



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/07/2015 TO 17/07/2015

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
2015/07/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	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
2015/07/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2025	06/08/2015			Bond Future	122.0185	122.0185	122.0383	122.0383	0.016	0.0000	0.0000	38
2015/07/17	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2025	06/08/2015	120.99	Call	Bond Future	1,028.4900	1.0285	1,048.3500	1.0483	1.931	0	0	0
2015/07/17	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2025	06/08/2015	121.00	Call	Bond Future	1,018.4900	1.0185	1,038.3500	1.0383	1.950	0	0	0
2015/07/17	2025	06/08/2015	121.01	Call	Bond Future	1,008.4900	1.0085	1,028.3500	1.0283	1.969	0	0	0
2015/07/17	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2025	05/11/2015			Bond Future	123.9246	123.9246	123.9423	123.9423	0.014	0.0000	0.0000	0
2015/07/17	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2025	05/11/2015	123.01	Call	Bond Future	914.5800	0.9146	932.3200	0.9323	1.940	0	0	0
2015/07/17	2025	05/11/2015	122.99	Call	Bond Future	934.5800	0.9346	952.3200	0.9523	1.898	0	0	0
2015/07/17	2025	05/11/2015	123.00	Call	Bond Future	924.5800	0.9246	942.3200	0.9423	1.919	0	0	0
2015/07/17	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2030	06/08/2015			Bond Future	8.5065	96.0852	8.5007	96.1317	(0.068)	0.0000	0.0000	7,281
2015/07/17	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2030	06/08/2015	7.74	Put	Bond Future	6,410.5400	6.4105	6,364.0200	6.3640	(0.726)	0	0	0
2015/07/17	2030	06/08/2015	7.76	Put	Bond Future	6,235.8000	6.2358	6,189.2800	6.1893	(0.746)	0	0	0
2015/07/17	2030	06/08/2015	7.75	Put	Bond Future	6,323.1200	6.3231	6,276.6000	6.2766	(0.736)	0	0	0
2015/07/17	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2030	05/11/2015			Bond Future	8.5669	97.5862	8.5612	97.6315	(0.067)	0.0000	0.0000	0
2015/07/17	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2030	05/11/2015	8.49	Put	Bond Future	608.0200	0.6080	562.6700	0.5627	(7.459)	0	0	0
2015/07/17	2030	05/11/2015	8.51	Put	Bond Future	449.3900	0.4494	404.0400	0.4040	(10.091)	0	0	0
2015/07/17	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2030	05/11/2015	8.50	Put	Bond Future	528.6600	0.5287	483.3100	0.4833	(8.578)	0	0	0
2015/07/17	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2032	06/08/2015			Bond Future	8.5915	100.0096	8.5857	100.0592	(0.067)	0.0000	0.0000	1,579
2015/07/17	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2032	06/08/2015	8.50	Put	Bond Future	789.3500	0.7894	739.7600	0.7398	(6.282)	0	0	0
2015/07/17	2032	06/08/2015	8.49	Put	Bond Future	876.1900	0.8762	826.6000	0.8266	(5.660)	0	0	0
2015/07/17	2032	06/08/2015	8.51	Put	Bond Future	702.6200	0.7026	653.0300	0.6530	(7.058)	0	0	0
2015/07/17	2032	05/11/2015			Bond Future	8.6525	97.4176	8.6468	97.4661	(0.066)	0.0000	0.0000	0
2015/07/17	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2032	05/11/2015	7.99	Put	Bond Future	5,845.4500	5.8454	5,796.9100	5.7969	(0.830)	0	0	0

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2015/07/17	2032	05/11/2015	8.01	Put	Bond Future	5,661.6100	5.6616	5,613.0700	5.6131	(0.857)	0	0	0
2015/07/17	2032	05/11/2015	8.00	Put	Bond Future	5,753.4700	5.7535	5,704.9300	5.7049	(0.844)	0	0	0
2015/07/17	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2032	04/02/2016			Bond Future	8.7037	99.0632	8.6977	99.1128	(0.068)	0.0000	0.0000	0
2015/07/17	2032	04/02/2016	8.69	Put	Bond Future	114.1500	0.1141	64.5700	0.0646	(43.434)	0	0	0
2015/07/17	2032	04/02/2016	8.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2032	04/02/2016	8.70	Put	Bond Future	30.6300	0.0306	0.0000	0.0000	(100.000)	0	0	0
2015/07/17	2032	04/02/2016	8.71	Call	Bond Future	52.7900	0.0528	102.3700	0.1024	93.919	0	0	0
2015/07/17	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	18.9500	0.0190	100.000	0	0	0
2015/07/17	2037	06/08/2015			Bond Future	8.7306	98.0521	8.7198	98.1543	(0.124)	0.0000	0.0000	42,638
2015/07/17	2037	06/08/2015	8.75	Call	Bond Future	183.1200	0.1831	285.3500	0.2854	55.827	0	0	0
2015/07/17	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2037	06/08/2015	8.76	Call	Bond Future	277.3500	0.2773	379.5800	0.3796	36.860	0	0	0
2015/07/17	2037	06/08/2015	8.74	Call	Bond Future	88.7500	0.0888	190.9800	0.1910	115.189	0	0	0
2015/07/17	2037	05/11/2015	7.99	Put	Bond Future	7,924.2700	7.9243	7,822.3500	7.8224	(1.286)	0	0	0
2015/07/17	2037	05/11/2015	8.01	Put	Bond Future	7,713.6800	7.7137	7,611.7600	7.6118	(1.321)	0	0	0
2015/07/17	2037	05/11/2015			Bond Future	8.7881	99.5837	8.7772	99.6857	(0.124)	0.0000	0.0000	0
2015/07/17	2037	05/11/2015	8.00	Put	Bond Future	7,818.8900	7.8189	7,716.9700	7.7170	(1.304)	0	0	0
2015/07/17	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2037	04/02/2016	8.75	Put	Bond Future	815.0800	0.8151	711.2000	0.7112	(12.745)	0	0	0
2015/07/17	2037	04/02/2016			Bond Future	8.8377	97.0077	8.8264	97.1116	(0.127)	0.0000	0.0000	0
2015/07/17	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2037	04/02/2016	8.74	Put	Bond Future	908.7000	0.9087	804.8200	0.8048	(11.432)	0	0	0
2015/07/17	2037	04/02/2016	8.76	Put	Bond Future	721.5900	0.7216	617.7100	0.6177	(14.396)	0	0	0
2015/07/17	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2038	06/08/2015			Bond Future	125.2814	125.2814	125.3029	125.3029	0.017	0.0000	0.0000	4,218
2015/07/17	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2038	06/08/2015	127.99	Put	Bond Future	2,708.6400	2.7086	2,687.0800	2.6871	(0.796)	0	0	0
2015/07/17	2038	06/08/2015	128.01	Put	Bond Future	2,728.6400	2.7286	2,707.0800	2.7071	(0.790)	0	0	0
2015/07/17	2038	06/08/2015	128.00	Put	Bond Future	2,718.6400	2.7186	2,697.0800	2.6971	(0.793)	0	0	0
2015/07/17	2038	05/11/2015			Bond Future	127.2384	127.2384	127.2578	127.2578	0.015	0.0000	0.0000	0
2015/07/17	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2038	05/11/2015	133.99	Put	Bond Future	6,751.5600	6.7516	6,732.1900	6.7322	(0.287)	0	0	0
2015/07/17	2038	05/11/2015	134.01	Put	Bond Future	6,771.5600	6.7716	6,752.1900	6.7522	(0.286)	0	0	0
2015/07/17	2038	05/11/2015	134.00	Put	Bond Future	6,761.5600	6.7616	6,742.1900	6.7422	(0.286)	0	0	0
2015/07/17	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	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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2015/07/17	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	10.8300	0.0108	100.000	0	0	0
2015/07/17	2044	06/08/2015			Bond Future	8.7697	100.0743	8.7590	100.1863	(0.123)	0.0000	0.0000	13,321
2015/07/17	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2044	06/08/2015	8.74	Put	Bond Future	309.7400	0.3097	197.7900	0.1978	(36.143)	0	0	0
2015/07/17	2044	06/08/2015	8.76	Put	Bond Future	101.1200	0.1011	0.0000	0.0000	(100.000)	0	0	0
2015/07/17	2044	06/08/2015	8.75	Put	Bond Future	205.3400	0.2053	93.3900	0.0934	(54.519)	0	0	0
2015/07/17	2044	05/11/2015			Bond Future	8.8239	101.6376	8.8130	101.7493	(0.123)	0.0000	0.0000	0
2015/07/17	2044	05/11/2015	8.24	Put	Bond Future	6,321.3700	6.3214	6,209.7500	6.2098	(1.766)	0	0	0
2015/07/17	2044	05/11/2015	8.26	Put	Bond Future	6,093.8100	6.0938	5,982.1900	5.9822	(1.832)	0	0	0
2015/07/17	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2044	05/11/2015	8.25	Put	Bond Future	6,207.4800	6.2075	6,095.8600	6.0959	(1.798)	0	0	0
2015/07/17	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2044	04/02/2016			Bond Future	8.8707	98.9710	8.8596	99.0848	(0.126)	0.0000	0.0000	0
2015/07/17	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2044	04/02/2016	9.01	Call	Bond Future	1,399.6000	1.3996	1,513.4200	1.5134	8.132	0	0	0
2015/07/17	2044	04/02/2016	8.99	Call	Bond Future	1,200.6800	1.2007	1,314.5000	1.3145	9.480	0	0	0
2015/07/17	2044	04/02/2016	9.00	Call	Bond Future	1,300.2300	1.3002	1,414.0500	1.4141	8.754	0	0	0
2015/07/17	2046	06/08/2015	129.01	Put	Bond Future	5,925.7900	5.9258	5,904.2100	5.9042	(0.364)	0	0	0
2015/07/17	2046	06/08/2015			Bond Future	123.0842	123.0842	123.1058	123.1058	0.018	0.0000	0.0000	5,722
2015/07/17	2046	06/08/2015	129.00	Put	Bond Future	5,915.7900	5.9158	5,894.2100	5.8942	(0.365)	0	0	0
2015/07/17	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2046	06/08/2015	128.99	Put	Bond Future	5,905.7900	5.9058	5,884.2100	5.8842	(0.365)	0	0	0
2015/07/17	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2046	05/11/2015			Bond Future	123.6011	123.6011	123.6204	123.6204	0.016	0.0000	0.0000	0
2015/07/17	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2046	05/11/2015	132.99	Put	Bond Future	9,388.8600	9.3889	9,369.6000	9.3696	(0.205)	0	0	0
2015/07/17	2046	05/11/2015	133.01	Put	Bond Future	9,408.8600	9.4089	9,389.6000	9.3896	(0.205)	0	0	0
2015/07/17	2046	05/11/2015	133.00	Put	Bond Future	9,398.8600	9.3989	9,379.6000	9.3796	(0.205)	0	0	0
2015/07/17	2050	06/08/2015			Bond Future	132.2540	132.2540	132.9183	132.9183	0.502	0.0000	0.0000	3,821
2015/07/17	2050	06/08/2015	136.99	Put	Bond Future	4,736.0300	4.7360	4,071.6500	4.0717	(14.028)	0	0	0
2015/07/17	2050	06/08/2015	137.01	Put	Bond Future	4,756.0300	4.7560	4,091.6500	4.0917	(13.969)	0	0	0
2015/07/17	2050	06/08/2015	137.00	Put	Bond Future	4,746.0300	4.7460	4,081.6500	4.0817	(13.999)	0	0	0
2015/07/17	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2050	05/11/2015			Bond Future	134.3198	134.3198	134.9920	134.9920	0.500	0.0000	0.0000	0
2015/07/17	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2050	05/11/2015	144.99	Put	Bond Future	10,670.1600	10.6702	9,997.9600	9.9980	(6.300)	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
2015/07/17	2050	05/11/2015	145.01	Put	Bond Future	10,690.1600	10.6902	10,017.9600	10.0180	(6.288)	0	0	0
2015/07/17	2050	05/11/2015	145.00	Put	Bond Future	10,680.1600	10.6802	10,007.9600	10.0080	(6.294)	0	0	0
2015/07/17	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	AL37	06/08/2015			Index Future	461.5650	461.5650	461.2140	461.2140	(0.076)	0.0000	0.0000	26
2015/07/17	AL37	05/11/2015			Index Future	468.8530	468.8530	468.4860	468.4860	(0.078)	0.0000	0.0000	0
2015/07/17	AL7T	06/08/2015			Index Future	547.2990	547.2990	547.1730	547.1730	(0.023)	0.0000	0.0000	1
2015/07/17	AL7T	05/11/2015			Index Future	555.9400	555.9400	555.8010	555.8010	(0.025)	0.0000	0.0000	0
2015/07/17	ALBI	06/08/2015			Index Future	499.3730	499.3730	499.4620	499.4620	0.018	0.0000	0.0000	507
2015/07/17	ALBI	05/11/2015			Index Future	507.2580	507.2580	507.3370	507.3370	0.016	0.0000	0.0000	103
2015/07/17	ALBI	04/02/2016			Index Future	515.8190	515.8190	515.9020	515.9020	0.016	0.0000	0.0000	0
2015/07/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/07/17	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/07/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	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
2015/07/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/17	EL28	06/08/2015	125.00	Call	Bond Future	499.9200	0.4999	522.1400	0.5221	4.445	0	0	0
2015/07/17	EL28	06/08/2015			Bond Future	125.4999	125.4999	125.5221	125.5221	0.018	0.0000	0.0000	0
2015/07/17	EL28	06/08/2015	125.01	Call	Bond Future	489.9200	0.4899	512.1400	0.5121	4.535	0	0	0
2015/07/17	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	EL28	06/08/2015	124.99	Call	Bond Future	509.9200	0.5099	532.1400	0.5321	4.358	0	0	0
2015/07/17	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	EL28	05/11/2015	126.99	Put	Bond Future	1,077.4400	1.0774	1,057.2600	1.0573	(1.873)	0	0	0
2015/07/17	EL28	05/11/2015			Bond Future	125.9126	125.9126	125.9327	125.9327	0.016	0.0000	0.0000	0
2015/07/17	EL28	05/11/2015	127.01	Put	Bond Future	1,097.4400	1.0974	1,077.2600	1.0773	(1.839)	0	0	0
2015/07/17	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	EL28	05/11/2015	127.00	Put	Bond Future	1,087.4400	1.0874	1,067.2600	1.0673	(1.856)	0	0	0
2015/07/17	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	ES33	06/08/2015			Bond Future	9.6229	85.0111	9.6068	85.1295	(0.168)	0.0000	0.0000	6,396
2015/07/17	ES33	06/08/2015	9.59	Put	Bond Future	241.4200	0.2414	123.0400	0.1230	(49.035)	0	0	0
2015/07/17	ES33	06/08/2015	9.61	Put	Bond Future	94.6200	0.0946	0.0000	0.0000	(100.000)	0	0	0
2015/07/17	ES33	06/08/2015	9.60	Put	Bond Future	167.9700	0.1680	49.5900	0.0496	(70.477)	0	0	0
2015/07/17	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	23.7600	0.0238	100.000	0	0	0
2015/07/17	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	ES33	05/11/2015	9.00	Put	Bond Future	5,380.5300	5.3805	5,261.9800	5.2620	(2.203)	0	0	0
2015/07/17	ES33	05/11/2015			Bond Future	9.7118	82.5528	9.6953	82.6714	(0.169)	0.0000	0.0000	0
2015/07/17	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	ES33	05/11/2015	8.99	Put	Bond Future	5,459.8600	5.4599	5,341.3100	5.3413	(2.171)	0	0	0
2015/07/17	ES33	05/11/2015	9.01	Put	Bond Future	5,301.3000	5.3013	5,182.7500	5.1827	(2.236)	0	0	0
2015/07/17	ES33	04/02/2016	10.01	Call	Bond Future	1,511.6800	1.5117	1,632.4600	1.6325	7.990	0	0	0
2015/07/17	ES33	04/02/2016			Bond Future	9.7939	83.9472	9.7770	84.0679	(0.174)	0.0000	0.0000	0
2015/07/17	ES33	04/02/2016	9.99	Call	Bond Future	1,373.5500	1.3735	1,494.3300	1.4943	8.793	0	0	0
2015/07/17	ES33	04/02/2016	10.00	Call	Bond Future	1,442.6600	1.4427	1,563.4400	1.5634	8.372	0	0	0
2015/07/17	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	GOVI	06/08/2015			GOVI	495.6020	495.6020	495.5960	495.5960	(0.001)	0.0000	0.0000	470
2015/07/17	GOVI	06/08/2015	499.99	Put	GOVI	43,880.0000	4.3880	43,940.0000	4.3940	0.137	0	0	0
2015/07/17	GOVI	06/08/2015	500.01	Put	GOVI	44,080.0000	4.4080	44,140.0000	4.4140	0.136	0	0	0
2015/07/17	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	GOVI	06/08/2015	500.00	Put	GOVI	43,980.0000	4.3980	44,040.0000	4.4040	0.136	0	0	0
2015/07/17	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	GOVI	05/11/2015			GOVI	503.4270	503.4270	503.4110	503.4110	(0.003)	0.0000	0.0000	28

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/17	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	GOVI	05/11/2015	529.99	Put	GOVI	265,630.0000	26.5630	265,790.0000	26.5790	0.060	0	0	0
2015/07/17	GOVI	05/11/2015	530.01	Put	GOVI	265,830.0000	26.5830	265,990.0000	26.5990	0.060	0	0	0
2015/07/17	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	GOVI	05/11/2015	530.00	Put	GOVI	265,730.0000	26.5730	265,890.0000	26.5890	0.060	0	0	0
2015/07/17	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	GOVI	04/02/2016			GOVI	511.9240	511.9240	511.9090	511.9090	(0.003)	0.0000	0.0000	0
2015/07/17	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	GOVI	04/02/2016	511.99	Put	GOVI	660.0000	0.0660	810.0000	0.0810	22.727	0	0	0
2015/07/17	GOVI	04/02/2016	512.01	Put	GOVI	860.0000	0.0860	1,010.0000	0.1010	17.442	0	0	0
2015/07/17	GOVI	04/02/2016	512.00	Put	GOVI	760.0000	0.0760	910.0000	0.0910	19.737	0	0	0
2015/07/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/07/17	IGOV	06/08/2015			Index Future	229.0010	229.0010	229.1580	229.1580	0.069	0.0000	0.0000	1,068
2015/07/17	IGOV	05/11/2015			Index Future	232.6170	232.6170	232.7710	232.7710	0.066	0.0000	0.0000	17
2015/07/17	IGOV	04/02/2016			Index Future	236.5430	236.5430	236.7010	236.7010	0.067	0.0000	0.0000	0
2015/07/17	ILBI	06/08/2015			Index Future	621.3320	621.3320	621.7350	621.7350	0.065	0.0000	0.0000	159
2015/07/17	ILBI	05/11/2015			Index Future	631.4130	631.4130	631.8200	631.8200	0.064	0.0000	0.0000	0
2015/07/17	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/07/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/07/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/07/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/07/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/07/17	JBAF	19/08/2015			Jibar Tradeable Future	6.3000	93.7000	6.3000	93.7000	0.000	0.0000	0.0000	0
2015/07/17	JBAF	16/09/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/07/17	JBAF	21/10/2015			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/07/17	JBAF	18/11/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	0
2015/07/17	JBAF	15/12/2015			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2015/07/17	JBAF	17/02/2016			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	2,000
2015/07/17	JBAF	16/03/2016			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2015/07/17	JBAF	15/06/2016			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	0
2015/07/17	JBAF	21/09/2016			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2015/07/17	JBAF	21/12/2016			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2015/07/17	JBAF	15/03/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2015/07/17	JBAF	21/06/2017			Jibar Tradeable Future	7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000	0
2015/07/17	R023	06/08/2015	8.24	Call	Bond Future	1,892.9200	1.8929	1,792.2400	1.7922	(5.319)	0	0	0
2015/07/17	R023	06/08/2015	9.07	Put	Bond Future	0.1700	0.0002	0.1500	0.0002	(11.765)	0	0	911

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/17	R023	06/08/2015			Bond Future	7.9235		102.4961	7.9428	102.3883	0.244	0.0000	0.0000	20,973
2015/07/17	R023	06/08/2015	8.26	Put	Bond Future	133.1800		0.1332	139.2800	0.1393	4.580	0	0	0
2015/07/17	R023	06/08/2015	9.07	Call	Bond Future	6,134.6600		6.1347	6,026.8900	6.0269	(1.757)	0	0	0
2015/07/17	R023	06/08/2015	8.25	Put	Bond Future	141.1800		0.1412	147.7500	0.1478	4.654	0	0	0
2015/07/17	R023	06/08/2015	8.24	Put	Bond Future	149.6300		0.1496	156.7000	0.1567	4.725	0	0	0
2015/07/17	R023	06/08/2015	8.25	Call	Bond Future	1,938.9200		1.9389	1,837.7400	1.8377	(5.218)	0	0	0
2015/07/17	R023	06/08/2015	8.26	Call	Bond Future	1,985.3200		1.9853	1,883.6700	1.8837	(5.120)	0	0	0
2015/07/17	R023	05/11/2015			Bond Future	7.9934		100.1747	8.0140	100.0633	0.258	0.0000	0.0000	0
2015/07/17	R023	05/11/2015	7.99	Put	Bond Future	1,635.4900		1.6355	1,683.8300	1.6838	2.956	0	0	0
2015/07/17	R023	05/11/2015	8.01	Put	Bond Future	1,582.6800		1.5827	1,629.8400	1.6298	2.980	0	0	0
2015/07/17	R023	05/11/2015	7.99	Call	Bond Future	1,617.0900		1.6171	1,554.0200	1.5540	(3.900)	0	0	0
2015/07/17	R023	05/11/2015	8.00	Put	Bond Future	1,608.9400		1.6089	1,656.6800	1.6567	2.967	0	0	0
2015/07/17	R023	05/11/2015	8.00	Call	Bond Future	1,644.6300		1.6446	1,580.9600	1.5810	(3.871)	0	0	0
2015/07/17	R023	05/11/2015	8.01	Call	Bond Future	1,672.4300		1.6724	1,608.1800	1.6082	(3.842)	0	0	0
2015/07/17	R023	04/02/2016	8.01	Put	Bond Future	2,248.7400		2.2487	2,301.0900	2.3011	2.328	0	0	0
2015/07/17	R023	04/02/2016			Bond Future	8.0508		101.8663	8.0723	101.7532	0.268	0.0000	0.0000	0
2015/07/17	R023	04/02/2016	8.00	Put	Bond Future	2,275.3500		2.2753	2,328.1500	2.3281	2.321	0	0	0
2015/07/17	R023	04/02/2016	8.01	Call	Bond Future	2,034.4000		2.0344	1,973.6900	1.9737	(2.984)	0	0	0
2015/07/17	R023	04/02/2016	7.99	Call	Bond Future	1,982.4800		1.9825	1,922.6800	1.9227	(3.016)	0	0	0
2015/07/17	R023	04/02/2016	8.00	Call	Bond Future	2,008.3500		2.0084	1,948.0900	1.9481	(3.000)	0	0	0
2015/07/17	R023	04/02/2016	7.99	Put	Bond Future	2,302.1800		2.3022	2,355.4400	2.3554	2.313	0	0	0
2015/07/17	R186	06/08/2015	7.65	Call	Bond Future	121.4200		0.1214	111.2200	0.1112	(8.401)	0	0	75
2015/07/17	R186	06/08/2015	8.00	Put	Bond Future	1,339.1800		1.3392	1,310.4200	1.3104	(2.148)	0	0	0
2015/07/17	R186	06/08/2015	8.90	Put	Bond Future	7.1100		0.0071	5.7400	0.0057	(19.269)	0	0	5,350
2015/07/17	R186	06/08/2015			Bond Future	8.0611		119.3957	8.0603	119.4018	(0.009)	0.0000	0.0000	34,791
2015/07/17	R186	06/08/2015	8.50	Call	Bond Future	3,660.3400		3.6603	3,654.9600	3.6550	(0.147)	0	0	0
2015/07/17	R186	06/08/2015	8.55	Put	Bond Future	89.8700		0.0899	80.5200	0.0805	(10.404)	0	0	7,229
2015/07/17	R186	06/08/2015	7.85	Call	Bond Future	409.5800		0.4096	390.5700	0.3906	(4.641)	0	0	20
2015/07/17	R186	06/08/2015	8.00	Call	Bond Future	834.9700		0.8350	812.3000	0.8123	(2.715)	0	0	0
2015/07/17	R186	06/08/2015	8.01	Call	Bond Future	870.8600		0.8709	848.1200	0.8481	(2.611)	0	0	0
2015/07/17	R186	06/08/2015	7.75	Call	Bond Future	232.3600		0.2324	217.6200	0.2176	(6.344)	0	0	0
2015/07/17	R186	06/08/2015	8.35	Call	Bond Future	2,632.5100		2.6325	2,619.8400	2.6198	(0.481)	0	0	20
2015/07/17	R186	06/08/2015	7.99	Call	Bond Future	800.0500		0.8000	777.4700	0.7775	(2.822)	0	0	0
2015/07/17	R186	06/08/2015	8.68	Put	Bond Future	37.6500		0.0377	32.6000	0.0326	(13.413)	0	0	20
2015/07/17	R186	06/08/2015	8.46	Put	Bond Future	155.6500		0.1556	142.3500	0.1423	(8.545)	0	0	75
2015/07/17	R186	06/08/2015	8.45	Call	Bond Future	3,307.1200		3.3071	3,299.4300	3.2994	(0.233)	0	0	0
2015/07/17	R186	06/08/2015	8.05	Call	Bond Future	1,024.2900		1.0243	1,001.5200	1.0015	(2.223)	0	0	75
2015/07/17	R186	06/08/2015	7.65	Put	Bond Future	3,571.7200		3.5717	3,555.4300	3.5554	(0.456)	0	0	0
2015/07/17	R186	06/08/2015	8.50	Put	Bond Future	122.6400		0.1226	111.1700	0.1112	(9.353)	0	0	5,229
2015/07/17	R186	06/08/2015	8.55	Call	Bond Future	4,021.3200		4.0213	4,018.0600	4.0181	(0.081)	0	0	0
2015/07/17	R186	06/08/2015	7.75	Put	Bond Future	2,830.8400		2.8308	2,810.0100	2.8100	(0.736)	0	0	0
2015/07/17	R186	06/08/2015	8.45	Put	Bond Future	165.0300		0.1650	151.2500	0.1513	(8.350)	0	0	4,229
2015/07/17	R186	06/08/2015	7.99	Put	Bond Future	1,387.0700		1.3871	1,358.4000	1.3584	(2.067)	0	0	0
2015/07/17	R186	06/08/2015	8.05	Put	Bond Future	1,115.6100		1.1156	1,086.7500	1.0867	(2.587)	0	0	0
2015/07/17	R186	06/08/2015	8.90	Call	Bond Future	6,643.2700		6.6433	6,647.9900	6.6480	0.071	0	0	0
2015/07/17	R186	06/08/2015	8.46	Call	Bond Future	3,377.0100		3.3770	3,369.8000	3.3698	(0.214)	0	0	0
2015/07/17	R186	06/08/2015	7.85	Put	Bond Future	2,164.3500		2.1644	2,139.2500	2.1393	(1.160)	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
2015/07/17	R186	06/08/2015	8.01	Put	Bond Future	1,292.3300	1.2923	1,263.5000	1.2635	(2.231)	0	0	0
2015/07/17	R186	06/08/2015	8.35	Put	Bond Future	287.2900	0.2873	268.5300	0.2685	(6.530)	0	0	0
2015/07/17	R186	06/08/2015	8.68	Call	Bond Future	4,984.1600	4.9842	4,985.2000	4.9852	0.021	0	0	0
2015/07/17	R186	05/11/2015	8.25	Put	Bond Future	2,009.1900	2.0092	1,996.5500	1.9966	(0.629)	0	0	8,690
2015/07/17	R186	05/11/2015	8.45	Call	Bond Future	4,024.6900	4.0247	4,017.0300	4.0170	(0.190)	0	0	0
2015/07/17	R186	05/11/2015	8.24	Call	Bond Future	3,003.2300	3.0032	2,994.4200	2.9944	(0.293)	0	0	0
2015/07/17	R186	05/11/2015	7.75	Put	Bond Future	0.0000	0.0000	4,265.5000	4.2655	100.000	0	0	0
2015/07/17	R186	05/11/2015	8.85	Put	Bond Future	631.8200	0.6318	623.6600	0.6237	(1.292)	0	0	843
2015/07/17	R186	05/11/2015			Bond Future	8.1202	121.2607	8.1198	121.2646	(0.006)	0.0000	0.0000	520
2015/07/17	R186	05/11/2015	9.00	Put	Bond Future	454.5800	0.4546	447.7500	0.4477	(1.502)	0	0	2,600
2015/07/17	R186	05/11/2015	8.22	Call	Bond Future	2,913.2700	2.9133	2,904.3800	2.9044	(0.305)	0	0	0
2015/07/17	R186	05/11/2015	8.24	Put	Bond Future	2,043.4500	2.0434	2,030.7700	2.0308	(0.621)	0	0	0
2015/07/17	R186	05/11/2015	8.35	Put	Bond Future	1,688.2200	1.6882	1,676.0600	1.6761	(0.720)	0	0	9,370
2015/07/17	R186	05/11/2015	8.26	Put	Bond Future	1,975.0900	1.9751	1,962.4900	1.9625	(0.638)	0	0	0
2015/07/17	R186	05/11/2015	8.35	Call	Bond Future	3,520.0800	3.5201	3,511.7900	3.5118	(0.236)	0	0	843
2015/07/17	R186	05/11/2015	7.86	Call	Bond Future	1,556.0500	1.5560	1,547.0700	1.5471	(0.577)	0	0	674
2015/07/17	R186	05/11/2015	7.73	Call	Bond Future	1,189.8300	1.1898	1,181.3900	1.1814	(0.709)	0	0	169
2015/07/17	R186	05/11/2015	8.45	Put	Bond Future	1,407.7600	1.4078	1,396.2300	1.3962	(0.819)	0	0	6,248
2015/07/17	R186	05/11/2015	9.00	Call	Bond Future	7,261.2700	7.2613	7,258.3100	7.2583	(0.041)	0	0	0
2015/07/17	R186	05/11/2015	8.85	Call	Bond Future	6,316.9700	6.3170	6,312.6800	6.3127	(0.068)	0	0	0
2015/07/17	R186	05/11/2015	8.25	Call	Bond Future	3,048.6200	3.0486	3,039.8500	3.0399	(0.288)	0	0	0
2015/07/17	R186	05/11/2015	7.75	Call	Bond Future	0.0000	0.0000	1,233.5000	1.2335	100.000	0	0	1,200
2015/07/17	R186	05/11/2015	7.86	Put	Bond Future	3,678.8900	3.6789	3,666.0400	3.6660	(0.349)	0	0	0
2015/07/17	R186	05/11/2015	7.73	Put	Bond Future	4,392.7200	4.3927	4,380.4100	4.3804	(0.280)	0	0	0
2015/07/17	R186	05/11/2015	8.22	Put	Bond Future	2,113.0100	2.1130	2,100.2500	2.1003	(0.604)	0	0	1,090
2015/07/17	R186	05/11/2015	8.26	Call	Bond Future	3,094.1000	3.0941	3,085.3700	3.0854	(0.282)	0	0	0
2015/07/17	R186	04/02/2016	7.50	Call	Bond Future	1,154.0000	1.1540	1,148.9300	1.1489	(0.439)	0	0	0
2015/07/17	R186	04/02/2016			Bond Future	8.1666	118.0102	8.1661	118.0144	(0.006)	0.0000	0.0000	5,512
2015/07/17	R186	04/02/2016	7.51	Call	Bond Future	1,175.3600	1.1754	1,170.2600	1.1703	(0.434)	0	0	0
2015/07/17	R186	04/02/2016	7.49	Call	Bond Future	1,132.9100	1.1329	1,127.8800	1.1279	(0.444)	0	0	0
2015/07/17	R186	04/02/2016	7.50	Put	Bond Future	6,583.2000	6.5832	6,573.9500	6.5739	(0.141)	0	0	0
2015/07/17	R186	04/02/2016	7.49	Put	Bond Future	6,646.1300	6.6461	6,636.9200	6.6369	(0.139)	0	0	0
2015/07/17	R186	04/02/2016	7.51	Put	Bond Future	6,520.6200	6.5206	6,511.3400	6.5113	(0.142)	0	0	0
2015/07/17	R186	05/05/2016			Bond Future	8.2048	120.0861	8.2041	120.0910	(0.008)	0.0000	0.0000	0
2015/07/17	R186	05/05/2016	8.34	Call	Bond Future	4,475.2500	4.4752	4,471.3200	4.4713	(0.088)	0	0	0
2015/07/17	R186	05/05/2016	8.35	Call	Bond Future	4,517.2500	4.5173	4,513.3500	4.5133	(0.086)	0	0	0
2015/07/17	R186	05/05/2016	8.33	Call	Bond Future	4,433.0300	4.4330	4,429.0800	4.4291	(0.089)	0	0	0
2015/07/17	R186	05/05/2016	8.35	Put	Bond Future	3,400.2400	3.4002	3,391.4600	3.3915	(0.258)	0	0	0
2015/07/17	R186	05/05/2016	7.56	Put	Bond Future	6,968.3500	6.9684	6,959.2800	6.9593	(0.130)	0	0	0
2015/07/17	R186	05/05/2016	8.34	Put	Bond Future	3,434.6900	3.4347	3,425.8800	3.4259	(0.257)	0	0	0
2015/07/17	R186	05/05/2016	7.56	Call	Bond Future	1,828.2900	1.8283	1,824.1000	1.8241	(0.229)	0	0	0
2015/07/17	R186	05/05/2016	8.33	Put	Bond Future	3,468.9800	3.4690	3,460.1500	3.4601	(0.255)	0	0	0
2015/07/17	R197	06/08/2015	288.00	Call	Bond Future	3,568.3500	3.5683	3,615.6300	3.6156	1.325	0	0	0
2015/07/17	R197	06/08/2015			Bond Future	291.5683	291.5683	291.6156	291.6156	0.016	0.0000	0.0000	929
2015/07/17	R197	06/08/2015	288.01	Call	Bond Future	3,558.3500	3.5583	3,605.6300	3.6056	1.329	0	0	0
2015/07/17	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/17	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R197	06/08/2015	287.99	Call	Bond Future	3,578.3500	3.5783	3,625.6300	3.6256	1.321	0	0	0
2015/07/17	R197	05/11/2015	295.00	Call	Bond Future	1,122.9700	1.1230	1,165.1500	1.1652	3.756	0	0	0
2015/07/17	R197	05/11/2015			Bond Future	296.1230	296.1230	296.1651	296.1651	0.014	0.0000	0.0000	0
2015/07/17	R197	05/11/2015	294.99	Call	Bond Future	1,132.9700	1.1330	1,175.1500	1.1752	3.723	0	0	0
2015/07/17	R197	05/11/2015	295.01	Call	Bond Future	1,112.9700	1.1130	1,155.1500	1.1552	3.790	0	0	0
2015/07/17	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R202	06/08/2015			Bond Future	235.3111	235.3111	235.5175	235.5175	0.088	0.0000	0.0000	52,787
2015/07/17	R202	06/08/2015	239.99	Put	Bond Future	4,678.9300	4.6789	4,472.4800	4.4725	(4.412)	0	0	0
2015/07/17	R202	06/08/2015	240.00	Put	Bond Future	4,688.9300	4.6889	4,482.4800	4.4825	(4.403)	0	0	0
2015/07/17	R202	06/08/2015	240.01	Put	Bond Future	4,698.9300	4.6989	4,492.4800	4.4925	(4.394)	0	0	0
2015/07/17	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R202	05/11/2015			Bond Future	238.9869	238.9869	239.1919	239.1919	0.086	0.0000	0.0000	0
2015/07/17	R202	05/11/2015	245.99	Put	Bond Future	7,003.1000	7.0031	6,798.0900	6.7981	(2.927)	0	0	0
2015/07/17	R202	05/11/2015	246.01	Put	Bond Future	7,023.1000	7.0231	6,818.0900	6.8181	(2.919)	0	0	0
2015/07/17	R202	05/11/2015	246.00	Put	Bond Future	7,013.1000	7.0131	6,808.0900	6.8081	(2.923)	0	0	0
2015/07/17	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R203	06/08/2015	6.74	Call	Bond Future	50.5500	0.0505	40.0100	0.0400	(20.851)	0	0	0
2015/07/17	R203	06/08/2015	6.75	Put	Bond Future	602.9600	0.6030	639.6400	0.6396	6.083	0	0	0
2015/07/17	R203	06/08/2015	7.84	Call	Bond Future	1,558.5100	1.5585	1,510.8100	1.5108	(3.061)	0	0	0
2015/07/17	R203	06/08/2015			Bond Future	7.0313	105.6854	7.0559	105.6377	0.349	0.0000	0.0000	17,933
2015/07/17	R203	06/08/2015	6.75	Call	Bond Future	53.9600	0.0540	42.9100	0.0429	(20.478)	0	0	0
2015/07/17	R203	06/08/2015	6.76	Call	Bond Future	57.4800	0.0575	45.9000	0.0459	(20.146)	0	0	0
2015/07/17	R203	06/08/2015	6.74	Put	Bond Future	619.1400	0.6191	656.3300	0.6563	6.007	0	0	0
2015/07/17	R203	06/08/2015	7.84	Put	Bond Future	1.1600	0.0012	1.1900	0.0012	2.586	0	0	5,000
2015/07/17	R203	06/08/2015	6.76	Put	Bond Future	586.9000	0.5869	623.0500	0.6230	6.159	0	0	0
2015/07/17	R203	05/11/2015	5.99	Call	Bond Future	16.3300	0.0163	14.1700	0.0142	(13.227)	0	0	0
2015/07/17	R203	05/11/2015	6.00	Put	Bond Future	1,979.1200	1.9791	2,027.4000	2.0274	2.439	0	0	0
2015/07/17	R203	05/11/2015			Bond Future	7.1232	103.1715	7.1525	103.1209	0.411	0.0000	0.0000	19
2015/07/17	R203	05/11/2015	6.00	Call	Bond Future	16.9900	0.0170	14.7500	0.0148	(13.184)	0	0	0
2015/07/17	R203	05/11/2015	6.01	Call	Bond Future	17.6700	0.0177	15.3600	0.0154	(13.073)	0	0	0
2015/07/17	R203	05/11/2015	5.99	Put	Bond Future	1,996.1500	1.9962	2,044.5100	2.0445	2.423	0	0	0
2015/07/17	R203	05/11/2015	6.01	Put	Bond Future	1,962.1100	1.9621	2,010.3200	2.0103	2.457	0	0	0
2015/07/17	R203	04/02/2016	7.26	Put	Bond Future	417.3100	0.4173	439.8500	0.4398	5.401	0	0	0
2015/07/17	R203	04/02/2016	7.25	Put	Bond Future	423.6200	0.4236	446.4200	0.4464	5.382	0	0	0
2015/07/17	R203	04/02/2016			Bond Future	7.1756	104.9139	7.2097	104.8628	0.475	0.0000	0.0000	0
2015/07/17	R203	04/02/2016	7.26	Call	Bond Future	543.8100	0.5438	515.2600	0.5153	(5.250)	0	0	0
2015/07/17	R203	04/02/2016	7.24	Call	Bond Future	526.8500	0.5269	498.8100	0.4988	(5.322)	0	0	0
2015/07/17	R203	04/02/2016	7.25	Call	Bond Future	535.1400	0.5351	506.8500	0.5069	(5.286)	0	0	0
2015/07/17	R203	04/02/2016	7.24	Put	Bond Future	430.3200	0.4303	453.3700	0.4534	5.356	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
2015/07/17	R204	06/08/2015	7.74	Call	Bond Future	1,180.0200	1.1800	1,111.5100	1.1115	(5.806)	0	0	0
2015/07/17	R204	06/08/2015	7.75	Put	Bond Future	41.3200	0.0413	44.7700	0.0448	8.349	0	0	0
2015/07/17	R204	06/08/2015			Bond Future	7.3542	103.0131	7.3785	102.9409	0.332	0.0000	0.0000	15,357
2015/07/17	R204	06/08/2015	8.41	Call	Bond Future	3,071.4900	3.0715	2,999.2600	2.9993	(2.352)	0	0	0
2015/07/17	R204	06/08/2015	7.74	Put	Bond Future	44.1900	0.0442	47.9100	0.0479	8.418	0	0	0
2015/07/17	R204	06/08/2015	7.76	Put	Bond Future	38.6100	0.0386	41.8100	0.0418	8.288	0	0	0
2015/07/17	R204	06/08/2015	8.41	Put	Bond Future	0.1200	0.0001	0.1200	0.0001	0.000	0	0	699
2015/07/17	R204	06/08/2015	7.75	Call	Bond Future	1,206.3800	1.2064	1,137.6000	1.1376	(5.701)	0	0	0
2015/07/17	R204	06/08/2015	7.76	Call	Bond Future	1,232.8900	1.2329	1,163.8600	1.1639	(5.599)	0	0	0
2015/07/17	R204	05/11/2015			Bond Future	7.4398	104.6223	7.4671	104.5469	0.367	0.0000	0.0000	28
2015/07/17	R204	05/11/2015	6.25	Call	Bond Future	28.3700	0.0284	24.9700	0.0250	(11.984)	0	0	0
2015/07/17	R204	05/11/2015	6.24	Put	Bond Future	3,407.2900	3.4073	3,479.3800	3.4794	2.116	0	0	0
2015/07/17	R204	05/11/2015	6.26	Put	Bond Future	3,351.9300	3.3519	3,423.8000	3.4238	2.144	0	0	0
2015/07/17	R204	05/11/2015	6.25	Put	Bond Future	3,379.5900	3.3796	3,451.5800	3.4516	2.130	0	0	0
2015/07/17	R204	05/11/2015	6.26	Call	Bond Future	29.4500	0.0294	25.9300	0.0259	(11.952)	0	0	0
2015/07/17	R204	05/11/2015	6.24	Call	Bond Future	27.3300	0.0273	24.0300	0.0240	(12.075)	0	0	0
2015/07/17	R204	04/02/2016	7.50	Call	Bond Future	895.4900	0.8955	855.2100	0.8552	(4.498)	0	0	0
2015/07/17	R204	04/02/2016			Bond Future	7.4974	102.3521	7.5273	102.2758	0.399	0.0000	0.0000	0
2015/07/17	R204	04/02/2016	7.51	Call	Bond Future	908.8500	0.9089	868.2200	0.8682	(4.470)	0	0	0
2015/07/17	R204	04/02/2016	7.49	Put	Bond Future	901.2100	0.9012	937.6300	0.9376	4.041	0	0	0
2015/07/17	R204	04/02/2016	7.51	Put	Bond Future	876.7000	0.8767	912.4200	0.9124	4.074	0	0	0
2015/07/17	R204	04/02/2016	7.49	Call	Bond Future	882.2400	0.8822	842.3100	0.8423	(4.526)	0	0	0
2015/07/17	R204	04/02/2016	7.50	Put	Bond Future	888.9000	0.8889	924.9700	0.9250	4.058	0	0	0
2015/07/17	R207	06/08/2015	7.76	Call	Bond Future	904.7900	0.9048	843.7200	0.8437	(6.750)	0	0	0
2015/07/17	R207	06/08/2015			Bond Future	7.5614	99.3902	7.5808	99.3192	0.256	0.0000	0.0000	46,035
2015/07/17	R207	06/08/2015	7.74	Call	Bond Future	851.2900	0.8513	791.4200	0.7914	(7.033)	0	0	0
2015/07/17	R207	06/08/2015	7.75	Call	Bond Future	877.8600	0.8779	817.3800	0.8174	(6.889)	0	0	0
2015/07/17	R207	06/08/2015	7.46	Call	Bond Future	283.4800	0.2835	248.0900	0.2481	(12.484)	0	0	70
2015/07/17	R207	06/08/2015	7.74	Put	Bond Future	197.4100	0.1974	208.5400	0.2085	5.638	0	0	0
2015/07/17	R207	06/08/2015	7.46	Put	Bond Future	657.2500	0.6572	692.8600	0.6929	5.418	0	0	0
2015/07/17	R207	06/08/2015	7.76	Put	Bond Future	178.0000	0.1780	187.9300	0.1879	5.579	0	0	0
2015/07/17	R207	06/08/2015	7.75	Put	Bond Future	187.5100	0.1875	198.0300	0.1980	5.610	0	0	0
2015/07/17	R207	05/11/2015	7.76	Call	Bond Future	1,242.1600	1.2422	1,195.7700	1.1958	(3.735)	0	0	0
2015/07/17	R207	05/11/2015			Bond Future	7.6380	100.9428	7.6592	100.8687	0.278	0.0000	0.0000	1,404
2015/07/17	R207	05/11/2015	7.74	Call	Bond Future	1,202.4000	1.2024	1,156.7900	1.1568	(3.793)	0	0	0
2015/07/17	R207	05/11/2015	7.50	Call	Bond Future	780.6400	0.7806	744.9300	0.7449	(4.574)	0	0	19
2015/07/17	R207	05/11/2015	7.75	Call	Bond Future	1,222.3000	1.2223	1,176.3000	1.1763	(3.763)	0	0	0
2015/07/17	R207	05/11/2015	7.43	Call	Bond Future	677.7800	0.6778	645.0500	0.6450	(4.829)	0	0	53
2015/07/17	R207	05/11/2015	7.74	Put	Bond Future	846.8500	0.8469	875.3100	0.8753	3.361	0	0	0
2015/07/17	R207	05/11/2015	7.76	Put	Bond Future	817.0700	0.8171	844.7500	0.8447	3.388	0	0	0
2015/07/17	R207	05/11/2015	7.43	Put	Bond Future	1,407.8100	1.4078	1,449.1500	1.4491	2.936	0	0	0
2015/07/17	R207	05/11/2015	7.75	Put	Bond Future	831.9700	0.8320	860.0400	0.8600	3.374	0	0	0
2015/07/17	R207	05/11/2015	7.50	Put	Bond Future	1,264.2700	1.2643	1,302.6300	1.3026	3.034	0	0	0
2015/07/17	R207	04/02/2016	7.49	Put	Bond Future	1,587.1700	1.5872	1,628.3300	1.6283	2.593	0	0	0
2015/07/17	R207	04/02/2016	7.27	Put	Bond Future	2,042.6100	2.0426	2,091.0300	2.0910	2.370	0	0	0
2015/07/17	R207	04/02/2016			Bond Future	7.6948	99.0052	7.7175	98.9302	0.295	0.0000	0.0000	0

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2015/07/17	R207	04/02/2016	7.51	Put	Bond Future	1,549.5500	1.5496	1,590.0500	1.5900	2.614	0	0	0
2015/07/17	R207	04/02/2016	7.27	Call	Bond Future	624.8900	0.6249	598.2400	0.5982	(4.265)	0	0	43
2015/07/17	R207	04/02/2016	7.50	Call	Bond Future	921.2200	0.9212	886.9800	0.8870	(3.717)	0	0	19
2015/07/17	R207	04/02/2016	7.51	Call	Bond Future	935.8300	0.9358	901.2600	0.9013	(3.694)	0	0	0
2015/07/17	R207	04/02/2016	7.49	Call	Bond Future	906.7500	0.9067	872.8400	0.8728	(3.740)	0	0	0
2015/07/17	R207	04/02/2016	7.50	Put	Bond Future	1,568.2800	1.5683	1,609.1100	1.6091	2.603	0	0	0
2015/07/17	R207	05/05/2016	7.86	Put	Bond Future	1,340.0100	1.3400	1,372.1500	1.3722	2.398	0	0	0
2015/07/17	R207	05/05/2016			Bond Future	7.7412	100.7468	7.7655	100.6709	0.314	0.0000	0.0000	0
2015/07/17	R207	05/05/2016	7.85	Put	Bond Future	1,353.9200	1.3539	1,386.3000	1.3863	2.392	0	0	0
2015/07/17	R207	05/05/2016	7.56	Put	Bond Future	1,797.4700	1.7975	1,837.1900	1.8372	2.210	0	0	0
2015/07/17	R207	05/05/2016	7.84	Put	Bond Future	1,367.9400	1.3679	1,400.5600	1.4006	2.385	0	0	0
2015/07/17	R207	05/05/2016	7.56	Call	Bond Future	1,229.5700	1.2296	1,193.4600	1.1935	(2.937)	0	0	43
2015/07/17	R207	05/05/2016	7.85	Call	Bond Future	1,692.9600	1.6930	1,649.5100	1.6495	(2.567)	0	0	0
2015/07/17	R207	05/05/2016	7.86	Call	Bond Future	1,710.1400	1.7101	1,666.4500	1.6665	(2.555)	0	0	0
2015/07/17	R207	05/05/2016	7.84	Call	Bond Future	1,675.8700	1.6759	1,632.6600	1.6327	(2.578)	0	0	0
2015/07/17	R208	06/08/2015			Bond Future	7.7001	98.1813	7.7194	98.0965	0.251	0.0000	0.0000	37,517
2015/07/17	R208	06/08/2015	8.00	Call	Bond Future	1,429.4900	1.4295	1,350.9300	1.3509	(5.496)	0	0	0
2015/07/17	R208	06/08/2015	8.01	Call	Bond Future	1,465.5700	1.4656	1,386.5800	1.3866	(5.390)	0	0	0
2015/07/17	R208	06/08/2015	8.85	Call	Bond Future	4,885.5600	4.8856	4,800.7700	4.8008	(1.736)	0	0	0
2015/07/17	R208	06/08/2015	7.99	Call	Bond Future	1,393.7100	1.3937	1,315.6000	1.3156	(5.604)	0	0	0
2015/07/17	R208	06/08/2015	8.01	Put	Bond Future	118.1300	0.1181	123.9100	0.1239	4.893	0	0	0
2015/07/17	R208	06/08/2015	8.00	Put	Bond Future	125.1600	0.1252	131.3700	0.1314	4.962	0	0	0
2015/07/17	R208	06/08/2015	7.99	Put	Bond Future	132.5300	0.1325	139.1900	0.1392	5.025	0	0	0
2015/07/17	R208	06/08/2015	8.85	Put	Bond Future	0.1100	0.0001	0.0900	0.0001	(18.182)	0	0	198
2015/07/17	R208	05/11/2015			Bond Future	7.7717	96.3161	7.7926	96.2281	0.268	0.0000	0.0000	0
2015/07/17	R208	05/11/2015	8.48	Call	Bond Future	3,234.6900	3.2347	3,158.4800	3.1585	(2.356)	0	0	0
2015/07/17	R208	05/11/2015	7.74	Put	Bond Future	1,300.6800	1.3007	1,340.6100	1.3406	3.070	0	0	0
2015/07/17	R208	05/11/2015	7.75	Call	Bond Future	1,187.6300	1.1876	1,139.1300	1.1391	(4.084)	0	0	0
2015/07/17	R208	05/11/2015	7.76	Call	Bond Future	1,208.7300	1.2087	1,159.7400	1.1597	(4.053)	0	0	0
2015/07/17	R208	05/11/2015	8.48	Put	Bond Future	302.7100	0.3027	314.4500	0.3145	3.878	0	0	2,200
2015/07/17	R208	05/11/2015	7.74	Call	Bond Future	1,166.7600	1.1668	1,118.7400	1.1187	(4.116)	0	0	0
2015/07/17	R208	05/11/2015	7.76	Put	Bond Future	1,258.1900	1.2582	1,297.1500	1.2972	3.097	0	0	0
2015/07/17	R208	05/11/2015	7.75	Put	Bond Future	1,279.3100	1.2793	1,318.7600	1.3188	3.084	0	0	0
2015/07/17	R208	04/02/2016			Bond Future	7.8251	97.9428	7.8471	97.8537	0.281	0.0000	0.0000	0
2015/07/17	R208	04/02/2016	7.74	Put	Bond Future	1,757.0600	1.7571	1,800.5600	1.8006	2.476	0	0	0
2015/07/17	R208	04/02/2016	7.76	Put	Bond Future	1,714.9700	1.7150	1,757.7300	1.7577	2.493	0	0	0
2015/07/17	R208	04/02/2016	7.75	Put	Bond Future	1,735.9300	1.7359	1,779.0600	1.7791	2.485	0	0	0
2015/07/17	R208	04/02/2016	7.76	Call	Bond Future	1,450.7500	1.4507	1,404.3500	1.4044	(3.198)	0	0	0
2015/07/17	R208	04/02/2016	7.74	Call	Bond Future	1,411.4700	1.4115	1,365.8100	1.3658	(3.235)	0	0	0
2015/07/17	R208	04/02/2016	7.75	Call	Bond Future	1,431.0400	1.4310	1,385.0100	1.3850	(3.217)	0	0	0
2015/07/17	R209	06/08/2015	8.71	Put	Bond Future	910.7100	0.9107	831.6300	0.8316	(8.683)	0	0	0
2015/07/17	R209	06/08/2015	8.99	Put	Bond Future	261.9400	0.2619	224.9100	0.2249	(14.137)	0	0	0
2015/07/17	R209	06/08/2015			Bond Future	8.6647	79.2484	8.6490	79.3721	(0.182)	0.0000	0.0000	28,380
2015/07/17	R209	06/08/2015	9.01	Put	Bond Future	236.4500	0.2364	201.9700	0.2020	(14.582)	0	0	0
2015/07/17	R209	06/08/2015	9.16	Put	Bond Future	103.9200	0.1039	85.0500	0.0851	(18.158)	0	0	0
2015/07/17	R209	06/08/2015	9.90	Call	Bond Future	8,823.4800	8.8235	8,947.0500	8.9471	1.400	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
2015/07/17	R209	06/08/2015	9.00	Call	Bond Future	2,809.8300	2.8098	2,897.8400	2.8978	3.132	0	0	0
2015/07/17	R209	06/08/2015	8.71	Call	Bond Future	1,264.2000	1.2642	1,308.8700	1.3089	3.533	0	0	640
2015/07/17	R209	06/08/2015	9.01	Call	Bond Future	2,871.7800	2.8718	2,961.0500	2.9611	3.109	0	0	0
2015/07/17	R209	06/08/2015	8.99	Call	Bond Future	2,748.4000	2.7484	2,835.1200	2.8351	3.155	0	0	0
2015/07/17	R209	06/08/2015	9.00	Put	Bond Future	248.8800	0.2489	213.1400	0.2131	(14.360)	0	0	0
2015/07/17	R209	06/08/2015	9.16	Call	Bond Future	3,841.4600	3.8415	3,946.3400	3.9463	2.730	0	0	0
2015/07/17	R209	06/08/2015	9.90	Put	Bond Future	0.4600	0.0005	0.2800	0.0003	(39.130)	0	0	2,914
2015/07/17	R209	05/11/2015	9.25	Call	Bond Future	4,982.9600	4.9830	5,066.7900	5.0668	1.682	0	0	0
2015/07/17	R209	05/11/2015	7.99	Put	Bond Future	6,574.0200	6.5740	6,465.6700	6.4657	(1.648)	0	0	0
2015/07/17	R209	05/11/2015			Bond Future	8.7193	77.3392	8.7033	77.4633	(0.183)	0.0000	0.0000	32
2015/07/17	R209	05/11/2015	9.16	Put	Bond Future	1,216.7800	1.2168	1,171.7700	1.1718	(3.699)	0	0	640
2015/07/17	R209	05/11/2015	8.01	Put	Bond Future	6,430.6500	6.4307	6,323.0200	6.3230	(1.674)	0	0	0
2015/07/17	R209	05/11/2015	9.25	Put	Bond Future	1,031.6500	1.0317	991.4000	0.9914	(3.902)	0	0	900
2015/07/17	R209	05/11/2015	7.99	Call	Bond Future	592.3200	0.5923	608.0500	0.6080	2.656	0	0	0
2015/07/17	R209	05/11/2015	8.00	Put	Bond Future	6,501.6700	6.5017	6,393.6700	6.3937	(1.661)	0	0	0
2015/07/17	R209	05/11/2015	8.00	Call	Bond Future	606.6400	0.6066	622.7200	0.6227	2.651	0	0	0
2015/07/17	R209	05/11/2015	9.16	Call	Bond Future	4,520.2000	4.5202	4,599.2700	4.5993	1.749	0	0	0
2015/07/17	R209	05/11/2015	8.01	Call	Bond Future	622.1500	0.6222	638.6000	0.6386	2.644	0	0	0
2015/07/17	R209	04/02/2016	8.75	Put	Bond Future	3,521.8900	3.5219	3,452.6200	3.4526	(1.967)	0	0	0
2015/07/17	R209	04/02/2016	8.74	Call	Bond Future	3,368.3600	3.3684	3,425.0500	3.4250	1.683	0	0	0
2015/07/17	R209	04/02/2016			Bond Future	8.7650	78.6456	8.7486	78.7720	(0.188)	0.0000	0.0000	0
2015/07/17	R209	04/02/2016	8.75	Call	Bond Future	3,406.2500	3.4063	3,463.3900	3.4634	1.678	0	0	0
2015/07/17	R209	04/02/2016	8.76	Call	Bond Future	3,444.5900	3.4446	3,502.1800	3.5022	1.672	0	0	0
2015/07/17	R209	04/02/2016	8.74	Put	Bond Future	3,560.9800	3.5610	3,491.2600	3.4913	(1.958)	0	0	0
2015/07/17	R209	04/02/2016	8.76	Put	Bond Future	3,483.3600	3.4834	3,414.5400	3.4145	(1.976)	0	0	0
2015/07/17	R210	06/08/2015	179.01	Call	Bond Future	878.1900	0.8782	907.8200	0.9078	3.374	0	0	0
2015/07/17	R210	06/08/2015			Bond Future	179.8882	179.8882	179.9178	179.9178	0.016	0.0000	0.0000	1,160
2015/07/17	R210	06/08/2015	178.99	Call	Bond Future	898.1900	0.8982	927.8200	0.9278	3.299	0	0	0
2015/07/17	R210	06/08/2015	179.00	Call	Bond Future	888.1900	0.8882	917.8200	0.9178	3.336	0	0	0
2015/07/17	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R210	05/11/2015			Bond Future	180.5670	180.5670	180.5937	180.5937	0.015	0.0000	0.0000	0
2015/07/17	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R210	05/11/2015	181.99	Put	Bond Future	1,423.0400	1.4230	1,396.3200	1.3963	(1.878)	0	0	0
2015/07/17	R210	05/11/2015	182.01	Put	Bond Future	1,443.0400	1.4430	1,416.3200	1.4163	(1.852)	0	0	0
2015/07/17	R210	05/11/2015	182.00	Put	Bond Future	1,433.0400	1.4330	1,406.3200	1.4063	(1.865)	0	0	0
2015/07/17	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R211	06/08/2015			Bond Future	134.3308	134.3308	134.3496	134.3496	0.014	0.0000	0.0000	1,120
2015/07/17	R211	06/08/2015	134.99	Put	Bond Future	659.1700	0.6592	640.4000	0.6404	(2.848)	0	0	0
2015/07/17	R211	06/08/2015	135.01	Put	Bond Future	679.1700	0.6792	660.4000	0.6604	(2.764)	0	0	0
2015/07/17	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R211	06/08/2015	135.00	Put	Bond Future	669.1700	0.6692	650.4000	0.6504	(2.805)	0	0	0
2015/07/17	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R211	06/08/2015	135.01	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/17	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R211	05/11/2015			Bond Future	136.4292	136.4292	136.4456	136.4456	0.012	0.0000	0.0000	0
2015/07/17	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R211	05/11/2015	134.99	Call	Bond Future	1,439.1800	1.4392	1,455.6200	1.4556	1.142	0	0	0
2015/07/17	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R211	05/11/2015	135.00	Call	Bond Future	1,429.1800	1.4292	1,445.6200	1.4456	1.150	0	0	0
2015/07/17	R211	05/11/2015	135.01	Call	Bond Future	1,419.1800	1.4192	1,435.6200	1.4356	1.158	0	0	0
2015/07/17	R212	06/08/2015	141.01	Put	Bond Future	726.2000	0.7262	703.6200	0.7036	(3.109)	0	0	0
2015/07/17	R212	06/08/2015			Bond Future	140.2838	140.2838	140.3064	140.3064	0.016	0.0000	0.0000	1,045
2015/07/17	R212	06/08/2015	141.00	Put	Bond Future	716.2000	0.7162	693.6200	0.6936	(3.153)	0	0	0
2015/07/17	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R212	06/08/2015	140.99	Put	Bond Future	706.2000	0.7062	683.6200	0.6836	(3.197)	0	0	0
2015/07/17	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R212	05/11/2015			Bond Future	142.4751	142.4751	142.4954	142.4954	0.014	0.0000	0.0000	0
2015/07/17	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R212	05/11/2015	145.99	Put	Bond Future	3,514.8700	3.5149	3,494.5900	3.4946	(0.577)	0	0	0
2015/07/17	R212	05/11/2015	146.01	Put	Bond Future	3,534.8700	3.5349	3,514.5900	3.5146	(0.574)	0	0	0
2015/07/17	R212	05/11/2015	146.00	Put	Bond Future	3,524.8700	3.5249	3,504.5900	3.5046	(0.575)	0	0	0
2015/07/17	R213	06/08/2015			Bond Future	8.5257	90.1210	8.5250	90.1266	(0.008)	0.0000	0.0000	17,330
2015/07/17	R213	06/08/2015	8.49	Put	Bond Future	1,197.4100	1.1974	1,169.1900	1.1692	(2.357)	0	0	0
2015/07/17	R213	06/08/2015	8.51	Put	Bond Future	1,115.4000	1.1154	1,087.1900	1.0872	(2.529)	0	0	0
2015/07/17	R213	06/08/2015	8.49	Call	Bond Future	920.4900	0.9205	897.8400	0.8978	(2.461)	0	0	0
2015/07/17	R213	06/08/2015	8.50	Put	Bond Future	1,155.8800	1.1559	1,127.6600	1.1277	(2.441)	0	0	0
2015/07/17	R213	06/08/2015	8.50	Call	Bond Future	956.5700	0.9566	933.9200	0.9339	(2.368)	0	0	0
2015/07/17	R213	06/08/2015	8.51	Call	Bond Future	993.6000	0.9936	970.9600	0.9710	(2.279)	0	0	0
2015/07/17	R213	05/11/2015	7.76	Call	Bond Future	442.4500	0.4424	436.9000	0.4369	(1.254)	0	0	0
2015/07/17	R213	05/11/2015			Bond Future	8.5860	87.9859	8.5855	87.9899	(0.006)	0.0000	0.0000	0
2015/07/17	R213	05/11/2015	7.74	Call	Bond Future	419.6900	0.4197	414.2900	0.4143	(1.287)	0	0	0
2015/07/17	R213	05/11/2015	7.75	Call	Bond Future	430.6200	0.4306	425.1500	0.4252	(1.270)	0	0	0
2015/07/17	R213	05/11/2015	7.74	Put	Bond Future	7,220.8200	7.2208	7,211.4500	7.2114	(0.130)	0	0	0
2015/07/17	R213	05/11/2015	7.76	Put	Bond Future	7,074.3500	7.0743	7,064.8300	7.0648	(0.135)	0	0	0
2015/07/17	R213	05/11/2015	7.75	Put	Bond Future	7,147.0800	7.1471	7,137.6400	7.1376	(0.132)	0	0	0
2015/07/17	R213	04/02/2016			Bond Future	8.6381	89.4717	8.6376	89.4758	(0.006)	0.0000	0.0000	0
2015/07/17	R213	04/02/2016	8.75	Call	Bond Future	3,800.6100	3.8006	3,794.6700	3.7947	(0.156)	0	0	0
2015/07/17	R213	04/02/2016	8.74	Put	Bond Future	2,998.7200	2.9987	2,988.6200	2.9886	(0.337)	0	0	0
2015/07/17	R213	04/02/2016	8.76	Put	Bond Future	2,931.0000	2.9310	2,920.9400	2.9209	(0.343)	0	0	0
2015/07/17	R213	04/02/2016	8.75	Put	Bond Future	2,964.8400	2.9648	2,954.7600	2.9548	(0.340)	0	0	0
2015/07/17	R213	04/02/2016	8.76	Call	Bond Future	3,840.9200	3.8409	3,835.0000	3.8350	(0.154)	0	0	0
2015/07/17	R213	04/02/2016	8.74	Call	Bond Future	3,760.2500	3.7602	3,754.2900	3.7543	(0.159)	0	0	0
2015/07/17	R214	06/08/2015	8.76	Put	Bond Future	901.5700	0.9016	837.6800	0.8377	(7.087)	0	0	0
2015/07/17	R214	06/08/2015			Bond Future	8.6940	80.5405	8.6833	80.6297	(0.123)	0.0000	0.0000	21,939
2015/07/17	R214	06/08/2015	8.75	Put	Bond Future	937.0300	0.9370	871.9900	0.8720	(6.941)	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
2015/07/17	R214	06/08/2015	8.74	Call	Bond Future	1,354.9800	1.3550	1,377.9600	1.3780	1.696	0	0	0
2015/07/17	R214	06/08/2015	8.75	Call	Bond Future	1,400.9700	1.4010	1,425.0900	1.4251	1.722	0	0	0
2015/07/17	R214	06/08/2015	8.76	Call	Bond Future	1,447.8900	1.4479	1,473.1600	1.4732	1.745	0	0	0
2015/07/17	R214	06/08/2015	8.74	Put	Bond Future	973.5500	0.9736	907.3700	0.9074	(6.798)	0	0	0
2015/07/17	R214	05/11/2015			Bond Future	8.7476	78.5089	8.7368	78.5978	(0.123)	0.0000	0.0000	487
2015/07/17	R214	05/11/2015	7.99	Put	Bond Future	7,259.2800	7.2593	7,178.3600	7.1784	(1.115)	0	0	0
2015/07/17	R214	05/11/2015	8.00	Put	Bond Future	7,179.8700	7.1799	7,099.1600	7.0992	(1.124)	0	0	0
2015/07/17	R214	05/11/2015	8.01	Put	Bond Future	7,101.8200	7.1018	7,021.3300	7.0213	(1.133)	0	0	0
2015/07/17	R214	05/11/2015	7.99	Call	Bond Future	588.2500	0.5883	596.2900	0.5963	1.367	0	0	0
2015/07/17	R214	05/11/2015	8.00	Call	Bond Future	602.8200	0.6028	611.0700	0.6111	1.369	0	0	0
2015/07/17	R214	05/11/2015	8.01	Call	Bond Future	618.5800	0.6186	627.0500	0.6270	1.369	0	0	0
2015/07/17	R214	04/02/2016			Bond Future	8.7942	79.8345	8.7831	79.9253	(0.126)	0.0000	0.0000	4,320
2015/07/17	R214	04/02/2016	7.99	Put	Bond Future	8,249.0800	8.2491	8,173.4800	8.1735	(0.916)	0	0	0
2015/07/17	R214	04/02/2016	8.00	Call	Bond Future	1,229.1600	1.2292	1,244.5800	1.2446	1.255	0	0	0
2015/07/17	R214	04/02/2016	8.01	Call	Bond Future	1,250.5800	1.2506	1,266.2400	1.2662	1.252	0	0	0
2015/07/17	R214	04/02/2016	7.99	Call	Bond Future	1,209.4700	1.2095	1,224.6700	1.2247	1.257	0	0	0
2015/07/17	R214	04/02/2016	8.01	Put	Bond Future	8,102.8600	8.1029	8,027.7200	8.0277	(0.927)	0	0	0
2015/07/17	R214	04/02/2016	8.00	Put	Bond Future	8,175.0200	8.1750	8,099.6400	8.0996	(0.922)	0	0	0
2015/07/17	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	67.4900	0.0675	100.000	0	0	0
2015/07/17	R248	06/08/2015			Bond Future	8.7644	103.7600	8.7537	103.8748	(0.122)	0.0000	0.0000	44,993
2015/07/17	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R248	06/08/2015	8.74	Put	Bond Future	261.8200	0.2618	147.0300	0.1470	(43.843)	0	0	0
2015/07/17	R248	06/08/2015	8.76	Put	Bond Future	47.3000	0.0473	0.0000	0.0000	(100.000)	0	0	0
2015/07/17	R248	06/08/2015	8.75	Put	Bond Future	154.4600	0.1545	39.6700	0.0397	(74.317)	0	0	0
2015/07/17	R248	05/11/2015	8.01	Put	Bond Future	9,251.1600	9.2512	9,136.5300	9.1365	(1.239)	0	0	0
2015/07/17	R248	05/11/2015			Bond Future	8.8197	100.9523	8.8088	101.0669	(0.123)	0.0000	0.0000	0
2015/07/17	R248	05/11/2015	8.00	Put	Bond Future	9,374.6200	9.3746	9,259.9900	9.2600	(1.223)	0	0	0
2015/07/17	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R248	05/11/2015	7.99	Put	Bond Future	9,498.3300	9.4983	9,383.7000	9.3837	(1.207)	0	0	0
2015/07/17	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R248	04/02/2016			Bond Future	8.8682	102.6569	8.8570	102.7738	(0.126)	0.0000	0.0000	0
2015/07/17	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/17	R248	04/02/2016	8.99	Call	Bond Future	1,260.5600	1.2606	1,377.4400	1.3774	9.272	0	0	0
2015/07/17	R248	04/02/2016	9.00	Call	Bond Future	1,362.7700	1.3628	1,479.6500	1.4797	8.577	0	0	0
2015/07/17	R248	04/02/2016	9.01	Call	Bond Future	1,464.7900	1.4648	1,581.6700	1.5817	7.979	0	0	0

Total

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