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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/07/2015 TO 14/07/2015

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
2015/07/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	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
2015/07/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2025	06/08/2015			Bond Future	121.9165	121.9165	122.0426	122.0426	0.103	0.0000	0.0000	38
2015/07/14	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2025	06/08/2015	120.99	Call	Bond Future	926.4800	0.9265	1,052.5600	1.0526	13.608	0	0	0
2015/07/14	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2025	06/08/2015	121.00	Call	Bond Future	916.4800	0.9165	1,042.5600	1.0426	13.757	0	0	0
2015/07/14	2025	06/08/2015	121.01	Call	Bond Future	906.4800	0.9065	1,032.5600	1.0326	13.909	0	0	0
2015/07/14	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2025	05/11/2015			Bond Future	123.8268	123.8268	123.9529	123.9529	0.102	0.0000	0.0000	0
2015/07/14	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2025	05/11/2015	123.01	Call	Bond Future	816.8000	0.8168	942.9000	0.9429	15.438	0	0	0
2015/07/14	2025	05/11/2015	122.99	Call	Bond Future	836.8000	0.8368	962.9000	0.9629	15.069	0	0	0
2015/07/14	2025	05/11/2015	123.00	Call	Bond Future	826.8000	0.8268	952.9000	0.9529	15.252	0	0	0
2015/07/14	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2030	06/08/2015			Bond Future	8.6876	94.6538	8.6110	95.2555	(0.881)	0.0000	0.0000	9,953
2015/07/14	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2030	06/08/2015	7.74	Put	Bond Future	7,841.9700	7.8420	7,240.2200	7.2402	(7.673)	0	0	0
2015/07/14	2030	06/08/2015	7.76	Put	Bond Future	7,667.2300	7.6672	7,065.4800	7.0655	(7.848)	0	0	0
2015/07/14	2030	06/08/2015	7.75	Put	Bond Future	7,754.5500	7.7546	7,152.8000	7.1528	(7.760)	0	0	0
2015/07/14	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2030	05/11/2015			Bond Future	8.7530	96.1371	8.6742	96.7467	(0.900)	0.0000	0.0000	0
2015/07/14	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2030	05/11/2015	8.49	Put	Bond Future	2,057.1100	2.0571	1,447.4800	1.4475	(29.635)	0	0	0
2015/07/14	2030	05/11/2015	8.51	Put	Bond Future	1,898.4800	1.8985	1,288.8500	1.2888	(32.111)	0	0	0
2015/07/14	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2030	05/11/2015	8.50	Put	Bond Future	1,977.7500	1.9778	1,368.1200	1.3681	(30.824)	0	0	0
2015/07/14	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2032	06/08/2015			Bond Future	8.7819	98.3960	8.7004	99.0819	(0.928)	0.0000	0.0000	1,678
2015/07/14	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2032	06/08/2015	8.50	Put	Bond Future	2,402.9700	2.4030	1,717.0300	1.7170	(28.546)	0	0	0
2015/07/14	2032	06/08/2015	8.49	Put	Bond Future	2,489.8100	2.4898	1,803.8700	1.8039	(27.550)	0	0	0
2015/07/14	2032	06/08/2015	8.51	Put	Bond Future	2,316.2400	2.3162	1,630.3000	1.6303	(29.614)	0	0	0
2015/07/14	2032	05/11/2015			Bond Future	8.8483	95.7834	8.7644	96.4786	(0.948)	0.0000	0.0000	0
2015/07/14	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2032	05/11/2015	7.99	Put	Bond Future	7,479.6100	7.4796	6,784.4800	6.7845	(9.294)	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
2015/07/14	2032	05/11/2015	8.01	Put	Bond Future	7,295.7700	7.2958	6,600.6400	6.6006	(9.528)	0	0	0
2015/07/14	2032	05/11/2015	8.00	Put	Bond Future	7,387.6300	7.3876	6,692.5000	6.6925	(9.409)	0	0	0
2015/07/14	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2032	04/02/2016			Bond Future	8.9050	97.4048	8.8187	98.1104	(0.969)	0.0000	0.0000	0
2015/07/14	2032	04/02/2016	8.69	Put	Bond Future	1,772.5600	1.7726	1,066.9100	1.0669	(39.810)	0	0	0
2015/07/14	2032	04/02/2016	8.71	Put	Bond Future	1,605.6200	1.6056	899.9700	0.9000	(43.949)	0	0	0
2015/07/14	2032	04/02/2016	8.70	Put	Bond Future	1,689.0400	1.6890	983.3900	0.9834	(41.778)	0	0	0
2015/07/14	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2037	06/08/2015			Bond Future	8.9062	96.4130	8.8298	97.1213	(0.859)	0.0000	0.0000	39,628
2015/07/14	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2037	06/08/2015	8.74	Put	Bond Future	1,550.4000	1.5504	842.1000	0.8421	(45.685)	0	0	0
2015/07/14	2037	06/08/2015	8.76	Put	Bond Future	1,361.8000	1.3618	653.5000	0.6535	(52.012)	0	0	0
2015/07/14	2037	06/08/2015	8.75	Put	Bond Future	1,456.0300	1.4560	747.7300	0.7477	(48.646)	0	0	0
2015/07/14	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2037	05/11/2015	7.99	Put	Bond Future	9,584.1800	9.5842	8,866.3200	8.8663	(7.490)	0	0	0
2015/07/14	2037	05/11/2015	8.01	Put	Bond Future	9,373.5900	9.3736	8,655.7300	8.6557	(7.658)	0	0	0
2015/07/14	2037	05/11/2015			Bond Future	8.9682	97.9238	8.8897	98.6417	(0.875)	0.0000	0.0000	0
2015/07/14	2037	05/11/2015	8.00	Put	Bond Future	9,478.8000	9.4788	8,760.9400	8.7609	(7.573)	0	0	0
2015/07/14	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2037	04/02/2016	8.75	Put	Bond Future	2,499.3700	2.4994	1,770.7100	1.7707	(29.154)	0	0	0
2015/07/14	2037	04/02/2016			Bond Future	9.0226	95.3234	8.9420	96.0521	(0.894)	0.0000	0.0000	0
2015/07/14	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2037	04/02/2016	8.74	Put	Bond Future	2,592.9900	2.5930	1,864.3300	1.8643	(28.101)	0	0	0
2015/07/14	2037	04/02/2016	8.76	Put	Bond Future	2,405.8800	2.4059	1,677.2200	1.6772	(30.287)	0	0	0
2015/07/14	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2038	06/08/2015			Bond Future	124.8369	124.8369	124.8586	124.8586	0.017	0.0000	0.0000	4,218
2015/07/14	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2038	06/08/2015	127.99	Put	Bond Future	3,153.1100	3.1531	3,131.4200	3.1314	(0.688)	0	0	0
2015/07/14	2038	06/08/2015	128.01	Put	Bond Future	3,173.1100	3.1731	3,151.4200	3.1514	(0.684)	0	0	0
2015/07/14	2038	06/08/2015	128.00	Put	Bond Future	3,163.1100	3.1631	3,141.4200	3.1414	(0.686)	0	0	0
2015/07/14	2038	05/11/2015			Bond Future	126.7931	126.7931	126.8130	126.8130	0.016	0.0000	0.0000	0
2015/07/14	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2038	05/11/2015	133.99	Put	Bond Future	7,196.9500	7.1970	7,176.9900	7.1770	(0.277)	0	0	0
2015/07/14	2038	05/11/2015	134.01	Put	Bond Future	7,216.9500	7.2170	7,196.9900	7.1970	(0.277)	0	0	0
2015/07/14	2038	05/11/2015	134.00	Put	Bond Future	7,206.9500	7.2070	7,186.9900	7.1870	(0.277)	0	0	0
2015/07/14	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	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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2015/07/14	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2044	06/08/2015			Bond Future	8.9400	98.3304	8.8636	99.1063	(0.854)	0.0000	0.0000	13,321
2015/07/14	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2044	06/08/2015	8.74	Put	Bond Future	2,053.6500	2.0537	1,277.8000	1.2778	(37.779)	0	0	0
2015/07/14	2044	06/08/2015	8.76	Put	Bond Future	1,845.0300	1.8450	1,069.1800	1.0692	(42.051)	0	0	0
2015/07/14	2044	06/08/2015	8.75	Put	Bond Future	1,949.2500	1.9493	1,173.4000	1.1734	(39.802)	0	0	0
2015/07/14	2044	05/11/2015			Bond Future	8.9984	99.8713	8.9200	100.6578	(0.871)	0.0000	0.0000	0
2015/07/14	2044	05/11/2015	8.24	Put	Bond Future	8,087.7200	8.0877	7,301.2300	7.3012	(9.724)	0	0	0
2015/07/14	2044	05/11/2015	8.26	Put	Bond Future	7,860.1600	7.8602	7,073.6700	7.0737	(10.006)	0	0	0
2015/07/14	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2044	05/11/2015	8.25	Put	Bond Future	7,973.8300	7.9738	7,187.3400	7.1873	(9.863)	0	0	0
2015/07/14	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2044	04/02/2016	8.99	Put	Bond Future	591.7400	0.5917	0.0000	0.0000	(100.000)	0	0	0
2015/07/14	2044	04/02/2016			Bond Future	9.0497	97.1785	8.9693	97.9770	(0.889)	0.0000	0.0000	0
2015/07/14	2044	04/02/2016	9.01	Put	Bond Future	392.8200	0.3928	0.0000	0.0000	(100.000)	0	0	0
2015/07/14	2044	04/02/2016	9.00	Put	Bond Future	492.1900	0.4922	0.0000	0.0000	(100.000)	0	0	0
2015/07/14	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	405.6300	0.4056	100.000	0	0	0
2015/07/14	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	206.7100	0.2067	100.000	0	0	0
2015/07/14	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	306.2600	0.3063	100.000	0	0	0
2015/07/14	2046	06/08/2015	129.01	Put	Bond Future	6,033.1100	6.0331	6,011.5500	6.0115	(0.357)	0	0	0
2015/07/14	2046	06/08/2015			Bond Future	122.9769	122.9769	122.9984	122.9984	0.018	0.0000	0.0000	5,722
2015/07/14	2046	06/08/2015	129.00	Put	Bond Future	6,023.1100	6.0231	6,001.5500	6.0015	(0.358)	0	0	0
2015/07/14	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2046	06/08/2015	128.99	Put	Bond Future	6,013.1100	6.0131	5,991.5500	5.9915	(0.359)	0	0	0
2015/07/14	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2046	05/11/2015			Bond Future	123.4977	123.4977	123.5177	123.5177	0.016	0.0000	0.0000	0
2015/07/14	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2046	05/11/2015	132.99	Put	Bond Future	9,492.3200	9.4923	9,472.2800	9.4723	(0.211)	0	0	0
2015/07/14	2046	05/11/2015	133.01	Put	Bond Future	9,512.3200	9.5123	9,492.2800	9.4923	(0.211)	0	0	0
2015/07/14	2046	05/11/2015	133.00	Put	Bond Future	9,502.3200	9.5023	9,482.2800	9.4823	(0.211)	0	0	0
2015/07/14	2050	06/08/2015			Bond Future	132.1396	132.1396	132.1625	132.1625	0.017	0.0000	0.0000	3,821
2015/07/14	2050	06/08/2015	136.99	Put	Bond Future	4,850.3800	4.8504	4,827.4500	4.8275	(0.473)	0	0	0
2015/07/14	2050	06/08/2015	137.01	Put	Bond Future	4,870.3800	4.8704	4,847.4500	4.8475	(0.471)	0	0	0
2015/07/14	2050	06/08/2015	137.00	Put	Bond Future	4,860.3800	4.8604	4,837.4500	4.8375	(0.472)	0	0	0
2015/07/14	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2050	05/11/2015			Bond Future	134.2097	134.2097	134.2312	134.2312	0.016	0.0000	0.0000	0
2015/07/14	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2050	05/11/2015	144.99	Put	Bond Future	10,780.2800	10.7803	10,758.8400	10.7588	(0.199)	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
2015/07/14	2050	05/11/2015	145.01	Put	Bond Future	10,800.2800	10.8003	10,778.8400	10.7788	(0.199)	0	0	0
2015/07/14	2050	05/11/2015	145.00	Put	Bond Future	10,790.2800	10.7903	10,768.8400	10.7688	(0.199)	0	0	0
2015/07/14	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	AL37	06/08/2015			Index Future	458.8860	458.8860	460.1010	460.1010	0.265	0.0000	0.0000	26
2015/07/14	AL37	05/11/2015			Index Future	466.1490	466.1490	467.3750	467.3750	0.263	0.0000	0.0000	0
2015/07/14	AL7T	06/08/2015			Index Future	541.0950	541.0950	543.6080	543.6080	0.464	0.0000	0.0000	1
2015/07/14	AL7T	05/11/2015			Index Future	549.6590	549.6590	552.2030	552.2030	0.463	0.0000	0.0000	0
2015/07/14	ALBI	06/08/2015			Index Future	493.5680	493.5680	496.0750	496.0750	0.508	0.0000	0.0000	507
2015/07/14	ALBI	05/11/2015			Index Future	501.3800	501.3800	503.9180	503.9180	0.506	0.0000	0.0000	103
2015/07/14	ALBI	04/02/2016			Index Future	509.8550	509.8550	512.4300	512.4300	0.505	0.0000	0.0000	0
2015/07/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C070	01/08/2021			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
2015/07/14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/07/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	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
2015/07/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/14	EL28	06/08/2015	125.00	Call	Bond Future	388.4800	0.3885	410.8100	0.4108	5.748	0	0	0
2015/07/14	EL28	06/08/2015			Bond Future	125.3885	125.3885	125.4108	125.4108	0.018	0.0000	0.0000	0
2015/07/14	EL28	06/08/2015	125.01	Call	Bond Future	378.4800	0.3785	400.8100	0.4008	5.900	0	0	0
2015/07/14	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	EL28	06/08/2015	124.99	Call	Bond Future	398.4800	0.3985	420.8100	0.4208	5.604	0	0	0
2015/07/14	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	EL28	05/11/2015	126.99	Put	Bond Future	1,184.6900	1.1847	1,164.0000	1.1640	(1.746)	0	0	0
2015/07/14	EL28	05/11/2015			Bond Future	125.8053	125.8053	125.8260	125.8260	0.016	0.0000	0.0000	0
2015/07/14	EL28	05/11/2015	127.01	Put	Bond Future	1,204.6900	1.2047	1,184.0000	1.1840	(1.717)	0	0	0
2015/07/14	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	EL28	05/11/2015	127.00	Put	Bond Future	1,194.6900	1.1947	1,174.0000	1.1740	(1.732)	0	0	0
2015/07/14	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	ES33	06/08/2015			Bond Future	9.7998	83.7325	9.7229	84.2841	(0.784)	0.0000	0.0000	6,396
2015/07/14	ES33	06/08/2015	9.59	Put	Bond Future	1,520.0500	1.5200	968.4200	0.9684	(36.290)	0	0	0
2015/07/14	ES33	06/08/2015	9.61	Put	Bond Future	1,373.2500	1.3732	821.6200	0.8216	(40.170)	0	0	0
2015/07/14	ES33	06/08/2015	9.60	Put	Bond Future	1,446.6000	1.4466	894.9700	0.8950	(38.133)	0	0	0
2015/07/14	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	ES33	05/11/2015	9.00	Put	Bond Future	6,675.2000	6.6752	6,116.2700	6.1163	(8.373)	0	0	0
2015/07/14	ES33	05/11/2015			Bond Future	9.8937	81.2582	9.8146	81.8171	(0.799)	0.0000	0.0000	0
2015/07/14	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	ES33	05/11/2015	8.99	Put	Bond Future	6,754.5300	6.7545	6,195.6000	6.1956	(8.275)	0	0	0
2015/07/14	ES33	05/11/2015	9.01	Put	Bond Future	6,595.9700	6.5960	6,037.0400	6.0370	(8.474)	0	0	0
2015/07/14	ES33	04/02/2016	10.01	Call	Bond Future	197.9900	0.1980	765.3200	0.7653	286.545	0	0	0
2015/07/14	ES33	04/02/2016			Bond Future	9.9813	82.6335	9.8999	83.2008	(0.817)	0.0000	0.0000	0
2015/07/14	ES33	04/02/2016	9.99	Call	Bond Future	59.8600	0.0599	627.1900	0.6272	947.761	0	0	0
2015/07/14	ES33	04/02/2016	10.00	Call	Bond Future	128.9700	0.1290	696.3000	0.6963	439.893	0	0	0
2015/07/14	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	GOVI	06/08/2015			GOVI	490.2470	490.2470	492.5430	492.5430	0.468	0.0000	0.0000	472
2015/07/14	GOVI	06/08/2015	499.99	Put	GOVI	97,430.0000	9.7430	74,470.0000	7.4470	(23.566)	0	0	0
2015/07/14	GOVI	06/08/2015	500.01	Put	GOVI	97,630.0000	9.7630	74,670.0000	7.4670	(23.517)	0	0	0
2015/07/14	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	GOVI	06/08/2015	500.00	Put	GOVI	97,530.0000	9.7530	74,570.0000	7.4570	(23.541)	0	0	0
2015/07/14	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	GOVI	05/11/2015			GOVI	498.0060	498.0060	500.3300	500.3300	0.467	0.0000	0.0000	28

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/14	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	GOVI	05/11/2015	529.99	Put	GOVI	319,840.0000	31.9840	296,600.0000	29.6600	(7.266)	0	0	0
2015/07/14	GOVI	05/11/2015	530.01	Put	GOVI	320,040.0000	32.0040	296,800.0000	29.6800	(7.262)	0	0	0
2015/07/14	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	GOVI	05/11/2015	530.00	Put	GOVI	319,940.0000	31.9940	296,700.0000	29.6700	(7.264)	0	0	0
2015/07/14	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	GOVI	04/02/2016			GOVI	506.4240	506.4240	508.7810	508.7810	0.465	0.0000	0.0000	0
2015/07/14	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	GOVI	04/02/2016	511.99	Put	GOVI	55,660.0000	5.5660	32,090.0000	3.2090	(42.346)	0	0	0
2015/07/14	GOVI	04/02/2016	512.01	Put	GOVI	55,860.0000	5.5860	32,290.0000	3.2290	(42.195)	0	0	0
2015/07/14	GOVI	04/02/2016	512.00	Put	GOVI	55,760.0000	5.5760	32,190.0000	3.2190	(42.270)	0	0	0
2015/07/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/07/14	IGOV	06/08/2015			Index Future	228.7020	228.7020	228.7740	228.7740	0.031	0.0000	0.0000	1,077
2015/07/14	IGOV	05/11/2015			Index Future	232.3210	232.3210	232.3910	232.3910	0.030	0.0000	0.0000	17
2015/07/14	IGOV	04/02/2016			Index Future	236.2480	236.2480	236.3170	236.3170	0.029	0.0000	0.0000	0
2015/07/14	ILBI	06/08/2015			Index Future	620.3070	620.3070	620.5000	620.5000	0.031	0.0000	0.0000	159
2015/07/14	ILBI	05/11/2015			Index Future	630.3820	630.3820	630.5750	630.5750	0.031	0.0000	0.0000	0
2015/07/14	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/07/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/07/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/07/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/07/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/07/14	JBAF	15/07/2015			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	0
2015/07/14	JBAF	19/08/2015			Jibar Tradeable Future	6.2900	93.7100	6.3000	93.7000	0.159	0.0000	0.0000	0
2015/07/14	JBAF	16/09/2015			Jibar Tradeable Future	6.3100	93.6900	6.3400	93.6600	0.475	0.0000	0.0000	0
2015/07/14	JBAF	21/10/2015			Jibar Tradeable Future	6.4300	93.5700	6.4400	93.5600	0.156	0.0000	0.0000	500
2015/07/14	JBAF	18/11/2015			Jibar Tradeable Future	6.4500	93.5500	6.4700	93.5300	0.310	0.0000	0.0000	500
2015/07/14	JBAF	15/12/2015			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/07/14	JBAF	17/02/2016			Jibar Tradeable Future	6.7100	93.2900	6.6900	93.3100	(0.298)	0.0000	0.0000	2,000
2015/07/14	JBAF	16/03/2016			Jibar Tradeable Future	6.7500	93.2500	6.7300	93.2700	(0.296)	0.0000	0.0000	0
2015/07/14	JBAF	15/06/2016			Jibar Tradeable Future	6.9900	93.0100	6.9300	93.0700	(0.858)	0.0000	0.0000	0
2015/07/14	JBAF	21/09/2016			Jibar Tradeable Future	7.2100	92.7900	7.1200	92.8800	(1.248)	0.0000	0.0000	0
2015/07/14	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.2900	92.7100	(1.220)	0.0000	0.0000	0
2015/07/14	JBAF	15/03/2017			Jibar Tradeable Future	7.5100	92.4900	7.4200	92.5800	(1.198)	0.0000	0.0000	0
2015/07/14	JBAF	21/06/2017			Jibar Tradeable Future	7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000	0
2015/07/14	R023	06/08/2015	8.24	Call	Bond Future	1,241.1800	1.2412	1,508.2200	1.5082	21.515	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
2015/07/14	R023	06/08/2015	9.07	Put	Bond Future	2.4500	0.0025	1.0200	0.0010	(58.367)	0	0	911
2015/07/14	R023	06/08/2015			Bond Future	8.0898	101.5752	8.0179	101.9716	(0.888)	0.0000	0.0000	20,973
2015/07/14	R023	06/08/2015	8.26	Put	Bond Future	384.0500	0.3841	262.8100	0.2628	(31.569)	0	0	0
2015/07/14	R023	06/08/2015	9.07	Call	Bond Future	5,216.1100	5.2161	5,611.0400	5.6110	7.571	0	0	0
2015/07/14	R023	06/08/2015	8.25	Put	Bond Future	401.0500	0.4010	275.8200	0.2758	(31.226)	0	0	0
2015/07/14	R023	06/08/2015	8.24	Put	Bond Future	418.7200	0.4187	289.4000	0.2894	(30.885)	0	0	0
2015/07/14	R023	06/08/2015	8.25	Call	Bond Future	1,277.9600	1.2780	1,549.0900	1.5491	21.216	0	0	0
2015/07/14	R023	06/08/2015	8.26	Call	Bond Future	1,315.3600	1.3154	1,590.4800	1.5905	20.916	0	0	0
2015/07/14	R023	05/11/2015			Bond Future	8.1664	99.2442	8.0916	99.6452	(0.916)	0.0000	0.0000	0
2015/07/14	R023	05/11/2015	7.99	Put	Bond Future	2,162.5500	2.1625	1,929.3500	1.9294	(10.784)	0	0	0
2015/07/14	R023	05/11/2015	8.01	Put	Bond Future	2,100.0600	2.1001	1,870.9900	1.8710	(10.908)	0	0	0
2015/07/14	R023	05/11/2015	7.99	Call	Bond Future	1,213.6000	1.2136	1,381.4000	1.3814	13.827	0	0	0
2015/07/14	R023	05/11/2015	8.00	Put	Bond Future	2,131.1600	2.1312	1,900.0200	1.9000	(10.846)	0	0	0
2015/07/14	R023	05/11/2015	8.00	Call	Bond Future	1,236.3000	1.2363	1,406.1600	1.4062	13.739	0	0	0
2015/07/14	R023	05/11/2015	8.01	Call	Bond Future	1,259.2600	1.2593	1,431.1900	1.4312	13.653	0	0	0
2015/07/14	R023	04/02/2016	8.01	Put	Bond Future	2,782.5600	2.7826	2,549.9300	2.5499	(8.360)	0	0	0
2015/07/14	R023	04/02/2016			Bond Future	8.2314	100.9235	8.1533	101.3299	(0.949)	0.0000	0.0000	0
2015/07/14	R023	04/02/2016	8.00	Put	Bond Future	2,812.8100	2.8128	2,578.6200	2.5786	(8.326)	0	0	0
2015/07/14	R023	04/02/2016	8.01	Call	Bond Future	1,625.4400	1.6254	1,799.2700	1.7993	10.694	0	0	0
2015/07/14	R023	04/02/2016	7.99	Call	Bond Future	1,580.8100	1.5808	1,751.5200	1.7515	10.799	0	0	0
2015/07/14	R023	04/02/2016	8.00	Call	Bond Future	1,603.0300	1.6030	1,775.3000	1.7753	10.747	0	0	0
2015/07/14	R023	04/02/2016	7.99	Put	Bond Future	2,843.2900	2.8433	2,607.5400	2.6075	(8.291)	0	0	0
2015/07/14	R186	06/08/2015	7.65	Call	Bond Future	46.3800	0.0464	69.5300	0.0695	49.914	0	0	75
2015/07/14	R186	06/08/2015	8.00	Put	Bond Future	2,387.2000	2.3872	1,948.6000	1.9486	(18.373)	0	0	0
2015/07/14	R186	06/08/2015	8.90	Put	Bond Future	43.9500	0.0439	23.3000	0.0233	(46.985)	0	0	5,350
2015/07/14	R186	06/08/2015			Bond Future	8.2416	117.9225	8.1701	118.5032	(0.868)	8.2300	8.2300	35,051
2015/07/14	R186	06/08/2015	8.50	Call	Bond Future	2,461.7400	2.4617	2,908.6900	2.9087	18.156	0	0	0
2015/07/14	R186	06/08/2015	8.55	Put	Bond Future	313.4200	0.3134	202.6200	0.2026	(35.352)	0	0	7,229
2015/07/14	R186	06/08/2015	7.85	Call	Bond Future	180.2900	0.1803	254.1700	0.2542	40.978	0	0	20
2015/07/14	R186	06/08/2015	8.00	Call	Bond Future	409.8400	0.4098	551.9300	0.5519	34.670	0	0	0
2015/07/14	R186	06/08/2015	8.01	Call	Bond Future	430.5400	0.4305	578.0700	0.5781	34.266	0	0	0
2015/07/14	R186	06/08/2015	7.75	Call	Bond Future	95.1700	0.0952	138.3800	0.1384	45.403	0	0	1,000
2015/07/14	R186	06/08/2015	8.35	Call	Bond Future	1,630.6100	1.6306	1,993.6800	1.9937	22.266	0	0	20
2015/07/14	R186	06/08/2015	7.99	Call	Bond Future	389.8900	0.3899	526.6400	0.5266	35.074	0	0	0
2015/07/14	R186	06/08/2015	8.68	Put	Bond Future	160.7500	0.1607	96.8800	0.0969	(39.733)	0	0	20
2015/07/14	R186	06/08/2015	8.46	Put	Bond Future	476.5900	0.4766	322.5200	0.3225	(32.328)	0	0	75
2015/07/14	R186	06/08/2015	8.45	Call	Bond Future	2,167.2100	2.1672	2,588.4900	2.5885	19.439	0	0	0
2015/07/14	R186	06/08/2015	8.05	Call	Bond Future	520.9000	0.5209	691.1600	0.6912	32.686	0	0	75
2015/07/14	R186	06/08/2015	7.65	Put	Bond Future	4,969.8300	4.9698	4,412.2900	4.4123	(11.218)	0	0	0
2015/07/14	R186	06/08/2015	8.50	Put	Bond Future	397.1900	0.3972	263.4500	0.2634	(33.672)	0	0	5,229
2015/07/14	R186	06/08/2015	8.55	Call	Bond Future	2,771.7200	2.7717	3,241.6100	3.2416	16.953	0	0	0
2015/07/14	R186	06/08/2015	7.75	Put	Bond Future	4,166.8000	4.1668	3,629.3200	3.6293	(12.899)	0	0	0
2015/07/14	R186	06/08/2015	8.45	Put	Bond Future	498.2700	0.4983	338.8600	0.3389	(31.993)	0	0	4,229
2015/07/14	R186	06/08/2015	7.99	Put	Bond Future	2,450.0600	2.4501	2,006.1200	2.0061	(18.120)	0	0	0
2015/07/14	R186	06/08/2015	8.05	Put	Bond Future	2,085.3700	2.0854	1,674.9400	1.6749	(19.681)	0	0	0
2015/07/14	R186	06/08/2015	8.90	Call	Bond Future	5,206.9600	5.2070	5,767.0000	5.7670	10.756	0	0	0
2015/07/14	R186	06/08/2015	8.46	Call	Bond Future	2,224.8000	2.2248	2,651.4200	2.6514	19.176	0	0	0

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2015/07/14	R186	06/08/2015	7.85	Put	Bond Future	3,408.2100		3.4082	2,901.4000	2.9014	(14.870)	0	0	0
2015/07/14	R186	06/08/2015	8.01	Put	Bond Future	2,325.1600		2.3252	1,892.0000	1.8920	(18.629)	0	0	0
2015/07/14	R186	06/08/2015	8.35	Put	Bond Future	758.5400		0.7585	540.9200	0.5409	(28.689)	0	0	0
2015/07/14	R186	06/08/2015	8.68	Call	Bond Future	3,634.1100		3.6341	4,150.9300	4.1509	14.221	0	0	0
2015/07/14	R186	05/11/2015	8.24	Call	Bond Future	2,255.1100		2.2551	2,535.4800	2.5355	12.433	0	0	0
2015/07/14	R186	05/11/2015	8.25	Put	Bond Future	2,744.1400		2.7441	2,439.5100	2.4395	(11.101)	0	0	8,690
2015/07/14	R186	05/11/2015	8.45	Call	Bond Future	3,124.3000		3.1243	3,465.9000	3.4659	10.934	0	0	0
2015/07/14	R186	05/11/2015	8.85	Put	Bond Future	971.1400		0.9711	826.3500	0.8264	(14.909)	0	0	843
2015/07/14	R186	05/11/2015			Bond Future	8.3068		119.7701	8.2328	120.3581	(0.891)	0.0000	0.0000	500
2015/07/14	R186	05/11/2015	9.00	Put	Bond Future	719.6100		0.7196	605.2000	0.6052	(15.899)	0	0	2,600
2015/07/14	R186	05/11/2015	8.24	Put	Bond Future	2,785.9300		2.7859	2,478.3300	2.4783	(11.041)	0	0	0
2015/07/14	R186	05/11/2015	8.35	Put	Bond Future	2,349.7300		2.3497	2,074.5400	2.0745	(11.712)	0	0	9,370
2015/07/14	R186	05/11/2015	8.22	Call	Bond Future	2,180.2300		2.1802	2,454.6600	2.4547	12.587	0	0	0
2015/07/14	R186	05/11/2015	8.26	Put	Bond Future	2,702.7900		2.7028	2,401.1100	2.4011	(11.162)	0	0	0
2015/07/14	R186	05/11/2015	8.35	Call	Bond Future	2,690.9900		2.6910	3,003.7700	3.0038	11.623	0	0	843
2015/07/14	R186	05/11/2015	7.86	Call	Bond Future	1,090.4900		1.0905	1,261.2000	1.2612	15.654	0	0	674
2015/07/14	R186	05/11/2015	7.73	Call	Bond Future	812.0200		0.8120	949.3200	0.9493	16.908	0	0	169
2015/07/14	R186	05/11/2015	8.45	Put	Bond Future	1,997.9700		1.9980	1,751.6000	1.7516	(12.331)	0	0	6,248
2015/07/14	R186	05/11/2015	8.85	Call	Bond Future	5,165.6900		5.1657	5,608.8700	5.6089	8.579	0	0	0
2015/07/14	R186	05/11/2015	9.00	Call	Bond Future	6,035.7000		6.0357	6,509.2600	6.5093	7.846	0	0	0
2015/07/14	R186	05/11/2015	8.25	Call	Bond Future	2,292.9700		2.2930	2,576.3100	2.5763	12.357	0	0	0
2015/07/14	R186	05/11/2015	7.86	Put	Bond Future	4,703.9300		4.7039	4,286.6700	4.2867	(8.870)	0	0	0
2015/07/14	R186	05/11/2015	7.73	Put	Bond Future	5,505.5100		5.5055	5,054.8400	5.0548	(8.186)	0	0	0
2015/07/14	R186	05/11/2015	8.26	Call	Bond Future	2,331.2000		2.3312	2,617.4900	2.6175	12.281	0	0	0
2015/07/14	R186	05/11/2015	8.22	Put	Bond Future	2,870.5700		2.8706	2,557.0300	2.5570	(10.923)	0	0	1,090
2015/07/14	R186	04/02/2016	7.50	Call	Bond Future	830.0300		0.8300	950.0200	0.9500	14.456	0	0	0
2015/07/14	R186	04/02/2016			Bond Future	8.3597		116.4984	8.2831	117.0949	(0.916)	0.0000	0.0000	5,512
2015/07/14	R186	04/02/2016	7.51	Call	Bond Future	846.6200		0.8466	968.4300	0.9684	14.388	0	0	0
2015/07/14	R186	04/02/2016	7.49	Call	Bond Future	814.8900		0.8149	933.1600	0.9332	14.514	0	0	0
2015/07/14	R186	04/02/2016	7.50	Put	Bond Future	7,771.0000		7.7710	7,294.5900	7.2946	(6.131)	0	0	0
2015/07/14	R186	04/02/2016	7.49	Put	Bond Future	7,839.8800		7.8399	7,361.7500	7.3617	(6.099)	0	0	0
2015/07/14	R186	04/02/2016	7.51	Put	Bond Future	7,703.6500		7.7037	7,229.0600	7.2291	(6.161)	0	0	0
2015/07/14	R186	05/05/2016			Bond Future	8.4044		118.5544	8.3248	119.1618	(0.947)	0.0000	0.0000	0
2015/07/14	R186	05/05/2016	8.34	Call	Bond Future	3,692.6400		3.6926	3,995.1800	3.9952	8.193	0	0	0
2015/07/14	R186	05/05/2016	8.35	Call	Bond Future	3,730.3300		3.7303	4,034.7500	4.0348	8.161	0	0	0
2015/07/14	R186	05/05/2016	8.33	Call	Bond Future	3,655.1500		3.6551	3,955.8100	3.9558	8.226	0	0	0
2015/07/14	R186	05/05/2016	8.35	Put	Bond Future	4,145.0700		4.1451	3,842.0500	3.8420	(7.310)	0	0	0
2015/07/14	R186	05/05/2016	7.56	Put	Bond Future	8,083.9300		8.0839	7,634.4500	7.6345	(5.560)	0	0	0
2015/07/14	R186	05/05/2016	8.34	Put	Bond Future	4,183.8300		4.1838	3,878.9300	3.8789	(7.288)	0	0	0
2015/07/14	R186	05/05/2016	7.56	Call	Bond Future	1,412.1200		1.4121	1,570.0800	1.5701	11.186	0	0	0
2015/07/14	R186	05/05/2016	8.33	Put	Bond Future	4,222.8500		4.2229	3,916.0700	3.9161	(7.265)	0	0	0
2015/07/14	R197	06/08/2015	288.00	Call	Bond Future	2,723.2500		2.7232	2,872.0500	2.8720	5.464	0	0	0
2015/07/14	R197	06/08/2015			Bond Future	290.7233		290.7233	290.8721	290.8721	0.051	0.0000	0.0000	929
2015/07/14	R197	06/08/2015	288.01	Call	Bond Future	2,713.2500		2.7132	2,862.0500	2.8620	5.484	0	0	0
2015/07/14	R197	06/08/2015	287.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R197	06/08/2015	288.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R197	06/08/2015	288.00	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/14	R197	06/08/2015	287.99	Call	Bond Future	2,733.2500	2.7332	2,882.0500	2.8820	5.444	0	0	0
2015/07/14	R197	05/11/2015	295.00	Call	Bond Future	278.1700	0.2782	424.9200	0.4249	52.756	0	0	0
2015/07/14	R197	05/11/2015			Bond Future	295.2782	295.2782	295.4249	295.4249	0.050	0.0000	0.0000	0
2015/07/14	R197	05/11/2015	294.99	Call	Bond Future	288.1700	0.2882	434.9200	0.4349	50.925	0	0	0
2015/07/14	R197	05/11/2015	295.01	Call	Bond Future	268.1700	0.2682	414.9200	0.4149	54.723	0	0	0
2015/07/14	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R202	06/08/2015			Bond Future	235.4784	235.4784	235.1522	235.1522	(0.139)	0.0000	0.0000	52,787
2015/07/14	R202	06/08/2015	239.99	Put	Bond Future	4,511.6000	4.5116	4,837.8500	4.8379	7.231	0	0	0
2015/07/14	R202	06/08/2015	240.00	Put	Bond Future	4,521.6000	4.5216	4,847.8500	4.8479	7.215	0	0	0
2015/07/14	R202	06/08/2015	240.01	Put	Bond Future	4,531.6000	4.5316	4,857.8500	4.8579	7.199	0	0	0
2015/07/14	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R202	05/11/2015			Bond Future	239.1678	239.1678	238.8326	238.8326	(0.140)	0.0000	0.0000	0
2015/07/14	R202	05/11/2015	245.99	Put	Bond Future	6,822.2400	6.8222	7,157.3700	7.1574	4.912	0	0	0
2015/07/14	R202	05/11/2015	246.01	Put	Bond Future	6,842.2400	6.8422	7,177.3700	7.1774	4.898	0	0	0
2015/07/14	R202	05/11/2015	246.00	Put	Bond Future	6,832.2400	6.8322	7,167.3700	7.1674	4.905	0	0	0
2015/07/14	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R203	06/08/2015	6.74	Call	Bond Future	25.9800	0.0260	36.6700	0.0367	41.147	0	0	0
2015/07/14	R203	06/08/2015	6.75	Put	Bond Future	840.4900	0.8405	728.3900	0.7284	(13.337)	0	0	0
2015/07/14	R203	06/08/2015	7.84	Call	Bond Future	1,299.8800	1.2999	1,420.3400	1.4203	9.267	0	0	0
2015/07/14	R203	06/08/2015			Bond Future	7.1671	105.4217	7.1035	105.5452	(0.888)	0.0000	0.0000	17,933
2015/07/14	R203	06/08/2015	6.75	Call	Bond Future	27.8300	0.0278	39.1700	0.0392	40.747	0	0	0
2015/07/14	R203	06/08/2015	6.76	Call	Bond Future	29.8400	0.0298	41.8600	0.0419	40.282	0	0	0
2015/07/14	R203	06/08/2015	6.74	Put	Bond Future	858.2300	0.8582	745.4800	0.7455	(13.138)	0	0	0
2015/07/14	R203	06/08/2015	7.84	Put	Bond Future	6.1900	0.0062	3.2100	0.0032	(48.142)	0	0	5,000
2015/07/14	R203	06/08/2015	6.76	Put	Bond Future	822.9200	0.8229	711.5000	0.7115	(13.540)	0	0	0
2015/07/14	R203	05/11/2015	5.99	Call	Bond Future	10.8200	0.0108	14.0300	0.0140	29.667	0	0	0
2015/07/14	R203	05/11/2015	6.00	Put	Bond Future	2,236.2800	2.2363	2,115.8600	2.1159	(5.385)	0	0	0
2015/07/14	R203	05/11/2015			Bond Future	7.2758	102.9086	7.2039	103.0323	(0.988)	0.0000	0.0000	0
2015/07/14	R203	05/11/2015	6.00	Call	Bond Future	11.2700	0.0113	14.5900	0.0146	29.459	0	0	0
2015/07/14	R203	05/11/2015	6.01	Call	Bond Future	11.7300	0.0117	15.1700	0.0152	29.327	0	0	0
2015/07/14	R203	05/11/2015	5.99	Put	Bond Future	2,253.5200	2.2535	2,132.9900	2.1330	(5.349)	0	0	0
2015/07/14	R203	05/11/2015	6.01	Put	Bond Future	2,219.0500	2.2191	2,098.7500	2.0988	(5.421)	0	0	0
2015/07/14	R203	04/02/2016	7.26	Put	Bond Future	558.4600	0.5585	492.2700	0.4923	(11.852)	0	0	0
2015/07/14	R203	04/02/2016	7.25	Put	Bond Future	566.3800	0.5664	499.5800	0.4996	(11.794)	0	0	0
2015/07/14	R203	04/02/2016			Bond Future	7.3517	104.6502	7.2685	104.7747	(1.131)	0.0000	0.0000	0
2015/07/14	R203	04/02/2016	7.26	Call	Bond Future	421.2500	0.4213	479.5500	0.4795	13.840	0	0	0
2015/07/14	R203	04/02/2016	7.24	Call	Bond Future	407.2000	0.4072	464.2800	0.4643	14.018	0	0	0
2015/07/14	R203	04/02/2016	7.25	Call	Bond Future	414.1900	0.4142	471.8800	0.4719	13.928	0	0	0
2015/07/14	R203	04/02/2016	7.24	Put	Bond Future	574.3800	0.5744	506.9700	0.5070	(11.736)	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
2015/07/14	R204	06/08/2015	7.74	Call	Bond Future	815.9400	0.8159	969.2400	0.9692	18.788	0	0	0
2015/07/14	R204	06/08/2015	7.75	Put	Bond Future	128.8500	0.1288	83.8600	0.0839	(34.917)	0	0	0
2015/07/14	R204	06/08/2015			Bond Future	7.5083	102.5576	7.4404	102.7578	(0.903)	0.0000	0.0000	15,357
2015/07/14	R204	06/08/2015	8.41	Call	Bond Future	2,617.1900	2.6172	2,816.5600	2.8166	7.618	0	0	0
2015/07/14	R204	06/08/2015	7.74	Put	Bond Future	135.6000	0.1356	88.7600	0.0888	(34.543)	0	0	0
2015/07/14	R204	06/08/2015	7.76	Put	Bond Future	122.3700	0.1224	79.1800	0.0792	(35.295)	0	0	0
2015/07/14	R204	06/08/2015	8.41	Put	Bond Future	1.3100	0.0013	0.5400	0.0005	(58.779)	0	0	699
2015/07/14	R204	06/08/2015	7.75	Call	Bond Future	838.4200	0.8384	993.5700	0.9936	18.505	0	0	0
2015/07/14	R204	06/08/2015	7.76	Call	Bond Future	861.1600	0.8612	1,018.1100	1.0181	18.225	0	0	0
2015/07/14	R204	05/11/2015			Bond Future	7.6061	104.1645	7.5327	104.3662	(0.965)	0.0000	0.0000	0
2015/07/14	R204	05/11/2015	6.25	Call	Bond Future	18.5500	0.0186	23.8100	0.0238	28.356	0	0	0
2015/07/14	R204	05/11/2015	6.24	Put	Bond Future	3,855.5900	3.8556	3,659.0200	3.6590	(5.098)	0	0	0
2015/07/14	R204	05/11/2015	6.26	Put	Bond Future	3,799.5300	3.7995	3,603.3100	3.6033	(5.164)	0	0	0
2015/07/14	R204	05/11/2015	6.25	Put	Bond Future	3,827.5500	3.8275	3,631.1500	3.6312	(5.131)	0	0	0
2015/07/14	R204	05/11/2015	6.26	Call	Bond Future	19.2700	0.0193	24.7100	0.0247	28.230	0	0	0
2015/07/14	R204	05/11/2015	6.24	Call	Bond Future	17.8500	0.0178	22.9400	0.0229	28.515	0	0	0
2015/07/14	R204	04/02/2016	7.50	Call	Bond Future	705.3700	0.7054	793.4600	0.7935	12.488	0	0	0
2015/07/14	R204	04/02/2016			Bond Future	7.6786	101.8902	7.5986	102.0939	(1.043)	0.0000	0.0000	0
2015/07/14	R204	04/02/2016	7.51	Call	Bond Future	716.6800	0.7167	805.6700	0.8057	12.417	0	0	0
2015/07/14	R204	04/02/2016	7.49	Put	Bond Future	1,175.1100	1.1751	1,058.5600	1.0586	(9.918)	0	0	0
2015/07/14	R204	04/02/2016	7.51	Put	Bond Future	1,146.5000	1.1465	1,031.7500	1.0317	(10.009)	0	0	0
2015/07/14	R204	04/02/2016	7.49	Call	Bond Future	694.1700	0.6942	781.3600	0.7814	12.560	0	0	0
2015/07/14	R204	04/02/2016	7.50	Put	Bond Future	1,160.7500	1.1608	1,045.1000	1.0451	(9.963)	0	0	0
2015/07/14	R207	06/08/2015	7.76	Call	Bond Future	570.5000	0.5705	719.8400	0.7198	26.177	0	0	0
2015/07/14	R207	06/08/2015			Bond Future	7.7141	98.8309	7.6417	99.0957	(0.938)	0.0000	0.0000	35,679
2015/07/14	R207	06/08/2015	7.74	Call	Bond Future	530.4700	0.5305	673.4500	0.6734	26.953	0	0	0
2015/07/14	R207	06/08/2015	7.75	Call	Bond Future	550.2800	0.5503	696.4500	0.6964	26.563	0	0	0
2015/07/14	R207	06/08/2015	7.46	Call	Bond Future	148.2400	0.1482	206.8500	0.2068	39.537	0	0	70
2015/07/14	R207	06/08/2015	7.74	Put	Bond Future	435.9200	0.4359	314.1500	0.3141	(27.934)	0	0	0
2015/07/14	R207	06/08/2015	7.46	Put	Bond Future	1,081.3400	1.0813	875.2000	0.8752	(19.063)	0	0	0
2015/07/14	R207	06/08/2015	7.76	Put	Bond Future	403.0400	0.4030	287.6300	0.2876	(28.635)	0	0	0
2015/07/14	R207	06/08/2015	7.75	Put	Bond Future	419.2600	0.4193	300.6800	0.3007	(28.283)	0	0	0
2015/07/14	R207	05/11/2015	7.76	Call	Bond Future	963.1500	0.9631	1,093.5200	1.0935	13.536	0	0	0
2015/07/14	R207	05/11/2015			Bond Future	7.7998	100.3794	7.7229	100.6467	(0.986)	0.0000	0.0000	1,383
2015/07/14	R207	05/11/2015	7.74	Call	Bond Future	929.2500	0.9292	1,056.7400	1.0567	13.720	0	0	0
2015/07/14	R207	05/11/2015	7.50	Call	Bond Future	579.9100	0.5799	673.3100	0.6733	16.106	0	0	19
2015/07/14	R207	05/11/2015	7.75	Call	Bond Future	946.1100	0.9461	1,075.0400	1.0750	13.627	0	0	0
2015/07/14	R207	05/11/2015	7.43	Call	Bond Future	497.3200	0.4973	581.2200	0.5812	16.870	0	0	53
2015/07/14	R207	05/11/2015	7.74	Put	Bond Future	1,137.1400	1.1371	997.2700	0.9973	(12.300)	0	0	0
2015/07/14	R207	05/11/2015	7.76	Put	Bond Future	1,101.5000	1.1015	964.5100	0.9645	(12.437)	0	0	0
2015/07/14	R207	05/11/2015	7.43	Put	Bond Future	1,790.7900	1.7908	1,607.3300	1.6073	(10.245)	0	0	0
2015/07/14	R207	05/11/2015	7.75	Put	Bond Future	1,119.2200	1.1192	980.7900	0.9808	(12.368)	0	0	0
2015/07/14	R207	05/11/2015	7.50	Put	Bond Future	1,626.9800	1.6270	1,453.0200	1.4530	(10.692)	0	0	0
2015/07/14	R207	04/02/2016	7.49	Put	Bond Future	1,955.7400	1.9557	1,781.0600	1.7811	(8.932)	0	0	0
2015/07/14	R207	04/02/2016	7.27	Put	Bond Future	2,460.5100	2.4605	2,262.4300	2.2624	(8.050)	0	0	0
2015/07/14	R207	04/02/2016			Bond Future	7.8675	98.4357	7.7853	98.7063	(1.045)	0.0000	0.0000	0
2015/07/14	R207	04/02/2016	7.51	Put	Bond Future	1,913.1600	1.9132	1,740.6900	1.7407	(9.015)	0	0	0

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2015/07/14	R207	04/02/2016	7.27	Call	Bond Future	473.2700	0.4733	545.7800	0.5458	15.321	0	0	43
2015/07/14	R207	04/02/2016	7.50	Call	Bond Future	717.9400	0.7179	814.9500	0.8150	13.512	0	0	19
2015/07/14	R207	04/02/2016	7.51	Call	Bond Future	729.9200	0.7299	828.0400	0.8280	13.443	0	0	0
2015/07/14	R207	04/02/2016	7.49	Call	Bond Future	705.8000	0.7058	801.7100	0.8017	13.589	0	0	0
2015/07/14	R207	04/02/2016	7.50	Put	Bond Future	1,934.5200	1.9345	1,760.9400	1.7609	(8.973)	0	0	0
2015/07/14	R207	05/05/2016	7.86	Put	Bond Future	1,634.4000	1.6344	1,494.1100	1.4941	(8.584)	0	0	0
2015/07/14	R207	05/05/2016			Bond Future	7.9257	100.1727	7.8369	100.4486	(1.121)	0.0000	0.0000	0
2015/07/14	R207	05/05/2016	7.85	Put	Bond Future	1,649.8100	1.6498	1,508.6300	1.5086	(8.557)	0	0	0
2015/07/14	R207	05/05/2016	7.56	Put	Bond Future	2,148.7100	2.1487	1,981.4700	1.9815	(7.783)	0	0	0
2015/07/14	R207	05/05/2016	7.84	Put	Bond Future	1,665.3300	1.6653	1,523.2600	1.5233	(8.531)	0	0	0
2015/07/14	R207	05/05/2016	7.56	Call	Bond Future	1,006.7900	1.0068	1,115.4000	1.1154	10.788	0	0	43
2015/07/14	R207	05/05/2016	7.85	Call	Bond Future	1,414.8300	1.4148	1,549.5000	1.5495	9.518	0	0	0
2015/07/14	R207	05/05/2016	7.86	Call	Bond Future	1,430.5100	1.4305	1,566.0700	1.5661	9.476	0	0	0
2015/07/14	R207	05/05/2016	7.84	Call	Bond Future	1,399.2400	1.3992	1,533.0200	1.5330	9.561	0	0	0
2015/07/14	R208	06/08/2015			Bond Future	7.8673	97.4516	7.7951	97.7656	(0.917)	0.0000	0.0000	37,517
2015/07/14	R208	06/08/2015	8.00	Call	Bond Future	924.4800	0.9245	1,130.9300	1.1309	22.331	0	0	0
2015/07/14	R208	06/08/2015	8.01	Call	Bond Future	953.0000	0.9530	1,162.7800	1.1628	22.013	0	0	0
2015/07/14	R208	06/08/2015	8.85	Call	Bond Future	4,157.4400	4.1574	4,470.4200	4.4704	7.528	0	0	0
2015/07/14	R208	06/08/2015	7.99	Call	Bond Future	896.4000	0.8964	1,099.4800	1.0995	22.655	0	0	0
2015/07/14	R208	06/08/2015	8.01	Put	Bond Future	335.2100	0.3352	231.0400	0.2310	(31.076)	0	0	0
2015/07/14	R208	06/08/2015	8.00	Put	Bond Future	349.8000	0.3498	242.3000	0.2423	(30.732)	0	0	0
2015/07/14	R208	06/08/2015	7.99	Put	Bond Future	364.8700	0.3649	254.0000	0.2540	(30.386)	0	0	0
2015/07/14	R208	06/08/2015	8.85	Put	Bond Future	1.6400	0.0016	0.6700	0.0007	(59.146)	0	0	198
2015/07/14	R208	05/11/2015			Bond Future	7.9471	95.5796	7.8713	95.8969	(0.954)	0.0000	0.0000	0
2015/07/14	R208	05/11/2015	8.48	Call	Bond Future	2,666.8400	2.6668	2,908.0700	2.9081	9.046	0	0	0
2015/07/14	R208	05/11/2015	7.74	Put	Bond Future	1,731.4600	1.7315	1,540.9200	1.5409	(11.005)	0	0	0
2015/07/14	R208	05/11/2015	7.75	Call	Bond Future	878.2100	0.8782	1,006.6800	1.0067	14.629	0	0	0
2015/07/14	R208	05/11/2015	7.76	Call	Bond Future	895.5900	0.8956	1,025.7400	1.0257	14.532	0	0	0
2015/07/14	R208	05/11/2015	8.48	Put	Bond Future	471.3500	0.4713	395.2500	0.3952	(16.145)	0	0	2,200
2015/07/14	R208	05/11/2015	7.74	Call	Bond Future	861.0500	0.8611	987.8400	0.9878	14.725	0	0	0
2015/07/14	R208	05/11/2015	7.76	Put	Bond Future	1,681.5400	1.6815	1,494.3600	1.4944	(11.131)	0	0	0
2015/07/14	R208	05/11/2015	7.75	Put	Bond Future	1,706.3800	1.7064	1,517.5200	1.5175	(11.068)	0	0	0
2015/07/14	R208	04/02/2016			Bond Future	8.0099	97.1972	7.9300	97.5187	(0.998)	0.0000	0.0000	0
2015/07/14	R208	04/02/2016	7.74	Put	Bond Future	2,197.3200	2.1973	2,005.7300	2.0057	(8.719)	0	0	0
2015/07/14	R208	04/02/2016	7.76	Put	Bond Future	2,149.5300	2.1495	1,960.5100	1.9605	(8.794)	0	0	0
2015/07/14	R208	04/02/2016	7.75	Put	Bond Future	2,173.1900	2.1732	1,982.8900	1.9829	(8.757)	0	0	0
2015/07/14	R208	04/02/2016	7.76	Call	Bond Future	1,139.7200	1.1397	1,272.1800	1.2722	11.622	0	0	0
2015/07/14	R208	04/02/2016	7.74	Call	Bond Future	1,106.1400	1.1061	1,236.0300	1.2360	11.743	0	0	0
2015/07/14	R208	04/02/2016	7.75	Call	Bond Future	1,122.7100	1.1227	1,253.8900	1.2539	11.684	0	0	0
2015/07/14	R209	06/08/2015	8.71	Put	Bond Future	1,718.5500	1.7185	1,349.4800	1.3495	(21.476)	0	0	0
2015/07/14	R209	06/08/2015	8.99	Put	Bond Future	672.2300	0.6722	473.5300	0.4735	(29.558)	0	0	0
2015/07/14	R209	06/08/2015			Bond Future	8.8395	77.8971	8.7632	78.4828	(0.863)	0.0000	0.0000	28,380
2015/07/14	R209	06/08/2015	9.01	Put	Bond Future	622.1000	0.6221	434.4300	0.4344	(30.167)	0	0	0
2015/07/14	R209	06/08/2015	9.16	Put	Bond Future	0.0000	0.0000	217.0600	0.2171	100.000	0	0	0
2015/07/14	R209	06/08/2015	9.90	Call	Bond Future	7,476.6300	7.4766	8,059.6000	8.0596	7.797	0	0	0
2015/07/14	R209	06/08/2015	9.00	Call	Bond Future	1,856.4400	1.8564	2,248.9900	2.2490	21.145	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/14	R209	06/08/2015	8.71	Call	Bond Future	720.8000	0.7208	937.4300	0.9374	30.054	0	0	640
2015/07/14	R209	06/08/2015	9.01	Call	Bond Future	1,906.1900	1.9062	2,304.2200	2.3042	20.881	0	0	0
2015/07/14	R209	06/08/2015	8.99	Call	Bond Future	1,807.4500	1.8075	2,194.4500	2.1944	21.411	0	0	0
2015/07/14	R209	06/08/2015	9.00	Put	Bond Future	646.7300	0.6467	453.5800	0.4536	(29.866)	0	0	0
2015/07/14	R209	06/08/2015	9.16	Call	Bond Future	0.0000	0.0000	3,189.0600	3.1891	100.000	0	0	0
2015/07/14	R209	06/08/2015	9.90	Put	Bond Future	4.8500	0.0049	2.1200	0.0021	(56.289)	0	0	2,914
2015/07/14	R209	05/11/2015	9.25	Call	Bond Future	4,061.3200	4.0613	4,459.6800	4.4597	9.809	0	0	0
2015/07/14	R209	05/11/2015	7.99	Put	Bond Future	7,758.3700	7.7584	7,245.2300	7.2452	(6.614)	0	0	0
2015/07/14	R209	05/11/2015			Bond Future	8.8983	75.9705	8.8201	76.5641	(0.879)	0.0000	0.0000	32
2015/07/14	R209	05/11/2015	9.16	Put	Bond Future	1,714.7600	1.7148	1,497.3500	1.4974	(12.679)	0	0	640
2015/07/14	R209	05/11/2015	8.01	Put	Bond Future	7,606.8700	7.6069	7,097.1800	7.0972	(6.700)	0	0	0
2015/07/14	R209	05/11/2015	9.25	Put	Bond Future	1,478.7500	1.4788	1,283.4600	1.2835	(13.206)	0	0	900
2015/07/14	R209	05/11/2015	7.99	Call	Bond Future	407.9300	0.4079	488.4400	0.4884	19.736	0	0	0
2015/07/14	R209	05/11/2015	8.00	Put	Bond Future	7,682.1100	7.6821	7,170.6500	7.1707	(6.658)	0	0	0
2015/07/14	R209	05/11/2015	8.00	Call	Bond Future	418.3400	0.4183	500.5300	0.5005	19.647	0	0	0
2015/07/14	R209	05/11/2015	9.16	Call	Bond Future	3,649.4400	3.6494	4,025.6800	4.0257	10.310	0	0	0
2015/07/14	R209	05/11/2015	8.01	Call	Bond Future	429.6300	0.4296	513.5900	0.5136	19.542	0	0	0
2015/07/14	R209	04/02/2016	8.75	Put	Bond Future	4,294.9000	4.2949	3,965.5800	3.9656	(7.668)	0	0	0
2015/07/14	R209	04/02/2016	8.74	Call	Bond Future	2,757.0500	2.7570	3,028.3900	3.0284	9.842	0	0	0
2015/07/14	R209	04/02/2016			Bond Future	8.9486	77.2564	8.8683	77.8591	(0.897)	0.0000	0.0000	0
2015/07/14	R209	04/02/2016	8.75	Call	Bond Future	2,790.0700	2.7901	3,063.5200	3.0635	9.801	0	0	0
2015/07/14	R209	04/02/2016	8.76	Call	Bond Future	2,823.3200	2.8233	3,098.8700	3.0989	9.760	0	0	0
2015/07/14	R209	04/02/2016	8.74	Put	Bond Future	4,338.8600	4.3389	4,007.4300	4.0074	(7.639)	0	0	0
2015/07/14	R209	04/02/2016	8.76	Put	Bond Future	4,251.2800	4.2513	3,924.0600	3.9241	(7.697)	0	0	0
2015/07/14	R210	06/08/2015	179.01	Call	Bond Future	730.1100	0.7301	759.7200	0.7597	4.056	0	0	0
2015/07/14	R210	06/08/2015			Bond Future	179.7401	179.7401	179.7697	179.7697	0.016	0.0000	0.0000	1,207
2015/07/14	R210	06/08/2015	178.99	Call	Bond Future	750.1100	0.7501	779.7200	0.7797	3.947	0	0	0
2015/07/14	R210	06/08/2015	179.00	Call	Bond Future	740.1100	0.7401	769.7200	0.7697	4.001	0	0	0
2015/07/14	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R210	05/11/2015			Bond Future	180.4250	180.4250	180.4524	180.4524	0.015	0.0000	0.0000	0
2015/07/14	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R210	05/11/2015	181.99	Put	Bond Future	1,565.0400	1.5650	1,537.5800	1.5376	(1.755)	0	0	0
2015/07/14	R210	05/11/2015	182.01	Put	Bond Future	1,585.0400	1.5850	1,557.5800	1.5576	(1.732)	0	0	0
2015/07/14	R210	05/11/2015	182.00	Put	Bond Future	1,575.0400	1.5750	1,547.5800	1.5476	(1.743)	0	0	0
2015/07/14	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R211	06/08/2015			Bond Future	134.2337	134.2337	134.2528	134.2528	0.014	0.0000	0.0000	1,120
2015/07/14	R211	06/08/2015	134.99	Put	Bond Future	756.2700	0.7563	737.2100	0.7372	(2.520)	0	0	0
2015/07/14	R211	06/08/2015	135.01	Put	Bond Future	776.2700	0.7763	757.2100	0.7572	(2.455)	0	0	0
2015/07/14	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R211	06/08/2015	135.00	Put	Bond Future	766.2700	0.7663	747.2100	0.7472	(2.487)	0	0	0
2015/07/14	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/07/14	R211	05/11/2015			Bond Future	136.3370	136.3370	136.3542	136.3542	0.013	0.0000	0.0000	0
2015/07/14	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R211	05/11/2015	134.99	Call	Bond Future	1,346.9600	1.3470	1,364.2100	1.3642	1.281	0	0	0
2015/07/14	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R211	05/11/2015	135.00	Call	Bond Future	1,336.9600	1.3370	1,354.2100	1.3542	1.290	0	0	0
2015/07/14	R211	05/11/2015	135.01	Call	Bond Future	1,326.9600	1.3270	1,344.2100	1.3442	1.300	0	0	0
2015/07/14	R212	06/08/2015	141.01	Put	Bond Future	1,474.2000	1.4742	989.0900	0.9891	(32.907)	0	0	0
2015/07/14	R212	06/08/2015			Bond Future	139.5358	139.5358	140.0209	140.0209	0.348	0.0000	0.0000	1,045
2015/07/14	R212	06/08/2015	141.00	Put	Bond Future	1,464.2000	1.4642	979.0900	0.9791	(33.131)	0	0	0
2015/07/14	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R212	06/08/2015	140.99	Put	Bond Future	1,454.2000	1.4542	969.0900	0.9691	(33.359)	0	0	0
2015/07/14	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R212	05/11/2015			Bond Future	141.7222	141.7222	142.2126	142.2126	0.346	0.0000	0.0000	0
2015/07/14	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R212	05/11/2015	145.99	Put	Bond Future	4,267.8300	4.2678	3,777.3500	3.7774	(11.492)	0	0	0
2015/07/14	R212	05/11/2015	146.01	Put	Bond Future	4,287.8300	4.2878	3,797.3500	3.7974	(11.439)	0	0	0
2015/07/14	R212	05/11/2015	146.00	Put	Bond Future	4,277.8300	4.2778	3,787.3500	3.7874	(11.466)	0	0	0
2015/07/14	R213	06/08/2015			Bond Future	8.7109	88.7058	8.6295	89.3243	(0.935)	0.0000	0.0000	17,330
2015/07/14	R213	06/08/2015	8.49	Put	Bond Future	2,158.7800	2.1588	1,714.1200	1.7141	(20.598)	0	0	0
2015/07/14	R213	06/08/2015	8.51	Put	Bond Future	2,047.5400	2.0475	1,614.8000	1.6148	(21.135)	0	0	0
2015/07/14	R213	06/08/2015	8.49	Call	Bond Future	466.6700	0.4667	640.5500	0.6406	37.260	0	0	0
2015/07/14	R213	06/08/2015	8.50	Put	Bond Future	2,102.7200	2.1027	1,663.9700	1.6640	(20.866)	0	0	0
2015/07/14	R213	06/08/2015	8.50	Call	Bond Future	488.2200	0.4882	668.0100	0.6680	36.826	0	0	0
2015/07/14	R213	06/08/2015	8.51	Call	Bond Future	510.5500	0.5105	696.3500	0.6964	36.392	0	0	0
2015/07/14	R213	05/11/2015	7.76	Call	Bond Future	292.8300	0.2928	359.5700	0.3596	22.791	0	0	0
2015/07/14	R213	05/11/2015			Bond Future	8.7762	86.5527	8.6924	87.1797	(0.954)	0.0000	0.0000	0
2015/07/14	R213	05/11/2015	7.74	Call	Bond Future	277.4300	0.2774	341.2400	0.3412	23.000	0	0	0
2015/07/14	R213	05/11/2015	7.75	Call	Bond Future	285.0500	0.2850	350.3100	0.3503	22.894	0	0	0
2015/07/14	R213	05/11/2015	7.74	Put	Bond Future	8,511.7300	8.5117	7,948.6200	7.9486	(6.616)	0	0	0
2015/07/14	R213	05/11/2015	7.76	Put	Bond Future	8,357.9000	8.3579	7,797.7200	7.7977	(6.702)	0	0	0
2015/07/14	R213	05/11/2015	7.75	Put	Bond Future	8,434.6800	8.4347	7,873.0200	7.8730	(6.659)	0	0	0
2015/07/14	R213	04/02/2016			Bond Future	8.8338	88.0173	8.7476	88.6536	(0.976)	0.0000	0.0000	0
2015/07/14	R213	04/02/2016	8.75	Call	Bond Future	3,060.4100	3.0604	3,373.4900	3.3735	10.230	0	0	0
2015/07/14	R213	04/02/2016	8.74	Put	Bond Future	3,718.2900	3.7183	3,392.7600	3.3928	(8.755)	0	0	0
2015/07/14	R213	04/02/2016	8.76	Put	Bond Future	3,640.3800	3.6404	3,319.3200	3.3193	(8.819)	0	0	0
2015/07/14	R213	04/02/2016	8.75	Put	Bond Future	3,679.0500	3.6790	3,355.7600	3.3558	(8.787)	0	0	0
2015/07/14	R213	04/02/2016	8.76	Call	Bond Future	3,095.8900	3.0959	3,411.2000	3.4112	10.185	0	0	0
2015/07/14	R213	04/02/2016	8.74	Call	Bond Future	3,025.4100	3.0254	3,336.2500	3.3363	10.274	0	0	0
2015/07/14	R214	06/08/2015	8.76	Put	Bond Future	1,697.7000	1.6977	1,323.6600	1.3237	(22.032)	0	0	0
2015/07/14	R214	06/08/2015			Bond Future	8.8635	79.1499	8.7872	79.7705	(0.860)	0.0000	0.0000	21,939
2015/07/14	R214	06/08/2015	8.75	Put	Bond Future	1,748.1900	1.7482	1,367.7000	1.3677	(21.765)	0	0	0
2015/07/14	R214	06/08/2015	8.74	Call	Bond Future	790.5000	0.7905	1,024.2300	1.0242	29.567	0	0	0

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2015/07/14	R214	06/08/2015	8.75	Call	Bond Future	821.5200	0.8215	1,061.6600	1.0617	29.231	0	0	0
2015/07/14	R214	06/08/2015	8.76	Call	Bond Future	853.4100	0.8534	1,100.0000	1.1000	28.895	0	0	0
2015/07/14	R214	06/08/2015	8.74	Put	Bond Future	1,799.6800	1.7997	1,412.7800	1.4128	(21.498)	0	0	0
2015/07/14	R214	05/11/2015			Bond Future	8.9212	77.1001	8.8430	77.7293	(0.876)	0.0000	0.0000	487
2015/07/14	R214	05/11/2015	7.99	Put	Bond Future	8,487.1400	8.4871	7,938.9300	7.9389	(6.459)	0	0	0
2015/07/14	R214	05/11/2015	8.00	Put	Bond Future	8,403.8000	8.4038	7,857.3300	7.8573	(6.503)	0	0	0
2015/07/14	R214	05/11/2015	8.01	Put	Bond Future	8,321.6000	8.3216	7,776.9700	7.7770	(6.545)	0	0	0
2015/07/14	R214	05/11/2015	7.99	Call	Bond Future	407.3300	0.4073	488.3900	0.4884	19.900	0	0	0
2015/07/14	R214	05/11/2015	8.00	Call	Bond Future	417.9700	0.4180	500.7700	0.5008	19.810	0	0	0
2015/07/14	R214	05/11/2015	8.01	Call	Bond Future	429.5800	0.4296	514.2200	0.5142	19.703	0	0	0
2015/07/14	R214	04/02/2016			Bond Future	8.9722	78.4048	8.8920	79.0435	(0.894)	0.0000	0.0000	4,320
2015/07/14	R214	04/02/2016	7.99	Put	Bond Future	9,403.0400	9.4030	8,891.1500	8.8912	(5.444)	0	0	0
2015/07/14	R214	04/02/2016	8.00	Call	Bond Future	949.6200	0.9496	1,078.2100	1.0782	13.541	0	0	0
2015/07/14	R214	04/02/2016	8.01	Call	Bond Future	967.0500	0.9670	1,097.4400	1.0974	13.483	0	0	0
2015/07/14	R214	04/02/2016	7.99	Call	Bond Future	933.7100	0.9337	1,060.6000	1.0606	13.590	0	0	0
2015/07/14	R214	04/02/2016	8.01	Put	Bond Future	9,249.0500	9.2490	8,740.6600	8.7407	(5.497)	0	0	0
2015/07/14	R214	04/02/2016	8.00	Put	Bond Future	9,325.2000	9.3252	8,815.0100	8.8150	(5.471)	0	0	0
2015/07/14	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R248	06/08/2015			Bond Future	8.9290	102.0259	8.8578	102.7703	(0.798)	0.0000	0.0000	41,313
2015/07/14	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R248	06/08/2015	8.74	Put	Bond Future	1,995.9400	1.9959	1,251.6100	1.2516	(37.292)	0	0	0
2015/07/14	R248	06/08/2015	8.76	Put	Bond Future	1,781.4200	1.7814	1,037.0900	1.0371	(41.783)	0	0	0
2015/07/14	R248	06/08/2015	8.75	Put	Bond Future	1,888.5800	1.8886	1,144.2500	1.1442	(39.412)	0	0	0
2015/07/14	R248	05/11/2015	8.01	Put	Bond Future	11,007.6400	11.0076	10,253.3100	10.2533	(6.853)	0	0	0
2015/07/14	R248	05/11/2015			Bond Future	8.9884	99.1958	8.9153	99.9501	(0.813)	0.0000	0.0000	0
2015/07/14	R248	05/11/2015	8.00	Put	Bond Future	11,131.1000	11.1311	10,376.7700	10.3768	(6.777)	0	0	0
2015/07/14	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/14	R248	05/11/2015	7.99	Put	Bond Future	11,254.8100	11.2548	10,500.4800	10.5005	(6.702)	0	0	0
2015/07/14	R248	04/02/2016	8.99	Put	Bond Future	522.0400	0.5220	0.0000	0.0000	(100.000)	0	0	0
2015/07/14	R248	04/02/2016			Bond Future	9.0413	100.8743	8.9662	101.6402	(0.830)	0.0000	0.0000	0
2015/07/14	R248	04/02/2016	9.00	Put	Bond Future	419.8300	0.4198	0.0000	0.0000	(100.000)	0	0	0
2015/07/14	R248	04/02/2016	9.01	Put	Bond Future	317.8100	0.3178	0.0000	0.0000	(100.000)	0	0	0
2015/07/14	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	243.8000	0.2438	100.000	0	0	0
2015/07/14	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	346.0100	0.3460	100.000	0	0	0
2015/07/14	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	448.0300	0.4480	100.000	0	0	0

Total

499157