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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/07/2015 TO 13/07/2015

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
2015/07/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2025	06/08/2015			Bond Future	121.8968	121.8968	121.9165	121.9165	0.016	0.0000	0.0000	38
2015/07/13	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2025	06/08/2015	120.99	Call	Bond Future	906.8500	0.9069	926.4800	0.9265	2.165	0	0	0
2015/07/13	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2025	06/08/2015	121.00	Call	Bond Future	896.8500	0.8969	916.4800	0.9165	2.189	0	0	0
2015/07/13	2025	06/08/2015	121.01	Call	Bond Future	886.8500	0.8869	906.4800	0.9065	2.213	0	0	0
2015/07/13	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2025	05/11/2015			Bond Future	123.8089	123.8089	123.8268	123.8268	0.014	0.0000	0.0000	0
2015/07/13	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2025	05/11/2015	123.01	Call	Bond Future	798.8800	0.7989	816.8000	0.8168	2.243	0	0	0
2015/07/13	2025	05/11/2015	122.99	Call	Bond Future	818.8800	0.8189	836.8000	0.8368	2.188	0	0	0
2015/07/13	2025	05/11/2015	123.00	Call	Bond Future	808.8800	0.8089	826.8000	0.8268	2.215	0	0	0
2015/07/13	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2030	06/08/2015			Bond Future	8.6884	94.6473	8.6876	94.6538	(0.010)	0.0000	0.0000	9,953
2015/07/13	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2030	06/08/2015	7.74	Put	Bond Future	7,848.4600	7.8485	7,841.9700	7.8420	(0.083)	0	0	0
2015/07/13	2030	06/08/2015	7.76	Put	Bond Future	7,673.7200	7.6737	7,667.2300	7.6672	(0.085)	0	0	0
2015/07/13	2030	06/08/2015	7.75	Put	Bond Future	7,761.0400	7.7610	7,754.5500	7.7546	(0.084)	0	0	0
2015/07/13	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2030	05/11/2015			Bond Future	8.7537	96.1321	8.7530	96.1371	(0.007)	0.0000	0.0000	0
2015/07/13	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2030	05/11/2015	8.49	Put	Bond Future	2,062.1100	2.0621	2,057.1100	2.0571	(0.242)	0	0	0
2015/07/13	2030	05/11/2015	8.51	Put	Bond Future	1,903.4800	1.9035	1,898.4800	1.8985	(0.263)	0	0	0
2015/07/13	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2030	05/11/2015	8.50	Put	Bond Future	1,982.7500	1.9828	1,977.7500	1.9778	(0.252)	0	0	0
2015/07/13	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2032	06/08/2015			Bond Future	8.7827	98.3895	8.7819	98.3960	(0.009)	0.0000	0.0000	1,678
2015/07/13	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2032	06/08/2015	8.50	Put	Bond Future	2,409.4200	2.4094	2,402.9700	2.4030	(0.268)	0	0	0
2015/07/13	2032	06/08/2015	8.49	Put	Bond Future	2,496.2600	2.4963	2,489.8100	2.4898	(0.258)	0	0	0
2015/07/13	2032	06/08/2015	8.51	Put	Bond Future	2,322.6900	2.3227	2,316.2400	2.3162	(0.278)	0	0	0
2015/07/13	2032	05/11/2015			Bond Future	8.8489	95.7785	8.8483	95.7834	(0.007)	0.0000	0.0000	0
2015/07/13	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2032	05/11/2015	7.99	Put	Bond Future	7,484.5600	7.4846	7,479.6100	7.4796	(0.066)	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
2015/07/13	2032	05/11/2015	8.01	Put	Bond Future	7,300.7200	7.3007	7,295.7700	7.2958	(0.068)	0	0	0
2015/07/13	2032	05/11/2015	8.00	Put	Bond Future	7,392.5800	7.3926	7,387.6300	7.3876	(0.067)	0	0	0
2015/07/13	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2032	04/02/2016			Bond Future	8.9055	97.4002	8.9050	97.4048	(0.006)	0.0000	0.0000	0
2015/07/13	2032	04/02/2016	8.69	Put	Bond Future	1,777.1200	1.7771	1,772.5600	1.7726	(0.257)	0	0	0
2015/07/13	2032	04/02/2016	8.71	Put	Bond Future	1,610.1800	1.6102	1,605.6200	1.6056	(0.283)	0	0	0
2015/07/13	2032	04/02/2016	8.70	Put	Bond Future	1,693.6000	1.6936	1,689.0400	1.6890	(0.269)	0	0	0
2015/07/13	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2037	06/08/2015			Bond Future	8.9070	96.4058	8.9062	96.4130	(0.009)	0.0000	0.0000	39,628
2015/07/13	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2037	06/08/2015	8.74	Put	Bond Future	1,557.5900	1.5576	1,550.4000	1.5504	(0.462)	0	0	0
2015/07/13	2037	06/08/2015	8.76	Put	Bond Future	1,368.9900	1.3690	1,361.8000	1.3618	(0.525)	0	0	0
2015/07/13	2037	06/08/2015	8.75	Put	Bond Future	1,463.2200	1.4632	1,456.0300	1.4560	(0.491)	0	0	0
2015/07/13	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2037	05/11/2015	7.99	Put	Bond Future	9,589.8200	9.5898	9,584.1800	9.5842	(0.059)	0	0	0
2015/07/13	2037	05/11/2015	8.01	Put	Bond Future	9,379.2300	9.3792	9,373.5900	9.3736	(0.060)	0	0	0
2015/07/13	2037	05/11/2015			Bond Future	8.9688	97.9182	8.9682	97.9238	(0.007)	0.0000	0.0000	0
2015/07/13	2037	05/11/2015	8.00	Put	Bond Future	9,484.4400	9.4844	9,478.8000	9.4788	(0.059)	0	0	0
2015/07/13	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2037	04/02/2016	8.75	Put	Bond Future	2,504.6700	2.5047	2,499.3700	2.4994	(0.212)	0	0	0
2015/07/13	2037	04/02/2016			Bond Future	9.0232	95.3181	9.0226	95.3234	(0.007)	0.0000	0.0000	0
2015/07/13	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2037	04/02/2016	8.74	Put	Bond Future	2,598.2900	2.5983	2,592.9900	2.5930	(0.204)	0	0	0
2015/07/13	2037	04/02/2016	8.76	Put	Bond Future	2,411.1800	2.4112	2,405.8800	2.4059	(0.220)	0	0	0
2015/07/13	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2038	06/08/2015			Bond Future	125.5968	125.5968	124.8369	124.8369	(0.605)	0.0000	0.0000	4,218
2015/07/13	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2038	06/08/2015	127.99	Put	Bond Future	2,393.2300	2.3932	3,153.1100	3.1531	31.751	0	0	0
2015/07/13	2038	06/08/2015	128.01	Put	Bond Future	2,413.2300	2.4132	3,173.1100	3.1731	31.488	0	0	0
2015/07/13	2038	06/08/2015	128.00	Put	Bond Future	2,403.2300	2.4032	3,163.1100	3.1631	31.619	0	0	0
2015/07/13	2038	05/11/2015			Bond Future	127.5668	127.5668	126.7931	126.7931	(0.607)	0.0000	0.0000	0
2015/07/13	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2038	05/11/2015	133.99	Put	Bond Future	6,423.1700	6.4232	7,196.9500	7.1970	12.047	0	0	0
2015/07/13	2038	05/11/2015	134.01	Put	Bond Future	6,443.1700	6.4432	7,216.9500	7.2170	12.009	0	0	0
2015/07/13	2038	05/11/2015	134.00	Put	Bond Future	6,433.1700	6.4332	7,206.9500	7.2070	12.028	0	0	0
2015/07/13	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	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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2015/07/13	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2044	06/08/2015			Bond Future	8.9408	98.3229	8.9400	98.3304	(0.008)	0.0000	0.0000	13,321
2015/07/13	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2044	06/08/2015	8.74	Put	Bond Future	2,061.1100	2.0611	2,053.6500	2.0537	(0.362)	0	0	0
2015/07/13	2044	06/08/2015	8.76	Put	Bond Future	1,852.4900	1.8525	1,845.0300	1.8450	(0.403)	0	0	0
2015/07/13	2044	06/08/2015	8.75	Put	Bond Future	1,956.7100	1.9567	1,949.2500	1.9493	(0.381)	0	0	0
2015/07/13	2044	05/11/2015			Bond Future	8.9990	99.8654	8.9984	99.8713	(0.007)	0.0000	0.0000	0
2015/07/13	2044	05/11/2015	8.24	Put	Bond Future	8,093.6000	8.0936	8,087.7200	8.0877	(0.073)	0	0	0
2015/07/13	2044	05/11/2015	8.26	Put	Bond Future	7,866.0400	7.8660	7,860.1600	7.8602	(0.075)	0	0	0
2015/07/13	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2044	05/11/2015	8.25	Put	Bond Future	7,979.7100	7.9797	7,973.8300	7.9738	(0.074)	0	0	0
2015/07/13	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2044	04/02/2016	8.99	Put	Bond Future	597.1700	0.5972	591.7400	0.5917	(0.909)	0	0	0
2015/07/13	2044	04/02/2016			Bond Future	9.0502	97.1731	9.0497	97.1785	(0.006)	0.0000	0.0000	0
2015/07/13	2044	04/02/2016	9.01	Put	Bond Future	398.2500	0.3983	392.8200	0.3928	(1.363)	0	0	0
2015/07/13	2044	04/02/2016	9.00	Put	Bond Future	497.6200	0.4976	492.1900	0.4922	(1.091)	0	0	0
2015/07/13	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2046	06/08/2015	129.01	Put	Bond Future	6,054.1400	6.0541	6,033.1100	6.0331	(0.347)	0	0	0
2015/07/13	2046	06/08/2015			Bond Future	122.9559	122.9559	122.9769	122.9769	0.017	0.0000	0.0000	5,722
2015/07/13	2046	06/08/2015	129.00	Put	Bond Future	6,044.1400	6.0441	6,023.1100	6.0231	(0.348)	0	0	0
2015/07/13	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2046	06/08/2015	128.99	Put	Bond Future	6,034.1400	6.0341	6,013.1100	6.0131	(0.349)	0	0	0
2015/07/13	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2046	05/11/2015			Bond Future	123.4784	123.4784	123.4977	123.4977	0.016	0.0000	0.0000	0
2015/07/13	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2046	05/11/2015	132.99	Put	Bond Future	9,511.5600	9.5116	9,492.3200	9.4923	(0.202)	0	0	0
2015/07/13	2046	05/11/2015	133.01	Put	Bond Future	9,531.5600	9.5316	9,512.3200	9.5123	(0.202)	0	0	0
2015/07/13	2046	05/11/2015	133.00	Put	Bond Future	9,521.5600	9.5216	9,502.3200	9.5023	(0.202)	0	0	0
2015/07/13	2050	06/08/2015			Bond Future	131.9574	131.9574	132.1396	132.1396	0.138	0.0000	0.0000	3,821
2015/07/13	2050	06/08/2015	136.99	Put	Bond Future	5,032.6300	5.0326	4,850.3800	4.8504	(3.621)	0	0	0
2015/07/13	2050	06/08/2015	137.01	Put	Bond Future	5,052.6300	5.0526	4,870.3800	4.8704	(3.607)	0	0	0
2015/07/13	2050	06/08/2015	137.00	Put	Bond Future	5,042.6300	5.0426	4,860.3800	4.8604	(3.614)	0	0	0
2015/07/13	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2050	05/11/2015			Bond Future	134.0272	134.0272	134.2097	134.2097	0.136	0.0000	0.0000	0
2015/07/13	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2050	05/11/2015	144.99	Put	Bond Future	10,962.8100	10.9628	10,780.2800	10.7803	(1.665)	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
2015/07/13	2050	05/11/2015	145.01	Put	Bond Future	10,982.8100	10.9828	10,800.2800	10.8003	(1.662)	0	0	0
2015/07/13	2050	05/11/2015	145.00	Put	Bond Future	10,972.8100	10.9728	10,790.2800	10.7903	(1.663)	0	0	0
2015/07/13	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	AL37	06/08/2015			Index Future	458.6820	458.6820	458.8860	458.8860	0.044	0.0000	0.0000	26
2015/07/13	AL37	05/11/2015			Index Future	465.9530	465.9530	466.1490	466.1490	0.042	0.0000	0.0000	0
2015/07/13	AL7T	06/08/2015			Index Future	540.9670	540.9670	541.0950	541.0950	0.024	0.0000	0.0000	1
2015/07/13	AL7T	05/11/2015			Index Future	549.5430	549.5430	549.6590	549.6590	0.021	0.0000	0.0000	0
2015/07/13	ALBI	06/08/2015			Index Future	493.4220	493.4220	493.5680	493.5680	0.030	0.0000	0.0000	507
2015/07/13	ALBI	05/11/2015			Index Future	501.2430	501.2430	501.3800	501.3800	0.027	0.0000	0.0000	103
2015/07/13	ALBI	04/02/2016			Index Future	509.7230	509.7230	509.8550	509.8550	0.026	0.0000	0.0000	0
2015/07/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/07/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/07/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/13	EL28	06/08/2015	125.00	Call	Bond Future	366.7000	0.3667	388.4800	0.3885	5.939	0	0	0
2015/07/13	EL28	06/08/2015			Bond Future	125.3667	125.3667	125.3885	125.3885	0.017	0.0000	0.0000	0
2015/07/13	EL28	06/08/2015	125.01	Call	Bond Future	356.7000	0.3567	378.4800	0.3785	6.106	0	0	0
2015/07/13	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	EL28	06/08/2015	124.99	Call	Bond Future	376.7000	0.3767	398.4800	0.3985	5.782	0	0	0
2015/07/13	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	EL28	05/11/2015	126.99	Put	Bond Future	1,204.8400	1.2048	1,184.6900	1.1847	(1.672)	0	0	0
2015/07/13	EL28	05/11/2015			Bond Future	125.7852	125.7852	125.8053	125.8053	0.016	0.0000	0.0000	0
2015/07/13	EL28	05/11/2015	127.01	Put	Bond Future	1,224.8400	1.2248	1,204.6900	1.2047	(1.645)	0	0	0
2015/07/13	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	EL28	05/11/2015	127.00	Put	Bond Future	1,214.8400	1.2148	1,194.6900	1.1947	(1.659)	0	0	0
2015/07/13	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	ES33	06/08/2015			Bond Future	9.8008	83.7249	9.7998	83.7325	(0.011)	0.0000	0.0000	6,396
2015/07/13	ES33	06/08/2015	9.59	Put	Bond Future	1,527.6200	1.5276	1,520.0500	1.5200	(0.496)	0	0	0
2015/07/13	ES33	06/08/2015	9.61	Put	Bond Future	1,380.8200	1.3808	1,373.2500	1.3732	(0.548)	0	0	0
2015/07/13	ES33	06/08/2015	9.60	Put	Bond Future	1,454.1700	1.4542	1,446.6000	1.4466	(0.521)	0	0	0
2015/07/13	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	ES33	05/11/2015	9.00	Put	Bond Future	6,681.5300	6.6815	6,675.2000	6.6752	(0.095)	0	0	0
2015/07/13	ES33	05/11/2015			Bond Future	9.8946	81.2519	9.8937	81.2582	(0.009)	0.0000	0.0000	0
2015/07/13	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	ES33	05/11/2015	8.99	Put	Bond Future	6,760.8600	6.7609	6,754.5300	6.7545	(0.094)	0	0	0
2015/07/13	ES33	05/11/2015	9.01	Put	Bond Future	6,602.3000	6.6023	6,595.9700	6.5960	(0.096)	0	0	0
2015/07/13	ES33	04/02/2016	10.01	Call	Bond Future	191.9700	0.1920	197.9900	0.1980	3.136	0	0	0
2015/07/13	ES33	04/02/2016			Bond Future	9.9822	82.6275	9.9813	82.6335	(0.009)	0.0000	0.0000	0
2015/07/13	ES33	04/02/2016	9.99	Call	Bond Future	53.8400	0.0538	59.8600	0.0599	11.181	0	0	0
2015/07/13	ES33	04/02/2016	10.00	Call	Bond Future	122.9500	0.1229	128.9700	0.1290	4.896	0	0	0
2015/07/13	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	GOVI	06/08/2015			GOVI	490.0910	490.0910	490.2470	490.2470	0.032	0.0000	0.0000	472
2015/07/13	GOVI	06/08/2015	499.99	Put	GOVI	98,990.0000	9.8990	97,430.0000	9.7430	(1.576)	0	0	0
2015/07/13	GOVI	06/08/2015	500.01	Put	GOVI	99,190.0000	9.9190	97,630.0000	9.7630	(1.573)	0	0	0
2015/07/13	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	GOVI	06/08/2015	500.00	Put	GOVI	99,090.0000	9.9090	97,530.0000	9.7530	(1.574)	0	0	0
2015/07/13	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	GOVI	05/11/2015			GOVI	497.8600	497.8600	498.0060	498.0060	0.029	0.0000	0.0000	28

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2015/07/13	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	GOVI	05/11/2015	529.99	Put	GOVI	321,300.0000	32.1300	319,840.0000	31.9840	(0.454)	0	0	0
2015/07/13	GOVI	05/11/2015	530.01	Put	GOVI	321,500.0000	32.1500	320,040.0000	32.0040	(0.454)	0	0	0
2015/07/13	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	GOVI	05/11/2015	530.00	Put	GOVI	321,400.0000	32.1400	319,940.0000	31.9940	(0.454)	0	0	0
2015/07/13	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	GOVI	04/02/2016			GOVI	506.2820	506.2820	506.4240	506.4240	0.028	0.0000	0.0000	0
2015/07/13	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	GOVI	04/02/2016	511.99	Put	GOVI	57,080.0000	5.7080	55,660.0000	5.5660	(2.488)	0	0	0
2015/07/13	GOVI	04/02/2016	512.01	Put	GOVI	57,280.0000	5.7280	55,860.0000	5.5860	(2.479)	0	0	0
2015/07/13	GOVI	04/02/2016	512.00	Put	GOVI	57,180.0000	5.7180	55,760.0000	5.5760	(2.483)	0	0	0
2015/07/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/07/13	IGOV	06/08/2015			Index Future	228.5690	228.5690	228.7020	228.7020	0.058	0.0000	0.0000	1,077
2015/07/13	IGOV	05/11/2015			Index Future	232.1920	232.1920	232.3210	232.3210	0.056	0.0000	0.0000	17
2015/07/13	IGOV	04/02/2016			Index Future	236.1200	236.1200	236.2480	236.2480	0.054	0.0000	0.0000	0
2015/07/13	ILBI	06/08/2015			Index Future	620.1440	620.1440	620.3070	620.3070	0.026	0.0000	0.0000	159
2015/07/13	ILBI	05/11/2015			Index Future	630.2270	630.2270	630.3820	630.3820	0.025	0.0000	0.0000	0
2015/07/13	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/07/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/07/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/07/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/07/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/07/13	JBAF	15/07/2015			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	0
2015/07/13	JBAF	19/08/2015			Jibar Tradeable Future	6.2900	93.7100	6.2900	93.7100	0.000	0.0000	0.0000	0
2015/07/13	JBAF	16/09/2015			Jibar Tradeable Future	6.3100	93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2015/07/13	JBAF	21/10/2015			Jibar Tradeable Future	6.4300	93.5700	6.4300	93.5700	0.000	0.0000	0.0000	500
2015/07/13	JBAF	18/11/2015			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	500
2015/07/13	JBAF	15/12/2015			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/07/13	JBAF	17/02/2016			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	2,000
2015/07/13	JBAF	16/03/2016			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2015/07/13	JBAF	15/06/2016			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	0
2015/07/13	JBAF	21/09/2016			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2015/07/13	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2015/07/13	JBAF	15/03/2017			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2015/07/13	JBAF	21/06/2017			Jibar Tradeable Future	7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000	0
2015/07/13	R023	06/08/2015	8.24	Call	Bond Future	1,261.9200	1.2619	1,241.1800	1.2412	(1.644)	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
2015/07/13	R023	06/08/2015	9.07	Put	Bond Future	4.4000	0.0044	2.4500	0.0025	(44.318)	0	0	911
2015/07/13	R023	06/08/2015			Bond Future	8.0957	101.5426	8.0898	101.5752	(0.073)	0.0000	0.0000	20,973
2015/07/13	R023	06/08/2015	8.26	Put	Bond Future	435.7900	0.4358	384.0500	0.3841	(11.873)	0	0	0
2015/07/13	R023	06/08/2015	9.07	Call	Bond Future	5,185.4300	5.1854	5,216.1100	5.2161	0.592	0	0	0
2015/07/13	R023	06/08/2015	8.25	Put	Bond Future	453.6200	0.4536	401.0500	0.4010	(11.589)	0	0	0
2015/07/13	R023	06/08/2015	8.24	Put	Bond Future	472.0900	0.4721	418.7200	0.4187	(11.305)	0	0	0
2015/07/13	R023	06/08/2015	8.25	Call	Bond Future	1,297.9000	1.2979	1,277.9600	1.2780	(1.536)	0	0	0
2015/07/13	R023	06/08/2015	8.26	Call	Bond Future	1,334.4700	1.3345	1,315.3600	1.3154	(1.432)	0	0	0
2015/07/13	R023	05/11/2015			Bond Future	8.1723	99.2127	8.1664	99.2442	(0.072)	0.0000	0.0000	0
2015/07/13	R023	05/11/2015	7.99	Put	Bond Future	2,201.6400	2.2016	2,162.5500	2.1625	(1.775)	0	0	0
2015/07/13	R023	05/11/2015	8.01	Put	Bond Future	2,138.9600	2.1390	2,100.0600	2.1001	(1.819)	0	0	0
2015/07/13	R023	05/11/2015	7.99	Call	Bond Future	1,221.2600	1.2213	1,213.6000	1.2136	(0.627)	0	0	0
2015/07/13	R023	05/11/2015	8.00	Put	Bond Future	2,170.1500	2.1701	2,131.1600	2.1312	(1.797)	0	0	0
2015/07/13	R023	05/11/2015	8.00	Call	Bond Future	1,243.8600	1.2439	1,236.3000	1.2363	(0.608)	0	0	0
2015/07/13	R023	05/11/2015	8.01	Call	Bond Future	1,266.7300	1.2667	1,259.2600	1.2593	(0.590)	0	0	0
2015/07/13	R023	04/02/2016	8.01	Put	Bond Future	2,815.9300	2.8159	2,782.5600	2.7826	(1.185)	0	0	0
2015/07/13	R023	04/02/2016			Bond Future	8.2375	100.8920	8.2314	100.9235	(0.074)	0.0000	0.0000	0
2015/07/13	R023	04/02/2016	8.00	Put	Bond Future	2,846.2700	2.8463	2,812.8100	2.8128	(1.176)	0	0	0
2015/07/13	R023	04/02/2016	8.01	Call	Bond Future	1,627.3300	1.6273	1,625.4400	1.6254	(0.116)	0	0	0
2015/07/13	R023	04/02/2016	7.99	Call	Bond Future	1,582.8700	1.5829	1,580.8100	1.5808	(0.130)	0	0	0
2015/07/13	R023	04/02/2016	8.00	Call	Bond Future	1,605.0100	1.6050	1,603.0300	1.6030	(0.123)	0	0	0
2015/07/13	R023	04/02/2016	7.99	Put	Bond Future	2,876.8300	2.8768	2,843.2900	2.8433	(1.166)	0	0	0
2015/07/13	R186	06/08/2015	7.65	Call	Bond Future	62.3800	0.0624	46.3800	0.0464	(25.649)	0	0	75
2015/07/13	R186	06/08/2015	8.00	Put	Bond Future	2,446.5100	2.4465	2,387.2000	2.3872	(2.424)	0	0	0
2015/07/13	R186	06/08/2015	8.90	Put	Bond Future	60.1200	0.0601	43.9500	0.0439	(26.896)	0	0	5,350
2015/07/13	R186	06/08/2015			Bond Future	8.2424	117.9165	8.2416	117.9225	(0.009)	8.2503	8.2370	35,031
2015/07/13	R186	06/08/2015	8.50	Call	Bond Future	2,511.6300	2.5116	2,461.7400	2.4617	(1.986)	0	0	0
2015/07/13	R186	06/08/2015	8.55	Put	Bond Future	363.9800	0.3640	313.4200	0.3134	(13.891)	0	0	7,229
2015/07/13	R186	06/08/2015	7.85	Call	Bond Future	216.6800	0.2167	180.2900	0.1803	(16.794)	0	0	20
2015/07/13	R186	06/08/2015	8.00	Call	Bond Future	463.0900	0.4631	409.8400	0.4098	(11.499)	0	0	0
2015/07/13	R186	06/08/2015	8.01	Call	Bond Future	484.7800	0.4848	430.5400	0.4305	(11.189)	0	0	0
2015/07/13	R186	06/08/2015	7.75	Call	Bond Future	120.4500	0.1204	95.1700	0.0952	(20.988)	0	0	1,000
2015/07/13	R186	06/08/2015	8.35	Call	Bond Future	1,693.1700	1.6932	1,630.6100	1.6306	(3.695)	0	0	20
2015/07/13	R186	06/08/2015	7.99	Call	Bond Future	442.1200	0.4421	389.8900	0.3899	(11.814)	0	0	0
2015/07/13	R186	06/08/2015	8.68	Put	Bond Future	196.8100	0.1968	160.7500	0.1607	(18.322)	0	0	20
2015/07/13	R186	06/08/2015	8.46	Put	Bond Future	536.5500	0.5366	476.5900	0.4766	(11.175)	0	0	75
2015/07/13	R186	06/08/2015	8.45	Call	Bond Future	2,222.0600	2.2221	2,167.2100	2.1672	(2.468)	0	0	0
2015/07/13	R186	06/08/2015	8.05	Call	Bond Future	578.8000	0.5788	520.9000	0.5209	(10.003)	0	0	75
2015/07/13	R186	06/08/2015	7.65	Put	Bond Future	4,991.8900	4.9919	4,969.8300	4.9698	(0.442)	0	0	0
2015/07/13	R186	06/08/2015	8.50	Put	Bond Future	453.1400	0.4531	397.1900	0.3972	(12.347)	0	0	5,229
2015/07/13	R186	06/08/2015	8.55	Call	Bond Future	2,816.2200	2.8162	2,771.7200	2.7717	(1.580)	0	0	0
2015/07/13	R186	06/08/2015	7.75	Put	Bond Future	4,198.1400	4.1981	4,166.8000	4.1668	(0.747)	0	0	0
2015/07/13	R186	06/08/2015	8.45	Put	Bond Future	559.1800	0.5592	498.2700	0.4983	(10.893)	0	0	4,229
2015/07/13	R186	06/08/2015	7.99	Put	Bond Future	2,508.3500	2.5084	2,450.0600	2.4501	(2.324)	0	0	0
2015/07/13	R186	06/08/2015	8.05	Put	Bond Future	2,149.3300	2.1493	2,085.3700	2.0854	(2.976)	0	0	0
2015/07/13	R186	06/08/2015	8.90	Call	Bond Future	5,217.0700	5.2171	5,206.9600	5.2070	(0.194)	0	0	0
2015/07/13	R186	06/08/2015	8.46	Call	Bond Future	2,278.7000	2.2787	2,224.8000	2.2248	(2.365)	0	0	0

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2015/07/13	R186	06/08/2015	7.85	Put	Bond Future	3,450.6600	3.4507	3,408.2100	3.4082	(1.230)	0	0	0
2015/07/13	R186	06/08/2015	8.01	Put	Bond Future	2,385.4600	2.3855	2,325.1600	2.3252	(2.528)	0	0	0
2015/07/13	R186	06/08/2015	8.35	Put	Bond Future	827.1600	0.8272	758.5400	0.7585	(8.296)	0	0	0
2015/07/13	R186	06/08/2015	8.68	Call	Bond Future	3,664.1100	3.6641	3,634.1100	3.6341	(0.819)	0	0	0
2015/07/13	R186	05/11/2015	8.24	Call	Bond Future	2,285.5400	2.2855	2,255.1100	2.2551	(1.331)	0	0	0
2015/07/13	R186	05/11/2015	8.25	Put	Bond Future	2,778.7800	2.7788	2,744.1400	2.7441	(1.247)	0	0	8,690
2015/07/13	R186	05/11/2015	8.45	Call	Bond Future	3,154.0300	3.1540	3,124.3000	3.1243	(0.943)	0	0	0
2015/07/13	R186	05/11/2015	8.85	Put	Bond Future	998.6800	0.9987	971.1400	0.9711	(2.758)	0	0	843
2015/07/13	R186	05/11/2015			Bond Future	8.3074	119.7659	8.3068	119.7701	(0.006)	0.0000	0.0000	500
2015/07/13	R186	05/11/2015	9.00	Put	Bond Future	743.7700	0.7438	719.6100	0.7196	(3.248)	0	0	2,600
2015/07/13	R186	05/11/2015	8.24	Put	Bond Future	2,820.5500	2.8206	2,785.9300	2.7859	(1.227)	0	0	0
2015/07/13	R186	05/11/2015	8.35	Put	Bond Future	2,384.2500	2.3843	2,349.7300	2.3497	(1.448)	0	0	9,370
2015/07/13	R186	05/11/2015	8.22	Call	Bond Future	2,210.6000	2.2106	2,180.2300	2.1802	(1.374)	0	0	0
2015/07/13	R186	05/11/2015	8.26	Put	Bond Future	2,737.4400	2.7374	2,702.7900	2.7028	(1.266)	0	0	0
2015/07/13	R186	05/11/2015	8.35	Call	Bond Future	2,721.3200	2.7213	2,690.9900	2.6910	(1.115)	0	0	843
2015/07/13	R186	05/11/2015	7.86	Call	Bond Future	1,116.6300	1.1166	1,090.4900	1.0905	(2.341)	0	0	674
2015/07/13	R186	05/11/2015	7.73	Call	Bond Future	835.3500	0.8353	812.0200	0.8120	(2.793)	0	0	169
2015/07/13	R186	05/11/2015	8.45	Put	Bond Future	2,031.8900	2.0319	1,997.9700	1.9980	(1.669)	0	0	6,248
2015/07/13	R186	05/11/2015	8.85	Call	Bond Future	5,189.0400	5.1890	5,165.6900	5.1657	(0.450)	0	0	0
2015/07/13	R186	05/11/2015	9.00	Call	Bond Future	6,055.6700	6.0557	6,035.7000	6.0357	(0.330)	0	0	0
2015/07/13	R186	05/11/2015	8.25	Call	Bond Future	2,323.4200	2.3234	2,292.9700	2.2930	(1.311)	0	0	0
2015/07/13	R186	05/11/2015	7.86	Put	Bond Future	4,734.2600	4.7343	4,703.9300	4.7039	(0.641)	0	0	0
2015/07/13	R186	05/11/2015	7.73	Put	Bond Future	5,533.0300	5.5330	5,505.5100	5.5055	(0.497)	0	0	0
2015/07/13	R186	05/11/2015	8.26	Call	Bond Future	2,361.6600	2.3617	2,331.2000	2.3312	(1.290)	0	0	0
2015/07/13	R186	05/11/2015	8.22	Put	Bond Future	2,905.1300	2.9051	2,870.5700	2.8706	(1.190)	0	0	1,090
2015/07/13	R186	04/02/2016	7.50	Call	Bond Future	844.9400	0.8449	830.0300	0.8300	(1.765)	0	0	0
2015/07/13	R186	04/02/2016			Bond Future	8.3602	116.4948	8.3597	116.4984	(0.006)	0.0000	0.0000	5,512
2015/07/13	R186	04/02/2016	7.51	Call	Bond Future	861.6700	0.8617	846.6200	0.8466	(1.747)	0	0	0
2015/07/13	R186	04/02/2016	7.49	Call	Bond Future	829.6800	0.8297	814.8900	0.8149	(1.783)	0	0	0
2015/07/13	R186	04/02/2016	7.50	Put	Bond Future	7,789.5600	7.7896	7,771.0000	7.7710	(0.238)	0	0	0
2015/07/13	R186	04/02/2016	7.49	Put	Bond Future	7,858.3200	7.8583	7,839.8800	7.8399	(0.235)	0	0	0
2015/07/13	R186	04/02/2016	7.51	Put	Bond Future	7,722.3500	7.7224	7,703.6500	7.7037	(0.242)	0	0	0
2015/07/13	R186	05/05/2016			Bond Future	8.4047	118.5523	8.4044	118.5544	(0.003)	0.0000	0.0000	0
2015/07/13	R186	05/05/2016	8.34	Call	Bond Future	3,711.3600	3.7114	3,692.6400	3.6926	(0.504)	0	0	0
2015/07/13	R186	05/05/2016	8.35	Call	Bond Future	3,749.0700	3.7491	3,730.3300	3.7303	(0.500)	0	0	0
2015/07/13	R186	05/05/2016	8.33	Call	Bond Future	3,673.8700	3.6739	3,655.1500	3.6551	(0.510)	0	0	0
2015/07/13	R186	05/05/2016	8.35	Put	Bond Future	4,165.9300	4.1659	4,145.0700	4.1451	(0.501)	0	0	0
2015/07/13	R186	05/05/2016	7.56	Put	Bond Future	8,100.8800	8.1009	8,083.9300	8.0839	(0.209)	0	0	0
2015/07/13	R186	05/05/2016	8.34	Put	Bond Future	4,204.6700	4.2047	4,183.8300	4.1838	(0.496)	0	0	0
2015/07/13	R186	05/05/2016	7.56	Call	Bond Future	1,426.9500	1.4269	1,412.1200	1.4121	(1.039)	0	0	0
2015/07/13	R186	05/05/2016	8.33	Put	Bond Future	4,243.6900	4.2437	4,222.8500	4.2229	(0.491)	0	0	0
2015/07/13	R197	06/08/2015	288.00	Call	Bond Future	2,069.3400	2.0693	2,723.2500	2.7232	31.600	0	0	0
2015/07/13	R197	06/08/2015			Bond Future	290.0693	290.0693	290.7233	290.7233	0.225	0.0000	0.0000	929
2015/07/13	R197	06/08/2015	288.01	Call	Bond Future	2,059.3400	2.0593	2,713.2500	2.7132	31.753	0	0	0
2015/07/13	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/07/13	R197	06/08/2015	287.99	Call	Bond Future	2,079.3400	2.0793	2,733.2500	2.7332	31.448	0	0	0
2015/07/13	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	278.1700	0.2782	100.000	0	0	0
2015/07/13	R197	05/11/2015			Bond Future	294.6189	294.6189	295.2782	295.2782	0.224	0.0000	0.0000	0
2015/07/13	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	288.1700	0.2882	100.000	0	0	0
2015/07/13	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	268.1700	0.2682	100.000	0	0	0
2015/07/13	R197	05/11/2015	294.99	Put	Bond Future	371.0600	0.3711	0.0000	0.0000	(100.000)	0	0	0
2015/07/13	R197	05/11/2015	295.01	Put	Bond Future	391.0600	0.3911	0.0000	0.0000	(100.000)	0	0	0
2015/07/13	R197	05/11/2015	295.00	Put	Bond Future	381.0600	0.3811	0.0000	0.0000	(100.000)	0	0	0
2015/07/13	R202	06/08/2015			Bond Future	235.4393	235.4393	235.4784	235.4784	0.017	0.0000	0.0000	52,787
2015/07/13	R202	06/08/2015	239.99	Put	Bond Future	4,550.7100	4.5507	4,511.6000	4.5116	(0.859)	0	0	0
2015/07/13	R202	06/08/2015	240.00	Put	Bond Future	4,560.7100	4.5607	4,521.6000	4.5216	(0.858)	0	0	0
2015/07/13	R202	06/08/2015	240.01	Put	Bond Future	4,570.7100	4.5707	4,531.6000	4.5316	(0.856)	0	0	0
2015/07/13	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R202	05/11/2015			Bond Future	239.1320	239.1320	239.1678	239.1678	0.015	0.0000	0.0000	0
2015/07/13	R202	05/11/2015	245.99	Put	Bond Future	6,857.9600	6.8580	6,822.2400	6.8222	(0.521)	0	0	0
2015/07/13	R202	05/11/2015	246.01	Put	Bond Future	6,877.9600	6.8780	6,842.2400	6.8422	(0.519)	0	0	0
2015/07/13	R202	05/11/2015	246.00	Put	Bond Future	6,867.9600	6.8680	6,832.2400	6.8322	(0.520)	0	0	0
2015/07/13	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R203	06/08/2015	6.74	Call	Bond Future	30.1700	0.0302	25.9800	0.0260	(13.888)	0	0	0
2015/07/13	R203	06/08/2015	6.75	Put	Bond Future	867.2800	0.8673	840.4900	0.8405	(3.089)	0	0	0
2015/07/13	R203	06/08/2015	7.84	Call	Bond Future	1,280.7700	1.2808	1,299.8800	1.2999	1.492	0	0	0
2015/07/13	R203	06/08/2015			Bond Future	7.1787	105.3993	7.1671	105.4217	(0.161)	0.0000	0.0000	17,933
2015/07/13	R203	06/08/2015	6.75	Call	Bond Future	32.1600	0.0322	27.8300	0.0278	(13.464)	0	0	0
2015/07/13	R203	06/08/2015	6.76	Call	Bond Future	34.3200	0.0343	29.8400	0.0298	(13.054)	0	0	0
2015/07/13	R203	06/08/2015	6.74	Put	Bond Future	884.8800	0.8849	858.2300	0.8582	(3.012)	0	0	0
2015/07/13	R203	06/08/2015	7.84	Put	Bond Future	9.5400	0.0095	6.1900	0.0062	(35.115)	0	0	5,000
2015/07/13	R203	06/08/2015	6.76	Put	Bond Future	849.8600	0.8499	822.9200	0.8229	(3.170)	0	0	0
2015/07/13	R203	05/11/2015	5.99	Call	Bond Future	11.1600	0.0112	10.8200	0.0108	(3.047)	0	0	0
2015/07/13	R203	05/11/2015	6.00	Put	Bond Future	2,257.6900	2.2577	2,236.2800	2.2363	(0.948)	0	0	0
2015/07/13	R203	05/11/2015			Bond Future	7.2880	102.8875	7.2758	102.9086	(0.168)	0.0000	0.0000	0
2015/07/13	R203	05/11/2015	6.00	Call	Bond Future	11.6100	0.0116	11.2700	0.0113	(2.929)	0	0	0
2015/07/13	R203	05/11/2015	6.01	Call	Bond Future	12.0700	0.0121	11.7300	0.0117	(2.817)	0	0	0
2015/07/13	R203	05/11/2015	5.99	Put	Bond Future	2,274.9300	2.2749	2,253.5200	2.2535	(0.941)	0	0	0
2015/07/13	R203	05/11/2015	6.01	Put	Bond Future	2,240.4600	2.2405	2,219.0500	2.2191	(0.956)	0	0	0
2015/07/13	R203	04/02/2016	7.26	Put	Bond Future	573.3700	0.5734	558.4600	0.5585	(2.600)	0	0	0
2015/07/13	R203	04/02/2016	7.25	Put	Bond Future	581.3800	0.5814	566.3800	0.5664	(2.580)	0	0	0
2015/07/13	R203	04/02/2016			Bond Future	7.3657	104.6293	7.3517	104.6502	(0.190)	0.0000	0.0000	0
2015/07/13	R203	04/02/2016	7.26	Call	Bond Future	415.2600	0.4153	421.2500	0.4213	1.442	0	0	0
2015/07/13	R203	04/02/2016	7.24	Call	Bond Future	401.3900	0.4014	407.2000	0.4072	1.447	0	0	0
2015/07/13	R203	04/02/2016	7.25	Call	Bond Future	408.2900	0.4083	414.1900	0.4142	1.445	0	0	0
2015/07/13	R203	04/02/2016	7.24	Put	Bond Future	589.4700	0.5895	574.3800	0.5744	(2.560)	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
2015/07/13	R204	06/08/2015	7.74	Call	Bond Future	787.1900	0.7872	815.9400	0.8159	3.652	0	0	0
2015/07/13	R204	06/08/2015	7.75	Put	Bond Future	162.9000	0.1629	128.8500	0.1288	(20.902)	0	0	0
2015/07/13	R204	06/08/2015			Bond Future	7.5299	102.4939	7.5083	102.5576	(0.287)	0.0000	0.0000	15,357
2015/07/13	R204	06/08/2015	8.41	Call	Bond Future	2,554.8200	2.5548	2,617.1900	2.6172	2.441	0	0	0
2015/07/13	R204	06/08/2015	7.74	Put	Bond Future	170.5900	0.1706	135.6000	0.1356	(20.511)	0	0	0
2015/07/13	R204	06/08/2015	7.76	Put	Bond Future	155.4700	0.1555	122.3700	0.1224	(21.290)	0	0	0
2015/07/13	R204	06/08/2015	8.41	Put	Bond Future	2.6800	0.0027	1.3100	0.0013	(51.119)	0	0	699
2015/07/13	R204	06/08/2015	7.75	Call	Bond Future	808.7300	0.8087	838.4200	0.8384	3.671	0	0	0
2015/07/13	R204	06/08/2015	7.76	Call	Bond Future	830.5200	0.8305	861.1600	0.8612	3.689	0	0	0
2015/07/13	R204	05/11/2015			Bond Future	7.6290	104.1015	7.6061	104.1645	(0.301)	0.0000	0.0000	0
2015/07/13	R204	05/11/2015	6.25	Call	Bond Future	18.4100	0.0184	18.5500	0.0186	0.760	0	0	0
2015/07/13	R204	05/11/2015	6.24	Put	Bond Future	3,918.4800	3.9185	3,855.5900	3.8556	(1.605)	0	0	0
2015/07/13	R204	05/11/2015	6.26	Put	Bond Future	3,862.3900	3.8624	3,799.5300	3.7995	(1.627)	0	0	0
2015/07/13	R204	05/11/2015	6.25	Put	Bond Future	3,890.4200	3.8904	3,827.5500	3.8275	(1.616)	0	0	0
2015/07/13	R204	05/11/2015	6.26	Call	Bond Future	19.1200	0.0191	19.2700	0.0193	0.785	0	0	0
2015/07/13	R204	05/11/2015	6.24	Call	Bond Future	17.7300	0.0177	17.8500	0.0178	0.677	0	0	0
2015/07/13	R204	04/02/2016	7.50	Call	Bond Future	685.1100	0.6851	705.3700	0.7054	2.957	0	0	0
2015/07/13	R204	04/02/2016			Bond Future	7.7037	101.8266	7.6786	101.8902	(0.325)	0.0000	0.0000	0
2015/07/13	R204	04/02/2016	7.51	Call	Bond Future	696.1700	0.6962	716.6800	0.7167	2.946	0	0	0
2015/07/13	R204	04/02/2016	7.49	Put	Bond Future	1,218.6900	1.2187	1,175.1100	1.1751	(3.576)	0	0	0
2015/07/13	R204	04/02/2016	7.51	Put	Bond Future	1,189.5700	1.1896	1,146.5000	1.1465	(3.621)	0	0	0
2015/07/13	R204	04/02/2016	7.49	Call	Bond Future	674.1700	0.6742	694.1700	0.6942	2.967	0	0	0
2015/07/13	R204	04/02/2016	7.50	Put	Bond Future	1,204.0700	1.2041	1,160.7500	1.1608	(3.598)	0	0	0
2015/07/13	R207	06/08/2015	7.76	Call	Bond Future	587.2300	0.5872	570.5000	0.5705	(2.849)	0	0	0
2015/07/13	R207	06/08/2015			Bond Future	7.7202	98.8087	7.7141	98.8309	(0.079)	0.0000	0.0000	35,679
2015/07/13	R207	06/08/2015	7.74	Call	Bond Future	547.8600	0.5479	530.4700	0.5305	(3.174)	0	0	0
2015/07/13	R207	06/08/2015	7.75	Call	Bond Future	567.3400	0.5673	550.2800	0.5503	(3.007)	0	0	0
2015/07/13	R207	06/08/2015	7.46	Call	Bond Future	164.7900	0.1648	148.2400	0.1482	(10.043)	0	0	70
2015/07/13	R207	06/08/2015	7.74	Put	Bond Future	475.5500	0.4755	435.9200	0.4359	(8.334)	0	0	0
2015/07/13	R207	06/08/2015	7.46	Put	Bond Future	1,120.1300	1.1201	1,081.3400	1.0813	(3.463)	0	0	0
2015/07/13	R207	06/08/2015	7.76	Put	Bond Future	442.0100	0.4420	403.0400	0.4030	(8.817)	0	0	0
2015/07/13	R207	06/08/2015	7.75	Put	Bond Future	458.5600	0.4586	419.2600	0.4193	(8.570)	0	0	0
2015/07/13	R207	05/11/2015	7.76	Call	Bond Future	966.4100	0.9664	963.1500	0.9631	(0.337)	0	0	0
2015/07/13	R207	05/11/2015			Bond Future	7.8059	100.3585	7.7998	100.3794	(0.077)	0.0000	0.0000	1,383
2015/07/13	R207	05/11/2015	7.74	Call	Bond Future	932.6900	0.9327	929.2500	0.9292	(0.369)	0	0	0
2015/07/13	R207	05/11/2015	7.50	Call	Bond Future	584.8400	0.5848	579.9100	0.5799	(0.843)	0	0	19
2015/07/13	R207	05/11/2015	7.75	Call	Bond Future	949.4600	0.9495	946.1100	0.9461	(0.353)	0	0	0
2015/07/13	R207	05/11/2015	7.43	Call	Bond Future	502.4100	0.5024	497.3200	0.4973	(1.013)	0	0	53
2015/07/13	R207	05/11/2015	7.74	Put	Bond Future	1,161.4700	1.1615	1,137.1400	1.1371	(2.095)	0	0	0
2015/07/13	R207	05/11/2015	7.76	Put	Bond Future	1,125.6500	1.1256	1,101.5000	1.1015	(2.145)	0	0	0
2015/07/13	R207	05/11/2015	7.43	Put	Bond Future	1,816.7700	1.8168	1,790.7900	1.7908	(1.430)	0	0	0
2015/07/13	R207	05/11/2015	7.75	Put	Bond Future	1,143.4600	1.1435	1,119.2200	1.1192	(2.120)	0	0	0
2015/07/13	R207	05/11/2015	7.50	Put	Bond Future	1,652.8000	1.6528	1,626.9800	1.6270	(1.562)	0	0	0
2015/07/13	R207	04/02/2016	7.49	Put	Bond Future	1,977.5100	1.9775	1,955.7400	1.9557	(1.101)	0	0	0
2015/07/13	R207	04/02/2016	7.27	Put	Bond Future	2,482.9700	2.4830	2,460.5100	2.4605	(0.905)	0	0	0
2015/07/13	R207	04/02/2016			Bond Future	7.8739	98.4150	7.8675	98.4357	(0.080)	0.0000	0.0000	0
2015/07/13	R207	04/02/2016	7.51	Put	Bond Future	1,934.8400	1.9348	1,913.1600	1.9132	(1.121)	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
2015/07/13	R207	04/02/2016	7.27	Call	Bond Future	474.9700	0.4750	473.2700	0.4733	(0.358)	0	0	43
2015/07/13	R207	04/02/2016	7.50	Call	Bond Future	718.8900	0.7189	717.9400	0.7179	(0.132)	0	0	19
2015/07/13	R207	04/02/2016	7.51	Call	Bond Future	730.8400	0.7308	729.9200	0.7299	(0.126)	0	0	0
2015/07/13	R207	04/02/2016	7.49	Call	Bond Future	706.8100	0.7068	705.8000	0.7058	(0.143)	0	0	0
2015/07/13	R207	04/02/2016	7.50	Put	Bond Future	1,956.2300	1.9562	1,934.5200	1.9345	(1.110)	0	0	0
2015/07/13	R207	05/05/2016	7.86	Put	Bond Future	1,652.2400	1.6522	1,634.4000	1.6344	(1.080)	0	0	0
2015/07/13	R207	05/05/2016			Bond Future	7.9320	100.1530	7.9257	100.1727	(0.080)	0.0000	0.0000	0
2015/07/13	R207	05/05/2016	7.85	Put	Bond Future	1,667.7100	1.6677	1,649.8100	1.6498	(1.073)	0	0	0
2015/07/13	R207	05/05/2016	7.56	Put	Bond Future	2,168.0400	2.1680	2,148.7100	2.1487	(0.892)	0	0	0
2015/07/13	R207	05/05/2016	7.84	Put	Bond Future	1,683.2900	1.6833	1,665.3300	1.6653	(1.067)	0	0	0
2015/07/13	R207	05/05/2016	7.56	Call	Bond Future	1,006.4000	1.0064	1,006.7900	1.0068	0.039	0	0	43
2015/07/13	R207	05/05/2016	7.85	Call	Bond Future	1,413.0100	1.4130	1,414.8300	1.4148	0.129	0	0	0
2015/07/13	R207	05/05/2016	7.86	Call	Bond Future	1,428.6300	1.4286	1,430.5100	1.4305	0.132	0	0	0
2015/07/13	R207	05/05/2016	7.84	Call	Bond Future	1,397.4800	1.3975	1,399.2400	1.3992	0.126	0	0	0
2015/07/13	R208	06/08/2015			Bond Future	7.8733	97.4255	7.8673	97.4516	(0.076)	0.0000	0.0000	37,517
2015/07/13	R208	06/08/2015	8.00	Call	Bond Future	941.2400	0.9412	924.4800	0.9245	(1.781)	0	0	0
2015/07/13	R208	06/08/2015	8.01	Call	Bond Future	969.1400	0.9691	953.0000	0.9530	(1.665)	0	0	0
2015/07/13	R208	06/08/2015	8.85	Call	Bond Future	4,132.6500	4.1326	4,157.4400	4.1574	0.600	0	0	0
2015/07/13	R208	06/08/2015	7.99	Call	Bond Future	913.7500	0.9138	896.4000	0.8964	(1.899)	0	0	0
2015/07/13	R208	06/08/2015	8.01	Put	Bond Future	377.5000	0.3775	335.2100	0.3352	(11.203)	0	0	0
2015/07/13	R208	06/08/2015	8.00	Put	Bond Future	392.7100	0.3927	349.8000	0.3498	(10.927)	0	0	0
2015/07/13	R208	06/08/2015	7.99	Put	Bond Future	408.3700	0.4084	364.8700	0.3649	(10.652)	0	0	0
2015/07/13	R208	06/08/2015	8.85	Put	Bond Future	3.0000	0.0030	1.6400	0.0016	(45.333)	0	0	198
2015/07/13	R208	05/11/2015			Bond Future	7.9531	95.5547	7.9471	95.5796	(0.075)	0.0000	0.0000	0
2015/07/13	R208	05/11/2015	8.48	Call	Bond Future	2,661.1900	2.6612	2,666.8400	2.6668	0.212	0	0	0
2015/07/13	R208	05/11/2015	7.74	Put	Bond Future	1,762.0800	1.7621	1,731.4600	1.7315	(1.738)	0	0	0
2015/07/13	R208	05/11/2015	7.75	Call	Bond Future	883.8200	0.8838	878.2100	0.8782	(0.635)	0	0	0
2015/07/13	R208	05/11/2015	7.76	Call	Bond Future	901.1300	0.9011	895.5900	0.8956	(0.615)	0	0	0
2015/07/13	R208	05/11/2015	8.48	Put	Bond Future	490.6500	0.4906	471.3500	0.4713	(3.934)	0	0	2,200
2015/07/13	R208	05/11/2015	7.74	Call	Bond Future	866.7200	0.8667	861.0500	0.8611	(0.654)	0	0	0
2015/07/13	R208	05/11/2015	7.76	Put	Bond Future	1,712.0300	1.7120	1,681.5400	1.6815	(1.781)	0	0	0
2015/07/13	R208	05/11/2015	7.75	Put	Bond Future	1,736.9400	1.7369	1,706.3800	1.7064	(1.759)	0	0	0
2015/07/13	R208	04/02/2016			Bond Future	8.0161	97.1724	8.0099	97.1972	(0.077)	0.0000	0.0000	0
2015/07/13	R208	04/02/2016	7.74	Put	Bond Future	2,223.3600	2.2234	2,197.3200	2.1973	(1.171)	0	0	0
2015/07/13	R208	04/02/2016	7.76	Put	Bond Future	2,175.4500	2.1754	2,149.5300	2.1495	(1.191)	0	0	0
2015/07/13	R208	04/02/2016	7.75	Put	Bond Future	2,199.1700	2.1992	2,173.1900	2.1732	(1.181)	0	0	0
2015/07/13	R208	04/02/2016	7.76	Call	Bond Future	1,140.7900	1.1408	1,139.7200	1.1397	(0.094)	0	0	0
2015/07/13	R208	04/02/2016	7.74	Call	Bond Future	1,107.3300	1.1073	1,106.1400	1.1061	(0.107)	0	0	0
2015/07/13	R208	04/02/2016	7.75	Call	Bond Future	1,123.8400	1.1238	1,122.7100	1.1227	(0.101)	0	0	0
2015/07/13	R209	06/08/2015	8.71	Put	Bond Future	1,787.8400	1.7878	1,718.5500	1.7185	(3.876)	0	0	0
2015/07/13	R209	06/08/2015	8.99	Put	Bond Future	739.0300	0.7390	672.2300	0.6722	(9.039)	0	0	0
2015/07/13	R209	06/08/2015			Bond Future	8.8402	77.8919	8.8395	77.8971	(0.008)	0.0000	0.0000	28,380
2015/07/13	R209	06/08/2015	9.01	Put	Bond Future	687.5000	0.6875	622.1000	0.6221	(9.513)	0	0	0
2015/07/13	R209	06/08/2015	9.90	Call	Bond Future	7,474.6400	7.4746	7,476.6300	7.4766	0.027	0	0	0
2015/07/13	R209	06/08/2015	9.00	Call	Bond Future	1,917.2800	1.9173	1,856.4400	1.8564	(3.173)	0	0	0
2015/07/13	R209	06/08/2015	8.71	Call	Bond Future	784.8300	0.7848	720.8000	0.7208	(8.158)	0	0	640

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
2015/07/13	R209	06/08/2015	9.01	Call	Bond Future	1,966.3300	1.9663	1,906.1900	1.9062	(3.058)	0	0	0
2015/07/13	R209	06/08/2015	8.99	Call	Bond Future	1,868.9900	1.8690	1,807.4500	1.8075	(3.293)	0	0	0
2015/07/13	R209	06/08/2015	9.00	Put	Bond Future	712.8300	0.7128	646.7300	0.6467	(9.273)	0	0	0
2015/07/13	R209	06/08/2015	9.90	Put	Bond Future	8.1200	0.0081	4.8500	0.0049	(40.271)	0	0	2,914
2015/07/13	R209	05/11/2015	9.25	Call	Bond Future	4,089.2800	4.0893	4,061.3200	4.0613	(0.684)	0	0	0
2015/07/13	R209	05/11/2015	7.99	Put	Bond Future	7,779.3900	7.7794	7,758.3700	7.7584	(0.270)	0	0	0
2015/07/13	R209	05/11/2015			Bond Future	8.8989	75.9664	8.8983	75.9705	(0.006)	0.0000	0.0000	29
2015/07/13	R209	05/11/2015	8.01	Put	Bond Future	7,628.3800	7.6284	7,606.8700	7.6069	(0.282)	0	0	0
2015/07/13	R209	05/11/2015	9.16	Put	Bond Future	1,748.0500	1.7481	1,714.7600	1.7148	(1.904)	0	0	640
2015/07/13	R209	05/11/2015	9.25	Put	Bond Future	1,510.7800	1.5108	1,478.7500	1.4788	(2.120)	0	0	900
2015/07/13	R209	05/11/2015	8.00	Put	Bond Future	7,703.3700	7.7034	7,682.1100	7.6821	(0.276)	0	0	0
2015/07/13	R209	05/11/2015	7.99	Call	Bond Future	424.8800	0.4249	407.9300	0.4079	(3.989)	0	0	0
2015/07/13	R209	05/11/2015	8.00	Call	Bond Future	435.5300	0.4355	418.3400	0.4183	(3.947)	0	0	0
2015/07/13	R209	05/11/2015	8.01	Call	Bond Future	447.0700	0.4471	429.6300	0.4296	(3.901)	0	0	0
2015/07/13	R209	05/11/2015	9.16	Call	Bond Future	3,678.6600	3.6787	3,649.4400	3.6494	(0.794)	0	0	0
2015/07/13	R209	04/02/2016	8.74	Call	Bond Future	2,780.2500	2.7802	2,757.0500	2.7570	(0.834)	0	0	0
2015/07/13	R209	04/02/2016	8.75	Put	Bond Future	4,321.8700	4.3219	4,294.9000	4.2949	(0.624)	0	0	0
2015/07/13	R209	04/02/2016			Bond Future	8.9491	77.2526	8.9486	77.2564	(0.006)	0.0000	0.0000	0
2015/07/13	R209	04/02/2016	8.75	Call	Bond Future	2,813.3000	2.8133	2,790.0700	2.7901	(0.826)	0	0	0
2015/07/13	R209	04/02/2016	8.76	Call	Bond Future	2,846.5700	2.8466	2,823.3200	2.8233	(0.817)	0	0	0
2015/07/13	R209	04/02/2016	8.74	Put	Bond Future	4,365.8000	4.3658	4,338.8600	4.3389	(0.617)	0	0	0
2015/07/13	R209	04/02/2016	8.76	Put	Bond Future	4,278.2700	4.2783	4,251.2800	4.2513	(0.631)	0	0	0
2015/07/13	R210	06/08/2015	179.01	Call	Bond Future	700.9000	0.7009	730.1100	0.7301	4.167	0	0	0
2015/07/13	R210	06/08/2015			Bond Future	179.7109	179.7109	179.7401	179.7401	0.016	0.0000	0.0000	1,207
2015/07/13	R210	06/08/2015	178.99	Call	Bond Future	720.9000	0.7209	750.1100	0.7501	4.052	0	0	0
2015/07/13	R210	06/08/2015	179.00	Call	Bond Future	710.9000	0.7109	740.1100	0.7401	4.109	0	0	0
2015/07/13	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R210	05/11/2015			Bond Future	180.3985	180.3985	180.4250	180.4250	0.015	0.0000	0.0000	0
2015/07/13	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R210	05/11/2015	181.99	Put	Bond Future	1,591.5500	1.5916	1,565.0400	1.5650	(1.666)	0	0	0
2015/07/13	R210	05/11/2015	182.01	Put	Bond Future	1,611.5500	1.6116	1,585.0400	1.5850	(1.645)	0	0	0
2015/07/13	R210	05/11/2015	182.00	Put	Bond Future	1,601.5500	1.6016	1,575.0400	1.5750	(1.655)	0	0	0
2015/07/13	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R211	06/08/2015			Bond Future	134.1744	134.1744	134.2337	134.2337	0.044	0.0000	0.0000	1,120
2015/07/13	R211	06/08/2015	134.99	Put	Bond Future	815.6200	0.8156	756.2700	0.7563	(7.277)	0	0	0
2015/07/13	R211	06/08/2015	135.01	Put	Bond Future	835.6200	0.8356	776.2700	0.7763	(7.103)	0	0	0
2015/07/13	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R211	06/08/2015	135.00	Put	Bond Future	825.6200	0.8256	766.2700	0.7663	(7.189)	0	0	0
2015/07/13	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R211	05/11/2015			Bond Future	136.2790	136.2790	136.3370	136.3370	0.043	0.0000	0.0000	0
2015/07/13	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/13	R211	05/11/2015	134.99	Call	Bond Future	1,288.9600	1.2890	1,346.9600	1.3470	4.500	0	0	0
2015/07/13	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R211	05/11/2015	135.00	Call	Bond Future	1,278.9600	1.2790	1,336.9600	1.3370	4.535	0	0	0
2015/07/13	R211	05/11/2015	135.01	Call	Bond Future	1,268.9600	1.2690	1,326.9600	1.3270	4.571	0	0	0
2015/07/13	R212	06/08/2015	141.01	Put	Bond Future	1,538.7700	1.5388	1,474.2000	1.4742	(4.196)	0	0	0
2015/07/13	R212	06/08/2015			Bond Future	139.4712	139.4712	139.5358	139.5358	0.046	0.0000	0.0000	1,045
2015/07/13	R212	06/08/2015	141.00	Put	Bond Future	1,528.7700	1.5288	1,464.2000	1.4642	(4.224)	0	0	0
2015/07/13	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R212	06/08/2015	140.99	Put	Bond Future	1,518.7700	1.5188	1,454.2000	1.4542	(4.251)	0	0	0
2015/07/13	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R212	05/11/2015			Bond Future	141.6590	141.6590	141.7222	141.7222	0.045	0.0000	0.0000	0
2015/07/13	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R212	05/11/2015	145.99	Put	Bond Future	4,331.0500	4.3311	4,267.8300	4.2678	(1.460)	0	0	0
2015/07/13	R212	05/11/2015	146.01	Put	Bond Future	4,351.0500	4.3511	4,287.8300	4.2878	(1.453)	0	0	0
2015/07/13	R212	05/11/2015	146.00	Put	Bond Future	4,341.0500	4.3411	4,277.8300	4.2778	(1.456)	0	0	0
2015/07/13	R213	06/08/2015			Bond Future	8.7167	88.6622	8.7109	88.7058	(0.066)	0.0000	0.0000	17,330
2015/07/13	R213	06/08/2015	8.49	Put	Bond Future	2,246.7400	2.2467	2,158.7800	2.1588	(3.915)	0	0	0
2015/07/13	R213	06/08/2015	8.51	Put	Bond Future	2,136.4700	2.1365	2,047.5400	2.0475	(4.162)	0	0	0
2015/07/13	R213	06/08/2015	8.49	Call	Bond Future	510.9900	0.5110	466.6700	0.4667	(8.673)	0	0	0
2015/07/13	R213	06/08/2015	8.50	Put	Bond Future	2,191.1800	2.1912	2,102.7200	2.1027	(4.037)	0	0	0
2015/07/13	R213	06/08/2015	8.50	Call	Bond Future	533.0400	0.5330	488.2200	0.4882	(8.408)	0	0	0
2015/07/13	R213	06/08/2015	8.51	Call	Bond Future	555.8400	0.5558	510.5500	0.5105	(8.148)	0	0	0
2015/07/13	R213	05/11/2015	7.76	Call	Bond Future	302.5000	0.3025	292.8300	0.2928	(3.197)	0	0	0
2015/07/13	R213	05/11/2015			Bond Future	8.7820	86.5099	8.7762	86.5527	(0.066)	0.0000	0.0000	0
2015/07/13	R213	05/11/2015	7.74	Call	Bond Future	286.8500	0.2868	277.4300	0.2774	(3.284)	0	0	0
2015/07/13	R213	05/11/2015	7.75	Call	Bond Future	294.5900	0.2946	285.0500	0.2850	(3.238)	0	0	0
2015/07/13	R213	05/11/2015	7.74	Put	Bond Future	8,564.0300	8.5640	8,511.7300	8.5117	(0.611)	0	0	0
2015/07/13	R213	05/11/2015	7.76	Put	Bond Future	8,410.4500	8.4104	8,357.9000	8.3579	(0.625)	0	0	0
2015/07/13	R213	05/11/2015	7.75	Put	Bond Future	8,487.1000	8.4871	8,434.6800	8.4347	(0.618)	0	0	0
2015/07/13	R213	04/02/2016			Bond Future	8.8397	87.9741	8.8338	88.0173	(0.067)	0.0000	0.0000	0
2015/07/13	R213	04/02/2016	8.75	Call	Bond Future	3,063.5900	3.0636	3,060.4100	3.0604	(0.104)	0	0	0
2015/07/13	R213	04/02/2016	8.74	Put	Bond Future	3,764.7800	3.7648	3,718.2900	3.7183	(1.235)	0	0	0
2015/07/13	R213	04/02/2016	8.76	Put	Bond Future	3,686.6000	3.6866	3,640.3800	3.6404	(1.254)	0	0	0
2015/07/13	R213	04/02/2016	8.75	Put	Bond Future	3,725.4000	3.7254	3,679.0500	3.6790	(1.244)	0	0	0
2015/07/13	R213	04/02/2016	8.76	Call	Bond Future	3,098.9400	3.0989	3,095.8900	3.0959	(0.098)	0	0	0
2015/07/13	R213	04/02/2016	8.74	Call	Bond Future	3,028.7300	3.0287	3,025.4100	3.0254	(0.110)	0	0	0
2015/07/13	R214	06/08/2015	8.76	Put	Bond Future	1,772.8700	1.7729	1,697.7000	1.6977	(4.240)	0	0	0
2015/07/13	R214	06/08/2015			Bond Future	8.8642	79.1446	8.8635	79.1499	(0.007)	0.0000	0.0000	21,939
2015/07/13	R214	06/08/2015	8.75	Put	Bond Future	1,822.8900	1.8229	1,748.1900	1.7482	(4.098)	0	0	0
2015/07/13	R214	06/08/2015	8.74	Call	Bond Future	859.3500	0.8594	790.5000	0.7905	(8.012)	0	0	0
2015/07/13	R214	06/08/2015	8.75	Call	Bond Future	890.8800	0.8909	821.5200	0.8215	(7.786)	0	0	0
2015/07/13	R214	06/08/2015	8.76	Call	Bond Future	923.2400	0.9232	853.4100	0.8534	(7.564)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/13	R214	06/08/2015	8.74	Put	Bond Future	1,873.8700	1.8739	1,799.6800	1.7997	(3.959)	0	0	0
2015/07/13	R214	05/11/2015			Bond Future	8.9217	77.0961	8.9212	77.1001	(0.006)	0.0000	0.0000	487
2015/07/13	R214	05/11/2015	7.99	Put	Bond Future	8,508.6200	8.5086	8,487.1400	8.4871	(0.252)	0	0	0
2015/07/13	R214	05/11/2015	8.00	Put	Bond Future	8,425.5400	8.4255	8,403.8000	8.4038	(0.258)	0	0	0
2015/07/13	R214	05/11/2015	8.01	Put	Bond Future	8,343.6100	8.3436	8,321.6000	8.3216	(0.264)	0	0	0
2015/07/13	R214	05/11/2015	7.99	Call	Bond Future	424.8100	0.4248	407.3300	0.4073	(4.115)	0	0	0
2015/07/13	R214	05/11/2015	8.00	Call	Bond Future	435.7100	0.4357	417.9700	0.4180	(4.072)	0	0	0
2015/07/13	R214	05/11/2015	8.01	Call	Bond Future	447.5900	0.4476	429.5800	0.4296	(4.024)	0	0	0
2015/07/13	R214	04/02/2016			Bond Future	8.9727	78.4010	8.9722	78.4048	(0.005)	0.0000	0.0000	4,320
2015/07/13	R214	04/02/2016	7.99	Put	Bond Future	9,424.0700	9.4241	9,403.0400	9.4030	(0.223)	0	0	0
2015/07/13	R214	04/02/2016	8.00	Call	Bond Future	967.0600	0.9671	949.6200	0.9496	(1.803)	0	0	0
2015/07/13	R214	04/02/2016	8.01	Call	Bond Future	984.6400	0.9846	967.0500	0.9670	(1.786)	0	0	0
2015/07/13	R214	04/02/2016	7.99	Call	Bond Future	951.0200	0.9510	933.7100	0.9337	(1.820)	0	0	0
2015/07/13	R214	04/02/2016	8.01	Put	Bond Future	9,270.3600	9.2704	9,249.0500	9.2490	(0.230)	0	0	0
2015/07/13	R214	04/02/2016	8.00	Put	Bond Future	9,346.3600	9.3464	9,325.2000	9.3252	(0.226)	0	0	0
2015/07/13	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R248	06/08/2015			Bond Future	8.9297	102.0189	8.9290	102.0259	(0.008)	0.0000	0.0000	41,313
2015/07/13	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R248	06/08/2015	8.74	Put	Bond Future	2,002.9900	2.0030	1,995.9400	1.9959	(0.352)	0	0	0
2015/07/13	R248	06/08/2015	8.76	Put	Bond Future	1,788.4700	1.7885	1,781.4200	1.7814	(0.394)	0	0	0
2015/07/13	R248	06/08/2015	8.75	Put	Bond Future	1,895.6300	1.8956	1,888.5800	1.8886	(0.372)	0	0	0
2015/07/13	R248	05/11/2015	8.01	Put	Bond Future	11,013.0700	11.0131	11,007.6400	11.0076	(0.049)	0	0	0
2015/07/13	R248	05/11/2015			Bond Future	8.9889	99.1903	8.9884	99.1958	(0.006)	0.0000	0.0000	0
2015/07/13	R248	05/11/2015	8.00	Put	Bond Future	11,136.5300	11.1365	11,131.1000	11.1311	(0.049)	0	0	0
2015/07/13	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R248	05/11/2015	7.99	Put	Bond Future	11,260.2400	11.2602	11,254.8100	11.2548	(0.048)	0	0	0
2015/07/13	R248	04/02/2016	8.99	Put	Bond Future	527.0100	0.5270	522.0400	0.5220	(0.943)	0	0	0
2015/07/13	R248	04/02/2016			Bond Future	9.0418	100.8694	9.0413	100.8743	(0.005)	0.0000	0.0000	0
2015/07/13	R248	04/02/2016	9.00	Put	Bond Future	424.8000	0.4248	419.8300	0.4198	(1.170)	0	0	0
2015/07/13	R248	04/02/2016	9.01	Put	Bond Future	322.7800	0.3228	317.8100	0.3178	(1.540)	0	0	0
2015/07/13	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/13	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**499134**