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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/06/2016 TO 03/06/2016

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
2016/06/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	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
2016/06/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2025	04/08/2016			Bond Future	126.6777	126.6777	126.6897	126.6897	0.009	0.0000	0.0000	3,004
2016/06/03	2025	04/08/2016	123.86	Call	Bond Future	2,817.7100	2.8177	2,829.7000	2.8297	0.426	0	0	0
2016/06/03	2025	04/08/2016	123.87	Call	Bond Future	2,807.7100	2.8077	2,819.7000	2.8197	0.427	0	0	0
2016/06/03	2025	04/08/2016	123.85	Call	Bond Future	2,827.7100	2.8277	2,839.7000	2.8397	0.424	0	0	0
2016/06/03	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2025	03/11/2016			Bond Future	129.0980	129.0980	129.1088	129.1088	0.008	0.0000	0.0000	0
2016/06/03	2025	03/11/2016	129.21	Put	Bond Future	112.0300	0.1120	101.1700	0.1012	(9.694)	0	0	0
2016/06/03	2025	03/11/2016	129.23	Put	Bond Future	132.0300	0.1320	121.1700	0.1212	(8.225)	0	0	0
2016/06/03	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2025	03/11/2016	129.22	Put	Bond Future	122.0300	0.1220	111.1700	0.1112	(8.899)	0	0	0
2016/06/03	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2030	04/08/2016	10.17	Call	Bond Future	2,946.4900	2.9465	3,820.3100	3.8203	29.656	0	0	0
2016/06/03	2030	04/08/2016			Bond Future	9.7222	87.4283	9.5935	88.3021	(1.324)	0.0000	0.0000	25,310
2016/06/03	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2030	03/11/2016	9.35	Put	Bond Future	2,931.4300	2.9314	2,042.1300	2.0421	(30.337)	0	0	0
2016/06/03	2030	03/11/2016			Bond Future	9.7807	89.0920	9.6479	89.9813	(1.358)	0.0000	0.0000	0
2016/06/03	2030	03/11/2016	9.34	Put	Bond Future	3,001.1300	3.0011	2,111.8300	2.1118	(29.632)	0	0	0
2016/06/03	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2030	03/11/2016	9.33	Put	Bond Future	3,070.9000	3.0709	2,181.6000	2.1816	(28.959)	0	0	0
2016/06/03	2032	04/08/2016	9.01	Call	Bond Future	342.5800	0.3426	468.2500	0.4683	36.683	0	0	0
2016/06/03	2032	04/08/2016			Bond Future	9.8256	90.4972	9.7022	91.3892	(1.256)	0.0000	0.0000	11,433
2016/06/03	2032	04/08/2016	8.99	Call	Bond Future	323.4600	0.3235	443.4600	0.4435	37.099	0	0	0
2016/06/03	2032	04/08/2016	9.00	Call	Bond Future	332.7500	0.3327	455.5400	0.4555	36.902	0	0	0
2016/06/03	2032	04/08/2016	8.99	Put	Bond Future	6,632.5800	6.6326	5,860.6600	5.8607	(11.638)	0	0	0
2016/06/03	2032	04/08/2016	9.01	Put	Bond Future	6,493.0700	6.4931	5,726.8200	5.7268	(11.801)	0	0	0
2016/06/03	2032	04/08/2016	9.00	Put	Bond Future	6,562.5000	6.5625	5,793.3700	5.7934	(11.720)	0	0	0
2016/06/03	2032	03/11/2016			Bond Future	9.8868	88.0602	9.7596	88.9679	(1.287)	0.0000	0.0000	0
2016/06/03	2032	03/11/2016	10.28	Put	Bond Future	2,143.9400	2.1439	1,830.3200	1.8303	(14.628)	0	0	0
2016/06/03	2032	03/11/2016	10.30	Put	Bond Future	2,094.8100	2.0948	1,786.5500	1.7866	(14.715)	0	0	0
2016/06/03	2032	03/11/2016	10.29	Put	Bond Future	2,119.1500	2.1191	1,808.2200	1.8082	(14.672)	0	0	0
2016/06/03	2032	03/11/2016	10.30	Call	Bond Future	4,950.0600	4.9501	5,549.4600	5.5495	12.109	0	0	0
2016/06/03	2032	03/11/2016	10.28	Call	Bond Future	4,864.2000	4.8642	5,458.2400	5.4582	12.212	0	0	0
2016/06/03	2032	03/11/2016	10.29	Call	Bond Future	4,906.9400	4.9069	5,503.6700	5.5037	12.161	0	0	0

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2016/06/03	2032	02/02/2017	9.53	Call	Bond Future	2,902.0900	2.9021	3,291.3100	3.2913	13.412	0	0	0
2016/06/03	2032	02/02/2017			Bond Future	9.9409	89.8308	9.8097	90.7558	(1.320)	0.0000	0.0000	0
2016/06/03	2032	02/02/2017	9.51	Call	Bond Future	2,846.0600	2.8461	3,230.2700	3.2303	13.500	0	0	0
2016/06/03	2032	02/02/2017	9.52	Call	Bond Future	2,874.0000	2.8740	3,260.7100	3.2607	13.455	0	0	0
2016/06/03	2032	02/02/2017	9.51	Put	Bond Future	5,937.6500	5.9376	5,396.8500	5.3968	(9.108)	0	0	0
2016/06/03	2032	02/02/2017	9.53	Put	Bond Future	5,846.6700	5.8467	5,310.8800	5.3109	(9.164)	0	0	0
2016/06/03	2032	02/02/2017	9.52	Put	Bond Future	5,892.0400	5.8920	5,353.7400	5.3537	(9.136)	0	0	0
2016/06/03	2033	04/08/2016	104.99	Call	Bond Future	1,780.5900	1.7806	1,790.7800	1.7908	0.572	0	0	0
2016/06/03	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2033	04/08/2016			Bond Future	106.7706	106.7706	106.7808	106.7808	0.010	0.0000	0.0000	4,124
2016/06/03	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2033	04/08/2016	105.00	Call	Bond Future	1,770.5900	1.7706	1,780.7800	1.7808	0.576	0	0	0
2016/06/03	2033	04/08/2016	105.01	Call	Bond Future	1,760.5900	1.7606	1,770.7800	1.7708	0.579	0	0	0
2016/06/03	2033	03/11/2016			Bond Future	107.7913	107.7913	107.8005	107.8005	0.008	0.0000	0.0000	0
2016/06/03	2033	03/11/2016	109.16	Put	Bond Future	1,368.6900	1.3687	1,359.5500	1.3596	(0.668)	0	0	0
2016/06/03	2033	03/11/2016	109.17	Put	Bond Future	1,378.6900	1.3787	1,369.5500	1.3696	(0.663)	0	0	0
2016/06/03	2033	03/11/2016	109.18	Put	Bond Future	1,388.6900	1.3887	1,379.5500	1.3796	(0.658)	0	0	0
2016/06/03	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2037	04/08/2016			Bond Future	9.9147	87.9247	9.8068	88.7775	(1.089)	0.0000	0.0000	40,983
2016/06/03	2037	04/08/2016	9.24	Put	Bond Future	6,137.2300	6.1372	5,447.6100	5.4476	(11.237)	0	0	0
2016/06/03	2037	04/08/2016	9.26	Put	Bond Future	5,995.6400	5.9956	5,312.6900	5.3127	(11.391)	0	0	0
2016/06/03	2037	04/08/2016	9.24	Call	Bond Future	584.3300	0.5843	747.5200	0.7475	27.928	0	0	0
2016/06/03	2037	04/08/2016	9.25	Put	Bond Future	6,066.1700	6.0662	5,379.8600	5.3799	(11.314)	0	0	0
2016/06/03	2037	04/08/2016	9.25	Call	Bond Future	599.5700	0.5996	766.0700	0.7661	27.770	0	0	0
2016/06/03	2037	04/08/2016	9.26	Call	Bond Future	615.2100	0.6152	785.0700	0.7851	27.610	0	0	0
2016/06/03	2037	03/11/2016	10.35	Call	Bond Future	5,331.0900	5.3311	5,890.4700	5.8905	10.493	0	0	0
2016/06/03	2037	03/11/2016	10.36	Put	Bond Future	2,435.8100	2.4358	2,129.8500	2.1299	(12.561)	0	0	0
2016/06/03	2037	03/11/2016			Bond Future	9.9703	89.5978	9.8592	90.4657	(1.114)	0.0000	0.0000	0
2016/06/03	2037	03/11/2016	10.36	Call	Bond Future	5,377.0600	5.3771	5,938.9800	5.9390	10.450	0	0	0
2016/06/03	2037	03/11/2016	10.37	Call	Bond Future	5,423.3900	5.4234	5,987.8300	5.9878	10.408	0	0	0
2016/06/03	2037	03/11/2016	10.35	Put	Bond Future	2,463.3300	2.4633	2,154.8300	2.1548	(12.524)	0	0	0
2016/06/03	2037	03/11/2016	10.37	Put	Bond Future	2,408.7600	2.4088	2,105.3200	2.1053	(12.597)	0	0	0
2016/06/03	2037	02/02/2017	9.68	Put	Bond Future	6,146.1500	6.1462	5,651.3100	5.6513	(8.051)	0	0	0
2016/06/03	2037	02/02/2017			Bond Future	10.0199	87.1423	9.9056	88.0267	(1.141)	0.0000	0.0000	0
2016/06/03	2037	02/02/2017	9.67	Put	Bond Future	6,194.7200	6.1947	5,697.5000	5.6975	(8.027)	0	0	0
2016/06/03	2037	02/02/2017	9.68	Call	Bond Future	3,474.0400	3.4740	3,863.5700	3.8636	11.213	0	0	0
2016/06/03	2037	02/02/2017	9.66	Call	Bond Future	3,410.2100	3.4102	3,794.9900	3.7950	11.283	0	0	0
2016/06/03	2037	02/02/2017	9.67	Call	Bond Future	3,442.0500	3.4420	3,829.2000	3.8292	11.248	0	0	0
2016/06/03	2037	02/02/2017	9.66	Put	Bond Future	6,243.5600	6.2436	5,743.9700	5.7440	(8.002)	0	0	0
2016/06/03	2038	04/08/2016			Bond Future	132.2603	132.2603	132.8467	132.8467	0.443	0.0000	0.0000	22,289
2016/06/03	2038	04/08/2016	129.31	Call	Bond Future	2,950.3300	2.9503	3,536.7200	3.5367	19.875	0	0	0
2016/06/03	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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2016/06/03	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2038	04/08/2016	129.32	Call	Bond Future	2,940.3300	2.9403	3,526.7200	3.5267	19.943	0	0	0
2016/06/03	2038	04/08/2016	129.30	Call	Bond Future	2,960.3300	2.9603	3,546.7200	3.5467	19.808	0	0	0
2016/06/03	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2038	03/11/2016			Bond Future	134.7873	134.7873	135.3833	135.3833	0.442	0.0000	0.0000	0
2016/06/03	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2038	03/11/2016	136.31	Put	Bond Future	1,522.6700	1.5227	926.7100	0.9267	(39.139)	0	0	0
2016/06/03	2038	03/11/2016	136.33	Put	Bond Future	1,542.6700	1.5427	946.7100	0.9467	(38.632)	0	0	0
2016/06/03	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2038	03/11/2016	136.32	Put	Bond Future	1,532.6700	1.5327	936.7100	0.9367	(38.884)	0	0	0
2016/06/03	2040	04/08/2016			Bond Future	9.9800	91.4180	9.8720	92.3259	(1.082)	0.0000	0.0000	812
2016/06/03	2040	04/08/2016	9.49	Put	Bond Future	5,251.7100	5.2517	4,591.2900	4.5913	(12.575)	0	0	0
2016/06/03	2040	04/08/2016	9.50	Call	Bond Future	1,030.8700	1.0309	1,282.5600	1.2826	24.415	0	0	0
2016/06/03	2040	04/08/2016	9.51	Call	Bond Future	1,054.0500	1.0541	1,309.9100	1.3099	24.274	0	0	0
2016/06/03	2040	04/08/2016	9.49	Call	Bond Future	1,007.9400	1.0079	1,255.4700	1.2555	24.558	0	0	0
2016/06/03	2040	04/08/2016	9.51	Put	Bond Future	5,118.2700	5.1183	4,466.1800	4.4662	(12.740)	0	0	0
2016/06/03	2040	04/08/2016	9.50	Put	Bond Future	5,184.8000	5.1848	4,528.5400	4.5285	(12.657)	0	0	0
2016/06/03	2040	03/11/2016			Bond Future	10.0359	93.1576	9.9249	94.0816	(1.106)	0.0000	0.0000	0
2016/06/03	2040	03/11/2016	9.69	Put	Bond Future	5,647.6400	5.6476	5,102.6300	5.1026	(9.650)	0	0	0
2016/06/03	2040	03/11/2016	9.71	Put	Bond Future	5,539.8200	5.5398	5,000.9900	5.0010	(9.726)	0	0	0
2016/06/03	2040	03/11/2016	9.70	Put	Bond Future	5,593.5500	5.5936	5,051.6300	5.0516	(9.688)	0	0	0
2016/06/03	2040	03/11/2016	9.71	Call	Bond Future	2,782.1000	2.7821	3,167.2100	3.1672	13.842	0	0	0
2016/06/03	2040	03/11/2016	9.69	Call	Bond Future	2,716.2100	2.7162	3,095.1400	3.0951	13.951	0	0	0
2016/06/03	2040	03/11/2016	9.70	Call	Bond Future	2,749.0400	2.7490	3,131.0600	3.1311	13.896	0	0	0
2016/06/03	2044	04/08/2016	9.50	Call	Bond Future	1,016.1800	1.0162	1,265.7900	1.2658	24.564	0	0	0
2016/06/03	2044	04/08/2016			Bond Future	9.9886	88.6847	9.8807	89.5981	(1.080)	0.0000	0.0000	18,451
2016/06/03	2044	04/08/2016	9.51	Call	Bond Future	1,039.3500	1.0394	1,293.1700	1.2932	24.421	0	0	0
2016/06/03	2044	04/08/2016	9.49	Put	Bond Future	5,354.1900	5.3542	4,686.1600	4.6862	(12.477)	0	0	0
2016/06/03	2044	04/08/2016	9.51	Put	Bond Future	5,218.1600	5.2182	4,558.5100	4.5585	(12.641)	0	0	0
2016/06/03	2044	04/08/2016	9.49	Call	Bond Future	993.3700	0.9934	1,238.8100	1.2388	24.708	0	0	0
2016/06/03	2044	04/08/2016	9.50	Put	Bond Future	5,285.9200	5.2859	4,622.0600	4.6221	(12.559)	0	0	0
2016/06/03	2044	03/11/2016			Bond Future	10.0427	90.3723	9.9318	91.3020	(1.104)	0.0000	0.0000	0
2016/06/03	2044	03/11/2016	10.42	Call	Bond Future	5,707.0200	5.7070	6,305.8000	6.3058	10.492	0	0	0
2016/06/03	2044	03/11/2016	10.41	Put	Bond Future	2,696.1400	2.6961	2,362.5400	2.3625	(12.373)	0	0	0
2016/06/03	2044	03/11/2016	10.43	Put	Bond Future	2,636.9300	2.6369	2,308.7100	2.3087	(12.447)	0	0	0
2016/06/03	2044	03/11/2016	10.42	Put	Bond Future	2,666.5000	2.6665	2,335.6000	2.3356	(12.410)	0	0	0
2016/06/03	2044	03/11/2016	10.43	Call	Bond Future	5,755.5400	5.7555	6,357.0000	6.3570	10.450	0	0	0
2016/06/03	2044	03/11/2016	10.41	Call	Bond Future	5,658.4500	5.6585	6,254.5300	6.2545	10.534	0	0	0
2016/06/03	2044	02/02/2017			Bond Future	10.0913	87.8071	9.9772	88.7545	(1.130)	0.0000	0.0000	0
2016/06/03	2044	02/02/2017	9.77	Call	Bond Future	3,867.0200	3.8670	4,291.6900	4.2917	10.982	0	0	0
2016/06/03	2044	02/02/2017	9.76	Put	Bond Future	6,633.0200	6.6330	6,107.7800	6.1078	(7.919)	0	0	0
2016/06/03	2044	02/02/2017	9.78	Put	Bond Future	6,529.4800	6.5295	6,009.2800	6.0093	(7.967)	0	0	0
2016/06/03	2044	02/02/2017	9.77	Put	Bond Future	6,581.2400	6.5812	6,058.5200	6.0585	(7.943)	0	0	0
2016/06/03	2044	02/02/2017	9.78	Call	Bond Future	3,901.9200	3.9019	4,329.1100	4.3291	10.948	0	0	0
2016/06/03	2044	02/02/2017	9.76	Call	Bond Future	3,832.0000	3.8320	4,254.1500	4.2542	11.016	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
2016/06/03	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2046	04/08/2016			Bond Future	131.3211	131.3211	132.4637	132.4637	0.870	0.0000	0.0000	16,296
2016/06/03	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2046	04/08/2016	129.00	Call	Bond Future	2,321.0700	2.3211	3,463.6800	3.4637	49.228	0	0	0
2016/06/03	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2046	04/08/2016	129.01	Call	Bond Future	2,311.0700	2.3111	3,453.6800	3.4537	49.441	0	0	0
2016/06/03	2046	04/08/2016	129.02	Call	Bond Future	2,301.0700	2.3011	3,443.6800	3.4437	49.656	0	0	0
2016/06/03	2046	03/11/2016	137.07	Put	Bond Future	4,745.7800	4.7458	3,582.8100	3.5828	(24.505)	0	0	0
2016/06/03	2046	03/11/2016			Bond Future	132.3242	132.3242	133.4872	133.4872	0.879	0.0000	0.0000	0
2016/06/03	2046	03/11/2016	137.09	Put	Bond Future	4,765.7800	4.7658	3,602.8100	3.6028	(24.403)	0	0	0
2016/06/03	2046	03/11/2016	137.08	Put	Bond Future	4,755.7800	4.7558	3,592.8100	3.5928	(24.454)	0	0	0
2016/06/03	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2050	04/08/2016	139.14	Call	Bond Future	1,138.6700	1.1387	3,349.2500	3.3493	194.137	0	0	0
2016/06/03	2050	04/08/2016			Bond Future	140.2787	140.2787	142.4892	142.4892	1.576	0.0000	0.0000	20,765
2016/06/03	2050	04/08/2016	139.12	Call	Bond Future	1,158.6700	1.1587	3,369.2500	3.3693	190.786	0	0	0
2016/06/03	2050	04/08/2016	139.13	Call	Bond Future	1,148.6700	1.1487	3,359.2500	3.3593	192.447	0	0	0
2016/06/03	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2050	03/11/2016	149.52	Put	Bond Future	6,561.5200	6.5615	4,310.1000	4.3101	(34.312)	0	0	0
2016/06/03	2050	03/11/2016			Bond Future	142.9585	142.9585	145.2099	145.2099	1.575	0.0000	0.0000	0
2016/06/03	2050	03/11/2016	149.54	Put	Bond Future	6,581.5200	6.5815	4,330.1000	4.3301	(34.208)	0	0	0
2016/06/03	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2050	03/11/2016	149.53	Put	Bond Future	6,571.5200	6.5715	4,320.1000	4.3201	(34.260)	0	0	0
2016/06/03	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	AL37	04/08/2016			Index Future	481.5080	481.5080	483.6200	483.6200	0.439	0.0000	0.0000	27
2016/06/03	AL37	03/11/2016			Index Future	490.7690	490.7690	492.9150	492.9150	0.437	0.0000	0.0000	0
2016/06/03	AL7T	04/08/2016			Index Future	551.5410	551.5410	555.7000	555.7000	0.754	0.0000	0.0000	11
2016/06/03	AL7T	03/11/2016			Index Future	562.1490	562.1490	566.3810	566.3810	0.753	0.0000	0.0000	0
2016/06/03	ALBI	04/08/2016			Index Future	502.5660	502.5660	506.3890	506.3890	0.761	0.0000	0.0000	717
2016/06/03	ALBI	03/11/2016			Index Future	512.2320	512.2320	516.1220	516.1220	0.759	0.0000	0.0000	0
2016/06/03	ALBI	02/02/2017			Index Future	522.5250	522.5250	526.4880	526.4880	0.758	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
2016/06/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/06/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	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
2016/06/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/03	EL28	04/08/2016			Bond Future	131.3715	131.3715	131.3853	131.3853	0.011	0.0000	0.0000	0
2016/06/03	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	EL28	04/08/2016	126.86	Call	Bond Future	4,511.4800	4.5115	4,525.3400	4.5253	0.307	0	0	0
2016/06/03	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	EL28	04/08/2016	126.87	Call	Bond Future	4,501.4800	4.5015	4,515.3400	4.5153	0.308	0	0	0
2016/06/03	EL28	04/08/2016	126.88	Call	Bond Future	4,491.4800	4.4915	4,505.3400	4.5053	0.309	0	0	0
2016/06/03	EL28	03/11/2016	132.17	Call	Bond Future	46.8800	0.0469	59.6000	0.0596	27.133	0	0	0
2016/06/03	EL28	03/11/2016			Bond Future	132.2169	132.2169	132.2296	132.2296	0.010	0.0000	0.0000	0
2016/06/03	EL28	03/11/2016	132.15	Call	Bond Future	66.8800	0.0669	79.6000	0.0796	19.019	0	0	0
2016/06/03	EL28	03/11/2016	132.16	Call	Bond Future	56.8800	0.0569	69.6000	0.0696	22.363	0	0	0
2016/06/03	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	ES33	04/08/2016			Bond Future	10.7938	77.5424	10.6854	78.2184	(1.004)	0.0000	0.0000	8,932
2016/06/03	ES33	04/08/2016	10.24	Put	Bond Future	3,553.1500	3.5531	2,877.1200	2.8771	(19.026)	0	0	0
2016/06/03	ES33	04/08/2016	10.26	Put	Bond Future	3,420.4000	3.4204	2,744.3700	2.7444	(19.765)	0	0	0
2016/06/03	ES33	04/08/2016	10.25	Put	Bond Future	3,486.7300	3.4867	2,810.7000	2.8107	(19.389)	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
2016/06/03	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	ES33	03/11/2016			Bond Future	10.8830	75.2251	10.7711	75.9130	(1.028)	0.0000	0.0000	0
2016/06/03	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	ES33	03/11/2016	11.31	Call	Bond Future	2,538.5200	2.5385	3,226.4100	3.2264	27.098	0	0	0
2016/06/03	ES33	03/11/2016	11.29	Call	Bond Future	2,422.6100	2.4226	3,110.5000	3.1105	28.395	0	0	0
2016/06/03	ES33	03/11/2016	11.30	Call	Bond Future	2,480.6000	2.4806	3,168.4900	3.1685	27.731	0	0	0
2016/06/03	ES33	02/02/2017			Bond Future	10.9687	76.7374	10.8531	77.4384	(1.054)	0.0000	0.0000	0
2016/06/03	ES33	02/02/2017	10.59	Put	Bond Future	2,334.7200	2.3347	1,633.7800	1.6338	(30.022)	0	0	0
2016/06/03	ES33	02/02/2017	10.61	Put	Bond Future	2,208.6200	2.2086	1,507.6800	1.5077	(31.737)	0	0	0
2016/06/03	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	ES33	02/02/2017	10.60	Put	Bond Future	2,271.6300	2.2716	1,570.6900	1.5707	(30.856)	0	0	0
2016/06/03	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	ES42	04/08/2016			Bond Future	10.9332	81.6444	10.8248	82.4100	(0.991)	0.0000	0.0000	7,270
2016/06/03	ES42	03/11/2016			Bond Future	11.0208	78.9353	10.9089	79.7144	(1.015)	0.0000	0.0000	0
2016/06/03	GOVI	04/08/2016	520.99	Put	GOVI	196,450.0000	19.6450	159,970.0000	15.9970	(18.570)	0	0	0
2016/06/03	GOVI	04/08/2016			GOVI	501.3450	501.3450	504.9930	504.9930	0.728	0.0000	0.0000	446
2016/06/03	GOVI	04/08/2016	521.01	Put	GOVI	196,650.0000	19.6650	160,170.0000	16.0170	(18.551)	0	0	0
2016/06/03	GOVI	04/08/2016	521.00	Put	GOVI	196,550.0000	19.6550	160,070.0000	16.0070	(18.560)	0	0	0
2016/06/03	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	GOVI	03/11/2016	476.11	Call	GOVI	348,770.0000	34.8770	385,890.0000	38.5890	10.643	0	0	0
2016/06/03	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	GOVI	03/11/2016			GOVI	510.9870	510.9870	514.6990	514.6990	0.726	0.0000	0.0000	156
2016/06/03	GOVI	03/11/2016	476.12	Call	GOVI	348,670.0000	34.8670	385,790.0000	38.5790	10.646	0	0	0
2016/06/03	GOVI	03/11/2016	476.13	Call	GOVI	348,570.0000	34.8570	385,690.0000	38.5690	10.649	0	0	0
2016/06/03	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	GOVI	02/02/2017			GOVI	521.2550	521.2550	525.0360	525.0360	0.725	0.0000	0.0000	0
2016/06/03	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	GOVI	02/02/2017	533.32	Put	GOVI	120,650.0000	12.0650	82,840.0000	8.2840	(31.339)	0	0	0
2016/06/03	GOVI	02/02/2017	533.34	Put	GOVI	120,850.0000	12.0850	83,040.0000	8.3040	(31.287)	0	0	0
2016/06/03	GOVI	02/02/2017	533.33	Put	GOVI	120,750.0000	12.0750	82,940.0000	8.2940	(31.313)	0	0	0
2016/06/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/06/03	IGOV	04/08/2016			Index Future	245.4180	245.4180	245.9470	245.9470	0.216	0.0000	0.0000	1,077
2016/06/03	IGOV	03/11/2016			Index Future	250.1580	250.1580	250.6950	250.6950	0.215	0.0000	0.0000	23
2016/06/03	IGOV	02/02/2017			Index Future	255.2040	255.2040	255.7490	255.7490	0.214	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
2016/06/03	ILBI	04/08/2016			Index Future	666.0070	666.0070	666.9060	666.9060	0.135	0.0000	0.0000	156
2016/06/03	ILBI	03/11/2016			Index Future	678.7200	678.7200	679.6360	679.6360	0.135	0.0000	0.0000	0
2016/06/03	IS01	19/12/2016			Interest Rate Swap	100.1263	100.1263	100.1168	100.1168	(0.009)	0.0000	0.0000	0
2016/06/03	IS01	16/03/2017			Interest Rate Swap	100.1611	100.1611	100.1371	100.1371	(0.024)	0.0000	0.0000	0
2016/06/03	IS01	15/06/2017			Interest Rate Swap	99.9365	99.9365	99.8854	99.8854	(0.051)	0.0000	0.0000	0
2016/06/03	IS02	18/12/2017			Interest Rate Swap	100.6364	100.6364	100.5442	100.5442	(0.092)	0.0000	0.0000	0
2016/06/03	IS02	16/03/2018			Interest Rate Swap	100.1223	100.1223	100.0084	100.0084	(0.114)	0.0000	0.0000	0
2016/06/03	IS02	15/06/2018			Interest Rate Swap	100.0089	100.0089	99.8757	99.8757	(0.133)	0.0000	0.0000	0
2016/06/03	IS05	17/12/2020			Interest Rate Swap	101.0484	101.0484	100.6898	100.6898	(0.355)	0.0000	0.0000	0
2016/06/03	IS05	16/03/2021			Interest Rate Swap	100.5786	100.5786	100.1964	100.1964	(0.380)	0.0000	0.0000	0
2016/06/03	IS05	15/06/2021			Interest Rate Swap	100.0788	100.0788	99.6739	99.6739	(0.405)	0.0000	0.0000	0
2016/06/03	IS10	17/12/2025			Interest Rate Swap	103.4292	103.4292	102.7708	102.7708	(0.637)	0.0000	0.0000	0
2016/06/03	IS10	16/03/2026			Interest Rate Swap	100.7048	100.7048	100.0269	100.0269	(0.673)	0.0000	0.0000	0
2016/06/03	IS10	15/06/2026			Interest Rate Swap	99.6202	99.6202	98.9274	98.9274	(0.695)	0.0000	0.0000	0
2016/06/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/06/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/06/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/06/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/06/03	JBAF	15/06/2016			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2016/06/03	JBAF	20/07/2016			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/06/03	JBAF	17/08/2016			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/06/03	JBAF	21/09/2016			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/06/03	JBAF	19/10/2016			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2016/06/03	JBAF	16/11/2016			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/06/03	JBAF	21/12/2016			Jibar Tradeable Future	7.8400	92.1600	7.8400	92.1600	0.000	0.0000	0.0000	0
2016/06/03	JBAF	15/03/2017			Jibar Tradeable Future	8.0700	91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2016/06/03	JBAF	21/06/2017			Jibar Tradeable Future	8.2300	91.7700	8.2300	91.7700	0.000	0.0000	0.0000	0
2016/06/03	JBAF	20/09/2017			Jibar Tradeable Future	8.3200	91.6800	8.3200	91.6800	0.000	0.0000	0.0000	0
2016/06/03	JBAF	20/12/2017			Jibar Tradeable Future	8.3900	91.6100	8.3900	91.6100	0.000	0.0000	0.0000	0
2016/06/03	JBAF	20/03/2018			Jibar Tradeable Future	8.4600	91.5400	8.4600	91.5400	0.000	0.0000	0.0000	0
2016/06/03	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/06/03	R023	04/08/2016	8.24	Call	Bond Future	128.8300	0.1288	179.8100	0.1798	39.572	0	0	0
2016/06/03	R023	04/08/2016	8.25	Put	Bond Future	4,422.3500	4.4224	3,941.0700	3.9411	(10.883)	0	0	0
2016/06/03	R023	04/08/2016			Bond Future	9.1482	96.6444	9.0337	97.1780	(1.252)	0.0000	0.0000	11,289
2016/06/03	R023	04/08/2016	8.25	Call	Bond Future	133.0600	0.1331	185.4200	0.1854	39.351	0	0	0
2016/06/03	R023	04/08/2016	8.26	Call	Bond Future	137.6000	0.1376	191.4100	0.1914	39.106	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
2016/06/03	R023	04/08/2016	8.24	Put	Bond Future	4,467.2400	4.4672	3,984.5800	3.9846	(10.804)	0	0	0
2016/06/03	R023	04/08/2016	8.26	Put	Bond Future	4,377.8000	4.3778	3,897.9700	3.8980	(10.961)	0	0	0
2016/06/03	R023	03/11/2016	9.73	Put	Bond Future	1,068.0000	1.0680	901.1700	0.9012	(15.621)	0	0	0
2016/06/03	R023	03/11/2016			Bond Future	9.2176	94.5519	9.0975	95.0944	(1.303)	0.0000	0.0000	0
2016/06/03	R023	03/11/2016	9.75	Put	Bond Future	1,040.7700	1.0408	877.1900	0.8772	(15.717)	0	0	0
2016/06/03	R023	03/11/2016	9.73	Call	Bond Future	3,339.4700	3.3395	3,715.2100	3.7152	11.251	0	0	0
2016/06/03	R023	03/11/2016	9.74	Put	Bond Future	1,054.3200	1.0543	889.1100	0.8891	(15.670)	0	0	0
2016/06/03	R023	03/11/2016	9.74	Call	Bond Future	3,369.4300	3.3694	3,746.7900	3.7468	11.200	0	0	0
2016/06/03	R023	03/11/2016	9.75	Call	Bond Future	3,399.4900	3.3995	3,778.4800	3.7785	11.148	0	0	0
2016/06/03	R023	02/02/2017	8.85	Call	Bond Future	1,617.0400	1.6170	1,837.8800	1.8379	13.657	0	0	0
2016/06/03	R023	02/02/2017			Bond Future	9.2785	96.4525	9.1522	97.0050	(1.362)	0.0000	0.0000	0
2016/06/03	R023	02/02/2017	8.86	Call	Bond Future	1,634.4000	1.6344	1,856.8000	1.8568	13.607	0	0	0
2016/06/03	R023	02/02/2017	8.84	Put	Bond Future	3,534.8900	3.5349	3,201.6800	3.2017	(9.426)	0	0	0
2016/06/03	R023	02/02/2017	8.86	Put	Bond Future	3,480.1700	3.4802	3,150.0800	3.1501	(9.485)	0	0	0
2016/06/03	R023	02/02/2017	8.84	Call	Bond Future	1,599.7900	1.5998	1,819.0700	1.8191	13.707	0	0	0
2016/06/03	R023	02/02/2017	8.85	Put	Bond Future	3,507.4600	3.5075	3,175.8100	3.1758	(9.456)	0	0	0
2016/06/03	R035	04/08/2016			Bond Future	9.8522	95.6694	9.7443	96.5285	(1.095)	0.0000	0.0000	5,505
2016/06/03	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R035	04/08/2016	10.35	Call	Bond Future	3,807.3400	3.8073	4,666.5200	4.6665	22.566	0	0	0
2016/06/03	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R035	04/08/2016	10.36	Call	Bond Future	3,881.2800	3.8813	4,740.4600	4.7405	22.137	0	0	0
2016/06/03	R035	04/08/2016	10.37	Call	Bond Future	3,955.1300	3.9551	4,814.3100	4.8143	21.723	0	0	0
2016/06/03	R035	03/11/2016	9.58	Put	Bond Future	2,647.0700	2.6471	1,772.8100	1.7728	(33.027)	0	0	0
2016/06/03	R035	03/11/2016			Bond Future	9.9115	92.9876	9.8004	93.8619	(1.121)	0.0000	0.0000	0
2016/06/03	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R035	03/11/2016	9.57	Put	Bond Future	2,728.7400	2.7287	1,854.4800	1.8545	(32.039)	0	0	0
2016/06/03	R035	03/11/2016	9.59	Put	Bond Future	2,565.5100	2.5655	1,691.2500	1.6913	(34.077)	0	0	0
2016/06/03	R186	04/08/2016	8.51	Put	Bond Future	6,289.0100	6.2890	5,534.5000	5.5345	(11.997)	0	0	0
2016/06/03	R186	04/08/2016	8.90	Call	Bond Future	750.1500	0.7502	987.8100	0.9878	31.682	0	0	500
2016/06/03	R186	04/08/2016	8.85	Call	Bond Future	662.6400	0.6626	879.6200	0.8796	32.745	0	0	750
2016/06/03	R186	04/08/2016	9.60	Call	Bond Future	2,891.4700	2.8915	3,455.5800	3.4556	19.509	0	0	0
2016/06/03	R186	04/08/2016	10.00	Put	Bond Future	517.4700	0.5175	368.6300	0.3686	(28.763)	0	0	6,500
2016/06/03	R186	04/08/2016			Bond Future	9.3554	108.9023	9.2314	109.7598	(1.325)	0.0000	0.0000	102,052
2016/06/03	R186	04/08/2016	8.50	Put	Bond Future	6,355.2700	6.3553	5,598.1700	5.5982	(11.913)	0	0	0
2016/06/03	R186	04/08/2016	9.25	Put	Bond Future	2,328.7800	2.3288	1,871.1100	1.8711	(19.653)	0	0	1,000
2016/06/03	R186	04/08/2016	9.35	Put	Bond Future	1,961.2200	1.9612	1,552.0900	1.5521	(20.861)	0	0	0
2016/06/03	R186	04/08/2016	9.40	Put	Bond Future	1,793.1500	1.7931	1,408.0800	1.4081	(21.475)	0	0	5,000
2016/06/03	R186	04/08/2016	9.30	Put	Bond Future	2,139.7200	2.1397	1,706.3600	1.7064	(20.253)	0	0	0
2016/06/03	R186	04/08/2016	8.51	Call	Bond Future	253.2500	0.2532	356.3200	0.3563	40.699	0	0	0
2016/06/03	R186	04/08/2016	8.85	Put	Bond Future	4,216.8900	4.2169	3,576.2900	3.5763	(15.191)	0	0	0
2016/06/03	R186	04/08/2016	8.49	Call	Bond Future	237.9700	0.2380	335.9700	0.3360	41.182	0	0	0
2016/06/03	R186	04/08/2016	8.50	Call	Bond Future	245.3900	0.2454	345.8700	0.3459	40.947	0	0	0
2016/06/03	R186	04/08/2016	8.90	Put	Bond Future	3,945.7000	3.9457	3,325.7800	3.3258	(15.711)	0	0	0

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2016/06/03	R186	04/08/2016	9.25	Call	Bond Future	1,600.6400	1.6006	2,000.5500	2.0006	24.984	0	0	0
2016/06/03	R186	04/08/2016	9.35	Call	Bond Future	1,924.2700	1.9243	2,372.7200	2.3727	23.305	0	0	500
2016/06/03	R186	04/08/2016	9.40	Call	Bond Future	2,099.5500	2.0996	2,572.0600	2.5721	22.505	0	0	0
2016/06/03	R186	04/08/2016	9.30	Call	Bond Future	1,757.9300	1.7579	2,182.1500	2.1822	24.132	0	0	500
2016/06/03	R186	04/08/2016	9.60	Put	Bond Future	1,226.5800	1.2266	933.1100	0.9331	(23.926)	0	0	5,635
2016/06/03	R186	04/08/2016	10.00	Call	Bond Future	4,829.4300	4.8294	5,538.1700	5.5382	14.675	0	0	0
2016/06/03	R186	04/08/2016	8.49	Put	Bond Future	6,422.0300	6.4220	5,662.4500	5.6625	(11.828)	0	0	0
2016/06/03	R186	03/11/2016	9.40	Put	Bond Future	3,062.5500	3.0625	2,643.6900	2.6437	(13.677)	0	0	0
2016/06/03	R186	03/11/2016			Bond Future	9.4152	110.9744	9.2864	111.8469	(1.367)	0.0000	0.0000	10
2016/06/03	R186	03/11/2016	9.20	Put	Bond Future	3,799.1500	3.7992	3,317.7000	3.3177	(12.673)	0	0	0
2016/06/03	R186	03/11/2016	8.95	Put	Bond Future	4,876.8300	4.8768	4,317.9700	4.3180	(11.459)	0	0	0
2016/06/03	R186	03/11/2016	8.97	Put	Bond Future	4,784.1300	4.7841	4,231.3400	4.2313	(11.555)	0	0	0
2016/06/03	R186	03/11/2016	9.66	Call	Bond Future	3,908.5900	3.9086	4,440.5600	4.4406	13.610	0	0	0
2016/06/03	R186	03/11/2016	8.96	Put	Bond Future	4,830.3400	4.8303	4,274.5100	4.2745	(11.507)	0	0	0
2016/06/03	R186	03/11/2016	8.97	Call	Bond Future	1,726.2000	1.7262	2,045.8300	2.0458	18.516	0	0	0
2016/06/03	R186	03/11/2016	9.71	Call	Bond Future	4,107.4100	4.1074	4,653.7100	4.6537	13.300	0	0	0
2016/06/03	R186	03/11/2016	9.20	Call	Bond Future	2,335.7200	2.3357	2,726.6900	2.7267	16.739	0	0	1,425
2016/06/03	R186	03/11/2016	8.95	Call	Bond Future	1,678.7500	1.6788	1,992.3100	1.9923	18.678	0	0	0
2016/06/03	R186	03/11/2016	9.40	Call	Bond Future	2,960.2600	2.9603	3,413.8200	3.4138	15.322	0	0	1,425
2016/06/03	R186	03/11/2016	9.66	Put	Bond Future	2,275.9000	2.2759	1,935.4500	1.9354	(14.959)	0	0	5,000
2016/06/03	R186	03/11/2016	9.71	Put	Bond Future	2,145.4700	2.1455	1,819.3500	1.8194	(15.200)	0	0	5,000
2016/06/03	R186	03/11/2016	8.96	Call	Bond Future	1,702.3700	1.7024	2,018.9600	2.0190	18.597	0	0	0
2016/06/03	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R197	04/08/2016			Bond Future	297.8748	297.8748	297.9022	297.9022	0.009	0.0000	0.0000	1,878
2016/06/03	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R197	04/08/2016	293.98	Call	Bond Future	3,894.8400	3.8948	3,922.2400	3.9222	0.703	0	0	0
2016/06/03	R197	04/08/2016	293.96	Call	Bond Future	3,914.8400	3.9148	3,942.2400	3.9422	0.700	0	0	0
2016/06/03	R197	04/08/2016	293.97	Call	Bond Future	3,904.8400	3.9048	3,932.2400	3.9322	0.702	0	0	0
2016/06/03	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R197	03/11/2016	303.56	Call	Bond Future	5.7100	0.0057	30.3300	0.0303	431.173	0	0	0
2016/06/03	R197	03/11/2016	303.57	Put	Bond Future	4.2900	0.0043	0.0000	0.0000	(100.000)	0	0	0
2016/06/03	R197	03/11/2016			Bond Future	303.5657	303.5657	303.5903	303.5903	0.008	0.0000	0.0000	0
2016/06/03	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	20.3300	0.0203	100.000	0	0	0
2016/06/03	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	10.3300	0.0103	100.000	0	0	0
2016/06/03	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R197	03/11/2016	303.58	Put	Bond Future	14.2900	0.0143	0.0000	0.0000	(100.000)	0	0	0
2016/06/03	R202	04/08/2016	243.25	Call	Bond Future	5,727.7700	5.7278	5,278.6600	5.2787	(7.841)	0	0	0
2016/06/03	R202	04/08/2016			Bond Future	246.8921	246.8921	246.2428	246.2428	(0.263)	0.0000	0.0000	37,856
2016/06/03	R202	04/08/2016	243.26	Call	Bond Future	5,721.2800	5.7213	5,272.4300	5.2724	(7.845)	0	0	0
2016/06/03	R202	04/08/2016	243.24	Put	Bond Future	2,082.1200	2.0821	2,282.1100	2.2821	9.605	0	0	0
2016/06/03	R202	04/08/2016	243.26	Put	Bond Future	2,089.1400	2.0891	2,289.6400	2.2896	9.597	0	0	0
2016/06/03	R202	04/08/2016	243.24	Call	Bond Future	5,734.2600	5.7343	5,284.9000	5.2849	(7.836)	0	0	0
2016/06/03	R202	04/08/2016	243.25	Put	Bond Future	2,085.6300	2.0856	2,285.8700	2.2859	9.601	0	0	0
2016/06/03	R202	03/11/2016	253.85	Put	Bond Future	2,241.1000	2.2411	2,905.3000	2.9053	29.637	0	0	0
2016/06/03	R202	03/11/2016			Bond Future	251.6089	251.6089	250.9447	250.9447	(0.264)	0.0000	0.0000	0
2016/06/03	R202	03/11/2016	253.87	Put	Bond Future	2,261.1000	2.2611	2,925.3000	2.9253	29.375	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
2016/06/03	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R202	03/11/2016	253.86	Put	Bond Future	2,251.1000	2.2511	2,915.3000	2.9153	29.506	0	0	0
2016/06/03	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R203	04/08/2016	7.26	Call	Bond Future	17.3700	0.0174	27.9500	0.0280	60.910	0	0	0
2016/06/03	R203	04/08/2016			Bond Future	8.0333	103.5286	7.9102	103.6560	(1.532)	0.0000	0.0000	58,097
2016/06/03	R203	04/08/2016	7.24	Call	Bond Future	15.8800	0.0159	25.7200	0.0257	61.965	0	0	0
2016/06/03	R203	04/08/2016	7.25	Call	Bond Future	16.5800	0.0166	26.7800	0.0268	61.520	0	0	0
2016/06/03	R203	04/08/2016	7.24	Put	Bond Future	841.4300	0.8414	723.8700	0.7239	(13.971)	0	0	0
2016/06/03	R203	04/08/2016	7.26	Put	Bond Future	821.9800	0.8220	705.1600	0.7052	(14.212)	0	0	0
2016/06/03	R203	04/08/2016	7.25	Put	Bond Future	831.6600	0.8317	714.4600	0.7145	(14.092)	0	0	0
2016/06/03	R203	03/11/2016	8.86	Call	Bond Future	698.3000	0.6983	801.5900	0.8016	14.792	0	0	0
2016/06/03	R203	03/11/2016			Bond Future	8.1100	101.3265	7.9514	101.4550	(1.956)	0.0000	0.0000	0
2016/06/03	R203	03/11/2016	8.84	Call	Bond Future	685.3900	0.6854	787.9900	0.7880	14.970	0	0	0
2016/06/03	R203	03/11/2016	8.85	Call	Bond Future	691.8300	0.6918	794.7800	0.7948	14.881	0	0	0
2016/06/03	R203	03/11/2016	8.84	Put	Bond Future	97.4100	0.0974	71.5200	0.0715	(26.578)	0	0	0
2016/06/03	R203	03/11/2016	8.86	Put	Bond Future	94.2800	0.0943	69.0800	0.0691	(26.729)	0	0	0
2016/06/03	R203	03/11/2016	8.85	Put	Bond Future	95.8300	0.0958	70.2900	0.0703	(26.651)	0	0	0
2016/06/03	R203	02/02/2017	7.70	Call	Bond Future	164.9400	0.1649	215.9600	0.2160	30.932	0	0	0
2016/06/03	R203	02/02/2017	7.71	Put	Bond Future	406.1900	0.4062	327.6100	0.3276	(19.346)	0	0	0
2016/06/03	R203	02/02/2017			Bond Future	8.1245	103.3634	7.8989	103.4935	(2.776)	0.0000	0.0000	0
2016/06/03	R203	02/02/2017	7.71	Call	Bond Future	167.0200	0.1670	218.4600	0.2185	30.799	0	0	0
2016/06/03	R203	02/02/2017	7.72	Call	Bond Future	169.4300	0.1694	221.3200	0.2213	30.626	0	0	0
2016/06/03	R203	02/02/2017	7.70	Put	Bond Future	409.8900	0.4099	330.8900	0.3309	(19.273)	0	0	0
2016/06/03	R203	02/02/2017	7.72	Put	Bond Future	402.8100	0.4028	324.6800	0.3247	(19.396)	0	0	0
2016/06/03	R204	04/08/2016			Bond Future	8.4526	100.1250	8.3382	100.3645	(1.353)	0.0000	0.0000	35,129
2016/06/03	R204	04/08/2016	7.74	Put	Bond Future	1,581.3900	1.5814	1,373.4800	1.3735	(13.147)	0	0	0
2016/06/03	R204	04/08/2016	7.76	Put	Bond Future	1,544.2700	1.5443	1,338.1400	1.3381	(13.348)	0	0	0
2016/06/03	R204	04/08/2016	7.74	Call	Bond Future	76.6400	0.0766	108.2900	0.1083	41.297	0	0	0
2016/06/03	R204	04/08/2016	7.75	Put	Bond Future	1,562.8300	1.5628	1,355.8200	1.3558	(13.246)	0	0	0
2016/06/03	R204	04/08/2016	7.75	Call	Bond Future	79.3900	0.0794	111.9400	0.1119	41.000	0	0	0
2016/06/03	R204	04/08/2016	7.76	Call	Bond Future	82.1400	0.0821	115.5700	0.1156	40.699	0	0	0
2016/06/03	R204	03/11/2016			Bond Future	8.5340	102.0301	8.4058	102.2729	(1.503)	0.0000	0.0000	0
2016/06/03	R204	03/11/2016	9.21	Put	Bond Future	297.4600	0.2975	238.8900	0.2389	(19.690)	0	0	0
2016/06/03	R204	03/11/2016	9.23	Put	Bond Future	288.5700	0.2886	231.4000	0.2314	(19.811)	0	0	0
2016/06/03	R204	03/11/2016	9.22	Put	Bond Future	292.8800	0.2929	235.0200	0.2350	(19.756)	0	0	0
2016/06/03	R204	03/11/2016	9.22	Call	Bond Future	1,578.3000	1.5783	1,763.2400	1.7632	11.718	0	0	0
2016/06/03	R204	03/11/2016	9.21	Call	Bond Future	1,564.2900	1.5643	1,748.5200	1.7485	11.777	0	0	0
2016/06/03	R204	03/11/2016	9.23	Call	Bond Future	1,592.5700	1.5926	1,778.2000	1.7782	11.656	0	0	0
2016/06/03	R204	02/02/2017	8.28	Call	Bond Future	597.6900	0.5977	701.5600	0.7016	17.379	0	0	0
2016/06/03	R204	02/02/2017			Bond Future	8.5907	100.0387	8.4445	100.2854	(1.703)	0.0000	0.0000	0
2016/06/03	R204	02/02/2017	8.29	Call	Bond Future	604.7600	0.6048	709.4200	0.7094	17.306	0	0	0
2016/06/03	R204	02/02/2017	8.30	Call	Bond Future	611.8800	0.6119	717.3300	0.7173	17.234	0	0	0
2016/06/03	R204	02/02/2017	8.28	Put	Bond Future	1,122.6000	1.1226	979.8200	0.9798	(12.719)	0	0	0
2016/06/03	R204	02/02/2017	8.30	Put	Bond Future	1,102.9000	1.1029	961.7000	0.9617	(12.803)	0	0	0
2016/06/03	R204	02/02/2017	8.29	Put	Bond Future	1,112.7200	1.1127	970.7300	0.9707	(12.761)	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
2016/06/03	R207	04/08/2016			Bond Future	8.7531	96.1315	8.6357	96.4643	(1.341)	0.0000	0.0000	76,765
2016/06/03	R207	04/08/2016	7.99	Put	Bond Future	2,292.4300	2.2924	2,001.5100	2.0015	(12.690)	0	0	0
2016/06/03	R207	04/08/2016	8.01	Put	Bond Future	2,241.3400	2.2413	1,952.7000	1.9527	(12.878)	0	0	0
2016/06/03	R207	04/08/2016	8.00	Put	Bond Future	2,266.8400	2.2668	1,977.0500	1.9771	(12.784)	0	0	0
2016/06/03	R207	04/08/2016	8.01	Call	Bond Future	109.4400	0.1094	153.6400	0.1536	40.387	0	0	0
2016/06/03	R207	04/08/2016	7.99	Call	Bond Future	102.3500	0.1023	144.2700	0.1443	40.957	0	0	0
2016/06/03	R207	04/08/2016	8.00	Call	Bond Future	105.8500	0.1059	148.9000	0.1489	40.671	0	0	0
2016/06/03	R207	02/02/2017	9.24	Call	Bond Future	1,806.3900	1.8064	2,019.1800	2.0192	11.780	0	0	0
2016/06/03	R207	02/02/2017			Bond Future	8.8930	96.2863	8.7542	96.6300	(1.561)	0.0000	0.0000	0
2016/06/03	R207	02/02/2017	8.91	Call	Bond Future	1,344.4200	1.3444	1,524.7600	1.5248	13.414	0	0	62
2016/06/03	R207	02/02/2017	9.22	Call	Bond Future	1,776.3000	1.7763	1,987.2000	1.9872	11.873	0	0	0
2016/06/03	R207	02/02/2017	9.23	Call	Bond Future	1,791.3200	1.7913	2,003.1600	2.0032	11.826	0	0	0
2016/06/03	R207	02/02/2017	8.91	Put	Bond Future	1,302.4400	1.3024	1,139.0500	1.1391	(12.545)	0	0	0
2016/06/03	R207	02/02/2017	9.22	Put	Bond Future	972.7300	0.9727	839.9000	0.8399	(13.655)	0	0	0
2016/06/03	R207	02/02/2017	9.24	Put	Bond Future	953.9500	0.9539	823.0100	0.8230	(13.726)	0	0	0
2016/06/03	R207	02/02/2017	9.23	Put	Bond Future	963.3100	0.9633	831.4200	0.8314	(13.691)	0	0	0
2016/06/03	R208	04/08/2016	8.01	Put	Bond Future	3,315.7200	3.3157	2,941.9600	2.9420	(11.272)	0	0	0
2016/06/03	R208	04/08/2016			Bond Future	8.8997	94.3922	8.7840	94.8040	(1.300)	0.0000	0.0000	48,645
2016/06/03	R208	04/08/2016	8.00	Put	Bond Future	3,349.6200	3.3496	2,974.7800	2.9748	(11.191)	0	0	0
2016/06/03	R208	04/08/2016	7.99	Call	Bond Future	84.2000	0.0842	120.2000	0.1202	42.755	0	0	0
2016/06/03	R208	04/08/2016	8.00	Call	Bond Future	87.1200	0.0871	124.1500	0.1241	42.505	0	0	0
2016/06/03	R208	04/08/2016	8.01	Call	Bond Future	90.2500	0.0903	128.3600	0.1284	42.227	0	0	0
2016/06/03	R208	04/08/2016	7.99	Put	Bond Future	3,383.7400	3.3837	3,007.8700	3.0079	(11.108)	0	0	0
2016/06/03	R208	03/11/2016	9.59	Put	Bond Future	656.6300	0.6566	543.4500	0.5434	(17.236)	0	0	0
2016/06/03	R208	03/11/2016			Bond Future	8.9727	92.7854	8.8497	93.2039	(1.371)	0.0000	0.0000	0
2016/06/03	R208	03/11/2016	9.58	Put	Bond Future	665.7600	0.6658	551.3500	0.5513	(17.185)	0	0	0
2016/06/03	R208	03/11/2016	9.57	Call	Bond Future	2,674.5300	2.6745	2,977.3500	2.9774	11.322	0	0	0
2016/06/03	R208	03/11/2016	9.58	Call	Bond Future	2,698.1200	2.6981	3,002.1800	3.0022	11.269	0	0	0
2016/06/03	R208	03/11/2016	9.59	Call	Bond Future	2,721.9900	2.7220	3,027.2800	3.0273	11.216	0	0	0
2016/06/03	R208	03/11/2016	9.57	Put	Bond Future	675.1900	0.6752	559.5400	0.5595	(17.129)	0	0	0
2016/06/03	R208	02/02/2017			Bond Future	9.0324	94.6507	8.9010	95.0766	(1.455)	0.0000	0.0000	0
2016/06/03	R208	02/02/2017	8.64	Call	Bond Future	1,175.0500	1.1750	1,347.2500	1.3472	14.655	0	0	0
2016/06/03	R208	02/02/2017	8.63	Put	Bond Future	2,473.8800	2.4739	2,218.9100	2.2189	(10.306)	0	0	0
2016/06/03	R208	02/02/2017	8.65	Put	Bond Future	2,434.0600	2.4341	2,181.5900	2.1816	(10.372)	0	0	0
2016/06/03	R208	02/02/2017	8.64	Put	Bond Future	2,453.9200	2.4539	2,200.2000	2.2002	(10.339)	0	0	0
2016/06/03	R208	02/02/2017	8.65	Call	Bond Future	1,188.0500	1.1881	1,361.5000	1.3615	14.600	0	0	0
2016/06/03	R208	02/02/2017	8.63	Call	Bond Future	1,162.1400	1.1621	1,333.0900	1.3331	14.710	0	0	0
2016/06/03	R209	04/08/2016	9.26	Call	Bond Future	636.0300	0.6360	807.5800	0.8076	26.972	0	0	0
2016/06/03	R209	04/08/2016	9.70	Put	Bond Future	2,275.0600	2.2751	1,896.1600	1.8962	(16.655)	0	0	250
2016/06/03	R209	04/08/2016			Bond Future	9.7991	71.5533	9.6914	72.2644	(1.099)	0.0000	0.0000	54,880
2016/06/03	R209	04/08/2016	9.24	Call	Bond Future	605.1600	0.6052	770.3800	0.7704	27.302	0	0	0
2016/06/03	R209	04/08/2016	9.60	Put	Bond Future	2,667.1200	2.6671	2,249.4700	2.2495	(15.659)	0	0	0
2016/06/03	R209	04/08/2016	10.60	Call	Bond Future	5,339.1000	5.3391	5,950.4700	5.9505	11.451	0	0	5,624
2016/06/03	R209	04/08/2016	9.40	Put	Bond Future	3,576.8900	3.5769	3,084.7400	3.0847	(13.759)	0	0	0
2016/06/03	R209	04/08/2016	9.70	Call	Bond Future	1,620.8600	1.6209	1,953.0300	1.9530	20.493	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
2016/06/03	R209	04/08/2016	10.29	Call	Bond Future	3,862.1700	3.8622	4,400.6200	4.4006	13.942	0	0	0
2016/06/03	R209	04/08/2016	9.25	Call	Bond Future	620.5000	0.6205	788.8700	0.7889	27.135	0	0	0
2016/06/03	R209	04/08/2016	9.24	Put	Bond Future	4,422.2200	4.4222	3,876.3700	3.8764	(12.343)	0	0	0
2016/06/03	R209	04/08/2016	10.60	Put	Bond Future	383.7800	0.3838	284.0800	0.2841	(25.978)	0	0	0
2016/06/03	R209	04/08/2016	9.40	Call	Bond Future	884.2300	0.8842	1,103.1500	1.1031	24.758	0	0	250
2016/06/03	R209	04/08/2016	9.26	Put	Bond Future	4,311.0900	4.3111	3,771.5700	3.7716	(12.515)	0	0	0
2016/06/03	R209	04/08/2016	9.60	Call	Bond Future	1,343.3400	1.3433	1,636.7600	1.6368	21.843	0	0	5,624
2016/06/03	R209	04/08/2016	9.25	Put	Bond Future	4,366.5100	4.3665	3,823.8100	3.8238	(12.429)	0	0	0
2016/06/03	R209	04/08/2016	10.29	Put	Bond Future	757.6000	0.7576	584.9800	0.5850	(22.785)	0	0	250
2016/06/03	R209	03/11/2016	10.26	Call	Bond Future	4,479.8500	4.4799	4,956.3700	4.9564	10.637	0	0	0
2016/06/03	R209	03/11/2016			Bond Future	9.8512	69.7641	9.7406	70.4877	(1.123)	0.0000	0.0000	0
2016/06/03	R209	03/11/2016	10.24	Call	Bond Future	4,402.3200	4.4023	4,874.5200	4.8745	10.726	0	0	0
2016/06/03	R209	03/11/2016	10.25	Call	Bond Future	4,440.9400	4.4409	4,915.3100	4.9153	10.682	0	0	0
2016/06/03	R209	03/11/2016	10.24	Put	Bond Future	1,948.0800	1.9481	1,696.6200	1.6966	(12.908)	0	0	0
2016/06/03	R209	03/11/2016	10.25	Put	Bond Future	1,925.3500	1.9253	1,676.0600	1.6761	(12.948)	0	0	5,000
2016/06/03	R209	03/11/2016	10.26	Put	Bond Future	1,903.0100	1.9030	1,655.8700	1.6559	(12.987)	0	0	0
2016/06/03	R209	02/02/2017	9.55	Put	Bond Future	5,109.3500	5.1094	4,694.3200	4.6943	(8.123)	0	0	0
2016/06/03	R209	02/02/2017			Bond Future	9.8969	71.1667	9.7832	71.9043	(1.149)	0.0000	0.0000	0
2016/06/03	R209	02/02/2017	9.54	Put	Bond Future	5,150.2100	5.1502	4,733.1500	4.7331	(8.098)	0	0	0
2016/06/03	R209	02/02/2017	9.55	Call	Bond Future	2,820.4300	2.8204	3,142.9500	3.1430	11.435	0	0	0
2016/06/03	R209	02/02/2017	9.53	Call	Bond Future	2,766.9100	2.7669	3,085.3900	3.0854	11.510	0	0	0
2016/06/03	R209	02/02/2017	9.54	Call	Bond Future	2,793.6000	2.7936	3,114.0900	3.1141	11.472	0	0	0
2016/06/03	R209	02/02/2017	9.53	Put	Bond Future	5,191.3000	5.1913	4,772.2300	4.7722	(8.073)	0	0	0
2016/06/03	R210	04/08/2016			Bond Future	187.5878	187.5878	187.6050	187.6050	0.009	0.0000	0.0000	2,571
2016/06/03	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R210	04/08/2016	181.50	Call	Bond Future	6,087.7500	6.0877	6,105.0300	6.1050	0.284	0	0	0
2016/06/03	R210	04/08/2016	181.52	Call	Bond Future	6,067.7500	6.0677	6,085.0300	6.0850	0.285	0	0	0
2016/06/03	R210	04/08/2016	181.51	Call	Bond Future	6,077.7500	6.0777	6,095.0300	6.0950	0.284	0	0	0
2016/06/03	R210	03/11/2016			Bond Future	188.8891	188.8891	188.9048	188.9048	0.008	0.0000	0.0000	0
2016/06/03	R210	03/11/2016	188.90	Put	Bond Future	10.8800	0.0109	0.0000	0.0000	(100.000)	0	0	0
2016/06/03	R210	03/11/2016	188.92	Put	Bond Future	30.8800	0.0309	15.2100	0.0152	(50.745)	0	0	0
2016/06/03	R210	03/11/2016	188.91	Put	Bond Future	20.8800	0.0209	5.2100	0.0052	(75.048)	0	0	0
2016/06/03	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	4.7900	0.0048	100.000	0	0	0
2016/06/03	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R211	04/08/2016			Bond Future	139.9313	139.9313	139.9405	139.9405	0.007	0.0000	0.0000	64
2016/06/03	R211	04/08/2016	137.09	Call	Bond Future	2,841.2700	2.8413	2,850.4900	2.8505	0.325	0	0	0
2016/06/03	R211	04/08/2016	137.07	Call	Bond Future	2,861.2700	2.8613	2,870.4900	2.8705	0.322	0	0	0
2016/06/03	R211	04/08/2016	137.08	Call	Bond Future	2,851.2700	2.8513	2,860.4900	2.8605	0.323	0	0	0
2016/06/03	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R211	03/11/2016	141.75	Call	Bond Future	854.7400	0.8547	862.6400	0.8626	0.924	0	0	0
2016/06/03	R211	03/11/2016			Bond Future	142.6047	142.6047	142.6126	142.6126	0.006	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
2016/06/03	R211	03/11/2016	141.76	Call	Bond Future	844.7400	0.8447	852.6400	0.8526	0.935	0	0	0
2016/06/03	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R211	03/11/2016	141.74	Call	Bond Future	864.7400	0.8647	872.6400	0.8726	0.914	0	0	0
2016/06/03	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R212	04/08/2016	142.43	Call	Bond Future	3,499.5500	3.4995	3,512.8900	3.5129	0.381	0	0	0
2016/06/03	R212	04/08/2016			Bond Future	145.9295	145.9295	145.9429	145.9429	0.009	0.0000	0.0000	4,218
2016/06/03	R212	04/08/2016	142.44	Call	Bond Future	3,489.5500	3.4895	3,502.8900	3.5029	0.382	0	0	0
2016/06/03	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R212	04/08/2016	142.42	Call	Bond Future	3,509.5500	3.5095	3,522.8900	3.5229	0.380	0	0	0
2016/06/03	R212	03/11/2016			Bond Future	148.7176	148.7176	148.7297	148.7297	0.008	0.0000	0.0000	0
2016/06/03	R212	03/11/2016	148.11	Call	Bond Future	607.6400	0.6076	619.7200	0.6197	1.988	0	0	0
2016/06/03	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/03	R212	03/11/2016	148.12	Call	Bond Future	597.6400	0.5976	609.7200	0.6097	2.021	0	0	0
2016/06/03	R212	03/11/2016	148.10	Call	Bond Future	617.6400	0.6176	629.7200	0.6297	1.956	0	0	0
2016/06/03	R213	04/08/2016			Bond Future	9.7416	81.9985	9.6184	82.8065	(1.265)	0.0000	0.0000	44,353
2016/06/03	R213	04/08/2016	8.99	Put	Bond Future	5,471.1200	5.4711	4,791.8700	4.7919	(12.415)	0	0	0
2016/06/03	R213	04/08/2016	9.01	Put	Bond Future	5,349.4200	5.3494	4,675.9500	4.6760	(12.590)	0	0	0
2016/06/03	R213	04/08/2016	9.00	Put	Bond Future	5,409.9600	5.4100	4,733.5500	4.7336	(12.503)	0	0	0
2016/06/03	R213	04/08/2016	9.01	Call	Bond Future	376.7700	0.3768	511.3300	0.5113	35.714	0	0	0
2016/06/03	R213	04/08/2016	8.99	Call	Bond Future	356.4100	0.3564	485.1900	0.4852	36.133	0	0	0
2016/06/03	R213	04/08/2016	9.00	Call	Bond Future	366.3200	0.3663	497.9400	0.4979	35.930	0	0	0
2016/06/03	R213	03/11/2016			Bond Future	9.8004	80.0077	9.6734	80.8301	(1.296)	0.0000	0.0000	0
2016/06/03	R213	03/11/2016	10.18	Put	Bond Future	1,937.1000	1.9371	1,651.1000	1.6511	(14.764)	0	0	0
2016/06/03	R213	03/11/2016	10.20	Put	Bond Future	1,892.1100	1.8921	1,611.0700	1.6111	(14.853)	0	0	0
2016/06/03	R213	03/11/2016	10.18	Call	Bond Future	4,324.4700	4.3245	4,860.8200	4.8608	12.403	0	0	0
2016/06/03	R213	03/11/2016	10.19	Put	Bond Future	1,914.4000	1.9144	1,630.8900	1.6309	(14.809)	0	0	0
2016/06/03	R213	03/11/2016	10.19	Call	Bond Future	4,363.2600	4.3633	4,902.1000	4.9021	12.349	0	0	0
2016/06/03	R213	03/11/2016	10.20	Call	Bond Future	4,402.3800	4.4024	4,943.6900	4.9437	12.296	0	0	0
2016/06/03	R213	02/02/2017	9.40	Call	Bond Future	2,494.4100	2.4944	2,836.4700	2.8365	13.713	0	0	0
2016/06/03	R213	02/02/2017	9.42	Call	Bond Future	2,544.7000	2.5447	2,891.3300	2.8913	13.622	0	0	0
2016/06/03	R213	02/02/2017			Bond Future	9.8537	81.6161	9.7227	82.4541	(1.330)	0.0000	0.0000	0
2016/06/03	R213	02/02/2017	9.41	Call	Bond Future	2,519.3500	2.5194	2,863.6900	2.8637	13.668	0	0	0
2016/06/03	R213	02/02/2017	9.40	Put	Bond Future	5,450.8300	5.4508	4,954.8500	4.9549	(9.099)	0	0	0
2016/06/03	R213	02/02/2017	9.42	Put	Bond Future	5,367.5200	5.3675	4,876.1100	4.8761	(9.155)	0	0	0
2016/06/03	R213	02/02/2017	9.41	Put	Bond Future	5,408.9300	5.4089	4,915.2300	4.9152	(9.127)	0	0	0
2016/06/03	R214	04/08/2016	9.24	Call	Bond Future	481.6000	0.4816	619.8800	0.6199	28.713	0	0	0
2016/06/03	R214	04/08/2016	9.25	Put	Bond Future	5,189.0900	5.1891	4,596.6900	4.5967	(11.416)	0	0	0
2016/06/03	R214	04/08/2016	11.30	Call	Bond Future	8,520.3000	8.5203	9,224.0100	9.2240	8.259	0	0	5,610
2016/06/03	R214	04/08/2016			Bond Future	9.9080	71.6767	9.8004	72.4103	(1.086)	0.0000	0.0000	30,112
2016/06/03	R214	04/08/2016	8.55	Put	Bond Future	10,339.0200	10.3390	9,625.9300	9.6259	(6.897)	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
2016/06/03	R214	04/08/2016	9.30	Call	Bond Future	563.9700	0.5640	720.2100	0.7202	27.704	0	0	1,300
2016/06/03	R214	04/08/2016	9.25	Call	Bond Future	494.6800	0.4947	635.8700	0.6359	28.542	0	0	0
2016/06/03	R214	04/08/2016	11.30	Put	Bond Future	94.3500	0.0944	64.4700	0.0645	(31.669)	0	0	0
2016/06/03	R214	04/08/2016	10.30	Put	Bond Future	982.5400	0.9825	772.1200	0.7721	(21.416)	0	0	0
2016/06/03	R214	04/08/2016	9.26	Call	Bond Future	508.0300	0.5080	652.1600	0.6522	28.370	0	0	0
2016/06/03	R214	04/08/2016	8.55	Call	Bond Future	49.8400	0.0498	70.3400	0.0703	41.132	0	0	1,300
2016/06/03	R214	04/08/2016	9.30	Put	Bond Future	4,883.4300	4.8834	4,306.0800	4.3061	(11.823)	0	0	0
2016/06/03	R214	04/08/2016	9.24	Put	Bond Future	5,251.3800	5.2514	4,656.0700	4.6561	(11.336)	0	0	0
2016/06/03	R214	04/08/2016	10.30	Call	Bond Future	3,547.6600	3.5477	4,070.8300	4.0708	14.747	0	0	5,610
2016/06/03	R214	04/08/2016	9.26	Put	Bond Future	5,127.2000	5.1272	4,537.7400	4.5377	(11.497)	0	0	0
2016/06/03	R214	03/11/2016	10.35	Put	Bond Future	2,053.4900	2.0535	1,792.9000	1.7929	(12.690)	0	0	0
2016/06/03	R214	03/11/2016			Bond Future	9.9613	69.7433	9.8508	70.4899	(1.110)	0.0000	0.0000	0
2016/06/03	R214	03/11/2016	10.34	Put	Bond Future	2,077.0600	2.0771	1,814.2700	1.8143	(12.652)	0	0	0
2016/06/03	R214	03/11/2016	10.35	Call	Bond Future	4,575.1000	4.5751	5,061.1200	5.0611	10.623	0	0	0
2016/06/03	R214	03/11/2016	10.33	Call	Bond Future	4,496.5100	4.4965	4,978.1300	4.9781	10.711	0	0	0
2016/06/03	R214	03/11/2016	10.34	Call	Bond Future	4,535.7500	4.5357	5,019.5700	5.0196	10.667	0	0	0
2016/06/03	R214	03/11/2016	10.33	Put	Bond Future	2,100.8500	2.1009	1,835.8600	1.8359	(12.613)	0	0	0
2016/06/03	R214	02/02/2017			Bond Future	10.0099	71.1452	9.8962	71.9061	(1.135)	0.0000	0.0000	0
2016/06/03	R214	02/02/2017	9.67	Call	Bond Future	2,947.5900	2.9476	3,282.6200	3.2826	11.366	0	0	0
2016/06/03	R214	02/02/2017	9.66	Put	Bond Future	5,308.1400	5.3081	4,880.2000	4.8802	(8.062)	0	0	0
2016/06/03	R214	02/02/2017	9.68	Put	Bond Future	5,223.7700	5.2238	4,800.0100	4.8000	(8.112)	0	0	0
2016/06/03	R214	02/02/2017	9.67	Put	Bond Future	5,265.8300	5.2658	4,839.9800	4.8400	(8.087)	0	0	0
2016/06/03	R214	02/02/2017	9.68	Call	Bond Future	2,975.5900	2.9756	3,312.7100	3.3127	11.330	0	0	0
2016/06/03	R214	02/02/2017	9.66	Call	Bond Future	2,919.7400	2.9197	3,252.6800	3.2527	11.403	0	0	0
2016/06/03	R248	04/08/2016			Bond Future	9.9798	92.1146	9.8721	93.0448	(1.080)	0.0000	0.0000	59,571
2016/06/03	R248	04/08/2016	9.25	Call	Bond Future	568.7600	0.5688	729.0700	0.7291	28.186	0	0	0
2016/06/03	R248	04/08/2016	9.24	Put	Bond Future	7,310.9100	7.3109	6,537.6600	6.5377	(10.577)	0	0	0
2016/06/03	R248	04/08/2016	9.26	Put	Bond Future	7,146.8900	7.1469	6,380.4400	6.3804	(10.724)	0	0	0
2016/06/03	R248	04/08/2016	9.25	Put	Bond Future	7,228.6600	7.2287	6,458.7800	6.4588	(10.650)	0	0	0
2016/06/03	R248	04/08/2016	9.26	Call	Bond Future	584.2200	0.5842	747.9600	0.7480	28.027	0	0	0
2016/06/03	R248	04/08/2016	9.24	Call	Bond Future	553.6000	0.5536	710.5400	0.7105	28.349	0	0	0
2016/06/03	R248	03/11/2016	10.38	Call	Bond Future	5,648.5200	5.6485	6,249.5700	6.2496	10.641	0	0	0
2016/06/03	R248	03/11/2016			Bond Future	10.0357	89.4287	9.9249	90.3754	(1.104)	0.0000	0.0000	0
2016/06/03	R248	03/11/2016	10.39	Call	Bond Future	5,697.3500	5.6974	6,301.1700	6.3012	10.598	0	0	0
2016/06/03	R248	03/11/2016	10.37	Put	Bond Future	2,850.3300	2.8503	2,501.8800	2.5019	(12.225)	0	0	0
2016/06/03	R248	03/11/2016	10.39	Put	Bond Future	2,788.0700	2.7881	2,445.1700	2.4452	(12.299)	0	0	0
2016/06/03	R248	03/11/2016	10.37	Call	Bond Future	5,600.0400	5.6000	6,198.3100	6.1983	10.683	0	0	0
2016/06/03	R248	03/11/2016	10.38	Put	Bond Future	2,818.9500	2.8189	2,473.2800	2.4733	(12.262)	0	0	0
2016/06/03	R248	02/02/2017	9.76	Put	Bond Future	6,734.7000	6.7347	6,200.2400	6.2002	(7.936)	0	0	0
2016/06/03	R248	02/02/2017	9.78	Put	Bond Future	6,629.3200	6.6293	6,100.0100	6.1000	(7.984)	0	0	0
2016/06/03	R248	02/02/2017			Bond Future	10.0869	91.2264	9.9729	92.1913	(1.130)	0.0000	0.0000	0
2016/06/03	R248	02/02/2017	9.77	Put	Bond Future	6,682.0000	6.6820	6,150.1100	6.1501	(7.960)	0	0	0
2016/06/03	R248	02/02/2017	9.76	Call	Bond Future	3,916.4000	3.9164	4,346.7900	4.3468	10.989	0	0	0
2016/06/03	R248	02/02/2017	9.77	Call	Bond Future	3,952.3200	3.9523	4,385.2800	4.3853	10.955	0	0	0
2016/06/03	R248	02/02/2017	9.78	Call	Bond Future	3,988.1000	3.9881	4,423.6400	4.4236	10.921	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
Total											819392	