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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/07/2015 TO 21/07/2015

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
2015/07/21	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	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
2015/07/21	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2025	06/08/2015			Bond Future	122.0580	122.0580	122.0778	122.0778	0.016	0.0000	0.0000	38
2015/07/21	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2025	06/08/2015	120.99	Call	Bond Future	1,068.0100	1.0680	1,087.7800	1.0878	1.851	0	0	0
2015/07/21	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2025	06/08/2015	121.00	Call	Bond Future	1,058.0100	1.0580	1,077.7800	1.0778	1.869	0	0	0
2015/07/21	2025	06/08/2015	121.01	Call	Bond Future	1,048.0100	1.0480	1,067.7800	1.0678	1.886	0	0	0
2015/07/21	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2025	05/11/2015			Bond Future	123.9607	123.9607	123.9793	123.9793	0.015	0.0000	0.0000	0
2015/07/21	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2025	05/11/2015	123.01	Call	Bond Future	950.6800	0.9507	969.2600	0.9693	1.954	0	0	0
2015/07/21	2025	05/11/2015	122.99	Call	Bond Future	970.6800	0.9707	989.2600	0.9893	1.914	0	0	0
2015/07/21	2025	05/11/2015	123.00	Call	Bond Future	960.6800	0.9607	979.2600	0.9793	1.934	0	0	0
2015/07/21	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2030	06/08/2015			Bond Future	8.6057	95.2975	8.5999	95.3437	(0.068)	0.0000	0.0000	7,281
2015/07/21	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2030	06/08/2015	7.74	Put	Bond Future	7,198.2100	7.1982	7,152.0600	7.1521	(0.641)	0	0	0
2015/07/21	2030	06/08/2015	7.76	Put	Bond Future	7,023.4700	7.0235	6,977.3200	6.9773	(0.657)	0	0	0
2015/07/21	2030	06/08/2015	7.75	Put	Bond Future	7,110.7900	7.1108	7,064.6400	7.0646	(0.649)	0	0	0
2015/07/21	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2030	05/11/2015			Bond Future	8.6696	96.7831	8.6637	96.8287	(0.068)	0.0000	0.0000	0
2015/07/21	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2030	05/11/2015	8.49	Put	Bond Future	1,411.1600	1.4112	1,365.4900	1.3655	(3.236)	0	0	0
2015/07/21	2030	05/11/2015	8.51	Put	Bond Future	1,252.5300	1.2525	1,206.8600	1.2069	(3.646)	0	0	0
2015/07/21	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2030	05/11/2015	8.50	Put	Bond Future	1,331.8000	1.3318	1,286.1300	1.2861	(3.429)	0	0	0
2015/07/21	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2032	06/08/2015			Bond Future	8.6907	99.1642	8.6849	99.2134	(0.067)	0.0000	0.0000	1,579
2015/07/21	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2032	06/08/2015	8.50	Put	Bond Future	1,634.7800	1.6348	1,585.5600	1.5856	(3.011)	0	0	0
2015/07/21	2032	06/08/2015	8.49	Put	Bond Future	1,721.6200	1.7216	1,672.4000	1.6724	(2.859)	0	0	0
2015/07/21	2032	06/08/2015	8.51	Put	Bond Future	1,548.0500	1.5481	1,498.8300	1.4988	(3.179)	0	0	0
2015/07/21	2032	05/11/2015			Bond Future	8.7551	96.5559	8.7493	96.6046	(0.067)	0.0000	0.0000	0
2015/07/21	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2032	05/11/2015	7.99	Put	Bond Future	6,707.1800	6.7072	6,658.4300	6.6584	(0.727)	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
2015/07/21	2032	05/11/2015	8.01	Put	Bond Future	6,523.3400	6.5233	6,474.5900	6.4746	(0.747)	0	0	0
2015/07/21	2032	05/11/2015	8.00	Put	Bond Future	6,615.2000	6.6152	6,566.4500	6.5664	(0.737)	0	0	0
2015/07/21	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2032	04/02/2016			Bond Future	8.8095	98.1859	8.8036	98.2351	(0.068)	0.0000	0.0000	0
2015/07/21	2032	04/02/2016	8.69	Put	Bond Future	991.4600	0.9915	942.2100	0.9422	(4.967)	0	0	0
2015/07/21	2032	04/02/2016	8.71	Put	Bond Future	824.5200	0.8245	775.2700	0.7753	(5.973)	0	0	0
2015/07/21	2032	04/02/2016	8.70	Put	Bond Future	907.9400	0.9079	858.6900	0.8587	(5.424)	0	0	0
2015/07/21	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2037	06/08/2015			Bond Future	8.8248	97.1680	8.8190	97.2219	(0.065)	0.0000	0.0000	42,638
2015/07/21	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2037	06/08/2015	8.74	Put	Bond Future	795.3100	0.7953	741.4000	0.7414	(6.778)	0	0	0
2015/07/21	2037	06/08/2015	8.76	Put	Bond Future	606.7100	0.6067	552.8000	0.5528	(8.886)	0	0	0
2015/07/21	2037	06/08/2015	8.75	Put	Bond Future	700.9400	0.7009	647.0300	0.6470	(7.691)	0	0	0
2015/07/21	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2037	05/11/2015	7.99	Put	Bond Future	8,825.3600	8.8254	8,771.7500	8.7717	(0.607)	0	0	0
2015/07/21	2037	05/11/2015	8.01	Put	Bond Future	8,614.7700	8.6148	8,561.1600	8.5612	(0.622)	0	0	0
2015/07/21	2037	05/11/2015			Bond Future	8.8852	98.6826	8.8794	98.7363	(0.066)	0.0000	0.0000	0
2015/07/21	2037	05/11/2015	8.00	Put	Bond Future	8,719.9800	8.7200	8,666.3700	8.6664	(0.615)	0	0	0
2015/07/21	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2037	04/02/2016	8.75	Put	Bond Future	1,732.4200	1.7324	1,678.2600	1.6783	(3.126)	0	0	0
2015/07/21	2037	04/02/2016			Bond Future	8.9378	96.0904	8.9318	96.1445	(0.067)	0.0000	0.0000	0
2015/07/21	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2037	04/02/2016	8.74	Put	Bond Future	1,826.0400	1.8260	1,771.8800	1.7719	(2.966)	0	0	0
2015/07/21	2037	04/02/2016	8.76	Put	Bond Future	1,638.9300	1.6389	1,584.7700	1.5848	(3.305)	0	0	0
2015/07/21	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2038	06/08/2015			Bond Future	125.3240	125.3240	125.3454	125.3454	0.017	0.0000	0.0000	4,218
2015/07/21	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2038	06/08/2015	127.99	Put	Bond Future	2,665.9600	2.6660	2,644.6100	2.6446	(0.801)	0	0	0
2015/07/21	2038	06/08/2015	128.01	Put	Bond Future	2,685.9600	2.6860	2,664.6100	2.6646	(0.795)	0	0	0
2015/07/21	2038	06/08/2015	128.00	Put	Bond Future	2,675.9600	2.6760	2,654.6100	2.6546	(0.798)	0	0	0
2015/07/21	2038	05/11/2015			Bond Future	127.2776	127.2776	127.2977	127.2977	0.016	0.0000	0.0000	0
2015/07/21	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2038	05/11/2015	133.99	Put	Bond Future	6,712.3700	6.7124	6,692.3300	6.6923	(0.299)	0	0	0
2015/07/21	2038	05/11/2015	134.01	Put	Bond Future	6,732.3700	6.7324	6,712.3300	6.7123	(0.298)	0	0	0
2015/07/21	2038	05/11/2015	134.00	Put	Bond Future	6,722.3700	6.7224	6,702.3300	6.7023	(0.298)	0	0	0
2015/07/21	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	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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2015/07/21	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2044	06/08/2015			Bond Future	8.8589	99.1546	8.8481	99.2649	(0.121)	0.0000	0.0000	13,321
2015/07/21	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2044	06/08/2015	8.74	Put	Bond Future	1,229.4200	1.2294	1,119.2000	1.1192	(8.965)	0	0	0
2015/07/21	2044	06/08/2015	8.76	Put	Bond Future	1,020.8000	1.0208	910.5800	0.9106	(10.797)	0	0	0
2015/07/21	2044	06/08/2015	8.75	Put	Bond Future	1,125.0200	1.1250	1,014.8000	1.0148	(9.797)	0	0	0
2015/07/21	2044	05/11/2015			Bond Future	8.9158	100.7002	8.9049	100.8110	(0.123)	0.0000	0.0000	0
2015/07/21	2044	05/11/2015	8.24	Put	Bond Future	7,258.7700	7.2588	7,148.0100	7.1480	(1.526)	0	0	0
2015/07/21	2044	05/11/2015	8.26	Put	Bond Future	7,031.2100	7.0312	6,920.4500	6.9204	(1.575)	0	0	0
2015/07/21	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2044	05/11/2015	8.25	Put	Bond Future	7,144.8800	7.1449	7,034.1200	7.0341	(1.550)	0	0	0
2015/07/21	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2044	04/02/2016			Bond Future	8.9653	98.0168	8.9541	98.1291	(0.125)	0.0000	0.0000	0
2015/07/21	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2044	04/02/2016	9.01	Call	Bond Future	445.4300	0.4454	557.7100	0.5577	25.207	0	0	0
2015/07/21	2044	04/02/2016	8.99	Call	Bond Future	246.5100	0.2465	358.7900	0.3588	45.548	0	0	0
2015/07/21	2044	04/02/2016	9.00	Call	Bond Future	346.0600	0.3461	458.3400	0.4583	32.445	0	0	0
2015/07/21	2046	06/08/2015	129.01	Put	Bond Future	5,346.9500	5.3470	5,325.5100	5.3255	(0.401)	0	0	0
2015/07/21	2046	06/08/2015			Bond Future	123.6631	123.6631	123.6845	123.6845	0.017	0.0000	0.0000	5,722
2015/07/21	2046	06/08/2015	129.00	Put	Bond Future	5,336.9500	5.3370	5,315.5100	5.3155	(0.402)	0	0	0
2015/07/21	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2046	06/08/2015	128.99	Put	Bond Future	5,326.9500	5.3270	5,305.5100	5.3055	(0.402)	0	0	0
2015/07/21	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2046	05/11/2015			Bond Future	124.1849	124.1849	124.2053	124.2053	0.016	0.0000	0.0000	0
2015/07/21	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2046	05/11/2015	132.99	Put	Bond Future	8,805.1000	8.8051	8,784.6500	8.7847	(0.232)	0	0	0
2015/07/21	2046	05/11/2015	133.01	Put	Bond Future	8,825.1000	8.8251	8,804.6500	8.8047	(0.232)	0	0	0
2015/07/21	2046	05/11/2015	133.00	Put	Bond Future	8,815.1000	8.8151	8,794.6500	8.7947	(0.232)	0	0	0
2015/07/21	2050	06/08/2015			Bond Future	132.9408	132.9408	132.9639	132.9639	0.017	0.0000	0.0000	3,821
2015/07/21	2050	06/08/2015	136.99	Put	Bond Future	4,049.1900	4.0492	4,026.0900	4.0261	(0.570)	0	0	0
2015/07/21	2050	06/08/2015	137.01	Put	Bond Future	4,069.1900	4.0692	4,046.0900	4.0461	(0.568)	0	0	0
2015/07/21	2050	06/08/2015	137.00	Put	Bond Future	4,059.1900	4.0592	4,036.0900	4.0361	(0.569)	0	0	0
2015/07/21	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2050	05/11/2015			Bond Future	135.0133	135.0133	135.0349	135.0349	0.016	0.0000	0.0000	0
2015/07/21	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2050	05/11/2015	144.99	Put	Bond Future	9,976.6900	9.9767	9,955.0800	9.9551	(0.217)	0	0	0

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2015/07/21	2050	05/11/2015	145.01	Put	Bond Future	9,996.6900	9.9967	9,975.0800	9.9751	(0.216)	0	0	0
2015/07/21	2050	05/11/2015	145.00	Put	Bond Future	9,986.6900	9.9867	9,965.0800	9.9651	(0.216)	0	0	0
2015/07/21	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	AL37	06/08/2015			Index Future	459.4650	459.4650	459.5690	459.5690	0.023	0.0000	0.0000	26
2015/07/21	AL37	05/11/2015			Index Future	466.7000	466.7000	466.8000	466.8000	0.021	0.0000	0.0000	0
2015/07/21	AL7T	06/08/2015			Index Future	543.5150	543.5150	543.7600	543.7600	0.045	0.0000	0.0000	1
2015/07/21	AL7T	05/11/2015			Index Future	552.0740	552.0740	552.3160	552.3160	0.044	0.0000	0.0000	0
2015/07/21	ALBI	06/08/2015			Index Future	495.9920	495.9920	496.2240	496.2240	0.047	0.0000	0.0000	507
2015/07/21	ALBI	05/11/2015			Index Future	503.8020	503.8020	504.0310	504.0310	0.045	0.0000	0.0000	103
2015/07/21	ALBI	04/02/2016			Index Future	512.2960	512.2960	512.5270	512.5270	0.045	0.0000	0.0000	0
2015/07/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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

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2015/07/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/21	EL28	06/08/2015	125.00	Call	Bond Future	544.2300	0.5442	566.4500	0.5665	4.083	0	0	0
2015/07/21	EL28	06/08/2015			Bond Future	125.5442	125.5442	125.5665	125.5665	0.018	0.0000	0.0000	0
2015/07/21	EL28	06/08/2015	125.01	Call	Bond Future	534.2300	0.5342	556.4500	0.5565	4.159	0	0	0
2015/07/21	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	EL28	06/08/2015	124.99	Call	Bond Future	554.2300	0.5542	576.4500	0.5765	4.009	0	0	0
2015/07/21	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	EL28	05/11/2015	126.99	Put	Bond Future	1,036.5500	1.0366	1,015.5600	1.0156	(2.025)	0	0	0
2015/07/21	EL28	05/11/2015			Bond Future	125.9534	125.9534	125.9744	125.9744	0.017	0.0000	0.0000	0
2015/07/21	EL28	05/11/2015	127.01	Put	Bond Future	1,056.5500	1.0566	1,035.5600	1.0356	(1.987)	0	0	0
2015/07/21	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	EL28	05/11/2015	127.00	Put	Bond Future	1,046.5500	1.0466	1,025.5600	1.0256	(2.006)	0	0	0
2015/07/21	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	ES33	06/08/2015			Bond Future	9.7115	84.3670	9.7054	84.4110	(0.063)	0.0000	0.0000	6,396
2015/07/21	ES33	06/08/2015	9.59	Put	Bond Future	885.5600	0.8856	841.5100	0.8415	(4.974)	0	0	0
2015/07/21	ES33	06/08/2015	9.61	Put	Bond Future	738.7600	0.7388	694.7100	0.6947	(5.963)	0	0	0
2015/07/21	ES33	06/08/2015	9.60	Put	Bond Future	812.1100	0.8121	768.0600	0.7681	(5.424)	0	0	0
2015/07/21	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	ES33	05/11/2015	9.00	Put	Bond Future	6,037.4900	6.0375	5,993.7100	5.9937	(0.725)	0	0	0
2015/07/21	ES33	05/11/2015			Bond Future	9.8036	81.8959	9.7974	81.9397	(0.063)	0.0000	0.0000	0
2015/07/21	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	ES33	05/11/2015	8.99	Put	Bond Future	6,116.8200	6.1168	6,073.0400	6.0730	(0.716)	0	0	0
2015/07/21	ES33	05/11/2015	9.01	Put	Bond Future	5,958.2600	5.9583	5,914.4800	5.9145	(0.735)	0	0	0
2015/07/21	ES33	04/02/2016	10.01	Call	Bond Future	842.7800	0.8428	887.0300	0.8870	5.250	0	0	0
2015/07/21	ES33	04/02/2016			Bond Future	9.8888	83.2783	9.8825	83.3225	(0.064)	0.0000	0.0000	0
2015/07/21	ES33	04/02/2016	9.99	Call	Bond Future	704.6500	0.7047	748.9000	0.7489	6.280	0	0	0
2015/07/21	ES33	04/02/2016	10.00	Call	Bond Future	773.7600	0.7738	818.0100	0.8180	5.719	0	0	0
2015/07/21	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	GOVI	06/08/2015			GOVI	492.3660	492.3660	492.5870	492.5870	0.045	0.0000	0.0000	471
2015/07/21	GOVI	06/08/2015	499.99	Put	GOVI	76,240.0000	7.6240	74,030.0000	7.4030	(2.899)	0	0	0
2015/07/21	GOVI	06/08/2015	500.01	Put	GOVI	76,440.0000	7.6440	74,230.0000	7.4230	(2.891)	0	0	0
2015/07/21	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	GOVI	06/08/2015	500.00	Put	GOVI	76,340.0000	7.6340	74,130.0000	7.4130	(2.895)	0	0	0
2015/07/21	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/07/21	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	GOVI	05/11/2015			GOVI	500.1190	500.1190	500.3380	500.3380	0.044	0.0000	0.0000	28
2015/07/21	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	GOVI	05/11/2015	529.99	Put	GOVI	298,710.0000	29.8710	296,520.0000	29.6520	(0.733)	0	0	0
2015/07/21	GOVI	05/11/2015	530.01	Put	GOVI	298,910.0000	29.8910	296,720.0000	29.6720	(0.733)	0	0	0
2015/07/21	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	GOVI	05/11/2015	530.00	Put	GOVI	298,810.0000	29.8810	296,620.0000	29.6620	(0.733)	0	0	0
2015/07/21	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	GOVI	04/02/2016			GOVI	508.5500	508.5500	508.7710	508.7710	0.043	0.0000	0.0000	0
2015/07/21	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	GOVI	04/02/2016	511.99	Put	GOVI	34,400.0000	3.4400	32,190.0000	3.2190	(6.424)	0	0	0
2015/07/21	GOVI	04/02/2016	512.01	Put	GOVI	34,600.0000	3.4600	32,390.0000	3.2390	(6.387)	0	0	0
2015/07/21	GOVI	04/02/2016	512.00	Put	GOVI	34,500.0000	3.4500	32,290.0000	3.2290	(6.406)	0	0	0
2015/07/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/07/21	IGOV	06/08/2015			Index Future	229.3170	229.3170	229.3900	229.3900	0.032	0.0000	0.0000	1,068
2015/07/21	IGOV	05/11/2015			Index Future	232.9280	232.9280	233.0000	233.0000	0.031	0.0000	0.0000	17
2015/07/21	IGOV	04/02/2016			Index Future	236.8550	236.8550	236.9270	236.9270	0.030	0.0000	0.0000	0
2015/07/21	ILBI	06/08/2015			Index Future	621.9420	621.9420	622.1410	622.1410	0.032	0.0000	0.0000	159
2015/07/21	ILBI	05/11/2015			Index Future	632.0190	632.0190	632.2180	632.2180	0.031	0.0000	0.0000	0
2015/07/21	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/07/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/07/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/07/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/07/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/07/21	JBAF	19/08/2015			Jibar Tradeable Future	6.3100	93.6900	6.2900	93.7100	(0.317)	0.0000	0.0000	0
2015/07/21	JBAF	16/09/2015			Jibar Tradeable Future	6.3400	93.6600	6.3300	93.6700	(0.158)	0.0000	0.0000	0
2015/07/21	JBAF	21/10/2015			Jibar Tradeable Future	6.4600	93.5400	6.4600	93.5400	0.000	0.0000	0.0000	0
2015/07/21	JBAF	18/11/2015			Jibar Tradeable Future	6.5000	93.5000	6.4900	93.5100	(0.154)	0.0000	0.0000	0
2015/07/21	JBAF	15/12/2015			Jibar Tradeable Future	6.6000	93.4000	6.6100	93.3900	0.152	0.0000	0.0000	0
2015/07/21	JBAF	17/02/2016			Jibar Tradeable Future	6.7200	93.2800	6.7300	93.2700	0.149	0.0000	0.0000	2,000
2015/07/21	JBAF	16/03/2016			Jibar Tradeable Future	6.8100	93.1900	6.8200	93.1800	0.147	0.0000	0.0000	0
2015/07/21	JBAF	15/06/2016			Jibar Tradeable Future	6.9700	93.0300	6.9900	93.0100	0.287	0.0000	0.0000	0
2015/07/21	JBAF	21/09/2016			Jibar Tradeable Future	7.1700	92.8300	7.1800	92.8200	0.139	0.0000	0.0000	0
2015/07/21	JBAF	21/12/2016			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2015/07/21	JBAF	15/03/2017			Jibar Tradeable Future	7.4500	92.5500	7.4600	92.5400	0.134	0.0000	0.0000	0
2015/07/21	JBAF	21/06/2017			Jibar Tradeable Future	7.5900	92.4100	7.6000	92.4000	0.132	0.0000	0.0000	0



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2015/07/21	R023	06/08/2015	8.24	Call	Bond Future	1,291.3100	1.2913	1,322.5800	1.3226	2.422	0	0	0
2015/07/21	R023	06/08/2015	9.07	Put	Bond Future	0.1800	0.0002	0.1000	0.0001	(44.444)	0	0	911
2015/07/21	R023	06/08/2015			Bond Future	8.0480	101.8053	8.0371	101.8660	(0.136)	0.0000	0.0000	20,973
2015/07/21	R023	06/08/2015	8.26	Put	Bond Future	212.8000	0.2128	185.4300	0.1854	(12.862)	0	0	0
2015/07/21	R023	06/08/2015	9.07	Call	Bond Future	5,443.9200	5.4439	5,504.4800	5.5045	1.112	0	0	0
2015/07/21	R023	06/08/2015	8.25	Put	Bond Future	225.4600	0.2255	197.0900	0.1971	(12.583)	0	0	0
2015/07/21	R023	06/08/2015	8.24	Put	Bond Future	238.7700	0.2388	209.4000	0.2094	(12.301)	0	0	0
2015/07/21	R023	06/08/2015	8.25	Call	Bond Future	1,332.4500	1.3325	1,364.7200	1.3647	2.422	0	0	0
2015/07/21	R023	06/08/2015	8.26	Call	Bond Future	1,374.1900	1.3742	1,407.4600	1.4075	2.421	0	0	0
2015/07/21	R023	05/11/2015			Bond Future	8.1243	99.4699	8.1130	99.5303	(0.139)	0.0000	0.0000	0
2015/07/21	R023	05/11/2015	7.99	Put	Bond Future	1,979.0500	1.9791	1,937.8800	1.9379	(2.080)	0	0	0
2015/07/21	R023	05/11/2015	8.01	Put	Bond Future	1,918.6300	1.9186	1,878.0700	1.8781	(2.114)	0	0	0
2015/07/21	R023	05/11/2015	7.99	Call	Bond Future	1,255.8000	1.2558	1,275.0300	1.2750	1.531	0	0	0
2015/07/21	R023	05/11/2015	8.00	Put	Bond Future	1,948.6900	1.9487	1,907.8200	1.9078	(2.097)	0	0	0
2015/07/21	R023	05/11/2015	8.00	Call	Bond Future	1,279.5300	1.2795	1,299.0600	1.2991	1.526	0	0	0
2015/07/21	R023	05/11/2015	8.01	Call	Bond Future	1,303.5300	1.3035	1,323.3700	1.3234	1.522	0	0	0
2015/07/21	R023	04/02/2016	8.01	Put	Bond Future	2,609.9200	2.6099	2,570.6500	2.5706	(1.505)	0	0	0
2015/07/21	R023	04/02/2016			Bond Future	8.1881	101.1485	8.1764	101.2095	(0.143)	0.0000	0.0000	0
2015/07/21	R023	04/02/2016	8.00	Put	Bond Future	2,639.3900	2.6394	2,599.9000	2.5999	(1.496)	0	0	0
2015/07/21	R023	04/02/2016	8.01	Call	Bond Future	1,677.8000	1.6778	1,699.5800	1.6996	1.298	0	0	0
2015/07/21	R023	04/02/2016	7.99	Call	Bond Future	1,631.6200	1.6316	1,652.9400	1.6529	1.307	0	0	0
2015/07/21	R023	04/02/2016	8.00	Call	Bond Future	1,654.6100	1.6546	1,676.1700	1.6762	1.303	0	0	0
2015/07/21	R023	04/02/2016	7.99	Put	Bond Future	2,669.1000	2.6691	2,629.3700	2.6294	(1.489)	0	0	0
2015/07/21	R186	06/08/2015	7.65	Call	Bond Future	33.4200	0.0334	29.6900	0.0297	(11.161)	0	0	75
2015/07/21	R186	06/08/2015	8.00	Put	Bond Future	1,786.7300	1.7867	1,728.7100	1.7287	(3.247)	0	0	0
2015/07/21	R186	06/08/2015	8.90	Put	Bond Future	7.8200	0.0078	5.7600	0.0058	(26.343)	0	0	5,350
2015/07/21	R186	06/08/2015			Bond Future	8.1655	118.5408	8.1597	118.5881	(0.071)	0.0000	0.0000	34,801
2015/07/21	R186	06/08/2015	8.50	Call	Bond Future	2,848.8800	2.8489	2,874.8900	2.8749	0.913	0	0	0
2015/07/21	R186	06/08/2015	8.55	Put	Bond Future	120.0200	0.1200	102.8500	0.1029	(14.306)	0	0	7,229
2015/07/21	R186	06/08/2015	7.85	Call	Bond Future	167.2600	0.1673	158.2000	0.1582	(5.417)	0	0	20
2015/07/21	R186	06/08/2015	8.00	Call	Bond Future	427.6200	0.4276	416.9500	0.4170	(2.495)	0	0	0
2015/07/21	R186	06/08/2015	8.01	Call	Bond Future	451.9000	0.4519	441.3200	0.4413	(2.341)	0	0	0
2015/07/21	R186	06/08/2015	7.75	Call	Bond Future	78.9900	0.0790	72.6600	0.0727	(8.014)	0	0	0
2015/07/21	R186	06/08/2015	8.35	Call	Bond Future	1,888.4600	1.8885	1,899.9500	1.9000	0.608	0	0	20
2015/07/21	R186	06/08/2015	7.99	Call	Bond Future	404.3000	0.4043	393.5600	0.3936	(2.656)	0	0	0
2015/07/21	R186	06/08/2015	8.68	Put	Bond Future	47.7300	0.0477	38.9300	0.0389	(18.437)	0	0	20
2015/07/21	R186	06/08/2015	8.46	Put	Bond Future	212.6800	0.2127	187.6900	0.1877	(11.750)	0	0	75
2015/07/21	R186	06/08/2015	8.45	Call	Bond Future	2,513.1000	2.5131	2,534.5100	2.5345	0.852	0	0	0
2015/07/21	R186	06/08/2015	8.05	Call	Bond Future	558.9300	0.5589	549.0700	0.5491	(1.764)	0	0	75
2015/07/21	R186	06/08/2015	7.65	Put	Bond Future	4,338.6200	4.3386	4,287.5400	4.2875	(1.177)	0	0	0
2015/07/21	R186	06/08/2015	8.50	Put	Bond Future	166.0800	0.1661	144.7400	0.1447	(12.849)	0	0	5,229
2015/07/21	R186	06/08/2015	8.55	Call	Bond Future	3,196.5700	3.1966	3,226.7500	3.2268	0.944	0	0	0
2015/07/21	R186	06/08/2015	7.75	Put	Bond Future	3,532.3700	3.5324	3,478.6900	3.4787	(1.520)	0	0	0
2015/07/21	R186	06/08/2015	8.45	Put	Bond Future	225.9100	0.2259	199.9700	0.2000	(11.482)	0	0	4,229
2015/07/21	R186	06/08/2015	7.99	Put	Bond Future	1,846.2200	1.8462	1,788.1300	1.7881	(3.146)	0	0	0
2015/07/21	R186	06/08/2015	8.05	Put	Bond Future	1,505.1500	1.5051	1,447.9400	1.4479	(3.801)	0	0	0
2015/07/21	R186	06/08/2015	8.90	Call	Bond Future	5,789.0800	5.7891	5,834.3700	5.8344	0.782	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
2015/07/21	R186	06/08/2015	8.46	Call	Bond Future	2,579.1400	2.5791	2,601.5000	2.6015	0.867	0	0	0
2015/07/21	R186	06/08/2015	7.85	Put	Bond Future	2,776.9300	2.7769	2,720.5200	2.7205	(2.031)	0	0	0
2015/07/21	R186	06/08/2015	8.01	Put	Bond Future	1,728.2700	1.7283	1,670.3400	1.6703	(3.352)	0	0	0
2015/07/21	R186	06/08/2015	8.35	Put	Bond Future	398.1400	0.3981	362.2800	0.3623	(9.007)	0	0	0
2015/07/21	R186	06/08/2015	8.68	Call	Bond Future	4,139.3400	4.1393	4,177.8900	4.1779	0.931	0	0	0
2015/07/21	R186	05/11/2015	8.25	Put	Bond Future	2,358.0000	2.3580	2,324.4300	2.3244	(1.424)	0	0	8,690
2015/07/21	R186	05/11/2015	8.45	Call	Bond Future	3,418.2700	3.4183	3,436.4300	3.4364	0.531	0	0	0
2015/07/21	R186	05/11/2015	8.24	Call	Bond Future	2,484.3700	2.4844	2,497.1500	2.4972	0.514	0	0	0
2015/07/21	R186	05/11/2015	7.75	Put	Bond Future	4,855.8700	4.8559	4,812.6500	4.8126	(0.890)	0	0	0
2015/07/21	R186	05/11/2015	8.85	Put	Bond Future	768.3800	0.7684	750.2700	0.7503	(2.357)	0	0	843
2015/07/21	R186	05/11/2015			Bond Future	8.2290	120.3886	8.2232	120.4352	(0.071)	0.0000	0.0000	520
2015/07/21	R186	05/11/2015	9.00	Put	Bond Future	556.8200	0.5568	542.1400	0.5421	(2.636)	0	0	2,600
2015/07/21	R186	05/11/2015	8.22	Call	Bond Future	2,403.2700	2.4033	2,415.5800	2.4156	0.512	0	0	0
2015/07/21	R186	05/11/2015	8.24	Put	Bond Future	2,396.6700	2.3967	2,362.8500	2.3628	(1.411)	0	0	0
2015/07/21	R186	05/11/2015	8.35	Put	Bond Future	1,994.1800	1.9942	1,963.1300	1.9631	(1.557)	0	0	9,370
2015/07/21	R186	05/11/2015	8.26	Put	Bond Future	2,319.5200	2.3195	2,286.1900	2.2862	(1.437)	0	0	0
2015/07/21	R186	05/11/2015	8.35	Call	Bond Future	2,953.9600	2.9540	2,969.5100	2.9695	0.526	0	0	843
2015/07/21	R186	05/11/2015	7.86	Call	Bond Future	1,212.1900	1.2122	1,217.1700	1.2172	0.411	0	0	674
2015/07/21	R186	05/11/2015	7.73	Call	Bond Future	904.5300	0.9045	907.6600	0.9077	0.346	0	0	169
2015/07/21	R186	05/11/2015	8.45	Put	Bond Future	1,673.4200	1.6734	1,644.9800	1.6450	(1.700)	0	0	6,248
2015/07/21	R186	05/11/2015	9.00	Call	Bond Future	6,491.4300	6.4914	6,523.3500	6.5234	0.492	0	0	0
2015/07/21	R186	05/11/2015	8.85	Call	Bond Future	5,581.4500	5.5814	5,609.9400	5.6099	0.510	0	0	0
2015/07/21	R186	05/11/2015	8.25	Call	Bond Future	2,525.3500	2.5253	2,538.3800	2.5384	0.516	0	0	0
2015/07/21	R186	05/11/2015	7.75	Call	Bond Future	947.9200	0.9479	951.3000	0.9513	0.357	0	0	1,200
2015/07/21	R186	05/11/2015	7.86	Put	Bond Future	4,207.1100	4.2071	4,165.4900	4.1655	(0.989)	0	0	0
2015/07/21	R186	05/11/2015	7.73	Put	Bond Future	4,979.5000	4.9795	4,936.0300	4.9360	(0.873)	0	0	0
2015/07/21	R186	05/11/2015	8.22	Put	Bond Future	2,475.0900	2.4751	2,440.8000	2.4408	(1.385)	0	0	1,090
2015/07/21	R186	05/11/2015	8.26	Call	Bond Future	2,566.4500	2.5664	2,579.7200	2.5797	0.517	0	0	0
2015/07/21	R186	04/02/2016	7.50	Call	Bond Future	919.8000	0.9198	924.4500	0.9244	0.506	0	0	0
2015/07/21	R186	04/02/2016			Bond Future	8.2796	117.1221	8.2736	117.1691	(0.073)	0.0000	0.0000	5,512
2015/07/21	R186	04/02/2016	7.51	Call	Bond Future	937.9700	0.9380	942.7200	0.9427	0.506	0	0	0
2015/07/21	R186	04/02/2016	7.49	Call	Bond Future	901.8800	0.9019	906.4300	0.9064	0.505	0	0	0
2015/07/21	R186	04/02/2016	7.50	Put	Bond Future	7,237.1000	7.2371	7,194.7600	7.1948	(0.585)	0	0	0
2015/07/21	R186	04/02/2016	7.49	Put	Bond Future	7,303.2000	7.3032	7,260.7600	7.2608	(0.581)	0	0	0
2015/07/21	R186	04/02/2016	7.51	Put	Bond Future	7,171.3300	7.1713	7,129.0900	7.1291	(0.589)	0	0	0
2015/07/21	R186	05/05/2016			Bond Future	8.3222	119.1818	8.3163	119.2274	(0.071)	0.0000	0.0000	0
2015/07/21	R186	05/05/2016	8.34	Call	Bond Future	3,960.0300	3.9600	3,977.1500	3.9771	0.432	0	0	0
2015/07/21	R186	05/05/2016	8.35	Call	Bond Future	3,999.2400	3.9992	4,016.5000	4.0165	0.432	0	0	0
2015/07/21	R186	05/05/2016	8.33	Call	Bond Future	3,920.6000	3.9206	3,937.5800	3.9376	0.433	0	0	0
2015/07/21	R186	05/05/2016	8.35	Put	Bond Future	3,786.5500	3.7865	3,758.2200	3.7582	(0.748)	0	0	0
2015/07/21	R186	05/05/2016	7.56	Put	Bond Future	7,584.1000	7.5841	7,545.7700	7.5458	(0.505)	0	0	0
2015/07/21	R186	05/05/2016	8.34	Put	Bond Future	3,823.7900	3.8238	3,795.3200	3.7953	(0.745)	0	0	0
2015/07/21	R186	05/05/2016	7.56	Call	Bond Future	1,539.7200	1.5397	1,546.9800	1.5470	0.472	0	0	0
2015/07/21	R186	05/05/2016	8.33	Put	Bond Future	3,860.8700	3.8609	3,832.2600	3.8323	(0.741)	0	0	0
2015/07/21	R197	06/08/2015	288.00	Call	Bond Future	3,662.5200	3.6625	3,912.4100	3.9124	6.823	0	0	0
2015/07/21	R197	06/08/2015			Bond Future	291.6625	291.6625	291.9124	291.9124	0.086	0.0000	0.0000	929
2015/07/21	R197	06/08/2015	288.01	Call	Bond Future	3,652.5200	3.6525	3,902.4100	3.9024	6.842	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
2015/07/21	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R197	06/08/2015	287.99	Call	Bond Future	3,672.5200	3.6725	3,922.4100	3.9224	6.804	0	0	0
2015/07/21	R197	05/11/2015	295.00	Call	Bond Future	1,208.9100	1.2089	1,459.2200	1.4592	20.705	0	0	0
2015/07/21	R197	05/11/2015			Bond Future	296.2089	296.2089	296.4592	296.4592	0.085	0.0000	0.0000	0
2015/07/21	R197	05/11/2015	294.99	Call	Bond Future	1,218.9100	1.2189	1,469.2200	1.4692	20.536	0	0	0
2015/07/21	R197	05/11/2015	295.01	Call	Bond Future	1,198.9100	1.1989	1,449.2200	1.4492	20.878	0	0	0
2015/07/21	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R202	06/08/2015			Bond Future	235.5570	235.5570	235.5965	235.5965	0.017	0.0000	0.0000	52,787
2015/07/21	R202	06/08/2015	239.99	Put	Bond Future	4,433.0200	4.4330	4,393.5500	4.3936	(0.890)	0	0	0
2015/07/21	R202	06/08/2015	240.00	Put	Bond Future	4,443.0200	4.4430	4,403.5500	4.4036	(0.888)	0	0	0
2015/07/21	R202	06/08/2015	240.01	Put	Bond Future	4,453.0200	4.4530	4,413.5500	4.4136	(0.886)	0	0	0
2015/07/21	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R202	05/11/2015			Bond Future	239.2286	239.2286	239.2660	239.2660	0.016	0.0000	0.0000	0
2015/07/21	R202	05/11/2015	245.99	Put	Bond Future	6,761.3600	6.7614	6,723.9700	6.7240	(0.553)	0	0	0
2015/07/21	R202	05/11/2015	246.01	Put	Bond Future	6,781.3600	6.7814	6,743.9700	6.7440	(0.551)	0	0	0
2015/07/21	R202	05/11/2015	246.00	Put	Bond Future	6,771.3600	6.7714	6,733.9700	6.7340	(0.552)	0	0	0
2015/07/21	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R203	06/08/2015	6.74	Call	Bond Future	12.8500	0.0128	11.7900	0.0118	(8.249)	0	0	0
2015/07/21	R203	06/08/2015	6.75	Put	Bond Future	818.2200	0.8182	804.5400	0.8045	(1.672)	0	0	0
2015/07/21	R203	06/08/2015	7.84	Call	Bond Future	1,303.9700	1.3040	1,316.0500	1.3160	0.926	0	0	0
2015/07/21	R203	06/08/2015			Bond Future	7.1627	105.4303	7.1562	105.4428	(0.090)	0.0000	0.0000	17,933
2015/07/21	R203	06/08/2015	6.75	Call	Bond Future	14.0700	0.0141	12.9500	0.0129	(7.960)	0	0	0
2015/07/21	R203	06/08/2015	6.76	Call	Bond Future	15.3500	0.0153	14.1800	0.0142	(7.622)	0	0	0
2015/07/21	R203	06/08/2015	6.74	Put	Bond Future	836.5900	0.8366	822.9700	0.8230	(1.628)	0	0	0
2015/07/21	R203	06/08/2015	7.84	Put	Bond Future	1.7700	0.0018	1.2900	0.0013	(27.119)	0	0	5,000
2015/07/21	R203	06/08/2015	6.76	Put	Bond Future	799.9200	0.7999	786.1900	0.7862	(1.716)	0	0	0
2015/07/21	R203	05/11/2015	5.99	Call	Bond Future	7.7600	0.0078	7.7500	0.0078	(0.129)	0	0	0
2015/07/21	R203	05/11/2015	6.00	Put	Bond Future	2,232.7700	2.2328	2,221.2700	2.2213	(0.515)	0	0	0
2015/07/21	R203	05/11/2015			Bond Future	7.2756	102.9089	7.2689	102.9204	(0.092)	0.0000	0.0000	19
2015/07/21	R203	05/11/2015	6.00	Call	Bond Future	8.1100	0.0081	8.1000	0.0081	(0.123)	0	0	0
2015/07/21	R203	05/11/2015	6.01	Call	Bond Future	8.4700	0.0085	8.4600	0.0085	(0.118)	0	0	0
2015/07/21	R203	05/11/2015	5.99	Put	Bond Future	2,250.1100	2.2501	2,238.6100	2.2386	(0.511)	0	0	0
2015/07/21	R203	05/11/2015	6.01	Put	Bond Future	2,215.4400	2.2154	2,203.9400	2.2039	(0.519)	0	0	0
2015/07/21	R203	04/02/2016	7.26	Put	Bond Future	546.7000	0.5467	539.3900	0.5394	(1.337)	0	0	0
2015/07/21	R203	04/02/2016	7.25	Put	Bond Future	554.3600	0.5544	546.9900	0.5470	(1.329)	0	0	0
2015/07/21	R203	04/02/2016			Bond Future	7.3546	104.6458	7.3470	104.6571	(0.103)	0.0000	0.0000	0
2015/07/21	R203	04/02/2016	7.26	Call	Bond Future	405.1700	0.4052	409.1400	0.4091	0.980	0	0	0
2015/07/21	R203	04/02/2016	7.24	Call	Bond Future	390.9100	0.3909	394.7700	0.3948	0.987	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
2015/07/21	R203	04/02/2016	7.25	Call	Bond Future	397.8500	0.3978	401.7600	0.4018	0.983	0	0	0
2015/07/21	R203	04/02/2016	7.24	Put	Bond Future	562.4100	0.5624	554.9900	0.5550	(1.319)	0	0	0
2015/07/21	R204	06/08/2015	7.74	Call	Bond Future	839.8200	0.8398	849.3100	0.8493	1.130	0	0	0
2015/07/21	R204	06/08/2015	7.75	Put	Bond Future	69.3200	0.0693	60.6800	0.0607	(12.464)	0	0	0
2015/07/21	R204	06/08/2015			Bond Future	7.4793	102.6430	7.4730	102.6615	(0.084)	0.0000	0.0000	15,357
2015/07/21	R204	06/08/2015	8.41	Call	Bond Future	2,701.3800	2.7014	2,719.8300	2.7198	0.683	0	0	0
2015/07/21	R204	06/08/2015	7.74	Put	Bond Future	74.1200	0.0741	65.1100	0.0651	(12.156)	0	0	0
2015/07/21	R204	06/08/2015	7.76	Put	Bond Future	64.7800	0.0648	56.5000	0.0565	(12.782)	0	0	0
2015/07/21	R204	06/08/2015	8.41	Put	Bond Future	0.1400	0.0001	0.0900	0.0001	(35.714)	0	0	699
2015/07/21	R204	06/08/2015	7.75	Call	Bond Future	864.2500	0.8642	874.1100	0.8741	1.141	0	0	0
2015/07/21	R204	06/08/2015	7.76	Call	Bond Future	888.9300	0.8889	899.1500	0.8992	1.150	0	0	0
2015/07/21	R204	05/11/2015			Bond Future	7.5775	104.2430	7.5711	104.2606	(0.084)	0.0000	0.0000	28
2015/07/21	R204	05/11/2015	6.25	Call	Bond Future	14.8600	0.0149	14.8000	0.0148	(0.404)	0	0	0
2015/07/21	R204	05/11/2015	6.24	Put	Bond Future	3,773.5100	3.7735	3,755.8900	3.7559	(0.467)	0	0	0
2015/07/21	R204	05/11/2015	6.26	Put	Bond Future	3,717.2500	3.7173	3,699.6400	3.6996	(0.474)	0	0	0
2015/07/21	R204	05/11/2015	6.25	Put	Bond Future	3,745.3700	3.7454	3,727.7500	3.7277	(0.470)	0	0	0
2015/07/21	R204	05/11/2015	6.26	Call	Bond Future	15.4800	0.0155	15.4300	0.0154	(0.323)	0	0	0
2015/07/21	R204	05/11/2015	6.24	Call	Bond Future	14.2600	0.0143	14.2000	0.0142	(0.421)	0	0	0
2015/07/21	R204	04/02/2016	7.50	Call	Bond Future	704.6200	0.7046	710.0800	0.7101	0.775	0	0	0
2015/07/21	R204	04/02/2016			Bond Future	7.6490	101.9654	7.6422	101.9829	(0.090)	0.0000	0.0000	0
2015/07/21	R204	04/02/2016	7.51	Call	Bond Future	716.2000	0.7162	721.7300	0.7217	0.772	0	0	0
2015/07/21	R204	04/02/2016	7.49	Put	Bond Future	1,098.8500	1.0989	1,086.7600	1.0868	(1.100)	0	0	0
2015/07/21	R204	04/02/2016	7.51	Put	Bond Future	1,070.7700	1.0708	1,058.8200	1.0588	(1.116)	0	0	0
2015/07/21	R204	04/02/2016	7.49	Call	Bond Future	693.1600	0.6932	698.5500	0.6986	0.778	0	0	0
2015/07/21	R204	04/02/2016	7.50	Put	Bond Future	1,084.7500	1.0847	1,072.7300	1.0727	(1.108)	0	0	0
2015/07/21	R207	06/08/2015	7.76	Call	Bond Future	553.7700	0.5538	555.8200	0.5558	0.370	0	0	0
2015/07/21	R207	06/08/2015			Bond Future	7.6863	98.9324	7.6802	98.9548	(0.079)	0.0000	0.0000	46,035
2015/07/21	R207	06/08/2015	7.74	Call	Bond Future	510.3600	0.5104	511.5800	0.5116	0.239	0	0	0
2015/07/21	R207	06/08/2015	7.75	Call	Bond Future	531.8200	0.5318	533.4500	0.5334	0.306	0	0	0
2015/07/21	R207	06/08/2015	7.46	Call	Bond Future	114.4400	0.1144	110.5500	0.1105	(3.399)	0	0	70
2015/07/21	R207	06/08/2015	7.74	Put	Bond Future	314.2800	0.3143	293.1600	0.2932	(6.720)	0	0	0
2015/07/21	R207	06/08/2015	7.46	Put	Bond Future	946.0100	0.9460	919.7800	0.9198	(2.773)	0	0	0
2015/07/21	R207	06/08/2015	7.76	Put	Bond Future	284.7800	0.2848	264.4900	0.2645	(7.125)	0	0	0
2015/07/21	R207	06/08/2015	7.75	Put	Bond Future	299.2700	0.2993	278.5600	0.2786	(6.920)	0	0	0
2015/07/21	R207	05/11/2015	7.76	Call	Bond Future	973.4700	0.9735	979.5800	0.9796	0.628	0	0	0
2015/07/21	R207	05/11/2015			Bond Future	7.7724	100.4746	7.7662	100.4961	(0.080)	0.0000	0.0000	1,404
2015/07/21	R207	05/11/2015	7.74	Call	Bond Future	938.8200	0.9388	944.7000	0.9447	0.626	0	0	0
2015/07/21	R207	05/11/2015	7.50	Call	Bond Future	580.0800	0.5801	583.4700	0.5835	0.584	0	0	19
2015/07/21	R207	05/11/2015	7.75	Call	Bond Future	956.1600	0.9562	962.1600	0.9622	0.628	0	0	0
2015/07/21	R207	05/11/2015	7.43	Call	Bond Future	495.5700	0.4956	498.3600	0.4984	0.563	0	0	53
2015/07/21	R207	05/11/2015	7.74	Put	Bond Future	1,051.4800	1.0515	1,035.8900	1.0359	(1.483)	0	0	0
2015/07/21	R207	05/11/2015	7.76	Put	Bond Future	1,016.5900	1.0166	1,001.2300	1.0012	(1.511)	0	0	0
2015/07/21	R207	05/11/2015	7.43	Put	Bond Future	1,693.8100	1.6938	1,675.1300	1.6751	(1.103)	0	0	0
2015/07/21	R207	05/11/2015	7.75	Put	Bond Future	1,034.0400	1.0340	1,018.5700	1.0186	(1.496)	0	0	0
2015/07/21	R207	05/11/2015	7.50	Put	Bond Future	1,531.9200	1.5319	1,513.8400	1.5138	(1.180)	0	0	0
2015/07/21	R207	04/02/2016	7.49	Put	Bond Future	1,868.2900	1.8683	1,851.6700	1.8517	(0.890)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/21	R207	04/02/2016	7.27	Put	Bond Future	2,368.5000	2.3685	2,350.3400	2.3503	(0.767)	0	0	0
2015/07/21	R207	04/02/2016			Bond Future	7.8395	98.5281	7.8329	98.5496	(0.083)	0.0000	0.0000	0
2015/07/21	R207	04/02/2016	7.51	Put	Bond Future	1,826.5000	1.8265	1,810.0300	1.8100	(0.902)	0	0	0
2015/07/21	R207	04/02/2016	7.27	Call	Bond Future	473.6300	0.4736	476.9500	0.4770	0.701	0	0	43
2015/07/21	R207	04/02/2016	7.50	Call	Bond Future	723.1100	0.7231	728.0500	0.7281	0.683	0	0	19
2015/07/21	R207	04/02/2016	7.51	Call	Bond Future	735.6300	0.7356	740.6400	0.7406	0.681	0	0	0
2015/07/21	R207	04/02/2016	7.49	Call	Bond Future	710.7200	0.7107	715.5800	0.7156	0.684	0	0	0
2015/07/21	R207	04/02/2016	7.50	Put	Bond Future	1,847.3200	1.8473	1,830.7800	1.8308	(0.895)	0	0	0
2015/07/21	R207	05/05/2016	7.86	Put	Bond Future	1,562.6000	1.5626	1,549.9000	1.5499	(0.813)	0	0	0
2015/07/21	R207	05/05/2016			Bond Future	7.8973	100.2607	7.8909	100.2807	(0.082)	0.0000	0.0000	0
2015/07/21	R207	05/05/2016	7.85	Put	Bond Future	1,578.1000	1.5781	1,565.3400	1.5653	(0.809)	0	0	0
2015/07/21	R207	05/05/2016	7.56	Put	Bond Future	2,068.8400	2.0688	2,054.2700	2.0543	(0.704)	0	0	0
2015/07/21	R207	05/05/2016	7.84	Put	Bond Future	1,593.7100	1.5937	1,580.8800	1.5809	(0.805)	0	0	0
2015/07/21	R207	05/05/2016	7.56	Call	Bond Future	1,014.8400	1.0148	1,020.3300	1.0203	0.541	0	0	43
2015/07/21	R207	05/05/2016	7.85	Call	Bond Future	1,431.0400	1.4310	1,438.3400	1.4383	0.510	0	0	0
2015/07/21	R207	05/05/2016	7.86	Call	Bond Future	1,446.6300	1.4466	1,453.9900	1.4540	0.509	0	0	0
2015/07/21	R207	05/05/2016	7.84	Call	Bond Future	1,415.5400	1.4155	1,422.7700	1.4228	0.511	0	0	0
2015/07/21	R208	06/08/2015			Bond Future	7.8248	97.6363	7.8188	97.6626	(0.077)	0.0000	0.0000	37,517
2015/07/21	R208	06/08/2015	8.00	Call	Bond Future	961.0000	0.9610	968.4900	0.9685	0.779	0	0	0
2015/07/21	R208	06/08/2015	8.01	Call	Bond Future	992.9700	0.9930	1,001.0200	1.0010	0.811	0	0	0
2015/07/21	R208	06/08/2015	8.85	Call	Bond Future	4,340.5700	4.3406	4,366.7900	4.3668	0.604	0	0	0
2015/07/21	R208	06/08/2015	7.99	Call	Bond Future	929.5000	0.9295	936.4200	0.9364	0.744	0	0	0
2015/07/21	R208	06/08/2015	8.01	Put	Bond Future	190.5200	0.1905	172.3000	0.1723	(9.563)	0	0	0
2015/07/21	R208	06/08/2015	8.00	Put	Bond Future	201.6600	0.2017	182.8800	0.1829	(9.313)	0	0	0
2015/07/21	R208	06/08/2015	7.99	Put	Bond Future	213.3100	0.2133	193.9600	0.1940	(9.071)	0	0	0
2015/07/21	R208	06/08/2015	8.85	Put	Bond Future	0.1100	0.0001	0.0600	0.0001	(45.455)	0	0	198
2015/07/21	R208	05/11/2015			Bond Future	7.9041	95.7594	7.8981	95.7849	(0.077)	0.0000	0.0000	0
2015/07/21	R208	05/11/2015	8.48	Call	Bond Future	2,770.2400	2.7702	2,786.0100	2.7860	0.569	0	0	0
2015/07/21	R208	05/11/2015	7.74	Put	Bond Future	1,583.4600	1.5835	1,563.1300	1.5631	(1.284)	0	0	0
2015/07/21	R208	05/11/2015	7.75	Call	Bond Future	910.6400	0.9106	915.9500	0.9159	0.583	0	0	0
2015/07/21	R208	05/11/2015	7.76	Call	Bond Future	928.6400	0.9286	934.0700	0.9341	0.585	0	0	0
2015/07/21	R208	05/11/2015	8.48	Put	Bond Future	394.9300	0.3949	385.1900	0.3852	(2.466)	0	0	2,200
2015/07/21	R208	05/11/2015	7.74	Call	Bond Future	892.8700	0.8929	898.0500	0.8981	0.580	0	0	0
2015/07/21	R208	05/11/2015	7.76	Put	Bond Future	1,534.7700	1.5348	1,514.6900	1.5147	(1.308)	0	0	0
2015/07/21	R208	05/11/2015	7.75	Put	Bond Future	1,558.9900	1.5590	1,538.7900	1.5388	(1.296)	0	0	0
2015/07/21	R208	04/02/2016			Bond Future	7.9655	97.3758	7.9591	97.4013	(0.080)	0.0000	0.0000	0
2015/07/21	R208	04/02/2016	7.74	Put	Bond Future	2,056.7700	2.0568	2,038.0400	2.0380	(0.911)	0	0	0
2015/07/21	R208	04/02/2016	7.76	Put	Bond Future	2,009.9500	2.0100	1,991.4100	1.9914	(0.922)	0	0	0
2015/07/21	R208	04/02/2016	7.75	Put	Bond Future	2,033.2700	2.0333	2,014.6300	2.0146	(0.917)	0	0	0
2015/07/21	R208	04/02/2016	7.76	Call	Bond Future	1,178.6800	1.1787	1,185.7000	1.1857	0.596	0	0	0
2015/07/21	R208	04/02/2016	7.74	Call	Bond Future	1,144.1300	1.1441	1,150.9600	1.1510	0.597	0	0	0
2015/07/21	R208	04/02/2016	7.75	Call	Bond Future	1,161.3300	1.1613	1,168.2500	1.1683	0.596	0	0	0
2015/07/21	R209	06/08/2015	8.71	Put	Bond Future	1,145.9400	1.1459	1,093.1400	1.0931	(4.608)	0	0	0
2015/07/21	R209	06/08/2015	8.99	Put	Bond Future	323.3000	0.3233	292.0000	0.2920	(9.681)	0	0	0
2015/07/21	R209	06/08/2015			Bond Future	8.7540	78.5539	8.7482	78.5981	(0.065)	0.0000	0.0000	28,380
2015/07/21	R209	06/08/2015	9.01	Put	Bond Future	290.5700	0.2906	261.1000	0.2611	(10.142)	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
2015/07/21	R209	06/08/2015	9.16	Put	Bond Future	121.7800	0.1218	104.7700	0.1048	(13.968)	0	0	0
2015/07/21	R209	06/08/2015	9.90	Call	Bond Future	8,128.8400	8.1288	8,172.9700	8.1730	0.543	0	0	0
2015/07/21	R209	06/08/2015	9.00	Call	Bond Future	2,173.0100	2.1730	2,186.8800	2.1869	0.638	0	0	0
2015/07/21	R209	06/08/2015	8.71	Call	Bond Future	804.9600	0.8050	796.4000	0.7964	(1.063)	0	0	640
2015/07/21	R209	06/08/2015	9.01	Call	Bond Future	2,231.4300	2.2314	2,246.2000	2.2462	0.662	0	0	0
2015/07/21	R209	06/08/2015	8.99	Call	Bond Future	2,115.2900	2.1153	2,128.2300	2.1282	0.612	0	0	0
2015/07/21	R209	06/08/2015	9.00	Put	Bond Future	306.5300	0.3065	276.1600	0.2762	(9.908)	0	0	0
2015/07/21	R209	06/08/2015	9.16	Call	Bond Future	3,164.8500	3.1649	3,192.0800	3.1921	0.860	0	0	0
2015/07/21	R209	06/08/2015	9.90	Put	Bond Future	0.2900	0.0003	0.1800	0.0002	(37.931)	0	0	2,914
2015/07/21	R209	05/11/2015	9.25	Call	Bond Future	4,427.2400	4.4272	4,448.6900	4.4487	0.485	0	0	0
2015/07/21	R209	05/11/2015	7.99	Put	Bond Future	7,136.5500	7.1365	7,092.7300	7.0927	(0.614)	0	0	0
2015/07/21	R209	05/11/2015			Bond Future	8.8113	76.6314	8.8055	76.6753	(0.065)	0.0000	0.0000	32
2015/07/21	R209	05/11/2015	9.16	Put	Bond Future	1,391.7400	1.3917	1,367.1100	1.3671	(1.770)	0	0	640
2015/07/21	R209	05/11/2015	8.01	Put	Bond Future	6,987.5900	6.9876	6,943.8700	6.9439	(0.626)	0	0	0
2015/07/21	R209	05/11/2015	9.25	Put	Bond Future	1,183.8100	1.1838	1,161.3000	1.1613	(1.901)	0	0	900
2015/07/21	R209	05/11/2015	7.99	Call	Bond Future	446.9700	0.4470	447.1100	0.4471	0.031	0	0	0
2015/07/21	R209	05/11/2015	8.00	Put	Bond Future	7,061.4800	7.0615	7,017.7200	7.0177	(0.620)	0	0	0
2015/07/21	R209	05/11/2015	8.00	Call	Bond Future	458.5700	0.4586	458.7700	0.4588	0.044	0	0	0
2015/07/21	R209	05/11/2015	9.16	Call	Bond Future	3,987.2800	3.9873	4,006.6100	4.0066	0.485	0	0	0
2015/07/21	R209	05/11/2015	8.01	Call	Bond Future	471.2100	0.4712	471.4500	0.4715	0.051	0	0	0
2015/07/21	R209	04/02/2016	8.75	Put	Bond Future	3,848.1400	3.8481	3,816.6700	3.8167	(0.818)	0	0	0
2015/07/21	R209	04/02/2016	8.74	Call	Bond Future	2,976.6300	2.9766	2,989.4300	2.9894	0.430	0	0	0
2015/07/21	R209	04/02/2016			Bond Future	8.8596	77.9250	8.8537	77.9694	(0.066)	0.0000	0.0000	0
2015/07/21	R209	04/02/2016	8.75	Call	Bond Future	3,011.9300	3.0119	3,024.8900	3.0249	0.430	0	0	0
2015/07/21	R209	04/02/2016	8.76	Call	Bond Future	3,047.6900	3.0477	3,060.7900	3.0608	0.430	0	0	0
2015/07/21	R209	04/02/2016	8.74	Put	Bond Future	3,889.8200	3.8898	3,858.1900	3.8582	(0.813)	0	0	0
2015/07/21	R209	04/02/2016	8.76	Put	Bond Future	3,807.0300	3.8070	3,775.7000	3.7757	(0.823)	0	0	0
2015/07/21	R210	06/08/2015	179.01	Call	Bond Future	937.2700	0.9373	966.7200	0.9667	3.142	0	0	0
2015/07/21	R210	06/08/2015			Bond Future	179.9473	179.9473	179.9767	179.9767	0.016	0.0000	0.0000	1,160
2015/07/21	R210	06/08/2015	178.99	Call	Bond Future	957.2700	0.9573	986.7200	0.9867	3.076	0	0	0
2015/07/21	R210	06/08/2015	179.00	Call	Bond Future	947.2700	0.9473	976.7200	0.9767	3.109	0	0	0
2015/07/21	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R210	05/11/2015			Bond Future	180.6212	180.6212	180.6489	180.6489	0.015	0.0000	0.0000	0
2015/07/21	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R210	05/11/2015	181.99	Put	Bond Future	1,368.8200	1.3688	1,341.1300	1.3411	(2.023)	0	0	0
2015/07/21	R210	05/11/2015	182.01	Put	Bond Future	1,388.8200	1.3888	1,361.1300	1.3611	(1.994)	0	0	0
2015/07/21	R210	05/11/2015	182.00	Put	Bond Future	1,378.8200	1.3788	1,351.1300	1.3511	(2.008)	0	0	0
2015/07/21	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R211	06/08/2015			Bond Future	134.3681	134.3681	134.3868	134.3868	0.014	0.0000	0.0000	1,120
2015/07/21	R211	06/08/2015	134.99	Put	Bond Future	621.8600	0.6219	603.2400	0.6032	(2.994)	0	0	0
2015/07/21	R211	06/08/2015	135.01	Put	Bond Future	641.8600	0.6419	623.2400	0.6232	(2.901)	0	0	0
2015/07/21	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R211	06/08/2015	135.00	Put	Bond Future	631.8600	0.6319	613.2400	0.6132	(2.947)	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
2015/07/21	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R211	05/11/2015			Bond Future	136.4627	136.4627	136.4799	136.4799	0.013	0.0000	0.0000	0
2015/07/21	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R211	05/11/2015	134.99	Call	Bond Future	1,472.6600	1.4727	1,489.9300	1.4899	1.173	0	0	0
2015/07/21	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R211	05/11/2015	135.00	Call	Bond Future	1,462.6600	1.4627	1,479.9300	1.4799	1.181	0	0	0
2015/07/21	R211	05/11/2015	135.01	Call	Bond Future	1,452.6600	1.4527	1,469.9300	1.4699	1.189	0	0	0
2015/07/21	R212	06/08/2015	141.01	Put	Bond Future	681.2000	0.6812	658.7000	0.6587	(3.303)	0	0	0
2015/07/21	R212	06/08/2015			Bond Future	140.3288	140.3288	140.3513	140.3513	0.016	0.0000	0.0000	1,045
2015/07/21	R212	06/08/2015	141.00	Put	Bond Future	671.2000	0.6712	648.7000	0.6487	(3.352)	0	0	0
2015/07/21	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R212	06/08/2015	140.99	Put	Bond Future	661.2000	0.6612	638.7000	0.6387	(3.403)	0	0	0
2015/07/21	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R212	05/11/2015			Bond Future	142.5163	142.5163	142.5374	142.5374	0.015	0.0000	0.0000	0
2015/07/21	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R212	05/11/2015	145.99	Put	Bond Future	3,473.7300	3.4737	3,452.6200	3.4526	(0.608)	0	0	0
2015/07/21	R212	05/11/2015	146.01	Put	Bond Future	3,493.7300	3.4937	3,472.6200	3.4726	(0.604)	0	0	0
2015/07/21	R212	05/11/2015	146.00	Put	Bond Future	3,483.7300	3.4837	3,462.6200	3.4626	(0.606)	0	0	0
2015/07/21	R213	06/08/2015			Bond Future	8.6300	89.3201	8.6242	89.3641	(0.067)	0.0000	0.0000	17,330
2015/07/21	R213	06/08/2015	8.49	Put	Bond Future	1,578.6300	1.5786	1,523.6900	1.5237	(3.480)	0	0	0
2015/07/21	R213	06/08/2015	8.51	Put	Bond Future	1,475.8300	1.4758	1,421.2500	1.4213	(3.698)	0	0	0
2015/07/21	R213	06/08/2015	8.49	Call	Bond Future	500.7800	0.5008	489.8900	0.4899	(2.175)	0	0	0
2015/07/21	R213	06/08/2015	8.50	Put	Bond Future	1,526.7000	1.5267	1,471.9200	1.4719	(3.588)	0	0	0
2015/07/21	R213	06/08/2015	8.50	Call	Bond Future	526.4600	0.5265	515.7300	0.5157	(2.038)	0	0	0
2015/07/21	R213	06/08/2015	8.51	Call	Bond Future	553.1000	0.5531	542.5700	0.5426	(1.904)	0	0	0
2015/07/21	R213	05/11/2015	7.76	Call	Bond Future	312.8500	0.3129	312.6500	0.3127	(0.064)	0	0	0
2015/07/21	R213	05/11/2015			Bond Future	8.6938	87.1696	8.6880	87.2133	(0.067)	0.0000	0.0000	0
2015/07/21	R213	05/11/2015	7.74	Call	Bond Future	295.4500	0.2955	295.2000	0.2952	(0.085)	0	0	0
2015/07/21	R213	05/11/2015	7.75	Call	Bond Future	303.7800	0.3038	303.5600	0.3036	(0.072)	0	0	0
2015/07/21	R213	05/11/2015	7.74	Put	Bond Future	7,912.8400	7.9128	7,868.9400	7.8689	(0.555)	0	0	0
2015/07/21	R213	05/11/2015	7.76	Put	Bond Future	7,761.0100	7.7610	7,717.1600	7.7172	(0.565)	0	0	0
2015/07/21	R213	05/11/2015	7.75	Put	Bond Future	7,836.5000	7.8365	7,792.6300	7.7926	(0.560)	0	0	0
2015/07/21	R213	04/02/2016			Bond Future	8.7494	88.6406	8.7434	88.6847	(0.068)	0.0000	0.0000	0
2015/07/21	R213	04/02/2016	8.75	Call	Bond Future	3,319.7500	3.3198	3,334.3300	3.3343	0.439	0	0	0
2015/07/21	R213	04/02/2016	8.74	Put	Bond Future	3,351.8700	3.3519	3,322.2100	3.3222	(0.885)	0	0	0
2015/07/21	R213	04/02/2016	8.76	Put	Bond Future	3,278.3200	3.2783	3,248.9800	3.2490	(0.895)	0	0	0
2015/07/21	R213	04/02/2016	8.75	Put	Bond Future	3,315.0800	3.3151	3,285.5700	3.2856	(0.890)	0	0	0
2015/07/21	R213	04/02/2016	8.76	Call	Bond Future	3,357.1400	3.3571	3,371.8900	3.3719	0.439	0	0	0
2015/07/21	R213	04/02/2016	8.74	Call	Bond Future	3,282.3000	3.2823	3,296.7300	3.2967	0.440	0	0	0
2015/07/21	R214	06/08/2015	8.76	Put	Bond Future	1,132.1500	1.1322	1,077.1000	1.0771	(4.862)	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
2015/07/21	R214	06/08/2015			Bond Future	8.7833	79.8030	8.7776	79.8496	(0.065)	0.0000	0.0000	21,886
2015/07/21	R214	06/08/2015	8.75	Put	Bond Future	1,176.2700	1.1763	1,120.6900	1.1207	(4.725)	0	0	0
2015/07/21	R214	06/08/2015	8.74	Call	Bond Future	865.4600	0.8655	856.0600	0.8561	(1.086)	0	0	0
2015/07/21	R214	06/08/2015	8.75	Call	Bond Future	902.6800	0.9027	893.7600	0.8938	(0.988)	0	0	0
2015/07/21	R214	06/08/2015	8.76	Call	Bond Future	940.9400	0.9409	932.5500	0.9325	(0.892)	0	0	0
2015/07/21	R214	06/08/2015	8.74	Put	Bond Future	1,221.5600	1.2216	1,165.5000	1.1655	(4.589)	0	0	0
2015/07/21	R214	05/11/2015			Bond Future	8.8395	77.7572	8.8338	77.8036	(0.065)	0.0000	0.0000	487
2015/07/21	R214	05/11/2015	7.99	Put	Bond Future	7,864.5000	7.8645	7,818.0600	7.8181	(0.591)	0	0	0
2015/07/21	R214	05/11/2015	8.00	Put	Bond Future	7,782.2800	7.7823	7,735.8800	7.7359	(0.596)	0	0	0
2015/07/21	R214	05/11/2015	8.01	Put	Bond Future	7,701.2400	7.7012	7,654.8900	7.6549	(0.602)	0	0	0
2015/07/21	R214	05/11/2015	7.99	Call	Bond Future	441.8400	0.4418	441.7900	0.4418	(0.011)	0	0	0
2015/07/21	R214	05/11/2015	8.00	Call	Bond Future	453.6000	0.4536	453.5900	0.4536	(0.002)	0	0	0
2015/07/21	R214	05/11/2015	8.01	Call	Bond Future	466.3700	0.4664	466.4100	0.4664	0.009	0	0	0
2015/07/21	R214	04/02/2016			Bond Future	8.8888	79.0694	8.8830	79.1164	(0.066)	0.0000	0.0000	4,320
2015/07/21	R214	04/02/2016	7.99	Put	Bond Future	8,813.3600	8.8134	8,770.0800	8.7701	(0.491)	0	0	0
2015/07/21	R214	04/02/2016	8.00	Call	Bond Future	1,025.9700	1.0260	1,029.6700	1.0297	0.361	0	0	0
2015/07/21	R214	04/02/2016	8.01	Call	Bond Future	1,044.8100	1.0448	1,048.5900	1.0486	0.362	0	0	0
2015/07/21	R214	04/02/2016	7.99	Call	Bond Future	1,008.7200	1.0087	1,012.3400	1.0123	0.359	0	0	0
2015/07/21	R214	04/02/2016	8.01	Put	Bond Future	8,662.1200	8.6621	8,619.0000	8.6190	(0.498)	0	0	0
2015/07/21	R214	04/02/2016	8.00	Put	Bond Future	8,736.8600	8.7369	8,693.6600	8.6937	(0.494)	0	0	0
2015/07/21	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R248	06/08/2015			Bond Future	8.8537	102.8132	8.8429	102.9262	(0.121)	0.0000	0.0000	44,993
2015/07/21	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R248	06/08/2015	8.74	Put	Bond Future	1,208.7000	1.2087	1,095.7100	1.0957	(9.348)	0	0	0
2015/07/21	R248	06/08/2015	8.76	Put	Bond Future	994.1800	0.9942	881.1900	0.8812	(11.365)	0	0	0
2015/07/21	R248	06/08/2015	8.75	Put	Bond Future	1,101.3400	1.1013	988.3500	0.9883	(10.259)	0	0	0
2015/07/21	R248	05/11/2015	8.01	Put	Bond Future	10,216.1100	10.2161	10,102.4900	10.1025	(1.112)	0	0	0
2015/07/21	R248	05/11/2015			Bond Future	8.9117	99.9873	8.9008	100.1009	(0.123)	0.0000	0.0000	0
2015/07/21	R248	05/11/2015	8.00	Put	Bond Future	10,339.5700	10.3396	10,225.9500	10.2260	(1.099)	0	0	0
2015/07/21	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R248	05/11/2015	7.99	Put	Bond Future	10,463.2800	10.4633	10,349.6600	10.3497	(1.086)	0	0	0
2015/07/21	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R248	04/02/2016			Bond Future	8.9629	101.6747	8.9517	101.7898	(0.125)	0.0000	0.0000	0
2015/07/21	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/21	R248	04/02/2016	8.99	Call	Bond Future	278.3400	0.2783	393.4000	0.3934	41.338	0	0	0
2015/07/21	R248	04/02/2016	9.00	Call	Bond Future	380.5500	0.3805	495.6100	0.4956	30.235	0	0	0
2015/07/21	R248	04/02/2016	9.01	Call	Bond Future	482.5700	0.4826	597.6300	0.5976	23.843	0	0	0

**Total** **512360**