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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/07/2015 TO 20/07/2015

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
2015/07/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	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
2015/07/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2025	06/08/2015			Bond Future	122.0383	122.0383	122.0580	122.0580	0.016	0.0000	0.0000	38
2015/07/20	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2025	06/08/2015	120.99	Call	Bond Future	1,048.3500	1.0483	1,068.0100	1.0680	1.875	0	0	0
2015/07/20	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2025	06/08/2015	121.00	Call	Bond Future	1,038.3500	1.0383	1,058.0100	1.0580	1.893	0	0	0
2015/07/20	2025	06/08/2015	121.01	Call	Bond Future	1,028.3500	1.0283	1,048.0100	1.0480	1.912	0	0	0
2015/07/20	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2025	05/11/2015			Bond Future	123.9423	123.9423	123.9607	123.9607	0.015	0.0000	0.0000	0
2015/07/20	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2025	05/11/2015	123.01	Call	Bond Future	932.3200	0.9323	950.6800	0.9507	1.969	0	0	0
2015/07/20	2025	05/11/2015	122.99	Call	Bond Future	952.3200	0.9523	970.6800	0.9707	1.928	0	0	0
2015/07/20	2025	05/11/2015	123.00	Call	Bond Future	942.3200	0.9423	960.6800	0.9607	1.948	0	0	0
2015/07/20	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2030	06/08/2015			Bond Future	8.5007	96.1317	8.6057	95.2975	1.235	0.0000	0.0000	7,281
2015/07/20	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2030	06/08/2015	7.74	Put	Bond Future	6,364.0200	6.3640	7,198.2100	7.1982	13.108	0	0	0
2015/07/20	2030	06/08/2015	7.76	Put	Bond Future	6,189.2800	6.1893	7,023.4700	7.0235	13.478	0	0	0
2015/07/20	2030	06/08/2015	7.75	Put	Bond Future	6,276.6000	6.2766	7,110.7900	7.1108	13.290	0	0	0
2015/07/20	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2030	05/11/2015			Bond Future	8.5612	97.6315	8.6696	96.7831	1.266	0.0000	0.0000	0
2015/07/20	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2030	05/11/2015	8.49	Put	Bond Future	562.6700	0.5627	1,411.1600	1.4112	150.797	0	0	0
2015/07/20	2030	05/11/2015	8.51	Put	Bond Future	404.0400	0.4040	1,252.5300	1.2525	210.001	0	0	0
2015/07/20	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2030	05/11/2015	8.50	Put	Bond Future	483.3100	0.4833	1,331.8000	1.3318	175.558	0	0	0
2015/07/20	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2032	06/08/2015			Bond Future	8.5857	100.0592	8.6907	99.1642	1.223	0.0000	0.0000	1,579
2015/07/20	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2032	06/08/2015	8.50	Put	Bond Future	739.7600	0.7398	1,634.7800	1.6348	120.988	0	0	0
2015/07/20	2032	06/08/2015	8.49	Put	Bond Future	826.6000	0.8266	1,721.6200	1.7216	108.277	0	0	0
2015/07/20	2032	06/08/2015	8.51	Put	Bond Future	653.0300	0.6530	1,548.0500	1.5481	137.056	0	0	0
2015/07/20	2032	05/11/2015			Bond Future	8.6468	97.4661	8.7551	96.5559	1.253	0.0000	0.0000	0
2015/07/20	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2032	05/11/2015	7.99	Put	Bond Future	5,796.9100	5.7969	6,707.1800	6.7072	15.703	0	0	0

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2015/07/20	2032	05/11/2015	8.01	Put	Bond Future	5,613.0700	5.6131	6,523.3400	6.5233	16.217	0	0	0
2015/07/20	2032	05/11/2015	8.00	Put	Bond Future	5,704.9300	5.7049	6,615.2000	6.6152	15.956	0	0	0
2015/07/20	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2032	04/02/2016			Bond Future	8.6977	99.1128	8.8095	98.1859	1.285	0.0000	0.0000	0
2015/07/20	2032	04/02/2016	8.69	Put	Bond Future	64.5700	0.0646	991.4600	0.9915	1435.481	0	0	0
2015/07/20	2032	04/02/2016	8.71	Put	Bond Future	0.0000	0.0000	824.5200	0.8245	100.000	0	0	0
2015/07/20	2032	04/02/2016	8.70	Put	Bond Future	0.0000	0.0000	907.9400	0.9079	100.000	0	0	0
2015/07/20	2032	04/02/2016	8.71	Call	Bond Future	102.3700	0.1024	0.0000	0.0000	(100.000)	0	0	0
2015/07/20	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2032	04/02/2016	8.70	Call	Bond Future	18.9500	0.0190	0.0000	0.0000	(100.000)	0	0	0
2015/07/20	2037	06/08/2015			Bond Future	8.7198	98.1543	8.8248	97.1680	1.203	0.0000	0.0000	42,638
2015/07/20	2037	06/08/2015	8.75	Call	Bond Future	285.3500	0.2854	0.0000	0.0000	(100.000)	0	0	0
2015/07/20	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	795.3100	0.7953	100.000	0	0	0
2015/07/20	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	606.7100	0.6067	100.000	0	0	0
2015/07/20	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	700.9400	0.7009	100.000	0	0	0
2015/07/20	2037	06/08/2015	8.76	Call	Bond Future	379.5800	0.3796	0.0000	0.0000	(100.000)	0	0	0
2015/07/20	2037	06/08/2015	8.74	Call	Bond Future	190.9800	0.1910	0.0000	0.0000	(100.000)	0	0	0
2015/07/20	2037	05/11/2015	7.99	Put	Bond Future	7,822.3500	7.8224	8,825.3600	8.8254	12.822	0	0	0
2015/07/20	2037	05/11/2015	8.01	Put	Bond Future	7,611.7600	7.6118	8,614.7700	8.6148	13.177	0	0	0
2015/07/20	2037	05/11/2015			Bond Future	8.7772	99.6857	8.8852	98.6826	1.231	0.0000	0.0000	0
2015/07/20	2037	05/11/2015	8.00	Put	Bond Future	7,716.9700	7.7170	8,719.9800	8.7200	12.997	0	0	0
2015/07/20	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2037	04/02/2016	8.75	Put	Bond Future	711.2000	0.7112	1,732.4200	1.7324	143.591	0	0	0
2015/07/20	2037	04/02/2016			Bond Future	8.8264	97.1116	8.9378	96.0904	1.261	0.0000	0.0000	0
2015/07/20	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2037	04/02/2016	8.74	Put	Bond Future	804.8200	0.8048	1,826.0400	1.8260	126.888	0	0	0
2015/07/20	2037	04/02/2016	8.76	Put	Bond Future	617.7100	0.6177	1,638.9300	1.6389	165.324	0	0	0
2015/07/20	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2038	06/08/2015			Bond Future	125.3029	125.3029	125.3240	125.3240	0.017	0.0000	0.0000	4,218
2015/07/20	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2038	06/08/2015	127.99	Put	Bond Future	2,687.0800	2.6871	2,665.9600	2.6660	(0.786)	0	0	0
2015/07/20	2038	06/08/2015	128.01	Put	Bond Future	2,707.0800	2.7071	2,685.9600	2.6860	(0.780)	0	0	0
2015/07/20	2038	06/08/2015	128.00	Put	Bond Future	2,697.0800	2.6971	2,675.9600	2.6760	(0.783)	0	0	0
2015/07/20	2038	05/11/2015			Bond Future	127.2578	127.2578	127.2776	127.2776	0.016	0.0000	0.0000	0
2015/07/20	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2038	05/11/2015	133.99	Put	Bond Future	6,732.1900	6.7322	6,712.3700	6.7124	(0.294)	0	0	0
2015/07/20	2038	05/11/2015	134.01	Put	Bond Future	6,752.1900	6.7522	6,732.3700	6.7324	(0.294)	0	0	0
2015/07/20	2038	05/11/2015	134.00	Put	Bond Future	6,742.1900	6.7422	6,722.3700	6.7224	(0.294)	0	0	0
2015/07/20	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	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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2015/07/20	2044	06/08/2015	8.76	Call	Bond Future	10.8300	0.0108	0.0000	0.0000	(100.000)	0	0	0
2015/07/20	2044	06/08/2015			Bond Future	8.7590	100.1863	8.8589	99.1546	1.141	0.0000	0.0000	13,321
2015/07/20	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2044	06/08/2015	8.74	Put	Bond Future	197.7900	0.1978	1,229.4200	1.2294	521.578	0	0	0
2015/07/20	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	1,020.8000	1.0208	100.000	0	0	0
2015/07/20	2044	06/08/2015	8.75	Put	Bond Future	93.3900	0.0934	1,125.0200	1.1250	1104.647	0	0	0
2015/07/20	2044	05/11/2015			Bond Future	8.8130	101.7493	8.9158	100.7002	1.166	0.0000	0.0000	0
2015/07/20	2044	05/11/2015	8.24	Put	Bond Future	6,209.7500	6.2098	7,258.7700	7.2588	16.893	0	0	0
2015/07/20	2044	05/11/2015	8.26	Put	Bond Future	5,982.1900	5.9822	7,031.2100	7.0312	17.536	0	0	0
2015/07/20	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2044	05/11/2015	8.25	Put	Bond Future	6,095.8600	6.0959	7,144.8800	7.1449	17.209	0	0	0
2015/07/20	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2044	04/02/2016			Bond Future	8.8596	99.0848	8.9653	98.0168	1.194	0.0000	0.0000	0
2015/07/20	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2044	04/02/2016	9.01	Call	Bond Future	1,513.4200	1.5134	445.4300	0.4454	(70.568)	0	0	0
2015/07/20	2044	04/02/2016	8.99	Call	Bond Future	1,314.5000	1.3145	246.5100	0.2465	(81.247)	0	0	0
2015/07/20	2044	04/02/2016	9.00	Call	Bond Future	1,414.0500	1.4141	346.0600	0.3461	(75.527)	0	0	0
2015/07/20	2046	06/08/2015	129.01	Put	Bond Future	5,904.2100	5.9042	5,346.9500	5.3470	(9.438)	0	0	0
2015/07/20	2046	06/08/2015			Bond Future	123.1058	123.1058	123.6631	123.6631	0.453	0.0000	0.0000	5,722
2015/07/20	2046	06/08/2015	129.00	Put	Bond Future	5,894.2100	5.8942	5,336.9500	5.3370	(9.454)	0	0	0
2015/07/20	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2046	06/08/2015	128.99	Put	Bond Future	5,884.2100	5.8842	5,326.9500	5.3270	(9.470)	0	0	0
2015/07/20	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2046	05/11/2015			Bond Future	123.6204	123.6204	124.1849	124.1849	0.457	0.0000	0.0000	0
2015/07/20	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2046	05/11/2015	132.99	Put	Bond Future	9,369.6000	9.3696	8,805.1000	8.8051	(6.025)	0	0	0
2015/07/20	2046	05/11/2015	133.01	Put	Bond Future	9,389.6000	9.3896	8,825.1000	8.8251	(6.012)	0	0	0
2015/07/20	2046	05/11/2015	133.00	Put	Bond Future	9,379.6000	9.3796	8,815.1000	8.8151	(6.018)	0	0	0
2015/07/20	2050	06/08/2015			Bond Future	132.9183	132.9183	132.9408	132.9408	0.017	0.0000	0.0000	3,821
2015/07/20	2050	06/08/2015	136.99	Put	Bond Future	4,071.6500	4.0717	4,049.1900	4.0492	(0.552)	0	0	0
2015/07/20	2050	06/08/2015	137.01	Put	Bond Future	4,091.6500	4.0917	4,069.1900	4.0692	(0.549)	0	0	0
2015/07/20	2050	06/08/2015	137.00	Put	Bond Future	4,081.6500	4.0817	4,059.1900	4.0592	(0.550)	0	0	0
2015/07/20	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2050	05/11/2015			Bond Future	134.9920	134.9920	135.0133	135.0133	0.016	0.0000	0.0000	0
2015/07/20	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2050	05/11/2015	144.99	Put	Bond Future	9,997.9600	9.9980	9,976.6900	9.9767	(0.213)	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
2015/07/20	2050	05/11/2015	145.01	Put	Bond Future	10,017.9600	10.0180	9,996.6900	9.9967	(0.212)	0	0	0
2015/07/20	2050	05/11/2015	145.00	Put	Bond Future	10,007.9600	10.0080	9,986.6900	9.9867	(0.213)	0	0	0
2015/07/20	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	AL37	06/08/2015			Index Future	461.2140	461.2140	459.4650	459.4650	(0.379)	0.0000	0.0000	26
2015/07/20	AL37	05/11/2015			Index Future	468.4860	468.4860	466.7000	466.7000	(0.381)	0.0000	0.0000	0
2015/07/20	AL7T	06/08/2015			Index Future	547.1730	547.1730	543.5150	543.5150	(0.669)	0.0000	0.0000	1
2015/07/20	AL7T	05/11/2015			Index Future	555.8010	555.8010	552.0740	552.0740	(0.671)	0.0000	0.0000	0
2015/07/20	ALBI	06/08/2015			Index Future	499.4620	499.4620	495.9920	495.9920	(0.695)	0.0000	0.0000	507
2015/07/20	ALBI	05/11/2015			Index Future	507.3370	507.3370	503.8020	503.8020	(0.697)	0.0000	0.0000	103
2015/07/20	ALBI	04/02/2016			Index Future	515.9020	515.9020	512.2960	512.2960	(0.699)	0.0000	0.0000	0
2015/07/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	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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2015/07/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/07/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	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
2015/07/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/20	EL28	06/08/2015	125.00	Call	Bond Future	522.1400	0.5221	544.2300	0.5442	4.231	0	0	0
2015/07/20	EL28	06/08/2015			Bond Future	125.5221	125.5221	125.5442	125.5442	0.018	0.0000	0.0000	0
2015/07/20	EL28	06/08/2015	125.01	Call	Bond Future	512.1400	0.5121	534.2300	0.5342	4.313	0	0	0
2015/07/20	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	EL28	06/08/2015	124.99	Call	Bond Future	532.1400	0.5321	554.2300	0.5542	4.151	0	0	0
2015/07/20	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	EL28	05/11/2015	126.99	Put	Bond Future	1,057.2600	1.0573	1,036.5500	1.0366	(1.959)	0	0	0
2015/07/20	EL28	05/11/2015			Bond Future	125.9327	125.9327	125.9534	125.9534	0.016	0.0000	0.0000	0
2015/07/20	EL28	05/11/2015	127.01	Put	Bond Future	1,077.2600	1.0773	1,056.5500	1.0566	(1.922)	0	0	0
2015/07/20	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	EL28	05/11/2015	127.00	Put	Bond Future	1,067.2600	1.0673	1,046.5500	1.0466	(1.940)	0	0	0
2015/07/20	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	ES33	06/08/2015			Bond Future	9.6068	85.1295	9.7115	84.3670	1.090	0.0000	0.0000	6,396
2015/07/20	ES33	06/08/2015	9.59	Put	Bond Future	123.0400	0.1230	885.5600	0.8856	619.733	0	0	0
2015/07/20	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	738.7600	0.7388	100.000	0	0	0
2015/07/20	ES33	06/08/2015	9.60	Put	Bond Future	49.5900	0.0496	812.1100	0.8121	1537.649	0	0	0
2015/07/20	ES33	06/08/2015	9.61	Call	Bond Future	23.7600	0.0238	0.0000	0.0000	(100.000)	0	0	0
2015/07/20	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	ES33	05/11/2015	9.00	Put	Bond Future	5,261.9800	5.2620	6,037.4900	6.0375	14.738	0	0	0
2015/07/20	ES33	05/11/2015			Bond Future	9.6953	82.6714	9.8036	81.8959	1.116	0.0000	0.0000	0
2015/07/20	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	ES33	05/11/2015	8.99	Put	Bond Future	5,341.3100	5.3413	6,116.8200	6.1168	14.519	0	0	0
2015/07/20	ES33	05/11/2015	9.01	Put	Bond Future	5,182.7500	5.1827	5,958.2600	5.9583	14.963	0	0	0
2015/07/20	ES33	04/02/2016	10.01	Call	Bond Future	1,632.4600	1.6325	842.7800	0.8428	(48.374)	0	0	0
2015/07/20	ES33	04/02/2016			Bond Future	9.7770	84.0679	9.8888	83.2783	1.144	0.0000	0.0000	0
2015/07/20	ES33	04/02/2016	9.99	Call	Bond Future	1,494.3300	1.4943	704.6500	0.7047	(52.845)	0	0	0
2015/07/20	ES33	04/02/2016	10.00	Call	Bond Future	1,563.4400	1.5634	773.7600	0.7738	(50.509)	0	0	0
2015/07/20	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	GOVI	06/08/2015			GOVI	495.5960	495.5960	492.3660	492.3660	(0.652)	0.0000	0.0000	471
2015/07/20	GOVI	06/08/2015	499.99	Put	GOVI	43,940.0000	4.3940	76,240.0000	7.6240	73.509	0	0	0
2015/07/20	GOVI	06/08/2015	500.01	Put	GOVI	44,140.0000	4.4140	76,440.0000	7.6440	73.176	0	0	0
2015/07/20	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	GOVI	06/08/2015	500.00	Put	GOVI	44,040.0000	4.4040	76,340.0000	7.6340	73.342	0	0	0
2015/07/20	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	GOVI	05/11/2015			GOVI	503.4110	503.4110	500.1190	500.1190	(0.654)	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
2015/07/20	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	GOVI	05/11/2015	529.99	Put	GOVI	265,790.0000	26.5790	298,710.0000	29.8710	12.386	0	0	0
2015/07/20	GOVI	05/11/2015	530.01	Put	GOVI	265,990.0000	26.5990	298,910.0000	29.8910	12.376	0	0	0
2015/07/20	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	GOVI	05/11/2015	530.00	Put	GOVI	265,890.0000	26.5890	298,810.0000	29.8810	12.381	0	0	0
2015/07/20	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	GOVI	04/02/2016			GOVI	511.9090	511.9090	508.5500	508.5500	(0.656)	0.0000	0.0000	0
2015/07/20	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	GOVI	04/02/2016	511.99	Put	GOVI	810.0000	0.0810	34,400.0000	3.4400	4146.914	0	0	0
2015/07/20	GOVI	04/02/2016	512.01	Put	GOVI	1,010.0000	0.1010	34,600.0000	3.4600	3325.743	0	0	0
2015/07/20	GOVI	04/02/2016	512.00	Put	GOVI	910.0000	0.0910	34,500.0000	3.4500	3691.209	0	0	0
2015/07/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/07/20	IGOV	06/08/2015			Index Future	229.1580	229.1580	229.3170	229.3170	0.069	0.0000	0.0000	1,068
2015/07/20	IGOV	05/11/2015			Index Future	232.7710	232.7710	232.9280	232.9280	0.067	0.0000	0.0000	17
2015/07/20	IGOV	04/02/2016			Index Future	236.7010	236.7010	236.8550	236.8550	0.065	0.0000	0.0000	0
2015/07/20	ILBI	06/08/2015			Index Future	621.7350	621.7350	621.9420	621.9420	0.033	0.0000	0.0000	159
2015/07/20	ILBI	05/11/2015			Index Future	631.8200	631.8200	632.0190	632.0190	0.031	0.0000	0.0000	0
2015/07/20	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/07/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/07/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/07/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/07/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/07/20	JBAF	19/08/2015			Jibar Tradeable Future	6.3000	93.7000	6.3100	93.6900	0.159	0.0000	0.0000	0
2015/07/20	JBAF	16/09/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/07/20	JBAF	21/10/2015			Jibar Tradeable Future	6.4500	93.5500	6.4600	93.5400	0.155	0.0000	0.0000	0
2015/07/20	JBAF	18/11/2015			Jibar Tradeable Future	6.4700	93.5300	6.5000	93.5000	0.464	0.0000	0.0000	0
2015/07/20	JBAF	15/12/2015			Jibar Tradeable Future	6.5800	93.4200	6.6000	93.4000	0.304	0.0000	0.0000	0
2015/07/20	JBAF	17/02/2016			Jibar Tradeable Future	6.7100	93.2900	6.7200	93.2800	0.149	0.0000	0.0000	2,000
2015/07/20	JBAF	16/03/2016			Jibar Tradeable Future	6.7300	93.2700	6.8100	93.1900	1.189	0.0000	0.0000	0
2015/07/20	JBAF	15/06/2016			Jibar Tradeable Future	6.9500	93.0500	6.9700	93.0300	0.288	0.0000	0.0000	0
2015/07/20	JBAF	21/09/2016			Jibar Tradeable Future	7.1500	92.8500	7.1700	92.8300	0.280	0.0000	0.0000	0
2015/07/20	JBAF	21/12/2016			Jibar Tradeable Future	7.3000	92.7000	7.3300	92.6700	0.411	0.0000	0.0000	0
2015/07/20	JBAF	15/03/2017			Jibar Tradeable Future	7.4300	92.5700	7.4500	92.5500	0.269	0.0000	0.0000	0
2015/07/20	JBAF	21/06/2017			Jibar Tradeable Future	7.6300	92.3700	7.5900	92.4100	(0.524)	0.0000	0.0000	0
2015/07/20	R023	06/08/2015	8.24	Call	Bond Future	1,792.2400	1.7922	1,291.3100	1.2913	(27.950)	0	0	0
2015/07/20	R023	06/08/2015	9.07	Put	Bond Future	0.1500	0.0002	0.1800	0.0002	20.000	0	0	911

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2015/07/20	R023	06/08/2015			Bond Future	7.9428		102.3883	8.0480	101.8053	1.325	0.0000	0.0000	20,973
2015/07/20	R023	06/08/2015	8.26	Put	Bond Future	139.2800		0.1393	212.8000	0.2128	52.786	0	0	0
2015/07/20	R023	06/08/2015	9.07	Call	Bond Future	6,026.8900		6.0269	5,443.9200	5.4439	(9.673)	0	0	0
2015/07/20	R023	06/08/2015	8.25	Put	Bond Future	147.7500		0.1478	225.4600	0.2255	52.596	0	0	0
2015/07/20	R023	06/08/2015	8.24	Put	Bond Future	156.7000		0.1567	238.7700	0.2388	52.374	0	0	0
2015/07/20	R023	06/08/2015	8.25	Call	Bond Future	1,837.7400		1.8377	1,332.4500	1.3325	(27.495)	0	0	0
2015/07/20	R023	06/08/2015	8.26	Call	Bond Future	1,883.6700		1.8837	1,374.1900	1.3742	(27.047)	0	0	0
2015/07/20	R023	05/11/2015			Bond Future	8.0140		100.0633	8.1243	99.4699	1.376	0.0000	0.0000	0
2015/07/20	R023	05/11/2015	7.99	Put	Bond Future	1,683.8300		1.6838	1,979.0500	1.9791	17.533	0	0	0
2015/07/20	R023	05/11/2015	8.01	Put	Bond Future	1,629.8400		1.6298	1,918.6300	1.9186	17.719	0	0	0
2015/07/20	R023	05/11/2015	7.99	Call	Bond Future	1,554.0200		1.5540	1,255.8000	1.2558	(19.190)	0	0	0
2015/07/20	R023	05/11/2015	8.00	Put	Bond Future	1,656.6800		1.6567	1,948.6900	1.9487	17.626	0	0	0
2015/07/20	R023	05/11/2015	8.00	Call	Bond Future	1,580.9600		1.5810	1,279.5300	1.2795	(19.066)	0	0	0
2015/07/20	R023	05/11/2015	8.01	Call	Bond Future	1,608.1800		1.6082	1,303.5300	1.3035	(18.944)	0	0	0
2015/07/20	R023	04/02/2016	8.01	Put	Bond Future	2,301.0900		2.3011	2,609.9200	2.6099	13.421	0	0	0
2015/07/20	R023	04/02/2016			Bond Future	8.0723		101.7532	8.1881	101.1485	1.434	0.0000	0.0000	0
2015/07/20	R023	04/02/2016	8.00	Put	Bond Future	2,328.1500		2.3281	2,639.3900	2.6394	13.369	0	0	0
2015/07/20	R023	04/02/2016	8.01	Call	Bond Future	1,973.6900		1.9737	1,677.8000	1.6778	(14.992)	0	0	0
2015/07/20	R023	04/02/2016	7.99	Call	Bond Future	1,922.6800		1.9227	1,631.6200	1.6316	(15.138)	0	0	0
2015/07/20	R023	04/02/2016	8.00	Call	Bond Future	1,948.0900		1.9481	1,654.6100	1.6546	(15.065)	0	0	0
2015/07/20	R023	04/02/2016	7.99	Put	Bond Future	2,355.4400		2.3554	2,669.1000	2.6691	13.316	0	0	0
2015/07/20	R186	06/08/2015	7.65	Call	Bond Future	111.2200		0.1112	33.4200	0.0334	(69.951)	0	0	75
2015/07/20	R186	06/08/2015	8.00	Put	Bond Future	1,310.4200		1.3104	1,786.7300	1.7867	36.348	0	0	0
2015/07/20	R186	06/08/2015	8.90	Put	Bond Future	5.7400		0.0057	7.8200	0.0078	36.237	0	0	5,350
2015/07/20	R186	06/08/2015			Bond Future	8.0603		119.4018	8.1655	118.5408	1.304	8.1713	8.1713	34,801
2015/07/20	R186	06/08/2015	8.50	Call	Bond Future	3,654.9600		3.6550	2,848.8800	2.8489	(22.054)	0	0	0
2015/07/20	R186	06/08/2015	8.55	Put	Bond Future	80.5200		0.0805	120.0200	0.1200	49.056	0	0	7,229
2015/07/20	R186	06/08/2015	7.85	Call	Bond Future	390.5700		0.3906	167.2600	0.1673	(57.175)	0	0	20
2015/07/20	R186	06/08/2015	8.00	Call	Bond Future	812.3000		0.8123	427.6200	0.4276	(47.357)	0	0	0
2015/07/20	R186	06/08/2015	8.01	Call	Bond Future	848.1200		0.8481	451.9000	0.4519	(46.717)	0	0	0
2015/07/20	R186	06/08/2015	7.75	Call	Bond Future	217.6200		0.2176	78.9900	0.0790	(63.703)	0	0	0
2015/07/20	R186	06/08/2015	8.35	Call	Bond Future	2,619.8400		2.6198	1,888.4600	1.8885	(27.917)	0	0	20
2015/07/20	R186	06/08/2015	7.99	Call	Bond Future	777.4700		0.7775	404.3000	0.4043	(47.998)	0	0	0
2015/07/20	R186	06/08/2015	8.68	Put	Bond Future	32.6000		0.0326	47.7300	0.0477	46.411	0	0	20
2015/07/20	R186	06/08/2015	8.46	Put	Bond Future	142.3500		0.1423	212.6800	0.2127	49.406	0	0	75
2015/07/20	R186	06/08/2015	8.45	Call	Bond Future	3,299.4300		3.2994	2,513.1000	2.5131	(23.832)	0	0	0
2015/07/20	R186	06/08/2015	8.05	Call	Bond Future	1,001.5200		1.0015	558.9300	0.5589	(44.192)	0	0	75
2015/07/20	R186	06/08/2015	7.65	Put	Bond Future	3,555.4300		3.5554	4,338.6200	4.3386	22.028	0	0	0
2015/07/20	R186	06/08/2015	8.50	Put	Bond Future	111.1700		0.1112	166.0800	0.1661	49.393	0	0	5,229
2015/07/20	R186	06/08/2015	8.55	Call	Bond Future	4,018.0600		4.0181	3,196.5700	3.1966	(20.445)	0	0	0
2015/07/20	R186	06/08/2015	7.75	Put	Bond Future	2,810.0100		2.8100	3,532.3700	3.5324	25.707	0	0	0
2015/07/20	R186	06/08/2015	8.45	Put	Bond Future	151.2500		0.1513	225.9100	0.2259	49.362	0	0	4,229
2015/07/20	R186	06/08/2015	7.99	Put	Bond Future	1,358.4000		1.3584	1,846.2200	1.8462	35.911	0	0	0
2015/07/20	R186	06/08/2015	8.05	Put	Bond Future	1,086.7500		1.0867	1,505.1500	1.5051	38.500	0	0	0
2015/07/20	R186	06/08/2015	8.90	Call	Bond Future	6,647.9900		6.6480	5,789.0800	5.7891	(12.920)	0	0	0
2015/07/20	R186	06/08/2015	8.46	Call	Bond Future	3,369.8000		3.3698	2,579.1400	2.5791	(23.463)	0	0	0
2015/07/20	R186	06/08/2015	7.85	Put	Bond Future	2,139.2500		2.1393	2,776.9300	2.7769	29.809	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
2015/07/20	R186	06/08/2015	8.01	Put	Bond Future	1,263.5000	1.2635	1,728.2700	1.7283	36.784	0	0	0
2015/07/20	R186	06/08/2015	8.35	Put	Bond Future	268.5300	0.2685	398.1400	0.3981	48.266	0	0	0
2015/07/20	R186	06/08/2015	8.68	Call	Bond Future	4,985.2000	4.9852	4,139.3400	4.1393	(16.967)	0	0	0
2015/07/20	R186	05/11/2015	8.25	Put	Bond Future	1,996.5500	1.9966	2,358.0000	2.3580	18.104	0	0	8,690
2015/07/20	R186	05/11/2015	8.45	Call	Bond Future	4,017.0300	4.0170	3,418.2700	3.4183	(14.906)	0	0	0
2015/07/20	R186	05/11/2015	8.24	Call	Bond Future	2,994.4200	2.9944	2,484.3700	2.4844	(17.033)	0	0	0
2015/07/20	R186	05/11/2015	7.75	Put	Bond Future	4,265.5000	4.2655	4,855.8700	4.8559	13.841	0	0	0
2015/07/20	R186	05/11/2015	8.85	Put	Bond Future	623.6600	0.6237	768.3800	0.7684	23.205	0	0	843
2015/07/20	R186	05/11/2015			Bond Future	8.1198	121.2646	8.2290	120.3886	1.345	0.0000	0.0000	520
2015/07/20	R186	05/11/2015	9.00	Put	Bond Future	447.7500	0.4477	556.8200	0.5568	24.360	0	0	2,600
2015/07/20	R186	05/11/2015	8.22	Call	Bond Future	2,904.3800	2.9044	2,403.2700	2.4033	(17.254)	0	0	0
2015/07/20	R186	05/11/2015	8.24	Put	Bond Future	2,030.7700	2.0308	2,396.6700	2.3967	18.018	0	0	0
2015/07/20	R186	05/11/2015	8.35	Put	Bond Future	1,676.0600	1.6761	1,994.1800	1.9942	18.980	0	0	9,370
2015/07/20	R186	05/11/2015	8.26	Put	Bond Future	1,962.4900	1.9625	2,319.5200	2.3195	18.193	0	0	0
2015/07/20	R186	05/11/2015	8.35	Call	Bond Future	3,511.7900	3.5118	2,953.9600	2.9540	(15.884)	0	0	843
2015/07/20	R186	05/11/2015	7.86	Call	Bond Future	1,547.0700	1.5471	1,212.1900	1.2122	(21.646)	0	0	674
2015/07/20	R186	05/11/2015	7.73	Call	Bond Future	1,181.3900	1.1814	904.5300	0.9045	(23.435)	0	0	169
2015/07/20	R186	05/11/2015	8.45	Put	Bond Future	1,396.2300	1.3962	1,673.4200	1.6734	19.853	0	0	6,248
2015/07/20	R186	05/11/2015	9.00	Call	Bond Future	7,258.3100	7.2583	6,491.4300	6.4914	(10.566)	0	0	0
2015/07/20	R186	05/11/2015	8.85	Call	Bond Future	6,312.6800	6.3127	5,581.4500	5.5814	(11.584)	0	0	0
2015/07/20	R186	05/11/2015	8.25	Call	Bond Future	3,039.8500	3.0399	2,525.3500	2.5253	(16.925)	0	0	0
2015/07/20	R186	05/11/2015	7.75	Call	Bond Future	1,233.5000	1.2335	947.9200	0.9479	(23.152)	0	0	1,200
2015/07/20	R186	05/11/2015	7.86	Put	Bond Future	3,666.0400	3.6660	4,207.1100	4.2071	14.759	0	0	0
2015/07/20	R186	05/11/2015	7.73	Put	Bond Future	4,380.4100	4.3804	4,979.5000	4.9795	13.677	0	0	0
2015/07/20	R186	05/11/2015	8.22	Put	Bond Future	2,100.2500	2.1003	2,475.0900	2.4751	17.847	0	0	1,090
2015/07/20	R186	05/11/2015	8.26	Call	Bond Future	3,085.3700	3.0854	2,566.4500	2.5664	(16.819)	0	0	0
2015/07/20	R186	04/02/2016	7.50	Call	Bond Future	1,148.9300	1.1489	919.8000	0.9198	(19.943)	0	0	0
2015/07/20	R186	04/02/2016			Bond Future	8.1661	118.0144	8.2796	117.1221	1.391	0.0000	0.0000	5,512
2015/07/20	R186	04/02/2016	7.51	Call	Bond Future	1,170.2600	1.1703	937.9700	0.9380	(19.849)	0	0	0
2015/07/20	R186	04/02/2016	7.49	Call	Bond Future	1,127.8800	1.1279	901.8800	0.9019	(20.038)	0	0	0
2015/07/20	R186	04/02/2016	7.50	Put	Bond Future	6,573.9500	6.5739	7,237.1000	7.2371	10.088	0	0	0
2015/07/20	R186	04/02/2016	7.49	Put	Bond Future	6,636.9200	6.6369	7,303.2000	7.3032	10.039	0	0	0
2015/07/20	R186	04/02/2016	7.51	Put	Bond Future	6,511.3400	6.5113	7,171.3300	7.1713	10.136	0	0	0
2015/07/20	R186	05/05/2016			Bond Future	8.2041	120.0910	8.3222	119.1818	1.439	0.0000	0.0000	0
2015/07/20	R186	05/05/2016	8.34	Call	Bond Future	4,471.3200	4.4713	3,960.0300	3.9600	(11.435)	0	0	0
2015/07/20	R186	05/05/2016	8.35	Call	Bond Future	4,513.3500	4.5133	3,999.2400	3.9992	(11.391)	0	0	0
2015/07/20	R186	05/05/2016	8.33	Call	Bond Future	4,429.0800	4.4291	3,920.6000	3.9206	(11.480)	0	0	0
2015/07/20	R186	05/05/2016	8.35	Put	Bond Future	3,391.4600	3.3915	3,786.5500	3.7865	11.650	0	0	0
2015/07/20	R186	05/05/2016	7.56	Put	Bond Future	6,959.2800	6.9593	7,584.1000	7.5841	8.978	0	0	0
2015/07/20	R186	05/05/2016	8.34	Put	Bond Future	3,425.8800	3.4259	3,823.7900	3.8238	11.615	0	0	0
2015/07/20	R186	05/05/2016	7.56	Call	Bond Future	1,824.1000	1.8241	1,539.7200	1.5397	(15.590)	0	0	0
2015/07/20	R186	05/05/2016	8.33	Put	Bond Future	3,460.1500	3.4601	3,860.8700	3.8609	11.581	0	0	0
2015/07/20	R197	06/08/2015	288.00	Call	Bond Future	3,615.6300	3.6156	3,662.5200	3.6625	1.297	0	0	0
2015/07/20	R197	06/08/2015			Bond Future	291.6156	291.6156	291.6625	291.6625	0.016	0.0000	0.0000	929
2015/07/20	R197	06/08/2015	288.01	Call	Bond Future	3,605.6300	3.6056	3,652.5200	3.6525	1.300	0	0	0
2015/07/20	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R197	06/08/2015	288.01	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
2015/07/20	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R197	06/08/2015	287.99	Call	Bond Future	3,625.6300	3.6256	3,672.5200	3.6725	1.293	0	0	0
2015/07/20	R197	05/11/2015	295.00	Call	Bond Future	1,165.1500	1.1652	1,208.9100	1.2089	3.756	0	0	0
2015/07/20	R197	05/11/2015			Bond Future	296.1651	296.1651	296.2089	296.2089	0.015	0.0000	0.0000	0
2015/07/20	R197	05/11/2015	294.99	Call	Bond Future	1,175.1500	1.1752	1,218.9100	1.2189	3.724	0	0	0
2015/07/20	R197	05/11/2015	295.01	Call	Bond Future	1,155.1500	1.1552	1,198.9100	1.1989	3.788	0	0	0
2015/07/20	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R202	06/08/2015			Bond Future	235.5175	235.5175	235.5570	235.5570	0.017	0.0000	0.0000	52,787
2015/07/20	R202	06/08/2015	239.99	Put	Bond Future	4,472.4800	4.4725	4,433.0200	4.4330	(0.882)	0	0	0
2015/07/20	R202	06/08/2015	240.00	Put	Bond Future	4,482.4800	4.4825	4,443.0200	4.4430	(0.880)	0	0	0
2015/07/20	R202	06/08/2015	240.01	Put	Bond Future	4,492.4800	4.4925	4,453.0200	4.4530	(0.878)	0	0	0
2015/07/20	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R202	05/11/2015			Bond Future	239.1919	239.1919	239.2286	239.2286	0.015	0.0000	0.0000	0
2015/07/20	R202	05/11/2015	245.99	Put	Bond Future	6,798.0900	6.7981	6,761.3600	6.7614	(0.540)	0	0	0
2015/07/20	R202	05/11/2015	246.01	Put	Bond Future	6,818.0900	6.8181	6,781.3600	6.7814	(0.539)	0	0	0
2015/07/20	R202	05/11/2015	246.00	Put	Bond Future	6,808.0900	6.8081	6,771.3600	6.7714	(0.540)	0	0	0
2015/07/20	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R203	06/08/2015	6.74	Call	Bond Future	40.0100	0.0400	12.8500	0.0128	(67.883)	0	0	0
2015/07/20	R203	06/08/2015	6.75	Put	Bond Future	639.6400	0.6396	818.2200	0.8182	27.919	0	0	0
2015/07/20	R203	06/08/2015	7.84	Call	Bond Future	1,510.8100	1.5108	1,303.9700	1.3040	(13.691)	0	0	0
2015/07/20	R203	06/08/2015			Bond Future	7.0559	105.6377	7.1627	105.4303	1.514	0.0000	0.0000	17,933
2015/07/20	R203	06/08/2015	6.75	Call	Bond Future	42.9100	0.0429	14.0700	0.0141	(67.210)	0	0	0
2015/07/20	R203	06/08/2015	6.76	Call	Bond Future	45.9000	0.0459	15.3500	0.0153	(66.558)	0	0	0
2015/07/20	R203	06/08/2015	6.74	Put	Bond Future	656.3300	0.6563	836.5900	0.8366	27.465	0	0	0
2015/07/20	R203	06/08/2015	7.84	Put	Bond Future	1.1900	0.0012	1.7700	0.0018	48.739	0	0	5,000
2015/07/20	R203	06/08/2015	6.76	Put	Bond Future	623.0500	0.6230	799.9200	0.7999	28.388	0	0	0
2015/07/20	R203	05/11/2015	5.99	Call	Bond Future	14.1700	0.0142	7.7600	0.0078	(45.236)	0	0	0
2015/07/20	R203	05/11/2015	6.00	Put	Bond Future	2,027.4000	2.0274	2,232.7700	2.2328	10.130	0	0	0
2015/07/20	R203	05/11/2015			Bond Future	7.1525	103.1209	7.2756	102.9089	1.722	0.0000	0.0000	19
2015/07/20	R203	05/11/2015	6.00	Call	Bond Future	14.7500	0.0148	8.1100	0.0081	(45.017)	0	0	0
2015/07/20	R203	05/11/2015	6.01	Call	Bond Future	15.3600	0.0154	8.4700	0.0085	(44.857)	0	0	0
2015/07/20	R203	05/11/2015	5.99	Put	Bond Future	2,044.5100	2.0445	2,250.1100	2.2501	10.056	0	0	0
2015/07/20	R203	05/11/2015	6.01	Put	Bond Future	2,010.3200	2.0103	2,215.4400	2.2154	10.203	0	0	0
2015/07/20	R203	04/02/2016	7.26	Put	Bond Future	439.8500	0.4398	546.7000	0.5467	24.292	0	0	0
2015/07/20	R203	04/02/2016	7.25	Put	Bond Future	446.4200	0.4464	554.3600	0.5544	24.179	0	0	0
2015/07/20	R203	04/02/2016			Bond Future	7.2097	104.8628	7.3546	104.6458	2.009	0.0000	0.0000	0
2015/07/20	R203	04/02/2016	7.26	Call	Bond Future	515.2600	0.5153	405.1700	0.4052	(21.366)	0	0	0
2015/07/20	R203	04/02/2016	7.24	Call	Bond Future	498.8100	0.4988	390.9100	0.3909	(21.631)	0	0	0
2015/07/20	R203	04/02/2016	7.25	Call	Bond Future	506.8500	0.5069	397.8500	0.3978	(21.505)	0	0	0
2015/07/20	R203	04/02/2016	7.24	Put	Bond Future	453.3700	0.4534	562.4100	0.5624	24.051	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
2015/07/20	R204	06/08/2015	7.74	Call	Bond Future	1,111.5100	1.1115	839.8200	0.8398	(24.443)	0	0	0
2015/07/20	R204	06/08/2015	7.75	Put	Bond Future	44.7700	0.0448	69.3200	0.0693	54.836	0	0	0
2015/07/20	R204	06/08/2015			Bond Future	7.3785	102.9409	7.4793	102.6430	1.366	0.0000	0.0000	15,357
2015/07/20	R204	06/08/2015	8.41	Call	Bond Future	2,999.2600	2.9993	2,701.3800	2.7014	(9.932)	0	0	0
2015/07/20	R204	06/08/2015	7.74	Put	Bond Future	47.9100	0.0479	74.1200	0.0741	54.707	0	0	0
2015/07/20	R204	06/08/2015	7.76	Put	Bond Future	41.8100	0.0418	64.7800	0.0648	54.939	0	0	0
2015/07/20	R204	06/08/2015	8.41	Put	Bond Future	0.1200	0.0001	0.1400	0.0001	16.667	0	0	699
2015/07/20	R204	06/08/2015	7.75	Call	Bond Future	1,137.6000	1.1376	864.2500	0.8642	(24.029)	0	0	0
2015/07/20	R204	06/08/2015	7.76	Call	Bond Future	1,163.8600	1.1639	888.9300	0.8889	(23.622)	0	0	0
2015/07/20	R204	05/11/2015			Bond Future	7.4671	104.5469	7.5775	104.2430	1.478	0.0000	0.0000	28
2015/07/20	R204	05/11/2015	6.25	Call	Bond Future	24.9700	0.0250	14.8600	0.0149	(40.489)	0	0	0
2015/07/20	R204	05/11/2015	6.24	Put	Bond Future	3,479.3800	3.4794	3,773.5100	3.7735	8.454	0	0	0
2015/07/20	R204	05/11/2015	6.26	Put	Bond Future	3,423.8000	3.4238	3,717.2500	3.7173	8.571	0	0	0
2015/07/20	R204	05/11/2015	6.25	Put	Bond Future	3,451.5800	3.4516	3,745.3700	3.7454	8.512	0	0	0
2015/07/20	R204	05/11/2015	6.26	Call	Bond Future	25.9300	0.0259	15.4800	0.0155	(40.301)	0	0	0
2015/07/20	R204	05/11/2015	6.24	Call	Bond Future	24.0300	0.0240	14.2600	0.0143	(40.658)	0	0	0
2015/07/20	R204	04/02/2016	7.50	Call	Bond Future	855.2100	0.8552	704.6200	0.7046	(17.609)	0	0	0
2015/07/20	R204	04/02/2016			Bond Future	7.5273	102.2758	7.6490	101.9654	1.617	0.0000	0.0000	0
2015/07/20	R204	04/02/2016	7.51	Call	Bond Future	868.2200	0.8682	716.2000	0.7162	(17.509)	0	0	0
2015/07/20	R204	04/02/2016	7.49	Put	Bond Future	937.6300	0.9376	1,098.8500	1.0989	17.194	0	0	0
2015/07/20	R204	04/02/2016	7.51	Put	Bond Future	912.4200	0.9124	1,070.7700	1.0708	17.355	0	0	0
2015/07/20	R204	04/02/2016	7.49	Call	Bond Future	842.3100	0.8423	693.1600	0.6932	(17.707)	0	0	0
2015/07/20	R204	04/02/2016	7.50	Put	Bond Future	924.9700	0.9250	1,084.7500	1.0847	17.274	0	0	0
2015/07/20	R207	06/08/2015	7.76	Call	Bond Future	843.7200	0.8437	553.7700	0.5538	(34.366)	0	0	0
2015/07/20	R207	06/08/2015			Bond Future	7.5808	99.3192	7.6863	98.9324	1.392	0.0000	0.0000	46,035
2015/07/20	R207	06/08/2015	7.74	Call	Bond Future	791.4200	0.7914	510.3600	0.5104	(35.513)	0	0	0
2015/07/20	R207	06/08/2015	7.75	Call	Bond Future	817.3800	0.8174	531.8200	0.5318	(34.936)	0	0	0
2015/07/20	R207	06/08/2015	7.46	Call	Bond Future	248.0900	0.2481	114.4400	0.1144	(53.872)	0	0	70
2015/07/20	R207	06/08/2015	7.74	Put	Bond Future	208.5400	0.2085	314.2800	0.3143	50.705	0	0	0
2015/07/20	R207	06/08/2015	7.46	Put	Bond Future	692.8600	0.6929	946.0100	0.9460	36.537	0	0	0
2015/07/20	R207	06/08/2015	7.76	Put	Bond Future	187.9300	0.1879	284.7800	0.2848	51.535	0	0	0
2015/07/20	R207	06/08/2015	7.75	Put	Bond Future	198.0300	0.1980	299.2700	0.2993	51.124	0	0	0
2015/07/20	R207	05/11/2015	7.76	Call	Bond Future	1,195.7700	1.1958	973.4700	0.9735	(18.591)	0	0	0
2015/07/20	R207	05/11/2015			Bond Future	7.6592	100.8687	7.7724	100.4746	1.478	0.0000	0.0000	1,404
2015/07/20	R207	05/11/2015	7.74	Call	Bond Future	1,156.7900	1.1568	938.8200	0.9388	(18.843)	0	0	0
2015/07/20	R207	05/11/2015	7.50	Call	Bond Future	744.9300	0.7449	580.0800	0.5801	(22.130)	0	0	19
2015/07/20	R207	05/11/2015	7.75	Call	Bond Future	1,176.3000	1.1763	956.1600	0.9562	(18.715)	0	0	0
2015/07/20	R207	05/11/2015	7.43	Call	Bond Future	645.0500	0.6450	495.5700	0.4956	(23.173)	0	0	53
2015/07/20	R207	05/11/2015	7.74	Put	Bond Future	875.3100	0.8753	1,051.4800	1.0515	20.127	0	0	0
2015/07/20	R207	05/11/2015	7.76	Put	Bond Future	844.7500	0.8447	1,016.5900	1.0166	20.342	0	0	0
2015/07/20	R207	05/11/2015	7.43	Put	Bond Future	1,449.1500	1.4491	1,693.8100	1.6938	16.883	0	0	0
2015/07/20	R207	05/11/2015	7.75	Put	Bond Future	860.0400	0.8600	1,034.0400	1.0340	20.232	0	0	0
2015/07/20	R207	05/11/2015	7.50	Put	Bond Future	1,302.6300	1.3026	1,531.9200	1.5319	17.602	0	0	0
2015/07/20	R207	04/02/2016	7.49	Put	Bond Future	1,628.3300	1.6283	1,868.2900	1.8683	14.737	0	0	0
2015/07/20	R207	04/02/2016	7.27	Put	Bond Future	2,091.0300	2.0910	2,368.5000	2.3685	13.270	0	0	0
2015/07/20	R207	04/02/2016			Bond Future	7.7175	98.9302	7.8395	98.5281	1.580	0.0000	0.0000	0

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2015/07/20	R207	04/02/2016	7.51	Put	Bond Future	1,590.0500		1.5900	1,826.5000	1.8265	14.871	0	0	0
2015/07/20	R207	04/02/2016	7.27	Call	Bond Future	598.2400		0.5982	473.6300	0.4736	(20.829)	0	0	43
2015/07/20	R207	04/02/2016	7.50	Call	Bond Future	886.9800		0.8870	723.1100	0.7231	(18.475)	0	0	19
2015/07/20	R207	04/02/2016	7.51	Call	Bond Future	901.2600		0.9013	735.6300	0.7356	(18.378)	0	0	0
2015/07/20	R207	04/02/2016	7.49	Call	Bond Future	872.8400		0.8728	710.7200	0.7107	(18.574)	0	0	0
2015/07/20	R207	04/02/2016	7.50	Put	Bond Future	1,609.1100		1.6091	1,847.3200	1.8473	14.804	0	0	0
2015/07/20	R207	05/05/2016	7.86	Put	Bond Future	1,372.1500		1.3722	1,562.6000	1.5626	13.880	0	0	0
2015/07/20	R207	05/05/2016			Bond Future	7.7655		100.6709	7.8973	100.2607	1.698	0.0000	0.0000	0
2015/07/20	R207	05/05/2016	7.85	Put	Bond Future	1,386.3000		1.3863	1,578.1000	1.5781	13.835	0	0	0
2015/07/20	R207	05/05/2016	7.56	Put	Bond Future	1,837.1900		1.8372	2,068.8400	2.0688	12.609	0	0	0
2015/07/20	R207	05/05/2016	7.84	Put	Bond Future	1,400.5600		1.4006	1,593.7100	1.5937	13.791	0	0	0
2015/07/20	R207	05/05/2016	7.56	Call	Bond Future	1,193.4600		1.1935	1,014.8400	1.0148	(14.967)	0	0	43
2015/07/20	R207	05/05/2016	7.85	Call	Bond Future	1,649.5100		1.6495	1,431.0400	1.4310	(13.245)	0	0	0
2015/07/20	R207	05/05/2016	7.86	Call	Bond Future	1,666.4500		1.6665	1,446.6300	1.4466	(13.191)	0	0	0
2015/07/20	R207	05/05/2016	7.84	Call	Bond Future	1,632.6600		1.6327	1,415.5400	1.4155	(13.299)	0	0	0
2015/07/20	R208	06/08/2015			Bond Future	7.7194		98.0965	7.8248	97.6363	1.365	0.0000	0.0000	37,517
2015/07/20	R208	06/08/2015	8.00	Call	Bond Future	1,350.9300		1.3509	961.0000	0.9610	(28.864)	0	0	0
2015/07/20	R208	06/08/2015	8.01	Call	Bond Future	1,386.5800		1.3866	992.9700	0.9930	(28.387)	0	0	0
2015/07/20	R208	06/08/2015	8.85	Call	Bond Future	4,800.7700		4.8008	4,340.5700	4.3406	(9.586)	0	0	0
2015/07/20	R208	06/08/2015	7.99	Call	Bond Future	1,315.6000		1.3156	929.5000	0.9295	(29.348)	0	0	0
2015/07/20	R208	06/08/2015	8.01	Put	Bond Future	123.9100		0.1239	190.5200	0.1905	53.757	0	0	0
2015/07/20	R208	06/08/2015	8.00	Put	Bond Future	131.3700		0.1314	201.6600	0.2017	53.505	0	0	0
2015/07/20	R208	06/08/2015	7.99	Put	Bond Future	139.1900		0.1392	213.3100	0.2133	53.251	0	0	0
2015/07/20	R208	06/08/2015	8.85	Put	Bond Future	0.0900		0.0001	0.1100	0.0001	22.222	0	0	198
2015/07/20	R208	05/11/2015			Bond Future	7.7926		96.2281	7.9041	95.7594	1.432	0.0000	0.0000	0
2015/07/20	R208	05/11/2015	8.48	Call	Bond Future	3,158.4800		3.1585	2,770.2400	2.7702	(12.292)	0	0	0
2015/07/20	R208	05/11/2015	7.74	Put	Bond Future	1,340.6100		1.3406	1,583.4600	1.5835	18.115	0	0	0
2015/07/20	R208	05/11/2015	7.75	Call	Bond Future	1,139.1300		1.1391	910.6400	0.9106	(20.058)	0	0	0
2015/07/20	R208	05/11/2015	7.76	Call	Bond Future	1,159.7400		1.1597	928.6400	0.9286	(19.927)	0	0	0
2015/07/20	R208	05/11/2015	8.48	Put	Bond Future	314.4500		0.3145	394.9300	0.3949	25.594	0	0	2,200
2015/07/20	R208	05/11/2015	7.74	Call	Bond Future	1,118.7400		1.1187	892.8700	0.8929	(20.190)	0	0	0
2015/07/20	R208	05/11/2015	7.76	Put	Bond Future	1,297.1500		1.2972	1,534.7700	1.5348	18.319	0	0	0
2015/07/20	R208	05/11/2015	7.75	Put	Bond Future	1,318.7600		1.3188	1,558.9900	1.5590	18.216	0	0	0
2015/07/20	R208	04/02/2016			Bond Future	7.8471		97.8537	7.9655	97.3758	1.509	0.0000	0.0000	0
2015/07/20	R208	04/02/2016	7.74	Put	Bond Future	1,800.5600		1.8006	2,056.7700	2.0568	14.229	0	0	0
2015/07/20	R208	04/02/2016	7.76	Put	Bond Future	1,757.7300		1.7577	2,009.9500	2.0100	14.349	0	0	0
2015/07/20	R208	04/02/2016	7.75	Put	Bond Future	1,779.0600		1.7791	2,033.2700	2.0333	14.289	0	0	0
2015/07/20	R208	04/02/2016	7.76	Call	Bond Future	1,404.3500		1.4044	1,178.6800	1.1787	(16.069)	0	0	0
2015/07/20	R208	04/02/2016	7.74	Call	Bond Future	1,365.8100		1.3658	1,144.1300	1.1441	(16.231)	0	0	0
2015/07/20	R208	04/02/2016	7.75	Call	Bond Future	1,385.0100		1.3850	1,161.3300	1.1613	(16.150)	0	0	0
2015/07/20	R209	06/08/2015	8.71	Put	Bond Future	831.6300		0.8316	1,145.9400	1.1459	37.794	0	0	0
2015/07/20	R209	06/08/2015	8.99	Put	Bond Future	224.9100		0.2249	323.3000	0.3233	43.746	0	0	0
2015/07/20	R209	06/08/2015			Bond Future	8.6490		79.3721	8.7540	78.5539	1.214	0.0000	0.0000	28,380
2015/07/20	R209	06/08/2015	9.01	Put	Bond Future	201.9700		0.2020	290.5700	0.2906	43.868	0	0	0
2015/07/20	R209	06/08/2015	9.16	Put	Bond Future	85.0500		0.0851	121.7800	0.1218	43.186	0	0	0
2015/07/20	R209	06/08/2015	9.90	Call	Bond Future	8,947.0500		8.9471	8,128.8400	8.1288	(9.145)	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
2015/07/20	R209	06/08/2015	9.00	Call	Bond Future	2,897.8400	2.8978	2,173.0100	2.1730	(25.013)	0	0	0
2015/07/20	R209	06/08/2015	8.71	Call	Bond Future	1,308.8700	1.3089	804.9600	0.8050	(38.500)	0	0	640
2015/07/20	R209	06/08/2015	9.01	Call	Bond Future	2,961.0500	2.9611	2,231.4300	2.2314	(24.641)	0	0	0
2015/07/20	R209	06/08/2015	8.99	Call	Bond Future	2,835.1200	2.8351	2,115.2900	2.1153	(25.390)	0	0	0
2015/07/20	R209	06/08/2015	9.00	Put	Bond Future	213.1400	0.2131	306.5300	0.3065	43.816	0	0	0
2015/07/20	R209	06/08/2015	9.16	Call	Bond Future	3,946.3400	3.9463	3,164.8500	3.1649	(19.803)	0	0	0
2015/07/20	R209	06/08/2015	9.90	Put	Bond Future	0.2800	0.0003	0.2900	0.0003	3.571	0	0	2,914
2015/07/20	R209	05/11/2015	9.25	Call	Bond Future	5,066.7900	5.0668	4,427.2400	4.4272	(12.622)	0	0	0
2015/07/20	R209	05/11/2015	7.99	Put	Bond Future	6,465.6700	6.4657	7,136.5500	7.1365	10.376	0	0	0
2015/07/20	R209	05/11/2015			Bond Future	8.7033	77.4633	8.8113	76.6314	1.241	0.0000	0.0000	32
2015/07/20	R209	05/11/2015	9.16	Put	Bond Future	1,171.7700	1.1718	1,391.7400	1.3917	18.772	0	0	640
2015/07/20	R209	05/11/2015	8.01	Put	Bond Future	6,323.0200	6.3230	6,987.5900	6.9876	10.510	0	0	0
2015/07/20	R209	05/11/2015	9.25	Put	Bond Future	991.4000	0.9914	1,183.8100	1.1838	19.408	0	0	900
2015/07/20	R209	05/11/2015	7.99	Call	Bond Future	608.0500	0.6080	446.9700	0.4470	(26.491)	0	0	0
2015/07/20	R209	05/11/2015	8.00	Put	Bond Future	6,393.6700	6.3937	7,061.4800	7.0615	10.445	0	0	0
2015/07/20	R209	05/11/2015	8.00	Call	Bond Future	622.7200	0.6227	458.5700	0.4586	(26.360)	0	0	0
2015/07/20	R209	05/11/2015	9.16	Call	Bond Future	4,599.2700	4.5993	3,987.2800	3.9873	(13.306)	0	0	0
2015/07/20	R209	05/11/2015	8.01	Call	Bond Future	638.6000	0.6386	471.2100	0.4712	(26.212)	0	0	0
2015/07/20	R209	04/02/2016	8.75	Put	Bond Future	3,452.6200	3.4526	3,848.1400	3.8481	11.456	0	0	0
2015/07/20	R209	04/02/2016	8.74	Call	Bond Future	3,425.0500	3.4250	2,976.6300	2.9766	(13.092)	0	0	0
2015/07/20	R209	04/02/2016			Bond Future	8.7486	78.7720	8.8596	77.9250	1.269	0.0000	0.0000	0
2015/07/20	R209	04/02/2016	8.75	Call	Bond Future	3,463.3900	3.4634	3,011.9300	3.0119	(13.035)	0	0	0
2015/07/20	R209	04/02/2016	8.76	Call	Bond Future	3,502.1800	3.5022	3,047.6900	3.0477	(12.977)	0	0	0
2015/07/20	R209	04/02/2016	8.74	Put	Bond Future	3,491.2600	3.4913	3,889.8200	3.8898	11.416	0	0	0
2015/07/20	R209	04/02/2016	8.76	Put	Bond Future	3,414.5400	3.4145	3,807.0300	3.8070	11.495	0	0	0
2015/07/20	R210	06/08/2015	179.01	Call	Bond Future	907.8200	0.9078	937.2700	0.9373	3.244	0	0	0
2015/07/20	R210	06/08/2015			Bond Future	179.9178	179.9178	179.9473	179.9473	0.016	0.0000	0.0000	1,160
2015/07/20	R210	06/08/2015	178.99	Call	Bond Future	927.8200	0.9278	957.2700	0.9573	3.174	0	0	0
2015/07/20	R210	06/08/2015	179.00	Call	Bond Future	917.8200	0.9178	947.2700	0.9473	3.209	0	0	0
2015/07/20	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R210	05/11/2015			Bond Future	180.5937	180.5937	180.6212	180.6212	0.015	0.0000	0.0000	0
2015/07/20	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R210	05/11/2015	181.99	Put	Bond Future	1,396.3200	1.3963	1,368.8200	1.3688	(1.969)	0	0	0
2015/07/20	R210	05/11/2015	182.01	Put	Bond Future	1,416.3200	1.4163	1,388.8200	1.3888	(1.942)	0	0	0
2015/07/20	R210	05/11/2015	182.00	Put	Bond Future	1,406.3200	1.4063	1,378.8200	1.3788	(1.955)	0	0	0
2015/07/20	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R211	06/08/2015			Bond Future	134.3496	134.3496	134.3681	134.3681	0.014	0.0000	0.0000	1,120
2015/07/20	R211	06/08/2015	134.99	Put	Bond Future	640.4000	0.6404	621.8600	0.6219	(2.895)	0	0	0
2015/07/20	R211	06/08/2015	135.01	Put	Bond Future	660.4000	0.6604	641.8600	0.6419	(2.807)	0	0	0
2015/07/20	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R211	06/08/2015	135.00	Put	Bond Future	650.4000	0.6504	631.8600	0.6319	(2.851)	0	0	0
2015/07/20	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R211	06/08/2015	135.01	Call	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
2015/07/20	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R211	05/11/2015			Bond Future	136.4456	136.4456	136.4627	136.4627	0.012	0.0000	0.0000	0
2015/07/20	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R211	05/11/2015	134.99	Call	Bond Future	1,455.6200	1.4556	1,472.6600	1.4727	1.171	0	0	0
2015/07/20	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R211	05/11/2015	135.00	Call	Bond Future	1,445.6200	1.4456	1,462.6600	1.4627	1.179	0	0	0
2015/07/20	R211	05/11/2015	135.01	Call	Bond Future	1,435.6200	1.4356	1,452.6600	1.4527	1.187	0	0	0
2015/07/20	R212	06/08/2015	141.01	Put	Bond Future	703.6200	0.7036	681.2000	0.6812	(3.186)	0	0	0
2015/07/20	R212	06/08/2015			Bond Future	140.3064	140.3064	140.3288	140.3288	0.016	0.0000	0.0000	1,045
2015/07/20	R212	06/08/2015	141.00	Put	Bond Future	693.6200	0.6936	671.2000	0.6712	(3.232)	0	0	0
2015/07/20	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R212	06/08/2015	140.99	Put	Bond Future	683.6200	0.6836	661.2000	0.6612	(3.280)	0	0	0
2015/07/20	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R212	05/11/2015			Bond Future	142.4954	142.4954	142.5163	142.5163	0.015	0.0000	0.0000	0
2015/07/20	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R212	05/11/2015	145.99	Put	Bond Future	3,494.5900	3.4946	3,473.7300	3.4737	(0.597)	0	0	0
2015/07/20	R212	05/11/2015	146.01	Put	Bond Future	3,514.5900	3.5146	3,493.7300	3.4937	(0.594)	0	0	0
2015/07/20	R212	05/11/2015	146.00	Put	Bond Future	3,504.5900	3.5046	3,483.7300	3.4837	(0.595)	0	0	0
2015/07/20	R213	06/08/2015			Bond Future	8.5250	90.1266	8.6300	89.3201	1.232	0.0000	0.0000	17,330
2015/07/20	R213	06/08/2015	8.49	Put	Bond Future	1,169.1900	1.1692	1,578.6300	1.5786	35.019	0	0	0
2015/07/20	R213	06/08/2015	8.51	Put	Bond Future	1,087.1900	1.0872	1,475.8300	1.4758	35.747	0	0	0
2015/07/20	R213	06/08/2015	8.49	Call	Bond Future	897.8400	0.8978	500.7800	0.5008	(44.224)	0	0	0
2015/07/20	R213	06/08/2015	8.50	Put	Bond Future	1,127.6600	1.1277	1,526.7000	1.5267	35.387	0	0	0
2015/07/20	R213	06/08/2015	8.50	Call	Bond Future	933.9200	0.9339	526.4600	0.5265	(43.629)	0	0	0
2015/07/20	R213	06/08/2015	8.51	Call	Bond Future	970.9600	0.9710	553.1000	0.5531	(43.036)	0	0	0
2015/07/20	R213	05/11/2015	7.76	Call	Bond Future	436.9000	0.4369	312.8500	0.3129	(28.393)	0	0	0
2015/07/20	R213	05/11/2015			Bond Future	8.5855	87.9899	8.6938	87.1696	1.262	0.0000	0.0000	0
2015/07/20	R213	05/11/2015	7.74	Call	Bond Future	414.2900	0.4143	295.4500	0.2955	(28.685)	0	0	0
2015/07/20	R213	05/11/2015	7.75	Call	Bond Future	425.1500	0.4252	303.7800	0.3038	(28.548)	0	0	0
2015/07/20	R213	05/11/2015	7.74	Put	Bond Future	7,211.4500	7.2114	7,912.8400	7.9128	9.726	0	0	0
2015/07/20	R213	05/11/2015	7.76	Put	Bond Future	7,064.8300	7.0648	7,761.0100	7.7610	9.854	0	0	0
2015/07/20	R213	05/11/2015	7.75	Put	Bond Future	7,137.6400	7.1376	7,836.5000	7.8365	9.791	0	0	0
2015/07/20	R213	04/02/2016			Bond Future	8.6376	89.4758	8.7494	88.6406	1.294	0.0000	0.0000	0
2015/07/20	R213	04/02/2016	8.75	Call	Bond Future	3,794.6700	3.7947	3,319.7500	3.3198	(12.515)	0	0	0
2015/07/20	R213	04/02/2016	8.74	Put	Bond Future	2,988.6200	2.9886	3,351.8700	3.3519	12.154	0	0	0
2015/07/20	R213	04/02/2016	8.76	Put	Bond Future	2,920.9400	2.9209	3,278.3200	3.2783	12.235	0	0	0
2015/07/20	R213	04/02/2016	8.75	Put	Bond Future	2,954.7600	2.9548	3,315.0800	3.3151	12.195	0	0	0
2015/07/20	R213	04/02/2016	8.76	Call	Bond Future	3,835.0000	3.8350	3,357.1400	3.3571	(12.460)	0	0	0
2015/07/20	R213	04/02/2016	8.74	Call	Bond Future	3,754.2900	3.7543	3,282.3000	3.2823	(12.572)	0	0	0
2015/07/20	R214	06/08/2015	8.76	Put	Bond Future	837.6800	0.8377	1,132.1500	1.1322	35.153	0	0	0
2015/07/20	R214	06/08/2015			Bond Future	8.6833	80.6297	8.7833	79.8030	1.151	0.0000	0.0000	21,886
2015/07/20	R214	06/08/2015	8.75	Put	Bond Future	871.9900	0.8720	1,176.2700	1.1763	34.895	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
2015/07/20	R214	06/08/2015	8.74	Call	Bond Future	1,377.9600	1.3780	865.4600	0.8655	(37.193)	0	0	0
2015/07/20	R214	06/08/2015	8.75	Call	Bond Future	1,425.0900	1.4251	902.6800	0.9027	(36.658)	0	0	0
2015/07/20	R214	06/08/2015	8.76	Call	Bond Future	1,473.1600	1.4732	940.9400	0.9409	(36.128)	0	0	0
2015/07/20	R214	06/08/2015	8.74	Put	Bond Future	907.3700	0.9074	1,221.5600	1.2216	34.626	0	0	0
2015/07/20	R214	05/11/2015			Bond Future	8.7368	78.5978	8.8395	77.7572	1.176	0.0000	0.0000	487
2015/07/20	R214	05/11/2015	7.99	Put	Bond Future	7,178.3600	7.1784	7,864.5000	7.8645	9.558	0	0	0
2015/07/20	R214	05/11/2015	8.00	Put	Bond Future	7,099.1600	7.0992	7,782.2800	7.7823	9.623	0	0	0
2015/07/20	R214	05/11/2015	8.01	Put	Bond Future	7,021.3300	7.0213	7,701.2400	7.7012	9.683	0	0	0
2015/07/20	R214	05/11/2015	7.99	Call	Bond Future	596.2900	0.5963	441.8400	0.4418	(25.902)	0	0	0
2015/07/20	R214	05/11/2015	8.00	Call	Bond Future	611.0700	0.6111	453.6000	0.4536	(25.770)	0	0	0
2015/07/20	R214	05/11/2015	8.01	Call	Bond Future	627.0500	0.6270	466.3700	0.4664	(25.625)	0	0	0
2015/07/20	R214	04/02/2016			Bond Future	8.7831	79.9253	8.8888	79.0694	1.203	0.0000	0.0000	4,320
2015/07/20	R214	04/02/2016	7.99	Put	Bond Future	8,173.4800	8.1735	8,813.3600	8.8134	7.829	0	0	0
2015/07/20	R214	04/02/2016	8.00	Call	Bond Future	1,244.5800	1.2446	1,025.9700	1.0260	(17.565)	0	0	0
2015/07/20	R214	04/02/2016	8.01	Call	Bond Future	1,266.2400	1.2662	1,044.8100	1.0448	(17.487)	0	0	0
2015/07/20	R214	04/02/2016	7.99	Call	Bond Future	1,224.6700	1.2247	1,008.7200	1.0087	(17.633)	0	0	0
2015/07/20	R214	04/02/2016	8.01	Put	Bond Future	8,027.7200	8.0277	8,662.1200	8.6621	7.903	0	0	0
2015/07/20	R214	04/02/2016	8.00	Put	Bond Future	8,099.6400	8.0996	8,736.8600	8.7369	7.867	0	0	0
2015/07/20	R248	06/08/2015	8.76	Call	Bond Future	67.4900	0.0675	0.0000	0.0000	(100.000)	0	0	0
2015/07/20	R248	06/08/2015			Bond Future	8.7537	103.8748	8.8537	102.8132	1.142	0.0000	0.0000	44,993
2015/07/20	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R248	06/08/2015	8.74	Put	Bond Future	147.0300	0.1470	1,208.7000	1.2087	722.077	0	0	0
2015/07/20	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	994.1800	0.9942	100.000	0	0	0
2015/07/20	R248	06/08/2015	8.75	Put	Bond Future	39.6700	0.0397	1,101.3400	1.1013	2676.254	0	0	0
2015/07/20	R248	05/11/2015	8.01	Put	Bond Future	9,136.5300	9.1365	10,216.1100	10.2161	11.816	0	0	0
2015/07/20	R248	05/11/2015			Bond Future	8.8088	101.0669	8.9117	99.9873	1.168	0.0000	0.0000	0
2015/07/20	R248	05/11/2015	8.00	Put	Bond Future	9,259.9900	9.2600	10,339.5700	10.3396	11.659	0	0	0
2015/07/20	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R248	05/11/2015	7.99	Put	Bond Future	9,383.7000	9.3837	10,463.2800	10.4633	11.505	0	0	0
2015/07/20	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R248	04/02/2016			Bond Future	8.8570	102.7738	8.9629	101.6747	1.195	0.0000	0.0000	0
2015/07/20	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/20	R248	04/02/2016	8.99	Call	Bond Future	1,377.4400	1.3774	278.3400	0.2783	(79.793)	0	0	0
2015/07/20	R248	04/02/2016	9.00	Call	Bond Future	1,479.6500	1.4797	380.5500	0.3805	(74.281)	0	0	0
2015/07/20	R248	04/02/2016	9.01	Call	Bond Future	1,581.6700	1.5817	482.5700	0.4826	(69.490)	0	0	0

Total

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