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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/07/2015 TO 03/07/2015

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
2015/07/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	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
2015/07/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2025	06/08/2015			Bond Future	121.4193	121.4193	121.4393	121.4393	0.017	0.0000	0.0000	38
2015/07/03	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2025	06/08/2015	120.99	Call	Bond Future	429.2800	0.4293	449.3500	0.4494	4.675	0	0	0
2015/07/03	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2025	06/08/2015	121.00	Call	Bond Future	419.2800	0.4193	439.3500	0.4394	4.787	0	0	0
2015/07/03	2025	06/08/2015	121.01	Call	Bond Future	409.2800	0.4093	429.3500	0.4294	4.904	0	0	0
2015/07/03	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2025	05/11/2015			Bond Future	123.3360	123.3360	123.3552	123.3552	0.016	0.0000	0.0000	0
2015/07/03	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2025	05/11/2015	123.01	Call	Bond Future	326.0300	0.3260	345.2300	0.3452	5.889	0	0	0
2015/07/03	2025	05/11/2015	122.99	Call	Bond Future	346.0300	0.3460	365.2300	0.3652	5.549	0	0	0
2015/07/03	2025	05/11/2015	123.00	Call	Bond Future	336.0300	0.3360	355.2300	0.3552	5.714	0	0	0
2015/07/03	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2030	06/08/2015			Bond Future	8.6902	94.6330	8.6894	94.6398	(0.010)	0.0000	0.0000	9,953
2015/07/03	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2030	06/08/2015	7.74	Put	Bond Future	7,862.7800	7.8628	7,855.9700	7.8560	(0.087)	0	0	0
2015/07/03	2030	06/08/2015	7.76	Put	Bond Future	7,688.0400	7.6880	7,681.2300	7.6812	(0.089)	0	0	0
2015/07/03	2030	06/08/2015	7.75	Put	Bond Future	7,775.3600	7.7754	7,768.5500	7.7686	(0.088)	0	0	0
2015/07/03	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2030	05/11/2015			Bond Future	8.7543	96.1273	8.7535	96.1332	(0.009)	0.0000	0.0000	0
2015/07/03	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2030	05/11/2015	8.49	Put	Bond Future	2,066.9600	2.0670	2,061.0300	2.0610	(0.287)	0	0	0
2015/07/03	2030	05/11/2015	8.51	Put	Bond Future	1,908.3300	1.9083	1,902.4000	1.9024	(0.311)	0	0	0
2015/07/03	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2030	05/11/2015	8.50	Put	Bond Future	1,987.6000	1.9876	1,981.6700	1.9817	(0.298)	0	0	0
2015/07/03	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2032	06/08/2015			Bond Future	8.7891	98.3358	8.7883	98.3426	(0.009)	0.0000	0.0000	1,678
2015/07/03	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2032	06/08/2015	8.50	Put	Bond Future	2,463.1200	2.4631	2,456.3500	2.4563	(0.275)	0	0	0
2015/07/03	2032	06/08/2015	8.49	Put	Bond Future	2,549.9600	2.5500	2,543.1900	2.5432	(0.265)	0	0	0
2015/07/03	2032	06/08/2015	8.51	Put	Bond Future	2,376.3900	2.3764	2,369.6200	2.3696	(0.285)	0	0	0
2015/07/03	2032	05/11/2015			Bond Future	8.8543	95.7337	8.8536	95.7397	(0.008)	0.0000	0.0000	0
2015/07/03	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2032	05/11/2015	7.99	Put	Bond Future	7,529.3200	7.5293	7,523.3800	7.5234	(0.079)	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
2015/07/03	2032	05/11/2015	8.01	Put	Bond Future	7,345.4800	7.3455	7,339.5400	7.3395	(0.081)	0	0	0
2015/07/03	2032	05/11/2015	8.00	Put	Bond Future	7,437.3400	7.4373	7,431.4000	7.4314	(0.080)	0	0	0
2015/07/03	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2032	04/02/2016			Bond Future	8.9109	97.3566	8.9102	97.3626	(0.008)	0.0000	0.0000	0
2015/07/03	2032	04/02/2016	8.69	Put	Bond Future	1,820.7800	1.8208	1,814.6800	1.8147	(0.335)	0	0	0
2015/07/03	2032	04/02/2016	8.71	Put	Bond Future	1,653.8400	1.6538	1,647.7400	1.6477	(0.369)	0	0	0
2015/07/03	2032	04/02/2016	8.70	Put	Bond Future	1,737.2600	1.7373	1,731.1600	1.7312	(0.351)	0	0	0
2015/07/03	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2037	06/08/2015			Bond Future	8.8983	96.4858	8.8975	96.4934	(0.009)	0.0000	0.0000	41,648
2015/07/03	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2037	06/08/2015	8.74	Put	Bond Future	1,477.5000	1.4775	1,469.9400	1.4699	(0.512)	0	0	0
2015/07/03	2037	06/08/2015	8.76	Put	Bond Future	1,288.9000	1.2889	1,281.3400	1.2813	(0.587)	0	0	0
2015/07/03	2037	06/08/2015	8.75	Put	Bond Future	1,383.1300	1.3831	1,375.5700	1.3756	(0.547)	0	0	0
2015/07/03	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2037	05/11/2015	7.99	Put	Bond Future	9,498.6500	9.4987	9,491.9100	9.4919	(0.071)	0	0	0
2015/07/03	2037	05/11/2015	8.01	Put	Bond Future	9,288.0600	9.2881	9,281.3200	9.2813	(0.073)	0	0	0
2015/07/03	2037	05/11/2015			Bond Future	8.9588	98.0094	8.9580	98.0161	(0.008)	0.0000	0.0000	0
2015/07/03	2037	05/11/2015	8.00	Put	Bond Future	9,393.2700	9.3933	9,386.5300	9.3865	(0.072)	0	0	0
2015/07/03	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2037	04/02/2016	8.75	Put	Bond Future	2,409.9100	2.4099	2,403.0700	2.4031	(0.284)	0	0	0
2015/07/03	2037	04/02/2016			Bond Future	9.0126	95.4129	9.0119	95.4197	(0.008)	0.0000	0.0000	0
2015/07/03	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2037	04/02/2016	8.74	Put	Bond Future	2,503.5300	2.5035	2,496.6900	2.4967	(0.273)	0	0	0
2015/07/03	2037	04/02/2016	8.76	Put	Bond Future	2,316.4200	2.3164	2,309.5800	2.3096	(0.295)	0	0	0
2015/07/03	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2038	06/08/2015			Bond Future	124.8657	124.8657	124.6648	124.6648	(0.161)	0.0000	0.0000	3,582
2015/07/03	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2038	06/08/2015	127.99	Put	Bond Future	3,124.3400	3.1243	3,325.1700	3.3252	6.428	0	0	0
2015/07/03	2038	06/08/2015	128.01	Put	Bond Future	3,144.3400	3.1443	3,345.1700	3.3452	6.387	0	0	0
2015/07/03	2038	06/08/2015	128.00	Put	Bond Future	3,134.3400	3.1343	3,335.1700	3.3352	6.407	0	0	0
2015/07/03	2038	05/11/2015			Bond Future	126.8367	126.8367	126.6316	126.6316	(0.162)	0.0000	0.0000	0
2015/07/03	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2038	05/11/2015	133.99	Put	Bond Future	7,153.2700	7.1533	7,358.4300	7.3584	2.868	0	0	0
2015/07/03	2038	05/11/2015	134.01	Put	Bond Future	7,173.2700	7.1733	7,378.4300	7.3784	2.860	0	0	0
2015/07/03	2038	05/11/2015	134.00	Put	Bond Future	7,163.2700	7.1633	7,368.4300	7.3684	2.864	0	0	0
2015/07/03	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	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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2015/07/03	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2044	06/08/2015			Bond Future	8.9469	98.2612	8.9461	98.2690	(0.009)	0.0000	0.0000	13,321
2015/07/03	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2044	06/08/2015	8.74	Put	Bond Future	2,122.8200	2.1228	2,115.0600	2.1151	(0.366)	0	0	0
2015/07/03	2044	06/08/2015	8.76	Put	Bond Future	1,914.2000	1.9142	1,906.4400	1.9064	(0.405)	0	0	0
2015/07/03	2044	06/08/2015	8.75	Put	Bond Future	2,018.4200	2.0184	2,010.6600	2.0107	(0.384)	0	0	0
2015/07/03	2044	05/11/2015			Bond Future	9.0043	99.8128	9.0036	99.8198	(0.008)	0.0000	0.0000	0
2015/07/03	2044	05/11/2015	8.24	Put	Bond Future	8,146.2100	8.1462	8,139.2400	8.1392	(0.086)	0	0	0
2015/07/03	2044	05/11/2015	8.26	Put	Bond Future	7,918.6500	7.9187	7,911.6800	7.9117	(0.088)	0	0	0
2015/07/03	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2044	05/11/2015	8.25	Put	Bond Future	8,032.3200	8.0323	8,025.3500	8.0253	(0.087)	0	0	0
2015/07/03	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2044	04/02/2016	8.99	Put	Bond Future	648.7100	0.6487	641.5200	0.6415	(1.108)	0	0	0
2015/07/03	2044	04/02/2016			Bond Future	9.0555	97.1216	9.0548	97.1288	(0.008)	0.0000	0.0000	0
2015/07/03	2044	04/02/2016	9.01	Put	Bond Future	449.7900	0.4498	442.6000	0.4426	(1.599)	0	0	0
2015/07/03	2044	04/02/2016	9.00	Put	Bond Future	549.1600	0.5492	541.9700	0.5420	(1.309)	0	0	0
2015/07/03	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2046	06/08/2015	129.01	Put	Bond Future	5,958.2900	5.9583	6,204.1000	6.2041	4.126	0	0	0
2015/07/03	2046	06/08/2015			Bond Future	123.0517	123.0517	122.8059	122.8059	(0.200)	0.0000	0.0000	5,722
2015/07/03	2046	06/08/2015	129.00	Put	Bond Future	5,948.2900	5.9483	6,194.1000	6.1941	4.132	0	0	0
2015/07/03	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2046	06/08/2015	128.99	Put	Bond Future	5,938.2900	5.9383	6,184.1000	6.1841	4.139	0	0	0
2015/07/03	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2046	05/11/2015			Bond Future	123.5883	123.5883	123.3372	123.3372	(0.203)	0.0000	0.0000	0
2015/07/03	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2046	05/11/2015	132.99	Put	Bond Future	9,401.7000	9.4017	9,652.7800	9.6528	2.671	0	0	0
2015/07/03	2046	05/11/2015	133.01	Put	Bond Future	9,421.7000	9.4217	9,672.7800	9.6728	2.665	0	0	0
2015/07/03	2046	05/11/2015	133.00	Put	Bond Future	9,411.7000	9.4117	9,662.7800	9.6628	2.668	0	0	0
2015/07/03	2050	06/08/2015			Bond Future	132.4144	132.4144	131.6385	131.6385	(0.586)	0.0000	0.0000	3,821
2015/07/03	2050	06/08/2015	136.99	Put	Bond Future	4,575.6000	4.5756	5,351.5100	5.3515	16.958	0	0	0
2015/07/03	2050	06/08/2015	137.01	Put	Bond Future	4,595.6000	4.5956	5,371.5100	5.3715	16.884	0	0	0
2015/07/03	2050	06/08/2015	137.00	Put	Bond Future	4,585.6000	4.5856	5,361.5100	5.3615	16.921	0	0	0
2015/07/03	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2050	05/11/2015			Bond Future	134.5045	134.5045	133.7150	133.7150	(0.587)	0.0000	0.0000	0
2015/07/03	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2050	05/11/2015	144.99	Put	Bond Future	10,485.5100	10.4855	11,275.0300	11.2750	7.530	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
2015/07/03	2050	05/11/2015	145.01	Put	Bond Future	10,505.5100	10.5055	11,295.0300	11.2950	7.515	0	0	0
2015/07/03	2050	05/11/2015	145.00	Put	Bond Future	10,495.5100	10.4955	11,285.0300	11.2850	7.522	0	0	0
2015/07/03	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	AL37	06/08/2015			Index Future	457.8900	457.8900	457.9100	457.9100	0.004	0.0000	0.0000	124
2015/07/03	AL37	05/11/2015			Index Future	465.1950	465.1950	465.2110	465.2110	0.003	0.0000	0.0000	0
2015/07/03	AL7T	06/08/2015			Index Future	539.8640	539.8640	539.8950	539.8950	0.006	0.0000	0.0000	3
2015/07/03	AL7T	05/11/2015			Index Future	548.4770	548.4770	548.5020	548.5020	0.005	0.0000	0.0000	0
2015/07/03	ALBI	06/08/2015			Index Future	492.8700	492.8700	492.8990	492.8990	0.006	0.0000	0.0000	508
2015/07/03	ALBI	05/11/2015			Index Future	500.7330	500.7330	500.7580	500.7580	0.005	0.0000	0.0000	103
2015/07/03	ALBI	04/02/2016			Index Future	509.2130	509.2130	509.2390	509.2390	0.005	0.0000	0.0000	0
2015/07/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/07/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/03	EL28	06/08/2015	125.00	Call	Bond Future	188.9100	0.1889	211.3400	0.2113	11.873	0	0	0
2015/07/03	EL28	06/08/2015			Bond Future	125.1889	125.1889	125.2113	125.2113	0.018	0.0000	0.0000	0
2015/07/03	EL28	06/08/2015	125.01	Call	Bond Future	178.9100	0.1789	201.3400	0.2013	12.537	0	0	0
2015/07/03	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	EL28	06/08/2015	124.99	Call	Bond Future	198.9100	0.1989	221.3400	0.2213	11.276	0	0	0
2015/07/03	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	EL28	05/11/2015	126.99	Put	Bond Future	1,372.7300	1.3727	1,351.2700	1.3513	(1.563)	0	0	0
2015/07/03	EL28	05/11/2015			Bond Future	125.6173	125.6173	125.6387	125.6387	0.017	0.0000	0.0000	0
2015/07/03	EL28	05/11/2015	127.01	Put	Bond Future	1,392.7300	1.3927	1,371.2700	1.3713	(1.541)	0	0	0
2015/07/03	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	EL28	05/11/2015	127.00	Put	Bond Future	1,382.7300	1.3827	1,361.2700	1.3613	(1.552)	0	0	0
2015/07/03	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	ES33	06/08/2015			Bond Future	9.8045	83.6986	9.8034	83.7066	(0.011)	0.0000	0.0000	6,396
2015/07/03	ES33	06/08/2015	9.59	Put	Bond Future	1,553.9100	1.5539	1,545.9800	1.5460	(0.510)	0	0	0
2015/07/03	ES33	06/08/2015	9.61	Put	Bond Future	1,407.1100	1.4071	1,399.1800	1.3992	(0.564)	0	0	0
2015/07/03	ES33	06/08/2015	9.60	Put	Bond Future	1,480.4600	1.4805	1,472.5300	1.4725	(0.536)	0	0	0
2015/07/03	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	ES33	05/11/2015	9.00	Put	Bond Future	6,699.9400	6.6999	6,692.7700	6.6928	(0.107)	0	0	0
2015/07/03	ES33	05/11/2015			Bond Future	9.8972	81.2334	9.8962	81.2406	(0.010)	0.0000	0.0000	0
2015/07/03	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	ES33	05/11/2015	8.99	Put	Bond Future	6,779.2700	6.7793	6,772.1000	6.7721	(0.106)	0	0	0
2015/07/03	ES33	05/11/2015	9.01	Put	Bond Future	6,620.7100	6.6207	6,613.5400	6.6135	(0.108)	0	0	0
2015/07/03	ES33	04/02/2016	10.01	Call	Bond Future	174.8700	0.1749	182.2100	0.1822	4.197	0	0	0
2015/07/03	ES33	04/02/2016			Bond Future	9.9847	82.6103	9.9836	82.6177	(0.011)	0.0000	0.0000	0
2015/07/03	ES33	04/02/2016	9.99	Call	Bond Future	36.7400	0.0367	44.0800	0.0441	19.978	0	0	0
2015/07/03	ES33	04/02/2016	10.00	Call	Bond Future	105.8500	0.1059	113.1900	0.1132	6.934	0	0	0
2015/07/03	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	GOVI	06/08/2015			GOVI	489.4650	489.4650	489.4910	489.4910	0.005	0.0000	0.0000	468
2015/07/03	GOVI	06/08/2015	499.99	Put	GOVI	105,250.0000	10.5250	104,990.0000	10.4990	(0.247)	0	0	0
2015/07/03	GOVI	06/08/2015	500.01	Put	GOVI	105,450.0000	10.5450	105,190.0000	10.5190	(0.247)	0	0	0
2015/07/03	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	GOVI	06/08/2015	500.00	Put	GOVI	105,350.0000	10.5350	105,090.0000	10.5090	(0.247)	0	0	0
2015/07/03	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	GOVI	05/11/2015			GOVI	497.2730	497.2730	497.2950	497.2950	0.004	0.0000	0.0000	27

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
2015/07/03	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	GOVI	05/11/2015	529.99	Put	GOVI	327,170.0000	32.7170	326,950.0000	32.6950	(0.067)	0	0	0
2015/07/03	GOVI	05/11/2015	530.01	Put	GOVI	327,370.0000	32.7370	327,150.0000	32.7150	(0.067)	0	0	0
2015/07/03	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	GOVI	05/11/2015	530.00	Put	GOVI	327,270.0000	32.7270	327,050.0000	32.7050	(0.067)	0	0	0
2015/07/03	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	GOVI	04/02/2016			GOVI	505.6950	505.6950	505.7180	505.7180	0.005	0.0000	0.0000	0
2015/07/03	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	GOVI	04/02/2016	511.99	Put	GOVI	62,950.0000	6.2950	62,720.0000	6.2720	(0.365)	0	0	0
2015/07/03	GOVI	04/02/2016	512.01	Put	GOVI	63,150.0000	6.3150	62,920.0000	6.2920	(0.364)	0	0	0
2015/07/03	GOVI	04/02/2016	512.00	Put	GOVI	63,050.0000	6.3050	62,820.0000	6.2820	(0.365)	0	0	0
2015/07/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/07/03	IGOV	06/08/2015			Index Future	228.5640	228.5640	228.2560	228.2560	(0.135)	0.0000	0.0000	1,080
2015/07/03	IGOV	05/11/2015			Index Future	232.2100	232.2100	231.8950	231.8950	(0.136)	0.0000	0.0000	17
2015/07/03	IGOV	04/02/2016			Index Future	236.1430	236.1430	235.8230	235.8230	(0.136)	0.0000	0.0000	0
2015/07/03	ILBI	06/08/2015			Index Future	620.1990	620.1990	619.3370	619.3370	(0.139)	0.0000	0.0000	159
2015/07/03	ILBI	05/11/2015			Index Future	630.3100	630.3100	629.4310	629.4310	(0.139)	0.0000	0.0000	0
2015/07/03	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/07/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/07/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/07/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/07/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/07/03	JBAF	15/07/2015			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	0
2015/07/03	JBAF	19/08/2015			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2015/07/03	JBAF	16/09/2015			Jibar Tradeable Future	6.3500	93.6500	6.3500	93.6500	0.000	0.0000	0.0000	0
2015/07/03	JBAF	21/10/2015			Jibar Tradeable Future	6.5000	93.5000	6.5000	93.5000	0.000	0.0000	0.0000	500
2015/07/03	JBAF	18/11/2015			Jibar Tradeable Future	6.5400	93.4600	6.5400	93.4600	0.000	0.0000	0.0000	500
2015/07/03	JBAF	15/12/2015			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2015/07/03	JBAF	17/02/2016			Jibar Tradeable Future	6.8400	93.1600	6.8400	93.1600	0.000	0.0000	0.0000	2,000
2015/07/03	JBAF	16/03/2016			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2015/07/03	JBAF	15/06/2016			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2015/07/03	JBAF	21/09/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2015/07/03	JBAF	21/12/2016			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2015/07/03	JBAF	15/03/2017			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2015/07/03	JBAF	21/06/2017			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2015/07/03	R023	06/08/2015	8.24	Call	Bond Future	1,200.2400	1.2002	1,190.5300	1.1905	(0.809)	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
2015/07/03	R023	06/08/2015	9.07	Put	Bond Future	15.6900	0.0157	14.1300	0.0141	(9.943)	0	0	911
2015/07/03	R023	06/08/2015			Bond Future	8.1437	101.2792	8.1427	101.2844	(0.012)	0.0000	0.0000	20,973
2015/07/03	R023	06/08/2015	8.26	Put	Bond Future	630.7500	0.6308	616.1200	0.6161	(2.319)	0	0	0
2015/07/03	R023	06/08/2015	9.07	Call	Bond Future	4,933.3500	4.9333	4,936.9500	4.9369	0.073	0	0	0
2015/07/03	R023	06/08/2015	8.25	Put	Bond Future	652.0000	0.6520	637.2600	0.6373	(2.261)	0	0	0
2015/07/03	R023	06/08/2015	8.24	Put	Bond Future	673.7800	0.6738	658.9100	0.6589	(2.207)	0	0	0
2015/07/03	R023	06/08/2015	8.25	Call	Bond Future	1,232.9100	1.2329	1,223.3300	1.2233	(0.777)	0	0	0
2015/07/03	R023	06/08/2015	8.26	Call	Bond Future	1,266.0600	1.2661	1,256.5900	1.2566	(0.748)	0	0	0
2015/07/03	R023	05/11/2015			Bond Future	8.2206	98.9552	8.2198	98.9595	(0.010)	0.0000	0.0000	0
2015/07/03	R023	05/11/2015	7.99	Put	Bond Future	2,424.1300	2.4241	2,414.9300	2.4149	(0.380)	0	0	0
2015/07/03	R023	05/11/2015	8.01	Put	Bond Future	2,359.3500	2.3594	2,350.1500	2.3501	(0.390)	0	0	0
2015/07/03	R023	05/11/2015	7.99	Call	Bond Future	1,186.2300	1.1862	1,181.2900	1.1813	(0.416)	0	0	0
2015/07/03	R023	05/11/2015	8.00	Put	Bond Future	2,391.6000	2.3916	2,382.4000	2.3824	(0.385)	0	0	0
2015/07/03	R023	05/11/2015	8.00	Call	Bond Future	1,207.7900	1.2078	1,202.8500	1.2028	(0.409)	0	0	0
2015/07/03	R023	05/11/2015	8.01	Call	Bond Future	1,229.6000	1.2296	1,224.6600	1.2247	(0.402)	0	0	0
2015/07/03	R023	04/02/2016	8.01	Put	Bond Future	3,028.8200	3.0288	3,021.2200	3.0212	(0.251)	0	0	0
2015/07/03	R023	04/02/2016			Bond Future	8.2877	100.6321	8.2868	100.6366	(0.010)	0.0000	0.0000	0
2015/07/03	R023	04/02/2016	8.00	Put	Bond Future	3,059.9800	3.0600	3,052.3800	3.0524	(0.248)	0	0	0
2015/07/03	R023	04/02/2016	8.01	Call	Bond Future	1,580.3400	1.5803	1,577.1900	1.5772	(0.199)	0	0	0
2015/07/03	R023	04/02/2016	7.99	Call	Bond Future	1,537.5300	1.5375	1,534.3600	1.5344	(0.206)	0	0	0
2015/07/03	R023	04/02/2016	8.00	Call	Bond Future	1,558.8400	1.5588	1,555.6900	1.5557	(0.202)	0	0	0
2015/07/03	R023	04/02/2016	7.99	Put	Bond Future	3,091.3700	3.0914	3,083.7500	3.0838	(0.246)	0	0	0
2015/07/03	R186	06/08/2015	7.65	Call	Bond Future	100.4100	0.1004	94.5600	0.0946	(5.826)	0	0	75
2015/07/03	R186	06/08/2015	8.00	Put	Bond Future	2,747.1900	2.7472	2,726.2400	2.7262	(0.763)	0	0	0
2015/07/03	R186	06/08/2015	8.90	Put	Bond Future	129.5000	0.1295	121.5100	0.1215	(6.170)	0	0	5,350
2015/07/03	R186	06/08/2015			Bond Future	8.2690	117.7016	8.2682	117.7081	(0.010)	0.0000	0.0000	35,771
2015/07/03	R186	06/08/2015	8.50	Call	Bond Future	2,503.7900	2.5038	2,491.0400	2.4910	(0.509)	0	0	0
2015/07/03	R186	06/08/2015	8.55	Put	Bond Future	551.7500	0.5517	533.8000	0.5338	(3.253)	0	0	7,229
2015/07/03	R186	06/08/2015	7.85	Call	Bond Future	286.0100	0.2860	275.1700	0.2752	(3.790)	0	0	20
2015/07/03	R186	06/08/2015	8.00	Call	Bond Future	548.8800	0.5489	534.4600	0.5345	(2.627)	0	0	0
2015/07/03	R186	06/08/2015	8.01	Call	Bond Future	571.1200	0.5711	556.5000	0.5565	(2.560)	0	0	0
2015/07/03	R186	06/08/2015	7.75	Call	Bond Future	174.0900	0.1741	165.8400	0.1658	(4.739)	0	0	1,000
2015/07/03	R186	06/08/2015	8.35	Call	Bond Future	1,737.7100	1.7377	1,721.8900	1.7219	(0.910)	0	0	20
2015/07/03	R186	06/08/2015	7.99	Call	Bond Future	527.2800	0.5273	513.0700	0.5131	(2.695)	0	0	0
2015/07/03	R186	06/08/2015	8.68	Put	Bond Future	334.8800	0.3349	320.7700	0.3208	(4.213)	0	0	20
2015/07/03	R186	06/08/2015	8.46	Put	Bond Future	758.6800	0.7587	738.4100	0.7384	(2.672)	0	0	75
2015/07/03	R186	06/08/2015	8.45	Call	Bond Future	2,232.9800	2.2330	2,219.0100	2.2190	(0.626)	0	0	0
2015/07/03	R186	06/08/2015	8.05	Call	Bond Future	666.6500	0.6667	651.3100	0.6513	(2.301)	0	0	75
2015/07/03	R186	06/08/2015	7.65	Put	Bond Future	5,244.8100	5.2448	5,232.4300	5.2324	(0.236)	0	0	0
2015/07/03	R186	06/08/2015	8.50	Put	Bond Future	660.1900	0.6602	640.9100	0.6409	(2.920)	0	0	5,229
2015/07/03	R186	06/08/2015	8.55	Call	Bond Future	2,789.1000	2.7891	2,777.6800	2.7777	(0.409)	0	0	0
2015/07/03	R186	06/08/2015	7.75	Put	Bond Future	4,466.6700	4.4667	4,451.8900	4.4519	(0.331)	0	0	0
2015/07/03	R186	06/08/2015	8.45	Put	Bond Future	784.9900	0.7850	764.4900	0.7645	(2.611)	0	0	4,229
2015/07/03	R186	06/08/2015	7.99	Put	Bond Future	2,808.4000	2.8084	2,787.6600	2.7877	(0.738)	0	0	0
2015/07/03	R186	06/08/2015	8.05	Put	Bond Future	2,452.0700	2.4521	2,430.2000	2.4302	(0.892)	0	0	0
2015/07/03	R186	06/08/2015	8.90	Call	Bond Future	5,071.5600	5.0716	5,070.1000	5.0701	(0.029)	0	0	0
2015/07/03	R186	06/08/2015	8.46	Call	Bond Future	2,285.9400	2.2859	2,272.2000	2.2722	(0.601)	0	0	0

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2015/07/03	R186	06/08/2015	7.85	Put	Bond Future	3,734.8800	3.7349	3,717.5100	3.7175	(0.465)	0	0	0
2015/07/03	R186	06/08/2015	8.01	Put	Bond Future	2,686.6900	2.6867	2,665.5400	2.6655	(0.787)	0	0	0
2015/07/03	R186	06/08/2015	8.35	Put	Bond Future	1,086.5900	1.0866	1,064.2400	1.0642	(2.057)	0	0	0
2015/07/03	R186	06/08/2015	8.68	Call	Bond Future	3,587.2900	3.5873	3,579.7100	3.5797	(0.211)	0	0	0
2015/07/03	R186	05/11/2015	8.24	Call	Bond Future	2,289.3100	2.2893	2,281.4100	2.2814	(0.345)	0	0	0
2015/07/03	R186	05/11/2015	8.25	Put	Bond Future	2,988.0900	2.9881	2,974.7500	2.9748	(0.446)	0	0	8,690
2015/07/03	R186	05/11/2015	8.45	Call	Bond Future	3,138.5900	3.1386	3,131.2200	3.1312	(0.235)	0	0	0
2015/07/03	R186	05/11/2015	8.85	Put	Bond Future	1,138.2500	1.1383	1,127.9200	1.1279	(0.908)	0	0	843
2015/07/03	R186	05/11/2015			Bond Future	8.3335	119.5595	8.3328	119.5649	(0.008)	0.0000	0.0000	500
2015/07/03	R186	05/11/2015	9.00	Put	Bond Future	863.0100	0.8630	853.8900	0.8539	(1.057)	0	0	2,600
2015/07/03	R186	05/11/2015	8.24	Put	Bond Future	3,030.7500	3.0307	3,017.4000	3.0174	(0.440)	0	0	0
2015/07/03	R186	05/11/2015	8.35	Put	Bond Future	2,585.0600	2.5851	2,571.9100	2.5719	(0.509)	0	0	9,370
2015/07/03	R186	05/11/2015	8.22	Call	Bond Future	2,216.6500	2.2166	2,208.7300	2.2087	(0.357)	0	0	0
2015/07/03	R186	05/11/2015	8.26	Put	Bond Future	2,945.8500	2.9458	2,932.5300	2.9325	(0.452)	0	0	0
2015/07/03	R186	05/11/2015	8.35	Call	Bond Future	2,715.7000	2.7157	2,708.0000	2.7080	(0.284)	0	0	843
2015/07/03	R186	05/11/2015	7.86	Call	Bond Future	1,143.1700	1.1432	1,135.9400	1.1359	(0.632)	0	0	674
2015/07/03	R186	05/11/2015	7.73	Call	Bond Future	863.3600	0.8634	856.7900	0.8568	(0.761)	0	0	169
2015/07/03	R186	05/11/2015	8.45	Put	Bond Future	2,222.8800	2.2229	2,210.0600	2.2101	(0.577)	0	0	6,248
2015/07/03	R186	05/11/2015	8.85	Call	Bond Future	5,122.1800	5.1222	5,117.3000	5.1173	(0.095)	0	0	0
2015/07/03	R186	05/11/2015	9.00	Call	Bond Future	5,968.4800	5.9685	5,964.8100	5.9648	(0.061)	0	0	0
2015/07/03	R186	05/11/2015	8.25	Call	Bond Future	2,326.3000	2.3263	2,318.4100	2.3184	(0.339)	0	0	0
2015/07/03	R186	05/11/2015	7.86	Put	Bond Future	4,967.2300	4.9672	4,954.5500	4.9545	(0.255)	0	0	0
2015/07/03	R186	05/11/2015	7.73	Put	Bond Future	5,767.4700	5.7675	5,755.4500	5.7554	(0.208)	0	0	0
2015/07/03	R186	05/11/2015	8.26	Call	Bond Future	2,363.6400	2.3636	2,355.7700	2.3558	(0.333)	0	0	0
2015/07/03	R186	05/11/2015	8.22	Put	Bond Future	3,117.6100	3.1176	3,104.2400	3.1042	(0.429)	0	0	1,090
2015/07/03	R186	04/02/2016	7.50	Call	Bond Future	862.0400	0.8620	858.0600	0.8581	(0.462)	0	0	0
2015/07/03	R186	04/02/2016			Bond Future	8.3870	116.2871	8.3863	116.2928	(0.009)	0.0000	0.0000	5,512
2015/07/03	R186	04/02/2016	7.51	Call	Bond Future	878.7000	0.8787	874.6800	0.8747	(0.457)	0	0	0
2015/07/03	R186	04/02/2016	7.49	Call	Bond Future	846.8600	0.8469	842.9000	0.8429	(0.468)	0	0	0
2015/07/03	R186	04/02/2016	7.50	Put	Bond Future	8,014.4000	8.0144	8,004.6900	8.0047	(0.121)	0	0	0
2015/07/03	R186	04/02/2016	7.49	Put	Bond Future	8,083.2400	8.0832	8,073.5500	8.0736	(0.120)	0	0	0
2015/07/03	R186	04/02/2016	7.51	Put	Bond Future	7,947.1200	7.9471	7,937.3700	7.9374	(0.123)	0	0	0
2015/07/03	R186	05/05/2016			Bond Future	8.4316	118.3480	8.4309	118.3534	(0.009)	0.0000	0.0000	0
2015/07/03	R186	05/05/2016	8.34	Call	Bond Future	3,693.2200	3.6932	3,689.3600	3.6894	(0.105)	0	0	0
2015/07/03	R186	05/05/2016	8.35	Call	Bond Future	3,730.3300	3.7303	3,726.4800	3.7265	(0.103)	0	0	0
2015/07/03	R186	05/05/2016	8.33	Call	Bond Future	3,656.3100	3.6563	3,652.4400	3.6524	(0.106)	0	0	0
2015/07/03	R186	05/05/2016	8.35	Put	Bond Future	4,351.4800	4.3515	4,342.1700	4.3422	(0.214)	0	0	0
2015/07/03	R186	05/05/2016	7.56	Put	Bond Future	8,317.5600	8.3176	8,308.4400	8.3084	(0.110)	0	0	0
2015/07/03	R186	05/05/2016	8.34	Put	Bond Future	4,390.8200	4.3908	4,381.5000	4.3815	(0.212)	0	0	0
2015/07/03	R186	05/05/2016	7.56	Call	Bond Future	1,439.3400	1.4393	1,435.6800	1.4357	(0.254)	0	0	0
2015/07/03	R186	05/05/2016	8.33	Put	Bond Future	4,430.4200	4.4304	4,421.0900	4.4211	(0.211)	0	0	0
2015/07/03	R197	06/08/2015	288.00	Call	Bond Future	1,892.6500	1.8926	1,940.4100	1.9404	2.523	0	0	0
2015/07/03	R197	06/08/2015			Bond Future	289.8926	289.8926	289.9404	289.9404	0.016	0.0000	0.0000	929
2015/07/03	R197	06/08/2015	288.01	Call	Bond Future	1,882.6500	1.8826	1,930.4100	1.9304	2.537	0	0	0
2015/07/03	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/07/03	R197	06/08/2015	287.99	Call	Bond Future	1,902.6500	1.9026	1,950.4100	1.9504	2.510	0	0	0
2015/07/03	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R197	05/11/2015			Bond Future	294.4686	294.4686	294.5142	294.5142	0.015	0.0000	0.0000	0
2015/07/03	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R197	05/11/2015	294.99	Put	Bond Future	521.4400	0.5214	475.8300	0.4758	(8.747)	0	0	0
2015/07/03	R197	05/11/2015	295.01	Put	Bond Future	541.4400	0.5414	495.8300	0.4958	(8.424)	0	0	0
2015/07/03	R197	05/11/2015	295.00	Put	Bond Future	531.4400	0.5314	485.8300	0.4858	(8.582)	0	0	0
2015/07/03	R202	06/08/2015			Bond Future	236.5944	236.5944	235.6290	235.6290	(0.408)	0.0000	0.0000	52,749
2015/07/03	R202	06/08/2015	239.99	Put	Bond Future	3,395.5700	3.3956	4,361.0400	4.3610	28.433	0	0	0
2015/07/03	R202	06/08/2015	240.00	Put	Bond Future	3,405.5700	3.4056	4,371.0400	4.3710	28.350	0	0	0
2015/07/03	R202	06/08/2015	240.01	Put	Bond Future	3,415.5700	3.4156	4,381.0400	4.3810	28.267	0	0	0
2015/07/03	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R202	05/11/2015			Bond Future	240.3289	240.3289	239.3461	239.3461	(0.409)	0.0000	0.0000	0
2015/07/03	R202	05/11/2015	245.99	Put	Bond Future	5,661.0600	5.6611	6,643.8600	6.6439	17.361	0	0	0
2015/07/03	R202	05/11/2015	246.01	Put	Bond Future	5,681.0600	5.6811	6,663.8600	6.6639	17.300	0	0	0
2015/07/03	R202	05/11/2015	246.00	Put	Bond Future	5,671.0600	5.6711	6,653.8600	6.6539	17.330	0	0	0
2015/07/03	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R203	06/08/2015	6.74	Call	Bond Future	40.3700	0.0404	38.6300	0.0386	(4.310)	0	0	0
2015/07/03	R203	06/08/2015	6.75	Put	Bond Future	959.6900	0.9597	955.1200	0.9551	(0.476)	0	0	0
2015/07/03	R203	06/08/2015	7.84	Call	Bond Future	1,214.6800	1.2147	1,215.7200	1.2157	0.086	0	0	0
2015/07/03	R203	06/08/2015			Bond Future	7.2210	105.3174	7.2195	105.3202	(0.020)	0.0000	0.0000	17,933
2015/07/03	R203	06/08/2015	6.75	Call	Bond Future	42.6800	0.0427	40.8900	0.0409	(4.194)	0	0	0
2015/07/03	R203	06/08/2015	6.76	Call	Bond Future	45.0300	0.0450	43.1800	0.0432	(4.108)	0	0	0
2015/07/03	R203	06/08/2015	6.74	Put	Bond Future	976.9700	0.9770	972.4500	0.9725	(0.463)	0	0	0
2015/07/03	R203	06/08/2015	7.84	Put	Bond Future	25.3400	0.0253	23.6000	0.0236	(6.867)	0	0	5,000
2015/07/03	R203	06/08/2015	6.76	Put	Bond Future	942.4600	0.9425	937.8300	0.9378	(0.491)	0	0	0
2015/07/03	R203	05/11/2015	5.99	Call	Bond Future	13.0800	0.0131	12.8200	0.0128	(1.988)	0	0	0
2015/07/03	R203	05/11/2015	6.00	Put	Bond Future	2,332.3900	2.3324	2,330.3200	2.3303	(0.089)	0	0	0
2015/07/03	R203	05/11/2015			Bond Future	7.3304	102.8148	7.3293	102.8166	(0.014)	0.0000	0.0000	0
2015/07/03	R203	05/11/2015	6.00	Call	Bond Future	13.5800	0.0136	13.3100	0.0133	(1.988)	0	0	0
2015/07/03	R203	05/11/2015	6.01	Call	Bond Future	14.0900	0.0141	13.8200	0.0138	(1.916)	0	0	0
2015/07/03	R203	05/11/2015	5.99	Put	Bond Future	2,349.5800	2.3496	2,347.5200	2.3475	(0.088)	0	0	0
2015/07/03	R203	05/11/2015	6.01	Put	Bond Future	2,315.2100	2.3152	2,313.1400	2.3131	(0.089)	0	0	0
2015/07/03	R203	04/02/2016	7.26	Put	Bond Future	626.0000	0.6260	623.7500	0.6238	(0.359)	0	0	0
2015/07/03	R203	04/02/2016	7.25	Put	Bond Future	634.3300	0.6343	632.0700	0.6321	(0.356)	0	0	0
2015/07/03	R203	04/02/2016			Bond Future	7.4138	104.5573	7.4125	104.5592	(0.018)	0.0000	0.0000	0
2015/07/03	R203	04/02/2016	7.26	Call	Bond Future	395.9200	0.3959	395.6200	0.3956	(0.076)	0	0	0
2015/07/03	R203	04/02/2016	7.24	Call	Bond Future	382.6900	0.3827	382.3700	0.3824	(0.084)	0	0	0
2015/07/03	R203	04/02/2016	7.25	Call	Bond Future	389.2700	0.3893	388.9600	0.3890	(0.080)	0	0	0
2015/07/03	R203	04/02/2016	7.24	Put	Bond Future	642.7400	0.6427	640.4700	0.6405	(0.353)	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
2015/07/03	R204	06/08/2015	7.74	Call	Bond Future	772.1600	0.7722	768.7400	0.7687	(0.443)	0	0	0
2015/07/03	R204	06/08/2015	7.75	Put	Bond Future	235.9500	0.2359	228.8800	0.2289	(2.996)	0	0	0
2015/07/03	R204	06/08/2015			Bond Future	7.5603	102.4043	7.5590	102.4081	(0.017)	0.0000	0.0000	15,357
2015/07/03	R204	06/08/2015	8.41	Call	Bond Future	2,471.1300	2.4711	2,474.0300	2.4740	0.117	0	0	0
2015/07/03	R204	06/08/2015	7.74	Put	Bond Future	245.1400	0.2451	237.9600	0.2380	(2.929)	0	0	0
2015/07/03	R204	06/08/2015	7.76	Put	Bond Future	227.0300	0.2270	220.0600	0.2201	(3.070)	0	0	0
2015/07/03	R204	06/08/2015	8.41	Put	Bond Future	8.5700	0.0086	7.7100	0.0077	(10.035)	0	0	699
2015/07/03	R204	06/08/2015	7.75	Call	Bond Future	792.2000	0.7922	788.8900	0.7889	(0.418)	0	0	0
2015/07/03	R204	06/08/2015	7.76	Call	Bond Future	812.5000	0.8125	809.2900	0.8093	(0.395)	0	0	0
2015/07/03	R204	05/11/2015			Bond Future	7.6584	104.0208	7.6574	104.0236	(0.013)	0.0000	0.0000	0
2015/07/03	R204	05/11/2015	6.25	Call	Bond Future	22.1500	0.0221	21.7100	0.0217	(1.986)	0	0	0
2015/07/03	R204	05/11/2015	6.24	Put	Bond Future	4,002.8200	4.0028	3,999.5900	3.9996	(0.081)	0	0	0
2015/07/03	R204	05/11/2015	6.26	Put	Bond Future	3,946.9100	3.9469	3,943.6500	3.9437	(0.083)	0	0	0
2015/07/03	R204	05/11/2015	6.25	Put	Bond Future	3,974.8500	3.9749	3,971.6100	3.9716	(0.082)	0	0	0
2015/07/03	R204	05/11/2015	6.26	Call	Bond Future	22.9500	0.0229	22.4900	0.0225	(2.004)	0	0	0
2015/07/03	R204	05/11/2015	6.24	Call	Bond Future	21.3800	0.0214	20.9500	0.0210	(2.011)	0	0	0
2015/07/03	R204	04/02/2016	7.50	Call	Bond Future	669.2500	0.6692	668.3500	0.6683	(0.134)	0	0	0
2015/07/03	R204	04/02/2016			Bond Future	7.7352	101.7464	7.7341	101.7494	(0.015)	0.0000	0.0000	0
2015/07/03	R204	04/02/2016	7.51	Call	Bond Future	680.0100	0.6800	679.1200	0.6791	(0.131)	0	0	0
2015/07/03	R204	04/02/2016	7.49	Put	Bond Future	1,283.2700	1.2833	1,279.4000	1.2794	(0.302)	0	0	0
2015/07/03	R204	04/02/2016	7.51	Put	Bond Future	1,253.5600	1.2536	1,249.7000	1.2497	(0.308)	0	0	0
2015/07/03	R204	04/02/2016	7.49	Call	Bond Future	658.6000	0.6586	657.7000	0.6577	(0.137)	0	0	0
2015/07/03	R204	04/02/2016	7.50	Put	Bond Future	1,268.3600	1.2684	1,264.4900	1.2645	(0.305)	0	0	0
2015/07/03	R207	06/08/2015	7.76	Call	Bond Future	572.6300	0.5726	566.2900	0.5663	(1.107)	0	0	0
2015/07/03	R207	06/08/2015			Bond Future	7.7704	98.6255	7.7692	98.6299	(0.016)	0.0000	0.0000	35,529
2015/07/03	R207	06/08/2015	7.74	Call	Bond Future	537.1200	0.5371	530.7200	0.5307	(1.192)	0	0	0
2015/07/03	R207	06/08/2015	7.75	Call	Bond Future	554.7000	0.5547	548.3300	0.5483	(1.148)	0	0	0
2015/07/03	R207	06/08/2015	7.46	Call	Bond Future	183.2700	0.1833	178.0400	0.1780	(2.854)	0	0	70
2015/07/03	R207	06/08/2015	7.74	Put	Bond Future	647.9500	0.6480	637.1500	0.6372	(1.667)	0	0	0
2015/07/03	R207	06/08/2015	7.46	Put	Bond Future	1,321.7500	1.3218	1,312.1200	1.3121	(0.729)	0	0	0
2015/07/03	R207	06/08/2015	7.76	Put	Bond Future	610.5500	0.6105	599.8100	0.5998	(1.759)	0	0	0
2015/07/03	R207	06/08/2015	7.75	Put	Bond Future	629.0600	0.6291	618.2900	0.6183	(1.712)	0	0	0
2015/07/03	R207	05/11/2015	7.76	Call	Bond Future	920.9000	0.9209	918.2200	0.9182	(0.291)	0	0	0
2015/07/03	R207	05/11/2015			Bond Future	7.8567	100.1824	7.8557	100.1858	(0.013)	0.0000	0.0000	0
2015/07/03	R207	05/11/2015	7.74	Call	Bond Future	888.8900	0.8889	886.1900	0.8862	(0.304)	0	0	0
2015/07/03	R207	05/11/2015	7.50	Call	Bond Future	559.2000	0.5592	556.5200	0.5565	(0.479)	0	0	19
2015/07/03	R207	05/11/2015	7.75	Call	Bond Future	904.8100	0.9048	902.1200	0.9021	(0.297)	0	0	0
2015/07/03	R207	05/11/2015	7.43	Call	Bond Future	481.1600	0.4812	478.5500	0.4785	(0.542)	0	0	53
2015/07/03	R207	05/11/2015	7.74	Put	Bond Future	1,293.7900	1.2938	1,287.6300	1.2876	(0.476)	0	0	0
2015/07/03	R207	05/11/2015	7.76	Put	Bond Future	1,256.2600	1.2563	1,250.1200	1.2501	(0.489)	0	0	0
2015/07/03	R207	05/11/2015	7.43	Put	Bond Future	1,971.6400	1.9716	1,965.5700	1.9656	(0.308)	0	0	0
2015/07/03	R207	05/11/2015	7.75	Put	Bond Future	1,274.9300	1.2749	1,268.7800	1.2688	(0.482)	0	0	0
2015/07/03	R207	05/11/2015	7.50	Put	Bond Future	1,803.2800	1.8033	1,797.1400	1.7971	(0.340)	0	0	0
2015/07/03	R207	04/02/2016	7.49	Put	Bond Future	2,119.2000	2.1192	2,114.1300	2.1141	(0.239)	0	0	0
2015/07/03	R207	04/02/2016	7.27	Put	Bond Future	2,638.1300	2.6381	2,633.1200	2.6331	(0.190)	0	0	0
2015/07/03	R207	04/02/2016			Bond Future	7.9279	98.2377	7.9268	98.2414	(0.014)	0.0000	0.0000	0
2015/07/03	R207	04/02/2016	7.51	Put	Bond Future	2,075.3600	2.0754	2,070.3000	2.0703	(0.244)	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
2015/07/03	R207	04/02/2016	7.27	Call	Bond Future	452.9100	0.4529	451.5400	0.4515	(0.302)	0	0	43
2015/07/03	R207	04/02/2016	7.50	Call	Bond Future	682.5100	0.6825	681.0800	0.6811	(0.210)	0	0	19
2015/07/03	R207	04/02/2016	7.51	Call	Bond Future	694.1400	0.6941	692.7200	0.6927	(0.205)	0	0	0
2015/07/03	R207	04/02/2016	7.49	Call	Bond Future	671.2800	0.6713	669.8500	0.6698	(0.213)	0	0	0
2015/07/03	R207	04/02/2016	7.50	Put	Bond Future	2,097.0700	2.0971	2,092.0000	2.0920	(0.242)	0	0	0
2015/07/03	R207	05/05/2016	7.86	Put	Bond Future	1,771.2600	1.7713	1,766.9200	1.7669	(0.245)	0	0	0
2015/07/03	R207	05/05/2016			Bond Future	7.9884	99.9786	7.9873	99.9820	(0.014)	0.0000	0.0000	0
2015/07/03	R207	05/05/2016	7.85	Put	Bond Future	1,787.2500	1.7872	1,782.9100	1.7829	(0.243)	0	0	0
2015/07/03	R207	05/05/2016	7.56	Put	Bond Future	2,299.8500	2.2999	2,295.3500	2.2953	(0.196)	0	0	0
2015/07/03	R207	05/05/2016	7.84	Put	Bond Future	1,803.3600	1.8034	1,799.0100	1.7990	(0.241)	0	0	0
2015/07/03	R207	05/05/2016	7.56	Call	Bond Future	963.8100	0.9638	962.7100	0.9627	(0.114)	0	0	43
2015/07/03	R207	05/05/2016	7.85	Call	Bond Future	1,358.1500	1.3581	1,357.2100	1.3572	(0.069)	0	0	0
2015/07/03	R207	05/05/2016	7.86	Call	Bond Future	1,373.2500	1.3732	1,372.3100	1.3723	(0.068)	0	0	0
2015/07/03	R207	05/05/2016	7.84	Call	Bond Future	1,343.1500	1.3431	1,342.2000	1.3422	(0.071)	0	0	0
2015/07/03	R208	06/08/2015			Bond Future	7.9272	97.1916	7.9261	97.1962	(0.013)	0.0000	0.0000	38,528
2015/07/03	R208	06/08/2015	8.00	Call	Bond Future	882.7700	0.8828	875.2600	0.8753	(0.851)	0	0	0
2015/07/03	R208	06/08/2015	8.01	Call	Bond Future	907.7400	0.9077	900.3100	0.9003	(0.819)	0	0	0
2015/07/03	R208	06/08/2015	8.85	Call	Bond Future	3,907.6100	3.9076	3,910.9500	3.9110	0.085	0	0	0
2015/07/03	R208	06/08/2015	7.99	Call	Bond Future	858.0800	0.8581	850.4900	0.8505	(0.885)	0	0	0
2015/07/03	R208	06/08/2015	8.01	Put	Bond Future	549.9500	0.5499	537.9800	0.5380	(2.177)	0	0	0
2015/07/03	R208	06/08/2015	8.00	Put	Bond Future	568.0900	0.5681	556.0400	0.5560	(2.121)	0	0	0
2015/07/03	R208	06/08/2015	7.99	Put	Bond Future	586.5500	0.5866	574.4200	0.5744	(2.068)	0	0	0
2015/07/03	R208	06/08/2015	8.85	Put	Bond Future	11.8100	0.0118	10.6100	0.0106	(10.161)	0	0	198
2015/07/03	R208	05/11/2015			Bond Future	8.0077	95.3268	8.0068	95.3305	(0.011)	0.0000	0.0000	0
2015/07/03	R208	05/11/2015	8.48	Call	Bond Future	2,543.4500	2.5434	2,541.4900	2.5415	(0.077)	0	0	0
2015/07/03	R208	05/11/2015	7.74	Put	Bond Future	1,957.6900	1.9577	1,950.4600	1.9505	(0.369)	0	0	0
2015/07/03	R208	05/11/2015	7.75	Call	Bond Future	850.5000	0.8505	846.8900	0.8469	(0.424)	0	0	0
2015/07/03	R208	05/11/2015	7.76	Call	Bond Future	866.8900	0.8669	863.2800	0.8633	(0.416)	0	0	0
2015/07/03	R208	05/11/2015	8.48	Put	Bond Future	600.7200	0.6007	595.1300	0.5951	(0.931)	0	0	2,200
2015/07/03	R208	05/11/2015	7.74	Call	Bond Future	834.5200	0.8345	830.9200	0.8309	(0.431)	0	0	0
2015/07/03	R208	05/11/2015	7.76	Put	Bond Future	1,905.6000	1.9056	1,898.3600	1.8984	(0.380)	0	0	0
2015/07/03	R208	05/11/2015	7.75	Put	Bond Future	1,931.4300	1.9314	1,924.1900	1.9242	(0.375)	0	0	0
2015/07/03	R208	04/02/2016			Bond Future	8.0735	96.9425	8.0725	96.9463	(0.012)	0.0000	0.0000	0
2015/07/03	R208	04/02/2016	7.74	Put	Bond Future	2,415.6300	2.4156	2,409.6800	2.4097	(0.246)	0	0	0
2015/07/03	R208	04/02/2016	7.76	Put	Bond Future	2,366.2600	2.3663	2,360.3100	2.3603	(0.251)	0	0	0
2015/07/03	R208	04/02/2016	7.75	Put	Bond Future	2,390.7200	2.3907	2,384.7700	2.3848	(0.249)	0	0	0
2015/07/03	R208	04/02/2016	7.76	Call	Bond Future	1,101.7700	1.1018	1,099.5800	1.0996	(0.199)	0	0	0
2015/07/03	R208	04/02/2016	7.74	Call	Bond Future	1,069.7700	1.0698	1,067.5800	1.0676	(0.205)	0	0	0
2015/07/03	R208	04/02/2016	7.75	Call	Bond Future	1,085.5600	1.0856	1,083.3700	1.0834	(0.202)	0	0	0
2015/07/03	R209	06/08/2015	8.99	Put	Bond Future	902.0800	0.9021	881.0700	0.8811	(2.329)	0	0	0
2015/07/03	R209	06/08/2015			Bond Future	8.8408	77.8869	8.8401	77.8924	(0.008)	0.0000	0.0000	28,487
2015/07/03	R209	06/08/2015	9.01	Put	Bond Future	847.8200	0.8478	827.1800	0.8272	(2.434)	0	0	0
2015/07/03	R209	06/08/2015	9.90	Call	Bond Future	7,483.5900	7.4836	7,486.8900	7.4869	0.044	0	0	0
2015/07/03	R209	06/08/2015	9.00	Call	Bond Future	2,074.0300	2.0740	2,058.7000	2.0587	(0.739)	0	0	0
2015/07/03	R209	06/08/2015	9.01	Call	Bond Future	2,121.6900	2.1217	2,106.5400	2.1065	(0.714)	0	0	0
2015/07/03	R209	06/08/2015	8.99	Call	Bond Future	2,027.0800	2.0271	2,011.5600	2.0116	(0.766)	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
2015/07/03	R209	06/08/2015	9.00	Put	Bond Future	874.5400	0.8745	853.7200	0.8537	(2.381)	0	0	0
2015/07/03	R209	06/08/2015	9.90	Put	Bond Future	22.0300	0.0220	19.8400	0.0198	(9.941)	0	0	2,914
2015/07/03	R209	05/11/2015	9.25	Call	Bond Future	4,174.6200	4.1746	4,167.9100	4.1679	(0.161)	0	0	0
2015/07/03	R209	05/11/2015	7.99	Put	Bond Future	7,826.1000	7.8261	7,816.0700	7.8161	(0.128)	0	0	0
2015/07/03	R209	05/11/2015			Bond Future	8.8985	75.9691	8.8979	75.9740	(0.007)	0.0000	0.0000	29
2015/07/03	R209	05/11/2015	8.01	Put	Bond Future	7,676.5700	7.6766	7,666.4100	7.6664	(0.132)	0	0	0
2015/07/03	R209	05/11/2015	9.25	Put	Bond Future	1,593.4100	1.5934	1,581.8700	1.5819	(0.724)	0	0	900
2015/07/03	R209	05/11/2015	7.99	Call	Bond Future	474.3000	0.4743	469.1000	0.4691	(1.096)	0	0	0
2015/07/03	R209	05/11/2015	8.00	Put	Bond Future	7,750.7400	7.7507	7,740.6500	7.7407	(0.130)	0	0	0
2015/07/03	R209	05/11/2015	8.00	Call	Bond Future	485.6100	0.4856	480.3500	0.4803	(1.083)	0	0	0
2015/07/03	R209	05/11/2015	8.01	Call	Bond Future	497.9700	0.4980	492.6400	0.4926	(1.070)	0	0	0
2015/07/03	R209	04/02/2016	8.75	Put	Bond Future	4,389.9200	4.3899	4,379.0500	4.3790	(0.248)	0	0	0
2015/07/03	R209	04/02/2016	8.74	Call	Bond Future	2,852.4500	2.8525	2,846.5700	2.8466	(0.206)	0	0	0
2015/07/03	R209	04/02/2016			Bond Future	8.9485	77.2569	8.9478	77.2619	(0.007)	0.0000	0.0000	0
2015/07/03	R209	04/02/2016	8.75	Call	Bond Future	2,885.6100	2.8856	2,879.7400	2.8797	(0.203)	0	0	0
2015/07/03	R209	04/02/2016	8.76	Call	Bond Future	2,919.2300	2.9192	2,913.3600	2.9134	(0.201)	0	0	0
2015/07/03	R209	04/02/2016	8.74	Put	Bond Future	4,433.7400	4.4337	4,422.8600	4.4229	(0.245)	0	0	0
2015/07/03	R209	04/02/2016	8.76	Put	Bond Future	4,346.6700	4.3467	4,335.8000	4.3358	(0.250)	0	0	0
2015/07/03	R210	06/08/2015	179.01	Call	Bond Future	464.3100	0.4643	494.0500	0.4941	6.405	0	0	0
2015/07/03	R210	06/08/2015			Bond Future	179.4743	179.4743	179.5040	179.5040	0.017	0.0000	0.0000	1,207
2015/07/03	R210	06/08/2015	178.99	Call	Bond Future	484.3100	0.4843	514.0500	0.5141	6.141	0	0	0
2015/07/03	R210	06/08/2015	179.00	Call	Bond Future	474.3100	0.4743	504.0500	0.5041	6.270	0	0	0
2015/07/03	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R210	05/11/2015			Bond Future	180.1760	180.1760	180.2046	180.2046	0.016	0.0000	0.0000	0
2015/07/03	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R210	05/11/2015	181.99	Put	Bond Future	1,813.9600	1.8140	1,785.3800	1.7854	(1.576)	0	0	0
2015/07/03	R210	05/11/2015	182.01	Put	Bond Future	1,833.9600	1.8340	1,805.3800	1.8054	(1.558)	0	0	0
2015/07/03	R210	05/11/2015	182.00	Put	Bond Future	1,823.9600	1.8240	1,795.3800	1.7954	(1.567)	0	0	0
2015/07/03	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R211	06/08/2015			Bond Future	134.1155	134.1155	134.1345	134.1345	0.014	0.0000	0.0000	1,120
2015/07/03	R211	06/08/2015	134.99	Put	Bond Future	874.5100	0.8745	855.4900	0.8555	(2.175)	0	0	0
2015/07/03	R211	06/08/2015	135.01	Put	Bond Future	894.5100	0.8945	875.4900	0.8755	(2.126)	0	0	0
2015/07/03	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R211	06/08/2015	135.00	Put	Bond Future	884.5100	0.8845	865.4900	0.8655	(2.150)	0	0	0
2015/07/03	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R211	05/11/2015			Bond Future	136.2327	136.2327	136.2507	136.2507	0.013	0.0000	0.0000	0
2015/07/03	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R211	05/11/2015	134.99	Call	Bond Future	1,242.7100	1.2427	1,260.6800	1.2607	1.446	0	0	0
2015/07/03	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R211	05/11/2015	135.00	Call	Bond Future	1,232.7100	1.2327	1,250.6800	1.2507	1.458	0	0	0
2015/07/03	R211	05/11/2015	135.01	Call	Bond Future	1,222.7100	1.2227	1,240.6800	1.2407	1.470	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
2015/07/03	R212	06/08/2015	141.01	Put	Bond Future	1,723.1900	1.7232	1,699.9600	1.7000	(1.348)	0	0	0
2015/07/03	R212	06/08/2015			Bond Future	139.2868	139.2868	139.3100	139.3100	0.017	0.0000	0.0000	1,046
2015/07/03	R212	06/08/2015	141.00	Put	Bond Future	1,713.1900	1.7132	1,689.9600	1.6900	(1.356)	0	0	0
2015/07/03	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R212	06/08/2015	140.99	Put	Bond Future	1,703.1900	1.7032	1,679.9600	1.6800	(1.364)	0	0	0
2015/07/03	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R212	05/11/2015			Bond Future	141.4857	141.4857	141.5079	141.5079	0.016	0.0000	0.0000	0
2015/07/03	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R212	05/11/2015	145.99	Put	Bond Future	4,504.3400	4.5043	4,482.1200	4.4821	(0.493)	0	0	0
2015/07/03	R212	05/11/2015	146.01	Put	Bond Future	4,524.3400	4.5243	4,502.1200	4.5021	(0.491)	0	0	0
2015/07/03	R212	05/11/2015	146.00	Put	Bond Future	4,514.3400	4.5143	4,492.1200	4.4921	(0.492)	0	0	0
2015/07/03	R213	06/08/2015			Bond Future	8.7279	88.5777	8.7271	88.5836	(0.009)	0.0000	0.0000	17,330
2015/07/03	R213	06/08/2015	8.49	Put	Bond Future	2,450.0100	2.4500	2,429.1300	2.4291	(0.852)	0	0	0
2015/07/03	R213	06/08/2015	8.51	Put	Bond Future	2,342.1600	2.3422	2,320.9700	2.3210	(0.905)	0	0	0
2015/07/03	R213	06/08/2015	8.49	Call	Bond Future	629.7800	0.6298	614.7800	0.6148	(2.382)	0	0	0
2015/07/03	R213	06/08/2015	8.50	Put	Bond Future	2,395.6900	2.3957	2,374.6500	2.3747	(0.878)	0	0	0
2015/07/03	R213	06/08/2015	8.50	Call	Bond Future	653.0700	0.6531	637.9100	0.6379	(2.321)	0	0	0
2015/07/03	R213	06/08/2015	8.51	Call	Bond Future	677.0500	0.6770	661.7400	0.6617	(2.261)	0	0	0
2015/07/03	R213	05/11/2015	7.76	Call	Bond Future	336.8600	0.3369	332.6400	0.3326	(1.253)	0	0	0
2015/07/03	R213	05/11/2015			Bond Future	8.7923	86.4327	8.7916	86.4379	(0.008)	0.0000	0.0000	0
2015/07/03	R213	05/11/2015	7.74	Call	Bond Future	320.2600	0.3203	316.1600	0.3162	(1.280)	0	0	0
2015/07/03	R213	05/11/2015	7.75	Call	Bond Future	328.4700	0.3285	324.3100	0.3243	(1.266)	0	0	0
2015/07/03	R213	05/11/2015	7.74	Put	Bond Future	8,674.5500	8.6746	8,665.3200	8.6653	(0.106)	0	0	0
2015/07/03	R213	05/11/2015	7.76	Put	Bond Future	8,521.9200	8.5219	8,512.5700	8.5126	(0.110)	0	0	0
2015/07/03	R213	05/11/2015	7.75	Put	Bond Future	8,598.0900	8.5981	8,588.8000	8.5888	(0.108)	0	0	0
2015/07/03	R213	04/02/2016			Bond Future	8.8501	87.8975	8.8494	87.9027	(0.008)	0.0000	0.0000	0
2015/07/03	R213	04/02/2016	8.75	Call	Bond Future	3,103.6800	3.1037	3,098.3000	3.0983	(0.173)	0	0	0
2015/07/03	R213	04/02/2016	8.74	Put	Bond Future	3,881.7200	3.8817	3,871.0400	3.8710	(0.275)	0	0	0
2015/07/03	R213	04/02/2016	8.76	Put	Bond Future	3,803.1100	3.8031	3,792.4600	3.7925	(0.280)	0	0	0
2015/07/03	R213	04/02/2016	8.75	Put	Bond Future	3,842.1300	3.8421	3,831.4700	3.8315	(0.277)	0	0	0
2015/07/03	R213	04/02/2016	8.76	Call	Bond Future	3,138.8100	3.1388	3,133.4400	3.1334	(0.171)	0	0	0
2015/07/03	R213	04/02/2016	8.74	Call	Bond Future	3,069.0300	3.0690	3,063.6300	3.0636	(0.176)	0	0	0
2015/07/03	R214	06/08/2015	8.76	Put	Bond Future	2,023.8400	2.0238	1,999.8800	1.9999	(1.184)	0	0	0
2015/07/03	R214	06/08/2015			Bond Future	8.8797	79.0192	8.8790	79.0248	(0.008)	0.0000	0.0000	22,215
2015/07/03	R214	06/08/2015	8.75	Put	Bond Future	2,073.8700	2.0739	2,049.9900	2.0500	(1.151)	0	0	0
2015/07/03	R214	06/08/2015	8.74	Call	Bond Future	984.8000	0.9848	966.5800	0.9666	(1.850)	0	0	0
2015/07/03	R214	06/08/2015	8.75	Call	Bond Future	1,016.5000	1.0165	998.1900	0.9982	(1.801)	0	0	0
2015/07/03	R214	06/08/2015	8.76	Call	Bond Future	1,048.8500	1.0489	1,030.4600	1.0305	(1.753)	0	0	0
2015/07/03	R214	06/08/2015	8.74	Put	Bond Future	2,124.6800	2.1247	2,100.8900	2.1009	(1.120)	0	0	0
2015/07/03	R214	05/11/2015			Bond Future	8.9366	76.9765	8.9360	76.9814	(0.007)	0.0000	0.0000	0
2015/07/03	R214	05/11/2015	7.99	Put	Bond Future	8,663.9500	8.6639	8,653.7000	8.6537	(0.118)	0	0	0
2015/07/03	R214	05/11/2015	8.00	Put	Bond Future	8,581.2500	8.5813	8,570.9400	8.5709	(0.120)	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
2015/07/03	R214	05/11/2015	8.01	Put	Bond Future	8,498.9400	8.4989	8,488.5600	8.4886	(0.122)	0	0	0
2015/07/03	R214	05/11/2015	7.99	Call	Bond Future	460.5600	0.4606	455.2500	0.4552	(1.153)	0	0	0
2015/07/03	R214	05/11/2015	8.00	Call	Bond Future	471.8400	0.4718	466.4700	0.4665	(1.138)	0	0	0
2015/07/03	R214	05/11/2015	8.01	Call	Bond Future	483.3400	0.4833	477.9000	0.4779	(1.126)	0	0	0
2015/07/03	R214	04/02/2016			Bond Future	8.9879	78.2809	8.9872	78.2860	(0.007)	0.0000	0.0000	4,320
2015/07/03	R214	04/02/2016	7.99	Put	Bond Future	9,572.8100	9.5728	9,562.8500	9.5628	(0.104)	0	0	0
2015/07/03	R214	04/02/2016	8.00	Call	Bond Future	995.8000	0.9958	990.8500	0.9908	(0.497)	0	0	0
2015/07/03	R214	04/02/2016	8.01	Call	Bond Future	1,012.1200	1.0121	1,007.1400	1.0071	(0.492)	0	0	0
2015/07/03	R214	04/02/2016	7.99	Call	Bond Future	979.6600	0.9797	974.7500	0.9747	(0.501)	0	0	0
2015/07/03	R214	04/02/2016	8.01	Put	Bond Future	9,417.9400	9.4179	9,407.9100	9.4079	(0.106)	0	0	0
2015/07/03	R214	04/02/2016	8.00	Put	Bond Future	9,495.2000	9.4952	9,485.2000	9.4852	(0.105)	0	0	0
2015/07/03	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R248	06/08/2015			Bond Future	8.9353	101.9610	8.9346	101.9684	(0.008)	0.0000	0.0000	41,313
2015/07/03	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R248	06/08/2015	8.74	Put	Bond Future	2,060.8400	2.0608	2,053.4800	2.0535	(0.357)	0	0	0
2015/07/03	R248	06/08/2015	8.76	Put	Bond Future	1,846.3200	1.8463	1,838.9600	1.8390	(0.399)	0	0	0
2015/07/03	R248	06/08/2015	8.75	Put	Bond Future	1,953.4800	1.9535	1,946.1200	1.9461	(0.377)	0	0	0
2015/07/03	R248	05/11/2015	8.01	Put	Bond Future	11,061.7200	11.0617	11,055.2700	11.0553	(0.058)	0	0	0
2015/07/03	R248	05/11/2015			Bond Future	8.9937	99.1417	8.9931	99.1482	(0.007)	0.0000	0.0000	0
2015/07/03	R248	05/11/2015	8.00	Put	Bond Future	11,185.1800	11.1852	11,178.7300	11.1787	(0.058)	0	0	0
2015/07/03	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R248	05/11/2015	7.99	Put	Bond Future	11,308.8900	11.3089	11,302.4400	11.3024	(0.057)	0	0	0
2015/07/03	R248	04/02/2016	8.99	Put	Bond Future	574.6100	0.5746	567.9300	0.5679	(1.163)	0	0	0
2015/07/03	R248	04/02/2016			Bond Future	9.0465	100.8218	9.0458	100.8284	(0.007)	0.0000	0.0000	0
2015/07/03	R248	04/02/2016	9.00	Put	Bond Future	472.4000	0.4724	465.7200	0.4657	(1.414)	0	0	0
2015/07/03	R248	04/02/2016	9.01	Put	Bond Future	370.3800	0.3704	363.7000	0.3637	(1.804)	0	0	0
2015/07/03	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/03	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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