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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/07/2015 TO 24/07/2015

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
2015/07/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2025	06/08/2015			Bond Future	122.1570	122.1570	122.4003	122.4003	0.199	0.0000	0.0000	38
2015/07/24	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2025	06/08/2015	120.99	Call	Bond Future	1,166.9900	1.1670	1,410.3500	1.4103	20.854	0	0	0
2015/07/24	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2025	06/08/2015	121.00	Call	Bond Future	1,156.9900	1.1570	1,400.3500	1.4003	21.034	0	0	0
2015/07/24	2025	06/08/2015	121.01	Call	Bond Future	1,146.9900	1.1470	1,390.3500	1.3903	21.217	0	0	0
2015/07/24	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2025	05/11/2015			Bond Future	124.0560	124.0560	124.3867	124.3867	0.267	0.0000	0.0000	0
2015/07/24	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2025	05/11/2015	123.01	Call	Bond Future	1,045.9800	1.0460	1,376.7200	1.3767	31.620	0	0	0
2015/07/24	2025	05/11/2015	122.99	Call	Bond Future	1,065.9800	1.0660	1,396.7200	1.3967	31.027	0	0	0
2015/07/24	2025	05/11/2015	123.00	Call	Bond Future	1,055.9800	1.0560	1,386.7200	1.3867	31.321	0	0	0
2015/07/24	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2030	06/08/2015			Bond Future	8.5062	96.0884	8.5496	95.7423	0.510	0.0000	0.0000	7,281
2015/07/24	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2030	06/08/2015	7.74	Put	Bond Future	6,407.3400	6.4073	6,753.4600	6.7535	5.402	0	0	0
2015/07/24	2030	06/08/2015	7.76	Put	Bond Future	6,232.6000	6.2326	6,578.7200	6.5787	5.553	0	0	0
2015/07/24	2030	06/08/2015	7.75	Put	Bond Future	6,319.9200	6.3199	6,666.0400	6.6660	5.477	0	0	0
2015/07/24	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2030	05/11/2015			Bond Future	8.5674	97.5821	8.6049	97.2882	0.437	0.0000	0.0000	0
2015/07/24	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2030	05/11/2015	8.49	Put	Bond Future	612.1200	0.6121	906.0600	0.9061	48.020	0	0	0
2015/07/24	2030	05/11/2015	8.51	Put	Bond Future	453.4900	0.4535	747.4300	0.7474	64.817	0	0	0
2015/07/24	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2030	05/11/2015	8.50	Put	Bond Future	532.7600	0.5328	826.7000	0.8267	55.173	0	0	0
2015/07/24	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2032	06/08/2015			Bond Future	8.5913	100.0114	8.6348	99.6395	0.506	0.0000	0.0000	1,579
2015/07/24	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2032	06/08/2015	8.50	Put	Bond Future	787.5500	0.7875	1,159.4500	1.1594	47.222	0	0	0
2015/07/24	2032	06/08/2015	8.49	Put	Bond Future	874.3900	0.8744	1,246.2900	1.2463	42.533	0	0	0
2015/07/24	2032	06/08/2015	8.51	Put	Bond Future	700.8200	0.7008	1,072.7200	1.0727	53.066	0	0	0
2015/07/24	2032	05/11/2015			Bond Future	8.6532	97.4119	8.6910	97.0930	0.437	0.0000	0.0000	0
2015/07/24	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2032	05/11/2015	7.99	Put	Bond Future	5,851.1100	5.8511	6,170.0400	6.1700	5.451	0	0	0

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2015/07/24	2032	05/11/2015	8.01	Put	Bond Future	5,667.2700	5.6673	5,986.2000	5.9862	5.628	0	0	0
2015/07/24	2032	05/11/2015	8.00	Put	Bond Future	5,759.1300	5.7591	6,078.0600	6.0781	5.538	0	0	0
2015/07/24	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2032	04/02/2016			Bond Future	8.7049	99.0529	8.7398	98.7626	0.401	0.0000	0.0000	0
2015/07/24	2032	04/02/2016	8.69	Put	Bond Future	124.4100	0.1244	414.7200	0.4147	233.349	0	0	0
2015/07/24	2032	04/02/2016	8.71	Put	Bond Future	0.0000	0.0000	247.7800	0.2478	100.000	0	0	0
2015/07/24	2032	04/02/2016	8.70	Put	Bond Future	40.8900	0.0409	331.2000	0.3312	709.978	0	0	0
2015/07/24	2032	04/02/2016	8.71	Call	Bond Future	42.5300	0.0425	0.0000	0.0000	(100.000)	0	0	0
2015/07/24	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2037	06/08/2015			Bond Future	8.7054	98.2909	8.7590	97.7837	0.616	0.0000	0.0000	42,638
2015/07/24	2037	06/08/2015	8.75	Call	Bond Future	421.9100	0.4219	0.0000	0.0000	(100.000)	0	0	0
2015/07/24	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	179.6600	0.1797	100.000	0	0	0
2015/07/24	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	85.2900	0.0853	100.000	0	0	0
2015/07/24	2037	06/08/2015	8.76	Call	Bond Future	516.1400	0.5161	8.9400	0.0089	(98.268)	0	0	0
2015/07/24	2037	06/08/2015	8.74	Call	Bond Future	327.5400	0.3275	0.0000	0.0000	(100.000)	0	0	0
2015/07/24	2037	05/11/2015	7.99	Put	Bond Future	7,689.2400	7.6892	8,145.4700	8.1455	5.933	0	0	0
2015/07/24	2037	05/11/2015	8.01	Put	Bond Future	7,478.6500	7.4787	7,934.8800	7.9349	6.100	0	0	0
2015/07/24	2037	05/11/2015			Bond Future	8.7630	99.8188	8.8118	99.3625	0.557	0.0000	0.0000	0
2015/07/24	2037	05/11/2015	8.00	Put	Bond Future	7,583.8600	7.5839	8,040.0900	8.0401	6.016	0	0	0
2015/07/24	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2037	04/02/2016	8.75	Put	Bond Future	580.4500	0.5805	1,009.6200	1.0096	73.937	0	0	0
2015/07/24	2037	04/02/2016			Bond Future	8.8123	97.2424	8.8588	96.8132	0.527	0.0000	0.0000	0
2015/07/24	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2037	04/02/2016	8.74	Put	Bond Future	674.0700	0.6741	1,103.2400	1.1032	63.668	0	0	0
2015/07/24	2037	04/02/2016	8.76	Put	Bond Future	486.9600	0.4870	916.1300	0.9161	88.132	0	0	0
2015/07/24	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2038	06/08/2015			Bond Future	125.9903	125.9903	126.0239	126.0239	0.027	0.0000	0.0000	4,218
2015/07/24	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2038	06/08/2015	127.99	Put	Bond Future	1,999.7100	1.9997	1,966.1400	1.9661	(1.679)	0	0	0
2015/07/24	2038	06/08/2015	128.01	Put	Bond Future	2,019.7100	2.0197	1,986.1400	1.9861	(1.662)	0	0	0
2015/07/24	2038	06/08/2015	128.00	Put	Bond Future	2,009.7100	2.0097	1,976.1400	1.9761	(1.670)	0	0	0
2015/07/24	2038	05/11/2015			Bond Future	127.9486	127.9486	128.0688	128.0688	0.094	0.0000	0.0000	0
2015/07/24	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2038	05/11/2015	133.99	Put	Bond Future	6,041.3500	6.0413	5,921.1800	5.9212	(1.989)	0	0	0
2015/07/24	2038	05/11/2015	134.01	Put	Bond Future	6,061.3500	6.0613	5,941.1800	5.9412	(1.983)	0	0	0
2015/07/24	2038	05/11/2015	134.00	Put	Bond Future	6,051.3500	6.0513	5,931.1800	5.9312	(1.986)	0	0	0
2015/07/24	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	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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2015/07/24	2044	06/08/2015	8.76	Call	Bond Future	158.3800	0.1584	0.0000	0.0000	(100.000)	0	0	0
2015/07/24	2044	06/08/2015			Bond Future	8.7448	100.3338	8.7986	99.7754	0.615	0.0000	0.0000	13,321
2015/07/24	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2044	06/08/2015	8.75	Call	Bond Future	54.1600	0.0542	0.0000	0.0000	(100.000)	0	0	0
2015/07/24	2044	06/08/2015	8.74	Put	Bond Future	50.2400	0.0502	608.6700	0.6087	1111.525	0	0	0
2015/07/24	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	400.0500	0.4001	100.000	0	0	0
2015/07/24	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	504.2700	0.5043	100.000	0	0	0
2015/07/24	2044	05/11/2015			Bond Future	8.7991	101.8935	8.8484	101.3864	0.561	0.0000	0.0000	0
2015/07/24	2044	05/11/2015	8.24	Put	Bond Future	6,065.5200	6.0655	6,572.6400	6.5726	8.361	0	0	0
2015/07/24	2044	05/11/2015	8.26	Put	Bond Future	5,837.9600	5.8380	6,345.0800	6.3451	8.687	0	0	0
2015/07/24	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2044	05/11/2015	8.25	Put	Bond Future	5,951.6300	5.9516	6,458.7500	6.4588	8.521	0	0	0
2015/07/24	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2044	04/02/2016			Bond Future	8.8457	99.2266	8.8928	98.7467	0.533	0.0000	0.0000	0
2015/07/24	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2044	04/02/2016	9.01	Call	Bond Future	1,655.2500	1.6553	1,175.3400	1.1753	(28.993)	0	0	0
2015/07/24	2044	04/02/2016	8.99	Call	Bond Future	1,456.3300	1.4563	976.4200	0.9764	(32.953)	0	0	0
2015/07/24	2044	04/02/2016	9.00	Call	Bond Future	1,555.8800	1.5559	1,075.9700	1.0760	(30.845)	0	0	0
2015/07/24	2046	06/08/2015	129.01	Put	Bond Future	4,429.5400	4.4295	4,395.9900	4.3960	(0.757)	0	0	0
2015/07/24	2046	06/08/2015			Bond Future	124.5805	124.5805	124.6140	124.6140	0.027	0.0000	0.0000	5,722
2015/07/24	2046	06/08/2015	129.00	Put	Bond Future	4,419.5400	4.4195	4,385.9900	4.3860	(0.759)	0	0	0
2015/07/24	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2046	06/08/2015	128.99	Put	Bond Future	4,409.5400	4.4095	4,375.9900	4.3760	(0.761)	0	0	0
2015/07/24	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2046	05/11/2015			Bond Future	125.1113	125.1113	125.2300	125.2300	0.095	0.0000	0.0000	0
2015/07/24	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2046	05/11/2015	132.99	Put	Bond Future	7,878.7400	7.8787	7,759.9900	7.7600	(1.507)	0	0	0
2015/07/24	2046	05/11/2015	133.01	Put	Bond Future	7,898.7400	7.8987	7,779.9900	7.7800	(1.503)	0	0	0
2015/07/24	2046	05/11/2015	133.00	Put	Bond Future	7,888.7400	7.8887	7,769.9900	7.7700	(1.505)	0	0	0
2015/07/24	2050	06/08/2015			Bond Future	134.0253	134.0253	134.0613	134.0613	0.027	0.0000	0.0000	3,821
2015/07/24	2050	06/08/2015	136.99	Put	Bond Future	2,964.6900	2.9647	2,928.7000	2.9287	(1.214)	0	0	0
2015/07/24	2050	06/08/2015	137.01	Put	Bond Future	2,984.6900	2.9847	2,948.7000	2.9487	(1.206)	0	0	0
2015/07/24	2050	06/08/2015	137.00	Put	Bond Future	2,974.6900	2.9747	2,938.7000	2.9387	(1.210)	0	0	0
2015/07/24	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2050	05/11/2015			Bond Future	136.1087	136.1087	136.2368	136.2368	0.094	0.0000	0.0000	0
2015/07/24	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2050	05/11/2015	144.99	Put	Bond Future	8,881.2700	8.8813	8,753.1700	8.7532	(1.442)	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
2015/07/24	2050	05/11/2015	145.01	Put	Bond Future	8,901.2700	8.9013	8,773.1700	8.7732	(1.439)	0	0	0
2015/07/24	2050	05/11/2015	145.00	Put	Bond Future	8,891.2700	8.8913	8,763.1700	8.7632	(1.441)	0	0	0
2015/07/24	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	AL37	06/08/2015			Index Future	460.6420	460.6420	459.4670	459.4670	(0.255)	0.0000	0.0000	26
2015/07/24	AL37	05/11/2015			Index Future	467.8800	467.8800	466.9650	466.9650	(0.196)	0.0000	0.0000	0
2015/07/24	AL7T	06/08/2015			Index Future	546.1710	546.1710	543.7110	543.7110	(0.450)	0.0000	0.0000	1
2015/07/24	AL7T	05/11/2015			Index Future	554.7530	554.7530	552.5840	552.5840	(0.391)	0.0000	0.0000	0
2015/07/24	ALBI	06/08/2015			Index Future	499.2150	499.2150	497.2830	497.2830	(0.387)	0.0000	0.0000	508
2015/07/24	ALBI	05/11/2015			Index Future	507.0590	507.0590	505.3980	505.3980	(0.328)	0.0000	0.0000	103
2015/07/24	ALBI	04/02/2016			Index Future	515.5950	515.5950	514.0840	514.0840	(0.293)	0.0000	0.0000	0
2015/07/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	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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2015/07/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/07/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/07/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/24	EL28	06/08/2015	125.00	Call	Bond Future	1,064.8000	1.0648	1,099.2600	1.0993	3.236	0	0	0
2015/07/24	EL28	06/08/2015			Bond Future	126.0648	126.0648	126.0993	126.0993	0.027	0.0000	0.0000	0
2015/07/24	EL28	06/08/2015	125.01	Call	Bond Future	1,054.8000	1.0548	1,089.2600	1.0893	3.267	0	0	0
2015/07/24	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	EL28	06/08/2015	124.99	Call	Bond Future	1,074.8000	1.0748	1,109.2600	1.1093	3.206	0	0	0
2015/07/24	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	EL28	05/11/2015	126.99	Put	Bond Future	513.3900	0.5134	392.3600	0.3924	(23.575)	0	0	0
2015/07/24	EL28	05/11/2015			Bond Future	126.4766	126.4766	126.5976	126.5976	0.096	0.0000	0.0000	0
2015/07/24	EL28	05/11/2015	127.01	Put	Bond Future	533.3900	0.5334	412.3600	0.4124	(22.691)	0	0	0
2015/07/24	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	EL28	05/11/2015	127.00	Put	Bond Future	523.3900	0.5234	402.3600	0.4024	(23.124)	0	0	0
2015/07/24	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	ES33	06/08/2015			Bond Future	9.6006	85.1750	9.6488	84.8222	0.502	0.0000	0.0000	6,396
2015/07/24	ES33	06/08/2015	9.59	Put	Bond Future	77.5600	0.0776	430.3800	0.4304	454.899	0	0	0
2015/07/24	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	283.5800	0.2836	100.000	0	0	0
2015/07/24	ES33	06/08/2015	9.60	Put	Bond Future	4.1100	0.0041	356.9300	0.3569	8584.428	0	0	0
2015/07/24	ES33	06/08/2015	9.61	Call	Bond Future	69.2400	0.0692	0.0000	0.0000	(100.000)	0	0	0
2015/07/24	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	ES33	05/11/2015	9.00	Put	Bond Future	5,220.5200	5.2205	5,529.2200	5.5292	5.913	0	0	0
2015/07/24	ES33	05/11/2015			Bond Future	9.6896	82.7129	9.7325	82.4042	0.442	0.0000	0.0000	0
2015/07/24	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	ES33	05/11/2015	8.99	Put	Bond Future	5,299.8500	5.2999	5,608.5500	5.6086	5.825	0	0	0
2015/07/24	ES33	05/11/2015	9.01	Put	Bond Future	5,141.2900	5.1413	5,449.9900	5.4500	6.004	0	0	0
2015/07/24	ES33	04/02/2016	10.01	Call	Bond Future	1,670.6700	1.6707	1,385.5700	1.3856	(17.065)	0	0	0
2015/07/24	ES33	04/02/2016			Bond Future	9.7716	84.1061	9.8117	83.8210	0.411	0.0000	0.0000	0
2015/07/24	ES33	04/02/2016	9.99	Call	Bond Future	1,532.5400	1.5325	1,247.4400	1.2474	(18.603)	0	0	0
2015/07/24	ES33	04/02/2016	10.00	Call	Bond Future	1,601.6500	1.6016	1,316.5500	1.3166	(17.800)	0	0	0
2015/07/24	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	GOVI	06/08/2015			GOVI	495.1890	495.1890	493.3370	493.3370	(0.374)	0.0000	0.0000	471
2015/07/24	GOVI	06/08/2015	499.99	Put	GOVI	48,010.0000	4.8010	66,530.0000	6.6530	38.575	0	0	0
2015/07/24	GOVI	06/08/2015	500.01	Put	GOVI	48,210.0000	4.8210	66,730.0000	6.6730	38.415	0	0	0
2015/07/24	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	GOVI	06/08/2015	500.00	Put	GOVI	48,110.0000	4.8110	66,630.0000	6.6630	38.495	0	0	0
2015/07/24	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	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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2015/07/24	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	GOVI	05/11/2015			GOVI	502.9690	502.9690	501.3880	501.3880	(0.314)	0.0000	0.0000	28
2015/07/24	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	GOVI	05/11/2015	529.99	Put	GOVI	270,210.0000	27.0210	286,020.0000	28.6020	5.851	0	0	0
2015/07/24	GOVI	05/11/2015	530.01	Put	GOVI	270,410.0000	27.0410	286,220.0000	28.6220	5.847	0	0	0
2015/07/24	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	GOVI	05/11/2015	530.00	Put	GOVI	270,310.0000	27.0310	286,120.0000	28.6120	5.849	0	0	0
2015/07/24	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	GOVI	04/02/2016			GOVI	511.4360	511.4360	510.0050	510.0050	(0.280)	0.0000	0.0000	0
2015/07/24	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	GOVI	04/02/2016	511.99	Put	GOVI	5,540.0000	0.5540	19,850.0000	1.9850	258.303	0	0	0
2015/07/24	GOVI	04/02/2016	512.01	Put	GOVI	5,740.0000	0.5740	20,050.0000	2.0050	249.303	0	0	0
2015/07/24	GOVI	04/02/2016	512.00	Put	GOVI	5,640.0000	0.5640	19,950.0000	1.9950	253.723	0	0	0
2015/07/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/07/24	IGOV	06/08/2015			Index Future	230.0020	230.0020	230.0920	230.0920	0.039	0.0000	0.0000	1,038
2015/07/24	IGOV	05/11/2015			Index Future	233.6160	233.6160	233.8660	233.8660	0.107	0.0000	0.0000	17
2015/07/24	IGOV	04/02/2016			Index Future	237.5490	237.5490	237.9040	237.9040	0.149	0.0000	0.0000	0
2015/07/24	ILBI	06/08/2015			Index Future	623.9530	623.9530	624.1620	624.1620	0.033	0.0000	0.0000	159
2015/07/24	ILBI	05/11/2015			Index Future	634.0530	634.0530	634.4930	634.4930	0.069	0.0000	0.0000	0
2015/07/24	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/07/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/07/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/07/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/07/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/07/24	JBAF	19/08/2015			Jibar Tradeable Future	6.2400	93.7600	6.3300	93.6700	1.442	0.0000	0.0000	0
2015/07/24	JBAF	16/09/2015			Jibar Tradeable Future	6.2800	93.7200	6.3600	93.6400	1.274	0.0000	0.0000	0
2015/07/24	JBAF	21/10/2015			Jibar Tradeable Future	6.4000	93.6000	6.4800	93.5200	1.250	0.0000	0.0000	0
2015/07/24	JBAF	18/11/2015			Jibar Tradeable Future	6.4400	93.5600	6.5100	93.4900	1.087	0.0000	0.0000	0
2015/07/24	JBAF	15/12/2015			Jibar Tradeable Future	6.5600	93.4400	6.6300	93.3700	1.067	0.0000	0.0000	0
2015/07/24	JBAF	17/02/2016			Jibar Tradeable Future	6.6800	93.3200	6.7600	93.2400	1.198	0.0000	0.0000	2,000
2015/07/24	JBAF	16/03/2016			Jibar Tradeable Future	6.7700	93.2300	6.8700	93.1300	1.477	0.0000	0.0000	0
2015/07/24	JBAF	15/06/2016			Jibar Tradeable Future	6.9700	93.0300	7.0700	92.9300	1.435	0.0000	0.0000	0
2015/07/24	JBAF	21/09/2016			Jibar Tradeable Future	7.1500	92.8500	7.2500	92.7500	1.399	0.0000	0.0000	0
2015/07/24	JBAF	21/12/2016			Jibar Tradeable Future	7.2900	92.7100	7.3700	92.6300	1.097	0.0000	0.0000	0
2015/07/24	JBAF	15/03/2017			Jibar Tradeable Future	7.4100	92.5900	7.4800	92.5200	0.945	0.0000	0.0000	0
2015/07/24	JBAF	21/06/2017			Jibar Tradeable Future	7.5500	92.4500	7.6000	92.4000	0.662	0.0000	0.0000	0

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2015/07/24	R023	06/08/2015	8.24	Call	Bond Future	1,631.1300	1.6311	1,283.1400	1.2831	(21.334)	0	0	0
2015/07/24	R023	06/08/2015	9.07	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	911
2015/07/24	R023	06/08/2015			Bond Future	7.9629	102.2765	8.0360	101.8716	0.918	0.0000	0.0000	20,928
2015/07/24	R023	06/08/2015	8.26	Put	Bond Future	92.7300	0.0927	142.9700	0.1430	54.179	0	0	0
2015/07/24	R023	06/08/2015	9.07	Call	Bond Future	5,914.9400	5.9149	5,510.0300	5.5100	(6.846)	0	0	0
2015/07/24	R023	06/08/2015	8.25	Put	Bond Future	99.8200	0.0998	153.3200	0.1533	53.596	0	0	0
2015/07/24	R023	06/08/2015	8.24	Put	Bond Future	107.4000	0.1074	164.3300	0.1643	53.007	0	0	0
2015/07/24	R023	06/08/2015	8.25	Call	Bond Future	1,678.0000	1.6780	1,326.5800	1.3266	(20.943)	0	0	0
2015/07/24	R023	06/08/2015	8.26	Call	Bond Future	1,725.3100	1.7253	1,370.6300	1.3706	(20.557)	0	0	0
2015/07/24	R023	05/11/2015			Bond Future	8.0361	99.9441	8.1015	99.5922	0.814	0.0000	0.0000	0
2015/07/24	R023	05/11/2015	7.99	Put	Bond Future	1,702.6200	1.7026	1,883.4600	1.8835	10.621	0	0	0
2015/07/24	R023	05/11/2015	8.01	Put	Bond Future	1,647.2800	1.6473	1,824.2400	1.8242	10.743	0	0	0
2015/07/24	R023	05/11/2015	7.99	Call	Bond Future	1,453.5700	1.4536	1,282.5500	1.2825	(11.766)	0	0	0
2015/07/24	R023	05/11/2015	8.00	Put	Bond Future	1,674.7900	1.6748	1,853.7000	1.8537	10.683	0	0	0
2015/07/24	R023	05/11/2015	8.00	Call	Bond Future	1,479.8300	1.4798	1,306.8800	1.3069	(11.687)	0	0	0
2015/07/24	R023	05/11/2015	8.01	Call	Bond Future	1,506.3800	1.5064	1,331.4800	1.3315	(11.611)	0	0	0
2015/07/24	R023	04/02/2016	8.01	Put	Bond Future	2,340.6100	2.3406	2,508.3300	2.5083	7.166	0	0	0
2015/07/24	R023	04/02/2016			Bond Future	8.0964	101.6272	8.1582	101.3044	0.763	0.0000	0.0000	0
2015/07/24	R023	04/02/2016	8.00	Put	Bond Future	2,368.2000	2.3682	2,537.2200	2.5372	7.137	0	0	0
2015/07/24	R023	04/02/2016	8.01	Call	Bond Future	1,887.1700	1.8872	1,732.1200	1.7321	(8.216)	0	0	0
2015/07/24	R023	04/02/2016	7.99	Call	Bond Future	1,837.2200	1.8372	1,684.7700	1.6848	(8.298)	0	0	0
2015/07/24	R023	04/02/2016	8.00	Call	Bond Future	1,862.1000	1.8621	1,708.3500	1.7084	(8.257)	0	0	0
2015/07/24	R023	04/02/2016	7.99	Put	Bond Future	2,396.0200	2.3960	2,566.3400	2.5663	7.108	0	0	0
2015/07/24	R186	06/08/2015	7.65	Call	Bond Future	38.8500	0.0388	15.6400	0.0156	(59.743)	0	0	75
2015/07/24	R186	06/08/2015	8.00	Put	Bond Future	1,297.3200	1.2973	1,650.7600	1.6508	27.244	0	0	0
2015/07/24	R186	06/08/2015	8.90	Put	Bond Future	1.4100	0.0014	2.2100	0.0022	56.738	0	0	5,350
2015/07/24	R186	06/08/2015			Bond Future	8.0912	119.1482	8.1596	118.5886	0.846	0.0000	0.0000	34,881
2015/07/24	R186	06/08/2015	8.50	Call	Bond Future	3,356.8900	3.3569	2,830.6600	2.8307	(15.676)	0	0	0
2015/07/24	R186	06/08/2015	8.55	Put	Bond Future	44.2300	0.0442	67.1500	0.0671	51.820	0	0	7,229
2015/07/24	R186	06/08/2015	7.85	Call	Bond Future	210.2400	0.2102	111.3100	0.1113	(47.056)	0	0	20
2015/07/24	R186	06/08/2015	8.00	Call	Bond Future	545.6800	0.5457	339.4900	0.3395	(37.786)	0	0	0
2015/07/24	R186	06/08/2015	8.01	Call	Bond Future	576.6500	0.5766	362.1600	0.3622	(37.196)	0	0	0
2015/07/24	R186	06/08/2015	7.75	Call	Bond Future	96.4000	0.0964	44.8900	0.0449	(53.434)	0	0	0
2015/07/24	R186	06/08/2015	8.35	Call	Bond Future	2,298.0000	2.2980	1,826.7700	1.8268	(20.506)	0	0	20
2015/07/24	R186	06/08/2015	7.99	Call	Bond Future	515.8700	0.5159	317.8700	0.3179	(38.382)	0	0	0
2015/07/24	R186	06/08/2015	8.68	Put	Bond Future	13.8200	0.0138	21.4300	0.0214	55.065	0	0	20
2015/07/24	R186	06/08/2015	8.46	Put	Bond Future	90.9700	0.0910	135.2800	0.1353	48.708	0	0	75
2015/07/24	R186	06/08/2015	8.45	Call	Bond Future	2,992.8100	2.9928	2,480.6100	2.4806	(17.114)	0	0	0
2015/07/24	R186	06/08/2015	8.05	Call	Bond Future	712.3500	0.7123	463.9400	0.4639	(34.872)	0	0	75
2015/07/24	R186	06/08/2015	7.65	Put	Bond Future	3,736.5800	3.7366	4,273.0000	4.2730	14.356	0	0	0
2015/07/24	R186	06/08/2015	8.50	Put	Bond Future	66.6200	0.0666	100.0200	0.1000	50.135	0	0	5,229
2015/07/24	R186	06/08/2015	8.55	Call	Bond Future	3,728.2500	3.7282	3,191.5400	3.1915	(14.396)	0	0	0
2015/07/24	R186	06/08/2015	7.75	Put	Bond Future	2,942.3100	2.9423	3,450.4300	3.4504	17.269	0	0	0
2015/07/24	R186	06/08/2015	8.45	Put	Bond Future	98.1500	0.0981	145.5800	0.1456	48.324	0	0	4,229
2015/07/24	R186	06/08/2015	7.99	Put	Bond Future	1,350.3200	1.3503	1,711.9500	1.7119	26.781	0	0	0
2015/07/24	R186	06/08/2015	8.05	Put	Bond Future	1,051.1000	1.0511	1,362.3200	1.3623	29.609	0	0	0
2015/07/24	R186	06/08/2015	8.90	Call	Bond Future	6,390.1400	6.3901	5,831.3100	5.8313	(8.745)	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
2015/07/24	R186	06/08/2015	8.46	Call	Bond Future	3,064.9000	3.0649	2,549.5800	2.5496	(16.814)	0	0	0
2015/07/24	R186	06/08/2015	7.85	Put	Bond Future	2,212.4400	2.2124	2,673.1400	2.6731	20.823	0	0	0
2015/07/24	R186	06/08/2015	8.01	Put	Bond Future	1,245.5500	1.2456	1,590.6900	1.5907	27.710	0	0	0
2015/07/24	R186	06/08/2015	8.35	Put	Bond Future	200.2100	0.2002	288.6100	0.2886	44.154	0	0	0
2015/07/24	R186	06/08/2015	8.68	Call	Bond Future	4,712.9000	4.7129	4,160.8800	4.1609	(11.713)	0	0	0
2015/07/24	R186	05/11/2015	8.24	Call	Bond Future	2,775.5400	2.7755	2,495.8000	2.4958	(10.079)	0	0	0
2015/07/24	R186	05/11/2015	8.25	Put	Bond Future	2,040.6000	2.0406	2,255.3300	2.2553	10.523	0	0	8,690
2015/07/24	R186	05/11/2015	8.45	Call	Bond Future	3,775.7800	3.7758	3,443.9000	3.4439	(8.790)	0	0	0
2015/07/24	R186	05/11/2015	8.85	Put	Bond Future	624.1000	0.6241	710.5800	0.7106	13.857	0	0	843
2015/07/24	R186	05/11/2015	7.75	Put	Bond Future	4,386.8100	4.3868	4,733.0900	4.7331	7.894	0	0	0
2015/07/24	R186	05/11/2015			Bond Future	8.1526	121.0004	8.2146	120.5033	0.761	0.0000	0.0000	4,220
2015/07/24	R186	05/11/2015	9.00	Put	Bond Future	443.5000	0.4435	508.5800	0.5086	14.674	0	0	2,600
2015/07/24	R186	05/11/2015	8.22	Call	Bond Future	2,688.0200	2.6880	2,413.5100	2.4135	(10.212)	0	0	0
2015/07/24	R186	05/11/2015	8.24	Put	Bond Future	2,076.0600	2.0761	2,293.3900	2.2934	10.468	0	0	0
2015/07/24	R186	05/11/2015	8.35	Put	Bond Future	1,708.7200	1.7087	1,898.0300	1.8980	11.079	0	0	9,370
2015/07/24	R186	05/11/2015	8.26	Put	Bond Future	2,005.3300	2.0053	2,217.4700	2.2175	10.579	0	0	0
2015/07/24	R186	05/11/2015	8.50	Put	Bond Future	0.0000	0.0000	1,443.0600	1.4431	100.000	0	0	4,666
2015/07/24	R186	05/11/2015	8.55	Put	Bond Future	0.0000	0.0000	1,312.1500	1.3122	100.000	0	0	4,667
2015/07/24	R186	05/11/2015	8.35	Call	Bond Future	3,280.2800	3.2803	2,972.5200	2.9725	(9.382)	0	0	843
2015/07/24	R186	05/11/2015	7.86	Call	Bond Future	1,385.2500	1.3853	1,206.5900	1.2066	(12.897)	0	0	674
2015/07/24	R186	05/11/2015	7.73	Call	Bond Future	1,042.0300	1.0420	896.1300	0.8961	(14.002)	0	0	169
2015/07/24	R186	05/11/2015	8.45	Put	Bond Future	1,419.1500	1.4191	1,584.3400	1.5843	11.640	0	0	6,248
2015/07/24	R186	05/11/2015	8.85	Call	Bond Future	6,048.9500	6.0489	5,638.3600	5.6384	(6.788)	0	0	0
2015/07/24	R186	05/11/2015	9.00	Call	Bond Future	6,989.8900	6.9899	6,557.9000	6.5579	(6.180)	0	0	0
2015/07/24	R186	05/11/2015	8.25	Call	Bond Future	2,819.7300	2.8197	2,537.3900	2.5374	(10.013)	0	0	0
2015/07/24	R186	05/11/2015	7.75	Call	Bond Future	1,090.6400	1.0906	939.8500	0.9398	(13.826)	0	0	1,200
2015/07/24	R186	05/11/2015	7.86	Put	Bond Future	3,768.3900	3.7684	4,086.8000	4.0868	8.449	0	0	0
2015/07/24	R186	05/11/2015	7.73	Put	Bond Future	4,505.2200	4.5052	4,856.3900	4.8564	7.795	0	0	0
2015/07/24	R186	05/11/2015	8.22	Put	Bond Future	2,148.0600	2.1481	2,370.6200	2.3706	10.361	0	0	1,090
2015/07/24	R186	05/11/2015	8.26	Call	Bond Future	2,864.0400	2.8640	2,579.1100	2.5791	(9.949)	0	0	0
2015/07/24	R186	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	3,692.4200	3.6924	100.000	0	0	0
2015/07/24	R186	05/11/2015	8.55	Call	Bond Future	0.0000	0.0000	3,949.5000	3.9495	100.000	0	0	0
2015/07/24	R186	04/02/2016	7.50	Call	Bond Future	1,041.5600	1.0416	928.3500	0.9283	(10.869)	0	0	0
2015/07/24	R186	04/02/2016			Bond Future	8.2008	117.7402	8.2600	117.2758	0.721	0.0000	0.0000	5,512
2015/07/24	R186	04/02/2016	7.51	Call	Bond Future	1,061.6200	1.0616	946.8000	0.9468	(10.816)	0	0	0
2015/07/24	R186	04/02/2016	7.49	Call	Bond Future	1,021.7600	1.0218	910.1600	0.9102	(10.922)	0	0	0
2015/07/24	R186	04/02/2016	7.50	Put	Bond Future	6,740.8200	6.7408	7,091.9300	7.0919	5.209	0	0	0
2015/07/24	R186	04/02/2016	7.49	Put	Bond Future	6,805.0400	6.8050	7,157.7600	7.1578	5.183	0	0	0
2015/07/24	R186	04/02/2016	7.51	Put	Bond Future	6,676.9400	6.6769	7,026.4400	7.0264	5.234	0	0	0
2015/07/24	R186	05/05/2016			Bond Future	8.2413	119.8039	8.2937	119.4006	0.636	0.0000	0.0000	0
2015/07/24	R186	05/05/2016	8.34	Call	Bond Future	4,268.1600	4.2682	4,044.0800	4.0441	(5.250)	0	0	0
2015/07/24	R186	05/05/2016	8.35	Call	Bond Future	4,309.3200	4.3093	4,083.9800	4.0840	(5.229)	0	0	0
2015/07/24	R186	05/05/2016	8.33	Call	Bond Future	4,226.7800	4.2268	4,003.9600	4.0040	(5.272)	0	0	0
2015/07/24	R186	05/05/2016	8.35	Put	Bond Future	3,474.5700	3.4746	3,652.4600	3.6525	5.120	0	0	0
2015/07/24	R186	05/05/2016	7.56	Put	Bond Future	7,121.6700	7.1217	7,401.9500	7.4020	3.936	0	0	0
2015/07/24	R186	05/05/2016	8.34	Put	Bond Future	3,509.8600	3.5099	3,689.0100	3.6890	5.104	0	0	0
2015/07/24	R186	05/05/2016	7.56	Call	Bond Future	1,699.3500	1.6994	1,576.4000	1.5764	(7.235)	0	0	0
2015/07/24	R186	05/05/2016	8.33	Put	Bond Future	3,544.9900	3.5450	3,725.4000	3.7254	5.089	0	0	0

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2015/07/24	R197	06/08/2015	288.00	Call	Bond Future	4,710.2900	4.7103	4,785.6900	4.7857	1.601	0	0	0
2015/07/24	R197	06/08/2015			Bond Future	292.7103	292.7103	292.7857	292.7857	0.026	0.0000	0.0000	929
2015/07/24	R197	06/08/2015	288.01	Call	Bond Future	4,700.2900	4.7003	4,775.6900	4.7757	1.604	0	0	0
2015/07/24	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R197	06/08/2015	287.99	Call	Bond Future	4,720.2900	4.7203	4,795.6900	4.7957	1.597	0	0	0
2015/07/24	R197	05/11/2015	295.00	Call	Bond Future	2,260.3700	2.2604	2,537.1100	2.5371	12.243	0	0	0
2015/07/24	R197	05/11/2015			Bond Future	297.2604	297.2604	297.5371	297.5371	0.093	0.0000	0.0000	0
2015/07/24	R197	05/11/2015	294.99	Call	Bond Future	2,270.3700	2.2704	2,547.1100	2.5471	12.189	0	0	0
2015/07/24	R197	05/11/2015	295.01	Call	Bond Future	2,250.3700	2.2504	2,527.1100	2.5271	12.298	0	0	0
2015/07/24	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R202	06/08/2015			Bond Future	235.7557	235.7557	235.8185	235.8185	0.027	0.0000	0.0000	52,774
2015/07/24	R202	06/08/2015	239.99	Put	Bond Future	4,234.2700	4.2343	4,171.5100	4.1715	(1.482)	0	0	0
2015/07/24	R202	06/08/2015	240.00	Put	Bond Future	4,244.2700	4.2443	4,181.5100	4.1815	(1.479)	0	0	0
2015/07/24	R202	06/08/2015	240.01	Put	Bond Future	4,254.2700	4.2543	4,191.5100	4.1915	(1.475)	0	0	0
2015/07/24	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R202	05/11/2015			Bond Future	239.4206	239.4206	239.6453	239.6453	0.094	0.0000	0.0000	0
2015/07/24	R202	05/11/2015	245.99	Put	Bond Future	6,569.3500	6.5693	6,344.6600	6.3447	(3.420)	0	0	0
2015/07/24	R202	05/11/2015	246.01	Put	Bond Future	6,589.3500	6.5893	6,364.6600	6.3647	(3.410)	0	0	0
2015/07/24	R202	05/11/2015	246.00	Put	Bond Future	6,579.3500	6.5793	6,354.6600	6.3547	(3.415)	0	0	0
2015/07/24	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R203	06/08/2015	6.74	Call	Bond Future	17.1400	0.0171	7.2100	0.0072	(57.935)	0	0	0
2015/07/24	R203	06/08/2015	6.75	Put	Bond Future	670.8100	0.6708	797.1100	0.7971	18.828	0	0	0
2015/07/24	R203	06/08/2015	7.84	Call	Bond Future	1,454.6600	1.4547	1,317.8000	1.3178	(9.408)	0	0	0
2015/07/24	R203	06/08/2015			Bond Future	7.0843	105.5824	7.1549	105.4453	0.997	0.0000	0.0000	17,933
2015/07/24	R203	06/08/2015	6.75	Call	Bond Future	18.8200	0.0188	8.0500	0.0081	(57.226)	0	0	0
2015/07/24	R203	06/08/2015	6.76	Call	Bond Future	20.6200	0.0206	8.9600	0.0090	(56.547)	0	0	0
2015/07/24	R203	06/08/2015	6.74	Put	Bond Future	688.7200	0.6887	815.8600	0.8159	18.460	0	0	0
2015/07/24	R203	06/08/2015	7.84	Put	Bond Future	0.3000	0.0003	0.5100	0.0005	70.000	0	0	5,000
2015/07/24	R203	06/08/2015	6.76	Put	Bond Future	653.0300	0.6530	778.4400	0.7784	19.204	0	0	0
2015/07/24	R203	05/11/2015	5.99	Call	Bond Future	11.0300	0.0110	8.8300	0.0088	(19.946)	0	0	0
2015/07/24	R203	05/11/2015	6.00	Put	Bond Future	2,086.1400	2.0861	2,161.2400	2.1612	3.600	0	0	0
2015/07/24	R203	05/11/2015			Bond Future	7.1884	103.0590	7.2334	102.9816	0.625	0.0000	0.0000	2,299
2015/07/24	R203	05/11/2015	6.00	Call	Bond Future	11.5000	0.0115	9.2200	0.0092	(19.826)	0	0	0
2015/07/24	R203	05/11/2015	6.01	Call	Bond Future	11.9900	0.0120	9.6300	0.0096	(19.683)	0	0	0
2015/07/24	R203	05/11/2015	5.99	Put	Bond Future	2,103.3600	2.1034	2,178.5400	2.1785	3.574	0	0	0
2015/07/24	R203	05/11/2015	6.01	Put	Bond Future	2,068.9400	2.0689	2,143.9600	2.1440	3.626	0	0	0
2015/07/24	R203	04/02/2016	7.26	Put	Bond Future	465.3200	0.4653	485.5200	0.4855	4.341	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
2015/07/24	R203	04/02/2016	7.25	Put	Bond Future	472.5400	0.4725	492.9600	0.4930	4.321	0	0	0
2015/07/24	R203	04/02/2016			Bond Future	7.2550	104.7948	7.2835	104.7522	0.392	0.0000	0.0000	0
2015/07/24	R203	04/02/2016	7.26	Call	Bond Future	472.7400	0.4727	450.3500	0.4503	(4.736)	0	0	0
2015/07/24	R203	04/02/2016	7.24	Call	Bond Future	457.2800	0.4573	435.3300	0.4353	(4.800)	0	0	0
2015/07/24	R203	04/02/2016	7.25	Call	Bond Future	464.9800	0.4650	442.8100	0.4428	(4.768)	0	0	0
2015/07/24	R203	04/02/2016	7.24	Put	Bond Future	479.8300	0.4798	500.4700	0.5005	4.302	0	0	0
2015/07/24	R204	06/08/2015	7.74	Call	Bond Future	1,008.0600	1.0081	814.1300	0.8141	(19.238)	0	0	0
2015/07/24	R204	06/08/2015	7.75	Put	Bond Future	27.2900	0.0273	44.4100	0.0444	62.734	0	0	0
2015/07/24	R204	06/08/2015			Bond Future	7.4074	102.8556	7.4792	102.6432	0.970	0.0000	0.0000	15,357
2015/07/24	R204	06/08/2015	8.41	Call	Bond Future	2,913.8700	2.9139	2,701.4900	2.7015	(7.289)	0	0	0
2015/07/24	R204	06/08/2015	7.74	Put	Bond Future	29.7400	0.0297	48.2000	0.0482	62.071	0	0	0
2015/07/24	R204	06/08/2015	7.76	Put	Bond Future	25.0100	0.0250	40.8600	0.0409	63.375	0	0	0
2015/07/24	R204	06/08/2015	8.41	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	699
2015/07/24	R204	06/08/2015	7.75	Call	Bond Future	1,034.8400	1.0348	839.5700	0.8396	(18.870)	0	0	0
2015/07/24	R204	06/08/2015	7.76	Call	Bond Future	1,061.7800	1.0618	865.2400	0.8652	(18.510)	0	0	0
2015/07/24	R204	05/11/2015			Bond Future	7.5006	104.4545	7.5565	104.3005	0.746	0.0000	0.0000	28
2015/07/24	R204	05/11/2015	6.25	Call	Bond Future	19.3200	0.0193	14.9300	0.0149	(22.723)	0	0	0
2015/07/24	R204	05/11/2015	6.24	Put	Bond Future	3,566.3000	3.5663	3,716.0600	3.7161	4.199	0	0	0
2015/07/24	R204	05/11/2015	6.26	Put	Bond Future	3,510.3700	3.5104	3,659.8200	3.6598	4.257	0	0	0
2015/07/24	R204	05/11/2015	6.25	Put	Bond Future	3,538.3200	3.5383	3,687.9300	3.6879	4.228	0	0	0
2015/07/24	R204	05/11/2015	6.26	Call	Bond Future	20.1100	0.0201	15.5600	0.0156	(22.626)	0	0	0
2015/07/24	R204	05/11/2015	6.24	Call	Bond Future	18.5600	0.0186	14.3200	0.0143	(22.845)	0	0	0
2015/07/24	R204	04/02/2016	7.50	Call	Bond Future	800.1700	0.8002	741.9800	0.7420	(7.272)	0	0	0
2015/07/24	R204	04/02/2016			Bond Future	7.5660	102.1770	7.6134	102.0561	0.627	0.0000	0.0000	0
2015/07/24	R204	04/02/2016	7.51	Call	Bond Future	812.7200	0.8127	753.9700	0.7540	(7.229)	0	0	0
2015/07/24	R204	04/02/2016	7.49	Put	Bond Future	981.8700	0.9819	1,045.0900	1.0451	6.439	0	0	0
2015/07/24	R204	04/02/2016	7.51	Put	Bond Future	955.7300	0.9557	1,017.8300	1.0178	6.498	0	0	0
2015/07/24	R204	04/02/2016	7.49	Call	Bond Future	787.7400	0.7877	730.1100	0.7301	(7.316)	0	0	0
2015/07/24	R204	04/02/2016	7.50	Put	Bond Future	968.7400	0.9687	1,031.4000	1.0314	6.468	0	0	0
2015/07/24	R207	06/08/2015	7.76	Call	Bond Future	692.8600	0.6929	514.5600	0.5146	(25.734)	0	0	0
2015/07/24	R207	06/08/2015			Bond Future	7.6153	99.1925	7.6827	98.9456	0.885	0.0000	0.0000	46,035
2015/07/24	R207	06/08/2015	7.74	Call	Bond Future	641.3500	0.6414	469.8900	0.4699	(26.734)	0	0	0
2015/07/24	R207	06/08/2015	7.75	Call	Bond Future	666.8700	0.6669	491.9500	0.4920	(26.230)	0	0	0
2015/07/24	R207	06/08/2015	7.46	Call	Bond Future	148.2700	0.1483	83.8100	0.0838	(43.475)	0	0	70
2015/07/24	R207	06/08/2015	7.74	Put	Bond Future	185.2500	0.1852	260.6100	0.2606	40.680	0	0	0
2015/07/24	R207	06/08/2015	7.46	Put	Bond Future	719.8200	0.7198	902.1800	0.9022	25.334	0	0	0
2015/07/24	R207	06/08/2015	7.76	Put	Bond Future	163.8500	0.1639	232.3700	0.2324	41.819	0	0	0
2015/07/24	R207	06/08/2015	7.75	Put	Bond Future	174.3000	0.1743	246.2000	0.2462	41.251	0	0	0
2015/07/24	R207	05/11/2015	7.76	Call	Bond Future	1,083.8600	1.0839	978.9200	0.9789	(9.682)	0	0	0
2015/07/24	R207	05/11/2015			Bond Future	7.6977	100.7344	7.7527	100.5432	0.714	0.0000	0.0000	1,404
2015/07/24	R207	05/11/2015	7.74	Call	Bond Future	1,046.0600	1.0461	943.3100	0.9433	(9.823)	0	0	0
2015/07/24	R207	05/11/2015	7.50	Call	Bond Future	653.6700	0.6537	577.4600	0.5775	(11.659)	0	0	19
2015/07/24	R207	05/11/2015	7.75	Call	Bond Future	1,064.8700	1.0649	961.0200	0.9610	(9.752)	0	0	0
2015/07/24	R207	05/11/2015	7.43	Call	Bond Future	560.1900	0.5602	491.5800	0.4916	(12.248)	0	0	53
2015/07/24	R207	05/11/2015	7.74	Put	Bond Future	898.9300	0.8989	987.3700	0.9874	9.838	0	0	0
2015/07/24	R207	05/11/2015	7.76	Put	Bond Future	867.1900	0.8672	953.4400	0.9534	9.946	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
2015/07/24	R207	05/11/2015	7.43	Put	Bond Future	1,498.6400	1.4986	1,621.2200	1.6212	8.179	0	0	0
2015/07/24	R207	05/11/2015	7.75	Put	Bond Future	882.9600	0.8830	970.3000	0.9703	9.892	0	0	0
2015/07/24	R207	05/11/2015	7.50	Put	Bond Future	1,345.7200	1.3457	1,460.7000	1.4607	8.544	0	0	0
2015/07/24	R207	04/02/2016	7.49	Put	Bond Future	1,685.1200	1.6851	1,781.6400	1.7816	5.728	0	0	0
2015/07/24	R207	04/02/2016	7.27	Put	Bond Future	2,165.8000	2.1658	2,277.3200	2.2773	5.149	0	0	0
2015/07/24	R207	04/02/2016			Bond Future	7.7603	98.7889	7.8086	98.6295	0.623	0.0000	0.0000	0
2015/07/24	R207	04/02/2016	7.51	Put	Bond Future	1,645.1400	1.6451	1,740.2600	1.7403	5.782	0	0	0
2015/07/24	R207	04/02/2016	7.27	Call	Bond Future	531.7000	0.5317	483.8400	0.4838	(9.001)	0	0	43
2015/07/24	R207	04/02/2016	7.50	Call	Bond Future	801.4700	0.8015	737.9200	0.7379	(7.929)	0	0	19
2015/07/24	R207	04/02/2016	7.51	Call	Bond Future	815.0400	0.8150	750.7800	0.7508	(7.884)	0	0	0
2015/07/24	R207	04/02/2016	7.49	Call	Bond Future	788.3200	0.7883	725.4600	0.7255	(7.974)	0	0	0
2015/07/24	R207	04/02/2016	7.50	Put	Bond Future	1,664.9100	1.6649	1,760.7400	1.7607	5.756	0	0	0
2015/07/24	R207	05/05/2016	7.86	Put	Bond Future	1,413.1000	1.4131	1,460.7100	1.4607	3.369	0	0	0
2015/07/24	R207	05/05/2016			Bond Future	7.8138	100.5203	7.8472	100.4164	0.428	0.0000	0.0000	0
2015/07/24	R207	05/05/2016	7.85	Put	Bond Future	1,427.7400	1.4277	1,475.7000	1.4757	3.359	0	0	0
2015/07/24	R207	05/05/2016	7.56	Put	Bond Future	1,893.9200	1.8939	1,952.1900	1.9522	3.077	0	0	0
2015/07/24	R207	05/05/2016	7.84	Put	Bond Future	1,442.4900	1.4425	1,490.7900	1.4908	3.348	0	0	0
2015/07/24	R207	05/05/2016	7.56	Call	Bond Future	1,099.5700	1.0996	1,053.8700	1.0539	(4.156)	0	0	43
2015/07/24	R207	05/05/2016	7.85	Call	Bond Future	1,540.3300	1.5403	1,484.3200	1.4843	(3.636)	0	0	0
2015/07/24	R207	05/05/2016	7.86	Call	Bond Future	1,556.7800	1.5568	1,500.4200	1.5004	(3.620)	0	0	0
2015/07/24	R207	05/05/2016	7.84	Call	Bond Future	1,523.9700	1.5240	1,468.3000	1.4683	(3.653)	0	0	0
2015/07/24	R208	06/08/2015			Bond Future	7.7543	97.9441	7.8220	97.6484	0.874	0.0000	0.0000	37,517
2015/07/24	R208	06/08/2015	8.00	Call	Bond Future	1,169.0900	1.1691	921.2700	0.9213	(21.198)	0	0	0
2015/07/24	R208	06/08/2015	8.01	Call	Bond Future	1,205.1900	1.2052	954.5800	0.9546	(20.794)	0	0	0
2015/07/24	R208	06/08/2015	8.85	Call	Bond Future	4,648.2500	4.6482	4,352.5800	4.3526	(6.361)	0	0	0
2015/07/24	R208	06/08/2015	7.99	Call	Bond Future	1,133.4200	1.1334	888.5200	0.8885	(21.607)	0	0	0
2015/07/24	R208	06/08/2015	8.01	Put	Bond Future	94.9600	0.0950	140.0200	0.1400	47.452	0	0	0
2015/07/24	R208	06/08/2015	8.00	Put	Bond Future	101.9700	0.1020	149.8200	0.1498	46.926	0	0	0
2015/07/24	R208	06/08/2015	7.99	Put	Bond Future	109.4500	0.1095	160.2200	0.1602	46.386	0	0	0
2015/07/24	R208	06/08/2015	8.85	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	198
2015/07/24	R208	05/11/2015			Bond Future	7.8307	96.0678	7.8884	95.8253	0.737	0.0000	0.0000	0
2015/07/24	R208	05/11/2015	8.48	Call	Bond Future	3,007.0000	3.0070	2,808.1400	2.8081	(6.613)	0	0	0
2015/07/24	R208	05/11/2015	7.74	Put	Bond Future	1,394.7700	1.3948	1,525.1500	1.5251	9.348	0	0	0
2015/07/24	R208	05/11/2015	7.75	Call	Bond Future	1,032.0100	1.0320	918.5500	0.9186	(10.994)	0	0	0
2015/07/24	R208	05/11/2015	7.76	Call	Bond Future	1,051.8900	1.0519	937.0500	0.9370	(10.917)	0	0	0
2015/07/24	R208	05/11/2015	8.48	Put	Bond Future	323.3000	0.3233	366.9100	0.3669	13.489	0	0	2,200
2015/07/24	R208	05/11/2015	7.74	Call	Bond Future	1,012.5700	1.0126	900.4800	0.9005	(11.070)	0	0	0
2015/07/24	R208	05/11/2015	7.76	Put	Bond Future	1,349.6300	1.3496	1,477.2600	1.4773	9.457	0	0	0
2015/07/24	R208	05/11/2015	7.75	Put	Bond Future	1,371.9700	1.3720	1,500.9800	1.5010	9.403	0	0	0
2015/07/24	R208	04/02/2016			Bond Future	7.8886	97.6860	7.9413	97.4730	0.669	0.0000	0.0000	0
2015/07/24	R208	04/02/2016	7.74	Put	Bond Future	1,874.2500	1.8743	1,990.6000	1.9906	6.208	0	0	0
2015/07/24	R208	04/02/2016	7.76	Put	Bond Future	1,829.9600	1.8300	1,944.5300	1.9445	6.261	0	0	0
2015/07/24	R208	04/02/2016	7.75	Put	Bond Future	1,852.0100	1.8520	1,967.4700	1.9675	6.234	0	0	0
2015/07/24	R208	04/02/2016	7.76	Call	Bond Future	1,308.9100	1.3089	1,210.4600	1.2105	(7.522)	0	0	0
2015/07/24	R208	04/02/2016	7.74	Call	Bond Future	1,271.8300	1.2718	1,175.1600	1.1752	(7.601)	0	0	0
2015/07/24	R208	04/02/2016	7.75	Call	Bond Future	1,290.2900	1.2903	1,192.7300	1.1927	(7.561)	0	0	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
2015/07/24	R209	06/08/2015	8.71	Put	Bond Future	660.4300		0.6604	795.1600	0.7952	20.400	0	0	0
2015/07/24	R209	06/08/2015	8.99	Put	Bond Future	131.7600		0.1318	163.8100	0.1638	24.325	0	0	0
2015/07/24	R209	06/08/2015			Bond Future	8.6450		79.4034	8.6937	79.0220	0.563	0.0000	0.0000	28,380
2015/07/24	R209	06/08/2015	9.01	Put	Bond Future	115.0400		0.1150	143.1600	0.1432	24.444	0	0	0
2015/07/24	R209	06/08/2015	9.16	Put	Bond Future	38.0300		0.0380	47.3400	0.0473	24.481	0	0	0
2015/07/24	R209	06/08/2015	9.90	Call	Bond Future	8,978.0700		8.9781	8,596.6500	8.5966	(4.248)	0	0	0
2015/07/24	R209	06/08/2015	9.00	Call	Bond Future	2,839.1400		2.8391	2,487.7500	2.4878	(12.377)	0	0	0
2015/07/24	R209	06/08/2015	8.71	Call	Bond Future	1,168.9500		1.1689	922.2600	0.9223	(21.104)	0	0	640
2015/07/24	R209	06/08/2015	9.01	Call	Bond Future	2,905.4000		2.9054	2,552.1000	2.5521	(12.160)	0	0	0
2015/07/24	R209	06/08/2015	8.99	Call	Bond Future	2,773.2500		2.7732	2,423.8800	2.4239	(12.598)	0	0	0
2015/07/24	R209	06/08/2015	9.00	Put	Bond Future	123.1600		0.1232	153.1900	0.1532	24.383	0	0	0
2015/07/24	R209	06/08/2015	9.16	Call	Bond Future	3,930.6000		3.9306	3,558.4900	3.5585	(9.467)	0	0	0
2015/07/24	R209	06/08/2015	9.90	Put	Bond Future	0.0200		0.0000	0.0200	0.0000	0.000	0	0	2,914
2015/07/24	R209	05/11/2015	9.25	Call	Bond Future	5,030.4800		5.0305	4,764.6300	4.7646	(5.285)	0	0	0
2015/07/24	R209	05/11/2015	7.99	Put	Bond Future	6,397.5700		6.3976	6,671.7600	6.6718	4.286	0	0	0
2015/07/24	R209	05/11/2015			Bond Future	8.6998		77.4907	8.7438	77.1500	0.505	0.0000	0.0000	32
2015/07/24	R209	05/11/2015	9.16	Put	Bond Future	1,103.0200		1.1030	1,189.0300	1.1890	7.798	0	0	640
2015/07/24	R209	05/11/2015	8.01	Put	Bond Future	6,253.9800		6.2540	6,525.5100	6.5255	4.342	0	0	0
2015/07/24	R209	05/11/2015	9.25	Put	Bond Future	927.7300		0.9277	1,002.5400	1.0025	8.064	0	0	900
2015/07/24	R209	05/11/2015	7.99	Call	Bond Future	567.3100		0.5673	500.8400	0.5008	(11.717)	0	0	0
2015/07/24	R209	05/11/2015	8.00	Put	Bond Future	6,325.1200		6.3251	6,598.0200	6.5980	4.315	0	0	0
2015/07/24	R209	05/11/2015	8.00	Call	Bond Future	581.5300		0.5815	513.7700	0.5138	(11.652)	0	0	0
2015/07/24	R209	05/11/2015	9.16	Call	Bond Future	4,557.8800		4.5579	4,303.2300	4.3032	(5.587)	0	0	0
2015/07/24	R209	05/11/2015	8.01	Call	Bond Future	596.9200		0.5969	527.7900	0.5278	(11.581)	0	0	0
2015/07/24	R209	04/02/2016	8.75	Put	Bond Future	3,387.1300		3.3871	3,533.1100	3.5331	4.310	0	0	0
2015/07/24	R209	04/02/2016	8.74	Call	Bond Future	3,383.5600		3.3836	3,211.3300	3.2113	(5.090)	0	0	0
2015/07/24	R209	04/02/2016			Bond Future	8.7455		78.7960	8.7871	78.4767	0.476	0.0000	0.0000	0
2015/07/24	R209	04/02/2016	8.75	Call	Bond Future	3,421.9900		3.4220	3,248.6000	3.2486	(5.067)	0	0	0
2015/07/24	R209	04/02/2016	8.76	Call	Bond Future	3,460.6300		3.4606	3,286.0900	3.2861	(5.044)	0	0	0
2015/07/24	R209	04/02/2016	8.74	Put	Bond Future	3,425.6800		3.4257	3,572.8200	3.5728	4.295	0	0	0
2015/07/24	R209	04/02/2016	8.76	Put	Bond Future	3,348.9000		3.3489	3,493.7300	3.4937	4.325	0	0	0
2015/07/24	R210	06/08/2015	179.01	Call	Bond Future	1,670.3200		1.6703	1,717.4300	1.7174	2.820	0	0	0
2015/07/24	R210	06/08/2015			Bond Future	180.6803		180.6803	180.7274	180.7274	0.026	0.0000	0.0000	1,160
2015/07/24	R210	06/08/2015	178.99	Call	Bond Future	1,690.3200		1.6903	1,737.4300	1.7374	2.787	0	0	0
2015/07/24	R210	06/08/2015	179.00	Call	Bond Future	1,680.3200		1.6803	1,727.4300	1.7274	2.804	0	0	0
2015/07/24	R210	06/08/2015	178.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R210	06/08/2015	179.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R210	06/08/2015	179.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R210	05/11/2015			Bond Future	181.3577		181.3577	181.5284	181.5284	0.094	0.0000	0.0000	0
2015/07/24	R210	05/11/2015	182.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R210	05/11/2015	181.99	Put	Bond Future	632.3200		0.6323	461.6300	0.4616	(26.994)	0	0	0
2015/07/24	R210	05/11/2015	182.01	Put	Bond Future	652.3200		0.6523	481.6300	0.4816	(26.167)	0	0	0
2015/07/24	R210	05/11/2015	182.00	Put	Bond Future	642.3200		0.6423	471.6300	0.4716	(26.574)	0	0	0
2015/07/24	R210	05/11/2015	182.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R210	05/11/2015	181.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R211	06/08/2015			Bond Future	134.3320		134.3320	134.3639	134.3639	0.024	0.0000	0.0000	1,120

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/24	R211	06/08/2015	134.99	Put	Bond Future	658.0400	0.6580	626.0700	0.6261	(4.858)	0	0	0
2015/07/24	R211	06/08/2015	135.01	Put	Bond Future	678.0400	0.6780	646.0700	0.6461	(4.715)	0	0	0
2015/07/24	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R211	06/08/2015	135.00	Put	Bond Future	668.0400	0.6680	636.0700	0.6361	(4.786)	0	0	0
2015/07/24	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R211	05/11/2015			Bond Future	136.4201	136.4201	136.5444	136.5444	0.091	0.0000	0.0000	0
2015/07/24	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R211	05/11/2015	134.99	Call	Bond Future	1,430.1000	1.4301	1,554.3600	1.5544	8.689	0	0	0
2015/07/24	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R211	05/11/2015	135.00	Call	Bond Future	1,420.1000	1.4201	1,544.3600	1.5444	8.750	0	0	0
2015/07/24	R211	05/11/2015	135.01	Call	Bond Future	1,410.1000	1.4101	1,534.3600	1.5344	8.812	0	0	0
2015/07/24	R212	06/08/2015	141.01	Put	Bond Future	147.7000	0.1477	111.5300	0.1115	(24.489)	0	0	0
2015/07/24	R212	06/08/2015			Bond Future	140.8623	140.8623	140.8985	140.8985	0.026	0.0000	0.0000	1,045
2015/07/24	R212	06/08/2015	141.00	Put	Bond Future	137.7000	0.1377	101.5300	0.1015	(26.267)	0	0	0
2015/07/24	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R212	06/08/2015	140.99	Put	Bond Future	127.7000	0.1277	91.5300	0.0915	(28.324)	0	0	0
2015/07/24	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R212	05/11/2015			Bond Future	143.0520	143.0520	143.1850	143.1850	0.093	0.0000	0.0000	0
2015/07/24	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R212	05/11/2015	145.99	Put	Bond Future	2,937.9700	2.9380	2,805.0200	2.8050	(4.525)	0	0	0
2015/07/24	R212	05/11/2015	146.01	Put	Bond Future	2,957.9700	2.9580	2,825.0200	2.8250	(4.495)	0	0	0
2015/07/24	R212	05/11/2015	146.00	Put	Bond Future	2,947.9700	2.9480	2,815.0200	2.8150	(4.510)	0	0	0
2015/07/24	R213	06/08/2015			Bond Future	8.5258	90.1208	8.5793	89.7082	0.628	0.0000	0.0000	17,330
2015/07/24	R213	06/08/2015	8.49	Put	Bond Future	1,004.8900	1.0049	1,216.3500	1.2164	21.043	0	0	0
2015/07/24	R213	06/08/2015	8.51	Put	Bond Future	921.7800	0.9218	1,120.9200	1.1209	21.604	0	0	0
2015/07/24	R213	06/08/2015	8.49	Call	Bond Future	727.7400	0.7277	526.6000	0.5266	(27.639)	0	0	0
2015/07/24	R213	06/08/2015	8.50	Put	Bond Future	962.7200	0.9627	1,168.0200	1.1680	21.325	0	0	0
2015/07/24	R213	06/08/2015	8.50	Call	Bond Future	763.1800	0.7632	555.8800	0.5559	(27.163)	0	0	0
2015/07/24	R213	06/08/2015	8.51	Call	Bond Future	799.7500	0.7997	586.2900	0.5863	(26.691)	0	0	0
2015/07/24	R213	05/11/2015	7.76	Call	Bond Future	398.6200	0.3986	344.1700	0.3442	(13.660)	0	0	0
2015/07/24	R213	05/11/2015			Bond Future	8.5869	87.9790	8.6351	87.6122	0.562	0.0000	0.0000	0
2015/07/24	R213	05/11/2015	7.74	Call	Bond Future	377.1600	0.3772	325.0700	0.3251	(13.811)	0	0	0
2015/07/24	R213	05/11/2015	7.75	Call	Bond Future	387.4600	0.3875	334.2300	0.3342	(13.738)	0	0	0
2015/07/24	R213	05/11/2015	7.74	Put	Bond Future	7,185.2200	7.1852	7,499.9000	7.4999	4.380	0	0	0
2015/07/24	R213	05/11/2015	7.76	Put	Bond Future	7,037.4500	7.0375	7,349.7700	7.3498	4.438	0	0	0
2015/07/24	R213	05/11/2015	7.75	Put	Bond Future	7,110.8500	7.1109	7,424.3900	7.4244	4.409	0	0	0
2015/07/24	R213	04/02/2016			Bond Future	8.6396	89.4606	8.6852	89.1184	0.528	0.0000	0.0000	0
2015/07/24	R213	04/02/2016	8.75	Call	Bond Future	3,733.6000	3.7336	3,537.0200	3.5370	(5.265)	0	0	0
2015/07/24	R213	04/02/2016	8.74	Put	Bond Future	2,943.0900	2.9431	3,089.9200	3.0899	4.989	0	0	0
2015/07/24	R213	04/02/2016	8.76	Put	Bond Future	2,875.1300	2.8751	3,019.5300	3.0195	5.022	0	0	0
2015/07/24	R213	04/02/2016	8.75	Put	Bond Future	2,908.9600	2.9090	3,054.5700	3.0546	5.006	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
2015/07/24	R213	04/02/2016	8.76	Call	Bond Future	3,773.9200	3.7739	3,576.1300	3.5761	(5.241)	0	0	0
2015/07/24	R213	04/02/2016	8.74	Call	Bond Future	3,693.4900	3.6935	3,498.1300	3.4981	(5.289)	0	0	0
2015/07/24	R214	06/08/2015	8.76	Put	Bond Future	630.3700	0.6304	762.5300	0.7625	20.965	0	0	0
2015/07/24	R214	06/08/2015			Bond Future	8.6745	80.7032	8.7233	80.2976	0.562	0.0000	0.0000	21,886
2015/07/24	R214	06/08/2015	8.75	Put	Bond Future	662.3700	0.6624	799.9200	0.7999	20.766	0	0	0
2015/07/24	R214	06/08/2015	8.74	Call	Bond Future	1,239.7300	1.2397	977.1600	0.9772	(21.180)	0	0	0
2015/07/24	R214	06/08/2015	8.75	Call	Bond Future	1,289.0100	1.2890	1,020.9700	1.0210	(20.794)	0	0	0
2015/07/24	R214	06/08/2015	8.76	Call	Bond Future	1,339.3900	1.3394	1,065.9600	1.0660	(20.415)	0	0	0
2015/07/24	R214	06/08/2015	8.74	Put	Bond Future	695.6000	0.6956	838.6200	0.8386	20.561	0	0	0
2015/07/24	R214	05/11/2015			Bond Future	8.7283	78.6680	8.7726	78.3029	0.508	0.0000	0.0000	487
2015/07/24	R214	05/11/2015	7.99	Put	Bond Future	7,074.5300	7.0745	7,372.3100	7.3723	4.209	0	0	0
2015/07/24	R214	05/11/2015	8.00	Put	Bond Future	6,995.0000	6.9950	7,291.4300	7.2914	4.238	0	0	0
2015/07/24	R214	05/11/2015	8.01	Put	Bond Future	6,916.8000	6.9168	7,211.8000	7.2118	4.265	0	0	0
2015/07/24	R214	05/11/2015	7.99	Call	Bond Future	562.6600	0.5627	495.3200	0.4953	(11.968)	0	0	0
2015/07/24	R214	05/11/2015	8.00	Call	Bond Future	577.1100	0.5771	508.4200	0.5084	(11.902)	0	0	0
2015/07/24	R214	05/11/2015	8.01	Call	Bond Future	592.7200	0.5927	522.6000	0.5226	(11.830)	0	0	0
2015/07/24	R214	04/02/2016			Bond Future	8.7749	79.9928	8.8170	79.6490	0.480	0.0000	0.0000	4,320
2015/07/24	R214	04/02/2016	7.99	Put	Bond Future	8,078.7000	8.0787	8,334.2100	8.3342	3.163	0	0	0
2015/07/24	R214	04/02/2016	8.00	Call	Bond Future	1,217.2700	1.2173	1,127.8800	1.1279	(7.343)	0	0	0
2015/07/24	R214	04/02/2016	8.01	Call	Bond Future	1,238.8100	1.2388	1,148.2700	1.1483	(7.309)	0	0	0
2015/07/24	R214	04/02/2016	7.99	Call	Bond Future	1,197.4400	1.1974	1,109.1500	1.1092	(7.373)	0	0	0
2015/07/24	R214	04/02/2016	8.01	Put	Bond Future	7,932.7400	7.9327	8,186.0000	8.1860	3.193	0	0	0
2015/07/24	R214	04/02/2016	8.00	Put	Bond Future	8,004.7800	8.0048	8,259.1900	8.2592	3.178	0	0	0
2015/07/24	R248	06/08/2015	8.76	Call	Bond Future	163.2900	0.1633	0.0000	0.0000	(100.000)	0	0	0
2015/07/24	R248	06/08/2015			Bond Future	8.7448	103.9706	8.7935	103.4496	0.557	0.0000	0.0000	44,993
2015/07/24	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R248	06/08/2015	8.75	Call	Bond Future	56.1300	0.0561	0.0000	0.0000	(100.000)	0	0	0
2015/07/24	R248	06/08/2015	8.74	Put	Bond Future	51.2300	0.0512	572.2500	0.5723	1017.021	0	0	0
2015/07/24	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	357.7300	0.3577	100.000	0	0	0
2015/07/24	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	464.8900	0.4649	100.000	0	0	0
2015/07/24	R248	05/11/2015	8.01	Put	Bond Future	9,045.1300	9.0451	9,514.0600	9.5141	5.184	0	0	0
2015/07/24	R248	05/11/2015			Bond Future	8.8002	101.1583	8.8446	100.6894	0.504	0.0000	0.0000	0
2015/07/24	R248	05/11/2015	8.00	Put	Bond Future	9,168.5900	9.1686	9,637.5200	9.6375	5.115	0	0	0
2015/07/24	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R248	05/11/2015	7.99	Put	Bond Future	9,292.3000	9.2923	9,761.2300	9.7612	5.046	0	0	0
2015/07/24	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R248	04/02/2016			Bond Future	8.8486	102.8619	8.8908	102.4204	0.477	0.0000	0.0000	0
2015/07/24	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/24	R248	04/02/2016	8.99	Call	Bond Future	1,465.5800	1.4656	1,024.0700	1.0241	(30.125)	0	0	0
2015/07/24	R248	04/02/2016	9.00	Call	Bond Future	1,567.7900	1.5678	1,126.2800	1.1263	(28.161)	0	0	0
2015/07/24	R248	04/02/2016	9.01	Call	Bond Future	1,669.8100	1.6698	1,228.3000	1.2283	(26.441)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
Total											527666	