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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/06/2016 TO 30/06/2016

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
2016/06/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	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
2016/06/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2025	04/08/2016			Bond Future	127.8065	127.8065	127.6193	127.6193	(0.147)	0.0000	0.0000	3,012
2016/06/30	2025	04/08/2016	123.86	Call	Bond Future	3,946.5400	3.9465	3,759.2800	3.7593	(4.745)	0	0	0
2016/06/30	2025	04/08/2016	123.87	Call	Bond Future	3,936.5400	3.9365	3,749.2800	3.7493	(4.757)	0	0	0
2016/06/30	2025	04/08/2016	123.85	Call	Bond Future	3,956.5400	3.9565	3,769.2800	3.7693	(4.733)	0	0	0
2016/06/30	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2025	03/11/2016			Bond Future	130.2417	130.2417	130.0501	130.0501	(0.147)	0.0000	0.0000	0
2016/06/30	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2025	03/11/2016	129.21	Call	Bond Future	1,031.6500	1.0317	840.1000	0.8401	(18.567)	0	0	0
2016/06/30	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2025	03/11/2016	129.22	Call	Bond Future	1,021.6500	1.0217	830.1000	0.8301	(18.749)	0	0	0
2016/06/30	2025	03/11/2016	129.23	Call	Bond Future	1,011.6500	1.0117	820.1000	0.8201	(18.934)	0	0	0
2016/06/30	2030	04/08/2016	10.17	Call	Bond Future	6,708.8500	6.7088	6,315.1300	6.3151	(5.869)	0	0	0
2016/06/30	2030	04/08/2016			Bond Future	9.1806	91.1907	9.2358	90.7969	0.601	0.0000	0.0000	25,310
2016/06/30	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2030	03/11/2016			Bond Future	9.2218	92.9228	9.2788	92.5210	0.619	0.0000	0.0000	0
2016/06/30	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2030	03/11/2016	9.33	Call	Bond Future	759.9400	0.7599	358.1400	0.3581	(52.873)	0	0	0
2016/06/30	2030	03/11/2016	9.34	Call	Bond Future	829.7100	0.8297	427.9100	0.4279	(48.427)	0	0	0
2016/06/30	2030	03/11/2016	9.35	Call	Bond Future	899.4100	0.8994	497.6100	0.4976	(44.674)	0	0	0
2016/06/30	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2032	04/08/2016	9.01	Call	Bond Future	682.1500	0.6822	547.1300	0.5471	(19.793)	0	0	0
2016/06/30	2032	04/08/2016			Bond Future	9.3105	94.3101	9.3657	93.8901	0.593	0.0000	0.0000	12,695
2016/06/30	2032	04/08/2016	8.99	Call	Bond Future	639.3800	0.6394	510.4500	0.5105	(20.165)	0	0	0
2016/06/30	2032	04/08/2016	9.00	Call	Bond Future	660.5200	0.6605	528.5600	0.5286	(19.978)	0	0	0
2016/06/30	2032	04/08/2016	8.99	Put	Bond Future	3,135.6600	3.1357	3,426.6800	3.4267	9.281	0	0	0
2016/06/30	2032	04/08/2016	9.01	Put	Bond Future	3,019.8000	3.0198	3,304.7300	3.3047	9.435	0	0	0
2016/06/30	2032	04/08/2016	9.00	Put	Bond Future	3,077.4300	3.0774	3,365.4200	3.3654	9.358	0	0	0
2016/06/30	2032	03/11/2016			Bond Future	9.3557	91.9424	9.4127	91.5139	0.609	0.0000	0.0000	0
2016/06/30	2032	03/11/2016	10.28	Put	Bond Future	752.9500	0.7530	818.6000	0.8186	8.719	0	0	0
2016/06/30	2032	03/11/2016	10.30	Put	Bond Future	728.1600	0.7282	791.9500	0.7919	8.760	0	0	0
2016/06/30	2032	03/11/2016	10.29	Put	Bond Future	740.4000	0.7404	805.2500	0.8053	8.759	0	0	0
2016/06/30	2032	03/11/2016	10.30	Call	Bond Future	7,465.5400	7.4655	7,100.8600	7.1009	(4.885)	0	0	0
2016/06/30	2032	03/11/2016	10.28	Call	Bond Future	7,355.3400	7.3553	6,992.5200	6.9925	(4.933)	0	0	0
2016/06/30	2032	03/11/2016	10.29	Call	Bond Future	7,410.3200	7.4103	7,046.7000	7.0467	(4.907)	0	0	0

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2016/06/30	2032	02/02/2017	9.53	Call	Bond Future	4,412.4600	4.4125	4,142.7300	4.1427	(6.113)	0	0	0
2016/06/30	2032	02/02/2017			Bond Future	9.3943	93.7795	9.4532	93.3417	0.627	0.0000	0.0000	0
2016/06/30	2032	02/02/2017	9.51	Call	Bond Future	4,334.1400	4.3341	4,066.1400	4.0661	(6.183)	0	0	0
2016/06/30	2032	02/02/2017	9.52	Call	Bond Future	4,373.2200	4.3732	4,104.2100	4.1042	(6.151)	0	0	0
2016/06/30	2032	02/02/2017	9.51	Put	Bond Future	3,477.0500	3.4770	3,646.8100	3.6468	4.882	0	0	0
2016/06/30	2032	02/02/2017	9.53	Put	Bond Future	3,408.3600	3.4084	3,576.3900	3.5764	4.930	0	0	0
2016/06/30	2032	02/02/2017	9.52	Put	Bond Future	3,442.5800	3.4426	3,611.3300	3.6113	4.902	0	0	0
2016/06/30	2033	04/08/2016	104.99	Call	Bond Future	3,894.1300	3.8941	4,060.4700	4.0605	4.272	0	0	0
2016/06/30	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2033	04/08/2016			Bond Future	108.8841	108.8841	109.0505	109.0505	0.153	0.0000	0.0000	4,159
2016/06/30	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2033	04/08/2016	105.00	Call	Bond Future	3,884.1300	3.8841	4,050.4700	4.0505	4.283	0	0	0
2016/06/30	2033	04/08/2016	105.01	Call	Bond Future	3,874.1300	3.8741	4,040.4700	4.0405	4.294	0	0	0
2016/06/30	2033	03/11/2016			Bond Future	109.9395	109.9395	110.1085	110.1085	0.154	0.0000	0.0000	0
2016/06/30	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2033	03/11/2016	109.16	Call	Bond Future	779.4600	0.7795	948.4700	0.9485	21.683	0	0	0
2016/06/30	2033	03/11/2016	109.17	Call	Bond Future	769.4600	0.7695	938.4700	0.9385	21.965	0	0	0
2016/06/30	2033	03/11/2016	109.18	Call	Bond Future	759.4600	0.7595	928.4700	0.9285	22.254	0	0	0
2016/06/30	2037	04/08/2016			Bond Future	9.4810	91.4321	9.5361	90.9742	0.581	0.0000	0.0000	41,183
2016/06/30	2037	04/08/2016	9.24	Put	Bond Future	2,990.4900	2.9905	3,271.7300	3.2717	9.404	0	0	0
2016/06/30	2037	04/08/2016	9.26	Put	Bond Future	2,874.4900	2.8745	3,148.7500	3.1488	9.541	0	0	0
2016/06/30	2037	04/08/2016	9.24	Call	Bond Future	945.0000	0.9450	768.3100	0.7683	(18.697)	0	0	0
2016/06/30	2037	04/08/2016	9.25	Put	Bond Future	2,932.0900	2.9321	3,209.9500	3.2100	9.477	0	0	0
2016/06/30	2037	04/08/2016	9.25	Call	Bond Future	972.9000	0.9729	792.8300	0.7928	(18.509)	0	0	0
2016/06/30	2037	04/08/2016	9.26	Call	Bond Future	1,001.4700	1.0015	817.8000	0.8178	(18.340)	0	0	0
2016/06/30	2037	03/11/2016	10.35	Call	Bond Future	7,464.3400	7.4643	7,091.8600	7.0919	(4.990)	0	0	0
2016/06/30	2037	03/11/2016	10.36	Put	Bond Future	1,009.5700	1.0096	1,103.0600	1.1031	9.260	0	0	0
2016/06/30	2037	03/11/2016			Bond Future	9.5242	93.1689	9.5810	92.7017	0.596	0.0000	0.0000	0
2016/06/30	2037	03/11/2016	10.36	Call	Bond Future	7,521.8700	7.5219	7,148.2000	7.1482	(4.968)	0	0	0
2016/06/30	2037	03/11/2016	10.37	Call	Bond Future	7,579.3400	7.5793	7,204.6600	7.2047	(4.943)	0	0	0
2016/06/30	2037	03/11/2016	10.35	Put	Bond Future	1,025.5300	1.0255	1,120.2100	1.1202	9.232	0	0	0
2016/06/30	2037	03/11/2016	10.37	Put	Bond Future	993.6600	0.9937	1,086.1400	1.0861	9.307	0	0	0
2016/06/30	2037	02/02/2017	9.68	Put	Bond Future	3,899.4200	3.8994	4,097.6800	4.0977	5.084	0	0	0
2016/06/30	2037	02/02/2017			Bond Future	9.5619	90.7734	9.6204	90.2962	0.612	0.0000	0.0000	0
2016/06/30	2037	02/02/2017	9.67	Put	Bond Future	3,937.8400	3.9378	4,137.4900	4.1375	5.070	0	0	0
2016/06/30	2037	02/02/2017	9.68	Call	Bond Future	4,858.3800	4.8584	4,579.4600	4.5795	(5.741)	0	0	0
2016/06/30	2037	02/02/2017	9.66	Call	Bond Future	4,774.0000	4.7740	4,497.8600	4.4979	(5.784)	0	0	0
2016/06/30	2037	02/02/2017	9.67	Call	Bond Future	4,816.2400	4.8162	4,538.7100	4.5387	(5.762)	0	0	0
2016/06/30	2037	02/02/2017	9.66	Put	Bond Future	3,976.2800	3.9763	4,177.3200	4.1773	5.056	0	0	0
2016/06/30	2038	04/08/2016			Bond Future	135.2695	135.2695	135.2843	135.2843	0.011	0.0000	0.0000	21,722
2016/06/30	2038	04/08/2016	129.31	Call	Bond Future	5,959.4800	5.9595	5,974.3500	5.9743	0.250	0	0	0
2016/06/30	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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2016/06/30	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2038	04/08/2016	129.32	Call	Bond Future	5,949.4800	5.9495	5,964.3500	5.9643	0.250	0	0	0
2016/06/30	2038	04/08/2016	129.30	Call	Bond Future	5,969.4800	5.9695	5,984.3500	5.9843	0.249	0	0	0
2016/06/30	2038	03/11/2016	136.32	Call	Bond Future	1,526.6900	1.5267	1,541.1400	1.5411	0.946	0	0	0
2016/06/30	2038	03/11/2016			Bond Future	137.8467	137.8467	137.8611	137.8611	0.010	0.0000	0.0000	0
2016/06/30	2038	03/11/2016	136.33	Call	Bond Future	1,516.6900	1.5167	1,531.1400	1.5311	0.953	0	0	0
2016/06/30	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2038	03/11/2016	136.31	Call	Bond Future	1,536.6900	1.5367	1,551.1400	1.5511	0.940	0	0	0
2016/06/30	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2040	04/08/2016			Bond Future	9.5360	95.2493	9.5911	94.7594	0.578	0.0000	0.0000	722
2016/06/30	2040	04/08/2016	9.49	Put	Bond Future	2,133.1500	2.1331	2,377.0200	2.3770	11.432	0	0	0
2016/06/30	2040	04/08/2016	9.50	Call	Bond Future	1,762.6300	1.7626	1,512.8700	1.5129	(14.170)	0	0	0
2016/06/30	2040	04/08/2016	9.51	Call	Bond Future	1,805.1200	1.8051	1,551.6600	1.5517	(14.041)	0	0	0
2016/06/30	2040	04/08/2016	9.49	Call	Bond Future	1,720.7400	1.7207	1,474.6900	1.4747	(14.299)	0	0	0
2016/06/30	2040	04/08/2016	9.51	Put	Bond Future	2,037.9800	2.0380	2,274.4400	2.2744	11.603	0	0	0
2016/06/30	2040	04/08/2016	9.50	Put	Bond Future	2,085.2000	2.0852	2,325.3600	2.3254	11.517	0	0	0
2016/06/30	2040	03/11/2016			Bond Future	9.5795	97.0585	9.6362	96.5588	0.592	0.0000	0.0000	0
2016/06/30	2040	03/11/2016	9.69	Put	Bond Future	3,134.7300	3.1347	3,352.7400	3.3527	6.955	0	0	0
2016/06/30	2040	03/11/2016	9.71	Put	Bond Future	3,055.0000	3.0550	3,268.7400	3.2687	6.996	0	0	0
2016/06/30	2040	03/11/2016	9.70	Put	Bond Future	3,094.6700	3.0947	3,310.5400	3.3105	6.976	0	0	0
2016/06/30	2040	03/11/2016	9.71	Call	Bond Future	4,198.1600	4.1982	3,912.1900	3.9122	(6.812)	0	0	0
2016/06/30	2040	03/11/2016	9.69	Call	Bond Future	4,104.1800	4.1042	3,822.4800	3.8225	(6.864)	0	0	0
2016/06/30	2040	03/11/2016	9.70	Call	Bond Future	4,151.0400	4.1510	3,867.2000	3.8672	(6.838)	0	0	0
2016/06/30	2044	04/08/2016	9.50	Call	Bond Future	1,616.9200	1.6169	1,365.8200	1.3658	(15.530)	0	0	0
2016/06/30	2044	04/08/2016			Bond Future	9.5757	92.2702	9.6358	91.7323	0.628	0.0000	0.0000	19,251
2016/06/30	2044	04/08/2016	9.51	Call	Bond Future	1,657.2700	1.6573	1,402.1300	1.4021	(15.395)	0	0	0
2016/06/30	2044	04/08/2016	9.49	Put	Bond Future	2,352.4500	2.3525	2,643.2600	2.6433	12.362	0	0	0
2016/06/30	2044	04/08/2016	9.51	Put	Bond Future	2,250.5300	2.2505	2,533.2600	2.5333	12.563	0	0	0
2016/06/30	2044	04/08/2016	9.49	Call	Bond Future	1,577.1800	1.5772	1,330.1200	1.3301	(15.665)	0	0	0
2016/06/30	2044	04/08/2016	9.50	Put	Bond Future	2,301.1100	2.3011	2,587.8800	2.5879	12.462	0	0	0
2016/06/30	2044	03/11/2016			Bond Future	9.6184	94.0229	9.6803	93.4742	0.644	0.0000	0.0000	285
2016/06/30	2044	03/11/2016	10.42	Call	Bond Future	7,897.6500	7.8976	7,481.7100	7.4817	(5.267)	0	0	0
2016/06/30	2044	03/11/2016	10.41	Put	Bond Future	1,224.7000	1.2247	1,358.9300	1.3589	10.960	0	0	0
2016/06/30	2044	03/11/2016	10.43	Put	Bond Future	1,188.4800	1.1885	1,319.7300	1.3197	11.044	0	0	0
2016/06/30	2044	03/11/2016	10.42	Put	Bond Future	1,206.5500	1.2066	1,339.2900	1.3393	11.002	0	0	0
2016/06/30	2044	03/11/2016	10.43	Call	Bond Future	7,957.6700	7.9577	7,540.2400	7.5402	(5.246)	0	0	0
2016/06/30	2044	03/11/2016	10.41	Call	Bond Future	7,837.5900	7.8376	7,423.1400	7.4231	(5.288)	0	0	0
2016/06/30	2044	02/02/2017			Bond Future	9.6560	91.5193	9.7198	90.9590	0.660	0.0000	0.0000	0
2016/06/30	2044	02/02/2017	9.77	Call	Bond Future	5,305.1200	5.3051	5,003.7700	5.0038	(5.680)	0	0	0
2016/06/30	2044	02/02/2017	9.76	Put	Bond Future	4,348.6800	4.3487	4,608.7500	4.6088	5.980	0	0	0
2016/06/30	2044	02/02/2017	9.78	Put	Bond Future	4,265.6400	4.2656	4,523.5900	4.5236	6.047	0	0	0
2016/06/30	2044	02/02/2017	9.77	Put	Bond Future	4,307.1400	4.3071	4,566.1500	4.5662	6.014	0	0	0
2016/06/30	2044	02/02/2017	9.78	Call	Bond Future	5,350.2800	5.3503	5,047.8700	5.0479	(5.652)	0	0	0
2016/06/30	2044	02/02/2017	9.76	Call	Bond Future	5,259.8600	5.2599	4,959.5700	4.9596	(5.709)	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
2016/06/30	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2046	04/08/2016			Bond Future	134.9529	134.9529	134.9681	134.9681	0.011	0.0000	0.0000	16,620
2016/06/30	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2046	04/08/2016	129.00	Call	Bond Future	5,952.8600	5.9529	5,968.1200	5.9681	0.256	0	0	0
2016/06/30	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2046	04/08/2016	129.01	Call	Bond Future	5,942.8600	5.9429	5,958.1200	5.9581	0.257	0	0	0
2016/06/30	2046	04/08/2016	129.02	Call	Bond Future	5,932.8600	5.9329	5,948.1200	5.9481	0.257	0	0	0
2016/06/30	2046	03/11/2016	137.07	Put	Bond Future	1,051.4900	1.0515	1,037.0200	1.0370	(1.376)	0	0	0
2016/06/30	2046	03/11/2016			Bond Future	136.0185	136.0185	136.0330	136.0330	0.011	0.0000	0.0000	0
2016/06/30	2046	03/11/2016	137.09	Put	Bond Future	1,071.4900	1.0715	1,057.0200	1.0570	(1.350)	0	0	0
2016/06/30	2046	03/11/2016	137.08	Put	Bond Future	1,061.4900	1.0615	1,047.0200	1.0470	(1.363)	0	0	0
2016/06/30	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2050	04/08/2016	139.14	Call	Bond Future	5,261.6400	5.2616	5,277.8100	5.2778	0.307	0	0	0
2016/06/30	2050	04/08/2016			Bond Future	144.4016	144.4016	144.4178	144.4178	0.011	0.0000	0.0000	21,135
2016/06/30	2050	04/08/2016	139.12	Call	Bond Future	5,281.6400	5.2816	5,297.8100	5.2978	0.306	0	0	0
2016/06/30	2050	04/08/2016	139.13	Call	Bond Future	5,271.6400	5.2716	5,287.8100	5.2878	0.307	0	0	0
2016/06/30	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2050	03/11/2016	149.52	Put	Bond Future	2,367.0200	2.3670	2,351.4400	2.3514	(0.658)	0	0	0
2016/06/30	2050	03/11/2016			Bond Future	147.1530	147.1530	147.1686	147.1686	0.011	0.0000	0.0000	0
2016/06/30	2050	03/11/2016	149.54	Put	Bond Future	2,387.0200	2.3870	2,371.4400	2.3714	(0.653)	0	0	0
2016/06/30	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2050	03/11/2016	149.53	Put	Bond Future	2,377.0200	2.3770	2,361.4400	2.3614	(0.655)	0	0	0
2016/06/30	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	AL37	04/08/2016			Index Future	493.4760	493.4760	492.7120	492.7120	(0.155)	0.0000	0.0000	15
2016/06/30	AL37	03/11/2016			Index Future	502.9490	502.9490	502.1680	502.1680	(0.155)	0.0000	0.0000	0
2016/06/30	AL7T	04/08/2016			Index Future	571.3300	571.3300	569.6790	569.6790	(0.289)	0.0000	0.0000	11
2016/06/30	AL7T	03/11/2016			Index Future	582.2980	582.2980	580.6120	580.6120	(0.290)	0.0000	0.0000	0
2016/06/30	ALBI	04/08/2016			Index Future	519.4970	519.4970	517.6910	517.6910	(0.348)	0.0000	0.0000	721
2016/06/30	ALBI	03/11/2016			Index Future	529.4710	529.4710	527.6270	527.6270	(0.348)	0.0000	0.0000	8
2016/06/30	ALBI	02/02/2017			Index Future	540.0450	540.0450	538.1610	538.1610	(0.349)	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
2016/06/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/06/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	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
2016/06/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/30	EL28	04/08/2016			Bond Future	132.5540	132.5540	132.5698	132.5698	0.012	0.0000	0.0000	0
2016/06/30	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	EL28	04/08/2016	126.86	Call	Bond Future	5,693.9600	5.6940	5,709.8300	5.7098	0.279	0	0	0
2016/06/30	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	EL28	04/08/2016	126.87	Call	Bond Future	5,683.9600	5.6840	5,699.8300	5.6998	0.279	0	0	0
2016/06/30	EL28	04/08/2016	126.88	Call	Bond Future	5,673.9600	5.6740	5,689.8300	5.6898	0.280	0	0	0
2016/06/30	EL28	03/11/2016	132.17	Call	Bond Future	1,245.0900	1.2451	1,260.4600	1.2605	1.234	0	0	0
2016/06/30	EL28	03/11/2016			Bond Future	133.4151	133.4151	133.4305	133.4305	0.012	0.0000	0.0000	0
2016/06/30	EL28	03/11/2016	132.15	Call	Bond Future	1,265.0900	1.2651	1,280.4600	1.2805	1.215	0	0	0
2016/06/30	EL28	03/11/2016	132.16	Call	Bond Future	1,255.0900	1.2551	1,270.4600	1.2705	1.225	0	0	0
2016/06/30	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	ES33	04/08/2016			Bond Future	10.3367	80.4568	10.3916	80.0977	0.531	0.0000	0.0000	8,882
2016/06/30	ES33	04/08/2016	10.24	Put	Bond Future	638.7100	0.6387	997.8200	0.9978	56.224	0	0	0
2016/06/30	ES33	04/08/2016	10.26	Put	Bond Future	505.9600	0.5060	865.0700	0.8651	70.976	0	0	0
2016/06/30	ES33	04/08/2016	10.25	Put	Bond Future	572.2900	0.5723	931.4000	0.9314	62.750	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
2016/06/30	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	ES33	03/11/2016			Bond Future	10.4113	78.1924	10.4680	77.8260	0.545	0.0000	0.0000	0
2016/06/30	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	ES33	03/11/2016	11.31	Call	Bond Future	5,505.8200	5.5058	5,139.4100	5.1394	(6.655)	0	0	0
2016/06/30	ES33	03/11/2016	11.29	Call	Bond Future	5,389.9100	5.3899	5,023.5000	5.0235	(6.798)	0	0	0
2016/06/30	ES33	03/11/2016	11.30	Call	Bond Future	5,447.9000	5.4479	5,081.4900	5.0815	(6.726)	0	0	0
2016/06/30	ES33	02/02/2017			Bond Future	10.4826	79.7546	10.5413	79.3802	0.560	0.0000	0.0000	0
2016/06/30	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	ES33	02/02/2017	10.59	Call	Bond Future	682.4100	0.6824	308.0400	0.3080	(54.860)	0	0	0
2016/06/30	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	ES33	02/02/2017	10.60	Call	Bond Future	745.5000	0.7455	371.1300	0.3711	(50.217)	0	0	0
2016/06/30	ES33	02/02/2017	10.61	Call	Bond Future	808.5100	0.8085	434.1400	0.4341	(46.304)	0	0	0
2016/06/30	ES42	04/08/2016			Bond Future	10.4915	84.8461	10.5464	84.4360	0.523	0.0000	0.0000	7,270
2016/06/30	ES42	03/11/2016			Bond Future	10.5649	82.1950	10.6217	81.7767	0.537	0.0000	0.0000	0
2016/06/30	GOVI	04/08/2016	520.99	Put	GOVI	33,900.0000	3.3900	50,650.0000	5.0650	49.410	0	0	0
2016/06/30	GOVI	04/08/2016			GOVI	517.6000	517.6000	515.9250	515.9250	(0.324)	0.0000	0.0000	447
2016/06/30	GOVI	04/08/2016	521.01	Put	GOVI	34,100.0000	3.4100	50,850.0000	5.0850	49.120	0	0	0
2016/06/30	GOVI	04/08/2016	521.00	Put	GOVI	34,000.0000	3.4000	50,750.0000	5.0750	49.265	0	0	0
2016/06/30	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	GOVI	03/11/2016	476.11	Call	GOVI	514,270.0000	51.4270	497,170.0000	49.7170	(3.325)	0	0	0
2016/06/30	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	GOVI	03/11/2016			GOVI	527.5370	527.5370	525.8270	525.8270	(0.324)	0.0000	0.0000	137
2016/06/30	GOVI	03/11/2016	476.12	Call	GOVI	514,170.0000	51.4170	497,070.0000	49.7070	(3.326)	0	0	0
2016/06/30	GOVI	03/11/2016	476.13	Call	GOVI	514,070.0000	51.4070	496,970.0000	49.6970	(3.326)	0	0	0
2016/06/30	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	GOVI	02/02/2017	533.34	Call	GOVI	47,330.0000	4.7330	29,840.0000	2.9840	(36.953)	0	0	0
2016/06/30	GOVI	02/02/2017			GOVI	538.0730	538.0730	536.3240	536.3240	(0.325)	0.0000	0.0000	0
2016/06/30	GOVI	02/02/2017	533.32	Call	GOVI	47,530.0000	4.7530	30,040.0000	3.0040	(36.798)	0	0	0
2016/06/30	GOVI	02/02/2017	533.33	Call	GOVI	47,430.0000	4.7430	29,940.0000	2.9940	(36.875)	0	0	0
2016/06/30	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/06/30	IGOV	04/08/2016			Index Future	248.5160	248.5160	248.5130	248.5130	(0.001)	0.0000	0.0000	1,079
2016/06/30	IGOV	03/11/2016			Index Future	253.3020	253.3020	253.2980	253.2980	(0.002)	0.0000	0.0000	24
2016/06/30	IGOV	02/02/2017			Index Future	258.3760	258.3760	258.3700	258.3700	(0.002)	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
2016/06/30	ILBI	04/08/2016			Index Future	672.9690	672.9690	672.9670	672.9670	0.000	0.0000	0.0000	156
2016/06/30	ILBI	03/11/2016			Index Future	685.8110	685.8110	685.8090	685.8090	0.000	0.0000	0.0000	0
2016/06/30	IS01	19/12/2016			Interest Rate Swap	100.0881	100.0881	100.0876	100.0876	0.000	0.0000	0.0000	0
2016/06/30	IS01	16/03/2017			Interest Rate Swap	100.0646	100.0646	100.0623	100.0623	(0.002)	0.0000	0.0000	0
2016/06/30	IS01	15/06/2017			Interest Rate Swap	99.7322	99.7322	99.7290	99.7290	(0.003)	0.0000	0.0000	0
2016/06/30	IS01	21/09/2017			Interest Rate Swap	99.8312	99.8312	99.8266	99.8266	(0.005)	0.0000	0.0000	0
2016/06/30	IS02	18/12/2017			Interest Rate Swap	100.1768	100.1768	100.1669	100.1669	(0.010)	0.0000	0.0000	0
2016/06/30	IS02	16/03/2018			Interest Rate Swap	99.5292	99.5292	99.5110	99.5110	(0.018)	0.0000	0.0000	0
2016/06/30	IS02	15/06/2018			Interest Rate Swap	99.2791	99.2791	99.3195	99.3195	0.041	0.0000	0.0000	0
2016/06/30	IS02	21/09/2018			Interest Rate Swap	99.4155	99.4155	99.4939	99.4939	0.079	0.0000	0.0000	0
2016/06/30	IS05	17/12/2020			Interest Rate Swap	98.7661	98.7661	98.7565	98.7565	(0.010)	0.0000	0.0000	0
2016/06/30	IS05	16/03/2021			Interest Rate Swap	98.1557	98.1557	98.1400	98.1400	(0.016)	0.0000	0.0000	0
2016/06/30	IS05	15/06/2021			Interest Rate Swap	97.5084	97.5084	97.4866	97.4866	(0.022)	0.0000	0.0000	0
2016/06/30	IS05	21/09/2021			Interest Rate Swap	97.8301	97.8301	97.8045	97.8045	(0.026)	0.0000	0.0000	0
2016/06/30	IS10	17/12/2025			Interest Rate Swap	99.4177	99.4177	99.4395	99.4395	0.022	0.0000	0.0000	0
2016/06/30	IS10	16/03/2026			Interest Rate Swap	96.5552	96.5552	96.5827	96.5827	0.028	0.0000	0.0000	0
2016/06/30	IS10	15/06/2026			Interest Rate Swap	95.3605	95.3605	95.3912	95.3912	0.032	0.0000	0.0000	0
2016/06/30	IS10	21/09/2026			Interest Rate Swap	97.4446	97.4446	97.4769	97.4769	0.033	0.0000	0.0000	0
2016/06/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/06/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/06/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/06/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/06/30	JBAF	20/07/2016			Jibar Tradeable Future	7.3800	92.6200	7.3600	92.6400	(0.271)	0.0000	0.0000	0
2016/06/30	JBAF	17/08/2016			Jibar Tradeable Future	7.4300	92.5700	7.4000	92.6000	(0.404)	0.0000	0.0000	0
2016/06/30	JBAF	21/09/2016			Jibar Tradeable Future	7.4500	92.5500	7.4200	92.5800	(0.403)	0.0000	0.0000	0
2016/06/30	JBAF	19/10/2016			Jibar Tradeable Future	7.5000	92.5000	7.4700	92.5300	(0.400)	0.0000	0.0000	0
2016/06/30	JBAF	16/11/2016			Jibar Tradeable Future	7.5100	92.4900	7.4600	92.5400	(0.666)	0.0000	0.0000	0
2016/06/30	JBAF	21/12/2016			Jibar Tradeable Future	7.5700	92.4300	7.5200	92.4800	(0.661)	0.0000	0.0000	0
2016/06/30	JBAF	15/02/2017			Jibar Tradeable Future	7.6300	92.3700	7.5700	92.4300	(0.786)	0.0000	0.0000	0
2016/06/30	JBAF	15/03/2017			Jibar Tradeable Future	7.6700	92.3300	7.6000	92.4000	(0.913)	0.0000	0.0000	0
2016/06/30	JBAF	21/06/2017			Jibar Tradeable Future	7.7500	92.2500	7.6700	92.3300	(1.032)	0.0000	0.0000	0
2016/06/30	JBAF	20/09/2017			Jibar Tradeable Future	7.8000	92.2000	7.7200	92.2800	(1.026)	0.0000	0.0000	0
2016/06/30	JBAF	20/12/2017			Jibar Tradeable Future	7.8600	92.1400	7.7500	92.2500	(1.399)	0.0000	0.0000	0
2016/06/30	JBAF	20/03/2018			Jibar Tradeable Future	7.9600	92.0400	7.8200	92.1800	(1.759)	0.0000	0.0000	0
2016/06/30	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/06/30	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
2016/06/30	R023	04/08/2016	8.24	Call	Bond Future	413.4900	0.4135	337.9000	0.3379	(18.281)	0	0	0
2016/06/30	R023	04/08/2016	8.25	Put	Bond Future	1,652.6800	1.6527	1,770.5100	1.7705	7.130	0	0	0
2016/06/30	R023	04/08/2016			Bond Future	8.5014	99.7089	8.5418	99.5137	0.475	0.0000	0.0000	11,610
2016/06/30	R023	04/08/2016	8.25	Call	Bond Future	427.8800	0.4279	350.5700	0.3506	(18.068)	0	0	0
2016/06/30	R023	04/08/2016	8.26	Call	Bond Future	442.7400	0.4427	363.7000	0.3637	(17.852)	0	0	0
2016/06/30	R023	04/08/2016	8.24	Put	Bond Future	1,687.4100	1.6874	1,806.9600	1.8070	7.085	0	0	0
2016/06/30	R023	04/08/2016	8.26	Put	Bond Future	1,618.4500	1.6184	1,734.5500	1.7346	7.174	0	0	0
2016/06/30	R023	03/11/2016	9.73	Put	Bond Future	220.5400	0.2205	227.8000	0.2278	3.292	0	0	0
2016/06/30	R023	03/11/2016			Bond Future	8.5387	97.6713	8.5813	97.4719	0.499	0.0000	0.0000	607
2016/06/30	R023	03/11/2016	9.75	Put	Bond Future	211.6600	0.2117	218.5500	0.2186	3.255	0	0	0
2016/06/30	R023	03/11/2016	9.73	Call	Bond Future	5,611.4800	5.6115	5,419.3600	5.4194	(3.424)	0	0	0
2016/06/30	R023	03/11/2016	9.74	Put	Bond Future	216.0600	0.2161	223.1300	0.2231	3.272	0	0	0
2016/06/30	R023	03/11/2016	9.74	Call	Bond Future	5,650.6400	5.6506	5,458.3300	5.4583	(3.403)	0	0	0
2016/06/30	R023	03/11/2016	9.75	Call	Bond Future	5,689.8500	5.6899	5,497.3600	5.4974	(3.383)	0	0	0
2016/06/30	R023	02/02/2017	8.85	Call	Bond Future	2,888.1000	2.8881	2,731.1100	2.7311	(5.436)	0	0	0
2016/06/30	R023	02/02/2017			Bond Future	8.5659	99.6225	8.6109	99.4183	0.526	0.0000	0.0000	0
2016/06/30	R023	02/02/2017	8.86	Call	Bond Future	2,914.7200	2.9147	2,757.4600	2.7575	(5.395)	0	0	0
2016/06/30	R023	02/02/2017	8.84	Put	Bond Future	1,626.6500	1.6266	1,674.1400	1.6741	2.919	0	0	0
2016/06/30	R023	02/02/2017	8.86	Put	Bond Future	1,590.4400	1.5904	1,637.3700	1.6374	2.951	0	0	0
2016/06/30	R023	02/02/2017	8.84	Call	Bond Future	2,861.6000	2.8616	2,704.9000	2.7049	(5.476)	0	0	0
2016/06/30	R023	02/02/2017	8.85	Put	Bond Future	1,608.4700	1.6085	1,655.6700	1.6557	2.934	0	0	0
2016/06/30	R035	04/08/2016			Bond Future	9.4147	99.2306	9.4648	98.8119	0.532	0.0000	0.0000	4,998
2016/06/30	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R035	04/08/2016	10.35	Call	Bond Future	7,368.5500	7.3686	6,949.8600	6.9499	(5.682)	0	0	0
2016/06/30	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R035	04/08/2016	10.36	Call	Bond Future	7,442.4900	7.4425	7,023.8000	7.0238	(5.626)	0	0	0
2016/06/30	R035	04/08/2016	10.37	Call	Bond Future	7,516.3400	7.5163	7,097.6500	7.0976	(5.570)	0	0	0
2016/06/30	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R035	03/11/2016			Bond Future	9.4610	96.6133	9.5127	96.1862	0.546	0.0000	0.0000	0
2016/06/30	R035	03/11/2016	9.59	Call	Bond Future	1,060.1700	1.0602	633.0400	0.6330	(40.289)	0	0	0
2016/06/30	R035	03/11/2016	9.57	Call	Bond Future	896.9400	0.8969	469.8100	0.4698	(47.621)	0	0	0
2016/06/30	R035	03/11/2016	9.58	Call	Bond Future	978.6100	0.9786	551.4800	0.5515	(43.647)	0	0	0
2016/06/30	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R186	04/08/2016	8.51	Put	Bond Future	2,682.0000	2.6820	2,895.1400	2.8951	7.947	0	0	0
2016/06/30	R186	04/08/2016	8.90	Call	Bond Future	1,827.4700	1.8275	1,608.2100	1.6082	(11.998)	0	0	500
2016/06/30	R186	04/08/2016	8.85	Call	Bond Future	1,624.4100	1.6244	1,417.9700	1.4180	(12.709)	0	0	750
2016/06/30	R186	04/08/2016	9.60	Call	Bond Future	5,713.7900	5.7138	5,398.0700	5.3981	(5.526)	0	0	0
2016/06/30	R186	04/08/2016	10.00	Put	Bond Future	12.3000	0.0123	13.5800	0.0136	10.407	0	0	6,500
2016/06/30	R186	04/08/2016			Bond Future	8.7932	112.8658	8.8385	112.5395	0.515	0.0000	0.0000	97,734
2016/06/30	R186	04/08/2016	8.50	Put	Bond Future	2,735.7300	2.7357	2,951.4800	2.9515	7.886	0	0	0
2016/06/30	R186	04/08/2016	9.25	Put	Bond Future	345.3000	0.3453	386.9100	0.3869	12.050	0	0	1,000
2016/06/30	R186	04/08/2016	9.35	Put	Bond Future	238.4300	0.2384	267.7200	0.2677	12.285	0	0	0
2016/06/30	R186	04/08/2016	9.40	Put	Bond Future	196.4100	0.1964	220.7000	0.2207	12.367	0	0	5,000
2016/06/30	R186	04/08/2016	9.30	Put	Bond Future	287.7600	0.2878	322.8100	0.3228	12.180	0	0	0

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2016/06/30	R186	04/08/2016	8.51	Call	Bond Future	609.7600	0.6098	496.5800	0.4966	(18.561)	0	0	0
2016/06/30	R186	04/08/2016	8.85	Put	Bond Future	1,215.1400	1.2151	1,335.0200	1.3350	9.866	0	0	0
2016/06/30	R186	04/08/2016	8.49	Call	Bond Future	569.4900	0.5695	461.5100	0.4615	(18.961)	0	0	0
2016/06/30	R186	04/08/2016	8.50	Call	Bond Future	589.3700	0.5894	478.8000	0.4788	(18.761)	0	0	0
2016/06/30	R186	04/08/2016	8.90	Put	Bond Future	1,059.5000	1.0595	1,166.5600	1.1666	10.105	0	0	0
2016/06/30	R186	04/08/2016	9.25	Call	Bond Future	3,580.6800	3.5807	3,295.9700	3.2960	(7.951)	0	0	0
2016/06/30	R186	04/08/2016	9.35	Call	Bond Future	4,165.0000	4.1650	3,867.9700	3.8680	(7.132)	0	0	500
2016/06/30	R186	04/08/2016	9.40	Call	Bond Future	4,466.3300	4.4663	4,164.3000	4.1643	(6.762)	0	0	0
2016/06/30	R186	04/08/2016	9.30	Call	Bond Future	3,869.4900	3.8695	3,578.2200	3.5782	(7.527)	0	0	500
2016/06/30	R186	04/08/2016	9.60	Put	Bond Future	85.3800	0.0854	95.9800	0.0960	12.415	0	0	5,635
2016/06/30	R186	04/08/2016	10.00	Call	Bond Future	8,287.7800	8.2878	7,962.7400	7.9627	(3.922)	0	0	0
2016/06/30	R186	04/08/2016	8.49	Put	Bond Future	2,790.0300	2.7900	3,008.3700	3.0084	7.826	0	0	0
2016/06/30	R186	03/11/2016	9.40	Put	Bond Future	1,116.2600	1.1163	1,184.0700	1.1841	6.075	0	0	0
2016/06/30	R186	03/11/2016			Bond Future	8.8313	115.0093	8.8784	114.6761	0.534	0.0000	0.0000	482
2016/06/30	R186	03/11/2016	9.20	Put	Bond Future	1,535.6100	1.5356	1,622.7600	1.6228	5.675	0	0	0
2016/06/30	R186	03/11/2016	8.95	Put	Bond Future	2,224.6300	2.2246	2,339.5600	2.3396	5.166	0	0	0
2016/06/30	R186	03/11/2016	8.97	Put	Bond Future	2,162.2500	2.1622	2,274.4500	2.2744	5.189	0	0	0
2016/06/30	R186	03/11/2016	9.66	Call	Bond Future	6,384.2300	6.3842	6,095.8500	6.0959	(4.517)	0	0	0
2016/06/30	R186	03/11/2016	8.96	Put	Bond Future	2,193.2800	2.1933	2,306.8400	2.3068	5.178	0	0	0
2016/06/30	R186	03/11/2016	8.97	Call	Bond Future	3,139.1700	3.1392	2,918.1700	2.9182	(7.040)	0	0	0
2016/06/30	R186	03/11/2016	9.71	Call	Bond Future	6,652.5600	6.6526	6,360.2200	6.3602	(4.394)	0	0	0
2016/06/30	R186	03/11/2016	9.20	Call	Bond Future	4,107.0300	4.1070	3,860.9800	3.8610	(5.991)	0	0	1,425
2016/06/30	R186	03/11/2016	8.95	Call	Bond Future	3,061.4000	3.0614	2,843.1300	2.8431	(7.130)	0	0	0
2016/06/30	R186	03/11/2016	9.40	Call	Bond Future	5,048.8200	5.0488	4,783.4300	4.7834	(5.256)	0	0	1,425
2016/06/30	R186	03/11/2016	9.66	Put	Bond Future	716.6900	0.7167	761.5100	0.7615	6.254	0	0	5,000
2016/06/30	R186	03/11/2016	9.71	Put	Bond Future	655.7700	0.6558	696.6300	0.6966	6.231	0	0	5,000
2016/06/30	R186	03/11/2016	8.96	Call	Bond Future	3,100.1600	3.1002	2,880.5200	2.8805	(7.085)	0	0	0
2016/06/30	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R197	04/08/2016			Bond Future	299.7472	299.7472	299.7789	299.7789	0.011	0.0000	0.0000	1,667
2016/06/30	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R197	04/08/2016	293.98	Call	Bond Future	5,767.2000	5.7672	5,798.8800	5.7989	0.549	0	0	0
2016/06/30	R197	04/08/2016	293.96	Call	Bond Future	5,787.2000	5.7872	5,818.8800	5.8189	0.547	0	0	0
2016/06/30	R197	04/08/2016	293.97	Call	Bond Future	5,777.2000	5.7772	5,808.8800	5.8089	0.548	0	0	0
2016/06/30	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R197	03/11/2016	303.56	Call	Bond Future	1,898.1000	1.8981	1,928.7000	1.9287	1.612	0	0	0
2016/06/30	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R197	03/11/2016			Bond Future	305.4581	305.4581	305.4887	305.4887	0.010	0.0000	0.0000	0
2016/06/30	R197	03/11/2016	303.57	Call	Bond Future	1,888.1000	1.8881	1,918.7000	1.9187	1.621	0	0	0
2016/06/30	R197	03/11/2016	303.58	Call	Bond Future	1,878.1000	1.8781	1,908.7000	1.9087	1.629	0	0	0
2016/06/30	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R202	04/08/2016	243.25	Call	Bond Future	6,841.9300	6.8419	6,838.3000	6.8383	(0.053)	0	0	0
2016/06/30	R202	04/08/2016			Bond Future	249.3877	249.3877	249.4146	249.4146	0.011	0.0000	0.0000	37,411
2016/06/30	R202	04/08/2016	243.26	Call	Bond Future	6,833.8400	6.8338	6,830.1700	6.8302	(0.054)	0	0	0
2016/06/30	R202	04/08/2016	243.24	Put	Bond Future	702.3200	0.7023	671.8300	0.6718	(4.341)	0	0	0
2016/06/30	R202	04/08/2016	243.26	Put	Bond Future	706.1300	0.7061	675.5500	0.6756	(4.331)	0	0	0

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2016/06/30	R202	04/08/2016	243.24	Call	Bond Future	6,850.0300		6.8500	6,846.4500	6.8464	(0.052)	0	0	0
2016/06/30	R202	04/08/2016	243.25	Put	Bond Future	704.2200		0.7042	673.6800	0.6737	(4.337)	0	0	0
2016/06/30	R202	03/11/2016	253.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R202	03/11/2016			Bond Future	254.1392		254.1392	254.1654	254.1654	0.010	0.0000	0.0000	0
2016/06/30	R202	03/11/2016	253.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R202	03/11/2016	253.85	Call	Bond Future	289.1700		0.2892	315.3800	0.3154	9.064	0	0	0
2016/06/30	R202	03/11/2016	253.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R202	03/11/2016	253.86	Call	Bond Future	279.1700		0.2792	305.3800	0.3054	9.389	0	0	0
2016/06/30	R202	03/11/2016	253.87	Call	Bond Future	269.1700		0.2692	295.3800	0.2954	9.737	0	0	0
2016/06/30	R203	04/08/2016	7.26	Call	Bond Future	76.4100		0.0764	59.7900	0.0598	(21.751)	0	0	0
2016/06/30	R203	04/08/2016			Bond Future	7.4559		104.1285	7.4950	104.0877	0.524	0.0000	0.0000	58,231
2016/06/30	R203	04/08/2016	7.24	Call	Bond Future	70.0600		0.0701	54.3400	0.0543	(22.438)	0	0	0
2016/06/30	R203	04/08/2016	7.25	Call	Bond Future	73.1900		0.0732	57.0200	0.0570	(22.093)	0	0	0
2016/06/30	R203	04/08/2016	7.24	Put	Bond Future	295.7300		0.2957	320.7800	0.3208	8.471	0	0	0
2016/06/30	R203	04/08/2016	7.26	Put	Bond Future	281.1400		0.2811	305.2900	0.3053	8.590	0	0	0
2016/06/30	R203	04/08/2016	7.25	Put	Bond Future	288.3900		0.2884	312.9900	0.3130	8.530	0	0	0
2016/06/30	R203	03/11/2016	8.86	Call	Bond Future	1,218.9600		1.2190	1,177.5400	1.1775	(3.398)	0	0	0
2016/06/30	R203	03/11/2016			Bond Future	7.3625		101.9343	7.4141	101.8921	0.701	0.0000	0.0000	0
2016/06/30	R203	03/11/2016	8.84	Call	Bond Future	1,203.3200		1.2033	1,162.0300	1.1620	(3.431)	0	0	0
2016/06/30	R203	03/11/2016	8.85	Call	Bond Future	1,211.1400		1.2111	1,169.7900	1.1698	(3.414)	0	0	0
2016/06/30	R203	03/11/2016	8.84	Put	Bond Future	7.5200		0.0075	8.3800	0.0084	11.436	0	0	0
2016/06/30	R203	03/11/2016	8.86	Put	Bond Future	7.1200		0.0071	7.8500	0.0079	10.253	0	0	0
2016/06/30	R203	03/11/2016	8.85	Put	Bond Future	7.3200		0.0073	8.1200	0.0081	10.929	0	0	0
2016/06/30	R203	02/02/2017	7.70	Call	Bond Future	449.7600		0.4498	416.8400	0.4168	(7.319)	0	0	0
2016/06/30	R203	02/02/2017	7.71	Put	Bond Future	85.9000		0.0859	96.9000	0.0969	12.806	0	0	0
2016/06/30	R203	02/02/2017			Bond Future	7.0755		103.9708	7.1508	103.9270	1.064	0.0000	0.0000	0
2016/06/30	R203	02/02/2017	7.71	Call	Bond Future	454.0500		0.4541	421.2500	0.4213	(7.224)	0	0	0
2016/06/30	R203	02/02/2017	7.72	Call	Bond Future	458.6200		0.4586	425.6900	0.4257	(7.180)	0	0	0
2016/06/30	R203	02/02/2017	7.70	Put	Bond Future	87.3900		0.0874	98.2700	0.0983	12.450	0	0	0
2016/06/30	R203	02/02/2017	7.72	Put	Bond Future	84.6800		0.0847	95.5500	0.0955	12.837	0	0	0
2016/06/30	R204	04/08/2016			Bond Future	7.8471		101.4017	7.8836	101.3242	0.465	0.0000	0.0000	33,282
2016/06/30	R204	04/08/2016	7.74	Put	Bond Future	475.3200		0.4753	514.0000	0.5140	8.138	0	0	0
2016/06/30	R204	04/08/2016	7.76	Put	Bond Future	450.3300		0.4503	487.2900	0.4873	8.207	0	0	0
2016/06/30	R204	04/08/2016	7.74	Call	Bond Future	247.2600		0.2473	208.4900	0.2085	(15.680)	0	0	0
2016/06/30	R204	04/08/2016	7.75	Put	Bond Future	462.7900		0.4628	500.5400	0.5005	8.157	0	0	0
2016/06/30	R204	04/08/2016	7.75	Call	Bond Future	256.0400		0.2560	216.3400	0.2163	(15.505)	0	0	0
2016/06/30	R204	04/08/2016	7.76	Call	Bond Future	264.8900		0.2649	224.4000	0.2244	(15.286)	0	0	0
2016/06/30	R204	03/11/2016			Bond Future	7.8532		103.3275	7.8946	103.2480	0.527	0.0000	0.0000	656
2016/06/30	R204	03/11/2016	9.21	Put	Bond Future	36.0100		0.0360	35.3500	0.0354	(1.833)	0	0	0
2016/06/30	R204	03/11/2016	9.23	Put	Bond Future	34.2300		0.0342	33.3600	0.0334	(2.542)	0	0	0
2016/06/30	R204	03/11/2016	9.22	Put	Bond Future	35.0800		0.0351	34.3400	0.0343	(2.109)	0	0	0
2016/06/30	R204	03/11/2016	9.22	Call	Bond Future	2,617.9200		2.6179	2,537.6400	2.5376	(3.067)	0	0	0
2016/06/30	R204	03/11/2016	9.21	Call	Bond Future	2,600.2600		2.6003	2,520.0600	2.5201	(3.084)	0	0	0
2016/06/30	R204	03/11/2016	9.23	Call	Bond Future	2,635.6500		2.6356	2,555.2400	2.5552	(3.051)	0	0	0
2016/06/30	R204	02/02/2017	8.28	Call	Bond Future	1,172.2100		1.1722	1,110.4700	1.1105	(5.267)	0	0	0
2016/06/30	R204	02/02/2017			Bond Future	7.8187		101.3496	7.8666	101.2677	0.612	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
2016/06/30	R204	02/02/2017	8.29	Call	Bond Future	1,183.8300	1.1838	1,121.8300	1.1218	(5.237)	0	0	0
2016/06/30	R204	02/02/2017	8.30	Call	Bond Future	1,195.7700	1.1958	1,133.5400	1.1335	(5.204)	0	0	0
2016/06/30	R204	02/02/2017	8.28	Put	Bond Future	386.2700	0.3863	406.4500	0.4065	5.224	0	0	0
2016/06/30	R204	02/02/2017	8.30	Put	Bond Future	375.9400	0.3759	395.6300	0.3956	5.238	0	0	0
2016/06/30	R204	02/02/2017	8.29	Put	Bond Future	380.9400	0.3809	400.8600	0.4009	5.229	0	0	0
2016/06/30	R207	04/08/2016			Bond Future	8.1014	97.9979	8.1422	97.8800	0.503	0.0000	0.0000	76,760
2016/06/30	R207	04/08/2016	7.99	Put	Bond Future	685.8100	0.6858	744.9200	0.7449	8.619	0	0	0
2016/06/30	R207	04/08/2016	8.01	Put	Bond Future	651.7300	0.6517	708.5400	0.7085	8.717	0	0	0
2016/06/30	R207	04/08/2016	8.00	Put	Bond Future	668.6400	0.6686	726.6000	0.7266	8.668	0	0	0
2016/06/30	R207	04/08/2016	8.01	Call	Bond Future	386.2900	0.3863	325.1700	0.3252	(15.822)	0	0	0
2016/06/30	R207	04/08/2016	7.99	Call	Bond Future	362.1900	0.3622	303.3700	0.3034	(16.240)	0	0	0
2016/06/30	R207	04/08/2016	8.00	Call	Bond Future	374.1100	0.3741	314.1400	0.3141	(16.030)	0	0	0
2016/06/30	R207	02/02/2017	9.24	Call	Bond Future	3,020.3000	3.0203	2,903.5600	2.9036	(3.865)	0	0	0
2016/06/30	R207	02/02/2017			Bond Future	8.1235	98.2106	8.1726	98.0865	0.604	0.0000	0.0000	0
2016/06/30	R207	02/02/2017	8.91	Call	Bond Future	2,361.4200	2.3614	2,251.0300	2.2510	(4.675)	0	0	62
2016/06/30	R207	02/02/2017	9.22	Call	Bond Future	2,978.9300	2.9789	2,862.4900	2.8625	(3.909)	0	0	0
2016/06/30	R207	02/02/2017	9.23	Call	Bond Future	2,999.5900	2.9996	2,883.0100	2.8830	(3.887)	0	0	0
2016/06/30	R207	02/02/2017	8.91	Put	Bond Future	395.1100	0.3951	408.8600	0.4089	3.480	0	0	0
2016/06/30	R207	02/02/2017	9.22	Put	Bond Future	251.0300	0.2510	258.7300	0.2587	3.067	0	0	0
2016/06/30	R207	02/02/2017	9.24	Put	Bond Future	243.5300	0.2435	250.9300	0.2509	3.039	0	0	0
2016/06/30	R207	02/02/2017	9.23	Put	Bond Future	247.2500	0.2473	254.8100	0.2548	3.058	0	0	0
2016/06/30	R208	04/08/2016	8.01	Put	Bond Future	1,214.1400	1.2141	1,305.9000	1.3059	7.558	0	0	0
2016/06/30	R208	04/08/2016			Bond Future	8.2571	96.7082	8.2978	96.5596	0.492	0.0000	0.0000	48,487
2016/06/30	R208	04/08/2016	8.00	Put	Bond Future	1,240.4000	1.2404	1,333.5000	1.3335	7.506	0	0	0
2016/06/30	R208	04/08/2016	7.99	Call	Bond Future	283.4300	0.2834	229.2400	0.2292	(19.119)	0	0	0
2016/06/30	R208	04/08/2016	8.00	Call	Bond Future	293.9200	0.2939	238.4000	0.2384	(18.889)	0	0	0
2016/06/30	R208	04/08/2016	8.01	Call	Bond Future	304.6900	0.3047	247.8300	0.2478	(18.662)	0	0	0
2016/06/30	R208	04/08/2016	7.99	Put	Bond Future	1,266.9500	1.2669	1,361.3800	1.3614	7.453	0	0	0
2016/06/30	R208	03/11/2016	9.59	Put	Bond Future	106.2900	0.1063	108.4400	0.1084	2.023	0	0	0
2016/06/30	R208	03/11/2016			Bond Future	8.2885	95.1422	8.3320	94.9902	0.525	0.0000	0.0000	46
2016/06/30	R208	03/11/2016	9.58	Put	Bond Future	108.6800	0.1087	111.1600	0.1112	2.282	0	0	0
2016/06/30	R208	03/11/2016	9.57	Call	Bond Future	4,467.3300	4.4673	4,318.0700	4.3181	(3.341)	0	0	0
2016/06/30	R208	03/11/2016	9.58	Call	Bond Future	4,497.8300	4.4978	4,348.3100	4.3483	(3.324)	0	0	0
2016/06/30	R208	03/11/2016	9.59	Call	Bond Future	4,528.4400	4.5284	4,378.5900	4.3786	(3.309)	0	0	0
2016/06/30	R208	03/11/2016	9.57	Put	Bond Future	111.2000	0.1112	113.9400	0.1139	2.464	0	0	0
2016/06/30	R208	02/02/2017			Bond Future	8.3036	97.0431	8.3504	96.8872	0.563	0.0000	0.0000	0
2016/06/30	R208	02/02/2017	8.64	Call	Bond Future	2,134.9200	2.1349	2,011.6100	2.0116	(5.776)	0	0	0
2016/06/30	R208	02/02/2017	8.63	Put	Bond Future	1,033.8300	1.0338	1,066.4800	1.0665	3.158	0	0	0
2016/06/30	R208	02/02/2017	8.65	Put	Bond Future	1,009.1900	1.0092	1,041.2400	1.0412	3.176	0	0	0
2016/06/30	R208	02/02/2017	8.64	Put	Bond Future	1,021.4500	1.0214	1,053.9500	1.0539	3.182	0	0	0
2016/06/30	R208	02/02/2017	8.65	Call	Bond Future	2,155.5200	2.1555	2,031.7600	2.0318	(5.742)	0	0	0
2016/06/30	R208	02/02/2017	8.63	Call	Bond Future	2,114.4300	2.1144	1,991.2700	1.9913	(5.825)	0	0	0
2016/06/30	R209	04/08/2016	9.26	Call	Bond Future	1,131.6600	1.1317	950.9600	0.9510	(15.968)	0	0	0
2016/06/30	R209	04/08/2016	9.70	Put	Bond Future	544.4400	0.5444	630.3300	0.6303	15.776	0	0	250
2016/06/30	R209	04/08/2016			Bond Future	9.3532	74.5721	9.4084	74.1880	0.590	0.0000	0.0000	55,073

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2016/06/30	R209	04/08/2016	9.24	Call	Bond Future	1,072.5300	1.0725	897.8600	0.8979	(16.286)	0	0	0
2016/06/30	R209	04/08/2016	9.60	Put	Bond Future	737.3700	0.7374	845.3900	0.8454	14.649	0	0	0
2016/06/30	R209	04/08/2016	10.60	Call	Bond Future	7,989.4900	7.9895	7,608.3800	7.6084	(4.770)	0	0	5,624
2016/06/30	R209	04/08/2016	9.40	Put	Bond Future	1,275.2400	1.2752	1,436.6300	1.4366	12.656	0	0	0
2016/06/30	R209	04/08/2016	9.70	Call	Bond Future	2,908.9900	2.9090	2,610.7700	2.6108	(10.252)	0	0	0
2016/06/30	R209	04/08/2016	10.29	Call	Bond Future	6,185.3700	6.1854	5,814.3300	5.8143	(5.999)	0	0	0
2016/06/30	R209	04/08/2016	9.25	Call	Bond Future	1,101.8900	1.1019	924.1600	0.9242	(16.130)	0	0	0
2016/06/30	R209	04/08/2016	9.24	Put	Bond Future	1,870.8400	1.8708	2,080.2800	2.0803	11.195	0	0	0
2016/06/30	R209	04/08/2016	10.60	Put	Bond Future	15.4200	0.0154	18.4200	0.0184	19.455	0	0	0
2016/06/30	R209	04/08/2016	9.40	Call	Bond Future	1,601.3300	1.6013	1,378.6100	1.3786	(13.908)	0	0	250
2016/06/30	R209	04/08/2016	9.26	Put	Bond Future	1,787.9700	1.7880	1,991.3800	1.9914	11.377	0	0	0
2016/06/30	R209	04/08/2016	9.60	Call	Bond Future	2,432.3400	2.4323	2,156.2500	2.1563	(11.351)	0	0	5,624
2016/06/30	R209	04/08/2016	9.25	Put	Bond Future	1,829.1500	1.8291	2,035.5300	2.0355	11.283	0	0	0
2016/06/30	R209	04/08/2016	10.29	Put	Bond Future	62.0500	0.0621	75.1200	0.0751	21.064	0	0	250
2016/06/30	R209	03/11/2016	10.26	Call	Bond Future	6,402.7700	6.4028	6,078.4800	6.0785	(5.065)	0	0	0
2016/06/30	R209	03/11/2016			Bond Future	9.3932	72.8377	9.4499	72.4459	0.604	0.0000	0.0000	0
2016/06/30	R209	03/11/2016	10.24	Call	Bond Future	6,305.3600	6.3054	5,982.8300	5.9828	(5.115)	0	0	0
2016/06/30	R209	03/11/2016	10.25	Call	Bond Future	6,354.0300	6.3540	6,030.5500	6.0305	(5.091)	0	0	0
2016/06/30	R209	03/11/2016	10.24	Put	Bond Future	777.4700	0.7775	846.7800	0.8468	8.915	0	0	0
2016/06/30	R209	03/11/2016	10.25	Put	Bond Future	764.7900	0.7648	833.1500	0.8331	8.938	0	0	5,000
2016/06/30	R209	03/11/2016	10.26	Put	Bond Future	752.2800	0.7523	819.8300	0.8198	8.979	0	0	0
2016/06/30	R209	02/02/2017	9.55	Put	Bond Future	3,169.1900	3.1692	3,328.4500	3.3285	5.025	0	0	0
2016/06/30	R209	02/02/2017			Bond Future	9.4273	74.2931	9.4857	73.8928	0.619	0.0000	0.0000	0
2016/06/30	R209	02/02/2017	9.54	Put	Bond Future	3,201.1200	3.2011	3,361.3400	3.3613	5.005	0	0	0
2016/06/30	R209	02/02/2017	9.55	Call	Bond Future	4,006.6400	4.0066	3,765.5900	3.7656	(6.016)	0	0	0
2016/06/30	R209	02/02/2017	9.53	Call	Bond Future	3,935.2700	3.9353	3,695.9300	3.6959	(6.082)	0	0	0
2016/06/30	R209	02/02/2017	9.54	Call	Bond Future	3,970.8800	3.9709	3,730.7900	3.7308	(6.046)	0	0	0
2016/06/30	R209	02/02/2017	9.53	Put	Bond Future	3,233.2900	3.2333	3,394.2600	3.3943	4.979	0	0	0
2016/06/30	R210	04/08/2016			Bond Future	189.2078	189.2078	189.2279	189.2279	0.011	0.0000	0.0000	2,571
2016/06/30	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R210	04/08/2016	181.50	Call	Bond Future	7,707.8400	7.7078	7,727.9400	7.7279	0.261	0	0	0
2016/06/30	R210	04/08/2016	181.52	Call	Bond Future	7,687.8400	7.6878	7,707.9400	7.7079	0.261	0	0	0
2016/06/30	R210	04/08/2016	181.51	Call	Bond Future	7,697.8400	7.6978	7,717.9400	7.7179	0.261	0	0	0
2016/06/30	R210	03/11/2016			Bond Future	190.5302	190.5302	190.5498	190.5498	0.010	0.0000	0.0000	0
2016/06/30	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R210	03/11/2016	188.90	Call	Bond Future	1,630.2000	1.6302	1,649.7800	1.6498	1.201	0	0	0
2016/06/30	R210	03/11/2016	188.91	Call	Bond Future	1,620.2000	1.6202	1,639.7800	1.6398	1.208	0	0	0
2016/06/30	R210	03/11/2016	188.92	Call	Bond Future	1,610.2000	1.6102	1,629.7800	1.6298	1.216	0	0	0
2016/06/30	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R211	04/08/2016			Bond Future	139.7424	139.7424	139.7560	139.7560	0.010	0.0000	0.0000	64
2016/06/30	R211	04/08/2016	137.09	Call	Bond Future	2,652.4100	2.6524	2,665.9700	2.6660	0.511	0	0	0
2016/06/30	R211	04/08/2016	137.07	Call	Bond Future	2,672.4100	2.6724	2,685.9700	2.6860	0.507	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/30	R211	04/08/2016	137.08	Call	Bond Future	2,662.4100		2.6624	2,675.9700	2.6760	0.509	0	0	0
2016/06/30	R211	04/08/2016	137.07	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R211	04/08/2016	137.09	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R211	03/11/2016	141.75	Call	Bond Future	654.9900		0.6550	667.9900	0.6680	1.985	0	0	0
2016/06/30	R211	03/11/2016			Bond Future	142.4050		142.4050	142.4180	142.4180	0.009	0.0000	0.0000	0
2016/06/30	R211	03/11/2016	141.76	Call	Bond Future	644.9900		0.6450	657.9900	0.6580	2.016	0	0	0
2016/06/30	R211	03/11/2016	141.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R211	03/11/2016	141.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R211	03/11/2016	141.74	Call	Bond Future	664.9900		0.6650	677.9900	0.6780	1.955	0	0	0
2016/06/30	R211	03/11/2016	141.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R212	04/08/2016	142.43	Call	Bond Future	3,750.5000		3.7505	3,766.2500	3.7663	0.420	0	0	0
2016/06/30	R212	04/08/2016			Bond Future	146.1805		146.1805	146.1963	146.1963	0.011	0.0000	0.0000	4,218
2016/06/30	R212	04/08/2016	142.44	Call	Bond Future	3,740.5000		3.7405	3,756.2500	3.7563	0.421	0	0	0
2016/06/30	R212	04/08/2016	142.42	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R212	04/08/2016	142.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R212	04/08/2016	142.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R212	04/08/2016	142.42	Call	Bond Future	3,760.5000		3.7605	3,776.2500	3.7763	0.419	0	0	0
2016/06/30	R212	03/11/2016			Bond Future	148.9657		148.9657	148.9810	148.9810	0.010	0.0000	0.0000	0
2016/06/30	R212	03/11/2016	148.11	Call	Bond Future	855.7000		0.8557	870.9600	0.8710	1.783	0	0	0
2016/06/30	R212	03/11/2016	148.10	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R212	03/11/2016	148.12	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R212	03/11/2016	148.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/30	R212	03/11/2016	148.12	Call	Bond Future	845.7000		0.8457	860.9600	0.8610	1.804	0	0	0
2016/06/30	R212	03/11/2016	148.10	Call	Bond Future	865.7000		0.8657	880.9600	0.8810	1.763	0	0	0
2016/06/30	R213	04/08/2016			Bond Future	9.2284		85.4416	9.2786	85.0958	0.544	0.0000	0.0000	44,423
2016/06/30	R213	04/08/2016	8.99	Put	Bond Future	2,394.9400		2.3949	2,610.7700	2.6108	9.012	0	0	0
2016/06/30	R213	04/08/2016	9.01	Put	Bond Future	2,298.7300		2.2987	2,509.0800	2.5091	9.151	0	0	0
2016/06/30	R213	04/08/2016	9.00	Put	Bond Future	2,346.5500		2.3466	2,559.6500	2.5597	9.081	0	0	0
2016/06/30	R213	04/08/2016	9.01	Call	Bond Future	769.1500		0.7692	633.7500	0.6338	(17.604)	0	0	0
2016/06/30	R213	04/08/2016	8.99	Call	Bond Future	723.3000		0.7233	593.3800	0.5934	(17.962)	0	0	0
2016/06/30	R213	04/08/2016	9.00	Call	Bond Future	745.9800		0.7460	613.3300	0.6133	(17.782)	0	0	0
2016/06/30	R213	03/11/2016			Bond Future	9.2715		83.5135	9.3233	83.1608	0.558	0.0000	0.0000	0
2016/06/30	R213	03/11/2016	10.18	Put	Bond Future	665.5700		0.6656	713.5000	0.7135	7.201	0	0	0
2016/06/30	R213	03/11/2016	10.20	Put	Bond Future	643.1300		0.6431	689.4800	0.6895	7.207	0	0	0
2016/06/30	R213	03/11/2016	10.18	Call	Bond Future	6,558.7300		6.5587	6,253.8800	6.2539	(4.648)	0	0	0
2016/06/30	R213	03/11/2016	10.19	Put	Bond Future	654.2000		0.6542	701.4000	0.7014	7.215	0	0	0
2016/06/30	R213	03/11/2016	10.19	Call	Bond Future	6,608.8500		6.6088	6,303.2700	6.3033	(4.624)	0	0	0
2016/06/30	R213	03/11/2016	10.20	Call	Bond Future	6,659.1900		6.6592	6,352.7600	6.3528	(4.602)	0	0	0
2016/06/30	R213	02/02/2017	9.40	Call	Bond Future	3,784.2700		3.7843	3,555.6000	3.5556	(6.043)	0	0	0
2016/06/30	R213	02/02/2017	9.42	Call	Bond Future	3,854.5600		3.8546	3,623.7200	3.6237	(5.989)	0	0	0
2016/06/30	R213	02/02/2017			Bond Future	9.3093		85.1819	9.3629	84.8213	0.575	0.0000	0.0000	0
2016/06/30	R213	02/02/2017	9.41	Call	Bond Future	3,819.3300		3.8193	3,589.5800	3.5896	(6.015)	0	0	0
2016/06/30	R213	02/02/2017	9.40	Put	Bond Future	3,174.8700		3.1749	3,306.7600	3.3068	4.154	0	0	0
2016/06/30	R213	02/02/2017	9.42	Put	Bond Future	3,111.5600		3.1116	3,241.2800	3.2413	4.169	0	0	0
2016/06/30	R213	02/02/2017	9.41	Put	Bond Future	3,143.0900		3.1431	3,273.9000	3.2739	4.162	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
2016/06/30	R214	04/08/2016	9.24	Call	Bond Future	796.2500	0.7963	649.4300	0.6494	(18.439)	0	0	0
2016/06/30	R214	04/08/2016	9.25	Put	Bond Future	2,503.7100	2.5037	2,751.8700	2.7519	9.912	0	0	0
2016/06/30	R214	04/08/2016	11.30	Call	Bond Future	11,438.0500	11.4381	11,040.1600	11.0402	(3.479)	0	0	5,610
2016/06/30	R214	04/08/2016			Bond Future	9.4778	74.6879	9.5329	74.2899	0.582	0.0000	0.0000	30,086
2016/06/30	R214	04/08/2016	8.55	Put	Bond Future	7,323.5300	7.3235	7,706.5500	7.7065	5.230	0	0	0
2016/06/30	R214	04/08/2016	9.30	Call	Bond Future	949.4100	0.9494	783.9200	0.7839	(17.431)	0	0	1,300
2016/06/30	R214	04/08/2016	9.25	Call	Bond Future	820.5200	0.8205	670.6500	0.6706	(18.265)	0	0	0
2016/06/30	R214	04/08/2016	11.30	Put	Bond Future	0.8800	0.0009	1.0200	0.0010	15.909	0	0	0
2016/06/30	R214	04/08/2016	10.30	Put	Bond Future	113.6300	0.1136	132.1300	0.1321	16.281	0	0	0
2016/06/30	R214	04/08/2016	9.26	Call	Bond Future	845.2800	0.8453	692.3500	0.6923	(18.092)	0	0	0
2016/06/30	R214	04/08/2016	8.55	Call	Bond Future	45.5700	0.0456	30.5600	0.0306	(32.938)	0	0	1,300
2016/06/30	R214	04/08/2016	9.30	Put	Bond Future	2,257.6500	2.2576	2,490.1900	2.4902	10.300	0	0	0
2016/06/30	R214	04/08/2016	9.24	Put	Bond Future	2,554.8100	2.5548	2,806.0200	2.8060	9.833	0	0	0
2016/06/30	R214	04/08/2016	10.30	Call	Bond Future	5,689.9700	5.6900	5,310.4400	5.3104	(6.670)	0	0	5,610
2016/06/30	R214	04/08/2016	9.26	Put	Bond Future	2,453.2300	2.4532	2,698.3300	2.6983	9.991	0	0	0
2016/06/30	R214	03/11/2016	10.35	Put	Bond Future	843.9300	0.8439	930.9400	0.9309	10.310	0	0	0
2016/06/30	R214	03/11/2016			Bond Future	9.5195	72.8093	9.5762	72.4033	0.596	0.0000	0.0000	1,810
2016/06/30	R214	03/11/2016	10.34	Put	Bond Future	857.5900	0.8576	945.5600	0.9456	10.258	0	0	0
2016/06/30	R214	03/11/2016	10.35	Call	Bond Future	6,431.5500	6.4315	6,112.5500	6.1125	(4.960)	0	0	0
2016/06/30	R214	03/11/2016	10.33	Call	Bond Future	6,333.0000	6.3330	6,016.0500	6.0161	(5.005)	0	0	0
2016/06/30	R214	03/11/2016	10.34	Call	Bond Future	6,382.2900	6.3823	6,064.2500	6.0642	(4.983)	0	0	0
2016/06/30	R214	03/11/2016	10.33	Put	Bond Future	871.3300	0.8713	960.3900	0.9604	10.221	0	0	0
2016/06/30	R214	02/02/2017			Bond Future	9.5569	74.2639	9.6152	73.8490	0.611	0.0000	0.0000	0
2016/06/30	R214	02/02/2017	9.67	Call	Bond Future	4,137.4900	4.1375	3,905.1800	3.9052	(5.615)	0	0	0
2016/06/30	R214	02/02/2017	9.66	Put	Bond Future	3,370.5400	3.3705	3,554.2800	3.5543	5.451	0	0	0
2016/06/30	R214	02/02/2017	9.68	Put	Bond Future	3,303.7200	3.3037	3,484.9900	3.4850	5.487	0	0	0
2016/06/30	R214	02/02/2017	9.67	Put	Bond Future	3,337.1200	3.3371	3,519.6200	3.5196	5.469	0	0	0
2016/06/30	R214	02/02/2017	9.68	Call	Bond Future	4,174.1500	4.1742	3,940.6100	3.9406	(5.595)	0	0	0
2016/06/30	R214	02/02/2017	9.66	Call	Bond Future	4,100.7500	4.1007	3,869.6800	3.8697	(5.635)	0	0	0
2016/06/30	R248	04/08/2016			Bond Future	9.5689	95.7584	9.6240	95.2539	0.576	0.0000	0.0000	59,058
2016/06/30	R248	04/08/2016	9.25	Call	Bond Future	838.8000	0.8388	693.8200	0.6938	(17.284)	0	0	0
2016/06/30	R248	04/08/2016	9.24	Put	Bond Future	3,926.5000	3.9265	4,289.2200	4.2892	9.238	0	0	0
2016/06/30	R248	04/08/2016	9.26	Put	Bond Future	3,784.3000	3.7843	4,140.4000	4.1404	9.410	0	0	0
2016/06/30	R248	04/08/2016	9.25	Put	Bond Future	3,854.9700	3.8550	4,214.4500	4.2144	9.325	0	0	0
2016/06/30	R248	04/08/2016	9.26	Call	Bond Future	865.3600	0.8654	717.0000	0.7170	(17.144)	0	0	0
2016/06/30	R248	04/08/2016	9.24	Call	Bond Future	812.9200	0.8129	671.1800	0.6712	(17.436)	0	0	0
2016/06/30	R248	03/11/2016	10.38	Call	Bond Future	7,846.9400	7.8469	7,466.4800	7.4665	(4.849)	0	0	0
2016/06/30	R248	03/11/2016			Bond Future	9.6133	93.1386	9.6700	92.6240	0.590	0.0000	0.0000	1,529
2016/06/30	R248	03/11/2016	10.39	Call	Bond Future	7,907.4700	7.9075	7,525.5700	7.5256	(4.830)	0	0	0
2016/06/30	R248	03/11/2016	10.37	Put	Bond Future	1,327.0700	1.3271	1,462.6900	1.4627	10.220	0	0	0
2016/06/30	R248	03/11/2016	10.39	Put	Bond Future	1,288.3000	1.2883	1,421.0100	1.4210	10.301	0	0	0
2016/06/30	R248	03/11/2016	10.37	Call	Bond Future	7,786.6700	7.7867	7,407.6800	7.4077	(4.867)	0	0	0
2016/06/30	R248	03/11/2016	10.38	Put	Bond Future	1,307.4800	1.3075	1,441.6300	1.4416	10.260	0	0	0
2016/06/30	R248	02/02/2017	9.76	Put	Bond Future	4,437.2300	4.4372	4,695.8400	4.6958	5.828	0	0	0
2016/06/30	R248	02/02/2017	9.78	Put	Bond Future	4,352.7000	4.3527	4,609.4100	4.6094	5.898	0	0	0
2016/06/30	R248	02/02/2017			Bond Future	9.6534	94.9993	9.7118	94.4737	0.606	0.0000	0.0000	0
2016/06/30	R248	02/02/2017	9.77	Put	Bond Future	4,394.9500	4.3950	4,652.6000	4.6526	5.862	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
2016/06/30	R248 02/02/2017	9.76	Call	Bond Future	5,391.7600	5.3918	5,124.7900	5.1248	(4.951)	0	0	0
2016/06/30	R248 02/02/2017	9.77	Call	Bond Future	5,438.1000	5.4381	5,170.1700	5.1702	(4.927)	0	0	0
2016/06/30	R248 02/02/2017	9.78	Call	Bond Future	5,484.3100	5.4843	5,215.4400	5.2154	(4.903)	0	0	0

**Total** **819762**