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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/07/2015 TO 28/07/2015

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
2015/07/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2025	06/08/2015			Bond Future	122.4201	122.4201	122.7570	122.7570	0.275	0.0000	0.0000	38
2015/07/28	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2025	06/08/2015	120.99	Call	Bond Future	1,430.0700	1.4301	1,766.9800	1.7670	23.559	0	0	0
2015/07/28	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2025	06/08/2015	121.00	Call	Bond Future	1,420.0700	1.4201	1,756.9800	1.7570	23.725	0	0	0
2015/07/28	2025	06/08/2015	121.01	Call	Bond Future	1,410.0700	1.4101	1,746.9800	1.7470	23.893	0	0	0
2015/07/28	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2025	05/11/2015			Bond Future	124.4059	124.4059	124.7469	124.7469	0.274	0.0000	0.0000	0
2015/07/28	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2025	05/11/2015	123.01	Call	Bond Future	1,395.8800	1.3959	1,736.8600	1.7369	24.428	0	0	0
2015/07/28	2025	05/11/2015	122.99	Call	Bond Future	1,415.8800	1.4159	1,756.8600	1.7569	24.083	0	0	0
2015/07/28	2025	05/11/2015	123.00	Call	Bond Future	1,405.8800	1.4059	1,746.8600	1.7469	24.254	0	0	0
2015/07/28	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2030	06/08/2015			Bond Future	8.5990	95.3506	8.5882	95.4357	(0.125)	0.0000	0.0000	6,511
2015/07/28	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2030	06/08/2015	7.74	Put	Bond Future	7,145.1900	7.1452	7,060.0700	7.0601	(1.191)	0	0	0
2015/07/28	2030	06/08/2015	7.76	Put	Bond Future	6,970.4500	6.9704	6,885.3300	6.8853	(1.221)	0	0	0
2015/07/28	2030	06/08/2015	7.75	Put	Bond Future	7,057.7700	7.0578	6,972.6500	6.9726	(1.206)	0	0	0
2015/07/28	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2030	05/11/2015			Bond Future	8.6559	96.8895	8.6449	96.9748	(0.126)	0.0000	0.0000	770
2015/07/28	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2030	05/11/2015	8.49	Put	Bond Future	1,304.6800	1.3047	1,219.4000	1.2194	(6.536)	0	0	0
2015/07/28	2030	05/11/2015	8.51	Put	Bond Future	1,146.0500	1.1461	1,060.7700	1.0608	(7.441)	0	0	0
2015/07/28	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2030	05/11/2015	8.50	Put	Bond Future	1,225.3200	1.2253	1,140.0400	1.1400	(6.960)	0	0	0
2015/07/28	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2032	06/08/2015			Bond Future	8.6792	99.2617	8.6684	99.3528	(0.124)	0.0000	0.0000	1,579
2015/07/28	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2032	06/08/2015	8.50	Put	Bond Future	1,537.2400	1.5372	1,446.0900	1.4461	(5.929)	0	0	0
2015/07/28	2032	06/08/2015	8.49	Put	Bond Future	1,624.0800	1.6241	1,532.9300	1.5329	(5.612)	0	0	0
2015/07/28	2032	06/08/2015	8.51	Put	Bond Future	1,450.5100	1.4505	1,359.3600	1.3594	(6.284)	0	0	0
2015/07/28	2032	05/11/2015			Bond Future	8.7369	96.7086	8.7260	96.7999	(0.125)	0.0000	0.0000	0
2015/07/28	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2032	05/11/2015	7.99	Put	Bond Future	6,554.4700	6.5545	6,463.1600	6.4632	(1.393)	0	0	0

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2015/07/28	2032	05/11/2015	8.01	Put	Bond Future	6,370.6300	6.3706	6,279.3200	6.2793	(1.433)	0	0	0
2015/07/28	2032	05/11/2015	8.00	Put	Bond Future	6,462.4900	6.4625	6,371.1800	6.3712	(1.413)	0	0	0
2015/07/28	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2032	04/02/2016			Bond Future	8.7864	98.3766	8.7752	98.4693	(0.128)	0.0000	0.0000	0
2015/07/28	2032	04/02/2016	8.69	Put	Bond Future	800.7700	0.8008	708.0700	0.7081	(11.576)	0	0	0
2015/07/28	2032	04/02/2016	8.71	Put	Bond Future	633.8300	0.6338	541.1300	0.5411	(14.625)	0	0	0
2015/07/28	2032	04/02/2016	8.70	Put	Bond Future	717.2500	0.7172	624.5500	0.6245	(12.924)	0	0	0
2015/07/28	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2037	06/08/2015			Bond Future	8.8085	97.3198	8.8028	97.3731	(0.065)	0.0000	0.0000	40,848
2015/07/28	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2037	06/08/2015	8.74	Put	Bond Future	643.5100	0.6435	590.2100	0.5902	(8.283)	0	0	0
2015/07/28	2037	06/08/2015	8.76	Put	Bond Future	454.9100	0.4549	401.6100	0.4016	(11.717)	0	0	0
2015/07/28	2037	06/08/2015	8.75	Put	Bond Future	549.1400	0.5491	495.8400	0.4958	(9.706)	0	0	0
2015/07/28	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2037	05/11/2015	7.99	Put	Bond Future	8,617.4900	8.6175	8,564.5300	8.5645	(0.615)	0	0	0
2015/07/28	2037	05/11/2015	8.01	Put	Bond Future	8,406.9000	8.4069	8,353.9400	8.3539	(0.630)	0	0	0
2015/07/28	2037	05/11/2015			Bond Future	8.8627	98.8905	8.8570	98.9435	(0.065)	0.0000	0.0000	2,158
2015/07/28	2037	05/11/2015	8.00	Put	Bond Future	8,512.1100	8.5121	8,459.1500	8.4591	(0.622)	0	0	0
2015/07/28	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2037	04/02/2016	8.75	Put	Bond Future	1,484.6300	1.4846	1,430.9900	1.4310	(3.613)	0	0	0
2015/07/28	2037	04/02/2016			Bond Future	8.9106	96.3382	8.9047	96.3918	(0.066)	0.0000	0.0000	0
2015/07/28	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2037	04/02/2016	8.74	Put	Bond Future	1,578.2500	1.5782	1,524.6100	1.5246	(3.399)	0	0	0
2015/07/28	2037	04/02/2016	8.76	Put	Bond Future	1,391.1400	1.3911	1,337.5000	1.3375	(3.856)	0	0	0
2015/07/28	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2038	06/08/2015			Bond Future	126.3821	126.3821	126.5151	126.5151	0.105	0.0000	0.0000	4,218
2015/07/28	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2038	06/08/2015	127.99	Put	Bond Future	1,607.8900	1.6079	1,474.8600	1.4749	(8.274)	0	0	0
2015/07/28	2038	06/08/2015	128.01	Put	Bond Future	1,627.8900	1.6279	1,494.8600	1.4949	(8.172)	0	0	0
2015/07/28	2038	06/08/2015	128.00	Put	Bond Future	1,617.8900	1.6179	1,484.8600	1.4849	(8.222)	0	0	0
2015/07/28	2038	05/11/2015			Bond Future	128.4322	128.4322	128.5657	128.5657	0.104	0.0000	0.0000	745
2015/07/28	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2038	05/11/2015	133.99	Put	Bond Future	5,557.8400	5.5578	5,424.2800	5.4243	(2.403)	0	0	0
2015/07/28	2038	05/11/2015	134.01	Put	Bond Future	5,577.8400	5.5778	5,444.2800	5.4443	(2.394)	0	0	0
2015/07/28	2038	05/11/2015	134.00	Put	Bond Future	5,567.8400	5.5678	5,434.2800	5.4343	(2.399)	0	0	0
2015/07/28	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/07/28	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2044	06/08/2015			Bond Future	8.8480	99.2659	8.8374	99.3755	(0.121)	0.0000	0.0000	13,051
2015/07/28	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2044	06/08/2015	8.74	Put	Bond Future	1,118.1800	1.1182	1,008.5800	1.0086	(9.802)	0	0	0
2015/07/28	2044	06/08/2015	8.76	Put	Bond Future	909.5600	0.9096	799.9600	0.8000	(12.050)	0	0	0
2015/07/28	2044	06/08/2015	8.75	Put	Bond Future	1,013.7800	1.0138	904.1800	0.9042	(10.811)	0	0	0
2015/07/28	2044	05/11/2015			Bond Future	8.8993	100.8681	8.8884	100.9781	(0.122)	0.0000	0.0000	270
2015/07/28	2044	05/11/2015	8.24	Put	Bond Future	7,090.9300	7.0909	6,980.8800	6.9809	(1.552)	0	0	0
2015/07/28	2044	05/11/2015	8.26	Put	Bond Future	6,863.3700	6.8634	6,753.3200	6.7533	(1.603)	0	0	0
2015/07/28	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2044	05/11/2015	8.25	Put	Bond Future	6,977.0400	6.9770	6,866.9900	6.8670	(1.577)	0	0	0
2015/07/28	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2044	04/02/2016			Bond Future	8.9446	98.2245	8.9335	98.3364	(0.124)	0.0000	0.0000	0
2015/07/28	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2044	04/02/2016	9.01	Call	Bond Future	653.1300	0.6531	765.0000	0.7650	17.128	0	0	0
2015/07/28	2044	04/02/2016	8.99	Call	Bond Future	454.2100	0.4542	566.0800	0.5661	24.630	0	0	0
2015/07/28	2044	04/02/2016	9.00	Call	Bond Future	553.7600	0.5538	665.6300	0.6656	20.202	0	0	0
2015/07/28	2046	06/08/2015	129.01	Put	Bond Future	4,374.6100	4.3746	4,354.0400	4.3540	(0.470)	0	0	0
2015/07/28	2046	06/08/2015			Bond Future	124.6354	124.6354	124.6560	124.6560	0.017	0.0000	0.0000	5,722
2015/07/28	2046	06/08/2015	129.00	Put	Bond Future	4,364.6100	4.3646	4,344.0400	4.3440	(0.471)	0	0	0
2015/07/28	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2046	06/08/2015	128.99	Put	Bond Future	4,354.6100	4.3546	4,334.0400	4.3340	(0.472)	0	0	0
2015/07/28	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2046	05/11/2015			Bond Future	125.2509	125.2509	125.2702	125.2702	0.015	0.0000	0.0000	0
2015/07/28	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2046	05/11/2015	132.99	Put	Bond Future	7,739.0600	7.7391	7,719.7500	7.7198	(0.250)	0	0	0
2015/07/28	2046	05/11/2015	133.01	Put	Bond Future	7,759.0600	7.7591	7,739.7500	7.7398	(0.249)	0	0	0
2015/07/28	2046	05/11/2015	133.00	Put	Bond Future	7,749.0600	7.7491	7,729.7500	7.7298	(0.249)	0	0	0
2015/07/28	2050	06/08/2015			Bond Future	134.5723	134.5723	134.7575	134.7575	0.138	0.0000	0.0000	3,821
2015/07/28	2050	06/08/2015	136.99	Put	Bond Future	2,417.7200	2.4177	2,232.4800	2.2325	(7.662)	0	0	0
2015/07/28	2050	06/08/2015	137.01	Put	Bond Future	2,437.7200	2.4377	2,252.4800	2.2525	(7.599)	0	0	0
2015/07/28	2050	06/08/2015	137.00	Put	Bond Future	2,427.7200	2.4277	2,242.4800	2.2425	(7.630)	0	0	0
2015/07/28	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2050	05/11/2015			Bond Future	136.7554	136.7554	136.9420	136.9420	0.136	0.0000	0.0000	0
2015/07/28	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2050	05/11/2015	144.99	Put	Bond Future	8,234.6200	8.2346	8,047.9700	8.0480	(2.267)	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
2015/07/28	2050	05/11/2015	145.01	Put	Bond Future	8,254.6200	8.2546	8,067.9700	8.0680	(2.261)	0	0	0
2015/07/28	2050	05/11/2015	145.00	Put	Bond Future	8,244.6200	8.2446	8,057.9700	8.0580	(2.264)	0	0	0
2015/07/28	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	AL37	06/08/2015			Index Future	458.8170	458.8170	459.0550	459.0550	0.052	0.0000	0.0000	26
2015/07/28	AL37	05/11/2015			Index Future	466.2980	466.2980	466.5340	466.5340	0.051	0.0000	0.0000	0
2015/07/28	AL7T	06/08/2015			Index Future	542.3770	542.3770	542.7560	542.7560	0.070	0.0000	0.0000	1
2015/07/28	AL7T	05/11/2015			Index Future	551.2210	551.2210	551.5990	551.5990	0.069	0.0000	0.0000	0
2015/07/28	ALBI	06/08/2015			Index Future	495.8150	495.8150	496.1620	496.1620	0.070	0.0000	0.0000	426
2015/07/28	ALBI	05/11/2015			Index Future	503.9000	503.9000	504.2460	504.2460	0.069	0.0000	0.0000	185
2015/07/28	ALBI	04/02/2016			Index Future	512.5830	512.5830	512.9340	512.9340	0.068	0.0000	0.0000	0
2015/07/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	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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2015/07/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/07/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	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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2015/07/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/28	EL28	06/08/2015	125.00	Call	Bond Future	1,121.3300	1.1213	1,142.5800	1.1426	1.895	0	0	0
2015/07/28	EL28	06/08/2015			Bond Future	126.1213	126.1213	126.1426	126.1426	0.017	0.0000	0.0000	0
2015/07/28	EL28	06/08/2015	125.01	Call	Bond Future	1,111.3300	1.1113	1,132.5800	1.1326	1.912	0	0	0
2015/07/28	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	EL28	06/08/2015	124.99	Call	Bond Future	1,131.3300	1.1313	1,152.5800	1.1526	1.878	0	0	0
2015/07/28	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	EL28	05/11/2015	126.99	Put	Bond Future	370.7100	0.3707	350.6800	0.3507	(5.403)	0	0	0
2015/07/28	EL28	05/11/2015			Bond Future	126.6193	126.6193	126.6393	126.6393	0.016	0.0000	0.0000	0
2015/07/28	EL28	05/11/2015	127.01	Put	Bond Future	390.7100	0.3907	370.6800	0.3707	(5.127)	0	0	0
2015/07/28	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	EL28	05/11/2015	127.00	Put	Bond Future	380.7100	0.3807	360.6800	0.3607	(5.261)	0	0	0
2015/07/28	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	ES33	06/08/2015			Bond Future	9.6979	84.4649	9.6869	84.5448	(0.114)	0.0000	0.0000	6,396
2015/07/28	ES33	06/08/2015	9.59	Put	Bond Future	787.6400	0.7876	707.6900	0.7077	(10.151)	0	0	0
2015/07/28	ES33	06/08/2015	9.61	Put	Bond Future	640.8400	0.6408	560.8900	0.5609	(12.476)	0	0	0
2015/07/28	ES33	06/08/2015	9.60	Put	Bond Future	714.1900	0.7142	634.2400	0.6342	(11.195)	0	0	0
2015/07/28	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	ES33	05/11/2015	9.00	Put	Bond Future	5,892.7700	5.8928	5,812.5800	5.8126	(1.361)	0	0	0
2015/07/28	ES33	05/11/2015			Bond Future	9.7832	82.0406	9.7720	82.1208	(0.115)	0.0000	0.0000	0
2015/07/28	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	ES33	05/11/2015	8.99	Put	Bond Future	5,972.1000	5.9721	5,891.9100	5.8919	(1.343)	0	0	0
2015/07/28	ES33	05/11/2015	9.01	Put	Bond Future	5,813.5400	5.8135	5,733.3500	5.7334	(1.379)	0	0	0
2015/07/28	ES33	04/02/2016	10.01	Call	Bond Future	1,020.0500	1.0200	1,101.4000	1.1014	7.975	0	0	0
2015/07/28	ES33	04/02/2016			Bond Future	9.8635	83.4555	9.8520	83.5369	(0.117)	0.0000	0.0000	0
2015/07/28	ES33	04/02/2016	9.99	Call	Bond Future	881.9200	0.8819	963.2700	0.9633	9.224	0	0	0
2015/07/28	ES33	04/02/2016	10.00	Call	Bond Future	951.0300	0.9510	1,032.3800	1.0324	8.554	0	0	0
2015/07/28	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	GOVI	06/08/2015			GOVI	491.9970	491.9970	492.3250	492.3250	0.067	0.0000	0.0000	475
2015/07/28	GOVI	06/08/2015	499.99	Put	GOVI	79,930.0000	7.9930	76,650.0000	7.6650	(4.104)	0	0	0
2015/07/28	GOVI	06/08/2015	500.01	Put	GOVI	80,130.0000	8.0130	76,850.0000	7.6850	(4.093)	0	0	0
2015/07/28	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	GOVI	06/08/2015	500.00	Put	GOVI	80,030.0000	8.0030	76,750.0000	7.6750	(4.098)	0	0	0
2015/07/28	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	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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2015/07/28	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	GOVI	05/11/2015			GOVI	500.0190	500.0190	500.3460	500.3460	0.065	0.0000	0.0000	28
2015/07/28	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	GOVI	05/11/2015	529.99	Put	GOVI	299,710.0000	29.9710	296,440.0000	29.6440	(1.091)	0	0	0
2015/07/28	GOVI	05/11/2015	530.01	Put	GOVI	299,910.0000	29.9910	296,640.0000	29.6640	(1.090)	0	0	0
2015/07/28	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	GOVI	05/11/2015	530.00	Put	GOVI	299,810.0000	29.9810	296,540.0000	29.6540	(1.091)	0	0	0
2015/07/28	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	GOVI	04/02/2016			GOVI	508.6350	508.6350	508.9670	508.9670	0.065	0.0000	0.0000	0
2015/07/28	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	GOVI	04/02/2016	511.99	Put	GOVI	33,550.0000	3.3550	30,230.0000	3.0230	(9.896)	0	0	0
2015/07/28	GOVI	04/02/2016	512.01	Put	GOVI	33,750.0000	3.3750	30,430.0000	3.0430	(9.837)	0	0	0
2015/07/28	GOVI	04/02/2016	512.00	Put	GOVI	33,650.0000	3.3650	30,330.0000	3.0330	(9.866)	0	0	0
2015/07/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/07/28	IGOV	06/08/2015			Index Future	230.1870	230.1870	230.3080	230.3080	0.053	0.0000	0.0000	982
2015/07/28	IGOV	05/11/2015			Index Future	233.9590	233.9590	234.0800	234.0800	0.052	0.0000	0.0000	73
2015/07/28	IGOV	04/02/2016			Index Future	238.0100	238.0100	238.1320	238.1320	0.051	0.0000	0.0000	0
2015/07/28	ILBI	06/08/2015			Index Future	624.1910	624.1910	624.5020	624.5020	0.050	0.0000	0.0000	159
2015/07/28	ILBI	05/11/2015			Index Future	634.5130	634.5130	634.8260	634.8260	0.049	0.0000	0.0000	0
2015/07/28	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/07/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/07/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/07/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/07/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/07/28	JBAF	19/08/2015			Jibar Tradeable Future	6.3300	93.6700	6.3400	93.6600	0.158	0.0000	0.0000	0
2015/07/28	JBAF	16/09/2015			Jibar Tradeable Future	6.3600	93.6400	6.3700	93.6300	0.157	0.0000	0.0000	0
2015/07/28	JBAF	21/10/2015			Jibar Tradeable Future	6.4800	93.5200	6.4800	93.5200	0.000	0.0000	0.0000	0
2015/07/28	JBAF	18/11/2015			Jibar Tradeable Future	6.5100	93.4900	6.5100	93.4900	0.000	0.0000	0.0000	0
2015/07/28	JBAF	15/12/2015			Jibar Tradeable Future	6.6300	93.3700	6.6300	93.3700	0.000	0.0000	0.0000	0
2015/07/28	JBAF	17/02/2016			Jibar Tradeable Future	6.7600	93.2400	6.7800	93.2200	0.296	0.0000	0.0000	2,000
2015/07/28	JBAF	16/03/2016			Jibar Tradeable Future	6.8700	93.1300	6.8900	93.1100	0.291	0.0000	0.0000	0
2015/07/28	JBAF	15/06/2016			Jibar Tradeable Future	7.0700	92.9300	7.0900	92.9100	0.283	0.0000	0.0000	0
2015/07/28	JBAF	21/09/2016			Jibar Tradeable Future	7.2500	92.7500	7.2900	92.7100	0.552	0.0000	0.0000	0
2015/07/28	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.4100	92.5900	0.543	0.0000	0.0000	0
2015/07/28	JBAF	15/03/2017			Jibar Tradeable Future	7.4800	92.5200	7.5200	92.4800	0.535	0.0000	0.0000	0
2015/07/28	JBAF	21/06/2017			Jibar Tradeable Future	7.6000	92.4000	7.6500	92.3500	0.658	0.0000	0.0000	0

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2015/07/28	R023	06/08/2015	8.24	Call	Bond Future	1,062.8800	1.0629	1,091.6900	1.0917	2.711	0	0	0
2015/07/28	R023	06/08/2015	9.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	911
2015/07/28	R023	06/08/2015			Bond Future	8.0754	101.6545	8.0645	101.7143	(0.134)	0.0000	0.0000	21,158
2015/07/28	R023	06/08/2015	8.26	Put	Bond Future	137.9600	0.1380	109.8200	0.1098	(20.397)	0	0	0
2015/07/28	R023	06/08/2015	9.07	Call	Bond Future	5,292.9100	5.2929	5,352.7100	5.3527	1.130	0	0	0
2015/07/28	R023	06/08/2015	8.25	Put	Bond Future	149.1800	0.1492	119.6300	0.1196	(19.808)	0	0	0
2015/07/28	R023	06/08/2015	8.24	Put	Bond Future	161.1700	0.1612	130.1800	0.1302	(19.228)	0	0	0
2015/07/28	R023	06/08/2015	8.25	Call	Bond Future	1,105.3400	1.1053	1,135.5900	1.1356	2.737	0	0	0
2015/07/28	R023	06/08/2015	8.26	Call	Bond Future	1,148.5200	1.1485	1,180.1800	1.1802	2.757	0	0	0
2015/07/28	R023	05/11/2015			Bond Future	8.1427	99.3711	8.1316	99.4305	(0.136)	0.0000	0.0000	230
2015/07/28	R023	05/11/2015	7.99	Put	Bond Future	1,986.0500	1.9860	1,944.4700	1.9445	(2.094)	0	0	0
2015/07/28	R023	05/11/2015	8.01	Put	Bond Future	1,924.2700	1.9243	1,883.3100	1.8833	(2.129)	0	0	0
2015/07/28	R023	05/11/2015	7.99	Call	Bond Future	1,164.0000	1.1640	1,181.8300	1.1818	1.532	0	0	0
2015/07/28	R023	05/11/2015	8.00	Put	Bond Future	1,955.0000	1.9550	1,913.7300	1.9137	(2.111)	0	0	0
2015/07/28	R023	05/11/2015	8.00	Call	Bond Future	1,187.0400	1.1870	1,205.1800	1.2052	1.528	0	0	0
2015/07/28	R023	05/11/2015	8.01	Call	Bond Future	1,210.3700	1.2104	1,228.8200	1.2288	1.524	0	0	0
2015/07/28	R023	04/02/2016	8.01	Put	Bond Future	2,614.8700	2.6149	2,575.5400	2.5755	(1.504)	0	0	0
2015/07/28	R023	04/02/2016			Bond Future	8.2004	101.0845	8.1888	101.1448	(0.141)	0.0000	0.0000	0
2015/07/28	R023	04/02/2016	8.00	Put	Bond Future	2,644.6700	2.6447	2,605.1100	2.6051	(1.496)	0	0	0
2015/07/28	R023	04/02/2016	8.01	Call	Bond Future	1,618.7800	1.6188	1,639.7800	1.6398	1.297	0	0	0
2015/07/28	R023	04/02/2016	7.99	Call	Bond Future	1,573.2500	1.5732	1,593.8000	1.5938	1.306	0	0	0
2015/07/28	R023	04/02/2016	8.00	Call	Bond Future	1,595.9200	1.5959	1,616.6900	1.6167	1.301	0	0	0
2015/07/28	R023	04/02/2016	7.99	Put	Bond Future	2,674.7000	2.6747	2,634.9200	2.6349	(1.487)	0	0	0
2015/07/28	R186	06/08/2015	7.65	Call	Bond Future	3.5300	0.0035	2.5700	0.0026	(27.195)	0	0	75
2015/07/28	R186	06/08/2015	8.00	Put	Bond Future	1,820.4900	1.8205	1,724.4400	1.7244	(5.276)	0	0	0
2015/07/28	R186	06/08/2015	8.90	Put	Bond Future	0.9400	0.0009	0.4300	0.0004	(54.255)	0	0	5,350
2015/07/28	R186	06/08/2015			Bond Future	8.1990	118.2678	8.1883	118.3550	(0.131)	0.0000	0.0000	34,509
2015/07/28	R186	06/08/2015	8.50	Call	Bond Future	2,495.6800	2.4957	2,560.0100	2.5600	2.578	0	0	0
2015/07/28	R186	06/08/2015	8.55	Put	Bond Future	54.2000	0.0542	37.9800	0.0380	(29.926)	0	0	7,229
2015/07/28	R186	06/08/2015	7.85	Call	Bond Future	45.2200	0.0452	39.5800	0.0396	(12.472)	0	0	20
2015/07/28	R186	06/08/2015	8.00	Call	Bond Future	188.4400	0.1884	179.5900	0.1796	(4.696)	0	0	0
2015/07/28	R186	06/08/2015	8.01	Call	Bond Future	204.5300	0.2045	195.7500	0.1957	(4.293)	0	0	0
2015/07/28	R186	06/08/2015	7.75	Call	Bond Future	13.9500	0.0140	11.2600	0.0113	(19.283)	0	0	0
2015/07/28	R186	06/08/2015	8.35	Call	Bond Future	1,501.9100	1.5019	1,538.4600	1.5385	2.434	0	0	20
2015/07/28	R186	06/08/2015	7.99	Call	Bond Future	173.3400	0.1733	164.4700	0.1645	(5.117)	0	0	0
2015/07/28	R186	06/08/2015	8.68	Put	Bond Future	14.2500	0.0143	8.7000	0.0087	(38.947)	0	0	20
2015/07/28	R186	06/08/2015	8.46	Put	Bond Future	121.2000	0.1212	91.9600	0.0920	(24.125)	0	0	75
2015/07/28	R186	06/08/2015	8.45	Call	Bond Future	2,146.0100	2.1460	2,202.2300	2.2022	2.620	0	0	0
2015/07/28	R186	06/08/2015	8.05	Call	Bond Future	279.6300	0.2796	271.7900	0.2718	(2.804)	0	0	75
2015/07/28	R186	06/08/2015	7.65	Put	Bond Future	4,581.6700	4.5817	4,493.5100	4.4935	(1.924)	0	0	0
2015/07/28	R186	06/08/2015	8.50	Put	Bond Future	85.8200	0.0858	62.9500	0.0629	(26.649)	0	0	5,229
2015/07/28	R186	06/08/2015	8.55	Call	Bond Future	2,857.8100	2.8578	2,928.7900	2.9288	2.484	0	0	0
2015/07/28	R186	06/08/2015	7.75	Put	Bond Future	3,740.2700	3.7403	3,650.3800	3.6504	(2.403)	0	0	0
2015/07/28	R186	06/08/2015	8.45	Put	Bond Future	131.7600	0.1318	100.7800	0.1008	(23.512)	0	0	4,229
2015/07/28	R186	06/08/2015	7.99	Put	Bond Future	1,888.2000	1.8882	1,792.1300	1.7921	(5.088)	0	0	0
2015/07/28	R186	06/08/2015	8.05	Put	Bond Future	1,498.7900	1.4988	1,403.7500	1.4038	(6.341)	0	0	0
2015/07/28	R186	06/08/2015	8.90	Call	Bond Future	5,509.2600	5.5093	5,595.9500	5.5960	1.574	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
2015/07/28	R186	06/08/2015	8.46	Call	Bond Future	2,214.7200	2.2147	2,272.6800	2.2727	2.617	0	0	0
2015/07/28	R186	06/08/2015	7.85	Put	Bond Future	2,927.8300	2.9278	2,834.9900	2.8350	(3.171)	0	0	0
2015/07/28	R186	06/08/2015	8.01	Put	Bond Future	1,753.8400	1.7538	1,657.8600	1.6579	(5.473)	0	0	0
2015/07/28	R186	06/08/2015	8.35	Put	Bond Future	284.5300	0.2845	233.8800	0.2339	(17.801)	0	0	0
2015/07/28	R186	06/08/2015	8.68	Call	Bond Future	3,832.9200	3.8329	3,914.5700	3.9146	2.130	0	0	0
2015/07/28	R186	05/11/2015	8.24	Call	Bond Future	2,293.6800	2.2937	2,325.8800	2.3259	1.404	0	0	0
2015/07/28	R186	05/11/2015	8.25	Put	Bond Future	2,378.1100	2.3781	2,323.7600	2.3238	(2.285)	0	0	8,690
2015/07/28	R186	05/11/2015	8.45	Call	Bond Future	3,207.4800	3.2075	3,249.6500	3.2496	1.315	0	0	0
2015/07/28	R186	05/11/2015	8.85	Put	Bond Future	752.4500	0.7525	725.4800	0.7255	(3.584)	0	0	843
2015/07/28	R186	05/11/2015	7.75	Put	Bond Future	4,947.7900	4.9478	4,873.4500	4.8735	(1.502)	0	0	0
2015/07/28	R186	05/11/2015			Bond Future	8.2556	120.1767	8.2447	120.2637	(0.132)	0.0000	0.0000	5,405
2015/07/28	R186	05/11/2015	9.00	Put	Bond Future	538.3600	0.5384	517.0100	0.5170	(3.966)	0	0	2,600
2015/07/28	R186	05/11/2015	8.22	Call	Bond Future	2,214.9000	2.2149	2,246.1700	2.2462	1.412	0	0	0
2015/07/28	R186	05/11/2015	8.24	Put	Bond Future	2,417.9000	2.4179	2,363.0900	2.3631	(2.267)	0	0	0
2015/07/28	R186	05/11/2015	8.35	Put	Bond Future	2,003.9400	2.0039	1,954.3200	1.9543	(2.476)	0	0	9,370
2015/07/28	R186	05/11/2015	8.26	Put	Bond Future	2,338.5200	2.3385	2,284.6400	2.2846	(2.304)	0	0	0
2015/07/28	R186	05/11/2015	8.50	Put	Bond Future	1,525.9300	1.5259	1,483.4700	1.4835	(2.783)	0	0	4,666
2015/07/28	R186	05/11/2015	8.55	Put	Bond Future	1,388.0400	1.3880	1,347.9300	1.3479	(2.890)	0	0	4,667
2015/07/28	R186	05/11/2015	8.35	Call	Bond Future	2,751.8000	2.7518	2,789.1900	2.7892	1.359	0	0	843
2015/07/28	R186	05/11/2015	7.86	Call	Bond Future	1,074.6400	1.0746	1,090.9400	1.0909	1.517	0	0	674
2015/07/28	R186	05/11/2015	7.73	Call	Bond Future	787.7500	0.7878	799.8200	0.7998	1.532	0	0	169
2015/07/28	R186	05/11/2015	8.45	Put	Bond Future	1,674.5500	1.6746	1,629.7100	1.6297	(2.678)	0	0	6,248
2015/07/28	R186	05/11/2015	8.85	Call	Bond Future	5,353.6000	5.3536	5,413.6400	5.4136	1.121	0	0	0
2015/07/28	R186	05/11/2015	9.00	Call	Bond Future	6,261.0500	6.2611	6,326.7100	6.3267	1.049	0	0	0
2015/07/28	R186	05/11/2015	8.25	Call	Bond Future	2,333.5400	2.3335	2,366.2000	2.3662	1.400	0	0	0
2015/07/28	R186	05/11/2015	7.75	Call	Bond Future	827.9200	0.8279	840.5900	0.8406	1.530	0	0	1,200
2015/07/28	R186	05/11/2015	7.86	Put	Bond Future	4,281.4800	4.2815	4,210.7700	4.2108	(1.652)	0	0	0
2015/07/28	R186	05/11/2015	7.73	Put	Bond Future	5,074.6400	5.0746	4,999.7000	4.9997	(1.477)	0	0	0
2015/07/28	R186	05/11/2015	8.22	Put	Bond Future	2,498.6400	2.4986	2,442.9000	2.4429	(2.231)	0	0	1,090
2015/07/28	R186	05/11/2015	8.26	Call	Bond Future	2,373.5300	2.3735	2,406.6600	2.4067	1.396	0	0	0
2015/07/28	R186	05/11/2015	8.50	Call	Bond Future	3,448.6600	3.4487	3,493.2100	3.4932	1.292	0	0	0
2015/07/28	R186	05/11/2015	8.55	Call	Bond Future	3,698.7600	3.6988	3,745.6600	3.7457	1.268	0	0	0
2015/07/28	R186	04/02/2016	7.50	Call	Bond Future	841.5900	0.8416	854.4400	0.8544	1.527	0	0	0
2015/07/28	R186	04/02/2016			Bond Future	8.3017	116.9497	8.2904	117.0381	(0.136)	0.0000	0.0000	5,512
2015/07/28	R186	04/02/2016	7.51	Call	Bond Future	858.8100	0.8588	871.8900	0.8719	1.523	0	0	0
2015/07/28	R186	04/02/2016	7.49	Call	Bond Future	824.6100	0.8246	837.2300	0.8372	1.530	0	0	0
2015/07/28	R186	04/02/2016	7.50	Put	Bond Future	7,331.3600	7.3314	7,255.7900	7.2558	(1.031)	0	0	0
2015/07/28	R186	04/02/2016	7.49	Put	Bond Future	7,398.4000	7.3984	7,322.6000	7.3226	(1.025)	0	0	0
2015/07/28	R186	04/02/2016	7.51	Put	Bond Future	7,264.6400	7.2646	7,189.3000	7.1893	(1.037)	0	0	0
2015/07/28	R186	05/05/2016			Bond Future	8.3386	119.0564	8.3270	119.1452	(0.139)	0.0000	0.0000	0
2015/07/28	R186	05/05/2016	8.34	Call	Bond Future	3,843.5300	3.8435	3,882.7600	3.8828	1.021	0	0	0
2015/07/28	R186	05/05/2016	8.35	Call	Bond Future	3,882.3500	3.8824	3,921.8600	3.9219	1.018	0	0	0
2015/07/28	R186	05/05/2016	8.33	Call	Bond Future	3,804.5100	3.8045	3,843.4600	3.8435	1.024	0	0	0
2015/07/28	R186	05/05/2016	8.35	Put	Bond Future	3,795.0400	3.7950	3,745.7800	3.7458	(1.298)	0	0	0
2015/07/28	R186	05/05/2016	7.56	Put	Bond Future	7,634.5900	7.6346	7,564.4900	7.5645	(0.918)	0	0	0
2015/07/28	R186	05/05/2016	8.34	Put	Bond Future	3,832.6700	3.8327	3,783.1300	3.7831	(1.293)	0	0	0
2015/07/28	R186	05/05/2016	7.56	Call	Bond Future	1,464.8300	1.4648	1,483.5000	1.4835	1.275	0	0	0
2015/07/28	R186	05/05/2016	8.33	Put	Bond Future	3,870.1600	3.8702	3,820.3400	3.8203	(1.287)	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
2015/07/28	R197	06/08/2015	288.00	Call	Bond Future	4,832.6000	4.8326	4,877.2900	4.8773	0.925	0	0	0
2015/07/28	R197	06/08/2015			Bond Future	292.8326	292.8326	292.8773	292.8773	0.015	0.0000	0.0000	929
2015/07/28	R197	06/08/2015	288.01	Call	Bond Future	4,822.6000	4.8226	4,867.2900	4.8673	0.927	0	0	0
2015/07/28	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R197	06/08/2015	287.99	Call	Bond Future	4,842.6000	4.8426	4,887.2900	4.8873	0.923	0	0	0
2015/07/28	R197	05/11/2015	295.00	Call	Bond Future	2,582.7000	2.5827	2,624.5400	2.6245	1.620	0	0	0
2015/07/28	R197	05/11/2015			Bond Future	297.5827	297.5827	297.6245	297.6245	0.014	0.0000	0.0000	0
2015/07/28	R197	05/11/2015	294.99	Call	Bond Future	2,592.7000	2.5927	2,634.5400	2.6345	1.614	0	0	0
2015/07/28	R197	05/11/2015	295.01	Call	Bond Future	2,572.7000	2.5727	2,614.5400	2.6145	1.626	0	0	0
2015/07/28	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R202	06/08/2015			Bond Future	235.1932	235.1932	235.2313	235.2313	0.016	0.0000	0.0000	50,734
2015/07/28	R202	06/08/2015	239.99	Put	Bond Future	4,796.8100	4.7968	4,758.7400	4.7587	(0.794)	0	0	0
2015/07/28	R202	06/08/2015	240.00	Put	Bond Future	4,806.8100	4.8068	4,768.7400	4.7687	(0.792)	0	0	0
2015/07/28	R202	06/08/2015	240.01	Put	Bond Future	4,816.8100	4.8168	4,778.7400	4.7787	(0.790)	0	0	0
2015/07/28	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R202	05/11/2015			Bond Future	239.0084	239.0084	239.0441	239.0441	0.015	0.0000	0.0000	1,640
2015/07/28	R202	05/11/2015	245.99	Put	Bond Future	6,981.6100	6.9816	6,945.9100	6.9459	(0.511)	0	0	0
2015/07/28	R202	05/11/2015	246.01	Put	Bond Future	7,001.6100	7.0016	6,965.9100	6.9659	(0.510)	0	0	0
2015/07/28	R202	05/11/2015	246.00	Put	Bond Future	6,991.6100	6.9916	6,955.9100	6.9559	(0.511)	0	0	0
2015/07/28	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R203	06/08/2015	6.74	Call	Bond Future	1.9800	0.0020	1.6900	0.0017	(14.646)	0	0	0
2015/07/28	R203	06/08/2015	6.75	Put	Bond Future	867.5300	0.8675	835.6000	0.8356	(3.681)	0	0	0
2015/07/28	R203	06/08/2015	7.84	Call	Bond Future	1,241.3300	1.2413	1,272.8100	1.2728	2.536	0	0	0
2015/07/28	R203	06/08/2015			Bond Future	7.1942	105.3692	7.1779	105.4008	(0.227)	0.0000	0.0000	17,933
2015/07/28	R203	06/08/2015	6.75	Call	Bond Future	2.2800	0.0023	1.9700	0.0020	(13.596)	0	0	0
2015/07/28	R203	06/08/2015	6.76	Call	Bond Future	2.6200	0.0026	2.2900	0.0023	(12.595)	0	0	0
2015/07/28	R203	06/08/2015	6.74	Put	Bond Future	886.8200	0.8868	854.9100	0.8549	(3.598)	0	0	0
2015/07/28	R203	06/08/2015	7.84	Put	Bond Future	0.2300	0.0002	0.0900	0.0001	(60.870)	0	0	5,000
2015/07/28	R203	06/08/2015	6.76	Put	Bond Future	848.2900	0.8483	816.3400	0.8163	(3.766)	0	0	0
2015/07/28	R203	05/11/2015	5.99	Call	Bond Future	6.5400	0.0065	6.8600	0.0069	4.893	0	0	0
2015/07/28	R203	05/11/2015	6.00	Put	Bond Future	2,236.8900	2.2369	2,206.4800	2.2065	(1.359)	0	0	0
2015/07/28	R203	05/11/2015			Bond Future	7.2787	102.9035	7.2608	102.9343	(0.246)	0.0000	0.0000	2,299
2015/07/28	R203	05/11/2015	6.00	Call	Bond Future	6.8500	0.0069	7.1800	0.0072	4.818	0	0	0
2015/07/28	R203	05/11/2015	6.01	Call	Bond Future	7.1700	0.0072	7.5100	0.0075	4.742	0	0	0
2015/07/28	R203	05/11/2015	5.99	Put	Bond Future	2,254.2700	2.2543	2,223.8500	2.2238	(1.349)	0	0	0
2015/07/28	R203	05/11/2015	6.01	Put	Bond Future	2,219.5200	2.2195	2,189.1200	2.1891	(1.370)	0	0	0
2015/07/28	R203	04/02/2016	7.26	Put	Bond Future	520.6100	0.5206	502.9200	0.5029	(3.398)	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
2015/07/28	R203	04/02/2016	7.25	Put	Bond Future	528.4300	0.5284	510.5800	0.5106	(3.378)	0	0	0
2015/07/28	R203	04/02/2016			Bond Future	7.3330	104.6781	7.3122	104.7092	(0.284)	0.0000	0.0000	0
2015/07/28	R203	04/02/2016	7.26	Call	Bond Future	411.3700	0.4114	424.8000	0.4248	3.265	0	0	0
2015/07/28	R203	04/02/2016	7.24	Call	Bond Future	397.1300	0.3971	410.2300	0.4102	3.299	0	0	0
2015/07/28	R203	04/02/2016	7.25	Call	Bond Future	404.2100	0.4042	417.4800	0.4175	3.283	0	0	0
2015/07/28	R203	04/02/2016	7.24	Put	Bond Future	536.3400	0.5363	518.3200	0.5183	(3.360)	0	0	0
2015/07/28	R204	06/08/2015	7.74	Call	Bond Future	708.2800	0.7083	743.6600	0.7437	4.995	0	0	0
2015/07/28	R204	06/08/2015	7.75	Put	Bond Future	39.2700	0.0393	27.7700	0.0278	(29.284)	0	0	0
2015/07/28	R204	06/08/2015			Bond Future	7.5134	102.5425	7.4972	102.5902	(0.215)	0.0000	0.0000	15,357
2015/07/28	R204	06/08/2015	8.41	Call	Bond Future	2,600.7000	2.6007	2,648.4000	2.6484	1.834	0	0	0
2015/07/28	R204	06/08/2015	7.74	Put	Bond Future	43.1200	0.0431	30.8000	0.0308	(28.571)	0	0	0
2015/07/28	R204	06/08/2015	7.76	Put	Bond Future	35.7100	0.0357	24.9900	0.0250	(30.020)	0	0	0
2015/07/28	R204	06/08/2015	8.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	699
2015/07/28	R204	06/08/2015	7.75	Call	Bond Future	733.6600	0.7337	769.8600	0.7699	4.934	0	0	0
2015/07/28	R204	06/08/2015	7.76	Call	Bond Future	759.3200	0.7593	796.3000	0.7963	4.870	0	0	0
2015/07/28	R204	05/11/2015			Bond Future	7.5940	104.1975	7.5769	104.2446	(0.226)	0.0000	0.0000	28
2015/07/28	R204	05/11/2015	6.25	Call	Bond Future	11.5700	0.0116	12.0400	0.0120	4.062	0	0	0
2015/07/28	R204	05/11/2015	6.24	Put	Bond Future	3,815.7900	3.8158	3,769.1600	3.7692	(1.222)	0	0	0
2015/07/28	R204	05/11/2015	6.26	Put	Bond Future	3,759.3100	3.7593	3,712.7300	3.7127	(1.239)	0	0	0
2015/07/28	R204	05/11/2015	6.25	Put	Bond Future	3,787.5400	3.7875	3,740.9300	3.7409	(1.231)	0	0	0
2015/07/28	R204	05/11/2015	6.26	Call	Bond Future	12.0800	0.0121	12.5800	0.0126	4.139	0	0	0
2015/07/28	R204	05/11/2015	6.24	Call	Bond Future	11.0800	0.0111	11.5300	0.0115	4.061	0	0	0
2015/07/28	R204	04/02/2016	7.50	Call	Bond Future	691.2200	0.6912	709.8800	0.7099	2.700	0	0	0
2015/07/28	R204	04/02/2016			Bond Future	7.6525	101.9566	7.6337	102.0044	(0.245)	0.0000	0.0000	0
2015/07/28	R204	04/02/2016	7.51	Call	Bond Future	702.7300	0.7027	721.6000	0.7216	2.685	0	0	0
2015/07/28	R204	04/02/2016	7.49	Put	Bond Future	1,094.3000	1.0943	1,065.0000	1.0650	(2.678)	0	0	0
2015/07/28	R204	04/02/2016	7.51	Put	Bond Future	1,066.0800	1.0661	1,037.2100	1.0372	(2.708)	0	0	0
2015/07/28	R204	04/02/2016	7.49	Call	Bond Future	679.8300	0.6798	698.2700	0.6983	2.712	0	0	0
2015/07/28	R204	04/02/2016	7.50	Put	Bond Future	1,080.1300	1.0801	1,051.0500	1.0511	(2.692)	0	0	0
2015/07/28	R207	06/08/2015	7.76	Call	Bond Future	375.6200	0.3756	393.8500	0.3938	4.853	0	0	0
2015/07/28	R207	06/08/2015			Bond Future	7.7270	98.7837	7.7110	98.8423	(0.208)	0.0000	0.0000	46,035
2015/07/28	R207	06/08/2015	7.74	Call	Bond Future	335.7800	0.3358	351.5900	0.3516	4.708	0	0	0
2015/07/28	R207	06/08/2015	7.75	Call	Bond Future	355.3700	0.3554	372.3800	0.3724	4.787	0	0	0
2015/07/28	R207	06/08/2015	7.46	Call	Bond Future	37.4300	0.0374	36.4000	0.0364	(2.752)	0	0	70
2015/07/28	R207	06/08/2015	7.74	Put	Bond Future	288.4300	0.2884	245.6900	0.2457	(14.818)	0	0	0
2015/07/28	R207	06/08/2015	7.46	Put	Bond Future	1,017.7300	1.0177	958.1500	0.9581	(5.854)	0	0	0
2015/07/28	R207	06/08/2015	7.76	Put	Bond Future	255.3600	0.2554	215.0400	0.2150	(15.789)	0	0	0
2015/07/28	R207	06/08/2015	7.75	Put	Bond Future	271.5500	0.2716	230.0100	0.2300	(15.297)	0	0	0
2015/07/28	R207	05/11/2015	7.76	Call	Bond Future	883.1400	0.8831	906.7000	0.9067	2.668	0	0	0
2015/07/28	R207	05/11/2015			Bond Future	7.8002	100.3781	7.7834	100.4363	(0.215)	0.0000	0.0000	1,404
2015/07/28	R207	05/11/2015	7.74	Call	Bond Future	849.4600	0.8495	872.3600	0.8724	2.696	0	0	0
2015/07/28	R207	05/11/2015	7.50	Call	Bond Future	507.5000	0.5075	522.8300	0.5228	3.021	0	0	19
2015/07/28	R207	05/11/2015	7.75	Call	Bond Future	866.2000	0.8662	889.4300	0.8894	2.682	0	0	0
2015/07/28	R207	05/11/2015	7.43	Call	Bond Future	428.5500	0.4285	441.9000	0.4419	3.115	0	0	53
2015/07/28	R207	05/11/2015	7.74	Put	Bond Future	1,058.6000	1.0586	1,023.3300	1.0233	(3.332)	0	0	0
2015/07/28	R207	05/11/2015	7.76	Put	Bond Future	1,022.7400	1.0227	988.1300	0.9881	(3.384)	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
2015/07/28	R207	05/11/2015	7.43	Put	Bond Future	1,723.2700	1.7233	1,678.4500	1.6784	(2.601)	0	0	0
2015/07/28	R207	05/11/2015	7.75	Put	Bond Future	1,040.5600	1.0406	1,005.6200	1.0056	(3.358)	0	0	0
2015/07/28	R207	05/11/2015	7.50	Put	Bond Future	1,555.8200	1.5558	1,512.9800	1.5130	(2.754)	0	0	0
2015/07/28	R207	04/02/2016	7.49	Put	Bond Future	1,878.2200	1.8782	1,836.8900	1.8369	(2.200)	0	0	0
2015/07/28	R207	04/02/2016	7.27	Put	Bond Future	2,389.6900	2.3897	2,343.4500	2.3434	(1.935)	0	0	0
2015/07/28	R207	04/02/2016			Bond Future	7.8581	98.4667	7.8402	98.5257	(0.229)	0.0000	0.0000	0
2015/07/28	R207	04/02/2016	7.51	Put	Bond Future	1,835.3500	1.8353	1,794.5100	1.7945	(2.225)	0	0	0
2015/07/28	R207	04/02/2016	7.27	Call	Bond Future	433.3700	0.4334	446.1800	0.4462	2.956	0	0	43
2015/07/28	R207	04/02/2016	7.50	Call	Bond Future	670.9200	0.6709	688.8800	0.6889	2.677	0	0	19
2015/07/28	R207	04/02/2016	7.51	Call	Bond Future	683.0300	0.6830	701.2400	0.7012	2.666	0	0	0
2015/07/28	R207	04/02/2016	7.49	Call	Bond Future	659.2000	0.6592	676.9200	0.6769	2.688	0	0	0
2015/07/28	R207	04/02/2016	7.50	Put	Bond Future	1,856.5800	1.8566	1,815.4900	1.8155	(2.213)	0	0	0
2015/07/28	R207	05/05/2016	7.86	Put	Bond Future	1,540.5500	1.5406	1,508.1500	1.5081	(2.103)	0	0	0
2015/07/28	R207	05/05/2016			Bond Future	7.9039	100.2403	7.8848	100.2995	(0.241)	0.0000	0.0000	0
2015/07/28	R207	05/05/2016	7.85	Put	Bond Future	1,556.1300	1.5561	1,523.5300	1.5235	(2.095)	0	0	0
2015/07/28	R207	05/05/2016	7.56	Put	Bond Future	2,050.3300	2.0503	2,012.0400	2.0120	(1.868)	0	0	0
2015/07/28	R207	05/05/2016	7.84	Put	Bond Future	1,571.8200	1.5718	1,539.0200	1.5390	(2.087)	0	0	0
2015/07/28	R207	05/05/2016	7.56	Call	Bond Future	976.0100	0.9760	996.8300	0.9968	2.133	0	0	43
2015/07/28	R207	05/05/2016	7.85	Call	Bond Future	1,388.7500	1.3888	1,415.2600	1.4153	1.909	0	0	0
2015/07/28	R207	05/05/2016	7.86	Call	Bond Future	1,404.2600	1.4043	1,430.9700	1.4310	1.902	0	0	0
2015/07/28	R207	05/05/2016	7.84	Call	Bond Future	1,373.3300	1.3733	1,399.6400	1.3996	1.916	0	0	0
2015/07/28	R208	06/08/2015			Bond Future	7.8613	97.4774	7.8504	97.5249	(0.139)	0.0000	0.0000	37,517
2015/07/28	R208	06/08/2015	8.00	Call	Bond Future	750.6000	0.7506	771.0200	0.7710	2.720	0	0	0
2015/07/28	R208	06/08/2015	8.01	Call	Bond Future	782.8500	0.7828	804.4500	0.8044	2.759	0	0	0
2015/07/28	R208	06/08/2015	8.85	Call	Bond Future	4,181.5700	4.1816	4,229.0900	4.2291	1.136	0	0	0
2015/07/28	R208	06/08/2015	7.99	Call	Bond Future	719.0100	0.7190	738.2400	0.7382	2.675	0	0	0
2015/07/28	R208	06/08/2015	8.01	Put	Bond Future	139.2900	0.1393	113.3700	0.1134	(18.609)	0	0	0
2015/07/28	R208	06/08/2015	8.00	Put	Bond Future	150.1500	0.1502	123.0500	0.1230	(18.049)	0	0	0
2015/07/28	R208	06/08/2015	7.99	Put	Bond Future	161.7100	0.1617	133.4200	0.1334	(17.494)	0	0	0
2015/07/28	R208	06/08/2015	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	198
2015/07/28	R208	05/11/2015			Bond Future	7.9301	95.6510	7.9188	95.6980	(0.142)	0.0000	0.0000	0
2015/07/28	R208	05/11/2015	8.48	Call	Bond Future	2,657.9900	2.6580	2,690.3300	2.6903	1.217	0	0	0
2015/07/28	R208	05/11/2015	7.74	Put	Bond Future	1,611.1800	1.6112	1,577.4200	1.5774	(2.095)	0	0	0
2015/07/28	R208	05/11/2015	7.75	Call	Bond Future	829.1700	0.8292	842.6800	0.8427	1.629	0	0	0
2015/07/28	R208	05/11/2015	7.76	Call	Bond Future	846.6300	0.8466	860.3900	0.8604	1.625	0	0	0
2015/07/28	R208	05/11/2015	8.48	Put	Bond Future	391.1300	0.3911	376.4400	0.3764	(3.756)	0	0	2,200
2015/07/28	R208	05/11/2015	7.74	Call	Bond Future	812.1400	0.8121	825.4100	0.8254	1.634	0	0	0
2015/07/28	R208	05/11/2015	7.76	Put	Bond Future	1,561.2100	1.5612	1,527.9400	1.5279	(2.131)	0	0	0
2015/07/28	R208	05/11/2015	7.75	Put	Bond Future	1,585.9700	1.5860	1,552.4500	1.5525	(2.114)	0	0	0
2015/07/28	R208	04/02/2016			Bond Future	7.9842	97.3006	7.9723	97.3483	(0.148)	0.0000	0.0000	0
2015/07/28	R208	04/02/2016	7.74	Put	Bond Future	2,079.7200	2.0797	2,047.6600	2.0477	(1.542)	0	0	0
2015/07/28	R208	04/02/2016	7.76	Put	Bond Future	2,032.1600	2.0322	2,000.4700	2.0005	(1.559)	0	0	0
2015/07/28	R208	04/02/2016	7.75	Put	Bond Future	2,055.8500	2.0559	2,023.9700	2.0240	(1.551)	0	0	0
2015/07/28	R208	04/02/2016	7.76	Call	Bond Future	1,125.7200	1.1257	1,141.6800	1.1417	1.418	0	0	0
2015/07/28	R208	04/02/2016	7.74	Call	Bond Future	1,091.9100	1.0919	1,107.5000	1.1075	1.428	0	0	0
2015/07/28	R208	04/02/2016	7.75	Call	Bond Future	1,108.7400	1.1087	1,124.5100	1.1245	1.422	0	0	0

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
2015/07/28	R209	06/08/2015	8.71	Put	Bond Future	885.8500		0.8858	802.8200	0.8028	(9.373)	0	0	0
2015/07/28	R209	06/08/2015	8.99	Put	Bond Future	159.0000		0.1590	124.5200	0.1245	(21.686)	0	0	0
2015/07/28	R209	06/08/2015			Bond Future	8.7432		78.6372	8.7325	78.7198	(0.122)	0.0000	0.0000	26,786
2015/07/28	R209	06/08/2015	9.01	Put	Bond Future	136.6700		0.1367	105.5100	0.1055	(22.799)	0	0	0
2015/07/28	R209	06/08/2015	9.16	Put	Bond Future	38.6600		0.0387	26.3800	0.0264	(31.764)	0	0	0
2015/07/28	R209	06/08/2015	9.90	Call	Bond Future	8,211.8800		8.2119	8,294.4900	8.2945	1.006	0	0	0
2015/07/28	R209	06/08/2015	9.00	Call	Bond Future	2,097.2900		2.0973	2,147.1100	2.1471	2.375	0	0	0
2015/07/28	R209	06/08/2015	8.71	Call	Bond Future	628.2000		0.6282	627.7800	0.6278	(0.067)	0	0	640
2015/07/28	R209	06/08/2015	9.01	Call	Bond Future	2,160.8600		2.1609	2,212.3100	2.2123	2.381	0	0	0
2015/07/28	R209	06/08/2015	8.99	Call	Bond Future	2,034.3200		2.0343	2,082.4500	2.0825	2.366	0	0	0
2015/07/28	R209	06/08/2015	9.00	Put	Bond Future	147.4800		0.1475	114.6900	0.1147	(22.234)	0	0	0
2015/07/28	R209	06/08/2015	9.16	Call	Bond Future	3,165.0600		3.1651	3,235.3900	3.2354	2.222	0	0	0
2015/07/28	R209	06/08/2015	9.90	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,914
2015/07/28	R209	05/11/2015	9.25	Call	Bond Future	4,447.0400		4.4470	4,497.4200	4.4974	1.133	0	0	0
2015/07/28	R209	05/11/2015	7.99	Put	Bond Future	6,981.8500		6.9818	6,904.4800	6.9045	(1.108)	0	0	0
2015/07/28	R209	05/11/2015			Bond Future	8.7947		76.7585	8.7838	76.8415	(0.123)	0.0000	0.0000	2,680
2015/07/28	R209	05/11/2015	9.16	Put	Bond Future	1,275.3700		1.2754	1,239.1300	1.2391	(2.842)	0	0	640
2015/07/28	R209	05/11/2015	8.01	Put	Bond Future	6,832.3400		6.8323	6,755.3300	6.7553	(1.127)	0	0	0
2015/07/28	R209	05/11/2015	8.50	Put	Bond Future	3,725.8000		3.7258	3,662.2100	3.6622	(1.707)	0	0	0
2015/07/28	R209	05/11/2015	9.25	Put	Bond Future	1,076.4400		1.0764	1,043.8500	1.0439	(3.028)	0	0	900
2015/07/28	R209	05/11/2015	7.99	Call	Bond Future	419.4400		0.4194	425.0400	0.4250	1.335	0	0	0
2015/07/28	R209	05/11/2015	8.00	Put	Bond Future	6,906.5300		6.9065	6,829.3300	6.8293	(1.118)	0	0	0
2015/07/28	R209	05/11/2015	8.00	Call	Bond Future	430.7900		0.4308	436.5600	0.4366	1.339	0	0	0
2015/07/28	R209	05/11/2015	9.16	Call	Bond Future	3,998.0800		3.9981	4,044.8100	4.0448	1.169	0	0	0
2015/07/28	R209	05/11/2015	8.01	Call	Bond Future	443.1300		0.4431	449.0900	0.4491	1.345	0	0	0
2015/07/28	R209	05/11/2015	8.50	Call	Bond Future	1,416.5600		1.4166	1,435.9400	1.4359	1.368	0	0	900
2015/07/28	R209	04/02/2016	8.74	Call	Bond Future	2,990.0800		2.9901	3,022.4000	3.0224	1.081	0	0	0
2015/07/28	R209	04/02/2016	8.75	Put	Bond Future	3,704.6400		3.7046	3,653.1000	3.6531	(1.391)	0	0	0
2015/07/28	R209	04/02/2016			Bond Future	8.8388		78.0824	8.8277	78.1666	(0.125)	0.0000	0.0000	0
2015/07/28	R209	04/02/2016	8.75	Call	Bond Future	3,025.9000		3.0259	3,058.5200	3.0585	1.078	0	0	0
2015/07/28	R209	04/02/2016	8.76	Call	Bond Future	3,061.9500		3.0619	3,094.8800	3.0949	1.075	0	0	0
2015/07/28	R209	04/02/2016	8.74	Put	Bond Future	3,745.8000		3.7458	3,693.9600	3.6940	(1.384)	0	0	0
2015/07/28	R209	04/02/2016	8.76	Put	Bond Future	3,663.8200		3.6638	3,612.5900	3.6126	(1.398)	0	0	0
2015/07/28	R210	06/08/2015	179.01	Call	Bond Future	1,746.8300		1.7468	1,774.8800	1.7749	1.606	0	0	0
2015/07/28	R210	06/08/2015			Bond Future	180.7568		180.7568	180.7849	180.7849	0.016	0.0000	0.0000	1,160
2015/07/28	R210	06/08/2015	178.99	Call	Bond Future	1,766.8300		1.7668	1,794.8800	1.7949	1.588	0	0	0
2015/07/28	R210	06/08/2015	179.00	Call	Bond Future	1,756.8300		1.7568	1,784.8800	1.7849	1.597	0	0	0
2015/07/28	R210	06/08/2015	178.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R210	06/08/2015	179.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R210	06/08/2015	179.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R210	05/11/2015			Bond Future	181.5572		181.5572	181.5835	181.5835	0.014	0.0000	0.0000	0
2015/07/28	R210	05/11/2015	182.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R210	05/11/2015	181.99	Put	Bond Future	432.8100		0.4328	406.5000	0.4065	(6.079)	0	0	0
2015/07/28	R210	05/11/2015	182.01	Put	Bond Future	452.8100		0.4528	426.5000	0.4265	(5.810)	0	0	0
2015/07/28	R210	05/11/2015	182.00	Put	Bond Future	442.8100		0.4428	416.5000	0.4165	(5.942)	0	0	0
2015/07/28	R210	05/11/2015	182.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R210	05/11/2015	181.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	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
2015/07/28	R211	06/08/2015			Bond Future	134.3828		134.3828	134.4006	134.4006	0.013	0.0000	0.0000	1,120
2015/07/28	R211	06/08/2015	134.99	Put	Bond Future	607.2400		0.6072	589.3900	0.5894	(2.940)	0	0	0
2015/07/28	R211	06/08/2015	135.01	Put	Bond Future	627.2400		0.6272	609.3900	0.6094	(2.846)	0	0	0
2015/07/28	R211	06/08/2015	134.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R211	06/08/2015	135.00	Put	Bond Future	617.2400		0.6172	599.3900	0.5994	(2.892)	0	0	0
2015/07/28	R211	06/08/2015	135.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R211	06/08/2015	135.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R211	05/11/2015	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R211	05/11/2015			Bond Future	136.5626		136.5626	136.5791	136.5791	0.012	0.0000	0.0000	0
2015/07/28	R211	05/11/2015	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R211	05/11/2015	134.99	Call	Bond Future	1,572.6000		1.5726	1,589.1300	1.5891	1.051	0	0	0
2015/07/28	R211	05/11/2015	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R211	05/11/2015	135.00	Call	Bond Future	1,562.6000		1.5626	1,579.1300	1.5791	1.058	0	0	0
2015/07/28	R211	05/11/2015	135.01	Call	Bond Future	1,552.6000		1.5526	1,569.1300	1.5691	1.065	0	0	0
2015/07/28	R212	06/08/2015	141.01	Put	Bond Future	89.1800		0.0892	67.8200	0.0678	(23.952)	0	0	0
2015/07/28	R212	06/08/2015			Bond Future	140.9208		140.9208	140.9422	140.9422	0.015	0.0000	0.0000	1,045
2015/07/28	R212	06/08/2015	141.00	Put	Bond Future	79.1800		0.0792	57.8200	0.0578	(26.977)	0	0	0
2015/07/28	R212	06/08/2015	140.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R212	06/08/2015	141.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R212	06/08/2015	141.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R212	06/08/2015	140.99	Put	Bond Future	69.1800		0.0692	47.8200	0.0478	(30.876)	0	0	0
2015/07/28	R212	05/11/2015	145.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R212	05/11/2015			Bond Future	143.2067		143.2067	143.2267	143.2267	0.014	0.0000	0.0000	0
2015/07/28	R212	05/11/2015	146.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R212	05/11/2015	146.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R212	05/11/2015	145.99	Put	Bond Future	2,783.3100		2.7833	2,763.3100	2.7633	(0.719)	0	0	0
2015/07/28	R212	05/11/2015	146.01	Put	Bond Future	2,803.3100		2.8033	2,783.3100	2.7833	(0.713)	0	0	0
2015/07/28	R212	05/11/2015	146.00	Put	Bond Future	2,793.3100		2.7933	2,773.3100	2.7733	(0.716)	0	0	0
2015/07/28	R213	06/08/2015			Bond Future	8.6238		89.3678	8.6131	89.4496	(0.124)	0.0000	0.0000	16,459
2015/07/28	R213	06/08/2015	8.49	Put	Bond Future	1,351.9400		1.3519	1,262.1900	1.2622	(6.639)	0	0	0
2015/07/28	R213	06/08/2015	8.51	Put	Bond Future	1,243.4400		1.2434	1,154.7400	1.1547	(7.133)	0	0	0
2015/07/28	R213	06/08/2015	8.49	Call	Bond Future	321.8000		0.3218	313.8900	0.3139	(2.458)	0	0	0
2015/07/28	R213	06/08/2015	8.50	Put	Bond Future	1,297.0500		1.2971	1,207.7900	1.2078	(6.882)	0	0	0
2015/07/28	R213	06/08/2015	8.50	Call	Bond Future	344.5200		0.3445	337.1000	0.3371	(2.154)	0	0	0
2015/07/28	R213	06/08/2015	8.51	Call	Bond Future	368.4200		0.3684	361.5600	0.3616	(1.862)	0	0	0
2015/07/28	R213	05/11/2015	7.76	Call	Bond Future	287.3500		0.2873	291.1500	0.2911	1.322	0	0	0
2015/07/28	R213	05/11/2015			Bond Future	8.6810		87.2658	8.6701	87.3478	(0.125)	0.0000	0.0000	1,398
2015/07/28	R213	05/11/2015	7.74	Call	Bond Future	270.6900		0.2707	274.2500	0.2743	1.315	0	0	0
2015/07/28	R213	05/11/2015	7.75	Call	Bond Future	278.6700		0.2787	282.3500	0.2823	1.321	0	0	0
2015/07/28	R213	05/11/2015	7.74	Put	Bond Future	7,791.9400		7.7919	7,713.4800	7.7135	(1.007)	0	0	0
2015/07/28	R213	05/11/2015	7.76	Put	Bond Future	7,639.3700		7.6394	7,561.1500	7.5612	(1.024)	0	0	0
2015/07/28	R213	05/11/2015	7.75	Put	Bond Future	7,715.2500		7.7152	7,636.9100	7.6369	(1.015)	0	0	0
2015/07/28	R213	04/02/2016			Bond Future	8.7319		88.7705	8.7207	88.8538	(0.128)	0.0000	0.0000	0
2015/07/28	R213	04/02/2016	8.75	Call	Bond Future	3,326.1400		3.3261	3,361.5300	3.3615	1.064	0	0	0
2015/07/28	R213	04/02/2016	8.74	Put	Bond Future	3,228.1500		3.2281	3,179.9600	3.1800	(1.493)	0	0	0

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2015/07/28	R213	04/02/2016	8.76	Put	Bond Future	3,155.2700	3.1553	3,107.7000	3.1077	(1.508)	0	0	0
2015/07/28	R213	04/02/2016	8.75	Put	Bond Future	3,191.5500	3.1915	3,143.6800	3.1437	(1.500)	0	0	0
2015/07/28	R213	04/02/2016	8.76	Call	Bond Future	3,364.0100	3.3640	3,399.7000	3.3997	1.061	0	0	0
2015/07/28	R213	04/02/2016	8.74	Call	Bond Future	3,288.5000	3.2885	3,323.5700	3.3236	1.066	0	0	0
2015/07/28	R214	06/08/2015	8.76	Put	Bond Future	825.2800	0.8253	740.9700	0.7410	(10.216)	0	0	0
2015/07/28	R214	06/08/2015			Bond Future	8.7678	79.9304	8.7571	80.0177	(0.121)	0.0000	0.0000	20,790
2015/07/28	R214	06/08/2015	8.75	Put	Bond Future	868.1900	0.8682	782.4500	0.7825	(9.876)	0	0	0
2015/07/28	R214	06/08/2015	8.74	Call	Bond Future	683.8700	0.6839	684.1400	0.6841	0.039	0	0	0
2015/07/28	R214	06/08/2015	8.75	Call	Bond Future	721.9900	0.7220	723.6200	0.7236	0.226	0	0	0
2015/07/28	R214	06/08/2015	8.76	Call	Bond Future	761.4600	0.7615	764.5200	0.7645	0.402	0	0	0
2015/07/28	R214	06/08/2015	8.74	Put	Bond Future	912.5800	0.9126	825.4800	0.8255	(9.544)	0	0	0
2015/07/28	R214	05/11/2015			Bond Future	8.8184	77.9292	8.8076	78.0169	(0.122)	0.0000	0.0000	2,212
2015/07/28	R214	05/11/2015	7.99	Put	Bond Future	7,670.0000	7.6700	7,587.6700	7.5877	(1.073)	0	0	0
2015/07/28	R214	05/11/2015	8.00	Put	Bond Future	7,587.6100	7.5876	7,505.4500	7.5054	(1.083)	0	0	0
2015/07/28	R214	05/11/2015	8.01	Put	Bond Future	7,506.3800	7.5064	7,424.4100	7.4244	(1.092)	0	0	0
2015/07/28	R214	05/11/2015	7.99	Call	Bond Future	419.2800	0.4193	424.7400	0.4247	1.302	0	0	0
2015/07/28	R214	05/11/2015	8.00	Call	Bond Future	430.8700	0.4309	436.5000	0.4365	1.307	0	0	0
2015/07/28	R214	05/11/2015	8.01	Call	Bond Future	443.4500	0.4434	449.2700	0.4493	1.312	0	0	0
2015/07/28	R214	04/02/2016			Bond Future	8.8635	79.2730	8.8525	79.3621	(0.125)	0.0000	0.0000	4,320
2015/07/28	R214	04/02/2016	7.99	Put	Bond Future	8,606.4300	8.6064	8,529.9900	8.5300	(0.888)	0	0	0
2015/07/28	R214	04/02/2016	8.00	Call	Bond Future	1,022.7500	1.0228	1,035.6700	1.0357	1.263	0	0	0
2015/07/28	R214	04/02/2016	8.01	Call	Bond Future	1,041.8100	1.0418	1,054.9400	1.0549	1.260	0	0	0
2015/07/28	R214	04/02/2016	7.99	Call	Bond Future	1,005.2900	1.0053	1,018.0000	1.0180	1.264	0	0	0
2015/07/28	R214	04/02/2016	8.01	Put	Bond Future	8,455.6200	8.4556	8,379.6000	8.3796	(0.899)	0	0	0
2015/07/28	R214	04/02/2016	8.00	Put	Bond Future	8,530.1400	8.5301	8,453.9100	8.4539	(0.894)	0	0	0
2015/07/28	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R248	06/08/2015			Bond Future	8.8430	102.9252	8.8374	102.9846	(0.064)	0.0000	0.0000	29,343
2015/07/28	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R248	06/08/2015	8.74	Put	Bond Future	1,096.6600	1.0967	1,037.2800	1.0373	(5.415)	0	0	0
2015/07/28	R248	06/08/2015	8.76	Put	Bond Future	882.1400	0.8821	822.7600	0.8228	(6.731)	0	0	0
2015/07/28	R248	06/08/2015	8.75	Put	Bond Future	989.3000	0.9893	929.9200	0.9299	(6.002)	0	0	0
2015/07/28	R248	05/11/2015	8.01	Put	Bond Future	10,047.5700	10.0476	9,988.5300	9.9885	(0.588)	0	0	0
2015/07/28	R248	05/11/2015			Bond Future	8.8955	100.1558	8.8899	100.2149	(0.064)	0.0000	0.0000	15,650
2015/07/28	R248	05/11/2015	8.00	Put	Bond Future	10,171.0300	10.1710	10,111.9900	10.1120	(0.580)	0	0	0
2015/07/28	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R248	05/11/2015	7.99	Put	Bond Future	10,294.7400	10.2947	10,235.7000	10.2357	(0.573)	0	0	0
2015/07/28	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R248	04/02/2016			Bond Future	8.9426	101.8829	8.9368	101.9428	(0.065)	0.0000	0.0000	0
2015/07/28	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/28	R248	04/02/2016	8.99	Call	Bond Future	486.5100	0.4865	546.4000	0.5464	12.310	0	0	0
2015/07/28	R248	04/02/2016	9.00	Call	Bond Future	588.7200	0.5887	648.6100	0.6486	10.173	0	0	0
2015/07/28	R248	04/02/2016	9.01	Call	Bond Future	690.7400	0.6907	750.6300	0.7506	8.670	0	0	0

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Total												532766
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