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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/07/2015 TO 22/07/2015

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
2015/07/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	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
2015/07/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2025	06/08/2015			Bond Future	122.0778	122.0778	122.4549	122.4549	0.309	0.0000	0.0000	38
2015/07/22	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2025	06/08/2015	120.99	Call	Bond Future	1,087.7800	1.0878	1,464.8900	1.4649	34.668	0	0	0
2015/07/22	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2025	06/08/2015	121.00	Call	Bond Future	1,077.7800	1.0778	1,454.8900	1.4549	34.990	0	0	0
2015/07/22	2025	06/08/2015	121.01	Call	Bond Future	1,067.7800	1.0678	1,444.8900	1.4449	35.317	0	0	0
2015/07/22	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2025	05/11/2015			Bond Future	123.9793	123.9793	124.3600	124.3600	0.307	0.0000	0.0000	0
2015/07/22	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2025	05/11/2015	123.01	Call	Bond Future	969.2600	0.9693	1,350.0500	1.3500	39.287	0	0	0
2015/07/22	2025	05/11/2015	122.99	Call	Bond Future	989.2600	0.9893	1,370.0500	1.3700	38.492	0	0	0
2015/07/22	2025	05/11/2015	123.00	Call	Bond Future	979.2600	0.9793	1,360.0500	1.3600	38.885	0	0	0
2015/07/22	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2030	06/08/2015			Bond Future	8.5999	95.3437	8.5622	95.6417	(0.437)	0.0000	0.0000	7,281
2015/07/22	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2030	06/08/2015	7.74	Put	Bond Future	7,152.0600	7.1521	6,854.0500	6.8540	(4.167)	0	0	0
2015/07/22	2030	06/08/2015	7.76	Put	Bond Future	6,977.3200	6.9773	6,679.3100	6.6793	(4.271)	0	0	0
2015/07/22	2030	06/08/2015	7.75	Put	Bond Future	7,064.6400	7.0646	6,766.6300	6.7666	(4.218)	0	0	0
2015/07/22	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2030	05/11/2015			Bond Future	8.6637	96.8287	8.6251	97.1297	(0.445)	0.0000	0.0000	0
2015/07/22	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2030	05/11/2015	8.49	Put	Bond Future	1,365.4900	1.3655	1,064.5500	1.0645	(22.039)	0	0	0
2015/07/22	2030	05/11/2015	8.51	Put	Bond Future	1,206.8600	1.2069	905.9200	0.9059	(24.936)	0	0	0
2015/07/22	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2030	05/11/2015	8.50	Put	Bond Future	1,286.1300	1.2861	985.1900	0.9852	(23.399)	0	0	0
2015/07/22	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2032	06/08/2015			Bond Future	8.6849	99.2134	8.6473	99.5323	(0.432)	0.0000	0.0000	1,579
2015/07/22	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2032	06/08/2015	8.50	Put	Bond Future	1,585.5600	1.5856	1,266.6600	1.2667	(20.113)	0	0	0
2015/07/22	2032	06/08/2015	8.49	Put	Bond Future	1,672.4000	1.6724	1,353.5000	1.3535	(19.068)	0	0	0
2015/07/22	2032	06/08/2015	8.51	Put	Bond Future	1,498.8300	1.4988	1,179.9300	1.1799	(21.277)	0	0	0
2015/07/22	2032	05/11/2015			Bond Future	8.7493	96.6046	8.7108	96.9267	(0.440)	0.0000	0.0000	0
2015/07/22	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2032	05/11/2015	7.99	Put	Bond Future	6,658.4300	6.6584	6,336.3200	6.3363	(4.838)	0	0	0

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2015/07/22	2032	05/11/2015	8.01	Put	Bond Future	6,474.5900	6.4746	6,152.4800	6.1525	(4.975)	0	0	0
2015/07/22	2032	05/11/2015	8.00	Put	Bond Future	6,566.4500	6.5664	6,244.3400	6.2443	(4.905)	0	0	0
2015/07/22	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2032	04/02/2016			Bond Future	8.8036	98.2351	8.7640	98.5618	(0.449)	0.0000	0.0000	0
2015/07/22	2032	04/02/2016	8.69	Put	Bond Future	942.2100	0.9422	615.5600	0.6156	(34.668)	0	0	0
2015/07/22	2032	04/02/2016	8.71	Put	Bond Future	775.2700	0.7753	448.6200	0.4486	(42.134)	0	0	0
2015/07/22	2032	04/02/2016	8.70	Put	Bond Future	858.6900	0.8587	532.0400	0.5320	(38.041)	0	0	0
2015/07/22	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2037	06/08/2015			Bond Future	8.8190	97.2219	8.7865	97.5254	(0.368)	0.0000	0.0000	42,638
2015/07/22	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2037	06/08/2015	8.74	Put	Bond Future	741.4000	0.7414	437.9100	0.4379	(40.935)	0	0	0
2015/07/22	2037	06/08/2015	8.76	Put	Bond Future	552.8000	0.5528	249.3100	0.2493	(54.901)	0	0	0
2015/07/22	2037	06/08/2015	8.75	Put	Bond Future	647.0300	0.6470	343.5400	0.3435	(46.905)	0	0	0
2015/07/22	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2037	05/11/2015	7.99	Put	Bond Future	8,771.7500	8.7717	8,465.3300	8.4653	(3.493)	0	0	0
2015/07/22	2037	05/11/2015	8.01	Put	Bond Future	8,561.1600	8.5612	8,254.7400	8.2547	(3.579)	0	0	0
2015/07/22	2037	05/11/2015			Bond Future	8.8794	98.7363	8.8462	99.0427	(0.374)	0.0000	0.0000	0
2015/07/22	2037	05/11/2015	8.00	Put	Bond Future	8,666.3700	8.6664	8,359.9500	8.3600	(3.536)	0	0	0
2015/07/22	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2037	04/02/2016	8.75	Put	Bond Future	1,678.2600	1.6783	1,367.5000	1.3675	(18.517)	0	0	0
2015/07/22	2037	04/02/2016			Bond Future	8.9318	96.1445	8.8978	96.4553	(0.381)	0.0000	0.0000	0
2015/07/22	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2037	04/02/2016	8.74	Put	Bond Future	1,771.8800	1.7719	1,461.1200	1.4611	(17.538)	0	0	0
2015/07/22	2037	04/02/2016	8.76	Put	Bond Future	1,584.7700	1.5848	1,274.0100	1.2740	(19.609)	0	0	0
2015/07/22	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2038	06/08/2015			Bond Future	125.3454	125.3454	125.9688	125.9688	0.497	0.0000	0.0000	4,218
2015/07/22	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2038	06/08/2015	127.99	Put	Bond Future	2,644.6100	2.6446	2,021.1900	2.0212	(23.573)	0	0	0
2015/07/22	2038	06/08/2015	128.01	Put	Bond Future	2,664.6100	2.6646	2,041.1900	2.0412	(23.396)	0	0	0
2015/07/22	2038	06/08/2015	128.00	Put	Bond Future	2,654.6100	2.6546	2,031.1900	2.0312	(23.484)	0	0	0
2015/07/22	2038	05/11/2015			Bond Future	127.2977	127.2977	127.9285	127.9285	0.496	0.0000	0.0000	0
2015/07/22	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2038	05/11/2015	133.99	Put	Bond Future	6,692.3300	6.6923	6,061.5100	6.0615	(9.426)	0	0	0
2015/07/22	2038	05/11/2015	134.01	Put	Bond Future	6,712.3300	6.7123	6,081.5100	6.0815	(9.398)	0	0	0
2015/07/22	2038	05/11/2015	134.00	Put	Bond Future	6,702.3300	6.7023	6,071.5100	6.0715	(9.412)	0	0	0
2015/07/22	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	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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2015/07/22	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2044	06/08/2015			Bond Future	8.8481	99.2649	8.8209	99.5451	(0.308)	0.0000	0.0000	13,321
2015/07/22	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2044	06/08/2015	8.74	Put	Bond Future	1,119.2000	1.1192	838.9500	0.8389	(25.040)	0	0	0
2015/07/22	2044	06/08/2015	8.76	Put	Bond Future	910.5800	0.9106	630.3300	0.6303	(30.777)	0	0	0
2015/07/22	2044	06/08/2015	8.75	Put	Bond Future	1,014.8000	1.0148	734.5500	0.7345	(27.616)	0	0	0
2015/07/22	2044	05/11/2015			Bond Future	8.9049	100.8110	8.8771	101.0938	(0.313)	0.0000	0.0000	0
2015/07/22	2044	05/11/2015	8.24	Put	Bond Future	7,148.0100	7.1480	6,865.2100	6.8652	(3.956)	0	0	0
2015/07/22	2044	05/11/2015	8.26	Put	Bond Future	6,920.4500	6.9204	6,637.6500	6.6376	(4.086)	0	0	0
2015/07/22	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2044	05/11/2015	8.25	Put	Bond Future	7,034.1200	7.0341	6,751.3200	6.7513	(4.020)	0	0	0
2015/07/22	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2044	04/02/2016			Bond Future	8.9541	98.1291	8.9256	98.4158	(0.319)	0.0000	0.0000	0
2015/07/22	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2044	04/02/2016	9.01	Call	Bond Future	557.7100	0.5577	844.4400	0.8444	51.412	0	0	0
2015/07/22	2044	04/02/2016	8.99	Call	Bond Future	358.7900	0.3588	645.5200	0.6455	79.916	0	0	0
2015/07/22	2044	04/02/2016	9.00	Call	Bond Future	458.3400	0.4583	745.0700	0.7451	62.558	0	0	0
2015/07/22	2046	06/08/2015	129.01	Put	Bond Future	5,325.5100	5.3255	4,451.1800	4.4512	(16.418)	0	0	0
2015/07/22	2046	06/08/2015			Bond Future	123.6845	123.6845	124.5588	124.5588	0.707	0.0000	0.0000	5,722
2015/07/22	2046	06/08/2015	129.00	Put	Bond Future	5,315.5100	5.3155	4,441.1800	4.4412	(16.449)	0	0	0
2015/07/22	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2046	06/08/2015	128.99	Put	Bond Future	5,305.5100	5.3055	4,431.1800	4.4312	(16.480)	0	0	0
2015/07/22	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2046	05/11/2015			Bond Future	124.2053	124.2053	125.0909	125.0909	0.713	0.0000	0.0000	0
2015/07/22	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2046	05/11/2015	132.99	Put	Bond Future	8,784.6500	8.7847	7,899.1000	7.8991	(10.081)	0	0	0
2015/07/22	2046	05/11/2015	133.01	Put	Bond Future	8,804.6500	8.8047	7,919.1000	7.9191	(10.058)	0	0	0
2015/07/22	2046	05/11/2015	133.00	Put	Bond Future	8,794.6500	8.7947	7,909.1000	7.9091	(10.069)	0	0	0
2015/07/22	2050	06/08/2015			Bond Future	132.9639	132.9639	134.0023	134.0023	0.781	0.0000	0.0000	3,821
2015/07/22	2050	06/08/2015	136.99	Put	Bond Future	4,026.0900	4.0261	2,987.7000	2.9877	(25.792)	0	0	0
2015/07/22	2050	06/08/2015	137.01	Put	Bond Future	4,046.0900	4.0461	3,007.7000	3.0077	(25.664)	0	0	0
2015/07/22	2050	06/08/2015	137.00	Put	Bond Future	4,036.0900	4.0361	2,997.7000	2.9977	(25.728)	0	0	0
2015/07/22	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2050	05/11/2015			Bond Future	135.0349	135.0349	136.0869	136.0869	0.779	0.0000	0.0000	0
2015/07/22	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2050	05/11/2015	144.99	Put	Bond Future	9,955.0800	9.9551	8,903.1000	8.9031	(10.567)	0	0	0

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2015/07/22	2050	05/11/2015	145.01	Put	Bond Future	9,975.0800	9.9751	8,923.1000	8.9231	(10.546)	0	0	0
2015/07/22	2050	05/11/2015	145.00	Put	Bond Future	9,965.0800	9.9651	8,913.1000	8.9131	(10.557)	0	0	0
2015/07/22	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	AL37	06/08/2015			Index Future	459.5690	459.5690	460.4670	460.4670	0.195	0.0000	0.0000	26
2015/07/22	AL37	05/11/2015			Index Future	466.8000	466.8000	467.7080	467.7080	0.195	0.0000	0.0000	0
2015/07/22	AL7T	06/08/2015			Index Future	543.7600	543.7600	545.1090	545.1090	0.248	0.0000	0.0000	1
2015/07/22	AL7T	05/11/2015			Index Future	552.3160	552.3160	553.6810	553.6810	0.247	0.0000	0.0000	0
2015/07/22	ALBI	06/08/2015			Index Future	496.2240	496.2240	497.4120	497.4120	0.239	0.0000	0.0000	508
2015/07/22	ALBI	05/11/2015			Index Future	504.0310	504.0310	505.2330	505.2330	0.238	0.0000	0.0000	103
2015/07/22	ALBI	04/02/2016			Index Future	512.5270	512.5270	513.7500	513.7500	0.239	0.0000	0.0000	0
2015/07/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/07/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/07/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/07/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/22	EL28	06/08/2015	125.00	Call	Bond Future	566.4500	0.5665	1,042.4700	1.0425	84.036	0	0	0
2015/07/22	EL28	06/08/2015			Bond Future	125.5665	125.5665	126.0425	126.0425	0.379	0.0000	0.0000	0
2015/07/22	EL28	06/08/2015	125.01	Call	Bond Future	556.4500	0.5565	1,032.4700	1.0325	85.546	0	0	0
2015/07/22	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	EL28	06/08/2015	124.99	Call	Bond Future	576.4500	0.5765	1,052.4700	1.0525	82.578	0	0	0
2015/07/22	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	EL28	05/11/2015	126.99	Put	Bond Future	1,015.5600	1.0156	534.3400	0.5343	(47.385)	0	0	0
2015/07/22	EL28	05/11/2015			Bond Future	125.9744	125.9744	126.4557	126.4557	0.382	0.0000	0.0000	0
2015/07/22	EL28	05/11/2015	127.01	Put	Bond Future	1,035.5600	1.0356	554.3400	0.5543	(46.470)	0	0	0
2015/07/22	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	EL28	05/11/2015	127.00	Put	Bond Future	1,025.5600	1.0256	544.3400	0.5443	(46.923)	0	0	0
2015/07/22	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	ES33	06/08/2015			Bond Future	9.7054	84.4110	9.6720	84.6532	(0.344)	0.0000	0.0000	6,396
2015/07/22	ES33	06/08/2015	9.59	Put	Bond Future	841.5100	0.8415	599.3500	0.5994	(28.777)	0	0	0
2015/07/22	ES33	06/08/2015	9.61	Put	Bond Future	694.7100	0.6947	452.5500	0.4526	(34.858)	0	0	0
2015/07/22	ES33	06/08/2015	9.60	Put	Bond Future	768.0600	0.7681	525.9000	0.5259	(31.529)	0	0	0
2015/07/22	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	ES33	05/11/2015	9.00	Put	Bond Future	5,993.7100	5.9937	5,749.3100	5.7493	(4.078)	0	0	0
2015/07/22	ES33	05/11/2015			Bond Future	9.7974	81.9397	9.7632	82.1841	(0.349)	0.0000	0.0000	0
2015/07/22	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	ES33	05/11/2015	8.99	Put	Bond Future	6,073.0400	6.0730	5,828.6400	5.8286	(4.024)	0	0	0
2015/07/22	ES33	05/11/2015	9.01	Put	Bond Future	5,914.4800	5.9145	5,670.0800	5.6701	(4.132)	0	0	0
2015/07/22	ES33	04/02/2016	10.01	Call	Bond Future	887.0300	0.8870	1,134.8000	1.1348	27.933	0	0	0
2015/07/22	ES33	04/02/2016			Bond Future	9.8825	83.3225	9.8472	83.5703	(0.357)	0.0000	0.0000	0
2015/07/22	ES33	04/02/2016	9.99	Call	Bond Future	748.9000	0.7489	996.6700	0.9967	33.085	0	0	0
2015/07/22	ES33	04/02/2016	10.00	Call	Bond Future	818.0100	0.8180	1,065.7800	1.0658	30.289	0	0	0
2015/07/22	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	GOVI	06/08/2015			GOVI	492.5870	492.5870	493.7460	493.7460	0.235	0.0000	0.0000	471
2015/07/22	GOVI	06/08/2015	499.99	Put	GOVI	74,030.0000	7.4030	62,440.0000	6.2440	(15.656)	0	0	0
2015/07/22	GOVI	06/08/2015	500.01	Put	GOVI	74,230.0000	7.4230	62,640.0000	6.2640	(15.614)	0	0	0
2015/07/22	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	GOVI	06/08/2015	500.00	Put	GOVI	74,130.0000	7.4130	62,540.0000	6.2540	(15.635)	0	0	0
2015/07/22	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/07/22	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	GOVI	05/11/2015			GOVI	500.3380	500.3380	501.5100	501.5100	0.234	0.0000	0.0000	28
2015/07/22	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	GOVI	05/11/2015	529.99	Put	GOVI	296,520.0000	29.6520	284,800.0000	28.4800	(3.953)	0	0	0
2015/07/22	GOVI	05/11/2015	530.01	Put	GOVI	296,720.0000	29.6720	285,000.0000	28.5000	(3.950)	0	0	0
2015/07/22	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	GOVI	05/11/2015	530.00	Put	GOVI	296,620.0000	29.6620	284,900.0000	28.4900	(3.951)	0	0	0
2015/07/22	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	GOVI	04/02/2016			GOVI	508.7710	508.7710	509.9630	509.9630	0.234	0.0000	0.0000	0
2015/07/22	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	GOVI	04/02/2016	511.99	Put	GOVI	32,190.0000	3.2190	20,270.0000	2.0270	(37.030)	0	0	0
2015/07/22	GOVI	04/02/2016	512.01	Put	GOVI	32,390.0000	3.2390	20,470.0000	2.0470	(36.801)	0	0	0
2015/07/22	GOVI	04/02/2016	512.00	Put	GOVI	32,290.0000	3.2290	20,370.0000	2.0370	(36.915)	0	0	0
2015/07/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/07/22	IGOV	06/08/2015			Index Future	229.3900	229.3900	230.2910	230.2910	0.393	0.0000	0.0000	1,068
2015/07/22	IGOV	05/11/2015			Index Future	233.0000	233.0000	233.9130	233.9130	0.392	0.0000	0.0000	17
2015/07/22	IGOV	04/02/2016			Index Future	236.9270	236.9270	237.8560	237.8560	0.392	0.0000	0.0000	0
2015/07/22	ILBI	06/08/2015			Index Future	622.1410	622.1410	624.7510	624.7510	0.420	0.0000	0.0000	159
2015/07/22	ILBI	05/11/2015			Index Future	632.2180	632.2180	634.8670	634.8670	0.419	0.0000	0.0000	0
2015/07/22	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/07/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/07/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/07/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/07/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/07/22	JBAF	19/08/2015			Jibar Tradeable Future	6.2900	93.7100	6.2400	93.7600	(0.795)	0.0000	0.0000	0
2015/07/22	JBAF	16/09/2015			Jibar Tradeable Future	6.3300	93.6700	6.2800	93.7200	(0.790)	0.0000	0.0000	0
2015/07/22	JBAF	21/10/2015			Jibar Tradeable Future	6.4600	93.5400	6.4000	93.6000	(0.929)	0.0000	0.0000	0
2015/07/22	JBAF	18/11/2015			Jibar Tradeable Future	6.4900	93.5100	6.4400	93.5600	(0.770)	0.0000	0.0000	0
2015/07/22	JBAF	15/12/2015			Jibar Tradeable Future	6.6100	93.3900	6.5600	93.4400	(0.756)	0.0000	0.0000	0
2015/07/22	JBAF	17/02/2016			Jibar Tradeable Future	6.7300	93.2700	6.6800	93.3200	(0.743)	0.0000	0.0000	2,000
2015/07/22	JBAF	16/03/2016			Jibar Tradeable Future	6.8200	93.1800	6.7700	93.2300	(0.733)	0.0000	0.0000	0
2015/07/22	JBAF	15/06/2016			Jibar Tradeable Future	6.9900	93.0100	6.9700	93.0300	(0.286)	0.0000	0.0000	0
2015/07/22	JBAF	21/09/2016			Jibar Tradeable Future	7.1800	92.8200	7.1500	92.8500	(0.418)	0.0000	0.0000	0
2015/07/22	JBAF	21/12/2016			Jibar Tradeable Future	7.3300	92.6700	7.2900	92.7100	(0.546)	0.0000	0.0000	0
2015/07/22	JBAF	15/03/2017			Jibar Tradeable Future	7.4600	92.5400	7.4100	92.5900	(0.670)	0.0000	0.0000	0
2015/07/22	JBAF	21/06/2017			Jibar Tradeable Future	7.6000	92.4000	7.5500	92.4500	(0.658)	0.0000	0.0000	0

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2015/07/22	R023	06/08/2015	8.24	Call	Bond Future	1,322.5800	1.3226	1,521.8600	1.5219	15.068	0	0	0
2015/07/22	R023	06/08/2015	9.07	Put	Bond Future	0.1000	0.0001	0.0300	0.0000	(70.000)	0	0	911
2015/07/22	R023	06/08/2015			Bond Future	8.0371	101.8660	7.9890	102.1319	(0.598)	0.0000	0.0000	20,928
2015/07/22	R023	06/08/2015	8.26	Put	Bond Future	185.4300	0.1854	124.7400	0.1247	(32.729)	0	0	0
2015/07/22	R023	06/08/2015	9.07	Call	Bond Future	5,504.4800	5.5045	5,770.3100	5.7703	4.829	0	0	0
2015/07/22	R023	06/08/2015	8.25	Put	Bond Future	197.0900	0.1971	133.4800	0.1335	(32.275)	0	0	0
2015/07/22	R023	06/08/2015	8.24	Put	Bond Future	209.4000	0.2094	142.7800	0.1428	(31.815)	0	0	0
2015/07/22	R023	06/08/2015	8.25	Call	Bond Future	1,364.7200	1.3647	1,567.0100	1.5670	14.823	0	0	0
2015/07/22	R023	06/08/2015	8.26	Call	Bond Future	1,407.4600	1.4075	1,612.6700	1.6127	14.580	0	0	0
2015/07/22	R023	05/11/2015			Bond Future	8.1130	99.5303	8.0631	99.7985	(0.615)	0.0000	0.0000	0
2015/07/22	R023	05/11/2015	7.99	Put	Bond Future	1,937.8800	1.9379	1,786.4500	1.7865	(7.814)	0	0	0
2015/07/22	R023	05/11/2015	8.01	Put	Bond Future	1,878.0700	1.8781	1,729.5300	1.7295	(7.909)	0	0	0
2015/07/22	R023	05/11/2015	7.99	Call	Bond Future	1,275.0300	1.2750	1,391.7900	1.3918	9.157	0	0	0
2015/07/22	R023	05/11/2015	8.00	Put	Bond Future	1,907.8200	1.9078	1,757.8400	1.7578	(7.861)	0	0	0
2015/07/22	R023	05/11/2015	8.00	Call	Bond Future	1,299.0600	1.2991	1,417.2700	1.4173	9.100	0	0	0
2015/07/22	R023	05/11/2015	8.01	Call	Bond Future	1,323.3700	1.3234	1,443.0200	1.4430	9.041	0	0	0
2015/07/22	R023	04/02/2016	8.01	Put	Bond Future	2,570.6500	2.5706	2,423.1000	2.4231	(5.740)	0	0	0
2015/07/22	R023	04/02/2016			Bond Future	8.1764	101.2095	8.1242	101.4814	(0.638)	0.0000	0.0000	0
2015/07/22	R023	04/02/2016	8.00	Put	Bond Future	2,599.9000	2.5999	2,451.2600	2.4513	(5.717)	0	0	0
2015/07/22	R023	04/02/2016	8.01	Call	Bond Future	1,699.5800	1.6996	1,823.9100	1.8239	7.315	0	0	0
2015/07/22	R023	04/02/2016	7.99	Call	Bond Future	1,652.9400	1.6529	1,775.1100	1.7751	7.391	0	0	0
2015/07/22	R023	04/02/2016	8.00	Call	Bond Future	1,676.1700	1.6762	1,799.4100	1.7994	7.352	0	0	0
2015/07/22	R023	04/02/2016	7.99	Put	Bond Future	2,629.3700	2.6294	2,479.6600	2.4797	(5.694)	0	0	0
2015/07/22	R186	06/08/2015	7.65	Call	Bond Future	29.6900	0.0297	34.9000	0.0349	17.548	0	0	75
2015/07/22	R186	06/08/2015	8.00	Put	Bond Future	1,728.7100	1.7287	1,490.4100	1.4904	(13.785)	0	0	0
2015/07/22	R186	06/08/2015	8.90	Put	Bond Future	5.7600	0.0058	2.8700	0.0029	(50.174)	0	0	5,350
2015/07/22	R186	06/08/2015			Bond Future	8.1597	118.5881	8.1221	118.8947	(0.460)	8.1576	8.1525	34,881
2015/07/22	R186	06/08/2015	8.50	Call	Bond Future	2,874.8900	2.8749	3,134.7800	3.1348	9.040	0	0	0
2015/07/22	R186	06/08/2015	8.55	Put	Bond Future	102.8500	0.1029	67.3800	0.0674	(34.487)	0	0	7,229
2015/07/22	R186	06/08/2015	7.85	Call	Bond Future	158.2000	0.1582	186.2100	0.1862	17.705	0	0	20
2015/07/22	R186	06/08/2015	8.00	Call	Bond Future	416.9500	0.4170	485.2500	0.4852	16.381	0	0	0
2015/07/22	R186	06/08/2015	8.01	Call	Bond Future	441.3200	0.4413	513.0900	0.5131	16.263	0	0	0
2015/07/22	R186	06/08/2015	7.75	Call	Bond Future	72.6600	0.0727	85.7100	0.0857	17.960	0	0	0
2015/07/22	R186	06/08/2015	8.35	Call	Bond Future	1,899.9500	1.9000	2,112.7100	2.1127	11.198	0	0	20
2015/07/22	R186	06/08/2015	7.99	Call	Bond Future	393.5600	0.3936	458.4800	0.4585	16.496	0	0	0
2015/07/22	R186	06/08/2015	8.68	Put	Bond Future	38.9300	0.0389	23.2200	0.0232	(40.354)	0	0	20
2015/07/22	R186	06/08/2015	8.46	Put	Bond Future	187.6900	0.1877	130.3900	0.1304	(30.529)	0	0	75
2015/07/22	R186	06/08/2015	8.45	Call	Bond Future	2,534.5100	2.5345	2,780.9200	2.7809	9.722	0	0	0
2015/07/22	R186	06/08/2015	8.05	Call	Bond Future	549.0700	0.5491	635.5600	0.6356	15.752	0	0	75
2015/07/22	R186	06/08/2015	7.65	Put	Bond Future	4,287.5400	4.2875	3,986.1500	3.9862	(7.029)	0	0	0
2015/07/22	R186	06/08/2015	8.50	Put	Bond Future	144.7400	0.1447	98.0300	0.0980	(32.272)	0	0	5,229
2015/07/22	R186	06/08/2015	8.55	Call	Bond Future	3,226.7500	3.2268	3,497.8800	3.4979	8.403	0	0	0
2015/07/22	R186	06/08/2015	7.75	Put	Bond Future	3,478.6900	3.4787	3,185.1400	3.1851	(8.439)	0	0	0
2015/07/22	R186	06/08/2015	8.45	Put	Bond Future	199.9700	0.2000	139.7800	0.1398	(30.100)	0	0	4,229
2015/07/22	R186	06/08/2015	7.99	Put	Bond Future	1,788.1300	1.7881	1,546.4500	1.5465	(13.516)	0	0	0
2015/07/22	R186	06/08/2015	8.05	Put	Bond Future	1,447.9400	1.4479	1,227.8300	1.2278	(15.202)	0	0	0
2015/07/22	R186	06/08/2015	8.90	Call	Bond Future	5,834.3700	5.8344	6,138.0800	6.1381	5.206	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
2015/07/22	R186	06/08/2015	8.46	Call	Bond Future	2,601.5000	2.6015	2,850.8000	2.8508	9.583	0	0	0
2015/07/22	R186	06/08/2015	7.85	Put	Bond Future	2,720.5200	2.7205	2,441.9300	2.4419	(10.240)	0	0	0
2015/07/22	R186	06/08/2015	8.01	Put	Bond Future	1,670.3400	1.6703	1,435.5100	1.4355	(14.059)	0	0	0
2015/07/22	R186	06/08/2015	8.35	Put	Bond Future	362.2800	0.3623	268.4400	0.2684	(25.903)	0	0	0
2015/07/22	R186	06/08/2015	8.68	Call	Bond Future	4,177.8900	4.1779	4,468.7800	4.4688	6.963	0	0	0
2015/07/22	R186	05/11/2015	8.25	Put	Bond Future	2,324.4300	2.3244	2,166.4600	2.1665	(6.796)	0	0	8,690
2015/07/22	R186	05/11/2015	8.45	Call	Bond Future	3,436.4300	3.4364	3,619.4400	3.6194	5.326	0	0	0
2015/07/22	R186	05/11/2015	8.24	Call	Bond Future	2,497.1500	2.4972	2,646.7600	2.6468	5.991	0	0	0
2015/07/22	R186	05/11/2015	7.75	Put	Bond Future	4,812.6500	4.8126	4,577.6300	4.5776	(4.883)	0	0	0
2015/07/22	R186	05/11/2015	8.85	Put	Bond Future	750.2700	0.7503	679.6500	0.6797	(9.413)	0	0	843
2015/07/22	R186	05/11/2015			Bond Future	8.2232	120.4352	8.1845	120.7444	(0.470)	0.0000	0.0000	520
2015/07/22	R186	05/11/2015	9.00	Put	Bond Future	542.1400	0.5421	486.3500	0.4863	(10.291)	0	0	2,600
2015/07/22	R186	05/11/2015	8.22	Call	Bond Future	2,415.5800	2.4156	2,561.9400	2.5619	6.059	0	0	0
2015/07/22	R186	05/11/2015	8.24	Put	Bond Future	2,362.8500	2.3628	2,203.2600	2.2033	(6.754)	0	0	0
2015/07/22	R186	05/11/2015	8.35	Put	Bond Future	1,963.1300	1.9631	1,821.2600	1.8213	(7.227)	0	0	9,370
2015/07/22	R186	05/11/2015	8.26	Put	Bond Future	2,286.1900	2.2862	2,129.8400	2.1298	(6.839)	0	0	0
2015/07/22	R186	05/11/2015	8.35	Call	Bond Future	2,969.5100	2.9695	3,136.8400	3.1368	5.635	0	0	843
2015/07/22	R186	05/11/2015	7.86	Call	Bond Future	1,217.1700	1.2172	1,306.8500	1.3069	7.368	0	0	674
2015/07/22	R186	05/11/2015	7.73	Call	Bond Future	907.6600	0.9077	979.1500	0.9792	7.876	0	0	169
2015/07/22	R186	05/11/2015	8.45	Put	Bond Future	1,644.9800	1.6450	1,518.7900	1.5188	(7.671)	0	0	6,248
2015/07/22	R186	05/11/2015	9.00	Call	Bond Future	6,523.3500	6.5234	6,776.7600	6.7768	3.885	0	0	0
2015/07/22	R186	05/11/2015	8.85	Call	Bond Future	5,609.9400	5.6099	5,848.5200	5.8485	4.253	0	0	0
2015/07/22	R186	05/11/2015	8.25	Call	Bond Future	2,538.3800	2.5384	2,689.6100	2.6896	5.958	0	0	0
2015/07/22	R186	05/11/2015	7.75	Call	Bond Future	951.3000	0.9513	1,025.4800	1.0255	7.798	0	0	1,200
2015/07/22	R186	05/11/2015	7.86	Put	Bond Future	4,165.4900	4.1655	3,945.9700	3.9460	(5.270)	0	0	0
2015/07/22	R186	05/11/2015	7.73	Put	Bond Future	4,936.0300	4.9360	4,698.3200	4.6983	(4.816)	0	0	0
2015/07/22	R186	05/11/2015	8.22	Put	Bond Future	2,440.8000	2.4408	2,277.9600	2.2780	(6.672)	0	0	1,090
2015/07/22	R186	05/11/2015	8.26	Call	Bond Future	2,579.7200	2.5797	2,732.5700	2.7326	5.925	0	0	0
2015/07/22	R186	04/02/2016	7.50	Call	Bond Future	924.4500	0.9244	986.7100	0.9867	6.735	0	0	0
2015/07/22	R186	04/02/2016			Bond Future	8.2736	117.1691	8.2336	117.4826	(0.484)	0.0000	0.0000	5,512
2015/07/22	R186	04/02/2016	7.51	Call	Bond Future	942.7200	0.9427	1,005.9500	1.0059	6.707	0	0	0
2015/07/22	R186	04/02/2016	7.49	Call	Bond Future	906.4300	0.9064	967.7300	0.9677	6.763	0	0	0
2015/07/22	R186	04/02/2016	7.50	Put	Bond Future	7,194.7600	7.1948	6,943.5700	6.9436	(3.491)	0	0	0
2015/07/22	R186	04/02/2016	7.49	Put	Bond Future	7,260.7600	7.2608	7,008.6100	7.0086	(3.473)	0	0	0
2015/07/22	R186	04/02/2016	7.51	Put	Bond Future	7,129.0900	7.1291	6,878.8700	6.8789	(3.510)	0	0	0
2015/07/22	R186	05/05/2016			Bond Future	8.3163	119.2274	8.2751	119.5434	(0.495)	0.0000	0.0000	0
2015/07/22	R186	05/05/2016	8.34	Call	Bond Future	3,977.1500	3.9771	4,133.7600	4.1338	3.938	0	0	0
2015/07/22	R186	05/05/2016	8.35	Call	Bond Future	4,016.5000	4.0165	4,174.1100	4.1741	3.924	0	0	0
2015/07/22	R186	05/05/2016	8.33	Call	Bond Future	3,937.5800	3.9376	4,093.2000	4.0932	3.952	0	0	0
2015/07/22	R186	05/05/2016	8.35	Put	Bond Future	3,758.2200	3.7582	3,599.7800	3.5998	(4.216)	0	0	0
2015/07/22	R186	05/05/2016	7.56	Put	Bond Future	7,545.7700	7.5458	7,311.1100	7.3111	(3.110)	0	0	0
2015/07/22	R186	05/05/2016	8.34	Put	Bond Future	3,795.3200	3.7953	3,635.8800	3.6359	(4.201)	0	0	0
2015/07/22	R186	05/05/2016	7.56	Call	Bond Future	1,546.9800	1.5470	1,628.3700	1.6284	5.261	0	0	0
2015/07/22	R186	05/05/2016	8.33	Put	Bond Future	3,832.2600	3.8323	3,671.8300	3.6718	(4.186)	0	0	0
2015/07/22	R197	06/08/2015	288.00	Call	Bond Future	3,912.4100	3.9124	4,663.2000	4.6632	19.190	0	0	0
2015/07/22	R197	06/08/2015			Bond Future	291.9124	291.9124	292.6632	292.6632	0.257	0.0000	0.0000	929
2015/07/22	R197	06/08/2015	288.01	Call	Bond Future	3,902.4100	3.9024	4,653.2000	4.6532	19.239	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
2015/07/22	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R197	06/08/2015	287.99	Call	Bond Future	3,922.4100	3.9224	4,673.2000	4.6732	19.141	0	0	0
2015/07/22	R197	05/11/2015	295.00	Call	Bond Future	1,459.2200	1.4592	2,216.4200	2.2164	51.891	0	0	0
2015/07/22	R197	05/11/2015			Bond Future	296.4592	296.4592	297.2164	297.2164	0.255	0.0000	0.0000	0
2015/07/22	R197	05/11/2015	294.99	Call	Bond Future	1,469.2200	1.4692	2,226.4200	2.2264	51.538	0	0	0
2015/07/22	R197	05/11/2015	295.01	Call	Bond Future	1,449.2200	1.4492	2,206.4200	2.2064	52.249	0	0	0
2015/07/22	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R202	06/08/2015			Bond Future	235.5965	235.5965	237.0524	237.0524	0.618	0.0000	0.0000	52,774
2015/07/22	R202	06/08/2015	239.99	Put	Bond Future	4,393.5500	4.3936	2,937.6200	2.9376	(33.138)	0	0	0
2015/07/22	R202	06/08/2015	240.00	Put	Bond Future	4,403.5500	4.4036	2,947.6200	2.9476	(33.063)	0	0	0
2015/07/22	R202	06/08/2015	240.01	Put	Bond Future	4,413.5500	4.4136	2,957.6200	2.9576	(32.988)	0	0	0
2015/07/22	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R202	05/11/2015			Bond Future	239.2660	239.2660	240.7403	240.7403	0.616	0.0000	0.0000	0
2015/07/22	R202	05/11/2015	245.99	Put	Bond Future	6,723.9700	6.7240	5,249.7100	5.2497	(21.925)	0	0	0
2015/07/22	R202	05/11/2015	246.01	Put	Bond Future	6,743.9700	6.7440	5,269.7100	5.2697	(21.860)	0	0	0
2015/07/22	R202	05/11/2015	246.00	Put	Bond Future	6,733.9700	6.7340	5,259.7100	5.2597	(21.893)	0	0	0
2015/07/22	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R203	06/08/2015	6.74	Call	Bond Future	11.7900	0.0118	21.2600	0.0213	80.322	0	0	0
2015/07/22	R203	06/08/2015	6.75	Put	Bond Future	804.5400	0.8045	657.8500	0.6578	(18.233)	0	0	0
2015/07/22	R203	06/08/2015	7.84	Call	Bond Future	1,316.0500	1.3160	1,472.0900	1.4721	11.857	0	0	0
2015/07/22	R203	06/08/2015			Bond Future	7.1562	105.4428	7.0754	105.5998	(1.130)	0.0000	0.0000	17,933
2015/07/22	R203	06/08/2015	6.75	Call	Bond Future	12.9500	0.0129	23.2000	0.0232	79.151	0	0	0
2015/07/22	R203	06/08/2015	6.76	Call	Bond Future	14.1800	0.0142	25.2900	0.0253	78.350	0	0	0
2015/07/22	R203	06/08/2015	6.74	Put	Bond Future	822.9700	0.8230	675.5000	0.6755	(17.919)	0	0	0
2015/07/22	R203	06/08/2015	7.84	Put	Bond Future	1.2900	0.0013	0.3900	0.0004	(69.767)	0	0	5,000
2015/07/22	R203	06/08/2015	6.76	Put	Bond Future	786.1900	0.7862	640.3600	0.6404	(18.549)	0	0	0
2015/07/22	R203	05/11/2015	5.99	Call	Bond Future	7.7500	0.0078	11.8800	0.0119	53.290	0	0	0
2015/07/22	R203	05/11/2015	6.00	Put	Bond Future	2,221.2700	2.2213	2,068.0800	2.0681	(6.897)	0	0	0
2015/07/22	R203	05/11/2015			Bond Future	7.2689	102.9204	7.1774	103.0779	(1.259)	0.0000	0.0000	2,299
2015/07/22	R203	05/11/2015	6.00	Call	Bond Future	8.1000	0.0081	12.3900	0.0124	52.963	0	0	0
2015/07/22	R203	05/11/2015	6.01	Call	Bond Future	8.4600	0.0085	12.9100	0.0129	52.600	0	0	0
2015/07/22	R203	05/11/2015	5.99	Put	Bond Future	2,238.6100	2.2386	2,085.2600	2.0853	(6.850)	0	0	0
2015/07/22	R203	05/11/2015	6.01	Put	Bond Future	2,203.9400	2.2039	2,050.9100	2.0509	(6.943)	0	0	0
2015/07/22	R203	04/02/2016	7.26	Put	Bond Future	539.3900	0.5394	455.8900	0.4559	(15.480)	0	0	0
2015/07/22	R203	04/02/2016	7.25	Put	Bond Future	546.9900	0.5470	462.9900	0.4630	(15.357)	0	0	0
2015/07/22	R203	04/02/2016			Bond Future	7.3470	104.6571	7.2406	104.8164	(1.448)	0.0000	0.0000	0
2015/07/22	R203	04/02/2016	7.26	Call	Bond Future	409.1400	0.4091	484.9300	0.4849	18.524	0	0	0
2015/07/22	R203	04/02/2016	7.24	Call	Bond Future	394.7700	0.3948	469.2500	0.4692	18.867	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
2015/07/22	R203	04/02/2016	7.25	Call	Bond Future	401.7600	0.4018	477.0500	0.4770	18.740	0	0	0
2015/07/22	R203	04/02/2016	7.24	Put	Bond Future	554.9900	0.5550	470.1800	0.4702	(15.281)	0	0	0
2015/07/22	R204	06/08/2015	7.74	Call	Bond Future	849.3100	0.8493	1,036.4200	1.0364	22.031	0	0	0
2015/07/22	R204	06/08/2015	7.75	Put	Bond Future	60.6800	0.0607	28.9900	0.0290	(52.225)	0	0	0
2015/07/22	R204	06/08/2015			Bond Future	7.4730	102.6615	7.3984	102.8822	(0.999)	0.0000	0.0000	15,357
2015/07/22	R204	06/08/2015	8.41	Call	Bond Future	2,719.8300	2.7198	2,940.4700	2.9405	8.112	0	0	0
2015/07/22	R204	06/08/2015	7.74	Put	Bond Future	65.1100	0.0651	31.5000	0.0315	(51.620)	0	0	0
2015/07/22	R204	06/08/2015	7.76	Put	Bond Future	56.5000	0.0565	26.6600	0.0267	(52.814)	0	0	0
2015/07/22	R204	06/08/2015	8.41	Put	Bond Future	0.0900	0.0001	0.0100	0.0000	(88.889)	0	0	699
2015/07/22	R204	06/08/2015	7.75	Call	Bond Future	874.1100	0.8741	1,063.1400	1.0631	21.625	0	0	0
2015/07/22	R204	06/08/2015	7.76	Call	Bond Future	899.1500	0.8992	1,090.0300	1.0900	21.229	0	0	0
2015/07/22	R204	05/11/2015			Bond Future	7.5711	104.2606	7.4903	104.4828	(1.067)	0.0000	0.0000	28
2015/07/22	R204	05/11/2015	6.25	Call	Bond Future	14.8000	0.0148	20.7000	0.0207	39.865	0	0	0
2015/07/22	R204	05/11/2015	6.24	Put	Bond Future	3,755.8900	3.7559	3,539.3100	3.5393	(5.766)	0	0	0
2015/07/22	R204	05/11/2015	6.26	Put	Bond Future	3,699.6400	3.6996	3,483.4800	3.4835	(5.843)	0	0	0
2015/07/22	R204	05/11/2015	6.25	Put	Bond Future	3,727.7500	3.7277	3,511.3800	3.5114	(5.804)	0	0	0
2015/07/22	R204	05/11/2015	6.26	Call	Bond Future	15.4300	0.0154	21.5400	0.0215	39.598	0	0	0
2015/07/22	R204	05/11/2015	6.24	Call	Bond Future	14.2000	0.0142	19.8900	0.0199	40.070	0	0	0
2015/07/22	R204	04/02/2016	7.50	Call	Bond Future	710.0800	0.7101	817.2400	0.8172	15.091	0	0	0
2015/07/22	R204	04/02/2016			Bond Future	7.6422	101.9829	7.5538	102.2081	(1.156)	0.0000	0.0000	0
2015/07/22	R204	04/02/2016	7.51	Call	Bond Future	721.7300	0.7217	829.9400	0.8299	14.993	0	0	0
2015/07/22	R204	04/02/2016	7.49	Put	Bond Future	1,086.7600	1.0868	967.6900	0.9677	(10.956)	0	0	0
2015/07/22	R204	04/02/2016	7.51	Put	Bond Future	1,058.8200	1.0588	941.8500	0.9419	(11.047)	0	0	0
2015/07/22	R204	04/02/2016	7.49	Call	Bond Future	698.5500	0.6986	804.6600	0.8047	15.190	0	0	0
2015/07/22	R204	04/02/2016	7.50	Put	Bond Future	1,072.7300	1.0727	954.7100	0.9547	(11.002)	0	0	0
2015/07/22	R207	06/08/2015	7.76	Call	Bond Future	555.8200	0.5558	662.3700	0.6624	19.170	0	0	0
2015/07/22	R207	06/08/2015			Bond Future	7.6802	98.9548	7.6315	99.1331	(0.634)	0.0000	0.0000	46,035
2015/07/22	R207	06/08/2015	7.74	Call	Bond Future	511.5800	0.5116	612.9000	0.6129	19.805	0	0	0
2015/07/22	R207	06/08/2015	7.75	Call	Bond Future	533.4500	0.5334	637.4000	0.6374	19.486	0	0	0
2015/07/22	R207	06/08/2015	7.46	Call	Bond Future	110.5500	0.1105	143.1900	0.1432	29.525	0	0	70
2015/07/22	R207	06/08/2015	7.74	Put	Bond Future	293.1600	0.2932	216.1600	0.2162	(26.266)	0	0	0
2015/07/22	R207	06/08/2015	7.46	Put	Bond Future	919.7800	0.9198	774.1000	0.7741	(15.839)	0	0	0
2015/07/22	R207	06/08/2015	7.76	Put	Bond Future	264.4900	0.2645	192.7200	0.1927	(27.135)	0	0	0
2015/07/22	R207	06/08/2015	7.75	Put	Bond Future	278.5600	0.2786	204.1900	0.2042	(26.698)	0	0	0
2015/07/22	R207	05/11/2015	7.76	Call	Bond Future	979.5800	0.9796	1,056.8700	1.0569	7.890	0	0	0
2015/07/22	R207	05/11/2015			Bond Future	7.7662	100.4961	7.7147	100.6754	(0.664)	0.0000	0.0000	1,404
2015/07/22	R207	05/11/2015	7.74	Call	Bond Future	944.7000	0.9447	1,019.7500	1.0197	7.944	0	0	0
2015/07/22	R207	05/11/2015	7.50	Call	Bond Future	583.4700	0.5835	635.1900	0.6352	8.864	0	0	19
2015/07/22	R207	05/11/2015	7.75	Call	Bond Future	962.1600	0.9622	1,038.2100	1.0382	7.904	0	0	0
2015/07/22	R207	05/11/2015	7.43	Call	Bond Future	498.3600	0.4984	543.8500	0.5438	9.128	0	0	53
2015/07/22	R207	05/11/2015	7.74	Put	Bond Future	1,035.8900	1.0359	931.6300	0.9316	(10.065)	0	0	0
2015/07/22	R207	05/11/2015	7.76	Put	Bond Future	1,001.2300	1.0012	899.2100	0.8992	(10.189)	0	0	0
2015/07/22	R207	05/11/2015	7.43	Put	Bond Future	1,675.1300	1.6751	1,541.3100	1.5413	(7.989)	0	0	0
2015/07/22	R207	05/11/2015	7.75	Put	Bond Future	1,018.5700	1.0186	915.3100	0.9153	(10.138)	0	0	0
2015/07/22	R207	05/11/2015	7.50	Put	Bond Future	1,513.8400	1.5138	1,386.2500	1.3863	(8.428)	0	0	0
2015/07/22	R207	04/02/2016	7.49	Put	Bond Future	1,851.6700	1.8517	1,723.6100	1.7236	(6.916)	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
2015/07/22	R207	04/02/2016	7.27	Put	Bond Future	2,350.3400	2.3503	2,209.3000	2.2093	(6.001)	0	0	0
2015/07/22	R207	04/02/2016			Bond Future	7.8329	98.5496	7.7778	98.7311	(0.704)	0.0000	0.0000	0
2015/07/22	R207	04/02/2016	7.51	Put	Bond Future	1,810.0300	1.8100	1,683.1500	1.6831	(7.010)	0	0	0
2015/07/22	R207	04/02/2016	7.27	Call	Bond Future	476.9500	0.4770	517.4400	0.5174	8.489	0	0	43
2015/07/22	R207	04/02/2016	7.50	Call	Bond Future	728.0500	0.7281	781.9600	0.7820	7.405	0	0	19
2015/07/22	R207	04/02/2016	7.51	Call	Bond Future	740.6400	0.7406	795.2900	0.7953	7.379	0	0	0
2015/07/22	R207	04/02/2016	7.49	Call	Bond Future	715.5800	0.7156	769.0500	0.7691	7.472	0	0	0
2015/07/22	R207	04/02/2016	7.50	Put	Bond Future	1,830.7800	1.8308	1,703.1600	1.7032	(6.971)	0	0	0
2015/07/22	R207	05/05/2016	7.86	Put	Bond Future	1,549.9000	1.5499	1,443.2200	1.4432	(6.883)	0	0	0
2015/07/22	R207	05/05/2016			Bond Future	7.8909	100.2807	7.8322	100.4630	(0.743)	0.0000	0.0000	0
2015/07/22	R207	05/05/2016	7.85	Put	Bond Future	1,565.3400	1.5653	1,458.0500	1.4581	(6.854)	0	0	0
2015/07/22	R207	05/05/2016	7.56	Put	Bond Future	2,054.2700	2.0543	1,929.7600	1.9298	(6.061)	0	0	0
2015/07/22	R207	05/05/2016	7.84	Put	Bond Future	1,580.8800	1.5809	1,472.9900	1.4730	(6.825)	0	0	0
2015/07/22	R207	05/05/2016	7.56	Call	Bond Future	1,020.3300	1.0203	1,078.0700	1.0781	5.659	0	0	43
2015/07/22	R207	05/05/2016	7.85	Call	Bond Future	1,438.3400	1.4383	1,513.3000	1.5133	5.212	0	0	0
2015/07/22	R207	05/05/2016	7.86	Call	Bond Future	1,453.9900	1.4540	1,529.5600	1.5296	5.197	0	0	0
2015/07/22	R207	05/05/2016	7.84	Call	Bond Future	1,422.7700	1.4228	1,497.1300	1.4971	5.226	0	0	0
2015/07/22	R208	06/08/2015			Bond Future	7.8188	97.6626	7.7704	97.8737	(0.619)	0.0000	0.0000	37,517
2015/07/22	R208	06/08/2015	8.00	Call	Bond Future	968.4900	0.9685	1,121.8300	1.1218	15.833	0	0	0
2015/07/22	R208	06/08/2015	8.01	Call	Bond Future	1,001.0200	1.0010	1,156.9000	1.1569	15.572	0	0	0
2015/07/22	R208	06/08/2015	8.85	Call	Bond Future	4,366.7900	4.3668	4,577.8600	4.5779	4.834	0	0	0
2015/07/22	R208	06/08/2015	7.99	Call	Bond Future	936.4200	0.9364	1,087.2200	1.0872	16.104	0	0	0
2015/07/22	R208	06/08/2015	8.01	Put	Bond Future	172.3000	0.1723	117.0700	0.1171	(32.055)	0	0	0
2015/07/22	R208	06/08/2015	8.00	Put	Bond Future	182.8800	0.1829	125.1100	0.1251	(31.589)	0	0	0
2015/07/22	R208	06/08/2015	7.99	Put	Bond Future	193.9600	0.1940	133.6500	0.1337	(31.094)	0	0	0
2015/07/22	R208	06/08/2015	8.85	Put	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	198
2015/07/22	R208	05/11/2015			Bond Future	7.8981	95.7849	7.8474	95.9976	(0.642)	0.0000	0.0000	0
2015/07/22	R208	05/11/2015	8.48	Call	Bond Future	2,786.0100	2.7860	2,954.1400	2.9541	6.035	0	0	0
2015/07/22	R208	05/11/2015	7.74	Put	Bond Future	1,563.1300	1.5631	1,438.9500	1.4390	(7.944)	0	0	0
2015/07/22	R208	05/11/2015	7.75	Call	Bond Future	915.9500	0.9159	1,005.5800	1.0056	9.785	0	0	0
2015/07/22	R208	05/11/2015	7.76	Call	Bond Future	934.0700	0.9341	1,025.0800	1.0251	9.743	0	0	0
2015/07/22	R208	05/11/2015	8.48	Put	Bond Future	385.1900	0.3852	340.6800	0.3407	(11.555)	0	0	2,200
2015/07/22	R208	05/11/2015	7.74	Call	Bond Future	898.0500	0.8981	986.5100	0.9865	9.850	0	0	0
2015/07/22	R208	05/11/2015	7.76	Put	Bond Future	1,514.6900	1.5147	1,393.0600	1.3931	(8.030)	0	0	0
2015/07/22	R208	05/11/2015	7.75	Put	Bond Future	1,538.7900	1.5388	1,415.7800	1.4158	(7.994)	0	0	0
2015/07/22	R208	04/02/2016			Bond Future	7.9591	97.4013	7.9057	97.6168	(0.672)	0.0000	0.0000	0
2015/07/22	R208	04/02/2016	7.74	Put	Bond Future	2,038.0400	2.0380	1,916.7100	1.9167	(5.953)	0	0	0
2015/07/22	R208	04/02/2016	7.76	Put	Bond Future	1,991.4100	1.9914	1,871.8600	1.8719	(6.003)	0	0	0
2015/07/22	R208	04/02/2016	7.75	Put	Bond Future	2,014.6300	2.0146	1,894.1900	1.8942	(5.978)	0	0	0
2015/07/22	R208	04/02/2016	7.76	Call	Bond Future	1,185.7000	1.1857	1,281.6000	1.2816	8.088	0	0	0
2015/07/22	R208	04/02/2016	7.74	Call	Bond Future	1,150.9600	1.1510	1,245.0800	1.2451	8.178	0	0	0
2015/07/22	R208	04/02/2016	7.75	Call	Bond Future	1,168.2500	1.1683	1,263.2600	1.2633	8.133	0	0	0
2015/07/22	R209	06/08/2015	8.71	Put	Bond Future	1,093.1400	1.0931	943.3000	0.9433	(13.707)	0	0	0
2015/07/22	R209	06/08/2015	8.99	Put	Bond Future	292.0000	0.2920	231.6600	0.2317	(20.664)	0	0	0
2015/07/22	R209	06/08/2015			Bond Future	8.7482	78.5981	8.7160	78.8482	(0.369)	0.0000	0.0000	28,380
2015/07/22	R209	06/08/2015	9.01	Put	Bond Future	261.1000	0.2611	205.7300	0.2057	(21.206)	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
2015/07/22	R209	06/08/2015	9.16	Put	Bond Future	104.7700	0.1048	77.8800	0.0779	(25.666)	0	0	0
2015/07/22	R209	06/08/2015	9.90	Call	Bond Future	8,172.9700	8.1730	8,422.9400	8.4229	3.058	0	0	0
2015/07/22	R209	06/08/2015	9.00	Call	Bond Future	2,186.8800	2.1869	2,379.1700	2.3792	8.793	0	0	0
2015/07/22	R209	06/08/2015	8.71	Call	Bond Future	796.4000	0.7964	896.6300	0.8966	12.585	0	0	640
2015/07/22	R209	06/08/2015	9.01	Call	Bond Future	2,246.2000	2.2462	2,440.9000	2.4409	8.668	0	0	0
2015/07/22	R209	06/08/2015	8.99	Call	Bond Future	2,128.2300	2.1282	2,317.9600	2.3180	8.915	0	0	0
2015/07/22	R209	06/08/2015	9.00	Put	Bond Future	276.1600	0.2762	218.3800	0.2184	(20.923)	0	0	0
2015/07/22	R209	06/08/2015	9.16	Call	Bond Future	3,192.0800	3.1921	3,415.2600	3.4153	6.992	0	0	0
2015/07/22	R209	06/08/2015	9.90	Put	Bond Future	0.1800	0.0002	0.0800	0.0001	(55.556)	0	0	2,914
2015/07/22	R209	05/11/2015	9.25	Call	Bond Future	4,448.6900	4.4487	4,620.2600	4.6203	3.857	0	0	0
2015/07/22	R209	05/11/2015	7.99	Put	Bond Future	7,092.7300	7.0927	6,871.6100	6.8716	(3.118)	0	0	0
2015/07/22	R209	05/11/2015			Bond Future	8.8055	76.6753	8.7726	76.9279	(0.374)	0.0000	0.0000	32
2015/07/22	R209	05/11/2015	9.16	Put	Bond Future	1,367.1100	1.3671	1,275.8600	1.2759	(6.675)	0	0	640
2015/07/22	R209	05/11/2015	8.01	Put	Bond Future	6,943.8700	6.9439	6,724.2100	6.7242	(3.163)	0	0	0
2015/07/22	R209	05/11/2015	9.25	Put	Bond Future	1,161.3000	1.1613	1,080.2800	1.0803	(6.977)	0	0	900
2015/07/22	R209	05/11/2015	7.99	Call	Bond Future	447.1100	0.4471	478.5800	0.4786	7.039	0	0	0
2015/07/22	R209	05/11/2015	8.00	Put	Bond Future	7,017.7200	7.0177	6,797.3000	6.7973	(3.141)	0	0	0
2015/07/22	R209	05/11/2015	8.00	Call	Bond Future	458.7700	0.4588	490.9400	0.4909	7.012	0	0	0
2015/07/22	R209	05/11/2015	9.16	Call	Bond Future	4,006.6100	4.0066	4,167.9500	4.1680	4.027	0	0	0
2015/07/22	R209	05/11/2015	8.01	Call	Bond Future	471.4500	0.4715	504.3800	0.5044	6.985	0	0	0
2015/07/22	R209	04/02/2016	8.75	Put	Bond Future	3,816.6700	3.8167	3,675.3400	3.6753	(3.703)	0	0	0
2015/07/22	R209	04/02/2016	8.74	Call	Bond Future	2,989.4300	2.9894	3,103.3400	3.1033	3.810	0	0	0
2015/07/22	R209	04/02/2016			Bond Future	8.8537	77.9694	8.8200	78.2256	(0.381)	0.0000	0.0000	0
2015/07/22	R209	04/02/2016	8.75	Call	Bond Future	3,024.8900	3.0249	3,139.7200	3.1397	3.796	0	0	0
2015/07/22	R209	04/02/2016	8.76	Call	Bond Future	3,060.7900	3.0608	3,176.3100	3.1763	3.774	0	0	0
2015/07/22	R209	04/02/2016	8.74	Put	Bond Future	3,858.1900	3.8582	3,715.9400	3.7159	(3.687)	0	0	0
2015/07/22	R209	04/02/2016	8.76	Put	Bond Future	3,775.7000	3.7757	3,635.0600	3.6351	(3.725)	0	0	0
2015/07/22	R210	06/08/2015	179.01	Call	Bond Future	966.7200	0.9667	1,640.7400	1.6407	69.722	0	0	0
2015/07/22	R210	06/08/2015			Bond Future	179.9767	179.9767	180.6507	180.6507	0.375	0.0000	0.0000	1,160
2015/07/22	R210	06/08/2015	178.99	Call	Bond Future	986.7200	0.9867	1,660.7400	1.6607	68.309	0	0	0
2015/07/22	R210	06/08/2015	179.00	Call	Bond Future	976.7200	0.9767	1,650.7400	1.6507	69.009	0	0	0
2015/07/22	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R210	05/11/2015			Bond Future	180.6489	180.6489	181.3301	181.3301	0.377	0.0000	0.0000	0
2015/07/22	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R210	05/11/2015	181.99	Put	Bond Future	1,341.1300	1.3411	659.9400	0.6599	(50.792)	0	0	0
2015/07/22	R210	05/11/2015	182.01	Put	Bond Future	1,361.1300	1.3611	679.9400	0.6799	(50.046)	0	0	0
2015/07/22	R210	05/11/2015	182.00	Put	Bond Future	1,351.1300	1.3511	669.9400	0.6699	(50.416)	0	0	0
2015/07/22	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R211	06/08/2015			Bond Future	134.3868	134.3868	134.4629	134.4629	0.057	0.0000	0.0000	1,120
2015/07/22	R211	06/08/2015	134.99	Put	Bond Future	603.2400	0.6032	527.1100	0.5271	(12.620)	0	0	0
2015/07/22	R211	06/08/2015	135.01	Put	Bond Future	623.2400	0.6232	547.1100	0.5471	(12.215)	0	0	0
2015/07/22	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R211	06/08/2015	135.00	Put	Bond Future	613.2400	0.6132	537.1100	0.5371	(12.414)	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
2015/07/22	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R211	05/11/2015			Bond Future	136.4799	136.4799	136.5548	136.5548	0.055	0.0000	0.0000	0
2015/07/22	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R211	05/11/2015	134.99	Call	Bond Future	1,489.9300	1.4899	1,564.8100	1.5648	5.026	0	0	0
2015/07/22	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R211	05/11/2015	135.00	Call	Bond Future	1,479.9300	1.4799	1,554.8100	1.5548	5.060	0	0	0
2015/07/22	R211	05/11/2015	135.01	Call	Bond Future	1,469.9300	1.4699	1,544.8100	1.5448	5.094	0	0	0
2015/07/22	R212	06/08/2015	141.01	Put	Bond Future	658.7000	0.6587	170.2100	0.1702	(74.160)	0	0	0
2015/07/22	R212	06/08/2015			Bond Future	140.3513	140.3513	140.8398	140.8398	0.348	0.0000	0.0000	1,045
2015/07/22	R212	06/08/2015	141.00	Put	Bond Future	648.7000	0.6487	160.2100	0.1602	(75.303)	0	0	0
2015/07/22	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R212	06/08/2015	140.99	Put	Bond Future	638.7000	0.6387	150.2100	0.1502	(76.482)	0	0	0
2015/07/22	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R212	05/11/2015			Bond Future	142.5374	142.5374	143.0310	143.0310	0.346	0.0000	0.0000	0
2015/07/22	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R212	05/11/2015	145.99	Put	Bond Future	3,452.6200	3.4526	2,959.0000	2.9590	(14.297)	0	0	0
2015/07/22	R212	05/11/2015	146.01	Put	Bond Future	3,472.6200	3.4726	2,979.0000	2.9790	(14.215)	0	0	0
2015/07/22	R212	05/11/2015	146.00	Put	Bond Future	3,462.6200	3.4626	2,969.0000	2.9690	(14.256)	0	0	0
2015/07/22	R213	06/08/2015			Bond Future	8.6242	89.3641	8.5868	89.6507	(0.434)	0.0000	0.0000	17,330
2015/07/22	R213	06/08/2015	8.49	Put	Bond Future	1,523.6900	1.5237	1,310.2900	1.3103	(14.005)	0	0	0
2015/07/22	R213	06/08/2015	8.51	Put	Bond Future	1,421.2500	1.4213	1,214.5500	1.2145	(14.544)	0	0	0
2015/07/22	R213	06/08/2015	8.49	Call	Bond Future	489.8900	0.4899	563.0500	0.5630	14.934	0	0	0
2015/07/22	R213	06/08/2015	8.50	Put	Bond Future	1,471.9200	1.4719	1,261.8400	1.2618	(14.273)	0	0	0
2015/07/22	R213	06/08/2015	8.50	Call	Bond Future	515.7300	0.5157	592.2100	0.5922	14.829	0	0	0
2015/07/22	R213	06/08/2015	8.51	Call	Bond Future	542.5700	0.5426	622.4300	0.6224	14.719	0	0	0
2015/07/22	R213	05/11/2015	7.76	Call	Bond Future	312.6500	0.3127	341.7300	0.3417	9.301	0	0	0
2015/07/22	R213	05/11/2015			Bond Future	8.6880	87.2133	8.6496	87.5027	(0.441)	0.0000	0.0000	0
2015/07/22	R213	05/11/2015	7.74	Call	Bond Future	295.2000	0.2952	322.8900	0.3229	9.380	0	0	0
2015/07/22	R213	05/11/2015	7.75	Call	Bond Future	303.5600	0.3036	331.9200	0.3319	9.342	0	0	0
2015/07/22	R213	05/11/2015	7.74	Put	Bond Future	7,868.9400	7.8689	7,607.2600	7.6073	(3.325)	0	0	0
2015/07/22	R213	05/11/2015	7.76	Put	Bond Future	7,717.1600	7.7172	7,456.8700	7.4569	(3.373)	0	0	0
2015/07/22	R213	05/11/2015	7.75	Put	Bond Future	7,792.6300	7.7926	7,531.6200	7.5316	(3.349)	0	0	0
2015/07/22	R213	04/02/2016			Bond Future	8.7434	88.6847	8.7040	88.9782	(0.451)	0.0000	0.0000	0
2015/07/22	R213	04/02/2016	8.75	Call	Bond Future	3,334.3300	3.3343	3,478.3700	3.4784	4.320	0	0	0
2015/07/22	R213	04/02/2016	8.74	Put	Bond Future	3,322.2100	3.3222	3,171.9000	3.1719	(4.524)	0	0	0
2015/07/22	R213	04/02/2016	8.76	Put	Bond Future	3,248.9800	3.2490	3,100.5000	3.1005	(4.570)	0	0	0
2015/07/22	R213	04/02/2016	8.75	Put	Bond Future	3,285.5700	3.2856	3,136.0500	3.1361	(4.551)	0	0	0
2015/07/22	R213	04/02/2016	8.76	Call	Bond Future	3,371.8900	3.3719	3,516.9700	3.5170	4.303	0	0	0
2015/07/22	R213	04/02/2016	8.74	Call	Bond Future	3,296.7300	3.2967	3,439.9800	3.4400	4.345	0	0	0
2015/07/22	R214	06/08/2015	8.76	Put	Bond Future	1,077.1000	1.0771	933.3200	0.9333	(13.349)	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
2015/07/22	R214	06/08/2015			Bond Future	8.7776	79.8496	8.7505	80.0726	(0.309)	0.0000	0.0000	21,886
2015/07/22	R214	06/08/2015	8.75	Put	Bond Future	1,120.6900	1.1207	973.9900	0.9740	(13.090)	0	0	0
2015/07/22	R214	06/08/2015	8.74	Call	Bond Future	856.0600	0.8561	929.4300	0.9294	8.571	0	0	0
2015/07/22	R214	06/08/2015	8.75	Call	Bond Future	893.7600	0.8938	970.0300	0.9700	8.534	0	0	0
2015/07/22	R214	06/08/2015	8.76	Call	Bond Future	932.5500	0.9325	1,011.7400	1.0117	8.492	0	0	0
2015/07/22	R214	06/08/2015	8.74	Put	Bond Future	1,165.5000	1.1655	1,015.9000	1.0159	(12.836)	0	0	0
2015/07/22	R214	05/11/2015			Bond Future	8.8338	77.8036	8.8062	78.0286	(0.313)	0.0000	0.0000	487
2015/07/22	R214	05/11/2015	7.99	Put	Bond Future	7,818.0600	7.8181	7,618.9300	7.6189	(2.547)	0	0	0
2015/07/22	R214	05/11/2015	8.00	Put	Bond Future	7,735.8800	7.7359	7,537.3600	7.5374	(2.566)	0	0	0
2015/07/22	R214	05/11/2015	8.01	Put	Bond Future	7,654.8900	7.6549	7,457.0000	7.4570	(2.585)	0	0	0
2015/07/22	R214	05/11/2015	7.99	Call	Bond Future	441.7900	0.4418	467.6600	0.4677	5.856	0	0	0
2015/07/22	R214	05/11/2015	8.00	Call	Bond Future	453.5900	0.4536	480.0700	0.4801	5.838	0	0	0
2015/07/22	R214	05/11/2015	8.01	Call	Bond Future	466.4100	0.4664	493.5200	0.4935	5.812	0	0	0
2015/07/22	R214	04/02/2016			Bond Future	8.8830	79.1164	8.8546	79.3444	(0.319)	0.0000	0.0000	4,320
2015/07/22	R214	04/02/2016	7.99	Put	Bond Future	8,770.0800	8.7701	8,583.4400	8.5834	(2.128)	0	0	0
2015/07/22	R214	04/02/2016	8.00	Call	Bond Future	1,029.6700	1.0297	1,071.7000	1.0717	4.082	0	0	0
2015/07/22	R214	04/02/2016	8.01	Call	Bond Future	1,048.5900	1.0486	1,091.2500	1.0913	4.068	0	0	0
2015/07/22	R214	04/02/2016	7.99	Call	Bond Future	1,012.3400	1.0123	1,053.7700	1.0538	4.092	0	0	0
2015/07/22	R214	04/02/2016	8.01	Put	Bond Future	8,619.0000	8.6190	8,433.5900	8.4336	(2.151)	0	0	0
2015/07/22	R214	04/02/2016	8.00	Put	Bond Future	8,693.6600	8.6937	8,507.6200	8.5076	(2.140)	0	0	0
2015/07/22	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R248	06/08/2015			Bond Future	8.8429	102.9262	8.8208	103.1601	(0.250)	0.0000	0.0000	44,993
2015/07/22	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R248	06/08/2015	8.74	Put	Bond Future	1,095.7100	1.0957	861.7400	0.8617	(21.353)	0	0	0
2015/07/22	R248	06/08/2015	8.76	Put	Bond Future	881.1900	0.8812	647.2200	0.6472	(26.552)	0	0	0
2015/07/22	R248	06/08/2015	8.75	Put	Bond Future	988.3500	0.9883	754.3800	0.7544	(23.673)	0	0	0
2015/07/22	R248	05/11/2015	8.01	Put	Bond Future	10,102.4900	10.1025	9,866.8100	9.8668	(2.333)	0	0	0
2015/07/22	R248	05/11/2015			Bond Future	8.9008	100.1009	8.8782	100.3366	(0.254)	0.0000	0.0000	0
2015/07/22	R248	05/11/2015	8.00	Put	Bond Future	10,225.9500	10.2260	9,990.2700	9.9903	(2.305)	0	0	0
2015/07/22	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R248	05/11/2015	7.99	Put	Bond Future	10,349.6600	10.3497	10,113.9800	10.1140	(2.277)	0	0	0
2015/07/22	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R248	04/02/2016			Bond Future	8.9517	101.7898	8.9285	102.0287	(0.258)	0.0000	0.0000	0
2015/07/22	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/22	R248	04/02/2016	8.99	Call	Bond Future	393.4000	0.3934	632.3200	0.6323	60.732	0	0	0
2015/07/22	R248	04/02/2016	9.00	Call	Bond Future	495.6100	0.4956	734.5300	0.7345	48.207	0	0	0
2015/07/22	R248	04/02/2016	9.01	Call	Bond Future	597.6300	0.5976	836.5500	0.8366	39.978	0	0	0

Total

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