2435	(21.078)	0	0	0
2016/06/29	R207	02/02/2017	9.23	Put	Bond Future	313.0800	0.3131	247.2500	0.2473	(21.027)	0	0	0
2016/06/29	R208	04/08/2016	8.01	Put	Bond Future	1,547.4000	1.5474	1,214.1400	1.2141	(21.537)	0	0	0
2016/06/29	R208	04/08/2016			Bond Future	8.3768	96.2717	8.2571	96.7082	(1.428)	0.0000	0.0000	48,487
2016/06/29	R208	04/08/2016	8.00	Put	Bond Future	1,576.6300	1.5766	1,240.4000	1.2404	(21.326)	0	0	0
2016/06/29	R208	04/08/2016	7.99	Call	Bond Future	186.0700	0.1861	283.4300	0.2834	52.324	0	0	0
2016/06/29	R208	04/08/2016	8.00	Call	Bond Future	193.6400	0.1936	293.9200	0.2939	51.787	0	0	0
2016/06/29	R208	04/08/2016	8.01	Call	Bond Future	201.4400	0.2014	304.6900	0.3047	51.256	0	0	0
2016/06/29	R208	04/08/2016	7.99	Put	Bond Future	1,606.1000	1.6061	1,266.9500	1.2669	(21.116)	0	0	0
2016/06/29	R208	03/11/2016	9.59	Put	Bond Future	145.9500	0.1460	106.2900	0.1063	(27.174)	0	0	0
2016/06/29	R208	03/11/2016			Bond Future	8.4157	94.6985	8.2885	95.1422	(1.512)	0.0000	0.0000	46
2016/06/29	R208	03/11/2016	9.58	Put	Bond Future	149.0700	0.1491	108.6800	0.1087	(27.095)	0	0	0
2016/06/29	R208	03/11/2016	9.57	Call	Bond Future	4,064.7600	4.0648	4,467.3300	4.4673	9.904	0	0	0
2016/06/29	R208	03/11/2016	9.58	Call	Bond Future	4,094.4900	4.0945	4,497.8300	4.4978	9.851	0	0	0
2016/06/29	R208	03/11/2016	9.59	Call	Bond Future	4,124.3700	4.1244	4,528.4400	4.5284	9.797	0	0	0
2016/06/29	R208	03/11/2016	9.57	Put	Bond Future	152.3600	0.1524	111.2000	0.1112	(27.015)	0	0	0
2016/06/29	R208	02/02/2017			Bond Future	8.4395	96.5914	8.3036	97.0431	(1.610)	0.0000	0.0000	0
2016/06/29	R208	02/02/2017	8.64	Call	Bond Future	1,867.2600	1.8673	2,134.9200	2.1349	14.334	0	0	0
2016/06/29	R208	02/02/2017	8.63	Put	Bond Future	1,219.3400	1.2193	1,033.8300	1.0338	(15.214)	0	0	0
2016/06/29	R208	02/02/2017	8.65	Put	Bond Future	1,191.6900	1.1917	1,009.1900	1.0092	(15.314)	0	0	0
2016/06/29	R208	02/02/2017	8.64	Put	Bond Future	1,205.4500	1.2055	1,021.4500	1.0214	(15.264)	0	0	0
2016/06/29	R208	02/02/2017	8.65	Call	Bond Future	1,886.3600	1.8864	2,155.5200	2.1555	14.269	0	0	0
2016/06/29	R208	02/02/2017	8.63	Call	Bond Future	1,848.2800	1.8483	2,114.4300	2.1144	14.400	0	0	0
2016/06/29	R209	04/08/2016	9.26	Call	Bond Future	930.8600	0.9309	1,131.6600	1.1317	21.571	0	0	0
2016/06/29	R209	04/08/2016	9.70	Put	Bond Future	707.2700	0.7073	544.4400	0.5444	(23.022)	0	0	250
2016/06/29	R209	04/08/2016			Bond Future	9.4306	74.0338	9.3532	74.5721	(0.821)	0.0000	0.0000	55,083

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
2016/06/29	R209	04/08/2016	9.24	Call	Bond Future	879.6800	0.8797	1,072.5300	1.0725	21.923	0	0	0
2016/06/29	R209	04/08/2016	9.60	Put	Bond Future	936.9400	0.9369	737.3700	0.7374	(21.300)	0	0	0
2016/06/29	R209	04/08/2016	10.60	Call	Bond Future	7,461.0500	7.4611	7,989.4900	7.9895	7.083	0	0	5,624
2016/06/29	R209	04/08/2016	9.40	Put	Bond Future	1,555.4500	1.5554	1,275.2400	1.2752	(18.015)	0	0	0
2016/06/29	R209	04/08/2016	9.70	Call	Bond Future	2,533.5500	2.5335	2,908.9900	2.9090	14.819	0	0	0
2016/06/29	R209	04/08/2016	10.29	Call	Bond Future	5,678.3800	5.6784	6,185.3700	6.1854	8.928	0	0	0
2016/06/29	R209	04/08/2016	9.25	Call	Bond Future	905.0700	0.9051	1,101.8900	1.1019	21.746	0	0	0
2016/06/29	R209	04/08/2016	9.24	Put	Bond Future	2,216.2600	2.2163	1,870.8400	1.8708	(15.586)	0	0	0
2016/06/29	R209	04/08/2016	10.60	Put	Bond Future	25.2500	0.0252	15.4200	0.0154	(38.931)	0	0	0
2016/06/29	R209	04/08/2016	9.40	Call	Bond Future	1,343.2700	1.3433	1,601.3300	1.6013	19.211	0	0	250
2016/06/29	R209	04/08/2016	9.26	Put	Bond Future	2,125.4400	2.1254	1,787.9700	1.7880	(15.878)	0	0	0
2016/06/29	R209	04/08/2016	9.60	Call	Bond Future	2,093.6400	2.0936	2,432.3400	2.4323	16.178	0	0	5,624
2016/06/29	R209	04/08/2016	9.25	Put	Bond Future	2,170.6000	2.1706	1,829.1500	1.8291	(15.731)	0	0	0
2016/06/29	R209	04/08/2016	10.29	Put	Bond Future	93.3300	0.0933	62.0500	0.0621	(33.515)	0	0	250
2016/06/29	R209	03/11/2016	10.26	Call	Bond Future	5,971.4200	5.9714	6,402.7700	6.4028	7.224	0	0	0
2016/06/29	R209	03/11/2016			Bond Future	9.4726	72.2901	9.3932	72.8377	(0.838)	0.0000	0.0000	0
2016/06/29	R209	03/11/2016	10.24	Call	Bond Future	5,876.9500	5.8770	6,305.3600	6.3054	7.290	0	0	0
2016/06/29	R209	03/11/2016	10.25	Call	Bond Future	5,924.1400	5.9241	6,354.0300	6.3540	7.257	0	0	0
2016/06/29	R209	03/11/2016	10.24	Put	Bond Future	896.7200	0.8967	777.4700	0.7775	(13.298)	0	0	0
2016/06/29	R209	03/11/2016	10.25	Put	Bond Future	882.5600	0.8826	764.7900	0.7648	(13.344)	0	0	5,000
2016/06/29	R209	03/11/2016	10.26	Put	Bond Future	868.5900	0.8686	752.2800	0.7523	(13.391)	0	0	0
2016/06/29	R209	02/02/2017	9.55	Put	Bond Future	3,428.9600	3.4290	3,169.1900	3.1692	(7.576)	0	0	0
2016/06/29	R209	02/02/2017			Bond Future	9.5088	73.7352	9.4273	74.2931	(0.857)	0.0000	0.0000	0
2016/06/29	R209	02/02/2017	9.54	Put	Bond Future	3,462.5700	3.4626	3,201.1200	3.2011	(7.551)	0	0	0
2016/06/29	R209	02/02/2017	9.55	Call	Bond Future	3,708.5300	3.7085	4,006.6400	4.0066	8.038	0	0	0
2016/06/29	R209	02/02/2017	9.53	Call	Bond Future	3,640.5300	3.6405	3,935.2700	3.9353	8.096	0	0	0
2016/06/29	R209	02/02/2017	9.54	Call	Bond Future	3,674.4500	3.6744	3,970.8800	3.9709	8.067	0	0	0
2016/06/29	R209	02/02/2017	9.53	Put	Bond Future	3,496.4300	3.4964	3,233.2900	3.2333	(7.526)	0	0	0
2016/06/29	R210	04/08/2016			Bond Future	189.1443	189.1443	189.2078	189.2078	0.034	0.0000	0.0000	2,571
2016/06/29	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R210	04/08/2016	181.50	Call	Bond Future	7,644.3300	7.6443	7,707.8400	7.7078	0.831	0	0	0
2016/06/29	R210	04/08/2016	181.52	Call	Bond Future	7,624.3300	7.6243	7,687.8400	7.6878	0.833	0	0	0
2016/06/29	R210	04/08/2016	181.51	Call	Bond Future	7,634.3300	7.6343	7,697.8400	7.6978	0.832	0	0	0
2016/06/29	R210	03/11/2016			Bond Future	190.4677	190.4677	190.5302	190.5302	0.033	0.0000	0.0000	0
2016/06/29	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R210	03/11/2016	188.90	Call	Bond Future	1,567.6800	1.5677	1,630.2000	1.6302	3.988	0	0	0
2016/06/29	R210	03/11/2016	188.91	Call	Bond Future	1,557.6800	1.5577	1,620.2000	1.6202	4.014	0	0	0
2016/06/29	R210	03/11/2016	188.92	Call	Bond Future	1,547.6800	1.5477	1,610.2000	1.6102	4.040	0	0	0
2016/06/29	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R211	04/08/2016			Bond Future	139.7808	139.7808	139.7424	139.7424	(0.027)	0.0000	0.0000	64
2016/06/29	R211	04/08/2016	137.09	Call	Bond Future	2,690.7800	2.6908	2,652.4100	2.6524	(1.426)	0	0	0
2016/06/29	R211	04/08/2016	137.07	Call	Bond Future	2,710.7800	2.7108	2,672.4100	2.6724	(1.415)	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
2016/06/29	R211	04/08/2016	137.08	Call	Bond Future	2,700.7800	2.7008	2,662.4100	2.6624	(1.421)	0	0	0
2016/06/29	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R211	03/11/2016	141.75	Call	Bond Future	695.6300	0.6956	654.9900	0.6550	(5.842)	0	0	0
2016/06/29	R211	03/11/2016			Bond Future	142.4456	142.4456	142.4050	142.4050	(0.029)	0.0000	0.0000	0
2016/06/29	R211	03/11/2016	141.76	Call	Bond Future	685.6300	0.6856	644.9900	0.6450	(5.927)	0	0	0
2016/06/29	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R211	03/11/2016	141.74	Call	Bond Future	705.6300	0.7056	664.9900	0.6650	(5.759)	0	0	0
2016/06/29	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R212	04/08/2016	142.43	Call	Bond Future	3,700.9700	3.7010	3,750.5000	3.7505	1.338	0	0	0
2016/06/29	R212	04/08/2016			Bond Future	146.1310	146.1310	146.1805	146.1805	0.034	0.0000	0.0000	4,218
2016/06/29	R212	04/08/2016	142.44	Call	Bond Future	3,690.9700	3.6910	3,740.5000	3.7405	1.342	0	0	0
2016/06/29	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R212	04/08/2016	142.42	Call	Bond Future	3,710.9700	3.7110	3,760.5000	3.7605	1.335	0	0	0
2016/06/29	R212	03/11/2016			Bond Future	148.9169	148.9169	148.9657	148.9657	0.033	0.0000	0.0000	0
2016/06/29	R212	03/11/2016	148.11	Call	Bond Future	806.9000	0.8069	855.7000	0.8557	6.048	0	0	0
2016/06/29	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/29	R212	03/11/2016	148.12	Call	Bond Future	796.9000	0.7969	845.7000	0.8457	6.124	0	0	0
2016/06/29	R212	03/11/2016	148.10	Call	Bond Future	816.9000	0.8169	865.7000	0.8657	5.974	0	0	0
2016/06/29	R213	04/08/2016			Bond Future	9.3211	84.8040	9.2284	85.4416	(0.995)	0.0000	0.0000	44,423
2016/06/29	R213	04/08/2016	8.99	Put	Bond Future	2,861.4900	2.8615	2,394.9400	2.3949	(16.304)	0	0	0
2016/06/29	R213	04/08/2016	9.01	Put	Bond Future	2,756.7600	2.7568	2,298.7300	2.2987	(16.615)	0	0	0
2016/06/29	R213	04/08/2016	9.00	Put	Bond Future	2,808.8700	2.8089	2,346.5500	2.3466	(16.459)	0	0	0
2016/06/29	R213	04/08/2016	9.01	Call	Bond Future	589.6000	0.5896	769.1500	0.7692	30.453	0	0	0
2016/06/29	R213	04/08/2016	8.99	Call	Bond Future	552.2700	0.5523	723.3000	0.7233	30.969	0	0	0
2016/06/29	R213	04/08/2016	9.00	Call	Bond Future	570.7200	0.5707	745.9800	0.7460	30.709	0	0	0
2016/06/29	R213	03/11/2016			Bond Future	9.3670	82.8648	9.2715	83.5135	(1.019)	0.0000	0.0000	0
2016/06/29	R213	03/11/2016	10.18	Put	Bond Future	794.4300	0.7944	665.5700	0.6656	(16.220)	0	0	0
2016/06/29	R213	03/11/2016	10.20	Put	Bond Future	768.6500	0.7686	643.1300	0.6431	(16.330)	0	0	0
2016/06/29	R213	03/11/2016	10.18	Call	Bond Future	6,038.8100	6.0388	6,558.7300	6.5587	8.610	0	0	0
2016/06/29	R213	03/11/2016	10.19	Put	Bond Future	781.3800	0.7814	654.2000	0.6542	(16.276)	0	0	0
2016/06/29	R213	03/11/2016	10.19	Call	Bond Future	6,087.2500	6.0873	6,608.8500	6.6088	8.569	0	0	0
2016/06/29	R213	03/11/2016	10.20	Call	Bond Future	6,135.9300	6.1359	6,659.1900	6.6592	8.528	0	0	0
2016/06/29	R213	02/02/2017	9.40	Call	Bond Future	3,439.8100	3.4398	3,784.2700	3.7843	10.014	0	0	0
2016/06/29	R213	02/02/2017	9.42	Call	Bond Future	3,506.0500	3.5061	3,854.5600	3.8546	9.940	0	0	0
2016/06/29	R213	02/02/2017			Bond Future	9.4077	84.5210	9.3093	85.1819	(1.045)	0.0000	0.0000	0
2016/06/29	R213	02/02/2017	9.41	Call	Bond Future	3,472.8500	3.4729	3,819.3300	3.8193	9.977	0	0	0
2016/06/29	R213	02/02/2017	9.40	Put	Bond Future	3,491.2800	3.4913	3,174.8700	3.1749	(9.063)	0	0	0
2016/06/29	R213	02/02/2017	9.42	Put	Bond Future	3,423.9200	3.4239	3,111.5600	3.1116	(9.123)	0	0	0
2016/06/29	R213	02/02/2017	9.41	Put	Bond Future	3,457.4800	3.4575	3,143.0900	3.1431	(9.093)	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
2016/06/29	R214	04/08/2016	9.24	Call	Bond Future	643.8600	0.6439	796.2500	0.7963	23.668	0	0	0
2016/06/29	R214	04/08/2016	9.25	Put	Bond Future	2,904.9500	2.9050	2,503.7100	2.5037	(13.812)	0	0	0
2016/06/29	R214	04/08/2016	11.30	Call	Bond Future	10,881.5700	10.8816	11,438.0500	11.4381	5.114	0	0	5,610
2016/06/29	R214	04/08/2016			Bond Future	9.5551	74.1306	9.4778	74.6879	(0.810)	0.0000	0.0000	30,086
2016/06/29	R214	04/08/2016	8.55	Put	Bond Future	7,868.5200	7.8685	7,323.5300	7.3235	(6.926)	0	0	0
2016/06/29	R214	04/08/2016	9.30	Call	Bond Future	774.4400	0.7744	949.4100	0.9494	22.593	0	0	1,300
2016/06/29	R214	04/08/2016	9.25	Call	Bond Future	664.4600	0.6645	820.5200	0.8205	23.487	0	0	0
2016/06/29	R214	04/08/2016	11.30	Put	Bond Future	1.7000	0.0017	0.8800	0.0009	(48.235)	0	0	0
2016/06/29	R214	04/08/2016	10.30	Put	Bond Future	163.9400	0.1639	113.6300	0.1136	(30.688)	0	0	0
2016/06/29	R214	04/08/2016	9.26	Call	Bond Future	685.5100	0.6855	845.2800	0.8453	23.307	0	0	0
2016/06/29	R214	04/08/2016	8.55	Call	Bond Future	33.2600	0.0333	45.5700	0.0456	37.011	0	0	1,300
2016/06/29	R214	04/08/2016	9.30	Put	Bond Future	2,639.9800	2.6400	2,257.6500	2.2576	(14.482)	0	0	0
2016/06/29	R214	04/08/2016	9.24	Put	Bond Future	2,959.7200	2.9597	2,554.8100	2.5548	(13.681)	0	0	0
2016/06/29	R214	04/08/2016	10.30	Call	Bond Future	5,182.9800	5.1830	5,689.9700	5.6900	9.782	0	0	5,610
2016/06/29	R214	04/08/2016	9.26	Put	Bond Future	2,850.7600	2.8508	2,453.2300	2.4532	(13.945)	0	0	0
2016/06/29	R214	03/11/2016	10.35	Put	Bond Future	971.0600	0.9711	843.9300	0.8439	(13.092)	0	0	0
2016/06/29	R214	03/11/2016			Bond Future	9.5989	72.2422	9.5195	72.8093	(0.827)	0.0000	0.0000	1,810
2016/06/29	R214	03/11/2016	10.34	Put	Bond Future	986.2700	0.9863	857.5900	0.8576	(13.047)	0	0	0
2016/06/29	R214	03/11/2016	10.35	Call	Bond Future	5,991.6100	5.9916	6,431.5500	6.4315	7.343	0	0	0
2016/06/29	R214	03/11/2016	10.33	Call	Bond Future	5,896.1600	5.8962	6,333.0000	6.3330	7.409	0	0	0
2016/06/29	R214	03/11/2016	10.34	Call	Bond Future	5,943.9000	5.9439	6,382.2900	6.3823	7.375	0	0	0
2016/06/29	R214	03/11/2016	10.33	Put	Bond Future	1,001.5600	1.0016	871.3300	0.8713	(13.003)	0	0	0
2016/06/29	R214	02/02/2017			Bond Future	9.6383	73.6862	9.5569	74.2639	(0.845)	0.0000	0.0000	0
2016/06/29	R214	02/02/2017	9.67	Call	Bond Future	3,829.9900	3.8300	4,137.4900	4.1375	8.029	0	0	0
2016/06/29	R214	02/02/2017	9.66	Put	Bond Future	3,642.4700	3.6425	3,370.5400	3.3705	(7.466)	0	0	0
2016/06/29	R214	02/02/2017	9.68	Put	Bond Future	3,572.1900	3.5722	3,303.7200	3.3037	(7.516)	0	0	0
2016/06/29	R214	02/02/2017	9.67	Put	Bond Future	3,607.3100	3.6073	3,337.1200	3.3371	(7.490)	0	0	0
2016/06/29	R214	02/02/2017	9.68	Call	Bond Future	3,864.9300	3.8649	4,174.1500	4.1742	8.001	0	0	0
2016/06/29	R214	02/02/2017	9.66	Call	Bond Future	3,794.9900	3.7950	4,100.7500	4.1007	8.057	0	0	0
2016/06/29	R248	04/08/2016			Bond Future	9.6362	95.1429	9.5689	95.7584	(0.699)	0.0000	0.0000	59,008
2016/06/29	R248	04/08/2016	9.25	Call	Bond Future	699.1500	0.6992	838.8000	0.8388	19.974	0	0	0
2016/06/29	R248	04/08/2016	9.24	Put	Bond Future	4,405.8900	4.4059	3,926.5000	3.9265	(10.881)	0	0	0
2016/06/29	R248	04/08/2016	9.26	Put	Bond Future	4,256.5200	4.2565	3,784.3000	3.7843	(11.094)	0	0	0
2016/06/29	R248	04/08/2016	9.25	Put	Bond Future	4,330.8000	4.3308	3,854.9700	3.8550	(10.987)	0	0	0
2016/06/29	R248	04/08/2016	9.26	Call	Bond Future	722.1000	0.7221	865.3600	0.8654	19.839	0	0	0
2016/06/29	R248	04/08/2016	9.24	Call	Bond Future	676.8300	0.6768	812.9200	0.8129	20.107	0	0	0
2016/06/29	R248	03/11/2016	10.38	Call	Bond Future	7,379.2600	7.3793	7,846.9400	7.8469	6.338	0	0	0
2016/06/29	R248	03/11/2016			Bond Future	9.6824	92.5125	9.6133	93.1386	(0.714)	0.0000	0.0000	1,529
2016/06/29	R248	03/11/2016	10.39	Call	Bond Future	7,438.0700	7.4381	7,907.4700	7.9075	6.311	0	0	0
2016/06/29	R248	03/11/2016	10.37	Put	Bond Future	1,487.2200	1.4872	1,327.0700	1.3271	(10.768)	0	0	0
2016/06/29	R248	03/11/2016	10.39	Put	Bond Future	1,444.9800	1.4450	1,288.3000	1.2883	(10.843)	0	0	0
2016/06/29	R248	03/11/2016	10.37	Call	Bond Future	7,320.7400	7.3207	7,786.6700	7.7867	6.365	0	0	0
2016/06/29	R248	03/11/2016	10.38	Put	Bond Future	1,465.8800	1.4659	1,307.4800	1.3075	(10.806)	0	0	0
2016/06/29	R248	02/02/2017	9.76	Put	Bond Future	4,737.5800	4.7376	4,437.2300	4.4372	(6.340)	0	0	0
2016/06/29	R248	02/02/2017	9.78	Put	Bond Future	4,649.3800	4.6494	4,352.7000	4.3527	(6.381)	0	0	0
2016/06/29	R248	02/02/2017			Bond Future	9.7244	94.3617	9.6534	94.9993	(0.730)	0.0000	0.0000	0
2016/06/29	R248	02/02/2017	9.77	Put	Bond Future	4,693.4600	4.6935	4,394.9500	4.3950	(6.360)	0	0	0

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2016/06/29	R248 02/02/2017	9.76	Call	Bond Future	5,054.4900	5.0545	5,391.7600	5.3918	6.673	0	0	0
2016/06/29	R248 02/02/2017	9.77	Call	Bond Future	5,098.9900	5.0990	5,438.1000	5.4381	6.651	0	0	0
2016/06/29	R248 02/02/2017	9.78	Call	Bond Future	5,143.3700	5.1434	5,484.3100	5.4843	6.629	0	0	0

Total **819726**