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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/07/2015 TO 23/07/2015

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
2015/07/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	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	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/23	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	2025	06/08/2015	120.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2025	06/08/2015			Bond Future	122.4549		122.4549	122.1570	122.1570	(0.243)	0.0000	0.0000	38
2015/07/23	2025	06/08/2015	121.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2025	06/08/2015	120.99	Call	Bond Future	1,464.8900		1.4649	1,166.9900	1.1670	(20.336)	0	0	0
2015/07/23	2025	06/08/2015	121.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2025	06/08/2015	121.00	Call	Bond Future	1,454.8900		1.4549	1,156.9900	1.1570	(20.476)	0	0	0
2015/07/23	2025	06/08/2015	121.01	Call	Bond Future	1,444.8900		1.4449	1,146.9900	1.1470	(20.617)	0	0	0
2015/07/23	2025	05/11/2015	123.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2025	05/11/2015			Bond Future	124.3600		124.3600	124.0560	124.0560	(0.245)	0.0000	0.0000	0
2015/07/23	2025	05/11/2015	123.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2025	05/11/2015	123.01	Call	Bond Future	1,350.0500		1.3500	1,045.9800	1.0460	(22.523)	0	0	0
2015/07/23	2025	05/11/2015	122.99	Call	Bond Future	1,370.0500		1.3700	1,065.9800	1.0660	(22.194)	0	0	0
2015/07/23	2025	05/11/2015	123.00	Call	Bond Future	1,360.0500		1.3600	1,055.9800	1.0560	(22.357)	0	0	0
2015/07/23	2025	05/11/2015	122.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2030	06/08/2015	7.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2030	06/08/2015	7.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2030	06/08/2015			Bond Future	8.5622		95.6417	8.5062	96.0884	(0.655)	0.0000	0.0000	7,281
2015/07/23	2030	06/08/2015	7.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2030	06/08/2015	7.74	Put	Bond Future	6,854.0500		6.8540	6,407.3400	6.4073	(6.517)	0	0	0
2015/07/23	2030	06/08/2015	7.76	Put	Bond Future	6,679.3100		6.6793	6,232.6000	6.2326	(6.688)	0	0	0
2015/07/23	2030	06/08/2015	7.75	Put	Bond Future	6,766.6300		6.7666	6,319.9200	6.3199	(6.602)	0	0	0
2015/07/23	2030	05/11/2015	8.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2030	05/11/2015			Bond Future	8.6251		97.1297	8.5674	97.5821	(0.669)	0.0000	0.0000	0
2015/07/23	2030	05/11/2015	8.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2030	05/11/2015	8.49	Put	Bond Future	1,064.5500		1.0645	612.1200	0.6121	(42.500)	0	0	0
2015/07/23	2030	05/11/2015	8.51	Put	Bond Future	905.9200		0.9059	453.4900	0.4535	(49.941)	0	0	0
2015/07/23	2030	05/11/2015	8.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2030	05/11/2015	8.50	Put	Bond Future	985.1900		0.9852	532.7600	0.5328	(45.923)	0	0	0
2015/07/23	2032	06/08/2015	8.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2032	06/08/2015			Bond Future	8.6473		99.5323	8.5913	100.0114	(0.648)	0.0000	0.0000	1,579
2015/07/23	2032	06/08/2015	8.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2032	06/08/2015	8.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2032	06/08/2015	8.50	Put	Bond Future	1,266.6600		1.2667	787.5500	0.7875	(37.825)	0	0	0
2015/07/23	2032	06/08/2015	8.49	Put	Bond Future	1,353.5000		1.3535	874.3900	0.8744	(35.398)	0	0	0
2015/07/23	2032	06/08/2015	8.51	Put	Bond Future	1,179.9300		1.1799	700.8200	0.7008	(40.605)	0	0	0
2015/07/23	2032	05/11/2015			Bond Future	8.7108		96.9267	8.6532	97.4119	(0.661)	0.0000	0.0000	0
2015/07/23	2032	05/11/2015	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2032	05/11/2015	7.99	Put	Bond Future	6,336.3200		6.3363	5,851.1100	5.8511	(7.658)	0	0	0

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2015/07/23	2032	05/11/2015	8.01	Put	Bond Future	6,152.4800	6.1525	5,667.2700	5.6673	(7.886)	0	0	0
2015/07/23	2032	05/11/2015	8.00	Put	Bond Future	6,244.3400	6.2443	5,759.1300	5.7591	(7.770)	0	0	0
2015/07/23	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2032	04/02/2016			Bond Future	8.7640	98.5618	8.7049	99.0529	(0.674)	0.0000	0.0000	0
2015/07/23	2032	04/02/2016	8.69	Put	Bond Future	615.5600	0.6156	124.4100	0.1244	(79.789)	0	0	0
2015/07/23	2032	04/02/2016	8.71	Put	Bond Future	448.6200	0.4486	0.0000	0.0000	(100.000)	0	0	0
2015/07/23	2032	04/02/2016	8.70	Put	Bond Future	532.0400	0.5320	40.8900	0.0409	(92.314)	0	0	0
2015/07/23	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	42.5300	0.0425	100.000	0	0	0
2015/07/23	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2037	06/08/2015			Bond Future	8.7865	97.5254	8.7054	98.2909	(0.923)	0.0000	0.0000	42,638
2015/07/23	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	421.9100	0.4219	100.000	0	0	0
2015/07/23	2037	06/08/2015	8.74	Put	Bond Future	437.9100	0.4379	0.0000	0.0000	(100.000)	0	0	0
2015/07/23	2037	06/08/2015	8.76	Put	Bond Future	249.3100	0.2493	0.0000	0.0000	(100.000)	0	0	0
2015/07/23	2037	06/08/2015	8.75	Put	Bond Future	343.5400	0.3435	0.0000	0.0000	(100.000)	0	0	0
2015/07/23	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	516.1400	0.5161	100.000	0	0	0
2015/07/23	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	327.5400	0.3275	100.000	0	0	0
2015/07/23	2037	05/11/2015	7.99	Put	Bond Future	8,465.3300	8.4653	7,689.2400	7.6892	(9.168)	0	0	0
2015/07/23	2037	05/11/2015	8.01	Put	Bond Future	8,254.7400	8.2547	7,478.6500	7.4787	(9.402)	0	0	0
2015/07/23	2037	05/11/2015			Bond Future	8.8462	99.0427	8.7630	99.8188	(0.941)	0.0000	0.0000	0
2015/07/23	2037	05/11/2015	8.00	Put	Bond Future	8,359.9500	8.3600	7,583.8600	7.5839	(9.283)	0	0	0
2015/07/23	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2037	04/02/2016	8.75	Put	Bond Future	1,367.5000	1.3675	580.4500	0.5805	(57.554)	0	0	0
2015/07/23	2037	04/02/2016			Bond Future	8.8978	96.4553	8.8123	97.2424	(0.960)	0.0000	0.0000	0
2015/07/23	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2037	04/02/2016	8.74	Put	Bond Future	1,461.1200	1.4611	674.0700	0.6741	(53.866)	0	0	0
2015/07/23	2037	04/02/2016	8.76	Put	Bond Future	1,274.0100	1.2740	486.9600	0.4870	(61.777)	0	0	0
2015/07/23	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2038	06/08/2015			Bond Future	125.9688	125.9688	125.9903	125.9903	0.017	0.0000	0.0000	4,218
2015/07/23	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2038	06/08/2015	127.99	Put	Bond Future	2,021.1900	2.0212	1,999.7100	1.9997	(1.063)	0	0	0
2015/07/23	2038	06/08/2015	128.01	Put	Bond Future	2,041.1900	2.0412	2,019.7100	2.0197	(1.052)	0	0	0
2015/07/23	2038	06/08/2015	128.00	Put	Bond Future	2,031.1900	2.0312	2,009.7100	2.0097	(1.058)	0	0	0
2015/07/23	2038	05/11/2015			Bond Future	127.9285	127.9285	127.9486	127.9486	0.016	0.0000	0.0000	0
2015/07/23	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2038	05/11/2015	133.99	Put	Bond Future	6,061.5100	6.0615	6,041.3500	6.0413	(0.333)	0	0	0
2015/07/23	2038	05/11/2015	134.01	Put	Bond Future	6,081.5100	6.0815	6,061.3500	6.0613	(0.331)	0	0	0
2015/07/23	2038	05/11/2015	134.00	Put	Bond Future	6,071.5100	6.0715	6,051.3500	6.0513	(0.332)	0	0	0
2015/07/23	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	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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2015/07/23	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	158.3800	0.1584	100.000	0	0	0
2015/07/23	2044	06/08/2015			Bond Future	8.8209	99.5451	8.7448	100.3338	(0.862)	0.0000	0.0000	13,321
2015/07/23	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	54.1600	0.0542	100.000	0	0	0
2015/07/23	2044	06/08/2015	8.74	Put	Bond Future	838.9500	0.8389	50.2400	0.0502	(94.012)	0	0	0
2015/07/23	2044	06/08/2015	8.76	Put	Bond Future	630.3300	0.6303	0.0000	0.0000	(100.000)	0	0	0
2015/07/23	2044	06/08/2015	8.75	Put	Bond Future	734.5500	0.7345	0.0000	0.0000	(100.000)	0	0	0
2015/07/23	2044	05/11/2015			Bond Future	8.8771	101.0938	8.7991	101.8935	(0.879)	0.0000	0.0000	0
2015/07/23	2044	05/11/2015	8.24	Put	Bond Future	6,865.2100	6.8652	6,065.5200	6.0655	(11.648)	0	0	0
2015/07/23	2044	05/11/2015	8.26	Put	Bond Future	6,637.6500	6.6376	5,837.9600	5.8380	(12.048)	0	0	0
2015/07/23	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2044	05/11/2015	8.25	Put	Bond Future	6,751.3200	6.7513	5,951.6300	5.9516	(11.845)	0	0	0
2015/07/23	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2044	04/02/2016			Bond Future	8.9256	98.4158	8.8457	99.2266	(0.895)	0.0000	0.0000	0
2015/07/23	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2044	04/02/2016	9.01	Call	Bond Future	844.4400	0.8444	1,655.2500	1.6553	96.017	0	0	0
2015/07/23	2044	04/02/2016	8.99	Call	Bond Future	645.5200	0.6455	1,456.3300	1.4563	125.606	0	0	0
2015/07/23	2044	04/02/2016	9.00	Call	Bond Future	745.0700	0.7451	1,555.8800	1.5559	108.823	0	0	0
2015/07/23	2046	06/08/2015	129.01	Put	Bond Future	4,451.1800	4.4512	4,429.5400	4.4295	(0.486)	0	0	0
2015/07/23	2046	06/08/2015			Bond Future	124.5588	124.5588	124.5805	124.5805	0.017	0.0000	0.0000	5,722
2015/07/23	2046	06/08/2015	129.00	Put	Bond Future	4,441.1800	4.4412	4,419.5400	4.4195	(0.487)	0	0	0
2015/07/23	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2046	06/08/2015	128.99	Put	Bond Future	4,431.1800	4.4312	4,409.5400	4.4095	(0.488)	0	0	0
2015/07/23	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2046	05/11/2015			Bond Future	125.0909	125.0909	125.1113	125.1113	0.016	0.0000	0.0000	0
2015/07/23	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2046	05/11/2015	132.99	Put	Bond Future	7,899.1000	7.8991	7,878.7400	7.8787	(0.258)	0	0	0
2015/07/23	2046	05/11/2015	133.01	Put	Bond Future	7,919.1000	7.9191	7,898.7400	7.8987	(0.257)	0	0	0
2015/07/23	2046	05/11/2015	133.00	Put	Bond Future	7,909.1000	7.9091	7,888.7400	7.8887	(0.257)	0	0	0
2015/07/23	2050	06/08/2015			Bond Future	134.0023	134.0023	134.0253	134.0253	0.017	0.0000	0.0000	3,821
2015/07/23	2050	06/08/2015	136.99	Put	Bond Future	2,987.7000	2.9877	2,964.6900	2.9647	(0.770)	0	0	0
2015/07/23	2050	06/08/2015	137.01	Put	Bond Future	3,007.7000	3.0077	2,984.6900	2.9847	(0.765)	0	0	0
2015/07/23	2050	06/08/2015	137.00	Put	Bond Future	2,997.7000	2.9977	2,974.6900	2.9747	(0.768)	0	0	0
2015/07/23	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2050	05/11/2015			Bond Future	136.0869	136.0869	136.1087	136.1087	0.016	0.0000	0.0000	0
2015/07/23	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2050	05/11/2015	144.99	Put	Bond Future	8,903.1000	8.9031	8,881.2700	8.8813	(0.245)	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
2015/07/23	2050	05/11/2015	145.01	Put	Bond Future	8,923.1000	8.9231	8,901.2700	8.9013	(0.245)	0	0	0
2015/07/23	2050	05/11/2015	145.00	Put	Bond Future	8,913.1000	8.9131	8,891.2700	8.8913	(0.245)	0	0	0
2015/07/23	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	AL37	06/08/2015			Index Future	460.4670	460.4670	460.6420	460.6420	0.038	0.0000	0.0000	26
2015/07/23	AL37	05/11/2015			Index Future	467.7080	467.7080	467.8800	467.8800	0.037	0.0000	0.0000	0
2015/07/23	AL7T	06/08/2015			Index Future	545.1090	545.1090	546.1710	546.1710	0.195	0.0000	0.0000	1
2015/07/23	AL7T	05/11/2015			Index Future	553.6810	553.6810	554.7530	554.7530	0.194	0.0000	0.0000	0
2015/07/23	ALBI	06/08/2015			Index Future	497.4120	497.4120	499.2150	499.2150	0.362	0.0000	0.0000	508
2015/07/23	ALBI	05/11/2015			Index Future	505.2330	505.2330	507.0590	507.0590	0.361	0.0000	0.0000	103
2015/07/23	ALBI	04/02/2016			Index Future	513.7500	513.7500	515.5950	515.5950	0.359	0.0000	0.0000	0
2015/07/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/07/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/07/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	CS23	25/01/2023			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
2015/07/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/23	EL28	06/08/2015	125.00	Call	Bond Future	1,042.4700	1.0425	1,064.8000	1.0648	2.142	0	0	0
2015/07/23	EL28	06/08/2015			Bond Future	126.0425	126.0425	126.0648	126.0648	0.018	0.0000	0.0000	0
2015/07/23	EL28	06/08/2015	125.01	Call	Bond Future	1,032.4700	1.0325	1,054.8000	1.0548	2.163	0	0	0
2015/07/23	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	EL28	06/08/2015	124.99	Call	Bond Future	1,052.4700	1.0525	1,074.8000	1.0748	2.122	0	0	0
2015/07/23	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	EL28	05/11/2015	126.99	Put	Bond Future	534.3400	0.5343	513.3900	0.5134	(3.921)	0	0	0
2015/07/23	EL28	05/11/2015			Bond Future	126.4557	126.4557	126.4766	126.4766	0.017	0.0000	0.0000	0
2015/07/23	EL28	05/11/2015	127.01	Put	Bond Future	554.3400	0.5543	533.3900	0.5334	(3.779)	0	0	0
2015/07/23	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	EL28	05/11/2015	127.00	Put	Bond Future	544.3400	0.5443	523.3900	0.5234	(3.849)	0	0	0
2015/07/23	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	ES33	06/08/2015			Bond Future	9.6720	84.6532	9.6006	85.1750	(0.739)	0.0000	0.0000	6,396
2015/07/23	ES33	06/08/2015	9.59	Put	Bond Future	599.3500	0.5994	77.5600	0.0776	(87.059)	0	0	0
2015/07/23	ES33	06/08/2015	9.61	Put	Bond Future	452.5500	0.4526	0.0000	0.0000	(100.000)	0	0	0
2015/07/23	ES33	06/08/2015	9.60	Put	Bond Future	525.9000	0.5259	4.1100	0.0041	(99.218)	0	0	0
2015/07/23	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	69.2400	0.0692	100.000	0	0	0
2015/07/23	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	ES33	05/11/2015	9.00	Put	Bond Future	5,749.3100	5.7493	5,220.5200	5.2205	(9.197)	0	0	0
2015/07/23	ES33	05/11/2015			Bond Future	9.7632	82.1841	9.6896	82.7129	(0.753)	0.0000	0.0000	0
2015/07/23	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	ES33	05/11/2015	8.99	Put	Bond Future	5,828.6400	5.8286	5,299.8500	5.2999	(9.072)	0	0	0
2015/07/23	ES33	05/11/2015	9.01	Put	Bond Future	5,670.0800	5.6701	5,141.2900	5.1413	(9.326)	0	0	0
2015/07/23	ES33	04/02/2016	10.01	Call	Bond Future	1,134.8000	1.1348	1,670.6700	1.6707	47.222	0	0	0
2015/07/23	ES33	04/02/2016			Bond Future	9.8472	83.5703	9.7716	84.1061	(0.768)	0.0000	0.0000	0
2015/07/23	ES33	04/02/2016	9.99	Call	Bond Future	996.6700	0.9967	1,532.5400	1.5325	53.766	0	0	0
2015/07/23	ES33	04/02/2016	10.00	Call	Bond Future	1,065.7800	1.0658	1,601.6500	1.6016	50.280	0	0	0
2015/07/23	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	GOVI	06/08/2015			GOVI	493.7460	493.7460	495.1890	495.1890	0.292	0.0000	0.0000	471
2015/07/23	GOVI	06/08/2015	499.99	Put	GOVI	62,440.0000	6.2440	48,010.0000	4.8010	(23.110)	0	0	0
2015/07/23	GOVI	06/08/2015	500.01	Put	GOVI	62,640.0000	6.2640	48,210.0000	4.8210	(23.036)	0	0	0
2015/07/23	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	GOVI	06/08/2015	500.00	Put	GOVI	62,540.0000	6.2540	48,110.0000	4.8110	(23.073)	0	0	0
2015/07/23	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/07/23	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	GOVI	05/11/2015			GOVI	501.5100	501.5100	502.9690	502.9690	0.291	0.0000	0.0000	28
2015/07/23	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	GOVI	05/11/2015	529.99	Put	GOVI	284,800.0000	28.4800	270,210.0000	27.0210	(5.123)	0	0	0
2015/07/23	GOVI	05/11/2015	530.01	Put	GOVI	285,000.0000	28.5000	270,410.0000	27.0410	(5.119)	0	0	0
2015/07/23	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	GOVI	05/11/2015	530.00	Put	GOVI	284,900.0000	28.4900	270,310.0000	27.0310	(5.121)	0	0	0
2015/07/23	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	GOVI	04/02/2016			GOVI	509.9630	509.9630	511.4360	511.4360	0.289	0.0000	0.0000	0
2015/07/23	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	GOVI	04/02/2016	511.99	Put	GOVI	20,270.0000	2.0270	5,540.0000	0.5540	(72.669)	0	0	0
2015/07/23	GOVI	04/02/2016	512.01	Put	GOVI	20,470.0000	2.0470	5,740.0000	0.5740	(71.959)	0	0	0
2015/07/23	GOVI	04/02/2016	512.00	Put	GOVI	20,370.0000	2.0370	5,640.0000	0.5640	(72.312)	0	0	0
2015/07/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/07/23	IGOV	06/08/2015			Index Future	230.2910	230.2910	230.0020	230.0020	(0.125)	0.0000	0.0000	1,068
2015/07/23	IGOV	05/11/2015			Index Future	233.9130	233.9130	233.6160	233.6160	(0.127)	0.0000	0.0000	17
2015/07/23	IGOV	04/02/2016			Index Future	237.8560	237.8560	237.5490	237.5490	(0.129)	0.0000	0.0000	0
2015/07/23	ILBI	06/08/2015			Index Future	624.7510	624.7510	623.9530	623.9530	(0.128)	0.0000	0.0000	159
2015/07/23	ILBI	05/11/2015			Index Future	634.8670	634.8670	634.0530	634.0530	(0.128)	0.0000	0.0000	0
2015/07/23	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/07/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/07/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/07/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/07/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/07/23	JBAF	19/08/2015			Jibar Tradeable Future	6.2400	93.7600	6.2400	93.7600	0.000	0.0000	0.0000	0
2015/07/23	JBAF	16/09/2015			Jibar Tradeable Future	6.2800	93.7200	6.2800	93.7200	0.000	0.0000	0.0000	0
2015/07/23	JBAF	21/10/2015			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2015/07/23	JBAF	18/11/2015			Jibar Tradeable Future	6.4400	93.5600	6.4400	93.5600	0.000	0.0000	0.0000	0
2015/07/23	JBAF	15/12/2015			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/07/23	JBAF	17/02/2016			Jibar Tradeable Future	6.6800	93.3200	6.6800	93.3200	0.000	0.0000	0.0000	2,000
2015/07/23	JBAF	16/03/2016			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2015/07/23	JBAF	15/06/2016			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	0
2015/07/23	JBAF	21/09/2016			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2015/07/23	JBAF	21/12/2016			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2015/07/23	JBAF	15/03/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2015/07/23	JBAF	21/06/2017			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0



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2015/07/23	R023	06/08/2015	8.24	Call	Bond Future	1,521.8600	1.5219	1,631.1300	1.6311	7.180	0	0	0
2015/07/23	R023	06/08/2015	9.07	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	911
2015/07/23	R023	06/08/2015			Bond Future	7.9890	102.1319	7.9629	102.2765	(0.326)	0.0000	0.0000	20,928
2015/07/23	R023	06/08/2015	8.26	Put	Bond Future	124.7400	0.1247	92.7300	0.0927	(25.661)	0	0	0
2015/07/23	R023	06/08/2015	9.07	Call	Bond Future	5,770.3100	5.7703	5,914.9400	5.9149	2.506	0	0	0
2015/07/23	R023	06/08/2015	8.25	Put	Bond Future	133.4800	0.1335	99.8200	0.0998	(25.217)	0	0	0
2015/07/23	R023	06/08/2015	8.24	Put	Bond Future	142.7800	0.1428	107.4000	0.1074	(24.779)	0	0	0
2015/07/23	R023	06/08/2015	8.25	Call	Bond Future	1,567.0100	1.5670	1,678.0000	1.6780	7.083	0	0	0
2015/07/23	R023	06/08/2015	8.26	Call	Bond Future	1,612.6700	1.6127	1,725.3100	1.7253	6.985	0	0	0
2015/07/23	R023	05/11/2015			Bond Future	8.0631	99.7985	8.0361	99.9441	(0.335)	0.0000	0.0000	0
2015/07/23	R023	05/11/2015	7.99	Put	Bond Future	1,786.4500	1.7865	1,702.6200	1.7026	(4.693)	0	0	0
2015/07/23	R023	05/11/2015	8.01	Put	Bond Future	1,729.5300	1.7295	1,647.2800	1.6473	(4.756)	0	0	0
2015/07/23	R023	05/11/2015	7.99	Call	Bond Future	1,391.7900	1.3918	1,453.5700	1.4536	4.439	0	0	0
2015/07/23	R023	05/11/2015	8.00	Put	Bond Future	1,757.8400	1.7578	1,674.7900	1.6748	(4.725)	0	0	0
2015/07/23	R023	05/11/2015	8.00	Call	Bond Future	1,417.2700	1.4173	1,479.8300	1.4798	4.414	0	0	0
2015/07/23	R023	05/11/2015	8.01	Call	Bond Future	1,443.0200	1.4430	1,506.3800	1.5064	4.391	0	0	0
2015/07/23	R023	04/02/2016	8.01	Put	Bond Future	2,423.1000	2.4231	2,340.6100	2.3406	(3.404)	0	0	0
2015/07/23	R023	04/02/2016			Bond Future	8.1242	101.4814	8.0964	101.6272	(0.343)	0.0000	0.0000	0
2015/07/23	R023	04/02/2016	8.00	Put	Bond Future	2,451.2600	2.4513	2,368.2000	2.3682	(3.388)	0	0	0
2015/07/23	R023	04/02/2016	8.01	Call	Bond Future	1,823.9100	1.8239	1,887.1700	1.8872	3.468	0	0	0
2015/07/23	R023	04/02/2016	7.99	Call	Bond Future	1,775.1100	1.7751	1,837.2200	1.8372	3.499	0	0	0
2015/07/23	R023	04/02/2016	8.00	Call	Bond Future	1,799.4100	1.7994	1,862.1000	1.8621	3.484	0	0	0
2015/07/23	R023	04/02/2016	7.99	Put	Bond Future	2,479.6600	2.4797	2,396.0200	2.3960	(3.373)	0	0	0
2015/07/23	R186	06/08/2015	7.65	Call	Bond Future	34.9000	0.0349	38.8500	0.0388	11.318	0	0	75
2015/07/23	R186	06/08/2015	8.00	Put	Bond Future	1,490.4100	1.4904	1,297.3200	1.2973	(12.955)	0	0	0
2015/07/23	R186	06/08/2015	8.90	Put	Bond Future	2.8700	0.0029	1.4100	0.0014	(50.871)	0	0	5,350
2015/07/23	R186	06/08/2015			Bond Future	8.1221	118.8947	8.0912	119.1482	(0.381)	0.0000	0.0000	34,881
2015/07/23	R186	06/08/2015	8.50	Call	Bond Future	3,134.7800	3.1348	3,356.8900	3.3569	7.085	0	0	0
2015/07/23	R186	06/08/2015	8.55	Put	Bond Future	67.3800	0.0674	44.2300	0.0442	(34.357)	0	0	7,229
2015/07/23	R186	06/08/2015	7.85	Call	Bond Future	186.2100	0.1862	210.2400	0.2102	12.905	0	0	20
2015/07/23	R186	06/08/2015	8.00	Call	Bond Future	485.2500	0.4852	545.6800	0.5457	12.453	0	0	0
2015/07/23	R186	06/08/2015	8.01	Call	Bond Future	513.0900	0.5131	576.6500	0.5766	12.388	0	0	0
2015/07/23	R186	06/08/2015	7.75	Call	Bond Future	85.7100	0.0857	96.4000	0.0964	12.472	0	0	0
2015/07/23	R186	06/08/2015	8.35	Call	Bond Future	2,112.7100	2.1127	2,298.0000	2.2980	8.770	0	0	20
2015/07/23	R186	06/08/2015	7.99	Call	Bond Future	458.4800	0.4585	515.8700	0.5159	12.517	0	0	0
2015/07/23	R186	06/08/2015	8.68	Put	Bond Future	23.2200	0.0232	13.8200	0.0138	(40.482)	0	0	20
2015/07/23	R186	06/08/2015	8.46	Put	Bond Future	130.3900	0.1304	90.9700	0.0910	(30.232)	0	0	75
2015/07/23	R186	06/08/2015	8.45	Call	Bond Future	2,780.9200	2.7809	2,992.8100	2.9928	7.619	0	0	0
2015/07/23	R186	06/08/2015	8.05	Call	Bond Future	635.5600	0.6356	712.3500	0.7123	12.082	0	0	75
2015/07/23	R186	06/08/2015	7.65	Put	Bond Future	3,986.1500	3.9862	3,736.5800	3.7366	(6.261)	0	0	0
2015/07/23	R186	06/08/2015	8.50	Put	Bond Future	98.0300	0.0980	66.6200	0.0666	(32.041)	0	0	5,229
2015/07/23	R186	06/08/2015	8.55	Call	Bond Future	3,497.8800	3.4979	3,728.2500	3.7282	6.586	0	0	0
2015/07/23	R186	06/08/2015	7.75	Put	Bond Future	3,185.1400	3.1851	2,942.3100	2.9423	(7.624)	0	0	0
2015/07/23	R186	06/08/2015	8.45	Put	Bond Future	139.7800	0.1398	98.1500	0.0981	(29.783)	0	0	4,229
2015/07/23	R186	06/08/2015	7.99	Put	Bond Future	1,546.4500	1.5465	1,350.3200	1.3503	(12.683)	0	0	0
2015/07/23	R186	06/08/2015	8.05	Put	Bond Future	1,227.8300	1.2278	1,051.1000	1.0511	(14.394)	0	0	0
2015/07/23	R186	06/08/2015	8.90	Call	Bond Future	6,138.0800	6.1381	6,390.1400	6.3901	4.106	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/23	R186	06/08/2015	8.46	Call	Bond Future	2,850.8000	2.8508	3,064.9000	3.0649	7.510	0	0	0
2015/07/23	R186	06/08/2015	7.85	Put	Bond Future	2,441.9300	2.4419	2,212.4400	2.2124	(9.398)	0	0	0
2015/07/23	R186	06/08/2015	8.01	Put	Bond Future	1,435.5100	1.4355	1,245.5500	1.2456	(13.233)	0	0	0
2015/07/23	R186	06/08/2015	8.35	Put	Bond Future	268.4400	0.2684	200.2100	0.2002	(25.417)	0	0	0
2015/07/23	R186	06/08/2015	8.68	Call	Bond Future	4,468.7800	4.4688	4,712.9000	4.7129	5.463	0	0	0
2015/07/23	R186	05/11/2015	8.25	Put	Bond Future	2,166.4600	2.1665	2,040.6000	2.0406	(5.809)	0	0	8,690
2015/07/23	R186	05/11/2015	8.45	Call	Bond Future	3,619.4400	3.6194	3,775.7800	3.7758	4.319	0	0	0
2015/07/23	R186	05/11/2015	8.24	Call	Bond Future	2,646.7600	2.6468	2,775.5400	2.7755	4.866	0	0	0
2015/07/23	R186	05/11/2015	7.75	Put	Bond Future	4,577.6300	4.5776	4,386.8100	4.3868	(4.169)	0	0	0
2015/07/23	R186	05/11/2015	8.85	Put	Bond Future	679.6500	0.6797	624.1000	0.6241	(8.173)	0	0	843
2015/07/23	R186	05/11/2015			Bond Future	8.1845	120.7444	8.1526	121.0004	(0.390)	0.0000	0.0000	520
2015/07/23	R186	05/11/2015	9.00	Put	Bond Future	486.3500	0.4863	443.5000	0.4435	(8.811)	0	0	2,600
2015/07/23	R186	05/11/2015	8.22	Call	Bond Future	2,561.9400	2.5619	2,688.0200	2.6880	4.921	0	0	0
2015/07/23	R186	05/11/2015	8.24	Put	Bond Future	2,203.2600	2.2033	2,076.0600	2.0761	(5.773)	0	0	0
2015/07/23	R186	05/11/2015	8.35	Put	Bond Future	1,821.2600	1.8213	1,708.7200	1.7087	(6.179)	0	0	9,370
2015/07/23	R186	05/11/2015	8.26	Put	Bond Future	2,129.8400	2.1298	2,005.3300	2.0053	(5.846)	0	0	0
2015/07/23	R186	05/11/2015	8.35	Call	Bond Future	3,136.8400	3.1368	3,280.2800	3.2803	4.573	0	0	843
2015/07/23	R186	05/11/2015	7.86	Call	Bond Future	1,306.8500	1.3069	1,385.2500	1.3853	5.999	0	0	674
2015/07/23	R186	05/11/2015	7.73	Call	Bond Future	979.1500	0.9792	1,042.0300	1.0420	6.422	0	0	169
2015/07/23	R186	05/11/2015	8.45	Put	Bond Future	1,518.7900	1.5188	1,419.1500	1.4191	(6.560)	0	0	6,248
2015/07/23	R186	05/11/2015	9.00	Call	Bond Future	6,776.7600	6.7768	6,989.8900	6.9899	3.145	0	0	0
2015/07/23	R186	05/11/2015	8.85	Call	Bond Future	5,848.5200	5.8485	6,048.9500	6.0489	3.427	0	0	0
2015/07/23	R186	05/11/2015	8.25	Call	Bond Future	2,689.6100	2.6896	2,819.7300	2.8197	4.838	0	0	0
2015/07/23	R186	05/11/2015	7.75	Call	Bond Future	1,025.4800	1.0255	1,090.6400	1.0906	6.354	0	0	1,200
2015/07/23	R186	05/11/2015	7.86	Put	Bond Future	3,945.9700	3.9460	3,768.3900	3.7684	(4.500)	0	0	0
2015/07/23	R186	05/11/2015	7.73	Put	Bond Future	4,698.3200	4.6983	4,505.2200	4.5052	(4.110)	0	0	0
2015/07/23	R186	05/11/2015	8.22	Put	Bond Future	2,277.9600	2.2780	2,148.0600	2.1481	(5.702)	0	0	1,090
2015/07/23	R186	05/11/2015	8.26	Call	Bond Future	2,732.5700	2.7326	2,864.0400	2.8640	4.811	0	0	0
2015/07/23	R186	04/02/2016	7.50	Call	Bond Future	986.7100	0.9867	1,041.5600	1.0416	5.559	0	0	0
2015/07/23	R186	04/02/2016			Bond Future	8.2336	117.4826	8.2008	117.7402	(0.398)	0.0000	0.0000	5,512
2015/07/23	R186	04/02/2016	7.51	Call	Bond Future	1,005.9500	1.0059	1,061.6200	1.0616	5.534	0	0	0
2015/07/23	R186	04/02/2016	7.49	Call	Bond Future	967.7300	0.9677	1,021.7600	1.0218	5.583	0	0	0
2015/07/23	R186	04/02/2016	7.50	Put	Bond Future	6,943.5700	6.9436	6,740.8200	6.7408	(2.920)	0	0	0
2015/07/23	R186	04/02/2016	7.49	Put	Bond Future	7,008.6100	7.0086	6,805.0400	6.8050	(2.905)	0	0	0
2015/07/23	R186	04/02/2016	7.51	Put	Bond Future	6,878.8700	6.8789	6,676.9400	6.6769	(2.936)	0	0	0
2015/07/23	R186	05/05/2016			Bond Future	8.2751	119.5434	8.2413	119.8039	(0.408)	0.0000	0.0000	0
2015/07/23	R186	05/05/2016	8.34	Call	Bond Future	4,133.7600	4.1338	4,268.1600	4.2682	3.251	0	0	0
2015/07/23	R186	05/05/2016	8.35	Call	Bond Future	4,174.1100	4.1741	4,309.3200	4.3093	3.239	0	0	0
2015/07/23	R186	05/05/2016	8.33	Call	Bond Future	4,093.2000	4.0932	4,226.7800	4.2268	3.263	0	0	0
2015/07/23	R186	05/05/2016	8.35	Put	Bond Future	3,599.7800	3.5998	3,474.5700	3.4746	(3.478)	0	0	0
2015/07/23	R186	05/05/2016	7.56	Put	Bond Future	7,311.1100	7.3111	7,121.6700	7.1217	(2.591)	0	0	0
2015/07/23	R186	05/05/2016	8.34	Put	Bond Future	3,635.8800	3.6359	3,509.8600	3.5099	(3.466)	0	0	0
2015/07/23	R186	05/05/2016	7.56	Call	Bond Future	1,628.3700	1.6284	1,699.3500	1.6994	4.359	0	0	0
2015/07/23	R186	05/05/2016	8.33	Put	Bond Future	3,671.8300	3.6718	3,544.9900	3.5450	(3.454)	0	0	0
2015/07/23	R197	06/08/2015	288.00	Call	Bond Future	4,663.2000	4.6632	4,710.2900	4.7103	1.010	0	0	0
2015/07/23	R197	06/08/2015			Bond Future	292.6632	292.6632	292.7103	292.7103	0.016	0.0000	0.0000	929
2015/07/23	R197	06/08/2015	288.01	Call	Bond Future	4,653.2000	4.6532	4,700.2900	4.7003	1.012	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
2015/07/23	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R197	06/08/2015	287.99	Call	Bond Future	4,673.2000	4.6732	4,720.2900	4.7203	1.008	0	0	0
2015/07/23	R197	05/11/2015	295.00	Call	Bond Future	2,216.4200	2.2164	2,260.3700	2.2604	1.983	0	0	0
2015/07/23	R197	05/11/2015			Bond Future	297.2164	297.2164	297.2604	297.2604	0.015	0.0000	0.0000	0
2015/07/23	R197	05/11/2015	294.99	Call	Bond Future	2,226.4200	2.2264	2,270.3700	2.2704	1.974	0	0	0
2015/07/23	R197	05/11/2015	295.01	Call	Bond Future	2,206.4200	2.2064	2,250.3700	2.2504	1.992	0	0	0
2015/07/23	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R202	06/08/2015			Bond Future	237.0524	237.0524	235.7557	235.7557	(0.547)	0.0000	0.0000	52,774
2015/07/23	R202	06/08/2015	239.99	Put	Bond Future	2,937.6200	2.9376	4,234.2700	4.2343	44.139	0	0	0
2015/07/23	R202	06/08/2015	240.00	Put	Bond Future	2,947.6200	2.9476	4,244.2700	4.2443	43.990	0	0	0
2015/07/23	R202	06/08/2015	240.01	Put	Bond Future	2,957.6200	2.9576	4,254.2700	4.2543	43.841	0	0	0
2015/07/23	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R202	05/11/2015			Bond Future	240.7403	240.7403	239.4206	239.4206	(0.548)	0.0000	0.0000	0
2015/07/23	R202	05/11/2015	245.99	Put	Bond Future	5,249.7100	5.2497	6,569.3500	6.5693	25.137	0	0	0
2015/07/23	R202	05/11/2015	246.01	Put	Bond Future	5,269.7100	5.2697	6,589.3500	6.5893	25.042	0	0	0
2015/07/23	R202	05/11/2015	246.00	Put	Bond Future	5,259.7100	5.2597	6,579.3500	6.5793	25.090	0	0	0
2015/07/23	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R203	06/08/2015	6.74	Call	Bond Future	21.2600	0.0213	17.1400	0.0171	(19.379)	0	0	0
2015/07/23	R203	06/08/2015	6.75	Put	Bond Future	657.8500	0.6578	670.8100	0.6708	1.970	0	0	0
2015/07/23	R203	06/08/2015	7.84	Call	Bond Future	1,472.0900	1.4721	1,454.6600	1.4547	(1.184)	0	0	0
2015/07/23	R203	06/08/2015			Bond Future	7.0754	105.5998	7.0843	105.5824	0.126	0.0000	0.0000	17,933
2015/07/23	R203	06/08/2015	6.75	Call	Bond Future	23.2000	0.0232	18.8200	0.0188	(18.879)	0	0	0
2015/07/23	R203	06/08/2015	6.76	Call	Bond Future	25.2900	0.0253	20.6200	0.0206	(18.466)	0	0	0
2015/07/23	R203	06/08/2015	6.74	Put	Bond Future	675.5000	0.6755	688.7200	0.6887	1.957	0	0	0
2015/07/23	R203	06/08/2015	7.84	Put	Bond Future	0.3900	0.0004	0.3000	0.0003	(23.077)	0	0	5,000
2015/07/23	R203	06/08/2015	6.76	Put	Bond Future	640.3600	0.6404	653.0300	0.6530	1.979	0	0	0
2015/07/23	R203	05/11/2015	5.99	Call	Bond Future	11.8800	0.0119	11.0300	0.0110	(7.155)	0	0	0
2015/07/23	R203	05/11/2015	6.00	Put	Bond Future	2,068.0800	2.0681	2,086.1400	2.0861	0.873	0	0	0
2015/07/23	R203	05/11/2015			Bond Future	7.1774	103.0779	7.1884	103.0590	0.153	0.0000	0.0000	2,299
2015/07/23	R203	05/11/2015	6.00	Call	Bond Future	12.3900	0.0124	11.5000	0.0115	(7.183)	0	0	0
2015/07/23	R203	05/11/2015	6.01	Call	Bond Future	12.9100	0.0129	11.9900	0.0120	(7.126)	0	0	0
2015/07/23	R203	05/11/2015	5.99	Put	Bond Future	2,085.2600	2.0853	2,103.3600	2.1034	0.868	0	0	0
2015/07/23	R203	05/11/2015	6.01	Put	Bond Future	2,050.9100	2.0509	2,068.9400	2.0689	0.879	0	0	0
2015/07/23	R203	04/02/2016	7.26	Put	Bond Future	455.8900	0.4559	465.3200	0.4653	2.068	0	0	0
2015/07/23	R203	04/02/2016	7.25	Put	Bond Future	462.9900	0.4630	472.5400	0.4725	2.063	0	0	0
2015/07/23	R203	04/02/2016			Bond Future	7.2406	104.8164	7.2550	104.7948	0.199	0.0000	0.0000	0
2015/07/23	R203	04/02/2016	7.26	Call	Bond Future	484.9300	0.4849	472.7400	0.4727	(2.514)	0	0	0
2015/07/23	R203	04/02/2016	7.24	Call	Bond Future	469.2500	0.4692	457.2800	0.4573	(2.551)	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
2015/07/23	R203	04/02/2016	7.25	Call	Bond Future	477.0500	0.4770	464.9800	0.4650	(2.530)	0	0	0
2015/07/23	R203	04/02/2016	7.24	Put	Bond Future	470.1800	0.4702	479.8300	0.4798	2.052	0	0	0
2015/07/23	R204	06/08/2015	7.74	Call	Bond Future	1,036.4200	1.0364	1,008.0600	1.0081	(2.736)	0	0	0
2015/07/23	R204	06/08/2015	7.75	Put	Bond Future	28.9900	0.0290	27.2900	0.0273	(5.864)	0	0	0
2015/07/23	R204	06/08/2015			Bond Future	7.3984	102.8822	7.4074	102.8556	0.122	0.0000	0.0000	15,357
2015/07/23	R204	06/08/2015	8.41	Call	Bond Future	2,940.4700	2.9405	2,913.8700	2.9139	(0.905)	0	0	0
2015/07/23	R204	06/08/2015	7.74	Put	Bond Future	31.5000	0.0315	29.7400	0.0297	(5.587)	0	0	0
2015/07/23	R204	06/08/2015	7.76	Put	Bond Future	26.6600	0.0267	25.0100	0.0250	(6.189)	0	0	0
2015/07/23	R204	06/08/2015	8.41	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	699
2015/07/23	R204	06/08/2015	7.75	Call	Bond Future	1,063.1400	1.0631	1,034.8400	1.0348	(2.662)	0	0	0
2015/07/23	R204	06/08/2015	7.76	Call	Bond Future	1,090.0300	1.0900	1,061.7800	1.0618	(2.592)	0	0	0
2015/07/23	R204	05/11/2015			Bond Future	7.4903	104.4828	7.5006	104.4545	0.137	0.0000	0.0000	28
2015/07/23	R204	05/11/2015	6.25	Call	Bond Future	20.7000	0.0207	19.3200	0.0193	(6.667)	0	0	0
2015/07/23	R204	05/11/2015	6.24	Put	Bond Future	3,539.3100	3.5393	3,566.3000	3.5663	0.763	0	0	0
2015/07/23	R204	05/11/2015	6.26	Put	Bond Future	3,483.4800	3.4835	3,510.3700	3.5104	0.772	0	0	0
2015/07/23	R204	05/11/2015	6.25	Put	Bond Future	3,511.3800	3.5114	3,538.3200	3.5383	0.767	0	0	0
2015/07/23	R204	05/11/2015	6.26	Call	Bond Future	21.5400	0.0215	20.1100	0.0201	(6.639)	0	0	0
2015/07/23	R204	05/11/2015	6.24	Call	Bond Future	19.8900	0.0199	18.5600	0.0186	(6.687)	0	0	0
2015/07/23	R204	04/02/2016	7.50	Call	Bond Future	817.2400	0.8172	800.1700	0.8002	(2.089)	0	0	0
2015/07/23	R204	04/02/2016			Bond Future	7.5538	102.2081	7.5660	102.1770	0.161	0.0000	0.0000	0
2015/07/23	R204	04/02/2016	7.51	Call	Bond Future	829.9400	0.8299	812.7200	0.8127	(2.075)	0	0	0
2015/07/23	R204	04/02/2016	7.49	Put	Bond Future	967.6900	0.9677	981.8700	0.9819	1.465	0	0	0
2015/07/23	R204	04/02/2016	7.51	Put	Bond Future	941.8500	0.9419	955.7300	0.9557	1.474	0	0	0
2015/07/23	R204	04/02/2016	7.49	Call	Bond Future	804.6600	0.8047	787.7400	0.7877	(2.103)	0	0	0
2015/07/23	R204	04/02/2016	7.50	Put	Bond Future	954.7100	0.9547	968.7400	0.9687	1.470	0	0	0
2015/07/23	R207	06/08/2015	7.76	Call	Bond Future	662.3700	0.6624	692.8600	0.6929	4.603	0	0	0
2015/07/23	R207	06/08/2015			Bond Future	7.6315	99.1331	7.6153	99.1925	(0.212)	0.0000	0.0000	46,035
2015/07/23	R207	06/08/2015	7.74	Call	Bond Future	612.9000	0.6129	641.3500	0.6414	4.642	0	0	0
2015/07/23	R207	06/08/2015	7.75	Call	Bond Future	637.4000	0.6374	666.8700	0.6669	4.623	0	0	0
2015/07/23	R207	06/08/2015	7.46	Call	Bond Future	143.1900	0.1432	148.2700	0.1483	3.548	0	0	70
2015/07/23	R207	06/08/2015	7.74	Put	Bond Future	216.1600	0.2162	185.2500	0.1852	(14.300)	0	0	0
2015/07/23	R207	06/08/2015	7.46	Put	Bond Future	774.1000	0.7741	719.8200	0.7198	(7.012)	0	0	0
2015/07/23	R207	06/08/2015	7.76	Put	Bond Future	192.7200	0.1927	163.8500	0.1639	(14.980)	0	0	0
2015/07/23	R207	06/08/2015	7.75	Put	Bond Future	204.1900	0.2042	174.3000	0.1743	(14.638)	0	0	0
2015/07/23	R207	05/11/2015	7.76	Call	Bond Future	1,056.8700	1.0569	1,083.8600	1.0839	2.554	0	0	0
2015/07/23	R207	05/11/2015			Bond Future	7.7147	100.6754	7.6977	100.7344	(0.220)	0.0000	0.0000	1,404
2015/07/23	R207	05/11/2015	7.74	Call	Bond Future	1,019.7500	1.0197	1,046.0600	1.0461	2.580	0	0	0
2015/07/23	R207	05/11/2015	7.50	Call	Bond Future	635.1900	0.6352	653.6700	0.6537	2.909	0	0	19
2015/07/23	R207	05/11/2015	7.75	Call	Bond Future	1,038.2100	1.0382	1,064.8700	1.0649	2.568	0	0	0
2015/07/23	R207	05/11/2015	7.43	Call	Bond Future	543.8500	0.5438	560.1900	0.5602	3.005	0	0	53
2015/07/23	R207	05/11/2015	7.74	Put	Bond Future	931.6300	0.9316	898.9300	0.8989	(3.510)	0	0	0
2015/07/23	R207	05/11/2015	7.76	Put	Bond Future	899.2100	0.8992	867.1900	0.8672	(3.561)	0	0	0
2015/07/23	R207	05/11/2015	7.43	Put	Bond Future	1,541.3100	1.5413	1,498.6400	1.4986	(2.768)	0	0	0
2015/07/23	R207	05/11/2015	7.75	Put	Bond Future	915.3100	0.9153	882.9600	0.8830	(3.534)	0	0	0
2015/07/23	R207	05/11/2015	7.50	Put	Bond Future	1,386.2500	1.3863	1,345.7200	1.3457	(2.924)	0	0	0
2015/07/23	R207	04/02/2016	7.49	Put	Bond Future	1,723.6100	1.7236	1,685.1200	1.6851	(2.233)	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
2015/07/23	R207	04/02/2016	7.27	Put	Bond Future	2,209.3000	2.2093	2,165.8000	2.1658	(1.969)	0	0	0
2015/07/23	R207	04/02/2016			Bond Future	7.7778	98.7311	7.7603	98.7889	(0.225)	0.0000	0.0000	0
2015/07/23	R207	04/02/2016	7.51	Put	Bond Future	1,683.1500	1.6831	1,645.1400	1.6451	(2.258)	0	0	0
2015/07/23	R207	04/02/2016	7.27	Call	Bond Future	517.4400	0.5174	531.7000	0.5317	2.756	0	0	43
2015/07/23	R207	04/02/2016	7.50	Call	Bond Future	781.9600	0.7820	801.4700	0.8015	2.495	0	0	19
2015/07/23	R207	04/02/2016	7.51	Call	Bond Future	795.2900	0.7953	815.0400	0.8150	2.483	0	0	0
2015/07/23	R207	04/02/2016	7.49	Call	Bond Future	769.0500	0.7691	788.3200	0.7883	2.506	0	0	0
2015/07/23	R207	04/02/2016	7.50	Put	Bond Future	1,703.1600	1.7032	1,664.9100	1.6649	(2.246)	0	0	0
2015/07/23	R207	05/05/2016	7.86	Put	Bond Future	1,443.2200	1.4432	1,413.1000	1.4131	(2.087)	0	0	0
2015/07/23	R207	05/05/2016			Bond Future	7.8322	100.4630	7.8138	100.5203	(0.235)	0.0000	0.0000	0
2015/07/23	R207	05/05/2016	7.85	Put	Bond Future	1,458.0500	1.4581	1,427.7400	1.4277	(2.079)	0	0	0
2015/07/23	R207	05/05/2016	7.56	Put	Bond Future	1,929.7600	1.9298	1,893.9200	1.8939	(1.857)	0	0	0
2015/07/23	R207	05/05/2016	7.84	Put	Bond Future	1,472.9900	1.4730	1,442.4900	1.4425	(2.071)	0	0	0
2015/07/23	R207	05/05/2016	7.56	Call	Bond Future	1,078.0700	1.0781	1,099.5700	1.0996	1.994	0	0	43
2015/07/23	R207	05/05/2016	7.85	Call	Bond Future	1,513.3000	1.5133	1,540.3300	1.5403	1.786	0	0	0
2015/07/23	R207	05/05/2016	7.86	Call	Bond Future	1,529.5600	1.5296	1,556.7800	1.5568	1.780	0	0	0
2015/07/23	R207	05/05/2016	7.84	Call	Bond Future	1,497.1300	1.4971	1,523.9700	1.5240	1.793	0	0	0
2015/07/23	R208	06/08/2015			Bond Future	7.7704	97.8737	7.7543	97.9441	(0.207)	0.0000	0.0000	37,517
2015/07/23	R208	06/08/2015	8.00	Call	Bond Future	1,121.8300	1.1218	1,169.0900	1.1691	4.213	0	0	0
2015/07/23	R208	06/08/2015	8.01	Call	Bond Future	1,156.9000	1.1569	1,205.1900	1.2052	4.174	0	0	0
2015/07/23	R208	06/08/2015	8.85	Call	Bond Future	4,577.8600	4.5779	4,648.2500	4.6482	1.538	0	0	0
2015/07/23	R208	06/08/2015	7.99	Call	Bond Future	1,087.2200	1.0872	1,133.4200	1.1334	4.249	0	0	0
2015/07/23	R208	06/08/2015	8.01	Put	Bond Future	117.0700	0.1171	94.9600	0.0950	(18.886)	0	0	0
2015/07/23	R208	06/08/2015	8.00	Put	Bond Future	125.1100	0.1251	101.9700	0.1020	(18.496)	0	0	0
2015/07/23	R208	06/08/2015	7.99	Put	Bond Future	133.6500	0.1337	109.4500	0.1095	(18.107)	0	0	0
2015/07/23	R208	06/08/2015	8.85	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	198
2015/07/23	R208	05/11/2015			Bond Future	7.8474	95.9976	7.8307	96.0678	(0.213)	0.0000	0.0000	0
2015/07/23	R208	05/11/2015	8.48	Call	Bond Future	2,954.1400	2.9541	3,007.0000	3.0070	1.789	0	0	0
2015/07/23	R208	05/11/2015	7.74	Put	Bond Future	1,438.9500	1.4390	1,394.7700	1.3948	(3.070)	0	0	0
2015/07/23	R208	05/11/2015	7.75	Call	Bond Future	1,005.5800	1.0056	1,032.0100	1.0320	2.628	0	0	0
2015/07/23	R208	05/11/2015	7.76	Call	Bond Future	1,025.0800	1.0251	1,051.8900	1.0519	2.615	0	0	0
2015/07/23	R208	05/11/2015	8.48	Put	Bond Future	340.6800	0.3407	323.3000	0.3233	(5.102)	0	0	2,200
2015/07/23	R208	05/11/2015	7.74	Call	Bond Future	986.5100	0.9865	1,012.5700	1.0126	2.642	0	0	0
2015/07/23	R208	05/11/2015	7.76	Put	Bond Future	1,393.0600	1.3931	1,349.6300	1.3496	(3.118)	0	0	0
2015/07/23	R208	05/11/2015	7.75	Put	Bond Future	1,415.7800	1.4158	1,371.9700	1.3720	(3.094)	0	0	0
2015/07/23	R208	04/02/2016			Bond Future	7.9057	97.6168	7.8886	97.6860	(0.217)	0.0000	0.0000	0
2015/07/23	R208	04/02/2016	7.74	Put	Bond Future	1,916.7100	1.9167	1,874.2500	1.8743	(2.215)	0	0	0
2015/07/23	R208	04/02/2016	7.76	Put	Bond Future	1,871.8600	1.8719	1,829.9600	1.8300	(2.238)	0	0	0
2015/07/23	R208	04/02/2016	7.75	Put	Bond Future	1,894.1900	1.8942	1,852.0100	1.8520	(2.227)	0	0	0
2015/07/23	R208	04/02/2016	7.76	Call	Bond Future	1,281.6000	1.2816	1,308.9100	1.3089	2.131	0	0	0
2015/07/23	R208	04/02/2016	7.74	Call	Bond Future	1,245.0800	1.2451	1,271.8300	1.2718	2.148	0	0	0
2015/07/23	R208	04/02/2016	7.75	Call	Bond Future	1,263.2600	1.2633	1,290.2900	1.2903	2.140	0	0	0
2015/07/23	R209	06/08/2015	8.71	Put	Bond Future	943.3000	0.9433	660.4300	0.6604	(29.987)	0	0	0
2015/07/23	R209	06/08/2015	8.99	Put	Bond Future	231.6600	0.2317	131.7600	0.1318	(43.124)	0	0	0
2015/07/23	R209	06/08/2015			Bond Future	8.7160	78.8482	8.6450	79.4034	(0.815)	0.0000	0.0000	28,380
2015/07/23	R209	06/08/2015	9.01	Put	Bond Future	205.7300	0.2057	115.0400	0.1150	(44.082)	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
2015/07/23	R209	06/08/2015	9.16	Put	Bond Future	77.8800	0.0779	38.0300	0.0380	(51.168)	0	0	0
2015/07/23	R209	06/08/2015	9.90	Call	Bond Future	8,422.9400	8.4229	8,978.0700	8.9781	6.591	0	0	0
2015/07/23	R209	06/08/2015	9.00	Call	Bond Future	2,379.1700	2.3792	2,839.1400	2.8391	19.333	0	0	0
2015/07/23	R209	06/08/2015	8.71	Call	Bond Future	896.6300	0.8966	1,168.9500	1.1689	30.372	0	0	640
2015/07/23	R209	06/08/2015	9.01	Call	Bond Future	2,440.9000	2.4409	2,905.4000	2.9054	19.030	0	0	0
2015/07/23	R209	06/08/2015	8.99	Call	Bond Future	2,317.9600	2.3180	2,773.2500	2.7732	19.642	0	0	0
2015/07/23	R209	06/08/2015	9.00	Put	Bond Future	218.3800	0.2184	123.1600	0.1232	(43.603)	0	0	0
2015/07/23	R209	06/08/2015	9.16	Call	Bond Future	3,415.2600	3.4153	3,930.6000	3.9306	15.089	0	0	0
2015/07/23	R209	06/08/2015	9.90	Put	Bond Future	0.0800	0.0001	0.0200	0.0000	(75.000)	0	0	2,914
2015/07/23	R209	05/11/2015	9.25	Call	Bond Future	4,620.2600	4.6203	5,030.4800	5.0305	8.879	0	0	0
2015/07/23	R209	05/11/2015	7.99	Put	Bond Future	6,871.6100	6.8716	6,397.5700	6.3976	(6.899)	0	0	0
2015/07/23	R209	05/11/2015			Bond Future	8.7726	76.9279	8.6998	77.4907	(0.830)	0.0000	0.0000	32
2015/07/23	R209	05/11/2015	9.16	Put	Bond Future	1,275.8600	1.2759	1,103.0200	1.1030	(13.547)	0	0	640
2015/07/23	R209	05/11/2015	8.01	Put	Bond Future	6,724.2100	6.7242	6,253.9800	6.2540	(6.993)	0	0	0
2015/07/23	R209	05/11/2015	9.25	Put	Bond Future	1,080.2800	1.0803	927.7300	0.9277	(14.121)	0	0	900
2015/07/23	R209	05/11/2015	7.99	Call	Bond Future	478.5800	0.4786	567.3100	0.5673	18.540	0	0	0
2015/07/23	R209	05/11/2015	8.00	Put	Bond Future	6,797.3000	6.7973	6,325.1200	6.3251	(6.947)	0	0	0
2015/07/23	R209	05/11/2015	8.00	Call	Bond Future	490.9400	0.4909	581.5300	0.5815	18.452	0	0	0
2015/07/23	R209	05/11/2015	9.16	Call	Bond Future	4,167.9500	4.1680	4,557.8800	4.5579	9.355	0	0	0
2015/07/23	R209	05/11/2015	8.01	Call	Bond Future	504.3800	0.5044	596.9200	0.5969	18.347	0	0	0
2015/07/23	R209	04/02/2016	8.75	Put	Bond Future	3,675.3400	3.6753	3,387.1300	3.3871	(7.842)	0	0	0
2015/07/23	R209	04/02/2016	8.74	Call	Bond Future	3,103.3400	3.1033	3,383.5600	3.3836	9.030	0	0	0
2015/07/23	R209	04/02/2016			Bond Future	8.8200	78.2256	8.7455	78.7960	(0.845)	0.0000	0.0000	0
2015/07/23	R209	04/02/2016	8.75	Call	Bond Future	3,139.7200	3.1397	3,421.9900	3.4220	8.990	0	0	0
2015/07/23	R209	04/02/2016	8.76	Call	Bond Future	3,176.3100	3.1763	3,460.6300	3.4606	8.951	0	0	0
2015/07/23	R209	04/02/2016	8.74	Put	Bond Future	3,715.9400	3.7159	3,425.6800	3.4257	(7.811)	0	0	0
2015/07/23	R209	04/02/2016	8.76	Put	Bond Future	3,635.0600	3.6351	3,348.9000	3.3489	(7.872)	0	0	0
2015/07/23	R210	06/08/2015	179.01	Call	Bond Future	1,640.7400	1.6407	1,670.3200	1.6703	1.803	0	0	0
2015/07/23	R210	06/08/2015			Bond Future	180.6507	180.6507	180.6803	180.6803	0.016	0.0000	0.0000	1,160
2015/07/23	R210	06/08/2015	178.99	Call	Bond Future	1,660.7400	1.6607	1,690.3200	1.6903	1.781	0	0	0
2015/07/23	R210	06/08/2015	179.00	Call	Bond Future	1,650.7400	1.6507	1,680.3200	1.6803	1.792	0	0	0
2015/07/23	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R210	05/11/2015			Bond Future	181.3301	181.3301	181.3577	181.3577	0.015	0.0000	0.0000	0
2015/07/23	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R210	05/11/2015	181.99	Put	Bond Future	659.9400	0.6599	632.3200	0.6323	(4.185)	0	0	0
2015/07/23	R210	05/11/2015	182.01	Put	Bond Future	679.9400	0.6799	652.3200	0.6523	(4.062)	0	0	0
2015/07/23	R210	05/11/2015	182.00	Put	Bond Future	669.9400	0.6699	642.3200	0.6423	(4.123)	0	0	0
2015/07/23	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R211	06/08/2015			Bond Future	134.4629	134.4629	134.3320	134.3320	(0.097)	0.0000	0.0000	1,120
2015/07/23	R211	06/08/2015	134.99	Put	Bond Future	527.1100	0.5271	658.0400	0.6580	24.839	0	0	0
2015/07/23	R211	06/08/2015	135.01	Put	Bond Future	547.1100	0.5471	678.0400	0.6780	23.931	0	0	0
2015/07/23	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R211	06/08/2015	135.00	Put	Bond Future	537.1100	0.5371	668.0400	0.6680	24.377	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
2015/07/23	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R211	05/11/2015			Bond Future	136.5548	136.5548	136.4201	136.4201	(0.099)	0.0000	0.0000	0
2015/07/23	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R211	05/11/2015	134.99	Call	Bond Future	1,564.8100	1.5648	1,430.1000	1.4301	(8.609)	0	0	0
2015/07/23	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R211	05/11/2015	135.00	Call	Bond Future	1,554.8100	1.5548	1,420.1000	1.4201	(8.664)	0	0	0
2015/07/23	R211	05/11/2015	135.01	Call	Bond Future	1,544.8100	1.5448	1,410.1000	1.4101	(8.720)	0	0	0
2015/07/23	R212	06/08/2015	141.01	Put	Bond Future	170.2100	0.1702	147.7000	0.1477	(13.225)	0	0	0
2015/07/23	R212	06/08/2015			Bond Future	140.8398	140.8398	140.8623	140.8623	0.016	0.0000	0.0000	1,045
2015/07/23	R212	06/08/2015	141.00	Put	Bond Future	160.2100	0.1602	137.7000	0.1377	(14.050)	0	0	0
2015/07/23	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R212	06/08/2015	140.99	Put	Bond Future	150.2100	0.1502	127.7000	0.1277	(14.986)	0	0	0
2015/07/23	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R212	05/11/2015			Bond Future	143.0310	143.0310	143.0520	143.0520	0.015	0.0000	0.0000	0
2015/07/23	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R212	05/11/2015	145.99	Put	Bond Future	2,959.0000	2.9590	2,937.9700	2.9380	(0.711)	0	0	0
2015/07/23	R212	05/11/2015	146.01	Put	Bond Future	2,979.0000	2.9790	2,957.9700	2.9580	(0.706)	0	0	0
2015/07/23	R212	05/11/2015	146.00	Put	Bond Future	2,969.0000	2.9690	2,947.9700	2.9480	(0.708)	0	0	0
2015/07/23	R213	06/08/2015			Bond Future	8.5868	89.6507	8.5258	90.1208	(0.711)	0.0000	0.0000	17,330
2015/07/23	R213	06/08/2015	8.49	Put	Bond Future	1,310.2900	1.3103	1,004.8900	1.0049	(23.308)	0	0	0
2015/07/23	R213	06/08/2015	8.51	Put	Bond Future	1,214.5500	1.2145	921.7800	0.9218	(24.105)	0	0	0
2015/07/23	R213	06/08/2015	8.49	Call	Bond Future	563.0500	0.5630	727.7400	0.7277	29.250	0	0	0
2015/07/23	R213	06/08/2015	8.50	Put	Bond Future	1,261.8400	1.2618	962.7200	0.9627	(23.705)	0	0	0
2015/07/23	R213	06/08/2015	8.50	Call	Bond Future	592.2100	0.5922	763.1800	0.7632	28.870	0	0	0
2015/07/23	R213	06/08/2015	8.51	Call	Bond Future	622.4300	0.6224	799.7500	0.7997	28.488	0	0	0
2015/07/23	R213	05/11/2015	7.76	Call	Bond Future	341.7300	0.3417	398.6200	0.3986	16.648	0	0	0
2015/07/23	R213	05/11/2015			Bond Future	8.6496	87.5027	8.5869	87.9790	(0.725)	0.0000	0.0000	0
2015/07/23	R213	05/11/2015	7.74	Call	Bond Future	322.8900	0.3229	377.1600	0.3772	16.808	0	0	0
2015/07/23	R213	05/11/2015	7.75	Call	Bond Future	331.9200	0.3319	387.4600	0.3875	16.733	0	0	0
2015/07/23	R213	05/11/2015	7.74	Put	Bond Future	7,607.2600	7.6073	7,185.2200	7.1852	(5.548)	0	0	0
2015/07/23	R213	05/11/2015	7.76	Put	Bond Future	7,456.8700	7.4569	7,037.4500	7.0375	(5.625)	0	0	0
2015/07/23	R213	05/11/2015	7.75	Put	Bond Future	7,531.6200	7.5316	7,110.8500	7.1109	(5.587)	0	0	0
2015/07/23	R213	04/02/2016			Bond Future	8.7040	88.9782	8.6396	89.4606	(0.740)	0.0000	0.0000	0
2015/07/23	R213	04/02/2016	8.75	Call	Bond Future	3,478.3700	3.4784	3,733.6000	3.7336	7.338	0	0	0
2015/07/23	R213	04/02/2016	8.74	Put	Bond Future	3,171.9000	3.1719	2,943.0900	2.9431	(7.214)	0	0	0
2015/07/23	R213	04/02/2016	8.76	Put	Bond Future	3,100.5000	3.1005	2,875.1300	2.8751	(7.269)	0	0	0
2015/07/23	R213	04/02/2016	8.75	Put	Bond Future	3,136.0500	3.1361	2,908.9600	2.9090	(7.241)	0	0	0
2015/07/23	R213	04/02/2016	8.76	Call	Bond Future	3,516.9700	3.5170	3,773.9200	3.7739	7.306	0	0	0
2015/07/23	R213	04/02/2016	8.74	Call	Bond Future	3,439.9800	3.4400	3,693.4900	3.6935	7.370	0	0	0
2015/07/23	R214	06/08/2015	8.76	Put	Bond Future	933.3200	0.9333	630.3700	0.6304	(32.459)	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
2015/07/23	R214	06/08/2015			Bond Future	8.7505	80.0726	8.6745	80.7032	(0.868)	0.0000	0.0000	21,886
2015/07/23	R214	06/08/2015	8.75	Put	Bond Future	973.9900	0.9740	662.3700	0.6624	(31.994)	0	0	0
2015/07/23	R214	06/08/2015	8.74	Call	Bond Future	929.4300	0.9294	1,239.7300	1.2397	33.386	0	0	0
2015/07/23	R214	06/08/2015	8.75	Call	Bond Future	970.0300	0.9700	1,289.0100	1.2890	32.884	0	0	0
2015/07/23	R214	06/08/2015	8.76	Call	Bond Future	1,011.7400	1.0117	1,339.3900	1.3394	32.385	0	0	0
2015/07/23	R214	06/08/2015	8.74	Put	Bond Future	1,015.9000	1.0159	695.6000	0.6956	(31.529)	0	0	0
2015/07/23	R214	05/11/2015			Bond Future	8.8062	78.0286	8.7283	78.6680	(0.884)	0.0000	0.0000	487
2015/07/23	R214	05/11/2015	7.99	Put	Bond Future	7,618.9300	7.6189	7,074.5300	7.0745	(7.145)	0	0	0
2015/07/23	R214	05/11/2015	8.00	Put	Bond Future	7,537.3600	7.5374	6,995.0000	6.9950	(7.196)	0	0	0
2015/07/23	R214	05/11/2015	8.01	Put	Bond Future	7,457.0000	7.4570	6,916.8000	6.9168	(7.244)	0	0	0
2015/07/23	R214	05/11/2015	7.99	Call	Bond Future	467.6600	0.4677	562.6600	0.5627	20.314	0	0	0
2015/07/23	R214	05/11/2015	8.00	Call	Bond Future	480.0700	0.4801	577.1100	0.5771	20.214	0	0	0
2015/07/23	R214	05/11/2015	8.01	Call	Bond Future	493.5200	0.4935	592.7200	0.5927	20.101	0	0	0
2015/07/23	R214	04/02/2016			Bond Future	8.8546	79.3444	8.7749	79.9928	(0.901)	0.0000	0.0000	4,320
2015/07/23	R214	04/02/2016	7.99	Put	Bond Future	8,583.4400	8.5834	8,078.7000	8.0787	(5.880)	0	0	0
2015/07/23	R214	04/02/2016	8.00	Call	Bond Future	1,071.7000	1.0717	1,217.2700	1.2173	13.583	0	0	0
2015/07/23	R214	04/02/2016	8.01	Call	Bond Future	1,091.2500	1.0913	1,238.8100	1.2388	13.522	0	0	0
2015/07/23	R214	04/02/2016	7.99	Call	Bond Future	1,053.7700	1.0538	1,197.4400	1.1974	13.634	0	0	0
2015/07/23	R214	04/02/2016	8.01	Put	Bond Future	8,433.5900	8.4336	7,932.7400	7.9327	(5.939)	0	0	0
2015/07/23	R214	04/02/2016	8.00	Put	Bond Future	8,507.6200	8.5076	8,004.7800	8.0048	(5.910)	0	0	0
2015/07/23	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	163.2900	0.1633	100.000	0	0	0
2015/07/23	R248	06/08/2015			Bond Future	8.8208	103.1601	8.7448	103.9706	(0.862)	0.0000	0.0000	44,993
2015/07/23	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	56.1300	0.0561	100.000	0	0	0
2015/07/23	R248	06/08/2015	8.74	Put	Bond Future	861.7400	0.8617	51.2300	0.0512	(94.055)	0	0	0
2015/07/23	R248	06/08/2015	8.76	Put	Bond Future	647.2200	0.6472	0.0000	0.0000	(100.000)	0	0	0
2015/07/23	R248	06/08/2015	8.75	Put	Bond Future	754.3800	0.7544	0.0000	0.0000	(100.000)	0	0	0
2015/07/23	R248	05/11/2015	8.01	Put	Bond Future	9,866.8100	9.8668	9,045.1300	9.0451	(8.328)	0	0	0
2015/07/23	R248	05/11/2015			Bond Future	8.8782	100.3366	8.8002	101.1583	(0.878)	0.0000	0.0000	0
2015/07/23	R248	05/11/2015	8.00	Put	Bond Future	9,990.2700	9.9903	9,168.5900	9.1686	(8.225)	0	0	0
2015/07/23	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R248	05/11/2015	7.99	Put	Bond Future	10,113.9800	10.1140	9,292.3000	9.2923	(8.124)	0	0	0
2015/07/23	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R248	04/02/2016			Bond Future	8.9285	102.0287	8.8486	102.8619	(0.895)	0.0000	0.0000	0
2015/07/23	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/23	R248	04/02/2016	8.99	Call	Bond Future	632.3200	0.6323	1,465.5800	1.4656	131.778	0	0	0
2015/07/23	R248	04/02/2016	9.00	Call	Bond Future	734.5300	0.7345	1,567.7900	1.5678	113.441	0	0	0
2015/07/23	R248	04/02/2016	9.01	Call	Bond Future	836.5500	0.8366	1,669.8100	1.6698	99.607	0	0	0

**Total**

**514663**