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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/06/2016 TO 20/06/2016

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
2016/06/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	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
2016/06/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2025	04/08/2016			Bond Future	127.7590	127.7590	127.7702	127.7702	0.009	0.0000	0.0000	3,012
2016/06/20	2025	04/08/2016	123.86	Call	Bond Future	3,898.9700	3.8990	3,910.1900	3.9102	0.288	0	0	0
2016/06/20	2025	04/08/2016	123.87	Call	Bond Future	3,888.9700	3.8890	3,900.1900	3.9002	0.289	0	0	0
2016/06/20	2025	04/08/2016	123.85	Call	Bond Future	3,908.9700	3.9090	3,920.1900	3.9202	0.287	0	0	0
2016/06/20	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2025	03/11/2016			Bond Future	130.1995	130.1995	130.2112	130.2112	0.009	0.0000	0.0000	0
2016/06/20	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2025	03/11/2016	129.21	Call	Bond Future	989.5400	0.9895	1,001.1900	1.0012	1.177	0	0	0
2016/06/20	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2025	03/11/2016	129.22	Call	Bond Future	979.5400	0.9795	991.1900	0.9912	1.189	0	0	0
2016/06/20	2025	03/11/2016	129.23	Call	Bond Future	969.5400	0.9695	981.1900	0.9812	1.202	0	0	0
2016/06/20	2030	04/08/2016	10.17	Call	Bond Future	4,655.5100	4.6555	5,155.2400	5.1552	10.734	0	0	0
2016/06/20	2030	04/08/2016			Bond Future	9.4722	89.1373	9.4003	89.6370	(0.758)	0.0000	0.0000	25,310
2016/06/20	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2030	03/11/2016	9.35	Put	Bond Future	1,188.3900	1.1884	679.0700	0.6791	(42.858)	0	0	0
2016/06/20	2030	03/11/2016			Bond Future	9.5222	90.8350	9.4480	91.3443	(0.779)	0.0000	0.0000	0
2016/06/20	2030	03/11/2016	9.34	Put	Bond Future	1,258.0900	1.2581	748.7700	0.7488	(40.484)	0	0	0
2016/06/20	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2030	03/11/2016	9.33	Put	Bond Future	1,327.8600	1.3279	818.5400	0.8185	(38.356)	0	0	0
2016/06/20	2032	04/08/2016	9.01	Call	Bond Future	390.3400	0.3903	441.6100	0.4416	13.135	0	0	0
2016/06/20	2032	04/08/2016			Bond Future	9.5967	92.1628	9.5300	92.6566	(0.695)	0.0000	0.0000	11,433
2016/06/20	2032	04/08/2016	8.99	Call	Bond Future	365.5100	0.3655	413.5300	0.4135	13.138	0	0	0
2016/06/20	2032	04/08/2016	9.00	Call	Bond Future	377.7700	0.3778	427.4000	0.4274	13.138	0	0	0
2016/06/20	2032	04/08/2016	8.99	Put	Bond Future	5,009.0300	5.0090	4,563.3400	4.5633	(8.898)	0	0	0
2016/06/20	2032	04/08/2016	9.01	Put	Bond Future	4,875.2300	4.8752	4,432.7900	4.4328	(9.075)	0	0	0
2016/06/20	2032	04/08/2016	9.00	Put	Bond Future	4,941.9200	4.9419	4,497.8400	4.4978	(8.986)	0	0	0
2016/06/20	2032	03/11/2016			Bond Future	9.6502	89.7590	9.5814	90.2622	(0.713)	0.0000	0.0000	0
2016/06/20	2032	03/11/2016	10.28	Put	Bond Future	1,348.8400	1.3488	1,192.0800	1.1921	(11.622)	0	0	0
2016/06/20	2032	03/11/2016	10.30	Put	Bond Future	1,311.0600	1.3111	1,157.4500	1.1575	(11.716)	0	0	0
2016/06/20	2032	03/11/2016	10.29	Put	Bond Future	1,329.7500	1.3297	1,174.5700	1.1746	(11.670)	0	0	0
2016/06/20	2032	03/11/2016	10.30	Call	Bond Future	5,865.0100	5.8650	6,214.6400	6.2146	5.961	0	0	0
2016/06/20	2032	03/11/2016	10.28	Call	Bond Future	5,767.8000	5.7678	6,114.2800	6.1143	6.007	0	0	0
2016/06/20	2032	03/11/2016	10.29	Call	Bond Future	5,816.2400	5.8162	6,164.3000	6.1643	5.984	0	0	0

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2016/06/20	2032	02/02/2017	9.53	Call	Bond Future	3,389.5200	3.3895	3,610.1200	3.6101	6.508	0	0	0
2016/06/20	2032	02/02/2017			Bond Future	9.6965	91.5649	9.6259	92.0751	(0.728)	0.0000	0.0000	0
2016/06/20	2032	02/02/2017	9.51	Call	Bond Future	3,324.3800	3.3244	3,542.0000	3.5420	6.546	0	0	0
2016/06/20	2032	02/02/2017	9.52	Call	Bond Future	3,356.8700	3.3569	3,575.9700	3.5760	6.527	0	0	0
2016/06/20	2032	02/02/2017	9.51	Put	Bond Future	4,681.8100	4.6818	4,389.3100	4.3893	(6.248)	0	0	0
2016/06/20	2032	02/02/2017	9.53	Put	Bond Future	4,599.9400	4.5999	4,310.4200	4.3104	(6.294)	0	0	0
2016/06/20	2032	02/02/2017	9.52	Put	Bond Future	4,640.7500	4.6407	4,349.7300	4.3497	(6.271)	0	0	0
2016/06/20	2033	04/08/2016	104.99	Call	Bond Future	3,690.4300	3.6904	3,700.0700	3.7001	0.261	0	0	0
2016/06/20	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2033	04/08/2016			Bond Future	108.6804	108.6804	108.6901	108.6901	0.009	0.0000	0.0000	4,159
2016/06/20	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2033	04/08/2016	105.00	Call	Bond Future	3,680.4300	3.6804	3,690.0700	3.6901	0.262	0	0	0
2016/06/20	2033	04/08/2016	105.01	Call	Bond Future	3,670.4300	3.6704	3,680.0700	3.6801	0.263	0	0	0
2016/06/20	2033	03/11/2016			Bond Future	109.7374	109.7374	109.7472	109.7472	0.009	0.0000	0.0000	0
2016/06/20	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2033	03/11/2016	109.16	Call	Bond Future	577.3800	0.5774	587.1800	0.5872	1.697	0	0	0
2016/06/20	2033	03/11/2016	109.17	Call	Bond Future	567.3800	0.5674	577.1800	0.5772	1.727	0	0	0
2016/06/20	2033	03/11/2016	109.18	Call	Bond Future	557.3800	0.5574	567.1800	0.5672	1.758	0	0	0
2016/06/20	2037	04/08/2016			Bond Future	9.7520	89.2151	9.6955	89.6701	(0.579)	0.0000	0.0000	40,983
2016/06/20	2037	04/08/2016	9.24	Put	Bond Future	4,841.9500	4.8419	4,439.8800	4.4399	(8.304)	0	0	0
2016/06/20	2037	04/08/2016	9.26	Put	Bond Future	4,704.6900	4.7047	4,306.0000	4.3060	(8.474)	0	0	0
2016/06/20	2037	04/08/2016	9.24	Call	Bond Future	579.4600	0.5795	632.4300	0.6324	9.141	0	0	0
2016/06/20	2037	04/08/2016	9.25	Put	Bond Future	4,773.1100	4.7731	4,372.7200	4.3727	(8.388)	0	0	0
2016/06/20	2037	04/08/2016	9.25	Call	Bond Future	596.9200	0.5969	651.5700	0.6516	9.155	0	0	0
2016/06/20	2037	04/08/2016	9.26	Call	Bond Future	614.6700	0.6147	671.0200	0.6710	9.168	0	0	0
2016/06/20	2037	03/11/2016	10.35	Call	Bond Future	5,900.1800	5.9002	6,199.2800	6.1993	5.069	0	0	0
2016/06/20	2037	03/11/2016	10.36	Put	Bond Future	1,693.0300	1.6930	1,529.8500	1.5299	(9.638)	0	0	0
2016/06/20	2037	03/11/2016			Bond Future	9.8025	90.9143	9.7444	91.3781	(0.593)	0.0000	0.0000	0
2016/06/20	2037	03/11/2016	10.36	Call	Bond Future	5,950.7300	5.9507	6,251.3500	6.2513	5.052	0	0	0
2016/06/20	2037	03/11/2016	10.37	Call	Bond Future	6,001.4400	6.0014	6,303.5600	6.3036	5.034	0	0	0
2016/06/20	2037	03/11/2016	10.35	Put	Bond Future	1,715.9700	1.7160	1,551.2700	1.5513	(9.598)	0	0	0
2016/06/20	2037	03/11/2016	10.37	Put	Bond Future	1,670.3600	1.6704	1,508.6800	1.5087	(9.679)	0	0	0
2016/06/20	2037	02/02/2017	9.68	Put	Bond Future	5,130.5400	5.1305	4,859.9400	4.8599	(5.274)	0	0	0
2016/06/20	2037	02/02/2017			Bond Future	9.8469	88.4864	9.7874	88.9562	(0.604)	0.0000	0.0000	0
2016/06/20	2037	02/02/2017	9.67	Put	Bond Future	5,175.6200	5.1756	4,903.6800	4.9037	(5.254)	0	0	0
2016/06/20	2037	02/02/2017	9.68	Call	Bond Future	3,802.5100	3.8025	4,001.7800	4.0018	5.240	0	0	0
2016/06/20	2037	02/02/2017	9.66	Call	Bond Future	3,731.4600	3.7315	3,928.0400	3.9280	5.268	0	0	0
2016/06/20	2037	02/02/2017	9.67	Call	Bond Future	3,767.0300	3.7670	3,964.9600	3.9650	5.254	0	0	0
2016/06/20	2037	02/02/2017	9.66	Put	Bond Future	5,220.7300	5.2207	4,947.4400	4.9474	(5.235)	0	0	0
2016/06/20	2038	04/08/2016			Bond Future	135.1091	135.1091	135.1211	135.1211	0.009	0.0000	0.0000	22,166
2016/06/20	2038	04/08/2016	129.31	Call	Bond Future	5,799.0600	5.7991	5,811.1300	5.8111	0.208	0	0	0
2016/06/20	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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2016/06/20	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2038	04/08/2016	129.32	Call	Bond Future	5,789.0600	5.7891	5,801.1300	5.8011	0.208	0	0	0
2016/06/20	2038	04/08/2016	129.30	Call	Bond Future	5,809.0600	5.8091	5,821.1300	5.8211	0.208	0	0	0
2016/06/20	2038	03/11/2016	136.32	Call	Bond Future	1,369.9500	1.3700	1,382.5200	1.3825	0.918	0	0	0
2016/06/20	2038	03/11/2016			Bond Future	137.6900	137.6900	137.7025	137.7025	0.009	0.0000	0.0000	0
2016/06/20	2038	03/11/2016	136.33	Call	Bond Future	1,359.9500	1.3600	1,372.5200	1.3725	0.924	0	0	0
2016/06/20	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2038	03/11/2016	136.31	Call	Bond Future	1,379.9500	1.3800	1,392.5200	1.3925	0.911	0	0	0
2016/06/20	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2040	04/08/2016			Bond Future	9.8172	92.7926	9.7607	93.2778	(0.576)	0.0000	0.0000	722
2016/06/20	2040	04/08/2016	9.49	Put	Bond Future	3,915.5500	3.9156	3,525.6800	3.5257	(9.957)	0	0	0
2016/06/20	2040	04/08/2016	9.50	Call	Bond Future	1,073.2500	1.0733	1,171.0000	1.1710	9.108	0	0	0
2016/06/20	2040	04/08/2016	9.51	Call	Bond Future	1,100.6700	1.1007	1,200.8600	1.2009	9.103	0	0	0
2016/06/20	2040	04/08/2016	9.49	Call	Bond Future	1,046.4300	1.0464	1,141.7600	1.1418	9.110	0	0	0
2016/06/20	2040	04/08/2016	9.51	Put	Bond Future	3,790.2400	3.7902	3,405.2300	3.4052	(10.158)	0	0	0
2016/06/20	2040	04/08/2016	9.50	Put	Bond Future	3,852.5300	3.8525	3,465.0800	3.4651	(10.057)	0	0	0
2016/06/20	2040	03/11/2016			Bond Future	9.8682	94.5600	9.8100	95.0544	(0.589)	0.0000	0.0000	0
2016/06/20	2040	03/11/2016	9.69	Put	Bond Future	4,533.5100	4.5335	4,228.6800	4.2287	(6.724)	0	0	0
2016/06/20	2040	03/11/2016	9.71	Put	Bond Future	4,434.4900	4.4345	4,133.2600	4.1333	(6.793)	0	0	0
2016/06/20	2040	03/11/2016	9.70	Put	Bond Future	4,483.8100	4.4838	4,180.7800	4.1808	(6.758)	0	0	0
2016/06/20	2040	03/11/2016	9.71	Call	Bond Future	3,079.1000	3.0791	3,272.3600	3.2724	6.277	0	0	0
2016/06/20	2040	03/11/2016	9.69	Call	Bond Future	3,004.4100	3.0044	3,194.0700	3.1941	6.313	0	0	0
2016/06/20	2040	03/11/2016	9.70	Call	Bond Future	3,041.6300	3.0416	3,233.0900	3.2331	6.295	0	0	0
2016/06/20	2044	04/08/2016	9.50	Call	Bond Future	1,019.5300	1.0195	1,112.0000	1.1120	9.070	0	0	0
2016/06/20	2044	04/08/2016			Bond Future	9.8414	89.9347	9.7849	90.4223	(0.574)	0.0000	0.0000	19,251
2016/06/20	2044	04/08/2016	9.51	Call	Bond Future	1,046.0400	1.0460	1,140.8900	1.1409	9.068	0	0	0
2016/06/20	2044	04/08/2016	9.49	Put	Bond Future	4,104.3200	4.1043	3,706.7800	3.7068	(9.686)	0	0	0
2016/06/20	2044	04/08/2016	9.51	Put	Bond Future	3,974.8600	3.9749	3,582.0500	3.5820	(9.882)	0	0	0
2016/06/20	2044	04/08/2016	9.49	Call	Bond Future	993.4900	0.9935	1,083.6100	1.0836	9.071	0	0	0
2016/06/20	2044	04/08/2016	9.50	Put	Bond Future	4,039.2800	4.0393	3,644.0900	3.6441	(9.784)	0	0	0
2016/06/20	2044	03/11/2016			Bond Future	9.8911	91.6475	9.8330	92.1446	(0.587)	0.0000	0.0000	0
2016/06/20	2044	03/11/2016	10.42	Call	Bond Future	6,271.9100	6.2719	6,587.2200	6.5872	5.027	0	0	0
2016/06/20	2044	03/11/2016	10.41	Put	Bond Future	1,981.6200	1.9816	1,798.2200	1.7982	(9.255)	0	0	0
2016/06/20	2044	03/11/2016	10.43	Put	Bond Future	1,930.9100	1.9309	1,750.7100	1.7507	(9.332)	0	0	0
2016/06/20	2044	03/11/2016	10.42	Put	Bond Future	1,956.2300	1.9562	1,774.4300	1.7744	(9.293)	0	0	0
2016/06/20	2044	03/11/2016	10.43	Call	Bond Future	6,324.6800	6.3247	6,641.5900	6.6416	5.011	0	0	0
2016/06/20	2044	03/11/2016	10.41	Call	Bond Future	6,219.0900	6.2191	6,532.8000	6.5328	5.044	0	0	0
2016/06/20	2044	02/02/2017			Bond Future	9.9350	89.1093	9.8756	89.6131	(0.598)	0.0000	0.0000	0
2016/06/20	2044	02/02/2017	9.77	Call	Bond Future	4,180.8800	4.1809	4,395.5600	4.3956	5.135	0	0	0
2016/06/20	2044	02/02/2017	9.76	Put	Bond Future	5,641.4000	5.6414	5,350.8900	5.3509	(5.150)	0	0	0
2016/06/20	2044	02/02/2017	9.78	Put	Bond Future	5,544.5600	5.5446	5,256.8900	5.2569	(5.188)	0	0	0
2016/06/20	2044	02/02/2017	9.77	Put	Bond Future	5,592.9600	5.5930	5,303.8700	5.3039	(5.169)	0	0	0
2016/06/20	2044	02/02/2017	9.78	Call	Bond Future	4,219.1400	4.2191	4,435.2400	4.4352	5.122	0	0	0
2016/06/20	2044	02/02/2017	9.76	Call	Bond Future	4,142.5200	4.1425	4,355.7800	4.3558	5.148	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
2016/06/20	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2046	04/08/2016			Bond Future	135.6624	135.6624	135.6745	135.6745	0.009	0.0000	0.0000	16,620
2016/06/20	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2046	04/08/2016	129.00	Call	Bond Future	6,662.3500	6.6624	6,674.5200	6.6745	0.183	0	0	0
2016/06/20	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2046	04/08/2016	129.01	Call	Bond Future	6,652.3500	6.6524	6,664.5200	6.6645	0.183	0	0	0
2016/06/20	2046	04/08/2016	129.02	Call	Bond Future	6,642.3500	6.6424	6,654.5200	6.6545	0.183	0	0	0
2016/06/20	2046	03/11/2016	137.07	Put	Bond Future	321.9000	0.3219	309.0800	0.3091	(3.983)	0	0	0
2016/06/20	2046	03/11/2016			Bond Future	136.7481	136.7481	136.7609	136.7609	0.009	0.0000	0.0000	0
2016/06/20	2046	03/11/2016	137.09	Put	Bond Future	341.9000	0.3419	329.0800	0.3291	(3.750)	0	0	0
2016/06/20	2046	03/11/2016	137.08	Put	Bond Future	331.9000	0.3319	319.0800	0.3191	(3.863)	0	0	0
2016/06/20	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2050	04/08/2016	139.14	Call	Bond Future	5,087.6700	5.0877	5,101.0700	5.1011	0.263	0	0	0
2016/06/20	2050	04/08/2016			Bond Future	144.2277	144.2277	144.2411	144.2411	0.009	0.0000	0.0000	21,135
2016/06/20	2050	04/08/2016	139.12	Call	Bond Future	5,107.6700	5.1077	5,121.0700	5.1211	0.262	0	0	0
2016/06/20	2050	04/08/2016	139.13	Call	Bond Future	5,097.6700	5.0977	5,111.0700	5.1111	0.263	0	0	0
2016/06/20	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2050	03/11/2016	149.52	Put	Bond Future	2,536.9200	2.5369	2,523.4300	2.5234	(0.532)	0	0	0
2016/06/20	2050	03/11/2016			Bond Future	146.9831	146.9831	146.9966	146.9966	0.009	0.0000	0.0000	0
2016/06/20	2050	03/11/2016	149.54	Put	Bond Future	2,556.9200	2.5569	2,543.4300	2.5434	(0.528)	0	0	0
2016/06/20	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2050	03/11/2016	149.53	Put	Bond Future	2,546.9200	2.5469	2,533.4300	2.5334	(0.530)	0	0	0
2016/06/20	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	AL37	04/08/2016			Index Future	487.2500	487.2500	488.4580	488.4580	0.248	0.0000	0.0000	15
2016/06/20	AL37	03/11/2016			Index Future	496.6290	496.6290	497.8590	497.8590	0.248	0.0000	0.0000	0
2016/06/20	AL7T	04/08/2016			Index Future	560.9760	560.9760	563.2300	563.2300	0.402	0.0000	0.0000	11
2016/06/20	AL7T	03/11/2016			Index Future	571.7740	571.7740	574.0700	574.0700	0.402	0.0000	0.0000	0
2016/06/20	ALBI	04/08/2016			Index Future	509.7110	509.7110	511.8710	511.8710	0.424	0.0000	0.0000	722
2016/06/20	ALBI	03/11/2016			Index Future	519.5220	519.5220	521.7220	521.7220	0.423	0.0000	0.0000	8
2016/06/20	ALBI	02/02/2017			Index Future	529.9700	529.9700	532.1930	532.1930	0.419	0.0000	0.0000	0

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2016/06/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/06/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	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
2016/06/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/20	EL28	04/08/2016			Bond Future	132.5170	132.5170	132.2603	132.2603	(0.194)	0.0000	0.0000	0
2016/06/20	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	EL28	04/08/2016	126.86	Call	Bond Future	5,657.0200	5.6570	5,400.2600	5.4003	(4.539)	0	0	0
2016/06/20	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	EL28	04/08/2016	126.87	Call	Bond Future	5,647.0200	5.6470	5,390.2600	5.3903	(4.547)	0	0	0
2016/06/20	EL28	04/08/2016	126.88	Call	Bond Future	5,637.0200	5.6370	5,380.2600	5.3803	(4.555)	0	0	0
2016/06/20	EL28	03/11/2016	132.17	Call	Bond Future	1,213.9700	1.2140	952.4800	0.9525	(21.540)	0	0	0
2016/06/20	EL28	03/11/2016			Bond Future	133.3840	133.3840	133.1225	133.1225	(0.196)	0.0000	0.0000	0
2016/06/20	EL28	03/11/2016	132.15	Call	Bond Future	1,233.9700	1.2340	972.4800	0.9725	(21.191)	0	0	0
2016/06/20	EL28	03/11/2016	132.16	Call	Bond Future	1,223.9700	1.2240	962.4800	0.9625	(21.364)	0	0	0
2016/06/20	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	ES33	04/08/2016			Bond Future	10.6164	78.6532	10.5596	79.0145	(0.535)	0.0000	0.0000	8,882
2016/06/20	ES33	04/08/2016	10.24	Put	Bond Future	2,442.3200	2.4423	2,081.0100	2.0810	(14.794)	0	0	0
2016/06/20	ES33	04/08/2016	10.26	Put	Bond Future	2,309.5700	2.3096	1,948.2600	1.9483	(15.644)	0	0	0
2016/06/20	ES33	04/08/2016	10.25	Put	Bond Future	2,375.9000	2.3759	2,014.5900	2.0146	(15.207)	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
2016/06/20	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	ES33	03/11/2016			Bond Future	10.6995	76.3583	10.6408	76.7266	(0.549)	0.0000	0.0000	0
2016/06/20	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	ES33	03/11/2016	11.31	Call	Bond Future	3,671.7500	3.6718	4,040.0500	4.0400	10.031	0	0	0
2016/06/20	ES33	03/11/2016	11.29	Call	Bond Future	3,555.8400	3.5558	3,924.1400	3.9241	10.358	0	0	0
2016/06/20	ES33	03/11/2016	11.30	Call	Bond Future	3,613.8300	3.6138	3,982.1300	3.9821	10.191	0	0	0
2016/06/20	ES33	02/02/2017			Bond Future	10.7788	77.8946	10.7185	78.2675	(0.559)	0.0000	0.0000	0
2016/06/20	ES33	02/02/2017	10.59	Put	Bond Future	1,177.5500	1.1775	804.6800	0.8047	(31.665)	0	0	0
2016/06/20	ES33	02/02/2017	10.61	Put	Bond Future	1,051.4500	1.0514	678.5800	0.6786	(35.462)	0	0	0
2016/06/20	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	ES33	02/02/2017	10.60	Put	Bond Future	1,114.4600	1.1145	741.5900	0.7416	(33.457)	0	0	0
2016/06/20	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	ES42	04/08/2016			Bond Future	10.7712	82.7934	10.7093	83.2402	(0.575)	0.0000	0.0000	7,270
2016/06/20	ES42	03/11/2016			Bond Future	10.8532	80.1074	10.7892	80.5628	(0.590)	0.0000	0.0000	0
2016/06/20	GOVI	04/08/2016	520.99	Put	GOVI	126,530.0000	12.6530	105,920.0000	10.5920	(16.289)	0	0	0
2016/06/20	GOVI	04/08/2016			GOVI	508.3370	508.3370	510.3980	510.3980	0.405	0.0000	0.0000	450
2016/06/20	GOVI	04/08/2016	521.01	Put	GOVI	126,730.0000	12.6730	106,120.0000	10.6120	(16.263)	0	0	0
2016/06/20	GOVI	04/08/2016	521.00	Put	GOVI	126,630.0000	12.6630	106,020.0000	10.6020	(16.276)	0	0	0
2016/06/20	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	GOVI	03/11/2016	476.11	Call	GOVI	420,120.0000	42.0120	441,110.0000	44.1110	4.996	0	0	0
2016/06/20	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	GOVI	03/11/2016			GOVI	518.1220	518.1220	520.2210	520.2210	0.405	0.0000	0.0000	127
2016/06/20	GOVI	03/11/2016	476.12	Call	GOVI	420,020.0000	42.0020	441,010.0000	44.1010	4.997	0	0	0
2016/06/20	GOVI	03/11/2016	476.13	Call	GOVI	419,920.0000	41.9920	440,910.0000	44.0910	4.999	0	0	0
2016/06/20	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	GOVI	02/02/2017			GOVI	528.5410	528.5410	530.6620	530.6620	0.401	0.0000	0.0000	0
2016/06/20	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	GOVI	02/02/2017	533.32	Put	GOVI	47,790.0000	4.7790	26,580.0000	2.6580	(44.382)	0	0	0
2016/06/20	GOVI	02/02/2017	533.34	Put	GOVI	47,990.0000	4.7990	26,780.0000	2.6780	(44.197)	0	0	0
2016/06/20	GOVI	02/02/2017	533.33	Put	GOVI	47,890.0000	4.7890	26,680.0000	2.6680	(44.289)	0	0	0
2016/06/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/06/20	IGOV	04/08/2016			Index Future	248.4640	248.4640	248.5060	248.5060	0.017	0.0000	0.0000	1,081
2016/06/20	IGOV	03/11/2016			Index Future	253.2620	253.2620	253.3040	253.3040	0.017	0.0000	0.0000	24
2016/06/20	IGOV	02/02/2017			Index Future	258.3690	258.3690	258.4020	258.4020	0.013	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
2016/06/20	ILBI	04/08/2016			Index Future	672.8300	672.8300	672.8140	672.8140	(0.002)	0.0000	0.0000	156
2016/06/20	ILBI	03/11/2016			Index Future	685.6710	685.6710	685.6540	685.6540	(0.002)	0.0000	0.0000	0
2016/06/20	IS01	19/12/2016			Interest Rate Swap	100.0810	100.0810	100.0781	100.0781	(0.003)	0.0000	0.0000	0
2016/06/20	IS01	16/03/2017			Interest Rate Swap	100.0724	100.0724	100.0627	100.0627	(0.010)	0.0000	0.0000	0
2016/06/20	IS01	15/06/2017			Interest Rate Swap	99.7741	99.7741	99.7525	99.7525	(0.022)	0.0000	0.0000	0
2016/06/20	IS01	21/09/2017			Interest Rate Swap	99.9221	99.9221	99.8875	99.8875	(0.035)	0.0000	0.0000	0
2016/06/20	IS02	18/12/2017			Interest Rate Swap	100.3152	100.3152	100.2689	100.2689	(0.046)	0.0000	0.0000	0
2016/06/20	IS02	16/03/2018			Interest Rate Swap	99.7231	99.7231	99.6653	99.6653	(0.058)	0.0000	0.0000	0
2016/06/20	IS02	15/06/2018			Interest Rate Swap	99.5205	99.5205	99.4671	99.4671	(0.054)	0.0000	0.0000	0
2016/06/20	IS02	21/09/2018			Interest Rate Swap	99.7360	99.7360	99.6746	99.6746	(0.062)	0.0000	0.0000	0
2016/06/20	IS05	17/12/2020			Interest Rate Swap	99.8113	99.8113	99.6398	99.6398	(0.172)	0.0000	0.0000	0
2016/06/20	IS05	16/03/2021			Interest Rate Swap	99.2667	99.2667	99.0939	99.0939	(0.174)	0.0000	0.0000	0
2016/06/20	IS05	15/06/2021			Interest Rate Swap	98.6905	98.6905	98.5125	98.5125	(0.180)	0.0000	0.0000	0
2016/06/20	IS05	21/09/2021			Interest Rate Swap	99.0858	99.0858	98.8985	98.8985	(0.189)	0.0000	0.0000	0
2016/06/20	IS10	17/12/2025			Interest Rate Swap	101.3924	101.3924	101.0755	101.0755	(0.313)	0.0000	0.0000	0
2016/06/20	IS10	16/03/2026			Interest Rate Swap	98.6076	98.6076	98.2771	98.2771	(0.335)	0.0000	0.0000	0
2016/06/20	IS10	15/06/2026			Interest Rate Swap	97.4752	97.4752	97.1346	97.1346	(0.349)	0.0000	0.0000	0
2016/06/20	IS10	21/09/2026			Interest Rate Swap	99.5821	99.5821	99.2417	99.2417	(0.342)	0.0000	0.0000	0
2016/06/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/06/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/06/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/06/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/06/20	JBAF	20/07/2016			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2016/06/20	JBAF	17/08/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/06/20	JBAF	21/09/2016			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/06/20	JBAF	19/10/2016			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2016/06/20	JBAF	16/11/2016			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2016/06/20	JBAF	21/12/2016			Jibar Tradeable Future	7.6500	92.3500	7.6500	92.3500	0.000	0.0000	0.0000	0
2016/06/20	JBAF	15/03/2017			Jibar Tradeable Future	7.7800	92.2200	7.7800	92.2200	0.000	0.0000	0.0000	0
2016/06/20	JBAF	21/06/2017			Jibar Tradeable Future	7.9400	92.0600	7.9400	92.0600	0.000	0.0000	0.0000	0
2016/06/20	JBAF	20/09/2017			Jibar Tradeable Future	9.0200	90.9800	9.0200	90.9800	0.000	0.0000	0.0000	0
2016/06/20	JBAF	20/12/2017			Jibar Tradeable Future	8.1000	91.9000	8.1000	91.9000	0.000	0.0000	0.0000	0
2016/06/20	JBAF	20/03/2018			Jibar Tradeable Future	8.1500	91.8500	8.1500	91.8500	0.000	0.0000	0.0000	0
2016/06/20	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/06/20	R023	04/08/2016	8.24	Call	Bond Future	191.4000	0.1914	217.0000	0.2170	13.375	0	0	0
2016/06/20	R023	04/08/2016	8.25	Put	Bond Future	2,993.9200	2.9939	2,726.0300	2.7260	(8.948)	0	0	0

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2016/06/20	R023	04/08/2016			Bond Future	8.8297	98.1382	8.7676	98.4326	(0.703)	0.0000	0.0000	11,629
2016/06/20	R023	04/08/2016	8.25	Call	Bond Future	198.4600	0.1985	225.0100	0.2250	13.378	0	0	0
2016/06/20	R023	04/08/2016	8.26	Call	Bond Future	205.8200	0.2058	233.3400	0.2333	13.371	0	0	0
2016/06/20	R023	04/08/2016	8.24	Put	Bond Future	3,035.9800	3.0360	2,767.1400	2.7671	(8.855)	0	0	0
2016/06/20	R023	04/08/2016	8.26	Put	Bond Future	2,952.1900	2.9522	2,685.2700	2.6853	(9.041)	0	0	0
2016/06/20	R023	03/11/2016	9.73	Put	Bond Future	512.0700	0.5121	443.1300	0.4431	(13.463)	0	0	0
2016/06/20	R023	03/11/2016			Bond Future	8.8825	96.0757	8.8173	96.3759	(0.734)	0.0000	0.0000	0
2016/06/20	R023	03/11/2016	9.75	Put	Bond Future	495.0900	0.4951	427.8800	0.4279	(13.575)	0	0	0
2016/06/20	R023	03/11/2016	9.73	Call	Bond Future	4,307.3700	4.3074	4,538.6000	4.5386	5.368	0	0	0
2016/06/20	R023	03/11/2016	9.74	Put	Bond Future	503.5200	0.5035	435.4500	0.4355	(13.519)	0	0	0
2016/06/20	R023	03/11/2016	9.74	Call	Bond Future	4,342.4600	4.3425	4,574.5600	4.5746	5.345	0	0	0
2016/06/20	R023	03/11/2016	9.75	Call	Bond Future	4,377.6400	4.3776	4,610.6000	4.6106	5.322	0	0	0
2016/06/20	R023	02/02/2017	8.85	Call	Bond Future	2,089.8200	2.0898	2,226.0100	2.2260	6.517	0	0	0
2016/06/20	R023	02/02/2017			Bond Future	8.9251	98.0083	8.8571	98.3111	(0.761)	0.0000	0.0000	0
2016/06/20	R023	02/02/2017	8.86	Call	Bond Future	2,111.5800	2.1116	2,248.7200	2.2487	6.495	0	0	0
2016/06/20	R023	02/02/2017	8.84	Put	Bond Future	2,447.4200	2.4474	2,279.9000	2.2799	(6.845)	0	0	0
2016/06/20	R023	02/02/2017	8.86	Put	Bond Future	2,401.4900	2.4015	2,235.8700	2.2359	(6.897)	0	0	0
2016/06/20	R023	02/02/2017	8.84	Call	Bond Future	2,068.1800	2.0682	2,203.4200	2.2034	6.539	0	0	0
2016/06/20	R023	02/02/2017	8.85	Put	Bond Future	2,424.3800	2.4244	2,257.8100	2.2578	(6.871)	0	0	0
2016/06/20	R035	04/08/2016			Bond Future	9.6851	97.0045	9.6287	97.4625	(0.583)	0.0000	0.0000	5,505
2016/06/20	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R035	04/08/2016	10.35	Call	Bond Future	5,142.4800	5.1425	5,600.4800	5.6005	8.906	0	0	0
2016/06/20	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R035	04/08/2016	10.36	Call	Bond Future	5,216.4200	5.2164	5,674.4200	5.6744	8.780	0	0	0
2016/06/20	R035	04/08/2016	10.37	Call	Bond Future	5,290.2700	5.2903	5,748.2700	5.7483	8.657	0	0	0
2016/06/20	R035	03/11/2016	9.58	Put	Bond Future	1,284.9000	1.2849	818.1300	0.8181	(36.327)	0	0	0
2016/06/20	R035	03/11/2016			Bond Future	9.7391	94.3498	9.6809	94.8166	(0.597)	0.0000	0.0000	0
2016/06/20	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R035	03/11/2016	9.57	Put	Bond Future	1,366.5700	1.3666	899.8000	0.8998	(34.156)	0	0	0
2016/06/20	R035	03/11/2016	9.59	Put	Bond Future	1,203.3400	1.2033	736.5700	0.7366	(38.790)	0	0	0
2016/06/20	R186	04/08/2016	8.51	Put	Bond Future	4,448.9200	4.4489	4,054.8000	4.0548	(8.859)	0	0	0
2016/06/20	R186	04/08/2016	8.90	Call	Bond Future	1,068.0300	1.0680	1,194.0600	1.1941	11.800	0	0	500
2016/06/20	R186	04/08/2016	8.85	Call	Bond Future	938.6700	0.9387	1,051.1400	1.0511	11.982	0	0	750
2016/06/20	R186	04/08/2016	9.60	Call	Bond Future	4,015.0600	4.0151	4,344.6800	4.3447	8.210	0	0	0
2016/06/20	R186	04/08/2016	10.00	Put	Bond Future	116.1900	0.1162	78.1000	0.0781	(32.783)	0	0	6,500
2016/06/20	R186	04/08/2016			Bond Future	9.0795	110.8229	9.0178	111.2592	(0.680)	0.0000	0.0000	97,751
2016/06/20	R186	04/08/2016	8.50	Put	Bond Future	4,511.6300	4.5116	4,116.0600	4.1161	(8.768)	0	0	0
2016/06/20	R186	04/08/2016	9.25	Put	Bond Future	1,099.2800	1.0993	895.4700	0.8955	(18.540)	0	0	1,000
2016/06/20	R186	04/08/2016	9.35	Put	Bond Future	856.8700	0.8569	683.3800	0.6834	(20.247)	0	0	0
2016/06/20	R186	04/08/2016	9.40	Put	Bond Future	752.1500	0.7522	593.2300	0.5932	(21.129)	0	0	5,000
2016/06/20	R186	04/08/2016	9.30	Put	Bond Future	972.4000	0.9724	783.9100	0.7839	(19.384)	0	0	0
2016/06/20	R186	04/08/2016	8.51	Call	Bond Future	333.8300	0.3338	375.9500	0.3759	12.617	0	0	0
2016/06/20	R186	04/08/2016	8.85	Put	Bond Future	2,572.2500	2.5723	2,248.4800	2.2485	(12.587)	0	0	0

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2016/06/20	R186	04/08/2016	8.49	Call	Bond Future	311.3200	0.3113	350.5700	0.3506	12.608	0	0	0
2016/06/20	R186	04/08/2016	8.50	Call	Bond Future	322.4200	0.3224	363.0900	0.3631	12.614	0	0	0
2016/06/20	R186	04/08/2016	8.90	Put	Bond Future	2,342.9100	2.3429	2,032.7000	2.0327	(13.240)	0	0	0
2016/06/20	R186	04/08/2016	9.25	Call	Bond Future	2,291.8100	2.2918	2,524.2400	2.5242	10.142	0	0	0
2016/06/20	R186	04/08/2016	9.35	Call	Bond Future	2,740.5900	2.7406	3,003.3400	3.0033	9.587	0	0	500
2016/06/20	R186	04/08/2016	9.40	Call	Bond Future	2,979.2200	2.9792	3,256.5400	3.2565	9.308	0	0	0
2016/06/20	R186	04/08/2016	9.30	Call	Bond Future	2,511.2800	2.5113	2,759.0300	2.7590	9.865	0	0	500
2016/06/20	R186	04/08/2016	9.60	Put	Bond Future	429.5000	0.4295	322.8800	0.3229	(24.824)	0	0	5,635
2016/06/20	R186	04/08/2016	10.00	Call	Bond Future	6,348.8200	6.3488	6,746.9700	6.7470	6.271	0	0	0
2016/06/20	R186	04/08/2016	8.49	Put	Bond Future	4,574.7100	4.5747	4,177.7200	4.1777	(8.678)	0	0	0
2016/06/20	R186	03/11/2016	9.40	Put	Bond Future	1,919.6200	1.9196	1,726.9000	1.7269	(10.039)	0	0	0
2016/06/20	R186	03/11/2016			Bond Future	9.1281	112.9332	9.0639	113.3779	(0.703)	0.0000	0.0000	10
2016/06/20	R186	03/11/2016	9.20	Put	Bond Future	2,503.8100	2.5038	2,275.7600	2.2758	(9.108)	0	0	0
2016/06/20	R186	03/11/2016	8.95	Put	Bond Future	3,407.2000	3.4072	3,134.4800	3.1345	(8.004)	0	0	0
2016/06/20	R186	03/11/2016	8.97	Put	Bond Future	3,327.6500	3.3276	3,058.4600	3.0585	(8.089)	0	0	0
2016/06/20	R186	03/11/2016	9.66	Call	Bond Future	4,915.7200	4.9157	5,210.5800	5.2106	5.998	0	0	0
2016/06/20	R186	03/11/2016	8.96	Put	Bond Future	3,367.2600	3.3673	3,096.3100	3.0963	(8.047)	0	0	0
2016/06/20	R186	03/11/2016	8.97	Call	Bond Future	2,228.5000	2.2285	2,403.9500	2.4040	7.873	0	0	0
2016/06/20	R186	03/11/2016	9.71	Call	Bond Future	5,149.5200	5.1495	5,452.0900	5.4521	5.876	0	0	0
2016/06/20	R186	03/11/2016	9.20	Call	Bond Future	2,999.1600	2.9992	3,215.7500	3.2157	7.222	0	0	1,425
2016/06/20	R186	03/11/2016	8.95	Call	Bond Future	2,167.9000	2.1679	2,339.8200	2.3398	7.930	0	0	0
2016/06/20	R186	03/11/2016	9.40	Call	Bond Future	3,776.1100	3.7761	4,028.0300	4.0280	6.671	0	0	1,425
2016/06/20	R186	03/11/2016	9.66	Put	Bond Future	1,324.2500	1.3243	1,174.4700	1.1745	(11.311)	0	0	5,000
2016/06/20	R186	03/11/2016	9.71	Put	Bond Future	1,228.8000	1.2288	1,086.7300	1.0867	(11.562)	0	0	5,000
2016/06/20	R186	03/11/2016	8.96	Call	Bond Future	2,198.0700	2.1981	2,371.7600	2.3718	7.902	0	0	0
2016/06/20	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R197	04/08/2016			Bond Future	299.0290	299.0290	299.2438	299.2438	0.072	0.0000	0.0000	1,657
2016/06/20	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R197	04/08/2016	293.98	Call	Bond Future	5,049.0200	5.0490	5,263.7800	5.2638	4.253	0	0	0
2016/06/20	R197	04/08/2016	293.96	Call	Bond Future	5,069.0200	5.0690	5,283.7800	5.2838	4.237	0	0	0
2016/06/20	R197	04/08/2016	293.97	Call	Bond Future	5,059.0200	5.0590	5,273.7800	5.2738	4.245	0	0	0
2016/06/20	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R197	03/11/2016	303.56	Call	Bond Future	1,181.2300	1.1812	1,400.5000	1.4005	18.563	0	0	0
2016/06/20	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R197	03/11/2016			Bond Future	304.7412	304.7412	304.9605	304.9605	0.072	0.0000	0.0000	0
2016/06/20	R197	03/11/2016	303.57	Call	Bond Future	1,171.2300	1.1712	1,390.5000	1.3905	18.721	0	0	0
2016/06/20	R197	03/11/2016	303.58	Call	Bond Future	1,161.2300	1.1612	1,380.5000	1.3805	18.883	0	0	0
2016/06/20	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R202	04/08/2016	243.25	Call	Bond Future	7,449.8900	7.4499	7,396.4800	7.3965	(0.717)	0	0	0
2016/06/20	R202	04/08/2016			Bond Future	249.7746	249.7746	249.7968	249.7968	0.009	0.0000	0.0000	37,553
2016/06/20	R202	04/08/2016	243.26	Call	Bond Future	7,442.0100	7.4420	7,388.5100	7.3885	(0.719)	0	0	0
2016/06/20	R202	04/08/2016	243.24	Put	Bond Future	923.2400	0.9232	847.6700	0.8477	(8.185)	0	0	0
2016/06/20	R202	04/08/2016	243.26	Put	Bond Future	927.4600	0.9275	851.7200	0.8517	(8.166)	0	0	0
2016/06/20	R202	04/08/2016	243.24	Call	Bond Future	7,457.7900	7.4578	7,404.4600	7.4045	(0.715)	0	0	0
2016/06/20	R202	04/08/2016	243.25	Put	Bond Future	925.3400	0.9253	849.6900	0.8497	(8.175)	0	0	0

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2016/06/20	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R202	03/11/2016			Bond Future	254.5458	254.5458	254.5687	254.5687	0.009	0.0000	0.0000	0
2016/06/20	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R202	03/11/2016	253.85	Call	Bond Future	695.7900	0.6958	718.6900	0.7187	3.291	0	0	0
2016/06/20	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R202	03/11/2016	253.86	Call	Bond Future	685.7900	0.6858	708.6900	0.7087	3.339	0	0	0
2016/06/20	R202	03/11/2016	253.87	Call	Bond Future	675.7900	0.6758	698.6900	0.6987	3.389	0	0	0
2016/06/20	R203	04/08/2016	7.26	Call	Bond Future	33.7900	0.0338	41.3000	0.0413	22.226	0	0	0
2016/06/20	R203	04/08/2016			Bond Future	7.7312	103.8418	7.6640	103.9116	(0.869)	0.0000	0.0000	58,231
2016/06/20	R203	04/08/2016	7.24	Call	Bond Future	30.8300	0.0308	37.7300	0.0377	22.381	0	0	0
2016/06/20	R203	04/08/2016	7.25	Call	Bond Future	32.2400	0.0322	39.4400	0.0394	22.333	0	0	0
2016/06/20	R203	04/08/2016	7.24	Put	Bond Future	543.2000	0.5432	480.2400	0.4802	(11.591)	0	0	0
2016/06/20	R203	04/08/2016	7.26	Put	Bond Future	525.2200	0.5252	462.8700	0.4629	(11.871)	0	0	0
2016/06/20	R203	04/08/2016	7.25	Put	Bond Future	534.1400	0.5341	471.4800	0.4715	(11.731)	0	0	0
2016/06/20	R203	03/11/2016	8.86	Call	Bond Future	952.0100	0.9520	1,016.7200	1.0167	6.797	0	0	0
2016/06/20	R203	03/11/2016			Bond Future	7.7146	101.6472	7.6270	101.7185	(1.136)	0.0000	0.0000	0
2016/06/20	R203	03/11/2016	8.84	Call	Bond Future	937.2000	0.9372	1,001.6500	1.0017	6.877	0	0	0
2016/06/20	R203	03/11/2016	8.85	Call	Bond Future	944.6000	0.9446	1,009.1800	1.0092	6.837	0	0	0
2016/06/20	R203	03/11/2016	8.84	Put	Bond Future	28.4400	0.0284	21.5900	0.0216	(24.086)	0	0	0
2016/06/20	R203	03/11/2016	8.86	Put	Bond Future	27.2100	0.0272	20.6200	0.0206	(24.219)	0	0	0
2016/06/20	R203	03/11/2016	8.85	Put	Bond Future	27.8200	0.0278	21.1000	0.0211	(24.155)	0	0	0
2016/06/20	R203	02/02/2017	7.70	Call	Bond Future	276.6700	0.2767	315.3800	0.3154	13.991	0	0	0
2016/06/20	R203	02/02/2017	7.71	Put	Bond Future	190.3600	0.1904	160.2500	0.1602	(15.817)	0	0	0
2016/06/20	R203	02/02/2017			Bond Future	7.5553	103.6922	7.4361	103.7612	(1.578)	0.0000	0.0000	0
2016/06/20	R203	02/02/2017	7.71	Call	Bond Future	279.9000	0.2799	318.8800	0.3189	13.926	0	0	0
2016/06/20	R203	02/02/2017	7.72	Call	Bond Future	283.4800	0.2835	322.7200	0.3227	13.842	0	0	0
2016/06/20	R203	02/02/2017	7.70	Put	Bond Future	192.9100	0.1929	162.5300	0.1625	(15.748)	0	0	0
2016/06/20	R203	02/02/2017	7.72	Put	Bond Future	188.1500	0.1882	158.3000	0.1583	(15.865)	0	0	0
2016/06/20	R204	04/08/2016			Bond Future	8.1526	100.7549	8.0886	100.8900	(0.785)	0.0000	0.0000	32,331
2016/06/20	R204	04/08/2016	7.74	Put	Bond Future	984.3900	0.9844	868.5400	0.8685	(11.769)	0	0	0
2016/06/20	R204	04/08/2016	7.76	Put	Bond Future	950.5700	0.9506	836.1100	0.8361	(12.041)	0	0	0
2016/06/20	R204	04/08/2016	7.74	Call	Bond Future	109.5600	0.1096	128.8300	0.1288	17.589	0	0	0
2016/06/20	R204	04/08/2016	7.75	Put	Bond Future	967.3600	0.9674	852.2000	0.8522	(11.905)	0	0	0
2016/06/20	R204	04/08/2016	7.75	Call	Bond Future	113.8400	0.1138	133.8000	0.1338	17.533	0	0	0
2016/06/20	R204	04/08/2016	7.76	Call	Bond Future	118.3600	0.1184	139.0200	0.1390	17.455	0	0	0
2016/06/20	R204	03/11/2016			Bond Future	8.1950	102.6735	8.1227	102.8113	(0.882)	0.0000	0.0000	0
2016/06/20	R204	03/11/2016	9.21	Put	Bond Future	106.7500	0.1068	87.1100	0.0871	(18.398)	0	0	0
2016/06/20	R204	03/11/2016	9.23	Put	Bond Future	102.4200	0.1024	83.4300	0.0834	(18.541)	0	0	0
2016/06/20	R204	03/11/2016	9.22	Put	Bond Future	104.5000	0.1045	85.1900	0.0852	(18.478)	0	0	0
2016/06/20	R204	03/11/2016	9.22	Call	Bond Future	2,033.3500	2.0334	2,151.8200	2.1518	5.826	0	0	0
2016/06/20	R204	03/11/2016	9.21	Call	Bond Future	2,017.0100	2.0170	2,135.1500	2.1351	5.857	0	0	0
2016/06/20	R204	03/11/2016	9.23	Call	Bond Future	2,049.8500	2.0499	2,168.6400	2.1686	5.795	0	0	0
2016/06/20	R204	02/02/2017	8.28	Call	Bond Future	806.0600	0.8061	876.1800	0.8762	8.699	0	0	0
2016/06/20	R204	02/02/2017			Bond Future	8.2017	100.6965	8.1211	100.8334	(0.982)	0.0000	0.0000	0
2016/06/20	R204	02/02/2017	8.29	Call	Bond Future	815.3000	0.8153	885.9300	0.8859	8.663	0	0	0
2016/06/20	R204	02/02/2017	8.30	Call	Bond Future	824.9200	0.8249	896.0400	0.8960	8.621	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
2016/06/20	R204	02/02/2017	8.28	Put	Bond Future	673.2200	0.6732	606.3900	0.6064	(9.927)	0	0	0
2016/06/20	R204	02/02/2017	8.30	Put	Bond Future	658.1900	0.6582	592.3600	0.5924	(10.002)	0	0	0
2016/06/20	R204	02/02/2017	8.29	Put	Bond Future	665.5100	0.6655	599.1900	0.5992	(9.965)	0	0	0
2016/06/20	R207	04/08/2016			Bond Future	8.4411	97.0195	8.3727	97.2157	(0.811)	0.0000	0.0000	76,760
2016/06/20	R207	04/08/2016	7.99	Put	Bond Future	1,455.2900	1.4553	1,286.2600	1.2863	(11.615)	0	0	0
2016/06/20	R207	04/08/2016	8.01	Put	Bond Future	1,408.6800	1.4087	1,241.5100	1.2415	(11.867)	0	0	0
2016/06/20	R207	04/08/2016	8.00	Put	Bond Future	1,431.9000	1.4319	1,263.7900	1.2638	(11.740)	0	0	0
2016/06/20	R207	04/08/2016	8.01	Call	Bond Future	164.7800	0.1648	193.7800	0.1938	17.599	0	0	0
2016/06/20	R207	04/08/2016	7.99	Call	Bond Future	153.2100	0.1532	180.3500	0.1804	17.714	0	0	0
2016/06/20	R207	04/08/2016	8.00	Call	Bond Future	158.9100	0.1589	186.9700	0.1870	17.658	0	0	0
2016/06/20	R207	02/02/2017	9.24	Call	Bond Future	2,266.0400	2.2660	2,409.2100	2.4092	6.318	0	0	0
2016/06/20	R207	02/02/2017			Bond Future	8.5203	97.2124	8.4402	97.4129	(0.940)	0.0000	0.0000	0
2016/06/20	R207	02/02/2017	8.91	Call	Bond Future	1,700.4700	1.7005	1,823.7900	1.8238	7.252	0	0	62
2016/06/20	R207	02/02/2017	9.22	Call	Bond Future	2,229.8100	2.2298	2,371.8600	2.3719	6.370	0	0	0
2016/06/20	R207	02/02/2017	9.23	Call	Bond Future	2,247.9000	2.2479	2,390.5100	2.3905	6.344	0	0	0
2016/06/20	R207	02/02/2017	8.91	Put	Bond Future	732.4400	0.7324	655.2400	0.6552	(10.540)	0	0	0
2016/06/20	R207	02/02/2017	9.22	Put	Bond Future	500.1900	0.5002	441.7200	0.4417	(11.690)	0	0	0
2016/06/20	R207	02/02/2017	9.24	Put	Bond Future	487.5500	0.4876	430.2000	0.4302	(11.763)	0	0	0
2016/06/20	R207	02/02/2017	9.23	Put	Bond Future	493.8400	0.4938	435.9300	0.4359	(11.726)	0	0	0
2016/06/20	R208	04/08/2016	8.01	Put	Bond Future	2,259.8500	2.2599	2,053.3900	2.0534	(9.136)	0	0	0
2016/06/20	R208	04/08/2016			Bond Future	8.5931	95.4886	8.5305	95.7142	(0.728)	0.0000	0.0000	48,487
2016/06/20	R208	04/08/2016	8.00	Put	Bond Future	2,291.9000	2.2919	2,084.7300	2.0847	(9.039)	0	0	0
2016/06/20	R208	04/08/2016	7.99	Call	Bond Future	121.0300	0.1210	138.7300	0.1387	14.624	0	0	0
2016/06/20	R208	04/08/2016	8.00	Call	Bond Future	125.8500	0.1259	144.2500	0.1443	14.621	0	0	0
2016/06/20	R208	04/08/2016	8.01	Call	Bond Future	130.8300	0.1308	149.9400	0.1499	14.607	0	0	0
2016/06/20	R208	04/08/2016	7.99	Put	Bond Future	2,324.1200	2.3241	2,116.2500	2.1163	(8.944)	0	0	0
2016/06/20	R208	03/11/2016	9.59	Put	Bond Future	281.2500	0.2813	238.4400	0.2384	(15.221)	0	0	0
2016/06/20	R208	03/11/2016			Bond Future	8.6453	93.9042	8.5785	94.1342	(0.772)	0.0000	0.0000	0
2016/06/20	R208	03/11/2016	9.58	Put	Bond Future	286.4100	0.2864	242.9900	0.2430	(15.160)	0	0	0
2016/06/20	R208	03/11/2016	9.57	Call	Bond Future	3,409.9100	3.4099	3,595.8600	3.5959	5.453	0	0	0
2016/06/20	R208	03/11/2016	9.58	Call	Bond Future	3,437.5500	3.4375	3,624.1300	3.6241	5.428	0	0	0
2016/06/20	R208	03/11/2016	9.59	Call	Bond Future	3,465.3900	3.4654	3,652.5800	3.6526	5.402	0	0	0
2016/06/20	R208	03/11/2016	9.57	Put	Bond Future	291.7900	0.2918	247.7400	0.2477	(15.096)	0	0	0
2016/06/20	R208	02/02/2017			Bond Future	8.6815	95.7934	8.6111	96.0246	(0.811)	0.0000	0.0000	0
2016/06/20	R208	02/02/2017	8.64	Call	Bond Future	1,494.3600	1.4944	1,601.1400	1.6011	7.146	0	0	0
2016/06/20	R208	02/02/2017	8.63	Put	Bond Future	1,646.8400	1.6468	1,521.6400	1.5216	(7.602)	0	0	0
2016/06/20	R208	02/02/2017	8.65	Put	Bond Future	1,614.0500	1.6141	1,490.3900	1.4904	(7.661)	0	0	0
2016/06/20	R208	02/02/2017	8.64	Put	Bond Future	1,630.5400	1.6305	1,506.1000	1.5061	(7.632)	0	0	0
2016/06/20	R208	02/02/2017	8.65	Call	Bond Future	1,510.7300	1.5107	1,618.2900	1.6183	7.120	0	0	0
2016/06/20	R208	02/02/2017	8.63	Call	Bond Future	1,477.7900	1.4778	1,583.8100	1.5838	7.174	0	0	0
2016/06/20	R209	04/08/2016	9.26	Call	Bond Future	678.4000	0.6784	744.7800	0.7448	9.785	0	0	0
2016/06/20	R209	04/08/2016	9.70	Put	Bond Future	1,403.7800	1.4038	1,191.8900	1.1919	(15.094)	0	0	250
2016/06/20	R209	04/08/2016			Bond Future	9.6279	72.6893	9.5716	73.0693	(0.585)	0.0000	0.0000	55,073
2016/06/20	R209	04/08/2016	9.24	Call	Bond Future	641.4800	0.6415	704.2600	0.7043	9.787	0	0	0
2016/06/20	R209	04/08/2016	9.60	Put	Bond Future	1,731.5000	1.7315	1,493.8300	1.4938	(13.726)	0	0	0

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2016/06/20	R209	04/08/2016	10.60	Call	Bond Future	6,212.2300	6.2122	6,555.8400	6.5558	5.531	0	0	5,624
2016/06/20	R209	04/08/2016	9.40	Put	Bond Future	2,535.8700	2.5359	2,250.4400	2.2504	(11.256)	0	0	0
2016/06/20	R209	04/08/2016	9.70	Call	Bond Future	1,885.5700	1.8856	2,053.6900	2.0537	8.916	0	0	0
2016/06/20	R209	04/08/2016	10.29	Call	Bond Future	4,556.1200	4.5561	4,858.7700	4.8588	6.643	0	0	0
2016/06/20	R209	04/08/2016	9.25	Call	Bond Future	659.8000	0.6598	724.3600	0.7244	9.785	0	0	0
2016/06/20	R209	04/08/2016	9.24	Put	Bond Future	3,322.5500	3.3225	3,005.3200	3.0053	(9.548)	0	0	0
2016/06/20	R209	04/08/2016	10.60	Put	Bond Future	120.9200	0.1209	84.5200	0.0845	(30.103)	0	0	0
2016/06/20	R209	04/08/2016	9.40	Call	Bond Future	979.2000	0.9792	1,073.7800	1.0738	9.659	0	0	250
2016/06/20	R209	04/08/2016	9.26	Put	Bond Future	3,217.4700	3.2175	2,903.8400	2.9038	(9.748)	0	0	0
2016/06/20	R209	04/08/2016	9.60	Call	Bond Future	1,543.7100	1.5437	1,686.0500	1.6860	9.221	0	0	5,624
2016/06/20	R209	04/08/2016	9.25	Put	Bond Future	3,269.8200	3.2698	2,954.3700	2.9544	(9.647)	0	0	0
2016/06/20	R209	04/08/2016	10.29	Put	Bond Future	315.5600	0.3156	238.2000	0.2382	(24.515)	0	0	250
2016/06/20	R209	03/11/2016	10.26	Call	Bond Future	5,042.7700	5.0428	5,300.0100	5.3000	5.101	0	0	0
2016/06/20	R209	03/11/2016			Bond Future	9.6750	70.9228	9.6170	71.3101	(0.599)	0.0000	0.0000	0
2016/06/20	R209	03/11/2016	10.24	Call	Bond Future	4,957.2900	4.9573	5,211.9900	5.2120	5.138	0	0	0
2016/06/20	R209	03/11/2016	10.25	Call	Bond Future	4,999.9700	5.0000	5,255.9400	5.2559	5.119	0	0	0
2016/06/20	R209	03/11/2016	10.24	Put	Bond Future	1,344.3100	1.3443	1,211.7100	1.2117	(9.864)	0	0	0
2016/06/20	R209	03/11/2016	10.25	Put	Bond Future	1,325.6400	1.3256	1,194.3100	1.1943	(9.907)	0	0	5,000
2016/06/20	R209	03/11/2016	10.26	Put	Bond Future	1,307.1900	1.3072	1,177.1300	1.1771	(9.950)	0	0	0
2016/06/20	R209	02/02/2017	9.55	Put	Bond Future	4,221.2000	4.2212	3,995.4100	3.9954	(5.349)	0	0	0
2016/06/20	R209	02/02/2017			Bond Future	9.7154	72.3498	9.6563	72.7423	(0.609)	0.0000	0.0000	0
2016/06/20	R209	02/02/2017	9.54	Put	Bond Future	4,258.9300	4.2589	4,031.9900	4.0320	(5.329)	0	0	0
2016/06/20	R209	02/02/2017	9.55	Call	Bond Future	3,115.4300	3.1154	3,282.1300	3.2821	5.351	0	0	0
2016/06/20	R209	02/02/2017	9.53	Call	Bond Future	3,055.6700	3.0557	3,220.0800	3.2201	5.380	0	0	0
2016/06/20	R209	02/02/2017	9.54	Call	Bond Future	3,085.4700	3.0855	3,251.0200	3.2510	5.365	0	0	0
2016/06/20	R209	02/02/2017	9.53	Put	Bond Future	4,296.9100	4.2969	4,068.8300	4.0688	(5.308)	0	0	0
2016/06/20	R210	04/08/2016			Bond Future	189.1826	189.1826	188.8152	188.8152	(0.194)	0.0000	0.0000	2,571
2016/06/20	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R210	04/08/2016	181.50	Call	Bond Future	7,682.6200	7.6826	7,315.2200	7.3152	(4.782)	0	0	0
2016/06/20	R210	04/08/2016	181.52	Call	Bond Future	7,662.6200	7.6626	7,295.2200	7.2952	(4.795)	0	0	0
2016/06/20	R210	04/08/2016	181.51	Call	Bond Future	7,672.6200	7.6726	7,305.2200	7.3052	(4.788)	0	0	0
2016/06/20	R210	03/11/2016			Bond Future	190.5142	190.5142	190.1399	190.1399	(0.196)	0.0000	0.0000	0
2016/06/20	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R210	03/11/2016	188.90	Call	Bond Future	1,614.1900	1.6142	1,239.8800	1.2399	(23.189)	0	0	0
2016/06/20	R210	03/11/2016	188.91	Call	Bond Future	1,604.1900	1.6042	1,229.8800	1.2299	(23.333)	0	0	0
2016/06/20	R210	03/11/2016	188.92	Call	Bond Future	1,594.1900	1.5942	1,219.8800	1.2199	(23.480)	0	0	0
2016/06/20	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R211	04/08/2016			Bond Future	140.0221	140.0221	140.0310	140.0310	0.006	0.0000	0.0000	64
2016/06/20	R211	04/08/2016	137.09	Call	Bond Future	2,932.1300	2.9321	2,940.9700	2.9410	0.301	0	0	0
2016/06/20	R211	04/08/2016	137.07	Call	Bond Future	2,952.1300	2.9521	2,960.9700	2.9610	0.299	0	0	0
2016/06/20	R211	04/08/2016	137.08	Call	Bond Future	2,942.1300	2.9421	2,950.9700	2.9510	0.300	0	0	0
2016/06/20	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2016/06/20	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R211	03/11/2016	141.75	Call	Bond Future	947.0700	0.9471	956.2100	0.9562	0.965	0	0	0
2016/06/20	R211	03/11/2016			Bond Future	142.6971	142.6971	142.7062	142.7062	0.006	0.0000	0.0000	0
2016/06/20	R211	03/11/2016	141.76	Call	Bond Future	937.0700	0.9371	946.2100	0.9462	0.975	0	0	0
2016/06/20	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R211	03/11/2016	141.74	Call	Bond Future	957.0700	0.9571	966.2100	0.9662	0.955	0	0	0
2016/06/20	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R212	04/08/2016	142.43	Call	Bond Future	3,580.9700	3.5810	3,593.8800	3.5939	0.361	0	0	0
2016/06/20	R212	04/08/2016			Bond Future	146.0110	146.0110	146.0239	146.0239	0.009	0.0000	0.0000	4,218
2016/06/20	R212	04/08/2016	142.44	Call	Bond Future	3,570.9700	3.5710	3,583.8800	3.5839	0.362	0	0	0
2016/06/20	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R212	04/08/2016	142.42	Call	Bond Future	3,590.9700	3.5910	3,603.8800	3.6039	0.360	0	0	0
2016/06/20	R212	03/11/2016			Bond Future	148.8004	148.8004	148.8136	148.8136	0.009	0.0000	0.0000	0
2016/06/20	R212	03/11/2016	148.11	Call	Bond Future	690.3700	0.6904	703.6000	0.7036	1.916	0	0	0
2016/06/20	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/20	R212	03/11/2016	148.12	Call	Bond Future	680.3700	0.6804	693.6000	0.6936	1.945	0	0	0
2016/06/20	R212	03/11/2016	148.10	Call	Bond Future	700.3700	0.7004	713.6000	0.7136	1.889	0	0	0
2016/06/20	R213	04/08/2016			Bond Future	9.5086	83.5359	9.4420	83.9831	(0.700)	0.0000	0.0000	44,423
2016/06/20	R213	04/08/2016	8.99	Put	Bond Future	3,995.2600	3.9953	3,604.5800	3.6046	(9.779)	0	0	0
2016/06/20	R213	04/08/2016	9.01	Put	Bond Future	3,880.3900	3.8804	3,493.2500	3.4932	(9.977)	0	0	0
2016/06/20	R213	04/08/2016	9.00	Put	Bond Future	3,937.6200	3.9376	3,548.6900	3.5487	(9.877)	0	0	0
2016/06/20	R213	04/08/2016	9.01	Call	Bond Future	445.2100	0.4452	505.2200	0.5052	13.479	0	0	0
2016/06/20	R213	04/08/2016	8.99	Call	Bond Future	418.0200	0.4180	474.4900	0.4745	13.509	0	0	0
2016/06/20	R213	04/08/2016	9.00	Call	Bond Future	431.4500	0.4315	489.6700	0.4897	13.494	0	0	0
2016/06/20	R213	03/11/2016			Bond Future	9.5598	81.5759	9.4911	82.0316	(0.718)	0.0000	0.0000	0
2016/06/20	R213	03/11/2016	10.18	Put	Bond Future	1,199.7800	1.1998	1,058.4500	1.0584	(11.780)	0	0	0
2016/06/20	R213	03/11/2016	10.20	Put	Bond Future	1,165.5100	1.1655	1,027.0800	1.0271	(11.877)	0	0	0
2016/06/20	R213	03/11/2016	10.18	Call	Bond Future	5,155.2800	5.1553	5,469.7000	5.4697	6.099	0	0	0
2016/06/20	R213	03/11/2016	10.19	Put	Bond Future	1,182.4600	1.1825	1,042.5900	1.0426	(11.829)	0	0	0
2016/06/20	R213	03/11/2016	10.19	Call	Bond Future	5,199.4500	5.1995	5,515.3300	5.5153	6.075	0	0	0
2016/06/20	R213	03/11/2016	10.20	Call	Bond Future	5,243.9100	5.2439	5,561.2300	5.5612	6.051	0	0	0
2016/06/20	R213	02/02/2017	9.40	Call	Bond Future	2,916.3400	2.9163	3,110.7000	3.1107	6.665	0	0	0
2016/06/20	R213	02/02/2017	9.42	Call	Bond Future	2,974.7700	2.9748	3,171.8600	3.1719	6.625	0	0	0
2016/06/20	R213	02/02/2017			Bond Future	9.6051	83.2169	9.5347	83.6788	(0.733)	0.0000	0.0000	0
2016/06/20	R213	02/02/2017	9.41	Call	Bond Future	2,945.4800	2.9455	3,141.2000	3.1412	6.645	0	0	0
2016/06/20	R213	02/02/2017	9.40	Put	Bond Future	4,271.9500	4.2719	4,004.3900	4.0044	(6.263)	0	0	0
2016/06/20	R213	02/02/2017	9.42	Put	Bond Future	4,196.7800	4.1968	3,931.9500	3.9319	(6.310)	0	0	0
2016/06/20	R213	02/02/2017	9.41	Put	Bond Future	4,234.2500	4.2343	3,968.0500	3.9681	(6.287)	0	0	0
2016/06/20	R214	04/08/2016	9.24	Call	Bond Future	471.6800	0.4717	524.3400	0.5243	11.164	0	0	0
2016/06/20	R214	04/08/2016	9.25	Put	Bond Future	4,115.3400	4.1153	3,742.1100	3.7421	(9.069)	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
2016/06/20	R214	04/08/2016	11.30	Call	Bond Future	9,507.7400	9.5077	9,928.4200	9.9284	4.425	0	0	5,610
2016/06/20	R214	04/08/2016			Bond Future	9.7523	72.7422	9.6909	73.1697	(0.629)	0.0000	0.0000	30,086
2016/06/20	R214	04/08/2016	8.55	Put	Bond Future	9,253.3600	9.2534	8,828.0600	8.8281	(4.596)	0	0	0
2016/06/20	R214	04/08/2016	9.30	Call	Bond Future	565.3400	0.5653	628.3900	0.6284	11.153	0	0	1,300
2016/06/20	R214	04/08/2016	9.25	Call	Bond Future	486.4300	0.4864	540.7400	0.5407	11.165	0	0	0
2016/06/20	R214	04/08/2016	11.30	Put	Bond Future	16.2900	0.0163	9.4300	0.0094	(42.112)	0	0	0
2016/06/20	R214	04/08/2016	10.30	Put	Bond Future	471.1100	0.4711	361.2700	0.3613	(23.315)	0	0	0
2016/06/20	R214	04/08/2016	9.26	Call	Bond Future	501.5100	0.5015	557.5000	0.5575	11.164	0	0	0
2016/06/20	R214	04/08/2016	8.55	Call	Bond Future	29.6800	0.0297	31.9200	0.0319	7.547	0	0	1,300
2016/06/20	R214	04/08/2016	9.30	Put	Bond Future	3,819.3000	3.8193	3,454.8100	3.4548	(9.543)	0	0	0
2016/06/20	R214	04/08/2016	9.24	Put	Bond Future	4,175.9600	4.1760	3,801.0800	3.8011	(8.977)	0	0	0
2016/06/20	R214	04/08/2016	10.30	Call	Bond Future	4,101.7300	4.1017	4,419.4300	4.4194	7.746	0	0	5,610
2016/06/20	R214	04/08/2016	9.26	Put	Bond Future	4,055.1800	4.0552	3,683.6300	3.6836	(9.162)	0	0	0
2016/06/20	R214	03/11/2016	10.35	Put	Bond Future	1,436.4300	1.4364	1,287.1100	1.2871	(10.395)	0	0	0
2016/06/20	R214	03/11/2016			Bond Future	9.8010	70.8302	9.7379	71.2659	(0.644)	0.0000	0.0000	0
2016/06/20	R214	03/11/2016	10.34	Put	Bond Future	1,456.2600	1.4563	1,305.5300	1.3055	(10.350)	0	0	0
2016/06/20	R214	03/11/2016	10.35	Call	Bond Future	5,044.9700	5.0450	5,331.3100	5.3313	5.676	0	0	0
2016/06/20	R214	03/11/2016	10.33	Call	Bond Future	4,958.7700	4.9588	5,242.2700	5.2423	5.717	0	0	0
2016/06/20	R214	03/11/2016	10.34	Call	Bond Future	5,001.8800	5.0019	5,286.8100	5.2868	5.696	0	0	0
2016/06/20	R214	03/11/2016	10.33	Put	Bond Future	1,476.1800	1.4762	1,324.0200	1.3240	(10.308)	0	0	0
2016/06/20	R214	02/02/2017			Bond Future	9.8448	72.2551	9.7803	72.6970	(0.655)	0.0000	0.0000	0
2016/06/20	R214	02/02/2017	9.67	Call	Bond Future	3,212.7900	3.2128	3,402.2200	3.4022	5.896	0	0	0
2016/06/20	R214	02/02/2017	9.66	Put	Bond Future	4,460.5900	4.4606	4,206.8000	4.2068	(5.690)	0	0	0
2016/06/20	R214	02/02/2017	9.68	Put	Bond Future	4,381.8400	4.3818	4,130.6300	4.1306	(5.733)	0	0	0
2016/06/20	R214	02/02/2017	9.67	Put	Bond Future	4,421.2000	4.4212	4,168.7000	4.1687	(5.711)	0	0	0
2016/06/20	R214	02/02/2017	9.68	Call	Bond Future	3,243.4900	3.2435	3,434.2100	3.4342	5.880	0	0	0
2016/06/20	R214	02/02/2017	9.66	Call	Bond Future	3,182.0200	3.1820	3,370.1600	3.3702	5.913	0	0	0
2016/06/20	R248	04/08/2016			Bond Future	9.8337	93.3800	9.7723	93.9219	(0.625)	0.0000	0.0000	59,021
2016/06/20	R248	04/08/2016	9.25	Call	Bond Future	522.1200	0.5221	576.6200	0.5766	10.438	0	0	0
2016/06/20	R248	04/08/2016	9.24	Put	Bond Future	5,997.9100	5.9979	5,508.6800	5.5087	(8.157)	0	0	0
2016/06/20	R248	04/08/2016	9.26	Put	Bond Future	5,835.9900	5.8360	5,350.3200	5.3503	(8.322)	0	0	0
2016/06/20	R248	04/08/2016	9.25	Put	Bond Future	5,916.7100	5.9167	5,429.2400	5.4292	(8.239)	0	0	0
2016/06/20	R248	04/08/2016	9.26	Call	Bond Future	538.6300	0.5386	594.9300	0.5949	10.452	0	0	0
2016/06/20	R248	04/08/2016	9.24	Call	Bond Future	505.9100	0.5059	558.6500	0.5587	10.425	0	0	0
2016/06/20	R248	03/11/2016	10.38	Call	Bond Future	6,211.6800	6.2117	6,559.7800	6.5598	5.604	0	0	0
2016/06/20	R248	03/11/2016			Bond Future	9.8851	90.7196	9.8219	91.2720	(0.640)	0.0000	0.0000	0
2016/06/20	R248	03/11/2016	10.39	Call	Bond Future	6,264.8000	6.2648	6,614.6700	6.6147	5.585	0	0	0
2016/06/20	R248	03/11/2016	10.37	Put	Bond Future	2,118.3500	2.1184	1,912.2300	1.9122	(9.730)	0	0	0
2016/06/20	R248	03/11/2016	10.39	Put	Bond Future	2,064.6700	2.0647	1,862.1100	1.8621	(9.811)	0	0	0
2016/06/20	R248	03/11/2016	10.37	Call	Bond Future	6,158.9100	6.1589	6,505.2200	6.5052	5.623	0	0	0
2016/06/20	R248	03/11/2016	10.38	Put	Bond Future	2,091.2600	2.0913	1,886.9300	1.8869	(9.771)	0	0	0
2016/06/20	R248	02/02/2017	9.76	Put	Bond Future	5,741.5200	5.7415	5,422.0000	5.4220	(5.565)	0	0	0
2016/06/20	R248	02/02/2017	9.78	Put	Bond Future	5,642.9500	5.6429	5,326.6000	5.3266	(5.606)	0	0	0
2016/06/20	R248	02/02/2017			Bond Future	9.9317	92.5446	9.8670	93.1049	(0.652)	0.0000	0.0000	0
2016/06/20	R248	02/02/2017	9.77	Put	Bond Future	5,692.2100	5.6922	5,374.2800	5.3743	(5.585)	0	0	0
2016/06/20	R248	02/02/2017	9.76	Call	Bond Future	4,241.3800	4.2414	4,482.1200	4.4821	5.676	0	0	0
2016/06/20	R248	02/02/2017	9.77	Call	Bond Future	4,280.6900	4.2807	4,523.0200	4.5230	5.661	0	0	0

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2016/06/20	R248 02/02/2017	9.78	Call	Bond Future	4,319.8900	4.3199	4,563.8000	4.5638	5.646	0	0	0
Total												813022