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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/07/2015 TO 16/07/2015

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
2015/07/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	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
2015/07/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2025	06/08/2015			Bond Future	121.9965	121.9965	122.0185	122.0185	0.018	0.0000	0.0000	38
2015/07/16	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2025	06/08/2015	120.99	Call	Bond Future	1,006.5200	1.0065	1,028.4900	1.0285	2.183	0	0	0
2015/07/16	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2025	06/08/2015	121.00	Call	Bond Future	996.5200	0.9965	1,018.4900	1.0185	2.205	0	0	0
2015/07/16	2025	06/08/2015	121.01	Call	Bond Future	986.5200	0.9865	1,008.4900	1.0085	2.227	0	0	0
2015/07/16	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2025	05/11/2015			Bond Future	123.9048	123.9048	123.9246	123.9246	0.016	0.0000	0.0000	0
2015/07/16	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2025	05/11/2015	123.01	Call	Bond Future	894.7700	0.8948	914.5800	0.9146	2.214	0	0	0
2015/07/16	2025	05/11/2015	122.99	Call	Bond Future	914.7700	0.9148	934.5800	0.9346	2.166	0	0	0
2015/07/16	2025	05/11/2015	123.00	Call	Bond Future	904.7700	0.9048	924.5800	0.9246	2.190	0	0	0
2015/07/16	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2030	06/08/2015			Bond Future	8.6085	95.2754	8.5065	96.0852	(1.184)	0.0000	0.0000	7,281
2015/07/16	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2030	06/08/2015	7.74	Put	Bond Future	7,220.3200	7.2203	6,410.5400	6.4105	(11.215)	0	0	0
2015/07/16	2030	06/08/2015	7.76	Put	Bond Future	7,045.5800	7.0456	6,235.8000	6.2358	(11.493)	0	0	0
2015/07/16	2030	06/08/2015	7.75	Put	Bond Future	7,132.9000	7.1329	6,323.1200	6.3231	(11.353)	0	0	0
2015/07/16	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2030	05/11/2015			Bond Future	8.6718	96.7659	8.5669	97.5862	(1.209)	0.0000	0.0000	0
2015/07/16	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2030	05/11/2015	8.49	Put	Bond Future	1,428.3500	1.4284	608.0200	0.6080	(57.432)	0	0	0
2015/07/16	2030	05/11/2015	8.51	Put	Bond Future	1,269.7200	1.2697	449.3900	0.4494	(64.607)	0	0	0
2015/07/16	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2030	05/11/2015	8.50	Put	Bond Future	1,348.9900	1.3490	528.6600	0.5287	(60.811)	0	0	0
2015/07/16	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2032	06/08/2015			Bond Future	8.6981	99.1017	8.5915	100.0096	(1.225)	0.0000	0.0000	1,579
2015/07/16	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2032	06/08/2015	8.50	Put	Bond Future	1,697.2400	1.6972	789.3500	0.7894	(53.492)	0	0	0
2015/07/16	2032	06/08/2015	8.49	Put	Bond Future	1,784.0800	1.7841	876.1900	0.8762	(50.888)	0	0	0
2015/07/16	2032	06/08/2015	8.51	Put	Bond Future	1,610.5100	1.6105	702.6200	0.7026	(56.373)	0	0	0
2015/07/16	2032	05/11/2015			Bond Future	8.7621	96.4976	8.6525	97.4176	(1.251)	0.0000	0.0000	0
2015/07/16	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2032	05/11/2015	7.99	Put	Bond Future	6,765.4800	6.7655	5,845.4500	5.8454	(13.599)	0	0	0

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2015/07/16	2032	05/11/2015	8.01	Put	Bond Future	6,581.6400	6.5816	5,661.6100	5.6616	(13.979)	0	0	0
2015/07/16	2032	05/11/2015	8.00	Put	Bond Future	6,673.5000	6.6735	5,753.4700	5.7535	(13.786)	0	0	0
2015/07/16	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2032	04/02/2016			Bond Future	8.8165	98.1283	8.7037	99.0632	(1.280)	0.0000	0.0000	0
2015/07/16	2032	04/02/2016	8.69	Put	Bond Future	1,048.9800	1.0490	114.1500	0.1141	(89.118)	0	0	0
2015/07/16	2032	04/02/2016	8.71	Put	Bond Future	882.0400	0.8820	0.0000	0.0000	(100.000)	0	0	0
2015/07/16	2032	04/02/2016	8.70	Put	Bond Future	965.4600	0.9655	30.6300	0.0306	(96.827)	0	0	0
2015/07/16	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	52.7900	0.0528	100.000	0	0	0
2015/07/16	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2037	06/08/2015			Bond Future	8.8324	97.0965	8.7306	98.0521	(1.153)	0.0000	0.0000	42,638
2015/07/16	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	183.1200	0.1831	100.000	0	0	0
2015/07/16	2037	06/08/2015	8.74	Put	Bond Future	866.8800	0.8669	0.0000	0.0000	(100.000)	0	0	0
2015/07/16	2037	06/08/2015	8.76	Put	Bond Future	678.2800	0.6783	0.0000	0.0000	(100.000)	0	0	0
2015/07/16	2037	06/08/2015	8.75	Put	Bond Future	772.5100	0.7725	0.0000	0.0000	(100.000)	0	0	0
2015/07/16	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	277.3500	0.2773	100.000	0	0	0
2015/07/16	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	88.7500	0.0888	100.000	0	0	0
2015/07/16	2037	05/11/2015	7.99	Put	Bond Future	8,892.7200	8.8927	7,924.2700	7.9243	(10.890)	0	0	0
2015/07/16	2037	05/11/2015	8.01	Put	Bond Future	8,682.1300	8.6821	7,713.6800	7.7137	(11.155)	0	0	0
2015/07/16	2037	05/11/2015			Bond Future	8.8925	98.6153	8.7881	99.5837	(1.175)	0.0000	0.0000	0
2015/07/16	2037	05/11/2015	8.00	Put	Bond Future	8,787.3400	8.7873	7,818.8900	7.8189	(11.021)	0	0	0
2015/07/16	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2037	04/02/2016	8.75	Put	Bond Future	1,798.8900	1.7989	815.0800	0.8151	(54.690)	0	0	0
2015/07/16	2037	04/02/2016			Bond Future	8.9451	96.0239	8.8377	97.0077	(1.201)	0.0000	0.0000	0
2015/07/16	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2037	04/02/2016	8.74	Put	Bond Future	1,892.5100	1.8925	908.7000	0.9087	(51.984)	0	0	0
2015/07/16	2037	04/02/2016	8.76	Put	Bond Future	1,705.4000	1.7054	721.5900	0.7216	(57.688)	0	0	0
2015/07/16	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2038	06/08/2015			Bond Future	125.1461	125.1461	125.2814	125.2814	0.108	0.0000	0.0000	4,218
2015/07/16	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2038	06/08/2015	127.99	Put	Bond Future	2,843.9100	2.8439	2,708.6400	2.7086	(4.756)	0	0	0
2015/07/16	2038	06/08/2015	128.01	Put	Bond Future	2,863.9100	2.8639	2,728.6400	2.7286	(4.723)	0	0	0
2015/07/16	2038	06/08/2015	128.00	Put	Bond Future	2,853.9100	2.8539	2,718.6400	2.7186	(4.740)	0	0	0
2015/07/16	2038	05/11/2015			Bond Future	127.1034	127.1034	127.2384	127.2384	0.106	0.0000	0.0000	0
2015/07/16	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2038	05/11/2015	133.99	Put	Bond Future	6,886.5900	6.8866	6,751.5600	6.7516	(1.961)	0	0	0
2015/07/16	2038	05/11/2015	134.01	Put	Bond Future	6,906.5900	6.9066	6,771.5600	6.7716	(1.955)	0	0	0
2015/07/16	2038	05/11/2015	134.00	Put	Bond Future	6,896.5900	6.8966	6,761.5600	6.7616	(1.958)	0	0	0
2015/07/16	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	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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2015/07/16	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2044	06/08/2015			Bond Future	8.8664	99.0776	8.7697	100.0743	(1.091)	0.0000	0.0000	13,321
2015/07/16	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2044	06/08/2015	8.74	Put	Bond Future	1,306.4200	1.3064	309.7400	0.3097	(76.291)	0	0	0
2015/07/16	2044	06/08/2015	8.76	Put	Bond Future	1,097.8000	1.0978	101.1200	0.1011	(90.789)	0	0	0
2015/07/16	2044	06/08/2015	8.75	Put	Bond Future	1,202.0200	1.2020	205.3400	0.2053	(82.917)	0	0	0
2015/07/16	2044	05/11/2015			Bond Future	8.9230	100.6275	8.8239	101.6376	(1.111)	0.0000	0.0000	0
2015/07/16	2044	05/11/2015	8.24	Put	Bond Future	7,331.5400	7.3315	6,321.3700	6.3214	(13.778)	0	0	0
2015/07/16	2044	05/11/2015	8.26	Put	Bond Future	7,103.9800	7.1040	6,093.8100	6.0938	(14.220)	0	0	0
2015/07/16	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2044	05/11/2015	8.25	Put	Bond Future	7,217.6500	7.2176	6,207.4800	6.2075	(13.996)	0	0	0
2015/07/16	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2044	04/02/2016			Bond Future	8.9725	97.9449	8.8707	98.9710	(1.134)	0.0000	0.0000	0
2015/07/16	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2044	04/02/2016	9.01	Call	Bond Future	373.5400	0.3735	1,399.6000	1.3996	274.685	0	0	0
2015/07/16	2044	04/02/2016	8.99	Call	Bond Future	174.6200	0.1746	1,200.6800	1.2007	587.596	0	0	0
2015/07/16	2044	04/02/2016	9.00	Call	Bond Future	274.1700	0.2742	1,300.2300	1.3002	374.242	0	0	0
2015/07/16	2046	06/08/2015	129.01	Put	Bond Future	5,947.3700	5.9474	5,925.7900	5.9258	(0.363)	0	0	0
2015/07/16	2046	06/08/2015			Bond Future	123.0626	123.0626	123.0842	123.0842	0.018	0.0000	0.0000	5,722
2015/07/16	2046	06/08/2015	129.00	Put	Bond Future	5,937.3700	5.9374	5,915.7900	5.9158	(0.363)	0	0	0
2015/07/16	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2046	06/08/2015	128.99	Put	Bond Future	5,927.3700	5.9274	5,905.7900	5.9058	(0.364)	0	0	0
2015/07/16	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2046	05/11/2015			Bond Future	123.5816	123.5816	123.6011	123.6011	0.016	0.0000	0.0000	0
2015/07/16	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2046	05/11/2015	132.99	Put	Bond Future	9,408.3800	9.4084	9,388.8600	9.3889	(0.207)	0	0	0
2015/07/16	2046	05/11/2015	133.01	Put	Bond Future	9,428.3800	9.4284	9,408.8600	9.4089	(0.207)	0	0	0
2015/07/16	2046	05/11/2015	133.00	Put	Bond Future	9,418.3800	9.4184	9,398.8600	9.3989	(0.207)	0	0	0
2015/07/16	2050	06/08/2015			Bond Future	132.2310	132.2310	132.2540	132.2540	0.017	0.0000	0.0000	3,821
2015/07/16	2050	06/08/2015	136.99	Put	Bond Future	4,758.9700	4.7590	4,736.0300	4.7360	(0.482)	0	0	0
2015/07/16	2050	06/08/2015	137.01	Put	Bond Future	4,778.9700	4.7790	4,756.0300	4.7560	(0.480)	0	0	0
2015/07/16	2050	06/08/2015	137.00	Put	Bond Future	4,768.9700	4.7690	4,746.0300	4.7460	(0.481)	0	0	0
2015/07/16	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2050	05/11/2015			Bond Future	134.2993	134.2993	134.3198	134.3198	0.015	0.0000	0.0000	0
2015/07/16	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2050	05/11/2015	144.99	Put	Bond Future	10,690.6600	10.6907	10,670.1600	10.6702	(0.192)	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
2015/07/16	2050	05/11/2015	145.01	Put	Bond Future	10,710.6600	10.7107	10,690.1600	10.6902	(0.191)	0	0	0
2015/07/16	2050	05/11/2015	145.00	Put	Bond Future	10,700.6600	10.7007	10,680.1600	10.6802	(0.192)	0	0	0
2015/07/16	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	AL37	06/08/2015			Index Future	459.9430	459.9430	461.5650	461.5650	0.353	0.0000	0.0000	26
2015/07/16	AL37	05/11/2015			Index Future	467.2140	467.2140	468.8530	468.8530	0.351	0.0000	0.0000	0
2015/07/16	AL7T	06/08/2015			Index Future	543.4200	543.4200	547.2990	547.2990	0.714	0.0000	0.0000	1
2015/07/16	AL7T	05/11/2015			Index Future	552.0110	552.0110	555.9400	555.9400	0.712	0.0000	0.0000	0
2015/07/16	ALBI	06/08/2015			Index Future	495.9190	495.9190	499.3730	499.3730	0.696	0.0000	0.0000	507
2015/07/16	ALBI	05/11/2015			Index Future	503.7580	503.7580	507.2580	507.2580	0.695	0.0000	0.0000	103
2015/07/16	ALBI	04/02/2016			Index Future	512.2650	512.2650	515.8190	515.8190	0.694	0.0000	0.0000	0
2015/07/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	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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2015/07/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/07/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/16	EL28	06/08/2015	125.00	Call	Bond Future	477.5700	0.4776	499.9200	0.4999	4.680	0	0	0
2015/07/16	EL28	06/08/2015			Bond Future	125.4776	125.4776	125.4999	125.4999	0.018	0.0000	0.0000	0
2015/07/16	EL28	06/08/2015	125.01	Call	Bond Future	467.5700	0.4676	489.9200	0.4899	4.780	0	0	0
2015/07/16	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	EL28	06/08/2015	124.99	Call	Bond Future	487.5700	0.4876	509.9200	0.5099	4.584	0	0	0
2015/07/16	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	EL28	05/11/2015	126.99	Put	Bond Future	1,097.6000	1.0976	1,077.4400	1.0774	(1.837)	0	0	0
2015/07/16	EL28	05/11/2015			Bond Future	125.8924	125.8924	125.9126	125.9126	0.016	0.0000	0.0000	0
2015/07/16	EL28	05/11/2015	127.01	Put	Bond Future	1,117.6000	1.1176	1,097.4400	1.0974	(1.804)	0	0	0
2015/07/16	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	EL28	05/11/2015	127.00	Put	Bond Future	1,107.6000	1.1076	1,087.4400	1.0874	(1.820)	0	0	0
2015/07/16	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	ES33	06/08/2015			Bond Future	9.7248	84.2709	9.6229	85.0111	(1.047)	0.0000	0.0000	6,396
2015/07/16	ES33	06/08/2015	9.59	Put	Bond Future	981.6300	0.9816	241.4200	0.2414	(75.406)	0	0	0
2015/07/16	ES33	06/08/2015	9.61	Put	Bond Future	834.8300	0.8348	94.6200	0.0946	(88.666)	0	0	0
2015/07/16	ES33	06/08/2015	9.60	Put	Bond Future	908.1800	0.9082	167.9700	0.1680	(81.505)	0	0	0
2015/07/16	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	ES33	05/11/2015	9.00	Put	Bond Future	6,130.6900	6.1307	5,380.5300	5.3805	(12.236)	0	0	0
2015/07/16	ES33	05/11/2015			Bond Future	9.8167	81.8027	9.7118	82.5528	(1.068)	0.0000	0.0000	0
2015/07/16	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	ES33	05/11/2015	8.99	Put	Bond Future	6,210.0200	6.2100	5,459.8600	5.4599	(12.080)	0	0	0
2015/07/16	ES33	05/11/2015	9.01	Put	Bond Future	6,051.4600	6.0515	5,301.3000	5.3013	(12.396)	0	0	0
2015/07/16	ES33	04/02/2016	10.01	Call	Bond Future	749.5800	0.7496	1,511.6800	1.5117	101.670	0	0	0
2015/07/16	ES33	04/02/2016			Bond Future	9.9021	83.1851	9.7939	83.9472	(1.092)	0.0000	0.0000	0
2015/07/16	ES33	04/02/2016	9.99	Call	Bond Future	611.4500	0.6115	1,373.5500	1.3735	124.638	0	0	0
2015/07/16	ES33	04/02/2016	10.00	Call	Bond Future	680.5600	0.6806	1,442.6600	1.4427	111.981	0	0	0
2015/07/16	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	GOVI	06/08/2015			GOVI	492.3820	492.3820	495.6020	495.6020	0.654	0.0000	0.0000	472
2015/07/16	GOVI	06/08/2015	499.99	Put	GOVI	76,080.0000	7.6080	43,880.0000	4.3880	(42.324)	0	0	0
2015/07/16	GOVI	06/08/2015	500.01	Put	GOVI	76,280.0000	7.6280	44,080.0000	4.4080	(42.213)	0	0	0
2015/07/16	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	GOVI	06/08/2015	500.00	Put	GOVI	76,180.0000	7.6180	43,980.0000	4.3980	(42.268)	0	0	0
2015/07/16	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	GOVI	05/11/2015			GOVI	500.1660	500.1660	503.4270	503.4270	0.652	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
2015/07/16	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	GOVI	05/11/2015	529.99	Put	GOVI	298,240.0000	29.8240	265,630.0000	26.5630	(10.934)	0	0	0
2015/07/16	GOVI	05/11/2015	530.01	Put	GOVI	298,440.0000	29.8440	265,830.0000	26.5830	(10.927)	0	0	0
2015/07/16	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	GOVI	05/11/2015	530.00	Put	GOVI	298,340.0000	29.8340	265,730.0000	26.5730	(10.930)	0	0	0
2015/07/16	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	GOVI	04/02/2016			GOVI	508.6120	508.6120	511.9240	511.9240	0.651	0.0000	0.0000	0
2015/07/16	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	GOVI	04/02/2016	511.99	Put	GOVI	33,780.0000	3.3780	660.0000	0.0660	(98.046)	0	0	0
2015/07/16	GOVI	04/02/2016	512.01	Put	GOVI	33,980.0000	3.3980	860.0000	0.0860	(97.469)	0	0	0
2015/07/16	GOVI	04/02/2016	512.00	Put	GOVI	33,880.0000	3.3880	760.0000	0.0760	(97.757)	0	0	0
2015/07/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/07/16	IGOV	06/08/2015			Index Future	228.8890	228.8890	229.0010	229.0010	0.049	0.0000	0.0000	1,077
2015/07/16	IGOV	05/11/2015			Index Future	232.5070	232.5070	232.6170	232.6170	0.047	0.0000	0.0000	17
2015/07/16	IGOV	04/02/2016			Index Future	236.4330	236.4330	236.5430	236.5430	0.047	0.0000	0.0000	0
2015/07/16	ILBI	06/08/2015			Index Future	621.0170	621.0170	621.3320	621.3320	0.051	0.0000	0.0000	159
2015/07/16	ILBI	05/11/2015			Index Future	631.0970	631.0970	631.4130	631.4130	0.050	0.0000	0.0000	0
2015/07/16	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/07/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/07/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/07/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/07/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/07/16	JBAF	19/08/2015			Jibar Tradeable Future	6.3000	93.7000	6.3000	93.7000	0.000	0.0000	0.0000	0
2015/07/16	JBAF	16/09/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/07/16	JBAF	21/10/2015			Jibar Tradeable Future	6.4400	93.5600	6.4500	93.5500	0.155	0.0000	0.0000	500
2015/07/16	JBAF	18/11/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	500
2015/07/16	JBAF	15/12/2015			Jibar Tradeable Future	6.5600	93.4400	6.5800	93.4200	0.305	0.0000	0.0000	0
2015/07/16	JBAF	17/02/2016			Jibar Tradeable Future	6.6900	93.3100	6.7100	93.2900	0.299	0.0000	0.0000	2,000
2015/07/16	JBAF	16/03/2016			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2015/07/16	JBAF	15/06/2016			Jibar Tradeable Future	6.9300	93.0700	6.9500	93.0500	0.289	0.0000	0.0000	0
2015/07/16	JBAF	21/09/2016			Jibar Tradeable Future	7.1200	92.8800	7.1500	92.8500	0.421	0.0000	0.0000	0
2015/07/16	JBAF	21/12/2016			Jibar Tradeable Future	7.2900	92.7100	7.3000	92.7000	0.137	0.0000	0.0000	0
2015/07/16	JBAF	15/03/2017			Jibar Tradeable Future	7.4200	92.5800	7.4300	92.5700	0.135	0.0000	0.0000	0
2015/07/16	JBAF	21/06/2017			Jibar Tradeable Future	7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000	0
2015/07/16	R023	06/08/2015	8.24	Call	Bond Future	1,454.4600	1.4545	1,892.9200	1.8929	30.146	0	0	0
2015/07/16	R023	06/08/2015	9.07	Put	Bond Future	0.7000	0.0007	0.1700	0.0002	(75.714)	0	0	911

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/16	R023	06/08/2015			Bond Future	8.0254		101.9302	7.9235	102.4961	(1.271)	0.0000	0.0000	20,973
2015/07/16	R023	06/08/2015	8.26	Put	Bond Future	250.6000		0.2506	133.1800	0.1332	(46.856)	0	0	0
2015/07/16	R023	06/08/2015	9.07	Call	Bond Future	5,569.3000		5.5693	6,134.6600	6.1347	10.151	0	0	0
2015/07/16	R023	06/08/2015	8.25	Put	Bond Future	263.5300		0.2635	141.1800	0.1412	(46.427)	0	0	0
2015/07/16	R023	06/08/2015	8.24	Put	Bond Future	277.0600		0.2771	149.6300	0.1496	(45.994)	0	0	0
2015/07/16	R023	06/08/2015	8.25	Call	Bond Future	1,495.3800		1.4954	1,938.9200	1.9389	29.661	0	0	0
2015/07/16	R023	06/08/2015	8.26	Call	Bond Future	1,536.8500		1.5369	1,985.3200	1.9853	29.181	0	0	0
2015/07/16	R023	05/11/2015			Bond Future	8.0997		99.6019	7.9934	100.1747	(1.312)	0.0000	0.0000	0
2015/07/16	R023	05/11/2015	7.99	Put	Bond Future	1,941.4700		1.9415	1,635.4900	1.6355	(15.760)	0	0	0
2015/07/16	R023	05/11/2015	8.01	Put	Bond Future	1,882.6200		1.8826	1,582.6800	1.5827	(15.932)	0	0	0
2015/07/16	R023	05/11/2015	7.99	Call	Bond Future	1,350.2800		1.3503	1,617.0900	1.6171	19.760	0	0	0
2015/07/16	R023	05/11/2015	8.00	Put	Bond Future	1,911.9000		1.9119	1,608.9400	1.6089	(15.846)	0	0	0
2015/07/16	R023	05/11/2015	8.00	Call	Bond Future	1,374.8000		1.3748	1,644.6300	1.6446	19.627	0	0	0
2015/07/16	R023	05/11/2015	8.01	Call	Bond Future	1,399.5800		1.3996	1,672.4300	1.6724	19.495	0	0	0
2015/07/16	R023	04/02/2016	8.01	Put	Bond Future	2,560.4900		2.5605	2,248.7400	2.2487	(12.175)	0	0	0
2015/07/16	R023	04/02/2016			Bond Future	8.1620		101.2846	8.0508	101.8663	(1.362)	0.0000	0.0000	0
2015/07/16	R023	04/02/2016	8.00	Put	Bond Future	2,589.3800		2.5894	2,275.3500	2.2753	(12.128)	0	0	0
2015/07/16	R023	04/02/2016	8.01	Call	Bond Future	1,764.5300		1.7645	2,034.4000	2.0344	15.294	0	0	0
2015/07/16	R023	04/02/2016	7.99	Call	Bond Future	1,717.1700		1.7172	1,982.4800	1.9825	15.450	0	0	0
2015/07/16	R023	04/02/2016	8.00	Call	Bond Future	1,740.7600		1.7408	2,008.3500	2.0084	15.372	0	0	0
2015/07/16	R023	04/02/2016	7.99	Put	Bond Future	2,618.4900		2.6185	2,302.1800	2.3022	(12.080)	0	0	0
2015/07/16	R186	06/08/2015	7.65	Call	Bond Future	61.3700		0.0614	121.4200	0.1214	97.849	0	0	75
2015/07/16	R186	06/08/2015	8.00	Put	Bond Future	1,942.5200		1.9425	1,339.1800	1.3392	(31.060)	0	0	0
2015/07/16	R186	06/08/2015	8.90	Put	Bond Future	21.1400		0.0211	7.1100	0.0071	(66.367)	0	0	5,350
2015/07/16	R186	06/08/2015			Bond Future	8.1728		118.4809	8.0611	119.3957	(1.367)	8.1000	8.1000	34,791
2015/07/16	R186	06/08/2015	8.50	Call	Bond Future	2,877.2700		2.8773	3,660.3400	3.6603	27.216	0	0	0
2015/07/16	R186	06/08/2015	8.55	Put	Bond Future	194.4500		0.1945	89.8700	0.0899	(53.782)	0	0	7,229
2015/07/16	R186	06/08/2015	7.85	Call	Bond Future	235.0700		0.2351	409.5800	0.4096	74.237	0	0	20
2015/07/16	R186	06/08/2015	8.00	Call	Bond Future	523.5400		0.5235	834.9700	0.8350	59.485	0	0	0
2015/07/16	R186	06/08/2015	8.01	Call	Bond Future	549.1200		0.5491	870.8600	0.8709	58.592	0	0	0
2015/07/16	R186	06/08/2015	7.75	Call	Bond Future	125.2800		0.1253	232.3600	0.2324	85.473	0	0	1,000
2015/07/16	R186	06/08/2015	8.35	Call	Bond Future	1,958.7100		1.9587	2,632.5100	2.6325	34.400	0	0	20
2015/07/16	R186	06/08/2015	7.99	Call	Bond Future	498.8200		0.4988	800.0500	0.8000	60.389	0	0	0
2015/07/16	R186	06/08/2015	8.68	Put	Bond Future	91.3300		0.0913	37.6500	0.0377	(58.776)	0	0	20
2015/07/16	R186	06/08/2015	8.46	Put	Bond Future	312.3400		0.3123	155.6500	0.1556	(50.166)	0	0	75
2015/07/16	R186	06/08/2015	8.45	Call	Bond Future	2,555.7600		2.5558	3,307.1200	3.3071	29.399	0	0	0
2015/07/16	R186	06/08/2015	8.05	Call	Bond Future	660.3000		0.6603	1,024.2900	1.0243	55.125	0	0	75
2015/07/16	R186	06/08/2015	7.65	Put	Bond Future	4,426.4400		4.4264	3,571.7200	3.5717	(19.309)	0	0	0
2015/07/16	R186	06/08/2015	8.50	Put	Bond Future	254.3400		0.2543	122.6400	0.1226	(51.781)	0	0	5,229
2015/07/16	R186	06/08/2015	8.55	Call	Bond Future	3,211.1300		3.2111	4,021.3200	4.0213	25.231	0	0	0
2015/07/16	R186	06/08/2015	7.75	Put	Bond Future	3,638.5300		3.6385	2,830.8400	2.8308	(22.198)	0	0	0
2015/07/16	R186	06/08/2015	8.45	Put	Bond Future	328.4400		0.3284	165.0300	0.1650	(49.753)	0	0	4,229
2015/07/16	R186	06/08/2015	7.99	Put	Bond Future	2,000.6100		2.0006	1,387.0700	1.3871	(30.668)	0	0	0
2015/07/16	R186	06/08/2015	8.05	Put	Bond Future	1,666.3900		1.6664	1,115.6100	1.1156	(33.052)	0	0	0
2015/07/16	R186	06/08/2015	8.90	Call	Bond Future	5,742.5300		5.7425	6,643.2700	6.6433	15.685	0	0	0
2015/07/16	R186	06/08/2015	8.46	Call	Bond Future	2,618.9300		2.6189	3,377.0100	3.3770	28.946	0	0	0
2015/07/16	R186	06/08/2015	7.85	Put	Bond Future	2,904.6100		2.9046	2,164.3500	2.1644	(25.486)	0	0	0

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2015/07/16	R186	06/08/2015	8.01	Put	Bond Future	1,885.3600		1.8854	1,292.3300	1.2923	(31.454)	0	0	0
2015/07/16	R186	06/08/2015	8.35	Put	Bond Future	528.2600		0.5283	287.2900	0.2873	(45.616)	0	0	0
2015/07/16	R186	06/08/2015	8.68	Call	Bond Future	4,123.0700		4.1231	4,984.1600	4.9842	20.885	0	0	0
2015/07/16	R186	05/11/2015	8.24	Call	Bond Future	2,512.1100		2.5121	3,003.2300	3.0032	19.550	0	0	0
2015/07/16	R186	05/11/2015	8.25	Put	Bond Future	2,440.0800		2.4401	2,009.1900	2.0092	(17.659)	0	0	8,690
2015/07/16	R186	05/11/2015	8.45	Call	Bond Future	3,438.3500		3.4383	4,024.6900	4.0247	17.053	0	0	0
2015/07/16	R186	05/11/2015	8.85	Put	Bond Future	822.0300		0.8220	631.8200	0.6318	(23.139)	0	0	843
2015/07/16	R186	05/11/2015			Bond Future	8.2359		120.3340	8.1202	121.2607	(1.404)	0.0000	0.0000	520
2015/07/16	R186	05/11/2015	9.00	Put	Bond Future	602.0500		0.6020	454.5800	0.4546	(24.495)	0	0	2,600
2015/07/16	R186	05/11/2015	8.24	Put	Bond Future	2,479.0300		2.4790	2,043.4500	2.0434	(17.571)	0	0	0
2015/07/16	R186	05/11/2015	8.35	Put	Bond Future	2,072.9600		2.0730	1,688.2200	1.6882	(18.560)	0	0	9,370
2015/07/16	R186	05/11/2015	8.22	Call	Bond Future	2,431.5400		2.4315	2,913.2700	2.9133	19.812	0	0	0
2015/07/16	R186	05/11/2015	8.26	Put	Bond Future	2,401.3100		2.4013	1,975.0900	1.9751	(17.749)	0	0	0
2015/07/16	R186	05/11/2015	8.35	Call	Bond Future	2,978.1200		2.9781	3,520.0800	3.5201	18.198	0	0	843
2015/07/16	R186	05/11/2015	7.86	Call	Bond Future	1,243.7600		1.2438	1,556.0500	1.5560	25.109	0	0	674
2015/07/16	R186	05/11/2015	7.73	Call	Bond Future	934.4900		0.9345	1,189.8300	1.1898	27.324	0	0	169
2015/07/16	R186	05/11/2015	8.45	Put	Bond Future	1,748.1200		1.7481	1,407.7600	1.4078	(19.470)	0	0	6,248
2015/07/16	R186	05/11/2015	8.85	Call	Bond Future	5,580.4800		5.5805	6,316.9700	6.3170	13.198	0	0	0
2015/07/16	R186	05/11/2015	9.00	Call	Bond Future	6,482.0400		6.4820	7,261.2700	7.2613	12.021	0	0	0
2015/07/16	R186	05/11/2015	8.25	Call	Bond Future	2,552.8100		2.5528	3,048.6200	3.0486	19.422	0	0	0
2015/07/16	R186	05/11/2015	7.86	Put	Bond Future	4,293.3000		4.2933	3,678.8900	3.6789	(14.311)	0	0	0
2015/07/16	R186	05/11/2015	7.73	Put	Bond Future	5,064.0800		5.0641	4,392.7200	4.3927	(13.257)	0	0	0
2015/07/16	R186	05/11/2015	8.26	Call	Bond Future	2,593.6200		2.5936	3,094.1000	3.0941	19.297	0	0	0
2015/07/16	R186	05/11/2015	8.22	Put	Bond Future	2,557.9800		2.5580	2,113.0100	2.1130	(17.395)	0	0	1,090
2015/07/16	R186	04/02/2016	7.50	Call	Bond Future	936.1200		0.9361	1,154.0000	1.1540	23.275	0	0	0
2015/07/16	R186	04/02/2016			Bond Future	8.2864		117.0688	8.1666	118.0102	(1.446)	0.0000	0.0000	5,512
2015/07/16	R186	04/02/2016	7.51	Call	Bond Future	954.3700		0.9544	1,175.3600	1.1754	23.156	0	0	0
2015/07/16	R186	04/02/2016	7.49	Call	Bond Future	918.1200		0.9181	1,132.9100	1.1329	23.395	0	0	0
2015/07/16	R186	04/02/2016	7.50	Put	Bond Future	7,306.7100		7.3067	6,583.2000	6.5832	(9.902)	0	0	0
2015/07/16	R186	04/02/2016	7.49	Put	Bond Future	7,372.7300		7.3727	6,646.1300	6.6461	(9.855)	0	0	0
2015/07/16	R186	04/02/2016	7.51	Put	Bond Future	7,241.0200		7.2410	6,520.6200	6.5206	(9.949)	0	0	0
2015/07/16	R186	05/05/2016			Bond Future	8.3288		119.1309	8.2048	120.0861	(1.490)	0.0000	0.0000	0
2015/07/16	R186	05/05/2016	8.34	Call	Bond Future	3,966.9200		3.9669	4,475.2500	4.4752	12.814	0	0	0
2015/07/16	R186	05/05/2016	8.35	Call	Bond Future	4,005.9700		4.0060	4,517.2500	4.5173	12.763	0	0	0
2015/07/16	R186	05/05/2016	8.33	Call	Bond Future	3,927.6400		3.9276	4,433.0300	4.4330	12.868	0	0	0
2015/07/16	R186	05/05/2016	8.35	Put	Bond Future	3,844.1300		3.8441	3,400.2400	3.4002	(11.547)	0	0	0
2015/07/16	R186	05/05/2016	7.56	Put	Bond Future	7,647.7600		7.6478	6,968.3500	6.9684	(8.884)	0	0	0
2015/07/16	R186	05/05/2016	8.34	Put	Bond Future	3,881.5300		3.8815	3,434.6900	3.4347	(11.512)	0	0	0
2015/07/16	R186	05/05/2016	7.56	Call	Bond Future	1,552.5300		1.5525	1,828.2900	1.8283	17.762	0	0	0
2015/07/16	R186	05/05/2016	8.33	Put	Bond Future	3,918.7600		3.9188	3,468.9800	3.4690	(11.478)	0	0	0
2015/07/16	R197	06/08/2015	288.00	Call	Bond Future	3,115.3100		3.1153	3,568.3500	3.5683	14.542	0	0	0
2015/07/16	R197	06/08/2015			Bond Future	291.1153		291.1153	291.5683	291.5683	0.156	0.0000	0.0000	929
2015/07/16	R197	06/08/2015	288.01	Call	Bond Future	3,105.3100		3.1053	3,558.3500	3.5583	14.589	0	0	0
2015/07/16	R197	06/08/2015	287.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R197	06/08/2015	288.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R197	06/08/2015	288.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R197	06/08/2015	287.99	Call	Bond Future	3,125.3100		3.1253	3,578.3500	3.5783	14.496	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
2015/07/16	R197	05/11/2015	295.00	Call	Bond Future	668.5300	0.6685	1,122.9700	1.1230	67.976	0	0	0
2015/07/16	R197	05/11/2015			Bond Future	295.6685	295.6685	296.1230	296.1230	0.154	0.0000	0.0000	0
2015/07/16	R197	05/11/2015	294.99	Call	Bond Future	678.5300	0.6785	1,132.9700	1.1330	66.974	0	0	0
2015/07/16	R197	05/11/2015	295.01	Call	Bond Future	658.5300	0.6585	1,112.9700	1.1130	69.008	0	0	0
2015/07/16	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R202	06/08/2015			Bond Future	235.2713	235.2713	235.3111	235.3111	0.017	0.0000	0.0000	52,787
2015/07/16	R202	06/08/2015	239.99	Put	Bond Future	4,718.6700	4.7187	4,678.9300	4.6789	(0.842)	0	0	0
2015/07/16	R202	06/08/2015	240.00	Put	Bond Future	4,728.6700	4.7287	4,688.9300	4.6889	(0.840)	0	0	0
2015/07/16	R202	06/08/2015	240.01	Put	Bond Future	4,738.6700	4.7387	4,698.9300	4.6989	(0.839)	0	0	0
2015/07/16	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R202	05/11/2015			Bond Future	238.9512	238.9512	238.9869	238.9869	0.015	0.0000	0.0000	0
2015/07/16	R202	05/11/2015	245.99	Put	Bond Future	7,038.7900	7.0388	7,003.1000	7.0031	(0.507)	0	0	0
2015/07/16	R202	05/11/2015	246.01	Put	Bond Future	7,058.7900	7.0588	7,023.1000	7.0231	(0.506)	0	0	0
2015/07/16	R202	05/11/2015	246.00	Put	Bond Future	7,048.7900	7.0488	7,013.1000	7.0131	(0.506)	0	0	0
2015/07/16	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R203	06/08/2015	6.74	Call	Bond Future	31.3800	0.0314	50.5500	0.0505	61.090	0	0	0
2015/07/16	R203	06/08/2015	6.75	Put	Bond Future	745.6000	0.7456	602.9600	0.6030	(19.131)	0	0	0
2015/07/16	R203	06/08/2015	7.84	Call	Bond Future	1,397.4400	1.3974	1,558.5100	1.5585	11.526	0	0	0
2015/07/16	R203	06/08/2015			Bond Future	7.1152	105.5225	7.0313	105.6854	(1.179)	0.0000	0.0000	17,933
2015/07/16	R203	06/08/2015	6.75	Call	Bond Future	33.6700	0.0337	53.9600	0.0540	60.261	0	0	0
2015/07/16	R203	06/08/2015	6.76	Call	Bond Future	36.0400	0.0360	57.4800	0.0575	59.489	0	0	0
2015/07/16	R203	06/08/2015	6.74	Put	Bond Future	762.9000	0.7629	619.1400	0.6191	(18.844)	0	0	0
2015/07/16	R203	06/08/2015	7.84	Put	Bond Future	3.0200	0.0030	1.1600	0.0012	(61.589)	0	0	5,000
2015/07/16	R203	06/08/2015	6.76	Put	Bond Future	728.3900	0.7284	586.9000	0.5869	(19.425)	0	0	0
2015/07/16	R203	05/11/2015	5.99	Call	Bond Future	11.4400	0.0114	16.3300	0.0163	42.745	0	0	0
2015/07/16	R203	05/11/2015	6.00	Put	Bond Future	2,137.4500	2.1375	1,979.1200	1.9791	(7.407)	0	0	0
2015/07/16	R203	05/11/2015			Bond Future	7.2180	103.0081	7.1232	103.1715	(1.314)	0.0000	0.0000	19
2015/07/16	R203	05/11/2015	6.00	Call	Bond Future	11.9200	0.0119	16.9900	0.0170	42.534	0	0	0
2015/07/16	R203	05/11/2015	6.01	Call	Bond Future	12.4100	0.0124	17.6700	0.0177	42.385	0	0	0
2015/07/16	R203	05/11/2015	5.99	Put	Bond Future	2,154.6600	2.1547	1,996.1500	1.9962	(7.357)	0	0	0
2015/07/16	R203	05/11/2015	6.01	Put	Bond Future	2,120.2500	2.1203	1,962.1100	1.9621	(7.459)	0	0	0
2015/07/16	R203	04/02/2016	7.26	Put	Bond Future	498.3500	0.4984	417.3100	0.4173	(16.262)	0	0	0
2015/07/16	R203	04/02/2016	7.25	Put	Bond Future	505.4800	0.5055	423.6200	0.4236	(16.195)	0	0	0
2015/07/16	R203	04/02/2016			Bond Future	7.2859	104.7486	7.1756	104.9139	(1.513)	0.0000	0.0000	0
2015/07/16	R203	04/02/2016	7.26	Call	Bond Future	459.5600	0.4596	543.8100	0.5438	18.333	0	0	0
2015/07/16	R203	04/02/2016	7.24	Call	Bond Future	444.2400	0.4442	526.8500	0.5269	18.596	0	0	0
2015/07/16	R203	04/02/2016	7.25	Call	Bond Future	451.7100	0.4517	535.1400	0.5351	18.470	0	0	0
2015/07/16	R203	04/02/2016	7.24	Put	Bond Future	513.0000	0.5130	430.3200	0.4303	(16.117)	0	0	0
2015/07/16	R204	06/08/2015	7.74	Call	Bond Future	946.8100	0.9468	1,180.0200	1.1800	24.631	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
2015/07/16	R204	06/08/2015	7.75	Put	Bond Future	81.3500	0.0813	41.3200	0.0413	(49.207)	0	0	0
2015/07/16	R204	06/08/2015			Bond Future	7.4472	102.7379	7.3542	103.0131	(1.249)	0.0000	0.0000	15,357
2015/07/16	R204	06/08/2015	8.41	Call	Bond Future	2,796.5700	2.7966	3,071.4900	3.0715	9.831	0	0	0
2015/07/16	R204	06/08/2015	7.74	Put	Bond Future	86.2400	0.0862	44.1900	0.0442	(48.759)	0	0	0
2015/07/16	R204	06/08/2015	7.76	Put	Bond Future	76.6900	0.0767	38.6100	0.0386	(49.654)	0	0	0
2015/07/16	R204	06/08/2015	8.41	Put	Bond Future	0.4600	0.0005	0.1200	0.0001	(73.913)	0	0	699
2015/07/16	R204	06/08/2015	7.75	Call	Bond Future	971.1500	0.9711	1,206.3800	1.2064	24.222	0	0	0
2015/07/16	R204	06/08/2015	7.76	Call	Bond Future	995.7100	0.9957	1,232.8900	1.2329	23.820	0	0	0
2015/07/16	R204	05/11/2015			Bond Future	7.5405	104.3448	7.4398	104.6223	(1.335)	0.0000	0.0000	28
2015/07/16	R204	05/11/2015	6.25	Call	Bond Future	19.8300	0.0198	28.3700	0.0284	43.066	0	0	0
2015/07/16	R204	05/11/2015	6.24	Put	Bond Future	3,676.5500	3.6765	3,407.2900	3.4073	(7.324)	0	0	0
2015/07/16	R204	05/11/2015	6.26	Put	Bond Future	3,620.6200	3.6206	3,351.9300	3.3519	(7.421)	0	0	0
2015/07/16	R204	05/11/2015	6.25	Put	Bond Future	3,648.5700	3.6486	3,379.5900	3.3796	(7.372)	0	0	0
2015/07/16	R204	05/11/2015	6.26	Call	Bond Future	20.6200	0.0206	29.4500	0.0294	42.823	0	0	0
2015/07/16	R204	05/11/2015	6.24	Call	Bond Future	19.0700	0.0191	27.3300	0.0273	43.314	0	0	0
2015/07/16	R204	04/02/2016	7.50	Call	Bond Future	762.4700	0.7625	895.4900	0.8955	17.446	0	0	0
2015/07/16	R204	04/02/2016			Bond Future	7.6077	102.0708	7.4974	102.3521	(1.449)	0.0000	0.0000	0
2015/07/16	R204	04/02/2016	7.51	Call	Bond Future	774.5600	0.7746	908.8500	0.9089	17.338	0	0	0
2015/07/16	R204	04/02/2016	7.49	Put	Bond Future	1,050.8500	1.0508	901.2100	0.9012	(14.240)	0	0	0
2015/07/16	R204	04/02/2016	7.51	Put	Bond Future	1,023.7800	1.0238	876.7000	0.8767	(14.366)	0	0	0
2015/07/16	R204	04/02/2016	7.49	Call	Bond Future	750.5100	0.7505	882.2400	0.8822	17.552	0	0	0
2015/07/16	R204	04/02/2016	7.50	Put	Bond Future	1,037.2500	1.0372	888.9000	0.8889	(14.302)	0	0	0
2015/07/16	R207	06/08/2015	7.76	Call	Bond Future	692.4700	0.6925	904.7900	0.9048	30.661	0	0	0
2015/07/16	R207	06/08/2015			Bond Future	7.6488	99.0696	7.5614	99.3902	(1.142)	0.0000	0.0000	46,035
2015/07/16	R207	06/08/2015	7.74	Call	Bond Future	646.4700	0.6465	851.2900	0.8513	31.683	0	0	0
2015/07/16	R207	06/08/2015	7.75	Call	Bond Future	669.2600	0.6693	877.8600	0.8779	31.169	0	0	0
2015/07/16	R207	06/08/2015	7.46	Call	Bond Future	189.9600	0.1900	283.4800	0.2835	49.231	0	0	70
2015/07/16	R207	06/08/2015	7.74	Put	Bond Future	313.2200	0.3132	197.4100	0.1974	(36.974)	0	0	0
2015/07/16	R207	06/08/2015	7.46	Put	Bond Future	884.3600	0.8844	657.2500	0.6572	(25.681)	0	0	0
2015/07/16	R207	06/08/2015	7.76	Put	Bond Future	286.3100	0.2863	178.0000	0.1780	(37.830)	0	0	0
2015/07/16	R207	06/08/2015	7.75	Put	Bond Future	299.5400	0.2995	187.5100	0.1875	(37.401)	0	0	0
2015/07/16	R207	05/11/2015	7.76	Call	Bond Future	1,069.8900	1.0699	1,242.1600	1.2422	16.102	0	0	0
2015/07/16	R207	05/11/2015			Bond Future	7.7308	100.6191	7.6380	100.9428	(1.201)	0.0000	0.0000	1,404
2015/07/16	R207	05/11/2015	7.74	Call	Bond Future	1,033.6300	1.0336	1,202.4000	1.2024	16.328	0	0	0
2015/07/16	R207	05/11/2015	7.50	Call	Bond Future	654.2500	0.6542	780.6400	0.7806	19.318	0	0	19
2015/07/16	R207	05/11/2015	7.75	Call	Bond Future	1,051.7800	1.0518	1,222.3000	1.2223	16.213	0	0	0
2015/07/16	R207	05/11/2015	7.43	Call	Bond Future	563.4800	0.5635	677.7800	0.6778	20.285	0	0	53
2015/07/16	R207	05/11/2015	7.74	Put	Bond Future	1,001.7600	1.0018	846.8500	0.8469	(15.464)	0	0	0
2015/07/16	R207	05/11/2015	7.76	Put	Bond Future	968.4800	0.9685	817.0700	0.8171	(15.634)	0	0	0
2015/07/16	R207	05/11/2015	7.43	Put	Bond Future	1,617.1900	1.6172	1,407.8100	1.4078	(12.947)	0	0	0
2015/07/16	R207	05/11/2015	7.75	Put	Bond Future	985.1300	0.9851	831.9700	0.8320	(15.547)	0	0	0
2015/07/16	R207	05/11/2015	7.50	Put	Bond Future	1,461.5600	1.4616	1,264.2700	1.2643	(13.499)	0	0	0
2015/07/16	R207	04/02/2016	7.49	Put	Bond Future	1,788.0400	1.7880	1,587.1700	1.5872	(11.234)	0	0	0
2015/07/16	R207	04/02/2016	7.27	Put	Bond Future	2,273.2300	2.2732	2,042.6100	2.0426	(10.145)	0	0	0
2015/07/16	R207	04/02/2016			Bond Future	7.7942	98.6769	7.6948	99.0052	(1.276)	0.0000	0.0000	0
2015/07/16	R207	04/02/2016	7.51	Put	Bond Future	1,747.6400	1.7476	1,549.5500	1.5496	(11.335)	0	0	0
2015/07/16	R207	04/02/2016	7.27	Call	Bond Future	527.1900	0.5272	624.8900	0.6249	18.532	0	0	43

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
2015/07/16	R207	04/02/2016	7.50	Call	Bond Future	792.3800	0.7924	921.2200	0.9212	16.260	0	0	19
2015/07/16	R207	04/02/2016	7.51	Call	Bond Future	805.6000	0.8056	935.8300	0.9358	16.166	0	0	0
2015/07/16	R207	04/02/2016	7.49	Call	Bond Future	779.3000	0.7793	906.7500	0.9067	16.354	0	0	0
2015/07/16	R207	04/02/2016	7.50	Put	Bond Future	1,767.7600	1.7678	1,568.2800	1.5683	(11.284)	0	0	0
2015/07/16	R207	05/05/2016	7.86	Put	Bond Future	1,498.8900	1.4989	1,340.0100	1.3400	(10.600)	0	0	0
2015/07/16	R207	05/05/2016			Bond Future	7.8477	100.4150	7.7412	100.7468	(1.357)	0.0000	0.0000	0
2015/07/16	R207	05/05/2016	7.85	Put	Bond Future	1,513.8800	1.5139	1,353.9200	1.3539	(10.566)	0	0	0
2015/07/16	R207	05/05/2016	7.56	Put	Bond Future	1,989.1600	1.9892	1,797.4700	1.7975	(9.637)	0	0	0
2015/07/16	R207	05/05/2016	7.84	Put	Bond Future	1,528.9700	1.5290	1,367.9400	1.3679	(10.532)	0	0	0
2015/07/16	R207	05/05/2016	7.56	Call	Bond Future	1,089.4700	1.0895	1,229.5700	1.2296	12.859	0	0	43
2015/07/16	R207	05/05/2016	7.85	Call	Bond Future	1,521.1300	1.5211	1,692.9600	1.6930	11.296	0	0	0
2015/07/16	R207	05/05/2016	7.86	Call	Bond Future	1,537.2300	1.5372	1,710.1400	1.7101	11.248	0	0	0
2015/07/16	R207	05/05/2016	7.84	Call	Bond Future	1,505.1100	1.5051	1,675.8700	1.6759	11.345	0	0	0
2015/07/16	R208	06/08/2015			Bond Future	7.8024	97.7339	7.7001	98.1813	(1.311)	0.0000	0.0000	37,517
2015/07/16	R208	06/08/2015	8.00	Call	Bond Future	1,088.4500	1.0884	1,429.4900	1.4295	31.333	0	0	0
2015/07/16	R208	06/08/2015	8.01	Call	Bond Future	1,120.3400	1.1203	1,465.5700	1.4656	30.815	0	0	0
2015/07/16	R208	06/08/2015	8.85	Call	Bond Future	4,438.5300	4.4385	4,885.5600	4.8856	10.072	0	0	0
2015/07/16	R208	06/08/2015	7.99	Call	Bond Future	1,056.9600	1.0570	1,393.7100	1.3937	31.860	0	0	0
2015/07/16	R208	06/08/2015	8.01	Put	Bond Future	220.2700	0.2203	118.1300	0.1181	(46.370)	0	0	0
2015/07/16	R208	06/08/2015	8.00	Put	Bond Future	231.4900	0.2315	125.1600	0.1252	(45.933)	0	0	0
2015/07/16	R208	06/08/2015	7.99	Put	Bond Future	243.1500	0.2432	132.5300	0.1325	(45.495)	0	0	0
2015/07/16	R208	06/08/2015	8.85	Put	Bond Future	0.4500	0.0005	0.1100	0.0001	(75.556)	0	0	198
2015/07/16	R208	05/11/2015			Bond Future	7.8793	95.8637	7.7717	96.3161	(1.365)	0.0000	0.0000	0
2015/07/16	R208	05/11/2015	8.48	Call	Bond Future	2,873.0900	2.8731	3,234.6900	3.2347	12.586	0	0	0
2015/07/16	R208	05/11/2015	7.74	Put	Bond Future	1,550.4000	1.5504	1,300.6800	1.3007	(16.107)	0	0	0
2015/07/16	R208	05/11/2015	7.75	Call	Bond Future	982.4700	0.9825	1,187.6300	1.1876	20.882	0	0	0
2015/07/16	R208	05/11/2015	7.76	Call	Bond Future	1,001.1200	1.0011	1,208.7300	1.2087	20.738	0	0	0
2015/07/16	R208	05/11/2015	8.48	Put	Bond Future	393.5400	0.3935	302.7100	0.3027	(23.080)	0	0	2,200
2015/07/16	R208	05/11/2015	7.74	Call	Bond Future	964.0500	0.9641	1,166.7600	1.1668	21.027	0	0	0
2015/07/16	R208	05/11/2015	7.76	Put	Bond Future	1,503.0100	1.5030	1,258.1900	1.2582	(16.289)	0	0	0
2015/07/16	R208	05/11/2015	7.75	Put	Bond Future	1,526.5800	1.5266	1,279.3100	1.2793	(16.198)	0	0	0
2015/07/16	R208	04/02/2016			Bond Future	7.9387	97.4835	7.8251	97.9428	(1.432)	0.0000	0.0000	0
2015/07/16	R208	04/02/2016	7.74	Put	Bond Future	2,013.4100	2.0134	1,757.0600	1.7571	(12.732)	0	0	0
2015/07/16	R208	04/02/2016	7.76	Put	Bond Future	1,967.5700	1.9676	1,714.9700	1.7150	(12.838)	0	0	0
2015/07/16	R208	04/02/2016	7.75	Put	Bond Future	1,990.4000	1.9904	1,735.9300	1.7359	(12.785)	0	0	0
2015/07/16	R208	04/02/2016	7.76	Call	Bond Future	1,244.0600	1.2441	1,450.7500	1.4507	16.614	0	0	0
2015/07/16	R208	04/02/2016	7.74	Call	Bond Future	1,208.5300	1.2085	1,411.4700	1.4115	16.792	0	0	0
2015/07/16	R208	04/02/2016	7.75	Call	Bond Future	1,226.2200	1.2262	1,431.0400	1.4310	16.703	0	0	0
2015/07/16	R209	06/08/2015	8.71	Put	Bond Future	1,329.1900	1.3292	910.7100	0.9107	(31.484)	0	0	0
2015/07/16	R209	06/08/2015	8.99	Put	Bond Future	451.9800	0.4520	261.9400	0.2619	(42.046)	0	0	0
2015/07/16	R209	06/08/2015			Bond Future	8.7661	78.4601	8.6647	79.2484	(1.156)	0.0000	0.0000	28,380
2015/07/16	R209	06/08/2015	9.01	Put	Bond Future	413.4100	0.4134	236.4500	0.2364	(42.805)	0	0	0
2015/07/16	R209	06/08/2015	9.16	Put	Bond Future	201.2700	0.2013	103.9200	0.1039	(48.368)	0	0	0
2015/07/16	R209	06/08/2015	9.90	Call	Bond Future	8,036.3100	8.0363	8,823.4800	8.8235	9.795	0	0	0
2015/07/16	R209	06/08/2015	9.00	Call	Bond Future	2,204.9400	2.2049	2,809.8300	2.8098	27.433	0	0	0
2015/07/16	R209	06/08/2015	8.71	Call	Bond Future	894.3800	0.8944	1,264.2000	1.2642	41.349	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
2015/07/16	R209	06/08/2015	9.01	Call	Bond Future	2,260.4400	2.2604	2,871.7800	2.8718	27.045	0	0	0
2015/07/16	R209	06/08/2015	8.99	Call	Bond Future	2,150.1400	2.1501	2,748.4000	2.7484	27.824	0	0	0
2015/07/16	R209	06/08/2015	9.00	Put	Bond Future	432.2900	0.4323	248.8800	0.2489	(42.428)	0	0	0
2015/07/16	R209	06/08/2015	9.16	Call	Bond Future	3,150.5100	3.1505	3,841.4600	3.8415	21.931	0	0	0
2015/07/16	R209	06/08/2015	9.90	Put	Bond Future	1.5900	0.0016	0.4600	0.0005	(71.069)	0	0	2,914
2015/07/16	R209	05/11/2015	9.25	Call	Bond Future	4,412.1900	4.4122	4,982.9600	4.9830	12.936	0	0	0
2015/07/16	R209	05/11/2015	7.99	Put	Bond Future	7,245.9500	7.2460	6,574.0200	6.5740	(9.273)	0	0	0
2015/07/16	R209	05/11/2015			Bond Future	8.8232	76.5401	8.7193	77.3392	(1.178)	0.0000	0.0000	32
2015/07/16	R209	05/11/2015	9.16	Put	Bond Future	1,473.7200	1.4737	1,216.7800	1.2168	(17.435)	0	0	640
2015/07/16	R209	05/11/2015	8.01	Put	Bond Future	7,097.3200	7.0973	6,430.6500	6.4307	(9.393)	0	0	0
2015/07/16	R209	05/11/2015	9.25	Put	Bond Future	1,260.0100	1.2600	1,031.6500	1.0317	(18.124)	0	0	900
2015/07/16	R209	05/11/2015	7.99	Call	Bond Future	465.1200	0.4651	592.3200	0.5923	27.348	0	0	0
2015/07/16	R209	05/11/2015	8.00	Put	Bond Future	7,171.0400	7.1710	6,501.6700	6.5017	(9.334)	0	0	0
2015/07/16	R209	05/11/2015	8.00	Call	Bond Future	476.8800	0.4769	606.6400	0.6066	27.210	0	0	0
2015/07/16	R209	05/11/2015	9.16	Call	Bond Future	3,978.0100	3.9780	4,520.2000	4.5202	13.630	0	0	0
2015/07/16	R209	05/11/2015	8.01	Call	Bond Future	489.6900	0.4897	622.1500	0.6222	27.050	0	0	0
2015/07/16	R209	04/02/2016	8.75	Put	Bond Future	3,937.9000	3.9379	3,521.8900	3.5219	(10.564)	0	0	0
2015/07/16	R209	04/02/2016	8.74	Call	Bond Future	2,975.3000	2.9753	3,368.3600	3.3684	13.211	0	0	0
2015/07/16	R209	04/02/2016			Bond Future	8.8717	77.8336	8.7650	78.6456	(1.202)	0.0000	0.0000	0
2015/07/16	R209	04/02/2016	8.75	Call	Bond Future	3,010.3100	3.0103	3,406.2500	3.4063	13.153	0	0	0
2015/07/16	R209	04/02/2016	8.76	Call	Bond Future	3,045.7800	3.0458	3,444.5900	3.4446	13.094	0	0	0
2015/07/16	R209	04/02/2016	8.74	Put	Bond Future	3,979.8700	3.9799	3,560.9800	3.5610	(10.525)	0	0	0
2015/07/16	R209	04/02/2016	8.76	Put	Bond Future	3,896.5000	3.8965	3,483.3600	3.4834	(10.603)	0	0	0
2015/07/16	R210	06/08/2015	179.01	Call	Bond Future	848.5600	0.8486	878.1900	0.8782	3.492	0	0	0
2015/07/16	R210	06/08/2015			Bond Future	179.8586	179.8586	179.8882	179.8882	0.016	0.0000	0.0000	1,160
2015/07/16	R210	06/08/2015	178.99	Call	Bond Future	868.5600	0.8686	898.1900	0.8982	3.411	0	0	0
2015/07/16	R210	06/08/2015	179.00	Call	Bond Future	858.5600	0.8586	888.1900	0.8882	3.451	0	0	0
2015/07/16	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R210	05/11/2015			Bond Future	180.5404	180.5404	180.5670	180.5670	0.015	0.0000	0.0000	0
2015/07/16	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R210	05/11/2015	181.99	Put	Bond Future	1,449.5700	1.4496	1,423.0400	1.4230	(1.830)	0	0	0
2015/07/16	R210	05/11/2015	182.01	Put	Bond Future	1,469.5700	1.4696	1,443.0400	1.4430	(1.805)	0	0	0
2015/07/16	R210	05/11/2015	182.00	Put	Bond Future	1,459.5700	1.4596	1,433.0400	1.4330	(1.818)	0	0	0
2015/07/16	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R211	06/08/2015			Bond Future	134.3095	134.3095	134.3308	134.3308	0.016	0.0000	0.0000	1,120
2015/07/16	R211	06/08/2015	134.99	Put	Bond Future	680.4500	0.6805	659.1700	0.6592	(3.127)	0	0	0
2015/07/16	R211	06/08/2015	135.01	Put	Bond Future	700.4500	0.7005	679.1700	0.6792	(3.038)	0	0	0
2015/07/16	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R211	06/08/2015	135.00	Put	Bond Future	690.4500	0.6905	669.1700	0.6692	(3.082)	0	0	0
2015/07/16	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R211	05/11/2015			Bond Future	136.4103	136.4103	136.4292	136.4292	0.014	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
2015/07/16	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R211	05/11/2015	134.99	Call	Bond Future	1,420.3300	1.4203	1,439.1800	1.4392	1.327	0	0	0
2015/07/16	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R211	05/11/2015	135.00	Call	Bond Future	1,410.3300	1.4103	1,429.1800	1.4292	1.337	0	0	0
2015/07/16	R211	05/11/2015	135.01	Call	Bond Future	1,400.3300	1.4003	1,419.1800	1.4192	1.346	0	0	0
2015/07/16	R212	06/08/2015	141.01	Put	Bond Future	667.8700	0.6679	726.2000	0.7262	8.734	0	0	0
2015/07/16	R212	06/08/2015			Bond Future	140.3421	140.3421	140.2838	140.2838	(0.042)	0.0000	0.0000	1,045
2015/07/16	R212	06/08/2015	141.00	Put	Bond Future	657.8700	0.6579	716.2000	0.7162	8.866	0	0	0
2015/07/16	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R212	06/08/2015	140.99	Put	Bond Future	647.8700	0.6479	706.2000	0.7062	9.003	0	0	0
2015/07/16	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R212	05/11/2015			Bond Future	142.5373	142.5373	142.4751	142.4751	(0.044)	0.0000	0.0000	0
2015/07/16	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R212	05/11/2015	145.99	Put	Bond Future	3,452.7000	3.4527	3,514.8700	3.5149	1.801	0	0	0
2015/07/16	R212	05/11/2015	146.01	Put	Bond Future	3,472.7000	3.4727	3,534.8700	3.5349	1.790	0	0	0
2015/07/16	R212	05/11/2015	146.00	Put	Bond Future	3,462.7000	3.4627	3,524.8700	3.5249	1.795	0	0	0
2015/07/16	R213	06/08/2015			Bond Future	8.6323	89.3030	8.5257	90.1210	(1.234)	0.0000	0.0000	17,330
2015/07/16	R213	06/08/2015	8.49	Put	Bond Future	1,708.2200	1.7082	1,197.4100	1.1974	(29.903)	0	0	0
2015/07/16	R213	06/08/2015	8.51	Put	Bond Future	1,608.0100	1.6080	1,115.4000	1.1154	(30.635)	0	0	0
2015/07/16	R213	06/08/2015	8.49	Call	Bond Future	613.2900	0.6133	920.4900	0.9205	50.090	0	0	0
2015/07/16	R213	06/08/2015	8.50	Put	Bond Future	1,657.6200	1.6576	1,155.8800	1.1559	(30.269)	0	0	0
2015/07/16	R213	06/08/2015	8.50	Call	Bond Future	640.3000	0.6403	956.5700	0.9566	49.394	0	0	0
2015/07/16	R213	06/08/2015	8.51	Call	Bond Future	668.2000	0.6682	993.6000	0.9936	48.698	0	0	0
2015/07/16	R213	05/11/2015	7.76	Call	Bond Future	337.3200	0.3373	442.4500	0.4424	31.166	0	0	0
2015/07/16	R213	05/11/2015			Bond Future	8.6955	87.1568	8.5860	87.9859	(1.259)	0.0000	0.0000	0
2015/07/16	R213	05/11/2015	7.74	Call	Bond Future	319.1400	0.3191	419.6900	0.4197	31.507	0	0	0
2015/07/16	R213	05/11/2015	7.75	Call	Bond Future	327.8500	0.3278	430.6200	0.4306	31.347	0	0	0
2015/07/16	R213	05/11/2015	7.74	Put	Bond Future	7,949.3200	7.9493	7,220.8200	7.2208	(9.164)	0	0	0
2015/07/16	R213	05/11/2015	7.76	Put	Bond Future	7,798.2700	7.7983	7,074.3500	7.0743	(9.283)	0	0	0
2015/07/16	R213	05/11/2015	7.75	Put	Bond Future	7,873.3600	7.8734	7,147.0800	7.1471	(9.225)	0	0	0
2015/07/16	R213	04/02/2016			Bond Future	8.7509	88.6293	8.6381	89.4717	(1.289)	0.0000	0.0000	0
2015/07/16	R213	04/02/2016	8.75	Call	Bond Future	3,355.2800	3.3553	3,800.6100	3.8006	13.273	0	0	0
2015/07/16	R213	04/02/2016	8.74	Put	Bond Future	3,398.7100	3.3987	2,998.7200	2.9987	(11.769)	0	0	0
2015/07/16	R213	04/02/2016	8.76	Put	Bond Future	3,325.0900	3.3251	2,931.0000	2.9310	(11.852)	0	0	0
2015/07/16	R213	04/02/2016	8.75	Put	Bond Future	3,361.8800	3.3619	2,964.8400	2.9648	(11.810)	0	0	0
2015/07/16	R213	04/02/2016	8.76	Call	Bond Future	3,392.6400	3.3926	3,840.9200	3.8409	13.213	0	0	0
2015/07/16	R213	04/02/2016	8.74	Call	Bond Future	3,317.8700	3.3179	3,760.2500	3.7602	13.333	0	0	0
2015/07/16	R214	06/08/2015	8.76	Put	Bond Future	1,304.0300	1.3040	901.5700	0.9016	(30.863)	0	0	0
2015/07/16	R214	06/08/2015			Bond Future	8.7903	79.7456	8.6940	80.5405	(1.095)	0.0000	0.0000	21,939
2015/07/16	R214	06/08/2015	8.75	Put	Bond Future	1,348.4200	1.3484	937.0300	0.9370	(30.509)	0	0	0
2015/07/16	R214	06/08/2015	8.74	Call	Bond Future	980.3600	0.9804	1,354.9800	1.3550	38.212	0	0	0
2015/07/16	R214	06/08/2015	8.75	Call	Bond Future	1,017.4100	1.0174	1,400.9700	1.4010	37.700	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
2015/07/16	R214	06/08/2015	8.76	Call	Bond Future	1,055.4000	1.0554	1,447.8900	1.4479	37.189	0	0	0
2015/07/16	R214	06/08/2015	8.74	Put	Bond Future	1,393.8800	1.3939	973.5500	0.9736	(30.155)	0	0	0
2015/07/16	R214	05/11/2015			Bond Future	8.8462	77.7030	8.7476	78.5089	(1.115)	0.0000	0.0000	487
2015/07/16	R214	05/11/2015	7.99	Put	Bond Future	7,943.7900	7.9438	7,259.2800	7.2593	(8.617)	0	0	0
2015/07/16	R214	05/11/2015	8.00	Put	Bond Future	7,861.8700	7.8619	7,179.8700	7.1799	(8.675)	0	0	0
2015/07/16	R214	05/11/2015	8.01	Put	Bond Future	7,781.1700	7.7812	7,101.8200	7.1018	(8.731)	0	0	0
2015/07/16	R214	05/11/2015	7.99	Call	Bond Future	466.9200	0.4669	588.2500	0.5883	25.985	0	0	0
2015/07/16	R214	05/11/2015	8.00	Call	Bond Future	478.9800	0.4790	602.8200	0.6028	25.855	0	0	0
2015/07/16	R214	05/11/2015	8.01	Call	Bond Future	492.0900	0.4921	618.5800	0.6186	25.705	0	0	0
2015/07/16	R214	04/02/2016			Bond Future	8.8955	79.0157	8.7942	79.8345	(1.138)	0.0000	0.0000	4,320
2015/07/16	R214	04/02/2016	7.99	Put	Bond Future	8,887.4600	8.8875	8,249.0800	8.2491	(7.183)	0	0	0
2015/07/16	R214	04/02/2016	8.00	Call	Bond Future	1,046.4200	1.0464	1,229.1600	1.2292	17.463	0	0	0
2015/07/16	R214	04/02/2016	8.01	Call	Bond Future	1,065.3700	1.0654	1,250.5800	1.2506	17.385	0	0	0
2015/07/16	R214	04/02/2016	7.99	Call	Bond Future	1,029.0800	1.0291	1,209.4700	1.2095	17.529	0	0	0
2015/07/16	R214	04/02/2016	8.01	Put	Bond Future	8,736.4200	8.7364	8,102.8600	8.1029	(7.252)	0	0	0
2015/07/16	R214	04/02/2016	8.00	Put	Bond Future	8,811.0500	8.8111	8,175.0200	8.1750	(7.219)	0	0	0
2015/07/16	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R248	06/08/2015			Bond Future	8.8608	102.7387	8.7644	103.7600	(1.087)	0.0000	0.0000	44,993
2015/07/16	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R248	06/08/2015	8.74	Put	Bond Future	1,283.1300	1.2831	261.8200	0.2618	(79.595)	0	0	0
2015/07/16	R248	06/08/2015	8.76	Put	Bond Future	1,068.6100	1.0686	47.3000	0.0473	(95.574)	0	0	0
2015/07/16	R248	06/08/2015	8.75	Put	Bond Future	1,175.7700	1.1758	154.4600	0.1545	(86.863)	0	0	0
2015/07/16	R248	05/11/2015	8.01	Put	Bond Future	10,286.4400	10.2864	9,251.1600	9.2512	(10.065)	0	0	0
2015/07/16	R248	05/11/2015			Bond Future	8.9185	99.9170	8.8197	100.9523	(1.108)	0.0000	0.0000	0
2015/07/16	R248	05/11/2015	8.00	Put	Bond Future	10,409.9000	10.4099	9,374.6200	9.3746	(9.945)	0	0	0
2015/07/16	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R248	05/11/2015	7.99	Put	Bond Future	10,533.6100	10.5336	9,498.3300	9.4983	(9.828)	0	0	0
2015/07/16	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R248	04/02/2016			Bond Future	8.9696	101.6051	8.8682	102.6569	(1.131)	0.0000	0.0000	0
2015/07/16	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/16	R248	04/02/2016	8.99	Call	Bond Future	208.7800	0.2088	1,260.5600	1.2606	503.774	0	0	0
2015/07/16	R248	04/02/2016	9.00	Call	Bond Future	310.9900	0.3110	1,362.7700	1.3628	338.204	0	0	0
2015/07/16	R248	04/02/2016	9.01	Call	Bond Future	413.0100	0.4130	1,464.7900	1.4648	254.662	0	0	0

Total

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