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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/07/2015 TO 15/07/2015

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
2015/07/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	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
2015/07/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2025	06/08/2015			Bond Future	122.0426	122.0426	121.9965	121.9965	(0.038)	0.0000	0.0000	38
2015/07/15	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2025	06/08/2015	120.99	Call	Bond Future	1,052.5600	1.0526	1,006.5200	1.0065	(4.374)	0	0	0
2015/07/15	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2025	06/08/2015	121.00	Call	Bond Future	1,042.5600	1.0426	996.5200	0.9965	(4.416)	0	0	0
2015/07/15	2025	06/08/2015	121.01	Call	Bond Future	1,032.5600	1.0326	986.5200	0.9865	(4.459)	0	0	0
2015/07/15	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2025	05/11/2015			Bond Future	123.9529	123.9529	123.9048	123.9048	(0.039)	0.0000	0.0000	0
2015/07/15	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2025	05/11/2015	123.01	Call	Bond Future	942.9000	0.9429	894.7700	0.8948	(5.104)	0	0	0
2015/07/15	2025	05/11/2015	122.99	Call	Bond Future	962.9000	0.9629	914.7700	0.9148	(4.998)	0	0	0
2015/07/15	2025	05/11/2015	123.00	Call	Bond Future	952.9000	0.9529	904.7700	0.9048	(5.051)	0	0	0
2015/07/15	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2030	06/08/2015			Bond Future	8.6110	95.2555	8.6085	95.2754	(0.029)	0.0000	0.0000	7,281
2015/07/15	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2030	06/08/2015	7.74	Put	Bond Future	7,240.2200	7.2402	7,220.3200	7.2203	(0.275)	0	0	0
2015/07/15	2030	06/08/2015	7.76	Put	Bond Future	7,065.4800	7.0655	7,045.5800	7.0456	(0.282)	0	0	0
2015/07/15	2030	06/08/2015	7.75	Put	Bond Future	7,152.8000	7.1528	7,132.9000	7.1329	(0.278)	0	0	0
2015/07/15	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2030	05/11/2015			Bond Future	8.6742	96.7467	8.6718	96.7659	(0.028)	0.0000	0.0000	0
2015/07/15	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2030	05/11/2015	8.49	Put	Bond Future	1,447.4800	1.4475	1,428.3500	1.4284	(1.322)	0	0	0
2015/07/15	2030	05/11/2015	8.51	Put	Bond Future	1,288.8500	1.2888	1,269.7200	1.2697	(1.484)	0	0	0
2015/07/15	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2030	05/11/2015	8.50	Put	Bond Future	1,368.1200	1.3681	1,348.9900	1.3490	(1.398)	0	0	0
2015/07/15	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2032	06/08/2015			Bond Future	8.7004	99.0819	8.6981	99.1017	(0.027)	0.0000	0.0000	1,678
2015/07/15	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2032	06/08/2015	8.50	Put	Bond Future	1,717.0300	1.7170	1,697.2400	1.6972	(1.153)	0	0	0
2015/07/15	2032	06/08/2015	8.49	Put	Bond Future	1,803.8700	1.8039	1,784.0800	1.7841	(1.097)	0	0	0
2015/07/15	2032	06/08/2015	8.51	Put	Bond Future	1,630.3000	1.6303	1,610.5100	1.6105	(1.214)	0	0	0
2015/07/15	2032	05/11/2015			Bond Future	8.7644	96.4786	8.7621	96.4976	(0.026)	0.0000	0.0000	0
2015/07/15	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2032	05/11/2015	7.99	Put	Bond Future	6,784.4800	6.7845	6,765.4800	6.7655	(0.280)	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
2015/07/15	2032	05/11/2015	8.01	Put	Bond Future	6,600.6400	6.6006	6,581.6400	6.5816	(0.288)	0	0	0
2015/07/15	2032	05/11/2015	8.00	Put	Bond Future	6,692.5000	6.6925	6,673.5000	6.6735	(0.284)	0	0	0
2015/07/15	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2032	04/02/2016			Bond Future	8.8187	98.1104	8.8165	98.1283	(0.025)	0.0000	0.0000	0
2015/07/15	2032	04/02/2016	8.69	Put	Bond Future	1,066.9100	1.0669	1,048.9800	1.0490	(1.681)	0	0	0
2015/07/15	2032	04/02/2016	8.71	Put	Bond Future	899.9700	0.9000	882.0400	0.8820	(1.992)	0	0	0
2015/07/15	2032	04/02/2016	8.70	Put	Bond Future	983.3900	0.9834	965.4600	0.9655	(1.823)	0	0	0
2015/07/15	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2037	06/08/2015			Bond Future	8.8298	97.1213	8.8324	97.0965	0.030	0.0000	0.0000	42,328
2015/07/15	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2037	06/08/2015	8.74	Put	Bond Future	842.1000	0.8421	866.8800	0.8669	2.943	0	0	0
2015/07/15	2037	06/08/2015	8.76	Put	Bond Future	653.5000	0.6535	678.2800	0.6783	3.792	0	0	0
2015/07/15	2037	06/08/2015	8.75	Put	Bond Future	747.7300	0.7477	772.5100	0.7725	3.314	0	0	0
2015/07/15	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2037	05/11/2015	7.99	Put	Bond Future	8,866.3200	8.8663	8,892.7200	8.8927	0.298	0	0	0
2015/07/15	2037	05/11/2015	8.01	Put	Bond Future	8,655.7300	8.6557	8,682.1300	8.6821	0.305	0	0	0
2015/07/15	2037	05/11/2015			Bond Future	8.8897	98.6417	8.8925	98.6153	0.032	0.0000	0.0000	0
2015/07/15	2037	05/11/2015	8.00	Put	Bond Future	8,760.9400	8.7609	8,787.3400	8.7873	0.301	0	0	0
2015/07/15	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2037	04/02/2016	8.75	Put	Bond Future	1,770.7100	1.7707	1,798.8900	1.7989	1.591	0	0	0
2015/07/15	2037	04/02/2016			Bond Future	8.9420	96.0521	8.9451	96.0239	0.035	0.0000	0.0000	0
2015/07/15	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2037	04/02/2016	8.74	Put	Bond Future	1,864.3300	1.8643	1,892.5100	1.8925	1.512	0	0	0
2015/07/15	2037	04/02/2016	8.76	Put	Bond Future	1,677.2200	1.6772	1,705.4000	1.7054	1.680	0	0	0
2015/07/15	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2038	06/08/2015			Bond Future	124.8586	124.8586	125.1461	125.1461	0.230	0.0000	0.0000	4,218
2015/07/15	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2038	06/08/2015	127.99	Put	Bond Future	3,131.4200	3.1314	2,843.9100	2.8439	(9.181)	0	0	0
2015/07/15	2038	06/08/2015	128.01	Put	Bond Future	3,151.4200	3.1514	2,863.9100	2.8639	(9.123)	0	0	0
2015/07/15	2038	06/08/2015	128.00	Put	Bond Future	3,141.4200	3.1414	2,853.9100	2.8539	(9.152)	0	0	0
2015/07/15	2038	05/11/2015			Bond Future	126.8130	126.8130	127.1034	127.1034	0.229	0.0000	0.0000	0
2015/07/15	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2038	05/11/2015	133.99	Put	Bond Future	7,176.9900	7.1770	6,886.5900	6.8866	(4.046)	0	0	0
2015/07/15	2038	05/11/2015	134.01	Put	Bond Future	7,196.9900	7.1970	6,906.5900	6.9066	(4.035)	0	0	0
2015/07/15	2038	05/11/2015	134.00	Put	Bond Future	7,186.9900	7.1870	6,896.5900	6.8966	(4.041)	0	0	0
2015/07/15	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/07/15	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2044	06/08/2015			Bond Future	8.8636	99.1063	8.8664	99.0776	0.032	0.0000	0.0000	13,321
2015/07/15	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2044	06/08/2015	8.74	Put	Bond Future	1,277.8000	1.2778	1,306.4200	1.3064	2.240	0	0	0
2015/07/15	2044	06/08/2015	8.76	Put	Bond Future	1,069.1800	1.0692	1,097.8000	1.0978	2.677	0	0	0
2015/07/15	2044	06/08/2015	8.75	Put	Bond Future	1,173.4000	1.1734	1,202.0200	1.2020	2.439	0	0	0
2015/07/15	2044	05/11/2015			Bond Future	8.9200	100.6578	8.9230	100.6275	0.034	0.0000	0.0000	0
2015/07/15	2044	05/11/2015	8.24	Put	Bond Future	7,301.2300	7.3012	7,331.5400	7.3315	0.415	0	0	0
2015/07/15	2044	05/11/2015	8.26	Put	Bond Future	7,073.6700	7.0737	7,103.9800	7.1040	0.428	0	0	0
2015/07/15	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2044	05/11/2015	8.25	Put	Bond Future	7,187.3400	7.1873	7,217.6500	7.2176	0.422	0	0	0
2015/07/15	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2044	04/02/2016			Bond Future	8.9693	97.9770	8.9725	97.9449	0.036	0.0000	0.0000	0
2015/07/15	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2044	04/02/2016	9.01	Call	Bond Future	405.6300	0.4056	373.5400	0.3735	(7.911)	0	0	0
2015/07/15	2044	04/02/2016	8.99	Call	Bond Future	206.7100	0.2067	174.6200	0.1746	(15.524)	0	0	0
2015/07/15	2044	04/02/2016	9.00	Call	Bond Future	306.2600	0.3063	274.1700	0.2742	(10.478)	0	0	0
2015/07/15	2046	06/08/2015	129.01	Put	Bond Future	6,011.5500	6.0115	5,947.3700	5.9474	(1.068)	0	0	0
2015/07/15	2046	06/08/2015			Bond Future	122.9984	122.9984	123.0626	123.0626	0.052	0.0000	0.0000	5,722
2015/07/15	2046	06/08/2015	129.00	Put	Bond Future	6,001.5500	6.0015	5,937.3700	5.9374	(1.069)	0	0	0
2015/07/15	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2046	06/08/2015	128.99	Put	Bond Future	5,991.5500	5.9915	5,927.3700	5.9274	(1.071)	0	0	0
2015/07/15	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2046	05/11/2015			Bond Future	123.5177	123.5177	123.5816	123.5816	0.052	0.0000	0.0000	0
2015/07/15	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2046	05/11/2015	132.99	Put	Bond Future	9,472.2800	9.4723	9,408.3800	9.4084	(0.675)	0	0	0
2015/07/15	2046	05/11/2015	133.01	Put	Bond Future	9,492.2800	9.4923	9,428.3800	9.4284	(0.673)	0	0	0
2015/07/15	2046	05/11/2015	133.00	Put	Bond Future	9,482.2800	9.4823	9,418.3800	9.4184	(0.674)	0	0	0
2015/07/15	2050	06/08/2015			Bond Future	132.1625	132.1625	132.2310	132.2310	0.052	0.0000	0.0000	3,821
2015/07/15	2050	06/08/2015	136.99	Put	Bond Future	4,827.4500	4.8275	4,758.9700	4.7590	(1.419)	0	0	0
2015/07/15	2050	06/08/2015	137.01	Put	Bond Future	4,847.4500	4.8475	4,778.9700	4.7790	(1.413)	0	0	0
2015/07/15	2050	06/08/2015	137.00	Put	Bond Future	4,837.4500	4.8375	4,768.9700	4.7690	(1.416)	0	0	0
2015/07/15	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2050	05/11/2015			Bond Future	134.2312	134.2312	134.2993	134.2993	0.051	0.0000	0.0000	0
2015/07/15	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2050	05/11/2015	144.99	Put	Bond Future	10,758.8400	10.7588	10,690.6600	10.6907	(0.634)	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
2015/07/15	2050	05/11/2015	145.01	Put	Bond Future	10,778.8400	10.7788	10,710.6600	10.7107	(0.633)	0	0	0
2015/07/15	2050	05/11/2015	145.00	Put	Bond Future	10,768.8400	10.7688	10,700.6600	10.7007	(0.633)	0	0	0
2015/07/15	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	AL37	06/08/2015			Index Future	460.1010	460.1010	459.9430	459.9430	(0.034)	0.0000	0.0000	26
2015/07/15	AL37	05/11/2015			Index Future	467.3750	467.3750	467.2140	467.2140	(0.034)	0.0000	0.0000	0
2015/07/15	AL7T	06/08/2015			Index Future	543.6080	543.6080	543.4200	543.4200	(0.035)	0.0000	0.0000	1
2015/07/15	AL7T	05/11/2015			Index Future	552.2030	552.2030	552.0110	552.0110	(0.035)	0.0000	0.0000	0
2015/07/15	ALBI	06/08/2015			Index Future	496.0750	496.0750	495.9190	495.9190	(0.031)	0.0000	0.0000	507
2015/07/15	ALBI	05/11/2015			Index Future	503.9180	503.9180	503.7580	503.7580	(0.032)	0.0000	0.0000	103
2015/07/15	ALBI	04/02/2016			Index Future	512.4300	512.4300	512.2650	512.2650	(0.032)	0.0000	0.0000	0
2015/07/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/07/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/07/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	CS26	02/04/2026			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
2015/07/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/15	EL28	06/08/2015	125.00	Call	Bond Future	410.8100	0.4108	477.5700	0.4776	16.251	0	0	0
2015/07/15	EL28	06/08/2015			Bond Future	125.4108	125.4108	125.4776	125.4776	0.053	0.0000	0.0000	0
2015/07/15	EL28	06/08/2015	125.01	Call	Bond Future	400.8100	0.4008	467.5700	0.4676	16.656	0	0	0
2015/07/15	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	EL28	06/08/2015	124.99	Call	Bond Future	420.8100	0.4208	487.5700	0.4876	15.865	0	0	0
2015/07/15	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	EL28	05/11/2015	126.99	Put	Bond Future	1,164.0000	1.1640	1,097.6000	1.0976	(5.704)	0	0	0
2015/07/15	EL28	05/11/2015			Bond Future	125.8260	125.8260	125.8924	125.8924	0.053	0.0000	0.0000	0
2015/07/15	EL28	05/11/2015	127.01	Put	Bond Future	1,184.0000	1.1840	1,117.6000	1.1176	(5.608)	0	0	0
2015/07/15	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	EL28	05/11/2015	127.00	Put	Bond Future	1,174.0000	1.1740	1,107.6000	1.1076	(5.656)	0	0	0
2015/07/15	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	ES33	06/08/2015			Bond Future	9.7229	84.2841	9.7248	84.2709	0.019	0.0000	0.0000	6,396
2015/07/15	ES33	06/08/2015	9.59	Put	Bond Future	968.4200	0.9684	981.6300	0.9816	1.364	0	0	0
2015/07/15	ES33	06/08/2015	9.61	Put	Bond Future	821.6200	0.8216	834.8300	0.8348	1.608	0	0	0
2015/07/15	ES33	06/08/2015	9.60	Put	Bond Future	894.9700	0.8950	908.1800	0.9082	1.476	0	0	0
2015/07/15	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	ES33	05/11/2015	9.00	Put	Bond Future	6,116.2700	6.1163	6,130.6900	6.1307	0.236	0	0	0
2015/07/15	ES33	05/11/2015			Bond Future	9.8146	81.8171	9.8167	81.8027	0.021	0.0000	0.0000	0
2015/07/15	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	ES33	05/11/2015	8.99	Put	Bond Future	6,195.6000	6.1956	6,210.0200	6.2100	0.233	0	0	0
2015/07/15	ES33	05/11/2015	9.01	Put	Bond Future	6,037.0400	6.0370	6,051.4600	6.0515	0.239	0	0	0
2015/07/15	ES33	04/02/2016	10.01	Call	Bond Future	765.3200	0.7653	749.5800	0.7496	(2.057)	0	0	0
2015/07/15	ES33	04/02/2016			Bond Future	9.8999	83.2008	9.9021	83.1851	0.023	0.0000	0.0000	0
2015/07/15	ES33	04/02/2016	9.99	Call	Bond Future	627.1900	0.6272	611.4500	0.6115	(2.510)	0	0	0
2015/07/15	ES33	04/02/2016	10.00	Call	Bond Future	696.3000	0.6963	680.5600	0.6806	(2.261)	0	0	0
2015/07/15	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	GOVI	06/08/2015			GOVI	492.5430	492.5430	492.3820	492.3820	(0.033)	0.0000	0.0000	472
2015/07/15	GOVI	06/08/2015	499.99	Put	GOVI	74,470.0000	7.4470	76,080.0000	7.6080	2.162	0	0	0
2015/07/15	GOVI	06/08/2015	500.01	Put	GOVI	74,670.0000	7.4670	76,280.0000	7.6280	2.156	0	0	0
2015/07/15	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	GOVI	06/08/2015	500.00	Put	GOVI	74,570.0000	7.4570	76,180.0000	7.6180	2.159	0	0	0
2015/07/15	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	GOVI	05/11/2015			GOVI	500.3300	500.3300	500.1660	500.1660	(0.033)	0.0000	0.0000	28

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
2015/07/15	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	GOVI	05/11/2015	529.99	Put	GOVI	296,600.0000	29.6600	298,240.0000	29.8240	0.553	0	0	0
2015/07/15	GOVI	05/11/2015	530.01	Put	GOVI	296,800.0000	29.6800	298,440.0000	29.8440	0.553	0	0	0
2015/07/15	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	GOVI	05/11/2015	530.00	Put	GOVI	296,700.0000	29.6700	298,340.0000	29.8340	0.553	0	0	0
2015/07/15	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	GOVI	04/02/2016			GOVI	508.7810	508.7810	508.6120	508.6120	(0.033)	0.0000	0.0000	0
2015/07/15	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	GOVI	04/02/2016	511.99	Put	GOVI	32,090.0000	3.2090	33,780.0000	3.3780	5.266	0	0	0
2015/07/15	GOVI	04/02/2016	512.01	Put	GOVI	32,290.0000	3.2290	33,980.0000	3.3980	5.234	0	0	0
2015/07/15	GOVI	04/02/2016	512.00	Put	GOVI	32,190.0000	3.2190	33,880.0000	3.3880	5.250	0	0	0
2015/07/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/07/15	IGOV	06/08/2015			Index Future	228.7740	228.7740	228.8890	228.8890	0.050	0.0000	0.0000	1,077
2015/07/15	IGOV	05/11/2015			Index Future	232.3910	232.3910	232.5070	232.5070	0.050	0.0000	0.0000	17
2015/07/15	IGOV	04/02/2016			Index Future	236.3170	236.3170	236.4330	236.4330	0.049	0.0000	0.0000	0
2015/07/15	ILBI	06/08/2015			Index Future	620.5000	620.5000	621.0170	621.0170	0.083	0.0000	0.0000	159
2015/07/15	ILBI	05/11/2015			Index Future	630.5750	630.5750	631.0970	631.0970	0.083	0.0000	0.0000	0
2015/07/15	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/07/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/07/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/07/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/07/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/07/15	JBAF	15/07/2015			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	0
2015/07/15	JBAF	19/08/2015			Jibar Tradeable Future	6.3000	93.7000	6.3000	93.7000	0.000	0.0000	0.0000	0
2015/07/15	JBAF	16/09/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/07/15	JBAF	21/10/2015			Jibar Tradeable Future	6.4400	93.5600	6.4400	93.5600	0.000	0.0000	0.0000	500
2015/07/15	JBAF	18/11/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	500
2015/07/15	JBAF	15/12/2015			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/07/15	JBAF	17/02/2016			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	2,000
2015/07/15	JBAF	16/03/2016			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2015/07/15	JBAF	15/06/2016			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2015/07/15	JBAF	21/09/2016			Jibar Tradeable Future	7.1200	92.8800	7.1200	92.8800	0.000	0.0000	0.0000	0
2015/07/15	JBAF	21/12/2016			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2015/07/15	JBAF	15/03/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2015/07/15	JBAF	21/06/2017			Jibar Tradeable Future	7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000	0
2015/07/15	R023	06/08/2015	8.24	Call	Bond Future	1,508.2200	1.5082	1,454.4600	1.4545	(3.564)	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
2015/07/15	R023	06/08/2015	9.07	Put	Bond Future	1.0200	0.0010	0.7000	0.0007	(31.373)	0	0	911
2015/07/15	R023	06/08/2015			Bond Future	8.0179	101.9716	8.0254	101.9302	0.093	0.0000	0.0000	20,973
2015/07/15	R023	06/08/2015	8.26	Put	Bond Future	262.8100	0.2628	250.6000	0.2506	(4.646)	0	0	0
2015/07/15	R023	06/08/2015	9.07	Call	Bond Future	5,611.0400	5.6110	5,569.3000	5.5693	(0.744)	0	0	0
2015/07/15	R023	06/08/2015	8.25	Put	Bond Future	275.8200	0.2758	263.5300	0.2635	(4.456)	0	0	0
2015/07/15	R023	06/08/2015	8.24	Put	Bond Future	289.4000	0.2894	277.0600	0.2771	(4.264)	0	0	0
2015/07/15	R023	06/08/2015	8.25	Call	Bond Future	1,549.0900	1.5491	1,495.3800	1.4954	(3.467)	0	0	0
2015/07/15	R023	06/08/2015	8.26	Call	Bond Future	1,590.4800	1.5905	1,536.8500	1.5369	(3.372)	0	0	0
2015/07/15	R023	05/11/2015			Bond Future	8.0916	99.6452	8.0997	99.6019	0.099	0.0000	0.0000	0
2015/07/15	R023	05/11/2015	7.99	Put	Bond Future	1,929.3500	1.9294	1,941.4700	1.9415	0.628	0	0	0
2015/07/15	R023	05/11/2015	8.01	Put	Bond Future	1,870.9900	1.8710	1,882.6200	1.8826	0.622	0	0	0
2015/07/15	R023	05/11/2015	7.99	Call	Bond Future	1,381.4000	1.3814	1,350.2800	1.3503	(2.253)	0	0	0
2015/07/15	R023	05/11/2015	8.00	Put	Bond Future	1,900.0200	1.9000	1,911.9000	1.9119	0.625	0	0	0
2015/07/15	R023	05/11/2015	8.00	Call	Bond Future	1,406.1600	1.4062	1,374.8000	1.3748	(2.230)	0	0	0
2015/07/15	R023	05/11/2015	8.01	Call	Bond Future	1,431.1900	1.4312	1,399.5800	1.3996	(2.209)	0	0	0
2015/07/15	R023	04/02/2016	8.01	Put	Bond Future	2,549.9300	2.5499	2,560.4900	2.5605	0.414	0	0	0
2015/07/15	R023	04/02/2016			Bond Future	8.1533	101.3299	8.1620	101.2846	0.107	0.0000	0.0000	0
2015/07/15	R023	04/02/2016	8.00	Put	Bond Future	2,578.6200	2.5786	2,589.3800	2.5894	0.417	0	0	0
2015/07/15	R023	04/02/2016	8.01	Call	Bond Future	1,799.2700	1.7993	1,764.5300	1.7645	(1.931)	0	0	0
2015/07/15	R023	04/02/2016	7.99	Call	Bond Future	1,751.5200	1.7515	1,717.1700	1.7172	(1.961)	0	0	0
2015/07/15	R023	04/02/2016	8.00	Call	Bond Future	1,775.3000	1.7753	1,740.7600	1.7408	(1.946)	0	0	0
2015/07/15	R023	04/02/2016	7.99	Put	Bond Future	2,607.5400	2.6075	2,618.4900	2.6185	0.420	0	0	0
2015/07/15	R186	06/08/2015	7.65	Call	Bond Future	69.5300	0.0695	61.3700	0.0614	(11.736)	0	0	75
2015/07/15	R186	06/08/2015	8.00	Put	Bond Future	1,948.6000	1.9486	1,942.5200	1.9425	(0.312)	0	0	0
2015/07/15	R186	06/08/2015	8.90	Put	Bond Future	23.3000	0.0233	21.1400	0.0211	(9.270)	0	0	5,350
2015/07/15	R186	06/08/2015			Bond Future	8.1701	118.5032	8.1728	118.4809	0.034	0.0000	0.0000	35,051
2015/07/15	R186	06/08/2015	8.50	Call	Bond Future	2,908.6900	2.9087	2,877.2700	2.8773	(1.080)	0	0	0
2015/07/15	R186	06/08/2015	8.55	Put	Bond Future	202.6200	0.2026	194.4500	0.1945	(4.032)	0	0	7,229
2015/07/15	R186	06/08/2015	7.85	Call	Bond Future	254.1700	0.2542	235.0700	0.2351	(7.515)	0	0	20
2015/07/15	R186	06/08/2015	8.00	Call	Bond Future	551.9300	0.5519	523.5400	0.5235	(5.144)	0	0	0
2015/07/15	R186	06/08/2015	8.01	Call	Bond Future	578.0700	0.5781	549.1200	0.5491	(5.008)	0	0	0
2015/07/15	R186	06/08/2015	7.75	Call	Bond Future	138.3800	0.1384	125.2800	0.1253	(9.467)	0	0	1,000
2015/07/15	R186	06/08/2015	8.35	Call	Bond Future	1,993.6800	1.9937	1,958.7100	1.9587	(1.754)	0	0	20
2015/07/15	R186	06/08/2015	7.99	Call	Bond Future	526.6400	0.5266	498.8200	0.4988	(5.283)	0	0	0
2015/07/15	R186	06/08/2015	8.68	Put	Bond Future	96.8800	0.0969	91.3300	0.0913	(5.729)	0	0	20
2015/07/15	R186	06/08/2015	8.46	Put	Bond Future	322.5200	0.3225	312.3400	0.3123	(3.156)	0	0	75
2015/07/15	R186	06/08/2015	8.45	Call	Bond Future	2,588.4900	2.5885	2,555.7600	2.5558	(1.264)	0	0	0
2015/07/15	R186	06/08/2015	8.05	Call	Bond Future	691.1600	0.6912	660.3000	0.6603	(4.465)	0	0	75
2015/07/15	R186	06/08/2015	7.65	Put	Bond Future	4,412.2900	4.4123	4,426.4400	4.4264	0.321	0	0	0
2015/07/15	R186	06/08/2015	8.50	Put	Bond Future	263.4500	0.2634	254.3400	0.2543	(3.458)	0	0	5,229
2015/07/15	R186	06/08/2015	8.55	Call	Bond Future	3,241.6100	3.2416	3,211.1300	3.2111	(0.940)	0	0	0
2015/07/15	R186	06/08/2015	7.75	Put	Bond Future	3,629.3200	3.6293	3,638.5300	3.6385	0.254	0	0	0
2015/07/15	R186	06/08/2015	8.45	Put	Bond Future	338.8600	0.3389	328.4400	0.3284	(3.075)	0	0	4,229
2015/07/15	R186	06/08/2015	7.99	Put	Bond Future	2,006.1200	2.0061	2,000.6100	2.0006	(0.275)	0	0	0
2015/07/15	R186	06/08/2015	8.05	Put	Bond Future	1,674.9400	1.6749	1,666.3900	1.6664	(0.510)	0	0	0
2015/07/15	R186	06/08/2015	8.90	Call	Bond Future	5,767.0000	5.7670	5,742.5300	5.7425	(0.424)	0	0	0
2015/07/15	R186	06/08/2015	8.46	Call	Bond Future	2,651.4200	2.6514	2,618.9300	2.6189	(1.225)	0	0	0

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2015/07/15	R186	06/08/2015	7.85	Put	Bond Future	2,901.4000	2.9014	2,904.6100	2.9046	0.111	0	0	0
2015/07/15	R186	06/08/2015	8.01	Put	Bond Future	1,892.0000	1.8920	1,885.3600	1.8854	(0.351)	0	0	0
2015/07/15	R186	06/08/2015	8.35	Put	Bond Future	540.9200	0.5409	528.2600	0.5283	(2.340)	0	0	0
2015/07/15	R186	06/08/2015	8.68	Call	Bond Future	4,150.9300	4.1509	4,123.0700	4.1231	(0.671)	0	0	0
2015/07/15	R186	05/11/2015	8.24	Call	Bond Future	2,535.4800	2.5355	2,512.1100	2.5121	(0.922)	0	0	0
2015/07/15	R186	05/11/2015	8.25	Put	Bond Future	2,439.5100	2.4395	2,440.0800	2.4401	0.023	0	0	8,690
2015/07/15	R186	05/11/2015	8.45	Call	Bond Future	3,465.9000	3.4659	3,438.3500	3.4383	(0.795)	0	0	0
2015/07/15	R186	05/11/2015	8.85	Put	Bond Future	826.3500	0.8264	822.0300	0.8220	(0.523)	0	0	843
2015/07/15	R186	05/11/2015			Bond Future	8.2328	120.3581	8.2359	120.3340	0.037	0.0000	0.0000	500
2015/07/15	R186	05/11/2015	9.00	Put	Bond Future	605.2000	0.6052	602.0500	0.6020	(0.520)	0	0	2,600
2015/07/15	R186	05/11/2015	8.24	Put	Bond Future	2,478.3300	2.4783	2,479.0300	2.4790	0.028	0	0	0
2015/07/15	R186	05/11/2015	8.35	Put	Bond Future	2,074.5400	2.0745	2,072.9600	2.0730	(0.076)	0	0	9,370
2015/07/15	R186	05/11/2015	8.22	Call	Bond Future	2,454.6600	2.4547	2,431.5400	2.4315	(0.942)	0	0	0
2015/07/15	R186	05/11/2015	8.26	Put	Bond Future	2,401.1100	2.4011	2,401.3100	2.4013	0.008	0	0	0
2015/07/15	R186	05/11/2015	8.35	Call	Bond Future	3,003.7700	3.0038	2,978.1200	2.9781	(0.854)	0	0	843
2015/07/15	R186	05/11/2015	7.86	Call	Bond Future	1,261.2000	1.2612	1,243.7600	1.2438	(1.383)	0	0	674
2015/07/15	R186	05/11/2015	7.73	Call	Bond Future	949.3200	0.9493	934.4900	0.9345	(1.562)	0	0	169
2015/07/15	R186	05/11/2015	8.45	Put	Bond Future	1,751.6000	1.7516	1,748.1200	1.7481	(0.199)	0	0	6,248
2015/07/15	R186	05/11/2015	8.85	Call	Bond Future	5,608.8700	5.6089	5,580.4800	5.5805	(0.506)	0	0	0
2015/07/15	R186	05/11/2015	9.00	Call	Bond Future	6,509.2600	6.5093	6,482.0400	6.4820	(0.418)	0	0	0
2015/07/15	R186	05/11/2015	8.25	Call	Bond Future	2,576.3100	2.5763	2,552.8100	2.5528	(0.912)	0	0	0
2015/07/15	R186	05/11/2015	7.86	Put	Bond Future	4,286.6700	4.2867	4,293.3000	4.2933	0.155	0	0	0
2015/07/15	R186	05/11/2015	7.73	Put	Bond Future	5,054.8400	5.0548	5,064.0800	5.0641	0.183	0	0	0
2015/07/15	R186	05/11/2015	8.26	Call	Bond Future	2,617.4900	2.6175	2,593.6200	2.5936	(0.912)	0	0	0
2015/07/15	R186	05/11/2015	8.22	Put	Bond Future	2,557.0300	2.5570	2,557.9800	2.5580	0.037	0	0	1,090
2015/07/15	R186	04/02/2016	7.50	Call	Bond Future	950.0200	0.9500	936.1200	0.9361	(1.463)	0	0	0
2015/07/15	R186	04/02/2016			Bond Future	8.2831	117.0949	8.2864	117.0688	0.040	0.0000	0.0000	5,512
2015/07/15	R186	04/02/2016	7.51	Call	Bond Future	968.4300	0.9684	954.3700	0.9544	(1.452)	0	0	0
2015/07/15	R186	04/02/2016	7.49	Call	Bond Future	933.1600	0.9332	918.1200	0.9181	(1.612)	0	0	0
2015/07/15	R186	04/02/2016	7.50	Put	Bond Future	7,294.5900	7.2946	7,306.7100	7.3067	0.166	0	0	0
2015/07/15	R186	04/02/2016	7.49	Put	Bond Future	7,361.7500	7.3617	7,372.7300	7.3727	0.149	0	0	0
2015/07/15	R186	04/02/2016	7.51	Put	Bond Future	7,229.0600	7.2291	7,241.0200	7.2410	0.165	0	0	0
2015/07/15	R186	05/05/2016			Bond Future	8.3248	119.1618	8.3288	119.1309	0.048	0.0000	0.0000	0
2015/07/15	R186	05/05/2016	8.34	Call	Bond Future	3,995.1800	3.9952	3,966.9200	3.9669	(0.707)	0	0	0
2015/07/15	R186	05/05/2016	8.35	Call	Bond Future	4,034.7500	4.0348	4,005.9700	4.0060	(0.713)	0	0	0
2015/07/15	R186	05/05/2016	8.33	Call	Bond Future	3,955.8100	3.9558	3,927.6400	3.9276	(0.712)	0	0	0
2015/07/15	R186	05/05/2016	8.35	Put	Bond Future	3,842.0500	3.8420	3,844.1300	3.8441	0.054	0	0	0
2015/07/15	R186	05/05/2016	7.56	Put	Bond Future	7,634.4500	7.6345	7,647.7600	7.6478	0.174	0	0	0
2015/07/15	R186	05/05/2016	8.34	Put	Bond Future	3,878.9300	3.8789	3,881.5300	3.8815	0.067	0	0	0
2015/07/15	R186	05/05/2016	7.56	Call	Bond Future	1,570.0800	1.5701	1,552.5300	1.5525	(1.118)	0	0	0
2015/07/15	R186	05/05/2016	8.33	Put	Bond Future	3,916.0700	3.9161	3,918.7600	3.9188	0.069	0	0	0
2015/07/15	R197	06/08/2015	288.00	Call	Bond Future	2,872.0500	2.8720	3,115.3100	3.1153	8.470	0	0	0
2015/07/15	R197	06/08/2015			Bond Future	290.8721	290.8721	291.1153	291.1153	0.084	0.0000	0.0000	929
2015/07/15	R197	06/08/2015	288.01	Call	Bond Future	2,862.0500	2.8620	3,105.3100	3.1053	8.500	0	0	0
2015/07/15	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/07/15	R197	06/08/2015	287.99	Call	Bond Future	2,882.0500	2.8820	3,125.3100	3.1253	8.441	0	0	0
2015/07/15	R197	05/11/2015	295.00	Call	Bond Future	424.9200	0.4249	668.5300	0.6685	57.331	0	0	0
2015/07/15	R197	05/11/2015			Bond Future	295.4249	295.4249	295.6685	295.6685	0.082	0.0000	0.0000	0
2015/07/15	R197	05/11/2015	294.99	Call	Bond Future	434.9200	0.4349	678.5300	0.6785	56.013	0	0	0
2015/07/15	R197	05/11/2015	295.01	Call	Bond Future	414.9200	0.4149	658.5300	0.6585	58.713	0	0	0
2015/07/15	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R202	06/08/2015			Bond Future	235.1522	235.1522	235.2713	235.2713	0.051	0.0000	0.0000	52,787
2015/07/15	R202	06/08/2015	239.99	Put	Bond Future	4,837.8500	4.8379	4,718.6700	4.7187	(2.463)	0	0	0
2015/07/15	R202	06/08/2015	240.00	Put	Bond Future	4,847.8500	4.8479	4,728.6700	4.7287	(2.458)	0	0	0
2015/07/15	R202	06/08/2015	240.01	Put	Bond Future	4,857.8500	4.8579	4,738.6700	4.7387	(2.453)	0	0	0
2015/07/15	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R202	05/11/2015			Bond Future	238.8326	238.8326	238.9512	238.9512	0.050	0.0000	0.0000	0
2015/07/15	R202	05/11/2015	245.99	Put	Bond Future	7,157.3700	7.1574	7,038.7900	7.0388	(1.657)	0	0	0
2015/07/15	R202	05/11/2015	246.01	Put	Bond Future	7,177.3700	7.1774	7,058.7900	7.0588	(1.652)	0	0	0
2015/07/15	R202	05/11/2015	246.00	Put	Bond Future	7,167.3700	7.1674	7,048.7900	7.0488	(1.654)	0	0	0
2015/07/15	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R203	06/08/2015	6.74	Call	Bond Future	36.6700	0.0367	31.3800	0.0314	(14.426)	0	0	0
2015/07/15	R203	06/08/2015	6.75	Put	Bond Future	728.3900	0.7284	745.6000	0.7456	2.363	0	0	0
2015/07/15	R203	06/08/2015	7.84	Call	Bond Future	1,420.3400	1.4203	1,397.4400	1.3974	(1.612)	0	0	0
2015/07/15	R203	06/08/2015			Bond Future	7.1035	105.5452	7.1152	105.5225	0.165	0.0000	0.0000	17,933
2015/07/15	R203	06/08/2015	6.75	Call	Bond Future	39.1700	0.0392	33.6700	0.0337	(14.041)	0	0	0
2015/07/15	R203	06/08/2015	6.76	Call	Bond Future	41.8600	0.0419	36.0400	0.0360	(13.903)	0	0	0
2015/07/15	R203	06/08/2015	6.74	Put	Bond Future	745.4800	0.7455	762.9000	0.7629	2.337	0	0	0
2015/07/15	R203	06/08/2015	7.84	Put	Bond Future	3.2100	0.0032	3.0200	0.0030	(5.919)	0	0	5,000
2015/07/15	R203	06/08/2015	6.76	Put	Bond Future	711.5000	0.7115	728.3900	0.7284	2.374	0	0	0
2015/07/15	R203	05/11/2015	5.99	Call	Bond Future	14.0300	0.0140	11.4400	0.0114	(18.460)	0	0	0
2015/07/15	R203	05/11/2015	6.00	Put	Bond Future	2,115.8600	2.1159	2,137.4500	2.1375	1.020	0	0	0
2015/07/15	R203	05/11/2015			Bond Future	7.2039	103.0323	7.2180	103.0081	0.196	0.0000	0.0000	0
2015/07/15	R203	05/11/2015	6.00	Call	Bond Future	14.5900	0.0146	11.9200	0.0119	(18.300)	0	0	0
2015/07/15	R203	05/11/2015	6.01	Call	Bond Future	15.1700	0.0152	12.4100	0.0124	(18.194)	0	0	0
2015/07/15	R203	05/11/2015	5.99	Put	Bond Future	2,132.9900	2.1330	2,154.6600	2.1547	1.016	0	0	0
2015/07/15	R203	05/11/2015	6.01	Put	Bond Future	2,098.7500	2.0988	2,120.2500	2.1203	1.024	0	0	0
2015/07/15	R203	04/02/2016	7.26	Put	Bond Future	492.2700	0.4923	498.3500	0.4984	1.235	0	0	0
2015/07/15	R203	04/02/2016	7.25	Put	Bond Future	499.5800	0.4996	505.4800	0.5055	1.181	0	0	0
2015/07/15	R203	04/02/2016			Bond Future	7.2685	104.7747	7.2859	104.7486	0.240	0.0000	0.0000	0
2015/07/15	R203	04/02/2016	7.26	Call	Bond Future	479.5500	0.4795	459.5600	0.4596	(4.168)	0	0	0
2015/07/15	R203	04/02/2016	7.24	Call	Bond Future	464.2800	0.4643	444.2400	0.4442	(4.316)	0	0	0
2015/07/15	R203	04/02/2016	7.25	Call	Bond Future	471.8800	0.4719	451.7100	0.4517	(4.274)	0	0	0
2015/07/15	R203	04/02/2016	7.24	Put	Bond Future	506.9700	0.5070	513.0000	0.5130	1.189	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
2015/07/15	R204	06/08/2015	7.74	Call	Bond Future	969.2400	0.9692	946.8100	0.9468	(2.314)	0	0	0
2015/07/15	R204	06/08/2015	7.75	Put	Bond Future	83.8600	0.0839	81.3500	0.0813	(2.993)	0	0	0
2015/07/15	R204	06/08/2015			Bond Future	7.4404	102.7578	7.4472	102.7379	0.091	0.0000	0.0000	15,357
2015/07/15	R204	06/08/2015	8.41	Call	Bond Future	2,816.5600	2.8166	2,796.5700	2.7966	(0.710)	0	0	0
2015/07/15	R204	06/08/2015	7.74	Put	Bond Future	88.7600	0.0888	86.2400	0.0862	(2.839)	0	0	0
2015/07/15	R204	06/08/2015	7.76	Put	Bond Future	79.1800	0.0792	76.6900	0.0767	(3.145)	0	0	0
2015/07/15	R204	06/08/2015	8.41	Put	Bond Future	0.5400	0.0005	0.4600	0.0005	(14.815)	0	0	699
2015/07/15	R204	06/08/2015	7.75	Call	Bond Future	993.5700	0.9936	971.1500	0.9711	(2.257)	0	0	0
2015/07/15	R204	06/08/2015	7.76	Call	Bond Future	1,018.1100	1.0181	995.7100	0.9957	(2.200)	0	0	0
2015/07/15	R204	05/11/2015			Bond Future	7.5327	104.3662	7.5405	104.3448	0.103	0.0000	0.0000	0
2015/07/15	R204	05/11/2015	6.25	Call	Bond Future	23.8100	0.0238	19.8300	0.0198	(16.716)	0	0	0
2015/07/15	R204	05/11/2015	6.24	Put	Bond Future	3,659.0200	3.6590	3,676.5500	3.6765	0.479	0	0	0
2015/07/15	R204	05/11/2015	6.26	Put	Bond Future	3,603.3100	3.6033	3,620.6200	3.6206	0.480	0	0	0
2015/07/15	R204	05/11/2015	6.25	Put	Bond Future	3,631.1500	3.6312	3,648.5700	3.6486	0.480	0	0	0
2015/07/15	R204	05/11/2015	6.26	Call	Bond Future	24.7100	0.0247	20.6200	0.0206	(16.552)	0	0	0
2015/07/15	R204	05/11/2015	6.24	Call	Bond Future	22.9400	0.0229	19.0700	0.0191	(16.870)	0	0	0
2015/07/15	R204	04/02/2016	7.50	Call	Bond Future	793.4600	0.7935	762.4700	0.7625	(3.906)	0	0	0
2015/07/15	R204	04/02/2016			Bond Future	7.5986	102.0939	7.6077	102.0708	0.119	0.0000	0.0000	0
2015/07/15	R204	04/02/2016	7.51	Call	Bond Future	805.6700	0.8057	774.5600	0.7746	(3.861)	0	0	0
2015/07/15	R204	04/02/2016	7.49	Put	Bond Future	1,058.5600	1.0586	1,050.8500	1.0508	(0.728)	0	0	0
2015/07/15	R204	04/02/2016	7.51	Put	Bond Future	1,031.7500	1.0317	1,023.7800	1.0238	(0.772)	0	0	0
2015/07/15	R204	04/02/2016	7.49	Call	Bond Future	781.3600	0.7814	750.5100	0.7505	(3.948)	0	0	0
2015/07/15	R204	04/02/2016	7.50	Put	Bond Future	1,045.1000	1.0451	1,037.2500	1.0372	(0.751)	0	0	0
2015/07/15	R207	06/08/2015	7.76	Call	Bond Future	719.8400	0.7198	692.4700	0.6925	(3.802)	0	0	0
2015/07/15	R207	06/08/2015			Bond Future	7.6417	99.0957	7.6488	99.0696	0.093	0.0000	0.0000	46,035
2015/07/15	R207	06/08/2015	7.74	Call	Bond Future	673.4500	0.6734	646.4700	0.6465	(4.006)	0	0	0
2015/07/15	R207	06/08/2015	7.75	Call	Bond Future	696.4500	0.6964	669.2600	0.6693	(3.904)	0	0	0
2015/07/15	R207	06/08/2015	7.46	Call	Bond Future	206.8500	0.2068	189.9600	0.1900	(8.165)	0	0	70
2015/07/15	R207	06/08/2015	7.74	Put	Bond Future	314.1500	0.3141	313.2200	0.3132	(0.296)	0	0	0
2015/07/15	R207	06/08/2015	7.46	Put	Bond Future	875.2000	0.8752	884.3600	0.8844	1.047	0	0	0
2015/07/15	R207	06/08/2015	7.76	Put	Bond Future	287.6300	0.2876	286.3100	0.2863	(0.459)	0	0	0
2015/07/15	R207	06/08/2015	7.75	Put	Bond Future	300.6800	0.3007	299.5400	0.2995	(0.379)	0	0	0
2015/07/15	R207	05/11/2015	7.76	Call	Bond Future	1,093.5200	1.0935	1,069.8900	1.0699	(2.161)	0	0	0
2015/07/15	R207	05/11/2015			Bond Future	7.7229	100.6467	7.7308	100.6191	0.103	0.0000	0.0000	1,383
2015/07/15	R207	05/11/2015	7.74	Call	Bond Future	1,056.7400	1.0567	1,033.6300	1.0336	(2.187)	0	0	0
2015/07/15	R207	05/11/2015	7.50	Call	Bond Future	673.3100	0.6733	654.2500	0.6542	(2.831)	0	0	19
2015/07/15	R207	05/11/2015	7.75	Call	Bond Future	1,075.0400	1.0750	1,051.7800	1.0518	(2.164)	0	0	0
2015/07/15	R207	05/11/2015	7.43	Call	Bond Future	581.2200	0.5812	563.4800	0.5635	(3.052)	0	0	53
2015/07/15	R207	05/11/2015	7.74	Put	Bond Future	997.2700	0.9973	1,001.7600	1.0018	0.450	0	0	0
2015/07/15	R207	05/11/2015	7.76	Put	Bond Future	964.5100	0.9645	968.4800	0.9685	0.412	0	0	0
2015/07/15	R207	05/11/2015	7.43	Put	Bond Future	1,607.3300	1.6073	1,617.1900	1.6172	0.613	0	0	0
2015/07/15	R207	05/11/2015	7.75	Put	Bond Future	980.7900	0.9808	985.1300	0.9851	0.443	0	0	0
2015/07/15	R207	05/11/2015	7.50	Put	Bond Future	1,453.0200	1.4530	1,461.5600	1.4616	0.588	0	0	0
2015/07/15	R207	04/02/2016	7.49	Put	Bond Future	1,781.0600	1.7811	1,788.0400	1.7880	0.392	0	0	0
2015/07/15	R207	04/02/2016	7.27	Put	Bond Future	2,262.4300	2.2624	2,273.2300	2.2732	0.477	0	0	0
2015/07/15	R207	04/02/2016			Bond Future	7.7853	98.7063	7.7942	98.6769	0.115	0.0000	0.0000	0
2015/07/15	R207	04/02/2016	7.51	Put	Bond Future	1,740.6900	1.7407	1,747.6400	1.7476	0.399	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
2015/07/15	R207	04/02/2016	7.27	Call	Bond Future	545.7800	0.5458	527.1900	0.5272	(3.406)	0	0	43
2015/07/15	R207	04/02/2016	7.50	Call	Bond Future	814.9500	0.8150	792.3800	0.7924	(2.769)	0	0	19
2015/07/15	R207	04/02/2016	7.51	Call	Bond Future	828.0400	0.8280	805.6000	0.8056	(2.710)	0	0	0
2015/07/15	R207	04/02/2016	7.49	Call	Bond Future	801.7100	0.8017	779.3000	0.7793	(2.795)	0	0	0
2015/07/15	R207	04/02/2016	7.50	Put	Bond Future	1,760.9400	1.7609	1,767.7600	1.7678	0.387	0	0	0
2015/07/15	R207	05/05/2016	7.86	Put	Bond Future	1,494.1100	1.4941	1,498.8900	1.4989	0.320	0	0	0
2015/07/15	R207	05/05/2016			Bond Future	7.8369	100.4486	7.8477	100.4150	0.138	0.0000	0.0000	0
2015/07/15	R207	05/05/2016	7.85	Put	Bond Future	1,508.6300	1.5086	1,513.8800	1.5139	0.348	0	0	0
2015/07/15	R207	05/05/2016	7.56	Put	Bond Future	1,981.4700	1.9815	1,989.1600	1.9892	0.388	0	0	0
2015/07/15	R207	05/05/2016	7.84	Put	Bond Future	1,523.2600	1.5233	1,528.9700	1.5290	0.375	0	0	0
2015/07/15	R207	05/05/2016	7.56	Call	Bond Future	1,115.4000	1.1154	1,089.4700	1.0895	(2.325)	0	0	43
2015/07/15	R207	05/05/2016	7.85	Call	Bond Future	1,549.5000	1.5495	1,521.1300	1.5211	(1.831)	0	0	0
2015/07/15	R207	05/05/2016	7.86	Call	Bond Future	1,566.0700	1.5661	1,537.2300	1.5372	(1.842)	0	0	0
2015/07/15	R207	05/05/2016	7.84	Call	Bond Future	1,533.0200	1.5330	1,505.1100	1.5051	(1.821)	0	0	0
2015/07/15	R208	06/08/2015			Bond Future	7.7951	97.7656	7.8024	97.7339	0.093	0.0000	0.0000	37,517
2015/07/15	R208	06/08/2015	8.00	Call	Bond Future	1,130.9300	1.1309	1,088.4500	1.0884	(3.756)	0	0	0
2015/07/15	R208	06/08/2015	8.01	Call	Bond Future	1,162.7800	1.1628	1,120.3400	1.1203	(3.650)	0	0	0
2015/07/15	R208	06/08/2015	8.85	Call	Bond Future	4,470.4200	4.4704	4,438.5300	4.4385	(0.713)	0	0	0
2015/07/15	R208	06/08/2015	7.99	Call	Bond Future	1,099.4800	1.0995	1,056.9600	1.0570	(3.867)	0	0	0
2015/07/15	R208	06/08/2015	8.01	Put	Bond Future	231.0400	0.2310	220.2700	0.2203	(4.662)	0	0	0
2015/07/15	R208	06/08/2015	8.00	Put	Bond Future	242.3000	0.2423	231.4900	0.2315	(4.461)	0	0	0
2015/07/15	R208	06/08/2015	7.99	Put	Bond Future	254.0000	0.2540	243.1500	0.2432	(4.272)	0	0	0
2015/07/15	R208	06/08/2015	8.85	Put	Bond Future	0.6700	0.0007	0.4500	0.0005	(32.836)	0	0	198
2015/07/15	R208	05/11/2015			Bond Future	7.8713	95.8969	7.8793	95.8637	0.101	0.0000	0.0000	0
2015/07/15	R208	05/11/2015	8.48	Call	Bond Future	2,908.0700	2.9081	2,873.0900	2.8731	(1.203)	0	0	0
2015/07/15	R208	05/11/2015	7.74	Put	Bond Future	1,540.9200	1.5409	1,550.4000	1.5504	0.615	0	0	0
2015/07/15	R208	05/11/2015	7.75	Call	Bond Future	1,006.6800	1.0067	982.4700	0.9825	(2.405)	0	0	0
2015/07/15	R208	05/11/2015	7.76	Call	Bond Future	1,025.7400	1.0257	1,001.1200	1.0011	(2.400)	0	0	0
2015/07/15	R208	05/11/2015	8.48	Put	Bond Future	395.2500	0.3952	393.5400	0.3935	(0.433)	0	0	2,200
2015/07/15	R208	05/11/2015	7.74	Call	Bond Future	987.8400	0.9878	964.0500	0.9641	(2.408)	0	0	0
2015/07/15	R208	05/11/2015	7.76	Put	Bond Future	1,494.3600	1.4944	1,503.0100	1.5030	0.579	0	0	0
2015/07/15	R208	05/11/2015	7.75	Put	Bond Future	1,517.5200	1.5175	1,526.5800	1.5266	0.597	0	0	0
2015/07/15	R208	04/02/2016			Bond Future	7.9300	97.5187	7.9387	97.4835	0.110	0.0000	0.0000	0
2015/07/15	R208	04/02/2016	7.74	Put	Bond Future	2,005.7300	2.0057	2,013.4100	2.0134	0.383	0	0	0
2015/07/15	R208	04/02/2016	7.76	Put	Bond Future	1,960.5100	1.9605	1,967.5700	1.9676	0.360	0	0	0
2015/07/15	R208	04/02/2016	7.75	Put	Bond Future	1,982.8900	1.9829	1,990.4000	1.9904	0.379	0	0	0
2015/07/15	R208	04/02/2016	7.76	Call	Bond Future	1,272.1800	1.2722	1,244.0600	1.2441	(2.210)	0	0	0
2015/07/15	R208	04/02/2016	7.74	Call	Bond Future	1,236.0300	1.2360	1,208.5300	1.2085	(2.225)	0	0	0
2015/07/15	R208	04/02/2016	7.75	Call	Bond Future	1,253.8900	1.2539	1,226.2200	1.2262	(2.207)	0	0	0
2015/07/15	R209	06/08/2015	8.71	Put	Bond Future	1,349.4800	1.3495	1,329.1900	1.3292	(1.504)	0	0	0
2015/07/15	R209	06/08/2015	8.99	Put	Bond Future	473.5300	0.4735	451.9800	0.4520	(4.551)	0	0	0
2015/07/15	R209	06/08/2015			Bond Future	8.7632	78.4828	8.7661	78.4601	0.034	0.0000	0.0000	28,380
2015/07/15	R209	06/08/2015	9.01	Put	Bond Future	434.4300	0.4344	413.4100	0.4134	(4.839)	0	0	0
2015/07/15	R209	06/08/2015	9.16	Put	Bond Future	217.0600	0.2171	201.2700	0.2013	(7.274)	0	0	0
2015/07/15	R209	06/08/2015	9.90	Call	Bond Future	8,059.6000	8.0596	8,036.3100	8.0363	(0.289)	0	0	0
2015/07/15	R209	06/08/2015	9.00	Call	Bond Future	2,248.9900	2.2490	2,204.9400	2.2049	(1.959)	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
2015/07/15	R209	06/08/2015	8.71	Call	Bond Future	937.4300	0.9374	894.3800	0.8944	(4.592)	0	0	640
2015/07/15	R209	06/08/2015	9.01	Call	Bond Future	2,304.2200	2.3042	2,260.4400	2.2604	(1.900)	0	0	0
2015/07/15	R209	06/08/2015	8.99	Call	Bond Future	2,194.4500	2.1944	2,150.1400	2.1501	(2.019)	0	0	0
2015/07/15	R209	06/08/2015	9.00	Put	Bond Future	453.5800	0.4536	432.2900	0.4323	(4.694)	0	0	0
2015/07/15	R209	06/08/2015	9.16	Call	Bond Future	3,189.0600	3.1891	3,150.5100	3.1505	(1.209)	0	0	0
2015/07/15	R209	06/08/2015	9.90	Put	Bond Future	2.1200	0.0021	1.5900	0.0016	(25.000)	0	0	2,914
2015/07/15	R209	05/11/2015	9.25	Call	Bond Future	4,459.6800	4.4597	4,412.1900	4.4122	(1.065)	0	0	0
2015/07/15	R209	05/11/2015	7.99	Put	Bond Future	7,245.2300	7.2452	7,245.9500	7.2460	0.010	0	0	0
2015/07/15	R209	05/11/2015			Bond Future	8.8201	76.5641	8.8232	76.5401	0.036	0.0000	0.0000	32
2015/07/15	R209	05/11/2015	9.16	Put	Bond Future	1,497.3500	1.4974	1,473.7200	1.4737	(1.578)	0	0	640
2015/07/15	R209	05/11/2015	8.01	Put	Bond Future	7,097.1800	7.0972	7,097.3200	7.0973	0.002	0	0	0
2015/07/15	R209	05/11/2015	9.25	Put	Bond Future	1,283.4600	1.2835	1,260.0100	1.2600	(1.827)	0	0	900
2015/07/15	R209	05/11/2015	7.99	Call	Bond Future	488.4400	0.4884	465.1200	0.4651	(4.774)	0	0	0
2015/07/15	R209	05/11/2015	8.00	Put	Bond Future	7,170.6500	7.1707	7,171.0400	7.1710	0.005	0	0	0
2015/07/15	R209	05/11/2015	8.00	Call	Bond Future	500.5300	0.5005	476.8800	0.4769	(4.725)	0	0	0
2015/07/15	R209	05/11/2015	9.16	Call	Bond Future	4,025.6800	4.0257	3,978.0100	3.9780	(1.184)	0	0	0
2015/07/15	R209	05/11/2015	8.01	Call	Bond Future	513.5900	0.5136	489.6900	0.4897	(4.654)	0	0	0
2015/07/15	R209	04/02/2016	8.75	Put	Bond Future	3,965.5800	3.9656	3,937.9000	3.9379	(0.698)	0	0	0
2015/07/15	R209	04/02/2016	8.74	Call	Bond Future	3,028.3900	3.0284	2,975.3000	2.9753	(1.753)	0	0	0
2015/07/15	R209	04/02/2016			Bond Future	8.8683	77.8591	8.8717	77.8336	0.038	0.0000	0.0000	0
2015/07/15	R209	04/02/2016	8.75	Call	Bond Future	3,063.5200	3.0635	3,010.3100	3.0103	(1.737)	0	0	0
2015/07/15	R209	04/02/2016	8.76	Call	Bond Future	3,098.8700	3.0989	3,045.7800	3.0458	(1.713)	0	0	0
2015/07/15	R209	04/02/2016	8.74	Put	Bond Future	4,007.4300	4.0074	3,979.8700	3.9799	(0.688)	0	0	0
2015/07/15	R209	04/02/2016	8.76	Put	Bond Future	3,924.0600	3.9241	3,896.5000	3.8965	(0.702)	0	0	0
2015/07/15	R210	06/08/2015	179.01	Call	Bond Future	759.7200	0.7597	848.5600	0.8486	11.694	0	0	0
2015/07/15	R210	06/08/2015			Bond Future	179.7697	179.7697	179.8586	179.8586	0.049	0.0000	0.0000	1,160
2015/07/15	R210	06/08/2015	178.99	Call	Bond Future	779.7200	0.7797	868.5600	0.8686	11.394	0	0	0
2015/07/15	R210	06/08/2015	179.00	Call	Bond Future	769.7200	0.7697	858.5600	0.8586	11.542	0	0	0
2015/07/15	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R210	05/11/2015			Bond Future	180.4524	180.4524	180.5404	180.5404	0.049	0.0000	0.0000	0
2015/07/15	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R210	05/11/2015	181.99	Put	Bond Future	1,537.5800	1.5376	1,449.5700	1.4496	(5.724)	0	0	0
2015/07/15	R210	05/11/2015	182.01	Put	Bond Future	1,557.5800	1.5576	1,469.5700	1.4696	(5.650)	0	0	0
2015/07/15	R210	05/11/2015	182.00	Put	Bond Future	1,547.5800	1.5476	1,459.5700	1.4596	(5.687)	0	0	0
2015/07/15	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R211	06/08/2015			Bond Future	134.2528	134.2528	134.3095	134.3095	0.042	0.0000	0.0000	1,120
2015/07/15	R211	06/08/2015	134.99	Put	Bond Future	737.2100	0.7372	680.4500	0.6805	(7.699)	0	0	0
2015/07/15	R211	06/08/2015	135.01	Put	Bond Future	757.2100	0.7572	700.4500	0.7005	(7.496)	0	0	0
2015/07/15	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R211	06/08/2015	135.00	Put	Bond Future	747.2100	0.7472	690.4500	0.6905	(7.596)	0	0	0
2015/07/15	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R211	05/11/2015	134.99	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
2015/07/15	R211	05/11/2015			Bond Future	136.3542	136.3542	136.4103	136.4103	0.041	0.0000	0.0000	0
2015/07/15	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R211	05/11/2015	134.99	Call	Bond Future	1,364.2100	1.3642	1,420.3300	1.4203	4.114	0	0	0
2015/07/15	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R211	05/11/2015	135.00	Call	Bond Future	1,354.2100	1.3542	1,410.3300	1.4103	4.144	0	0	0
2015/07/15	R211	05/11/2015	135.01	Call	Bond Future	1,344.2100	1.3442	1,400.3300	1.4003	4.175	0	0	0
2015/07/15	R212	06/08/2015	141.01	Put	Bond Future	989.0900	0.9891	667.8700	0.6679	(32.476)	0	0	0
2015/07/15	R212	06/08/2015			Bond Future	140.0209	140.0209	140.3421	140.3421	0.229	0.0000	0.0000	1,045
2015/07/15	R212	06/08/2015	141.00	Put	Bond Future	979.0900	0.9791	657.8700	0.6579	(32.808)	0	0	0
2015/07/15	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R212	06/08/2015	140.99	Put	Bond Future	969.0900	0.9691	647.8700	0.6479	(33.147)	0	0	0
2015/07/15	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R212	05/11/2015			Bond Future	142.2126	142.2126	142.5373	142.5373	0.228	0.0000	0.0000	0
2015/07/15	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R212	05/11/2015	145.99	Put	Bond Future	3,777.3500	3.7774	3,452.7000	3.4527	(8.595)	0	0	0
2015/07/15	R212	05/11/2015	146.01	Put	Bond Future	3,797.3500	3.7974	3,472.7000	3.4727	(8.549)	0	0	0
2015/07/15	R212	05/11/2015	146.00	Put	Bond Future	3,787.3500	3.7874	3,462.7000	3.4627	(8.572)	0	0	0
2015/07/15	R213	06/08/2015			Bond Future	8.6295	89.3243	8.6323	89.3030	0.032	0.0000	0.0000	17,330
2015/07/15	R213	06/08/2015	8.49	Put	Bond Future	1,714.1200	1.7141	1,708.2200	1.7082	(0.344)	0	0	0
2015/07/15	R213	06/08/2015	8.51	Put	Bond Future	1,614.8000	1.6148	1,608.0100	1.6080	(0.420)	0	0	0
2015/07/15	R213	06/08/2015	8.49	Call	Bond Future	640.5500	0.6406	613.2900	0.6133	(4.256)	0	0	0
2015/07/15	R213	06/08/2015	8.50	Put	Bond Future	1,663.9700	1.6640	1,657.6200	1.6576	(0.382)	0	0	0
2015/07/15	R213	06/08/2015	8.50	Call	Bond Future	668.0100	0.6680	640.3000	0.6403	(4.148)	0	0	0
2015/07/15	R213	06/08/2015	8.51	Call	Bond Future	696.3500	0.6964	668.2000	0.6682	(4.043)	0	0	0
2015/07/15	R213	05/11/2015	7.76	Call	Bond Future	359.5700	0.3596	337.3200	0.3373	(6.188)	0	0	0
2015/07/15	R213	05/11/2015			Bond Future	8.6924	87.1797	8.6955	87.1568	0.035	0.0000	0.0000	0
2015/07/15	R213	05/11/2015	7.74	Call	Bond Future	341.2400	0.3412	319.1400	0.3191	(6.476)	0	0	0
2015/07/15	R213	05/11/2015	7.75	Call	Bond Future	350.3100	0.3503	327.8500	0.3278	(6.411)	0	0	0
2015/07/15	R213	05/11/2015	7.74	Put	Bond Future	7,948.6200	7.9486	7,949.3200	7.9493	0.009	0	0	0
2015/07/15	R213	05/11/2015	7.76	Put	Bond Future	7,797.7200	7.7977	7,798.2700	7.7983	0.007	0	0	0
2015/07/15	R213	05/11/2015	7.75	Put	Bond Future	7,873.0200	7.8730	7,873.3600	7.8734	0.004	0	0	0
2015/07/15	R213	04/02/2016			Bond Future	8.7476	88.6536	8.7509	88.6293	0.037	0.0000	0.0000	0
2015/07/15	R213	04/02/2016	8.75	Call	Bond Future	3,373.4900	3.3735	3,355.2800	3.3553	(0.540)	0	0	0
2015/07/15	R213	04/02/2016	8.74	Put	Bond Future	3,392.7600	3.3928	3,398.7100	3.3987	0.175	0	0	0
2015/07/15	R213	04/02/2016	8.76	Put	Bond Future	3,319.3200	3.3193	3,325.0900	3.3251	0.174	0	0	0
2015/07/15	R213	04/02/2016	8.75	Put	Bond Future	3,355.7600	3.3558	3,361.8800	3.3619	0.182	0	0	0
2015/07/15	R213	04/02/2016	8.76	Call	Bond Future	3,411.2000	3.4112	3,392.6400	3.3926	(0.544)	0	0	0
2015/07/15	R213	04/02/2016	8.74	Call	Bond Future	3,336.2500	3.3363	3,317.8700	3.3179	(0.551)	0	0	0
2015/07/15	R214	06/08/2015	8.76	Put	Bond Future	1,323.6600	1.3237	1,304.0300	1.3040	(1.483)	0	0	0
2015/07/15	R214	06/08/2015			Bond Future	8.7872	79.7705	8.7903	79.7456	0.035	0.0000	0.0000	21,939
2015/07/15	R214	06/08/2015	8.75	Put	Bond Future	1,367.7000	1.3677	1,348.4200	1.3484	(1.410)	0	0	0
2015/07/15	R214	06/08/2015	8.74	Call	Bond Future	1,024.2300	1.0242	980.3600	0.9804	(4.283)	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
2015/07/15	R214	06/08/2015	8.75	Call	Bond Future	1,061.6600	1.0617	1,017.4100	1.0174	(4.168)	0	0	0
2015/07/15	R214	06/08/2015	8.76	Call	Bond Future	1,100.0000	1.1000	1,055.4000	1.0554	(4.055)	0	0	0
2015/07/15	R214	06/08/2015	8.74	Put	Bond Future	1,412.7800	1.4128	1,393.8800	1.3939	(1.338)	0	0	0
2015/07/15	R214	05/11/2015			Bond Future	8.8430	77.7293	8.8462	77.7030	0.037	0.0000	0.0000	487
2015/07/15	R214	05/11/2015	7.99	Put	Bond Future	7,938.9300	7.9389	7,943.7900	7.9438	0.061	0	0	0
2015/07/15	R214	05/11/2015	8.00	Put	Bond Future	7,857.3300	7.8573	7,861.8700	7.8619	0.058	0	0	0
2015/07/15	R214	05/11/2015	8.01	Put	Bond Future	7,776.9700	7.7770	7,781.1700	7.7812	0.054	0	0	0
2015/07/15	R214	05/11/2015	7.99	Call	Bond Future	488.3900	0.4884	466.9200	0.4669	(4.396)	0	0	0
2015/07/15	R214	05/11/2015	8.00	Call	Bond Future	500.7700	0.5008	478.9800	0.4790	(4.351)	0	0	0
2015/07/15	R214	05/11/2015	8.01	Call	Bond Future	514.2200	0.5142	492.0900	0.4921	(4.304)	0	0	0
2015/07/15	R214	04/02/2016			Bond Future	8.8920	79.0435	8.8955	79.0157	0.039	0.0000	0.0000	4,320
2015/07/15	R214	04/02/2016	7.99	Put	Bond Future	8,891.1500	8.8912	8,887.4600	8.8875	(0.042)	0	0	0
2015/07/15	R214	04/02/2016	8.00	Call	Bond Future	1,078.2100	1.0782	1,046.4200	1.0464	(2.948)	0	0	0
2015/07/15	R214	04/02/2016	8.01	Call	Bond Future	1,097.4400	1.0974	1,065.3700	1.0654	(2.922)	0	0	0
2015/07/15	R214	04/02/2016	7.99	Call	Bond Future	1,060.6000	1.0606	1,029.0800	1.0291	(2.972)	0	0	0
2015/07/15	R214	04/02/2016	8.01	Put	Bond Future	8,740.6600	8.7407	8,736.4200	8.7364	(0.049)	0	0	0
2015/07/15	R214	04/02/2016	8.00	Put	Bond Future	8,815.0100	8.8150	8,811.0500	8.8111	(0.045)	0	0	0
2015/07/15	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R248	06/08/2015			Bond Future	8.8578	102.7703	8.8608	102.7387	0.034	0.0000	0.0000	44,993
2015/07/15	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R248	06/08/2015	8.74	Put	Bond Future	1,251.6100	1.2516	1,283.1300	1.2831	2.518	0	0	0
2015/07/15	R248	06/08/2015	8.76	Put	Bond Future	1,037.0900	1.0371	1,068.6100	1.0686	3.039	0	0	0
2015/07/15	R248	06/08/2015	8.75	Put	Bond Future	1,144.2500	1.1442	1,175.7700	1.1758	2.755	0	0	0
2015/07/15	R248	05/11/2015	8.01	Put	Bond Future	10,253.3100	10.2533	10,286.4400	10.2864	0.323	0	0	0
2015/07/15	R248	05/11/2015			Bond Future	8.9153	99.9501	8.9185	99.9170	0.036	0.0000	0.0000	0
2015/07/15	R248	05/11/2015	8.00	Put	Bond Future	10,376.7700	10.3768	10,409.9000	10.4099	0.319	0	0	0
2015/07/15	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R248	05/11/2015	7.99	Put	Bond Future	10,500.4800	10.5005	10,533.6100	10.5336	0.316	0	0	0
2015/07/15	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R248	04/02/2016			Bond Future	8.9662	101.6402	8.9696	101.6051	0.038	0.0000	0.0000	0
2015/07/15	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/15	R248	04/02/2016	8.99	Call	Bond Future	243.8000	0.2438	208.7800	0.2088	(14.364)	0	0	0
2015/07/15	R248	04/02/2016	9.00	Call	Bond Future	346.0100	0.3460	310.9900	0.3110	(10.121)	0	0	0
2015/07/15	R248	04/02/2016	9.01	Call	Bond Future	448.0300	0.4480	413.0100	0.4130	(7.816)	0	0	0

Total

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