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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/07/2015 TO 27/07/2015

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
2015/07/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	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
2015/07/27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2025	06/08/2015			Bond Future	122.4003	122.4003	122.4201	122.4201	0.016	0.0000	0.0000	38
2015/07/27	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2025	06/08/2015	120.99	Call	Bond Future	1,410.3500	1.4103	1,430.0700	1.4301	1.398	0	0	0
2015/07/27	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2025	06/08/2015	121.00	Call	Bond Future	1,400.3500	1.4003	1,420.0700	1.4201	1.408	0	0	0
2015/07/27	2025	06/08/2015	121.01	Call	Bond Future	1,390.3500	1.3903	1,410.0700	1.4101	1.418	0	0	0
2015/07/27	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2025	05/11/2015			Bond Future	124.3867	124.3867	124.4059	124.4059	0.015	0.0000	0.0000	0
2015/07/27	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2025	05/11/2015	123.01	Call	Bond Future	1,376.7200	1.3767	1,395.8800	1.3959	1.392	0	0	0
2015/07/27	2025	05/11/2015	122.99	Call	Bond Future	1,396.7200	1.3967	1,415.8800	1.4159	1.372	0	0	0
2015/07/27	2025	05/11/2015	123.00	Call	Bond Future	1,386.7200	1.3867	1,405.8800	1.4059	1.382	0	0	0
2015/07/27	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2030	06/08/2015			Bond Future	8.5496	95.7423	8.5990	95.3506	0.578	0.0000	0.0000	7,281
2015/07/27	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2030	06/08/2015	7.74	Put	Bond Future	6,753.4600	6.7535	7,145.1900	7.1452	5.800	0	0	0
2015/07/27	2030	06/08/2015	7.76	Put	Bond Future	6,578.7200	6.5787	6,970.4500	6.9704	5.955	0	0	0
2015/07/27	2030	06/08/2015	7.75	Put	Bond Future	6,666.0400	6.6660	7,057.7700	7.0578	5.877	0	0	0
2015/07/27	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2030	05/11/2015			Bond Future	8.6049	97.2882	8.6559	96.8895	0.593	0.0000	0.0000	0
2015/07/27	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2030	05/11/2015	8.49	Put	Bond Future	906.0600	0.9061	1,304.6800	1.3047	43.995	0	0	0
2015/07/27	2030	05/11/2015	8.51	Put	Bond Future	747.4300	0.7474	1,146.0500	1.1461	53.332	0	0	0
2015/07/27	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2030	05/11/2015	8.50	Put	Bond Future	826.7000	0.8267	1,225.3200	1.2253	48.218	0	0	0
2015/07/27	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2032	06/08/2015			Bond Future	8.6348	99.6395	8.6792	99.2617	0.514	0.0000	0.0000	1,579
2015/07/27	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2032	06/08/2015	8.50	Put	Bond Future	1,159.4500	1.1594	1,537.2400	1.5372	32.584	0	0	0
2015/07/27	2032	06/08/2015	8.49	Put	Bond Future	1,246.2900	1.2463	1,624.0800	1.6241	30.313	0	0	0
2015/07/27	2032	06/08/2015	8.51	Put	Bond Future	1,072.7200	1.0727	1,450.5100	1.4505	35.218	0	0	0
2015/07/27	2032	05/11/2015			Bond Future	8.6910	97.0930	8.7369	96.7086	0.527	0.0000	0.0000	0
2015/07/27	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2032	05/11/2015	7.99	Put	Bond Future	6,170.0400	6.1700	6,554.4700	6.5545	6.231	0	0	0

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2015/07/27	2032	05/11/2015	8.01	Put	Bond Future	5,986.2000	5.9862	6,370.6300	6.3706	6.422	0	0	0
2015/07/27	2032	05/11/2015	8.00	Put	Bond Future	6,078.0600	6.0781	6,462.4900	6.4625	6.325	0	0	0
2015/07/27	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2032	04/02/2016			Bond Future	8.7398	98.7626	8.7864	98.3766	0.533	0.0000	0.0000	0
2015/07/27	2032	04/02/2016	8.69	Put	Bond Future	414.7200	0.4147	800.7700	0.8008	93.087	0	0	0
2015/07/27	2032	04/02/2016	8.71	Put	Bond Future	247.7800	0.2478	633.8300	0.6338	155.804	0	0	0
2015/07/27	2032	04/02/2016	8.70	Put	Bond Future	331.2000	0.3312	717.2500	0.7172	116.561	0	0	0
2015/07/27	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2037	06/08/2015			Bond Future	8.7590	97.7837	8.8085	97.3198	0.564	0.0000	0.0000	42,646
2015/07/27	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2037	06/08/2015	8.74	Put	Bond Future	179.6600	0.1797	643.5100	0.6435	258.182	0	0	0
2015/07/27	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	454.9100	0.4549	100.000	0	0	0
2015/07/27	2037	06/08/2015	8.75	Put	Bond Future	85.2900	0.0853	549.1400	0.5491	543.850	0	0	0
2015/07/27	2037	06/08/2015	8.76	Call	Bond Future	8.9400	0.0089	0.0000	0.0000	(100.000)	0	0	0
2015/07/27	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2037	05/11/2015	7.99	Put	Bond Future	8,145.4700	8.1455	8,617.4900	8.6175	5.795	0	0	0
2015/07/27	2037	05/11/2015	8.01	Put	Bond Future	7,934.8800	7.9349	8,406.9000	8.4069	5.949	0	0	0
2015/07/27	2037	05/11/2015			Bond Future	8.8118	99.3625	8.8627	98.8905	0.578	0.0000	0.0000	0
2015/07/27	2037	05/11/2015	8.00	Put	Bond Future	8,040.0900	8.0401	8,512.1100	8.5121	5.871	0	0	0
2015/07/27	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2037	04/02/2016	8.75	Put	Bond Future	1,009.6200	1.0096	1,484.6300	1.4846	47.048	0	0	0
2015/07/27	2037	04/02/2016			Bond Future	8.8588	96.8132	8.9106	96.3382	0.585	0.0000	0.0000	0
2015/07/27	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2037	04/02/2016	8.74	Put	Bond Future	1,103.2400	1.1032	1,578.2500	1.5782	43.056	0	0	0
2015/07/27	2037	04/02/2016	8.76	Put	Bond Future	916.1300	0.9161	1,391.1400	1.3911	51.850	0	0	0
2015/07/27	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2038	06/08/2015			Bond Future	126.0239	126.0239	126.3821	126.3821	0.284	0.0000	0.0000	4,218
2015/07/27	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2038	06/08/2015	127.99	Put	Bond Future	1,966.1400	1.9661	1,607.8900	1.6079	(18.221)	0	0	0
2015/07/27	2038	06/08/2015	128.01	Put	Bond Future	1,986.1400	1.9861	1,627.8900	1.6279	(18.037)	0	0	0
2015/07/27	2038	06/08/2015	128.00	Put	Bond Future	1,976.1400	1.9761	1,617.8900	1.6179	(18.129)	0	0	0
2015/07/27	2038	05/11/2015			Bond Future	128.0688	128.0688	128.4322	128.4322	0.284	0.0000	0.0000	0
2015/07/27	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2038	05/11/2015	133.99	Put	Bond Future	5,921.1800	5.9212	5,557.8400	5.5578	(6.136)	0	0	0
2015/07/27	2038	05/11/2015	134.01	Put	Bond Future	5,941.1800	5.9412	5,577.8400	5.5778	(6.116)	0	0	0
2015/07/27	2038	05/11/2015	134.00	Put	Bond Future	5,931.1800	5.9312	5,567.8400	5.5678	(6.126)	0	0	0
2015/07/27	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/07/27	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2044	06/08/2015			Bond Future	8.7986	99.7754	8.8480	99.2659	0.562	0.0000	0.0000	13,321
2015/07/27	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2044	06/08/2015	8.74	Put	Bond Future	608.6700	0.6087	1,118.1800	1.1182	83.709	0	0	0
2015/07/27	2044	06/08/2015	8.76	Put	Bond Future	400.0500	0.4001	909.5600	0.9096	127.362	0	0	0
2015/07/27	2044	06/08/2015	8.75	Put	Bond Future	504.2700	0.5043	1,013.7800	1.0138	101.039	0	0	0
2015/07/27	2044	05/11/2015			Bond Future	8.8484	101.3864	8.8993	100.8681	0.575	0.0000	0.0000	0
2015/07/27	2044	05/11/2015	8.24	Put	Bond Future	6,572.6400	6.5726	7,090.9300	7.0909	7.886	0	0	0
2015/07/27	2044	05/11/2015	8.26	Put	Bond Future	6,345.0800	6.3451	6,863.3700	6.8634	8.168	0	0	0
2015/07/27	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2044	05/11/2015	8.25	Put	Bond Future	6,458.7500	6.4588	6,977.0400	6.9770	8.025	0	0	0
2015/07/27	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2044	04/02/2016			Bond Future	8.8928	98.7467	8.9446	98.2245	0.582	0.0000	0.0000	0
2015/07/27	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2044	04/02/2016	9.01	Call	Bond Future	1,175.3400	1.1753	653.1300	0.6531	(44.431)	0	0	0
2015/07/27	2044	04/02/2016	8.99	Call	Bond Future	976.4200	0.9764	454.2100	0.4542	(53.482)	0	0	0
2015/07/27	2044	04/02/2016	9.00	Call	Bond Future	1,075.9700	1.0760	553.7600	0.5538	(48.534)	0	0	0
2015/07/27	2046	06/08/2015	129.01	Put	Bond Future	4,395.9900	4.3960	4,374.6100	4.3746	(0.486)	0	0	0
2015/07/27	2046	06/08/2015			Bond Future	124.6140	124.6140	124.6354	124.6354	0.017	0.0000	0.0000	5,722
2015/07/27	2046	06/08/2015	129.00	Put	Bond Future	4,385.9900	4.3860	4,364.6100	4.3646	(0.487)	0	0	0
2015/07/27	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2046	06/08/2015	128.99	Put	Bond Future	4,375.9900	4.3760	4,354.6100	4.3546	(0.489)	0	0	0
2015/07/27	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2046	05/11/2015			Bond Future	125.2300	125.2300	125.2509	125.2509	0.017	0.0000	0.0000	0
2015/07/27	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2046	05/11/2015	132.99	Put	Bond Future	7,759.9900	7.7600	7,739.0600	7.7391	(0.270)	0	0	0
2015/07/27	2046	05/11/2015	133.01	Put	Bond Future	7,779.9900	7.7800	7,759.0600	7.7591	(0.269)	0	0	0
2015/07/27	2046	05/11/2015	133.00	Put	Bond Future	7,769.9900	7.7700	7,749.0600	7.7491	(0.269)	0	0	0
2015/07/27	2050	06/08/2015			Bond Future	134.0613	134.0613	134.5723	134.5723	0.381	0.0000	0.0000	3,821
2015/07/27	2050	06/08/2015	136.99	Put	Bond Future	2,928.7000	2.9287	2,417.7200	2.4177	(17.447)	0	0	0
2015/07/27	2050	06/08/2015	137.01	Put	Bond Future	2,948.7000	2.9487	2,437.7200	2.4377	(17.329)	0	0	0
2015/07/27	2050	06/08/2015	137.00	Put	Bond Future	2,938.7000	2.9387	2,427.7200	2.4277	(17.388)	0	0	0
2015/07/27	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2050	05/11/2015			Bond Future	136.2368	136.2368	136.7554	136.7554	0.381	0.0000	0.0000	0
2015/07/27	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2050	05/11/2015	144.99	Put	Bond Future	8,753.1700	8.7532	8,234.6200	8.2346	(5.924)	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
2015/07/27	2050	05/11/2015	145.01	Put	Bond Future	8,773.1700	8.7732	8,254.6200	8.2546	(5.911)	0	0	0
2015/07/27	2050	05/11/2015	145.00	Put	Bond Future	8,763.1700	8.7632	8,244.6200	8.2446	(5.917)	0	0	0
2015/07/27	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	AL37	06/08/2015			Index Future	459.4670	459.4670	458.8170	458.8170	(0.141)	0.0000	0.0000	26
2015/07/27	AL37	05/11/2015			Index Future	466.9650	466.9650	466.2980	466.2980	(0.143)	0.0000	0.0000	0
2015/07/27	AL7T	06/08/2015			Index Future	543.7110	543.7110	542.3770	542.3770	(0.245)	0.0000	0.0000	1
2015/07/27	AL7T	05/11/2015			Index Future	552.5840	552.5840	551.2210	551.2210	(0.247)	0.0000	0.0000	0
2015/07/27	ALBI	06/08/2015			Index Future	497.2830	497.2830	495.8150	495.8150	(0.295)	0.0000	0.0000	508
2015/07/27	ALBI	05/11/2015			Index Future	505.3980	505.3980	503.9000	503.9000	(0.296)	0.0000	0.0000	103
2015/07/27	ALBI	04/02/2016			Index Future	514.0840	514.0840	512.5830	512.5830	(0.292)	0.0000	0.0000	0
2015/07/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	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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2015/07/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/07/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	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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2015/07/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/27	EL28	06/08/2015	125.00	Call	Bond Future	1,099.2600	1.0993	1,121.3300	1.1213	2.008	0	0	0
2015/07/27	EL28	06/08/2015			Bond Future	126.0993	126.0993	126.1213	126.1213	0.018	0.0000	0.0000	0
2015/07/27	EL28	06/08/2015	125.01	Call	Bond Future	1,089.2600	1.0893	1,111.3300	1.1113	2.026	0	0	0
2015/07/27	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	EL28	06/08/2015	124.99	Call	Bond Future	1,109.2600	1.1093	1,131.3300	1.1313	1.990	0	0	0
2015/07/27	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	EL28	05/11/2015	126.99	Put	Bond Future	392.3600	0.3924	370.7100	0.3707	(5.518)	0	0	0
2015/07/27	EL28	05/11/2015			Bond Future	126.5976	126.5976	126.6193	126.6193	0.017	0.0000	0.0000	0
2015/07/27	EL28	05/11/2015	127.01	Put	Bond Future	412.3600	0.4124	390.7100	0.3907	(5.250)	0	0	0
2015/07/27	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	EL28	05/11/2015	127.00	Put	Bond Future	402.3600	0.4024	380.7100	0.3807	(5.381)	0	0	0
2015/07/27	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	ES33	06/08/2015			Bond Future	9.6488	84.8222	9.6979	84.4649	0.509	0.0000	0.0000	6,396
2015/07/27	ES33	06/08/2015	9.59	Put	Bond Future	430.3800	0.4304	787.6400	0.7876	83.010	0	0	0
2015/07/27	ES33	06/08/2015	9.61	Put	Bond Future	283.5800	0.2836	640.8400	0.6408	125.982	0	0	0
2015/07/27	ES33	06/08/2015	9.60	Put	Bond Future	356.9300	0.3569	714.1900	0.7142	100.092	0	0	0
2015/07/27	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	ES33	05/11/2015	9.00	Put	Bond Future	5,529.2200	5.5292	5,892.7700	5.8928	6.575	0	0	0
2015/07/27	ES33	05/11/2015			Bond Future	9.7325	82.4042	9.7832	82.0406	0.522	0.0000	0.0000	0
2015/07/27	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	ES33	05/11/2015	8.99	Put	Bond Future	5,608.5500	5.6086	5,972.1000	5.9721	6.482	0	0	0
2015/07/27	ES33	05/11/2015	9.01	Put	Bond Future	5,449.9900	5.4500	5,813.5400	5.8135	6.671	0	0	0
2015/07/27	ES33	04/02/2016	10.01	Call	Bond Future	1,385.5700	1.3856	1,020.0500	1.0200	(26.380)	0	0	0
2015/07/27	ES33	04/02/2016			Bond Future	9.8117	83.8210	9.8635	83.4555	0.528	0.0000	0.0000	0
2015/07/27	ES33	04/02/2016	9.99	Call	Bond Future	1,247.4400	1.2474	881.9200	0.8819	(29.302)	0	0	0
2015/07/27	ES33	04/02/2016	10.00	Call	Bond Future	1,316.5500	1.3166	951.0300	0.9510	(27.763)	0	0	0
2015/07/27	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	GOVI	06/08/2015			GOVI	493.3370	493.3370	491.9970	491.9970	(0.272)	0.0000	0.0000	475
2015/07/27	GOVI	06/08/2015	499.99	Put	GOVI	66,530.0000	6.6530	79,930.0000	7.9930	20.141	0	0	0
2015/07/27	GOVI	06/08/2015	500.01	Put	GOVI	66,730.0000	6.6730	80,130.0000	8.0130	20.081	0	0	0
2015/07/27	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	GOVI	06/08/2015	500.00	Put	GOVI	66,630.0000	6.6630	80,030.0000	8.0030	20.111	0	0	0
2015/07/27	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	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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2015/07/27	GOVI	05/11/2015	530.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	GOVI	05/11/2015			GOVI	501.3880		501.3880	500.0190	500.0190	(0.273)	0.0000	0.0000	28
2015/07/27	GOVI	05/11/2015	530.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	GOVI	05/11/2015	529.99	Put	GOVI	286,020.0000		28.6020	299,710.0000	29.9710	4.786	0	0	0
2015/07/27	GOVI	05/11/2015	530.01	Put	GOVI	286,220.0000		28.6220	299,910.0000	29.9910	4.783	0	0	0
2015/07/27	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	GOVI	05/11/2015	530.00	Put	GOVI	286,120.0000		28.6120	299,810.0000	29.9810	4.785	0	0	0
2015/07/27	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	GOVI	04/02/2016			GOVI	510.0050		510.0050	508.6350	508.6350	(0.269)	0.0000	0.0000	0
2015/07/27	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	GOVI	04/02/2016	511.99	Put	GOVI	19,850.0000		1.9850	33,550.0000	3.3550	69.018	0	0	0
2015/07/27	GOVI	04/02/2016	512.01	Put	GOVI	20,050.0000		2.0050	33,750.0000	3.3750	68.329	0	0	0
2015/07/27	GOVI	04/02/2016	512.00	Put	GOVI	19,950.0000		1.9950	33,650.0000	3.3650	68.672	0	0	0
2015/07/27	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/07/27	IGOV	06/08/2015			Index Future	230.0920		230.0920	230.1870	230.1870	0.041	0.0000	0.0000	1,038
2015/07/27	IGOV	05/11/2015			Index Future	233.8660		233.8660	233.9590	233.9590	0.040	0.0000	0.0000	17
2015/07/27	IGOV	04/02/2016			Index Future	237.9040		237.9040	238.0100	238.0100	0.045	0.0000	0.0000	0
2015/07/27	ILBI	06/08/2015			Index Future	624.1620		624.1620	624.1910	624.1910	0.005	0.0000	0.0000	159
2015/07/27	ILBI	05/11/2015			Index Future	634.4930		634.4930	634.5130	634.5130	0.003	0.0000	0.0000	0
2015/07/27	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/07/27	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/07/27	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/07/27	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/07/27	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/07/27	JBAF	19/08/2015			Jibar Tradeable Future	6.3300		93.6700	6.3300	93.6700	0.000	0.0000	0.0000	0
2015/07/27	JBAF	16/09/2015			Jibar Tradeable Future	6.3600		93.6400	6.3600	93.6400	0.000	0.0000	0.0000	0
2015/07/27	JBAF	21/10/2015			Jibar Tradeable Future	6.4800		93.5200	6.4800	93.5200	0.000	0.0000	0.0000	0
2015/07/27	JBAF	18/11/2015			Jibar Tradeable Future	6.5100		93.4900	6.5100	93.4900	0.000	0.0000	0.0000	0
2015/07/27	JBAF	15/12/2015			Jibar Tradeable Future	6.6300		93.3700	6.6300	93.3700	0.000	0.0000	0.0000	0
2015/07/27	JBAF	17/02/2016			Jibar Tradeable Future	6.7600		93.2400	6.7600	93.2400	0.000	0.0000	0.0000	2,000
2015/07/27	JBAF	16/03/2016			Jibar Tradeable Future	6.8700		93.1300	6.8700	93.1300	0.000	0.0000	0.0000	0
2015/07/27	JBAF	15/06/2016			Jibar Tradeable Future	7.0700		92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2015/07/27	JBAF	21/09/2016			Jibar Tradeable Future	7.2500		92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2015/07/27	JBAF	21/12/2016			Jibar Tradeable Future	7.3700		92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2015/07/27	JBAF	15/03/2017			Jibar Tradeable Future	7.4800		92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2015/07/27	JBAF	21/06/2017			Jibar Tradeable Future	7.6000		92.4000	7.6000	92.4000	0.000	0.0000	0.0000	0

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2015/07/27	R023	06/08/2015	8.24	Call	Bond Future	1,283.1400	1.2831	1,062.8800	1.0629	(17.166)	0	0	0
2015/07/27	R023	06/08/2015	9.07	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	911
2015/07/27	R023	06/08/2015			Bond Future	8.0360	101.8716	8.0754	101.6545	0.490	0.0000	0.0000	20,928
2015/07/27	R023	06/08/2015	8.26	Put	Bond Future	142.9700	0.1430	137.9600	0.1380	(3.504)	0	0	0
2015/07/27	R023	06/08/2015	9.07	Call	Bond Future	5,510.0300	5.5100	5,292.9100	5.2929	(3.940)	0	0	0
2015/07/27	R023	06/08/2015	8.25	Put	Bond Future	153.3200	0.1533	149.1800	0.1492	(2.700)	0	0	0
2015/07/27	R023	06/08/2015	8.24	Put	Bond Future	164.3300	0.1643	161.1700	0.1612	(1.923)	0	0	0
2015/07/27	R023	06/08/2015	8.25	Call	Bond Future	1,326.5800	1.3266	1,105.3400	1.1053	(16.677)	0	0	0
2015/07/27	R023	06/08/2015	8.26	Call	Bond Future	1,370.6300	1.3706	1,148.5200	1.1485	(16.205)	0	0	0
2015/07/27	R023	05/11/2015			Bond Future	8.1015	99.5922	8.1427	99.3711	0.509	0.0000	0.0000	0
2015/07/27	R023	05/11/2015	7.99	Put	Bond Future	1,883.4600	1.8835	1,986.0500	1.9860	5.447	0	0	0
2015/07/27	R023	05/11/2015	8.01	Put	Bond Future	1,824.2400	1.8242	1,924.2700	1.9243	5.483	0	0	0
2015/07/27	R023	05/11/2015	7.99	Call	Bond Future	1,282.5500	1.2825	1,164.0000	1.1640	(9.243)	0	0	0
2015/07/27	R023	05/11/2015	8.00	Put	Bond Future	1,853.7000	1.8537	1,955.0000	1.9550	5.465	0	0	0
2015/07/27	R023	05/11/2015	8.00	Call	Bond Future	1,306.8800	1.3069	1,187.0400	1.1870	(9.170)	0	0	0
2015/07/27	R023	05/11/2015	8.01	Call	Bond Future	1,331.4800	1.3315	1,210.3700	1.2104	(9.096)	0	0	0
2015/07/27	R023	04/02/2016	8.01	Put	Bond Future	2,508.3300	2.5083	2,614.8700	2.6149	4.247	0	0	0
2015/07/27	R023	04/02/2016			Bond Future	8.1582	101.3044	8.2004	101.0845	0.518	0.0000	0.0000	0
2015/07/27	R023	04/02/2016	8.00	Put	Bond Future	2,537.2200	2.5372	2,644.6700	2.6447	4.235	0	0	0
2015/07/27	R023	04/02/2016	8.01	Call	Bond Future	1,732.1200	1.7321	1,618.7800	1.6188	(6.543)	0	0	0
2015/07/27	R023	04/02/2016	7.99	Call	Bond Future	1,684.7700	1.6848	1,573.2500	1.5732	(6.619)	0	0	0
2015/07/27	R023	04/02/2016	8.00	Call	Bond Future	1,708.3500	1.7084	1,595.9200	1.5959	(6.581)	0	0	0
2015/07/27	R023	04/02/2016	7.99	Put	Bond Future	2,566.3400	2.5663	2,674.7000	2.6747	4.222	0	0	0
2015/07/27	R186	06/08/2015	7.65	Call	Bond Future	15.6400	0.0156	3.5300	0.0035	(77.430)	0	0	75
2015/07/27	R186	06/08/2015	8.00	Put	Bond Future	1,650.7600	1.6508	1,820.4900	1.8205	10.282	0	0	0
2015/07/27	R186	06/08/2015	8.90	Put	Bond Future	2.2100	0.0022	0.9400	0.0009	(57.466)	0	0	5,350
2015/07/27	R186	06/08/2015			Bond Future	8.1596	118.5886	8.1990	118.2678	0.483	8.1745	8.1745	34,881
2015/07/27	R186	06/08/2015	8.50	Call	Bond Future	2,830.6600	2.8307	2,495.6800	2.4957	(11.834)	0	0	0
2015/07/27	R186	06/08/2015	8.55	Put	Bond Future	67.1500	0.0671	54.2000	0.0542	(19.285)	0	0	7,229
2015/07/27	R186	06/08/2015	7.85	Call	Bond Future	111.3100	0.1113	45.2200	0.0452	(59.375)	0	0	20
2015/07/27	R186	06/08/2015	8.00	Call	Bond Future	339.4900	0.3395	188.4400	0.1884	(44.493)	0	0	0
2015/07/27	R186	06/08/2015	8.01	Call	Bond Future	362.1600	0.3622	204.5300	0.2045	(43.525)	0	0	0
2015/07/27	R186	06/08/2015	7.75	Call	Bond Future	44.8900	0.0449	13.9500	0.0140	(68.924)	0	0	0
2015/07/27	R186	06/08/2015	8.35	Call	Bond Future	1,826.7700	1.8268	1,501.9100	1.5019	(17.783)	0	0	20
2015/07/27	R186	06/08/2015	7.99	Call	Bond Future	317.8700	0.3179	173.3400	0.1733	(45.468)	0	0	0
2015/07/27	R186	06/08/2015	8.68	Put	Bond Future	21.4300	0.0214	14.2500	0.0143	(33.504)	0	0	20
2015/07/27	R186	06/08/2015	8.46	Put	Bond Future	135.2800	0.1353	121.2000	0.1212	(10.408)	0	0	75
2015/07/27	R186	06/08/2015	8.45	Call	Bond Future	2,480.6100	2.4806	2,146.0100	2.1460	(13.489)	0	0	0
2015/07/27	R186	06/08/2015	8.05	Call	Bond Future	463.9400	0.4639	279.6300	0.2796	(39.727)	0	0	75
2015/07/27	R186	06/08/2015	7.65	Put	Bond Future	4,273.0000	4.2730	4,581.6700	4.5817	7.224	0	0	0
2015/07/27	R186	06/08/2015	8.50	Put	Bond Future	100.0200	0.1000	85.8200	0.0858	(14.197)	0	0	5,229
2015/07/27	R186	06/08/2015	8.55	Call	Bond Future	3,191.5400	3.1915	2,857.8100	2.8578	(10.457)	0	0	0
2015/07/27	R186	06/08/2015	7.75	Put	Bond Future	3,450.4300	3.4504	3,740.2700	3.7403	8.400	0	0	0
2015/07/27	R186	06/08/2015	8.45	Put	Bond Future	145.5800	0.1456	131.7600	0.1318	(9.493)	0	0	4,229
2015/07/27	R186	06/08/2015	7.99	Put	Bond Future	1,711.9500	1.7119	1,888.2000	1.8882	10.295	0	0	0
2015/07/27	R186	06/08/2015	8.05	Put	Bond Future	1,362.3200	1.3623	1,498.7900	1.4988	10.017	0	0	0
2015/07/27	R186	06/08/2015	8.90	Call	Bond Future	5,831.3100	5.8313	5,509.2600	5.5093	(5.523)	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
2015/07/27	R186	06/08/2015	8.46	Call	Bond Future	2,549.5800	2.5496	2,214.7200	2.2147	(13.134)	0	0	0
2015/07/27	R186	06/08/2015	7.85	Put	Bond Future	2,673.1400	2.6731	2,927.8300	2.9278	9.528	0	0	0
2015/07/27	R186	06/08/2015	8.01	Put	Bond Future	1,590.6900	1.5907	1,753.8400	1.7538	10.257	0	0	0
2015/07/27	R186	06/08/2015	8.35	Put	Bond Future	288.6100	0.2886	284.5300	0.2845	(1.414)	0	0	0
2015/07/27	R186	06/08/2015	8.68	Call	Bond Future	4,160.8800	4.1609	3,832.9200	3.8329	(7.882)	0	0	0
2015/07/27	R186	05/11/2015	8.24	Call	Bond Future	2,495.8000	2.4958	2,293.6800	2.2937	(8.098)	0	0	0
2015/07/27	R186	05/11/2015	8.25	Put	Bond Future	2,255.3300	2.2553	2,378.1100	2.3781	5.444	0	0	8,690
2015/07/27	R186	05/11/2015	8.45	Call	Bond Future	3,443.9000	3.4439	3,207.4800	3.2075	(6.865)	0	0	0
2015/07/27	R186	05/11/2015	8.85	Put	Bond Future	710.5800	0.7106	752.4500	0.7525	5.892	0	0	843
2015/07/27	R186	05/11/2015	7.75	Put	Bond Future	4,733.0900	4.7331	4,947.7900	4.9478	4.536	0	0	0
2015/07/27	R186	05/11/2015			Bond Future	8.2146	120.5033	8.2556	120.1767	0.499	0.0000	0.0000	5,170
2015/07/27	R186	05/11/2015	9.00	Put	Bond Future	508.5800	0.5086	538.3600	0.5384	5.856	0	0	2,600
2015/07/27	R186	05/11/2015	8.22	Call	Bond Future	2,413.5100	2.4135	2,214.9000	2.2149	(8.229)	0	0	0
2015/07/27	R186	05/11/2015	8.24	Put	Bond Future	2,293.3900	2.2934	2,417.9000	2.4179	5.429	0	0	0
2015/07/27	R186	05/11/2015	8.35	Put	Bond Future	1,898.0300	1.8980	2,003.9400	2.0039	5.580	0	0	9,370
2015/07/27	R186	05/11/2015	8.26	Put	Bond Future	2,217.4700	2.2175	2,338.5200	2.3385	5.459	0	0	0
2015/07/27	R186	05/11/2015	8.50	Put	Bond Future	1,443.0600	1.4431	1,525.9300	1.5259	5.743	0	0	4,666
2015/07/27	R186	05/11/2015	8.55	Put	Bond Future	1,312.1500	1.3122	1,388.0400	1.3880	5.784	0	0	4,667
2015/07/27	R186	05/11/2015	8.35	Call	Bond Future	2,972.5200	2.9725	2,751.8000	2.7518	(7.425)	0	0	843
2015/07/27	R186	05/11/2015	7.86	Call	Bond Future	1,206.5900	1.2066	1,074.6400	1.0746	(10.936)	0	0	674
2015/07/27	R186	05/11/2015	7.73	Call	Bond Future	896.1300	0.8961	787.7500	0.7878	(12.094)	0	0	169
2015/07/27	R186	05/11/2015	8.45	Put	Bond Future	1,584.3400	1.5843	1,674.5500	1.6746	5.694	0	0	6,248
2015/07/27	R186	05/11/2015	8.85	Call	Bond Future	5,638.3600	5.6384	5,353.6000	5.3536	(5.050)	0	0	0
2015/07/27	R186	05/11/2015	9.00	Call	Bond Future	6,557.9000	6.5579	6,261.0500	6.2611	(4.527)	0	0	0
2015/07/27	R186	05/11/2015	8.25	Call	Bond Future	2,537.3900	2.5374	2,333.5400	2.3335	(8.034)	0	0	0
2015/07/27	R186	05/11/2015	7.75	Call	Bond Future	939.8500	0.9398	827.9200	0.8279	(11.909)	0	0	1,200
2015/07/27	R186	05/11/2015	7.86	Put	Bond Future	4,086.8000	4.0868	4,281.4800	4.2815	4.764	0	0	0
2015/07/27	R186	05/11/2015	7.73	Put	Bond Future	4,856.3900	4.8564	5,074.6400	5.0746	4.494	0	0	0
2015/07/27	R186	05/11/2015	8.22	Put	Bond Future	2,370.6200	2.3706	2,498.6400	2.4986	5.400	0	0	1,090
2015/07/27	R186	05/11/2015	8.26	Call	Bond Future	2,579.1100	2.5791	2,373.5300	2.3735	(7.971)	0	0	0
2015/07/27	R186	05/11/2015	8.50	Call	Bond Future	3,692.4200	3.6924	3,448.6600	3.4487	(6.602)	0	0	0
2015/07/27	R186	05/11/2015	8.55	Call	Bond Future	3,949.5000	3.9495	3,698.7600	3.6988	(6.349)	0	0	0
2015/07/27	R186	04/02/2016	7.50	Call	Bond Future	928.3500	0.9283	841.5900	0.8416	(9.346)	0	0	0
2015/07/27	R186	04/02/2016			Bond Future	8.2600	117.2758	8.3017	116.9497	0.505	0.0000	0.0000	5,512
2015/07/27	R186	04/02/2016	7.51	Call	Bond Future	946.8000	0.9468	858.8100	0.8588	(9.293)	0	0	0
2015/07/27	R186	04/02/2016	7.49	Call	Bond Future	910.1600	0.9102	824.6100	0.8246	(9.399)	0	0	0
2015/07/27	R186	04/02/2016	7.50	Put	Bond Future	7,091.9300	7.0919	7,331.3600	7.3314	3.376	0	0	0
2015/07/27	R186	04/02/2016	7.49	Put	Bond Future	7,157.7600	7.1578	7,398.4000	7.3984	3.362	0	0	0
2015/07/27	R186	04/02/2016	7.51	Put	Bond Future	7,026.4400	7.0264	7,264.6400	7.2646	3.390	0	0	0
2015/07/27	R186	05/05/2016			Bond Future	8.2937	119.4006	8.3386	119.0564	0.541	0.0000	0.0000	0
2015/07/27	R186	05/05/2016	8.34	Call	Bond Future	4,044.0800	4.0441	3,843.5300	3.8435	(4.959)	0	0	0
2015/07/27	R186	05/05/2016	8.35	Call	Bond Future	4,083.9800	4.0840	3,882.3500	3.8824	(4.937)	0	0	0
2015/07/27	R186	05/05/2016	8.33	Call	Bond Future	4,003.9600	4.0040	3,804.5100	3.8045	(4.981)	0	0	0
2015/07/27	R186	05/05/2016	8.35	Put	Bond Future	3,652.4600	3.6525	3,795.0400	3.7950	3.904	0	0	0
2015/07/27	R186	05/05/2016	7.56	Put	Bond Future	7,401.9500	7.4020	7,634.5900	7.6346	3.143	0	0	0
2015/07/27	R186	05/05/2016	8.34	Put	Bond Future	3,689.0100	3.6890	3,832.6700	3.8327	3.894	0	0	0
2015/07/27	R186	05/05/2016	7.56	Call	Bond Future	1,576.4000	1.5764	1,464.8300	1.4648	(7.078)	0	0	0
2015/07/27	R186	05/05/2016	8.33	Put	Bond Future	3,725.4000	3.7254	3,870.1600	3.8702	3.886	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
2015/07/27	R197	06/08/2015	288.00	Call	Bond Future	4,785.6900	4.7857	4,832.6000	4.8326	0.980	0	0	0
2015/07/27	R197	06/08/2015			Bond Future	292.7857	292.7857	292.8326	292.8326	0.016	0.0000	0.0000	929
2015/07/27	R197	06/08/2015	288.01	Call	Bond Future	4,775.6900	4.7757	4,822.6000	4.8226	0.982	0	0	0
2015/07/27	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R197	06/08/2015	287.99	Call	Bond Future	4,795.6900	4.7957	4,842.6000	4.8426	0.978	0	0	0
2015/07/27	R197	05/11/2015	295.00	Call	Bond Future	2,537.1100	2.5371	2,582.7000	2.5827	1.797	0	0	0
2015/07/27	R197	05/11/2015			Bond Future	297.5371	297.5371	297.5827	297.5827	0.015	0.0000	0.0000	0
2015/07/27	R197	05/11/2015	294.99	Call	Bond Future	2,547.1100	2.5471	2,592.7000	2.5927	1.790	0	0	0
2015/07/27	R197	05/11/2015	295.01	Call	Bond Future	2,527.1100	2.5271	2,572.7000	2.5727	1.804	0	0	0
2015/07/27	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R202	06/08/2015			Bond Future	235.8185	235.8185	235.1932	235.1932	(0.265)	0.0000	0.0000	52,774
2015/07/27	R202	06/08/2015	239.99	Put	Bond Future	4,171.5100	4.1715	4,796.8100	4.7968	14.990	0	0	0
2015/07/27	R202	06/08/2015	240.00	Put	Bond Future	4,181.5100	4.1815	4,806.8100	4.8068	14.954	0	0	0
2015/07/27	R202	06/08/2015	240.01	Put	Bond Future	4,191.5100	4.1915	4,816.8100	4.8168	14.918	0	0	0
2015/07/27	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R202	05/11/2015			Bond Future	239.6453	239.6453	239.0084	239.0084	(0.266)	0.0000	0.0000	0
2015/07/27	R202	05/11/2015	245.99	Put	Bond Future	6,344.6600	6.3447	6,981.6100	6.9816	10.039	0	0	0
2015/07/27	R202	05/11/2015	246.01	Put	Bond Future	6,364.6600	6.3647	7,001.6100	7.0016	10.008	0	0	0
2015/07/27	R202	05/11/2015	246.00	Put	Bond Future	6,354.6600	6.3547	6,991.6100	6.9916	10.023	0	0	0
2015/07/27	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R203	06/08/2015	6.74	Call	Bond Future	7.2100	0.0072	1.9800	0.0020	(72.538)	0	0	0
2015/07/27	R203	06/08/2015	6.75	Put	Bond Future	797.1100	0.7971	867.5300	0.8675	8.834	0	0	0
2015/07/27	R203	06/08/2015	7.84	Call	Bond Future	1,317.8000	1.3178	1,241.3300	1.2413	(5.803)	0	0	0
2015/07/27	R203	06/08/2015			Bond Future	7.1549	105.4453	7.1942	105.3692	0.549	0.0000	0.0000	17,933
2015/07/27	R203	06/08/2015	6.75	Call	Bond Future	8.0500	0.0081	2.2800	0.0023	(71.677)	0	0	0
2015/07/27	R203	06/08/2015	6.76	Call	Bond Future	8.9600	0.0090	2.6200	0.0026	(70.759)	0	0	0
2015/07/27	R203	06/08/2015	6.74	Put	Bond Future	815.8600	0.8159	886.8200	0.8868	8.698	0	0	0
2015/07/27	R203	06/08/2015	7.84	Put	Bond Future	0.5100	0.0005	0.2300	0.0002	(54.902)	0	0	5,000
2015/07/27	R203	06/08/2015	6.76	Put	Bond Future	778.4400	0.7784	848.2900	0.8483	8.973	0	0	0
2015/07/27	R203	05/11/2015	5.99	Call	Bond Future	8.8300	0.0088	6.5400	0.0065	(25.934)	0	0	0
2015/07/27	R203	05/11/2015	6.00	Put	Bond Future	2,161.2400	2.1612	2,236.8900	2.2369	3.500	0	0	0
2015/07/27	R203	05/11/2015			Bond Future	7.2334	102.9816	7.2787	102.9035	0.627	0.0000	0.0000	2,299
2015/07/27	R203	05/11/2015	6.00	Call	Bond Future	9.2200	0.0092	6.8500	0.0069	(25.705)	0	0	0
2015/07/27	R203	05/11/2015	6.01	Call	Bond Future	9.6300	0.0096	7.1700	0.0072	(25.545)	0	0	0
2015/07/27	R203	05/11/2015	5.99	Put	Bond Future	2,178.5400	2.1785	2,254.2700	2.2543	3.476	0	0	0
2015/07/27	R203	05/11/2015	6.01	Put	Bond Future	2,143.9600	2.1440	2,219.5200	2.2195	3.524	0	0	0
2015/07/27	R203	04/02/2016	7.26	Put	Bond Future	485.5200	0.4855	520.6100	0.5206	7.227	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
2015/07/27	R203	04/02/2016	7.25	Put	Bond Future	492.9600	0.4930	528.4300	0.5284	7.195	0	0	0
2015/07/27	R203	04/02/2016			Bond Future	7.2835	104.7522	7.3330	104.6781	0.679	0.0000	0.0000	0
2015/07/27	R203	04/02/2016	7.26	Call	Bond Future	450.3500	0.4503	411.3700	0.4114	(8.655)	0	0	0
2015/07/27	R203	04/02/2016	7.24	Call	Bond Future	435.3300	0.4353	397.1300	0.3971	(8.775)	0	0	0
2015/07/27	R203	04/02/2016	7.25	Call	Bond Future	442.8100	0.4428	404.2100	0.4042	(8.717)	0	0	0
2015/07/27	R203	04/02/2016	7.24	Put	Bond Future	500.4700	0.5005	536.3400	0.5363	7.167	0	0	0
2015/07/27	R204	06/08/2015	7.74	Call	Bond Future	814.1300	0.8141	708.2800	0.7083	(13.002)	0	0	0
2015/07/27	R204	06/08/2015	7.75	Put	Bond Future	44.4100	0.0444	39.2700	0.0393	(11.574)	0	0	0
2015/07/27	R204	06/08/2015			Bond Future	7.4792	102.6432	7.5134	102.5425	0.457	0.0000	0.0000	15,357
2015/07/27	R204	06/08/2015	8.41	Call	Bond Future	2,701.4900	2.7015	2,600.7000	2.6007	(3.731)	0	0	0
2015/07/27	R204	06/08/2015	7.74	Put	Bond Future	48.2000	0.0482	43.1200	0.0431	(10.539)	0	0	0
2015/07/27	R204	06/08/2015	7.76	Put	Bond Future	40.8600	0.0409	35.7100	0.0357	(12.604)	0	0	0
2015/07/27	R204	06/08/2015	8.41	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	699
2015/07/27	R204	06/08/2015	7.75	Call	Bond Future	839.5700	0.8396	733.6600	0.7337	(12.615)	0	0	0
2015/07/27	R204	06/08/2015	7.76	Call	Bond Future	865.2400	0.8652	759.3200	0.7593	(12.242)	0	0	0
2015/07/27	R204	05/11/2015			Bond Future	7.5565	104.3005	7.5940	104.1975	0.496	0.0000	0.0000	28
2015/07/27	R204	05/11/2015	6.25	Call	Bond Future	14.9300	0.0149	11.5700	0.0116	(22.505)	0	0	0
2015/07/27	R204	05/11/2015	6.24	Put	Bond Future	3,716.0600	3.7161	3,815.7900	3.8158	2.684	0	0	0
2015/07/27	R204	05/11/2015	6.26	Put	Bond Future	3,659.8200	3.6598	3,759.3100	3.7593	2.718	0	0	0
2015/07/27	R204	05/11/2015	6.25	Put	Bond Future	3,687.9300	3.6879	3,787.5400	3.7875	2.701	0	0	0
2015/07/27	R204	05/11/2015	6.26	Call	Bond Future	15.5600	0.0156	12.0800	0.0121	(22.365)	0	0	0
2015/07/27	R204	05/11/2015	6.24	Call	Bond Future	14.3200	0.0143	11.0800	0.0111	(22.626)	0	0	0
2015/07/27	R204	04/02/2016	7.50	Call	Bond Future	741.9800	0.7420	691.2200	0.6912	(6.841)	0	0	0
2015/07/27	R204	04/02/2016			Bond Future	7.6134	102.0561	7.6525	101.9566	0.513	0.0000	0.0000	0
2015/07/27	R204	04/02/2016	7.51	Call	Bond Future	753.9700	0.7540	702.7300	0.7027	(6.796)	0	0	0
2015/07/27	R204	04/02/2016	7.49	Put	Bond Future	1,045.0900	1.0451	1,094.3000	1.0943	4.709	0	0	0
2015/07/27	R204	04/02/2016	7.51	Put	Bond Future	1,017.8300	1.0178	1,066.0800	1.0661	4.740	0	0	0
2015/07/27	R204	04/02/2016	7.49	Call	Bond Future	730.1100	0.7301	679.8300	0.6798	(6.887)	0	0	0
2015/07/27	R204	04/02/2016	7.50	Put	Bond Future	1,031.4000	1.0314	1,080.1300	1.0801	4.725	0	0	0
2015/07/27	R207	06/08/2015	7.76	Call	Bond Future	514.5600	0.5146	375.6200	0.3756	(27.002)	0	0	0
2015/07/27	R207	06/08/2015			Bond Future	7.6827	98.9456	7.7270	98.7837	0.577	0.0000	0.0000	46,035
2015/07/27	R207	06/08/2015	7.74	Call	Bond Future	469.8900	0.4699	335.7800	0.3358	(28.541)	0	0	0
2015/07/27	R207	06/08/2015	7.75	Call	Bond Future	491.9500	0.4920	355.3700	0.3554	(27.763)	0	0	0
2015/07/27	R207	06/08/2015	7.46	Call	Bond Future	83.8100	0.0838	37.4300	0.0374	(55.339)	0	0	70
2015/07/27	R207	06/08/2015	7.74	Put	Bond Future	260.6100	0.2606	288.4300	0.2884	10.675	0	0	0
2015/07/27	R207	06/08/2015	7.46	Put	Bond Future	902.1800	0.9022	1,017.7300	1.0177	12.808	0	0	0
2015/07/27	R207	06/08/2015	7.76	Put	Bond Future	232.3700	0.2324	255.3600	0.2554	9.894	0	0	0
2015/07/27	R207	06/08/2015	7.75	Put	Bond Future	246.2000	0.2462	271.5500	0.2716	10.297	0	0	0
2015/07/27	R207	05/11/2015	7.76	Call	Bond Future	978.9200	0.9789	883.1400	0.8831	(9.784)	0	0	0
2015/07/27	R207	05/11/2015			Bond Future	7.7527	100.5432	7.8002	100.3781	0.613	0.0000	0.0000	1,404
2015/07/27	R207	05/11/2015	7.74	Call	Bond Future	943.3100	0.9433	849.4600	0.8495	(9.949)	0	0	0
2015/07/27	R207	05/11/2015	7.50	Call	Bond Future	577.4600	0.5775	507.5000	0.5075	(12.115)	0	0	19
2015/07/27	R207	05/11/2015	7.75	Call	Bond Future	961.0200	0.9610	866.2000	0.8662	(9.867)	0	0	0
2015/07/27	R207	05/11/2015	7.43	Call	Bond Future	491.5800	0.4916	428.5500	0.4285	(12.822)	0	0	53
2015/07/27	R207	05/11/2015	7.74	Put	Bond Future	987.3700	0.9874	1,058.6000	1.0586	7.214	0	0	0
2015/07/27	R207	05/11/2015	7.76	Put	Bond Future	953.4400	0.9534	1,022.7400	1.0227	7.268	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
2015/07/27	R207	05/11/2015	7.43	Put	Bond Future	1,621.2200	1.6212	1,723.2700	1.7233	6.295	0	0	0
2015/07/27	R207	05/11/2015	7.75	Put	Bond Future	970.3000	0.9703	1,040.5600	1.0406	7.241	0	0	0
2015/07/27	R207	05/11/2015	7.50	Put	Bond Future	1,460.7000	1.4607	1,555.8200	1.5558	6.512	0	0	0
2015/07/27	R207	04/02/2016	7.49	Put	Bond Future	1,781.6400	1.7816	1,878.2200	1.8782	5.421	0	0	0
2015/07/27	R207	04/02/2016	7.27	Put	Bond Future	2,277.3200	2.2773	2,389.6900	2.3897	4.934	0	0	0
2015/07/27	R207	04/02/2016			Bond Future	7.8086	98.6295	7.8581	98.4667	0.634	0.0000	0.0000	0
2015/07/27	R207	04/02/2016	7.51	Put	Bond Future	1,740.2600	1.7403	1,835.3500	1.8353	5.464	0	0	0
2015/07/27	R207	04/02/2016	7.27	Call	Bond Future	483.8400	0.4838	433.3700	0.4334	(10.431)	0	0	43
2015/07/27	R207	04/02/2016	7.50	Call	Bond Future	737.9200	0.7379	670.9200	0.6709	(9.080)	0	0	19
2015/07/27	R207	04/02/2016	7.51	Call	Bond Future	750.7800	0.7508	683.0300	0.6830	(9.024)	0	0	0
2015/07/27	R207	04/02/2016	7.49	Call	Bond Future	725.4600	0.7255	659.2000	0.6592	(9.134)	0	0	0
2015/07/27	R207	04/02/2016	7.50	Put	Bond Future	1,760.7400	1.7607	1,856.5800	1.8566	5.443	0	0	0
2015/07/27	R207	05/05/2016	7.86	Put	Bond Future	1,460.7100	1.4607	1,540.5500	1.5406	5.466	0	0	0
2015/07/27	R207	05/05/2016			Bond Future	7.8472	100.4164	7.9039	100.2403	0.722	0.0000	0.0000	0
2015/07/27	R207	05/05/2016	7.85	Put	Bond Future	1,475.7000	1.4757	1,556.1300	1.5561	5.450	0	0	0
2015/07/27	R207	05/05/2016	7.56	Put	Bond Future	1,952.1900	1.9522	2,050.3300	2.0503	5.027	0	0	0
2015/07/27	R207	05/05/2016	7.84	Put	Bond Future	1,490.7900	1.4908	1,571.8200	1.5718	5.435	0	0	0
2015/07/27	R207	05/05/2016	7.56	Call	Bond Future	1,053.8700	1.0539	976.0100	0.9760	(7.388)	0	0	43
2015/07/27	R207	05/05/2016	7.85	Call	Bond Future	1,484.3200	1.4843	1,388.7500	1.3888	(6.439)	0	0	0
2015/07/27	R207	05/05/2016	7.86	Call	Bond Future	1,500.4200	1.5004	1,404.2600	1.4043	(6.409)	0	0	0
2015/07/27	R207	05/05/2016	7.84	Call	Bond Future	1,468.3000	1.4683	1,373.3300	1.3733	(6.468)	0	0	0
2015/07/27	R208	06/08/2015			Bond Future	7.8220	97.6484	7.8613	97.4774	0.502	7.8743	7.8643	37,517
2015/07/27	R208	06/08/2015	8.00	Call	Bond Future	921.2700	0.9213	750.6000	0.7506	(18.526)	0	0	0
2015/07/27	R208	06/08/2015	8.01	Call	Bond Future	954.5800	0.9546	782.8500	0.7828	(17.990)	0	0	0
2015/07/27	R208	06/08/2015	8.85	Call	Bond Future	4,352.5800	4.3526	4,181.5700	4.1816	(3.929)	0	0	0
2015/07/27	R208	06/08/2015	7.99	Call	Bond Future	888.5200	0.8885	719.0100	0.7190	(19.078)	0	0	0
2015/07/27	R208	06/08/2015	8.01	Put	Bond Future	140.0200	0.1400	139.2900	0.1393	(0.521)	0	0	0
2015/07/27	R208	06/08/2015	8.00	Put	Bond Future	149.8200	0.1498	150.1500	0.1502	0.220	0	0	0
2015/07/27	R208	06/08/2015	7.99	Put	Bond Future	160.2200	0.1602	161.7100	0.1617	0.930	0	0	0
2015/07/27	R208	06/08/2015	8.85	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	198
2015/07/27	R208	05/11/2015			Bond Future	7.8884	95.8253	7.9301	95.6510	0.528	0.0000	0.0000	0
2015/07/27	R208	05/11/2015	8.48	Call	Bond Future	2,808.1400	2.8081	2,657.9900	2.6580	(5.347)	0	0	0
2015/07/27	R208	05/11/2015	7.74	Put	Bond Future	1,525.1500	1.5251	1,611.1800	1.6112	5.641	0	0	0
2015/07/27	R208	05/11/2015	7.75	Call	Bond Future	918.5500	0.9186	829.1700	0.8292	(9.731)	0	0	0
2015/07/27	R208	05/11/2015	7.76	Call	Bond Future	937.0500	0.9370	846.6300	0.8466	(9.649)	0	0	0
2015/07/27	R208	05/11/2015	8.48	Put	Bond Future	366.9100	0.3669	391.1300	0.3911	6.601	0	0	2,200
2015/07/27	R208	05/11/2015	7.74	Call	Bond Future	900.4800	0.9005	812.1400	0.8121	(9.810)	0	0	0
2015/07/27	R208	05/11/2015	7.76	Put	Bond Future	1,477.2600	1.4773	1,561.2100	1.5612	5.683	0	0	0
2015/07/27	R208	05/11/2015	7.75	Put	Bond Future	1,500.9800	1.5010	1,585.9700	1.5860	5.662	0	0	0
2015/07/27	R208	04/02/2016			Bond Future	7.9413	97.4730	7.9842	97.3006	0.539	0.0000	0.0000	0
2015/07/27	R208	04/02/2016	7.74	Put	Bond Future	1,990.6000	1.9906	2,079.7200	2.0797	4.477	0	0	0
2015/07/27	R208	04/02/2016	7.76	Put	Bond Future	1,944.5300	1.9445	2,032.1600	2.0322	4.506	0	0	0
2015/07/27	R208	04/02/2016	7.75	Put	Bond Future	1,967.4700	1.9675	2,055.8500	2.0559	4.492	0	0	0
2015/07/27	R208	04/02/2016	7.76	Call	Bond Future	1,210.4600	1.2105	1,125.7200	1.1257	(7.001)	0	0	0
2015/07/27	R208	04/02/2016	7.74	Call	Bond Future	1,175.1600	1.1752	1,091.9100	1.0919	(7.084)	0	0	0
2015/07/27	R208	04/02/2016	7.75	Call	Bond Future	1,192.7300	1.1927	1,108.7400	1.1087	(7.042)	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
2015/07/27	R209	06/08/2015	8.71	Put	Bond Future	795.1600	0.7952	885.8500	0.8858	11.405	0	0	0
2015/07/27	R209	06/08/2015	8.99	Put	Bond Future	163.8100	0.1638	159.0000	0.1590	(2.936)	0	0	0
2015/07/27	R209	06/08/2015			Bond Future	8.6937	79.0220	8.7432	78.6372	0.569	0.0000	0.0000	28,391
2015/07/27	R209	06/08/2015	9.01	Put	Bond Future	143.1600	0.1432	136.6700	0.1367	(4.533)	0	0	0
2015/07/27	R209	06/08/2015	9.16	Put	Bond Future	47.3400	0.0473	38.6600	0.0387	(18.335)	0	0	0
2015/07/27	R209	06/08/2015	9.90	Call	Bond Future	8,596.6500	8.5966	8,211.8800	8.2119	(4.476)	0	0	0
2015/07/27	R209	06/08/2015	9.00	Call	Bond Future	2,487.7500	2.4878	2,097.2900	2.0973	(15.695)	0	0	0
2015/07/27	R209	06/08/2015	8.71	Call	Bond Future	922.2600	0.9223	628.2000	0.6282	(31.885)	0	0	640
2015/07/27	R209	06/08/2015	9.01	Call	Bond Future	2,552.1000	2.5521	2,160.8600	2.1609	(15.330)	0	0	0
2015/07/27	R209	06/08/2015	8.99	Call	Bond Future	2,423.8800	2.4239	2,034.3200	2.0343	(16.072)	0	0	0
2015/07/27	R209	06/08/2015	9.00	Put	Bond Future	153.1900	0.1532	147.4800	0.1475	(3.727)	0	0	0
2015/07/27	R209	06/08/2015	9.16	Call	Bond Future	3,558.4900	3.5585	3,165.0600	3.1651	(11.056)	0	0	0
2015/07/27	R209	06/08/2015	9.90	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	2,914
2015/07/27	R209	05/11/2015	9.25	Call	Bond Future	4,764.6300	4.7646	4,447.0400	4.4470	(6.666)	0	0	0
2015/07/27	R209	05/11/2015	7.99	Put	Bond Future	6,671.7600	6.6718	6,981.8500	6.9818	4.648	0	0	0
2015/07/27	R209	05/11/2015			Bond Future	8.7438	77.1500	8.7947	76.7585	0.582	0.0000	0.0000	32
2015/07/27	R209	05/11/2015	9.16	Put	Bond Future	1,189.0300	1.1890	1,275.3700	1.2754	7.261	0	0	640
2015/07/27	R209	05/11/2015	8.01	Put	Bond Future	6,525.5100	6.5255	6,832.3400	6.8323	4.702	0	0	0
2015/07/27	R209	05/11/2015	8.50	Put	Bond Future	0.0000	0.0000	3,725.8000	3.7258	100.000	0	0	0
2015/07/27	R209	05/11/2015	9.25	Put	Bond Future	1,002.5400	1.0025	1,076.4400	1.0764	7.371	0	0	900
2015/07/27	R209	05/11/2015	7.99	Call	Bond Future	500.8400	0.5008	419.4400	0.4194	(16.253)	0	0	0
2015/07/27	R209	05/11/2015	8.00	Put	Bond Future	6,598.0200	6.5980	6,906.5300	6.9065	4.676	0	0	0
2015/07/27	R209	05/11/2015	8.00	Call	Bond Future	513.7700	0.5138	430.7900	0.4308	(16.151)	0	0	0
2015/07/27	R209	05/11/2015	9.16	Call	Bond Future	4,303.2300	4.3032	3,998.0800	3.9981	(7.091)	0	0	0
2015/07/27	R209	05/11/2015	8.01	Call	Bond Future	527.7900	0.5278	443.1300	0.4431	(16.040)	0	0	0
2015/07/27	R209	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	1,416.5600	1.4166	100.000	0	0	900
2015/07/27	R209	04/02/2016	8.74	Call	Bond Future	3,211.3300	3.2113	2,990.0800	2.9901	(6.890)	0	0	0
2015/07/27	R209	04/02/2016	8.75	Put	Bond Future	3,533.1100	3.5331	3,704.6400	3.7046	4.855	0	0	0
2015/07/27	R209	04/02/2016			Bond Future	8.7871	78.4767	8.8388	78.0824	0.589	0.0000	0.0000	0
2015/07/27	R209	04/02/2016	8.75	Call	Bond Future	3,248.6000	3.2486	3,025.9000	3.0259	(6.855)	0	0	0
2015/07/27	R209	04/02/2016	8.76	Call	Bond Future	3,286.0900	3.2861	3,061.9500	3.0619	(6.821)	0	0	0
2015/07/27	R209	04/02/2016	8.74	Put	Bond Future	3,572.8200	3.5728	3,745.8000	3.7458	4.842	0	0	0
2015/07/27	R209	04/02/2016	8.76	Put	Bond Future	3,493.7300	3.4937	3,663.8200	3.6638	4.868	0	0	0
2015/07/27	R210	06/08/2015	179.01	Call	Bond Future	1,717.4300	1.7174	1,746.8300	1.7468	1.712	0	0	0
2015/07/27	R210	06/08/2015			Bond Future	180.7274	180.7274	180.7568	180.7568	0.016	0.0000	0.0000	1,160
2015/07/27	R210	06/08/2015	178.99	Call	Bond Future	1,737.4300	1.7374	1,766.8300	1.7668	1.692	0	0	0
2015/07/27	R210	06/08/2015	179.00	Call	Bond Future	1,727.4300	1.7274	1,756.8300	1.7568	1.702	0	0	0
2015/07/27	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R210	05/11/2015			Bond Future	181.5284	181.5284	181.5572	181.5572	0.016	0.0000	0.0000	0
2015/07/27	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R210	05/11/2015	181.99	Put	Bond Future	461.6300	0.4616	432.8100	0.4328	(6.243)	0	0	0
2015/07/27	R210	05/11/2015	182.01	Put	Bond Future	481.6300	0.4816	452.8100	0.4528	(5.984)	0	0	0
2015/07/27	R210	05/11/2015	182.00	Put	Bond Future	471.6300	0.4716	442.8100	0.4428	(6.111)	0	0	0
2015/07/27	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/27	R211	06/08/2015			Bond Future	134.3639	134.3639	134.3828	134.3828	0.014	0.0000	0.0000	1,120
2015/07/27	R211	06/08/2015	134.99	Put	Bond Future	626.0700	0.6261	607.2400	0.6072	(3.008)	0	0	0
2015/07/27	R211	06/08/2015	135.01	Put	Bond Future	646.0700	0.6461	627.2400	0.6272	(2.915)	0	0	0
2015/07/27	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R211	06/08/2015	135.00	Put	Bond Future	636.0700	0.6361	617.2400	0.6172	(2.960)	0	0	0
2015/07/27	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R211	05/11/2015			Bond Future	136.5444	136.5444	136.5626	136.5626	0.013	0.0000	0.0000	0
2015/07/27	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R211	05/11/2015	134.99	Call	Bond Future	1,554.3600	1.5544	1,572.6000	1.5726	1.173	0	0	0
2015/07/27	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R211	05/11/2015	135.00	Call	Bond Future	1,544.3600	1.5444	1,562.6000	1.5626	1.181	0	0	0
2015/07/27	R211	05/11/2015	135.01	Call	Bond Future	1,534.3600	1.5344	1,552.6000	1.5526	1.189	0	0	0
2015/07/27	R212	06/08/2015	141.01	Put	Bond Future	111.5300	0.1115	89.1800	0.0892	(20.039)	0	0	0
2015/07/27	R212	06/08/2015			Bond Future	140.8985	140.8985	140.9208	140.9208	0.016	0.0000	0.0000	1,045
2015/07/27	R212	06/08/2015	141.00	Put	Bond Future	101.5300	0.1015	79.1800	0.0792	(22.013)	0	0	0
2015/07/27	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R212	06/08/2015	140.99	Put	Bond Future	91.5300	0.0915	69.1800	0.0692	(24.418)	0	0	0
2015/07/27	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R212	05/11/2015			Bond Future	143.1850	143.1850	143.2067	143.2067	0.015	0.0000	0.0000	0
2015/07/27	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R212	05/11/2015	145.99	Put	Bond Future	2,805.0200	2.8050	2,783.3100	2.7833	(0.774)	0	0	0
2015/07/27	R212	05/11/2015	146.01	Put	Bond Future	2,825.0200	2.8250	2,803.3100	2.8033	(0.768)	0	0	0
2015/07/27	R212	05/11/2015	146.00	Put	Bond Future	2,815.0200	2.8150	2,793.3100	2.7933	(0.771)	0	0	0
2015/07/27	R213	06/08/2015			Bond Future	8.5793	89.7082	8.6238	89.3678	0.518	0.0000	0.0000	17,330
2015/07/27	R213	06/08/2015	8.49	Put	Bond Future	1,216.3500	1.2164	1,351.9400	1.3519	11.147	0	0	0
2015/07/27	R213	06/08/2015	8.51	Put	Bond Future	1,120.9200	1.1209	1,243.4400	1.2434	10.930	0	0	0
2015/07/27	R213	06/08/2015	8.49	Call	Bond Future	526.6000	0.5266	321.8000	0.3218	(38.891)	0	0	0
2015/07/27	R213	06/08/2015	8.50	Put	Bond Future	1,168.0200	1.1680	1,297.0500	1.2971	11.047	0	0	0
2015/07/27	R213	06/08/2015	8.50	Call	Bond Future	555.8800	0.5559	344.5200	0.3445	(38.023)	0	0	0
2015/07/27	R213	06/08/2015	8.51	Call	Bond Future	586.2900	0.5863	368.4200	0.3684	(37.161)	0	0	0
2015/07/27	R213	05/11/2015	7.76	Call	Bond Future	344.1700	0.3442	287.3500	0.2873	(16.509)	0	0	0
2015/07/27	R213	05/11/2015			Bond Future	8.6351	87.6122	8.6810	87.2658	0.531	0.0000	0.0000	0
2015/07/27	R213	05/11/2015	7.74	Call	Bond Future	325.0700	0.3251	270.6900	0.2707	(16.729)	0	0	0
2015/07/27	R213	05/11/2015	7.75	Call	Bond Future	334.2300	0.3342	278.6700	0.2787	(16.623)	0	0	0
2015/07/27	R213	05/11/2015	7.74	Put	Bond Future	7,499.9000	7.4999	7,791.9400	7.7919	3.894	0	0	0
2015/07/27	R213	05/11/2015	7.76	Put	Bond Future	7,349.7700	7.3498	7,639.3700	7.6394	3.940	0	0	0
2015/07/27	R213	05/11/2015	7.75	Put	Bond Future	7,424.3900	7.4244	7,715.2500	7.7152	3.918	0	0	0
2015/07/27	R213	04/02/2016			Bond Future	8.6852	89.1184	8.7319	88.7705	0.537	0.0000	0.0000	0
2015/07/27	R213	04/02/2016	8.75	Call	Bond Future	3,537.0200	3.5370	3,326.1400	3.3261	(5.962)	0	0	0
2015/07/27	R213	04/02/2016	8.74	Put	Bond Future	3,089.9200	3.0899	3,228.1500	3.2281	4.474	0	0	0

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2015/07/27	R213	04/02/2016	8.76	Put	Bond Future	3,019.5300		3.0195	3,155.2700	3.1553	4.495	0	0	0
2015/07/27	R213	04/02/2016	8.75	Put	Bond Future	3,054.5700		3.0546	3,191.5500	3.1915	4.484	0	0	0
2015/07/27	R213	04/02/2016	8.76	Call	Bond Future	3,576.1300		3.5761	3,364.0100	3.3640	(5.932)	0	0	0
2015/07/27	R213	04/02/2016	8.74	Call	Bond Future	3,498.1300		3.4981	3,288.5000	3.2885	(5.993)	0	0	0
2015/07/27	R214	06/08/2015	8.76	Put	Bond Future	762.5300		0.7625	825.2800	0.8253	8.229	0	0	0
2015/07/27	R214	06/08/2015			Bond Future	8.7233		80.2976	8.7678	79.9304	0.510	0.0000	0.0000	21,886
2015/07/27	R214	06/08/2015	8.75	Put	Bond Future	799.9200		0.7999	868.1900	0.8682	8.535	0	0	0
2015/07/27	R214	06/08/2015	8.74	Call	Bond Future	977.1600		0.9772	683.8700	0.6839	(30.015)	0	0	0
2015/07/27	R214	06/08/2015	8.75	Call	Bond Future	1,020.9700		1.0210	721.9900	0.7220	(29.284)	0	0	0
2015/07/27	R214	06/08/2015	8.76	Call	Bond Future	1,065.9600		1.0660	761.4600	0.7615	(28.566)	0	0	0
2015/07/27	R214	06/08/2015	8.74	Put	Bond Future	838.6200		0.8386	912.5800	0.9126	8.819	0	0	0
2015/07/27	R214	05/11/2015			Bond Future	8.7726		78.3029	8.8184	77.9292	0.522	0.0000	0.0000	487
2015/07/27	R214	05/11/2015	7.99	Put	Bond Future	7,372.3100		7.3723	7,670.0000	7.6700	4.038	0	0	0
2015/07/27	R214	05/11/2015	8.00	Put	Bond Future	7,291.4300		7.2914	7,587.6100	7.5876	4.062	0	0	0
2015/07/27	R214	05/11/2015	8.01	Put	Bond Future	7,211.8000		7.2118	7,506.3800	7.5064	4.085	0	0	0
2015/07/27	R214	05/11/2015	7.99	Call	Bond Future	495.3200		0.4953	419.2800	0.4193	(15.352)	0	0	0
2015/07/27	R214	05/11/2015	8.00	Call	Bond Future	508.4200		0.5084	430.8700	0.4309	(15.253)	0	0	0
2015/07/27	R214	05/11/2015	8.01	Call	Bond Future	522.6000		0.5226	443.4500	0.4434	(15.145)	0	0	0
2015/07/27	R214	04/02/2016			Bond Future	8.8170		79.6490	8.8635	79.2730	0.527	0.0000	0.0000	4,320
2015/07/27	R214	04/02/2016	7.99	Put	Bond Future	8,334.2100		8.3342	8,606.4300	8.6064	3.266	0	0	0
2015/07/27	R214	04/02/2016	8.00	Call	Bond Future	1,127.8800		1.1279	1,022.7500	1.0228	(9.321)	0	0	0
2015/07/27	R214	04/02/2016	8.01	Call	Bond Future	1,148.2700		1.1483	1,041.8100	1.0418	(9.271)	0	0	0
2015/07/27	R214	04/02/2016	7.99	Call	Bond Future	1,109.1500		1.1092	1,005.2900	1.0053	(9.364)	0	0	0
2015/07/27	R214	04/02/2016	8.01	Put	Bond Future	8,186.0000		8.1860	8,455.6200	8.4556	3.294	0	0	0
2015/07/27	R214	04/02/2016	8.00	Put	Bond Future	8,259.1900		8.2592	8,530.1400	8.5301	3.281	0	0	0
2015/07/27	R248	06/08/2015	8.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R248	06/08/2015			Bond Future	8.7935		103.4496	8.8430	102.9252	0.563	0.0000	0.0000	44,993
2015/07/27	R248	06/08/2015	8.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R248	06/08/2015	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R248	06/08/2015	8.74	Put	Bond Future	572.2500		0.5723	1,096.6600	1.0967	91.640	0	0	0
2015/07/27	R248	06/08/2015	8.76	Put	Bond Future	357.7300		0.3577	882.1400	0.8821	146.594	0	0	0
2015/07/27	R248	06/08/2015	8.75	Put	Bond Future	464.8900		0.4649	989.3000	0.9893	112.803	0	0	0
2015/07/27	R248	05/11/2015	8.01	Put	Bond Future	9,514.0600		9.5141	10,047.5700	10.0476	5.608	0	0	0
2015/07/27	R248	05/11/2015			Bond Future	8.8446		100.6894	8.8955	100.1558	0.576	0.0000	0.0000	0
2015/07/27	R248	05/11/2015	8.00	Put	Bond Future	9,637.5200		9.6375	10,171.0300	10.1710	5.536	0	0	0
2015/07/27	R248	05/11/2015	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R248	05/11/2015	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R248	05/11/2015	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R248	05/11/2015	7.99	Put	Bond Future	9,761.2300		9.7612	10,294.7400	10.2947	5.466	0	0	0
2015/07/27	R248	04/02/2016	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R248	04/02/2016			Bond Future	8.8908		102.4204	8.9426	101.8829	0.583	0.0000	0.0000	0
2015/07/27	R248	04/02/2016	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R248	04/02/2016	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/27	R248	04/02/2016	8.99	Call	Bond Future	1,024.0700		1.0241	486.5100	0.4865	(52.493)	0	0	0
2015/07/27	R248	04/02/2016	9.00	Call	Bond Future	1,126.2800		1.1263	588.7200	0.5887	(47.729)	0	0	0
2015/07/27	R248	04/02/2016	9.01	Call	Bond Future	1,228.3000		1.2283	690.7400	0.6907	(43.765)	0	0	0

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Total												529539
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