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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/01/2015 TO 09/01/2015

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
2015/01/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	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
2015/01/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2025	05/02/2015			Bond Future	118.0305	118.0305	118.0229	118.0229	(0.006)	0.0000	0.0000	16
2015/01/09	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2025	05/02/2015	118.99	Put	Bond Future	959.5500	0.9595	967.1200	0.9671	0.789	0	0	0
2015/01/09	2025	05/02/2015	119.01	Put	Bond Future	979.5500	0.9795	987.1200	0.9871	0.773	0	0	0
2015/01/09	2025	05/02/2015	119.00	Put	Bond Future	969.5500	0.9695	977.1200	0.9771	0.781	0	0	0
2015/01/09	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2025	07/05/2015			Bond Future	119.9061	119.9061	119.8977	119.8977	(0.007)	0.0000	0.0000	0
2015/01/09	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2025	07/05/2015	120.99	Put	Bond Future	1,083.9100	1.0839	1,092.3200	1.0923	0.776	0	0	0
2015/01/09	2025	07/05/2015	121.01	Put	Bond Future	1,103.9100	1.1039	1,112.3200	1.1123	0.762	0	0	0
2015/01/09	2025	07/05/2015	121.00	Put	Bond Future	1,093.9100	1.0939	1,102.3200	1.1023	0.769	0	0	0
2015/01/09	2030	05/02/2015			Bond Future	8.0669	99.6416	8.0713	99.6033	0.055	0.0000	0.0000	4,666
2015/01/09	2030	05/02/2015	9.25	Call	Bond Future	9,449.1300	9.4491	9,410.8400	9.4108	(0.405)	0	0	0
2015/01/09	2030	05/02/2015	9.24	Call	Bond Future	9,374.7300	9.3747	9,336.4400	9.3364	(0.408)	0	0	0
2015/01/09	2030	05/02/2015	9.26	Call	Bond Future	9,523.4400	9.5234	9,485.1500	9.4851	(0.402)	0	0	0
2015/01/09	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2030	07/05/2015			Bond Future	8.1171	101.2172	8.1218	101.1774	0.058	0.0000	0.0000	0
2015/01/09	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2030	07/05/2015	8.74	Call	Bond Future	5,069.7400	5.0697	5,029.9800	5.0300	(0.784)	0	0	0
2015/01/09	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2030	07/05/2015	8.75	Call	Bond Future	5,148.1100	5.1481	5,108.3500	5.1083	(0.772)	0	0	0
2015/01/09	2030	07/05/2015	8.76	Call	Bond Future	5,226.3800	5.2264	5,186.6200	5.1866	(0.761)	0	0	0
2015/01/09	2032	05/02/2015			Bond Future	8.2226	103.2470	8.2271	103.2065	0.054	0.0000	0.0000	15
2015/01/09	2032	05/02/2015	8.50	Call	Bond Future	2,484.2900	2.4843	2,443.8000	2.4438	(1.630)	0	0	0
2015/01/09	2032	05/02/2015	8.51	Call	Bond Future	2,572.1800	2.5722	2,531.6900	2.5317	(1.574)	0	0	0
2015/01/09	2032	05/02/2015	8.49	Call	Bond Future	2,396.2900	2.3963	2,355.8000	2.3558	(1.690)	0	0	0
2015/01/09	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2032	07/05/2015			Bond Future	8.2730	100.7244	8.2777	100.6824	0.056	0.0000	0.0000	0
2015/01/09	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/01/09	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2032	07/05/2015	8.50	Call	Bond Future	2,012.7700	2.0128	1,970.7600	1.9708	(2.087)	0	0	0
2015/01/09	2032	07/05/2015	8.51	Call	Bond Future	2,100.0800	2.1001	2,058.0700	2.0581	(2.000)	0	0	0
2015/01/09	2032	07/05/2015	8.49	Call	Bond Future	1,925.3400	1.9253	1,883.3300	1.8833	(2.182)	0	0	0
2015/01/09	2032	06/08/2015	8.50	Call	Bond Future	1,655.2600	1.6553	1,610.8100	1.6108	(2.685)	0	0	0
2015/01/09	2032	06/08/2015			Bond Future	8.3116	102.4542	8.3166	102.4097	0.060	0.0000	0.0000	0
2015/01/09	2032	06/08/2015	8.51	Call	Bond Future	1,741.9900	1.7420	1,697.5400	1.6975	(2.552)	0	0	0
2015/01/09	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2032	06/08/2015	8.49	Call	Bond Future	1,568.4200	1.5684	1,523.9700	1.5240	(2.834)	0	0	0
2015/01/09	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2037	05/02/2015			Bond Future	8.3114	102.1201	8.3159	102.0745	0.054	0.0000	0.0000	36,001
2015/01/09	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2037	05/02/2015	9.50	Call	Bond Future	11,047.0200	11.0470	11,001.4700	11.0015	(0.412)	0	0	0
2015/01/09	2037	05/02/2015	9.51	Call	Bond Future	11,131.7600	11.1318	11,086.2100	11.0862	(0.409)	0	0	0
2015/01/09	2037	05/02/2015	9.49	Call	Bond Future	10,962.1500	10.9621	10,916.6000	10.9166	(0.416)	0	0	0
2015/01/09	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2037	07/05/2015			Bond Future	8.3607	103.7348	8.3654	103.6876	0.056	0.0000	0.0000	500
2015/01/09	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2037	07/05/2015	9.01	Call	Bond Future	6,212.0800	6.2121	6,164.9600	6.1650	(0.759)	0	0	0
2015/01/09	2037	07/05/2015	8.99	Call	Bond Future	6,029.7500	6.0298	5,982.6300	5.9826	(0.781)	0	0	0
2015/01/09	2037	07/05/2015	9.00	Call	Bond Future	6,120.9800	6.1210	6,073.8600	6.0739	(0.770)	0	0	0
2015/01/09	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2037	06/08/2015			Bond Future	8.4003	101.2559	8.4053	101.2060	0.060	0.0000	0.0000	0
2015/01/09	2037	06/08/2015	8.75	Call	Bond Future	3,386.8800	3.3869	3,337.0700	3.3371	(1.471)	0	0	0
2015/01/09	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2037	06/08/2015	8.76	Call	Bond Future	3,481.1100	3.4811	3,431.3000	3.4313	(1.431)	0	0	0
2015/01/09	2037	06/08/2015	8.74	Call	Bond Future	3,292.5100	3.2925	3,242.7000	3.2427	(1.513)	0	0	0
2015/01/09	2038	05/02/2015	123.00	Call	Bond Future	2,592.5000	2.5925	2,584.5200	2.5845	(0.308)	0	0	0
2015/01/09	2038	05/02/2015			Bond Future	125.5925	125.5925	125.5845	125.5845	(0.006)	0.0000	0.0000	3,701
2015/01/09	2038	05/02/2015	123.01	Call	Bond Future	2,582.5000	2.5825	2,574.5200	2.5745	(0.309)	0	0	0
2015/01/09	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2038	05/02/2015	122.99	Call	Bond Future	2,602.5000	2.6025	2,594.5200	2.5945	(0.307)	0	0	0
2015/01/09	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2038	07/05/2015			Bond Future	127.5884	127.5884	127.5795	127.5795	(0.007)	0.0000	0.0000	0
2015/01/09	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2038	07/05/2015	126.99	Call	Bond Future	598.3600	0.5984	589.4600	0.5895	(1.487)	0	0	0
2015/01/09	2038	07/05/2015	127.00	Call	Bond Future	588.3600	0.5884	579.4600	0.5795	(1.513)	0	0	0
2015/01/09	2038	07/05/2015	127.01	Call	Bond Future	578.3600	0.5784	569.4600	0.5695	(1.539)	0	0	0

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2015/01/09	2044	05/02/2015	9.00	Call	Bond Future	5,997.5000	5.9975	6,003.6000	6.0036	0.102	0	0	0
2015/01/09	2044	05/02/2015			Bond Future	8.4312	103.6732	8.4306	103.6793	(0.007)	0.0000	0.0000	6,042
2015/01/09	2044	05/02/2015	9.01	Call	Bond Future	6,097.6100	6.0976	6,103.7100	6.1037	0.100	0	0	0
2015/01/09	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2044	05/02/2015	8.99	Call	Bond Future	5,897.2100	5.8972	5,903.3100	5.9033	0.103	0	0	0
2015/01/09	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2044	07/05/2015			Bond Future	8.4797	105.3126	8.4792	105.3180	(0.006)	0.0000	0.0000	0
2015/01/09	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2044	07/05/2015	9.01	Call	Bond Future	5,551.1600	5.5512	5,556.5300	5.5565	0.097	0	0	0
2015/01/09	2044	07/05/2015	8.99	Call	Bond Future	5,351.0800	5.3511	5,356.4500	5.3564	0.100	0	0	0
2015/01/09	2044	07/05/2015	9.00	Call	Bond Future	5,451.2000	5.4512	5,456.5700	5.4566	0.099	0	0	0
2015/01/09	2044	06/08/2015	8.76	Call	Bond Future	2,560.0200	2.5600	2,563.6000	2.5636	0.140	0	0	0
2015/01/09	2044	06/08/2015			Bond Future	8.5193	102.7355	8.5190	102.7390	(0.004)	0.0000	0.0000	0
2015/01/09	2044	06/08/2015	8.74	Call	Bond Future	2,351.4000	2.3514	2,354.9800	2.3550	0.152	0	0	0
2015/01/09	2044	06/08/2015	8.75	Call	Bond Future	2,455.8000	2.4558	2,459.3800	2.4594	0.146	0	0	0
2015/01/09	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2046	05/02/2015			Bond Future	127.8227	127.8227	127.8150	127.8150	(0.006)	0.0000	0.0000	5,889
2015/01/09	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2046	05/02/2015	123.99	Call	Bond Future	3,832.6900	3.8327	3,825.0100	3.8250	(0.200)	0	0	0
2015/01/09	2046	05/02/2015	124.01	Call	Bond Future	3,812.6900	3.8127	3,805.0100	3.8050	(0.201)	0	0	0
2015/01/09	2046	05/02/2015	124.00	Call	Bond Future	3,822.6900	3.8227	3,815.0100	3.8150	(0.201)	0	0	0
2015/01/09	2046	07/05/2015			Bond Future	128.4850	128.4850	128.4762	128.4762	(0.007)	0.0000	0.0000	0
2015/01/09	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2046	07/05/2015	126.99	Call	Bond Future	1,495.0400	1.4950	1,486.1900	1.4862	(0.592)	0	0	0
2015/01/09	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2046	07/05/2015	127.00	Call	Bond Future	1,485.0400	1.4850	1,476.1900	1.4762	(0.596)	0	0	0
2015/01/09	2046	07/05/2015	127.01	Call	Bond Future	1,475.0400	1.4750	1,466.1900	1.4662	(0.600)	0	0	0
2015/01/09	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2050	05/02/2015			Bond Future	136.0501	136.0501	135.7057	135.7057	(0.253)	0.0000	0.0000	2,753
2015/01/09	2050	05/02/2015	130.01	Call	Bond Future	6,040.1200	6.0401	5,695.7000	5.6957	(5.702)	0	0	0
2015/01/09	2050	05/02/2015	129.99	Call	Bond Future	6,060.1200	6.0601	5,715.7000	5.7157	(5.683)	0	0	0
2015/01/09	2050	05/02/2015	130.00	Call	Bond Future	6,050.1200	6.0501	5,705.7000	5.7057	(5.693)	0	0	0
2015/01/09	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	2050	07/05/2015			Bond Future	138.2120	138.2120	137.8612	137.8612	(0.254)	0.0000	0.0000	0
2015/01/09	2050	07/05/2015	135.00	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
2015/01/09	2050	07/05/2015	135.01	Call	Bond Future	3,202.0000	3.2020	2,851.1600	2.8512	(10.957)	0	0	0
2015/01/09	2050	07/05/2015	134.99	Call	Bond Future	3,222.0000	3.2220	2,871.1600	2.8712	(10.889)	0	0	0
2015/01/09	2050	07/05/2015	135.00	Call	Bond Future	3,212.0000	3.2120	2,861.1600	2.8612	(10.923)	0	0	0
2015/01/09	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	AL12	05/02/2015			Index Future	552.9930	552.9930	552.7540	552.7540	(0.043)	0.0000	0.0000	0
2015/01/09	AL12	07/05/2015			Index Future	561.7350	561.7350	561.4880	561.4880	(0.044)	0.0000	0.0000	0
2015/01/09	AL37	05/02/2015			Index Future	453.9030	453.9030	453.5600	453.5600	(0.076)	0.0000	0.0000	116
2015/01/09	AL37	07/05/2015			Index Future	461.0780	461.0780	460.7270	460.7270	(0.076)	0.0000	0.0000	0
2015/01/09	AL7T	05/02/2015			Index Future	541.9620	541.9620	541.5240	541.5240	(0.081)	0.0000	0.0000	3
2015/01/09	AL7T	07/05/2015			Index Future	550.5300	550.5300	550.0800	550.0800	(0.082)	0.0000	0.0000	0
2015/01/09	ALBI	05/02/2015			Index Future	494.4940	494.4940	494.2000	494.2000	(0.059)	0.0000	0.0000	774
2015/01/09	ALBI	07/05/2015			Index Future	502.3110	502.3110	502.0090	502.0090	(0.060)	0.0000	0.0000	0
2015/01/09	ALBI	06/08/2015			Index Future	510.8420	510.8420	510.5250	510.5250	(0.062)	0.0000	0.0000	0
2015/01/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	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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2015/01/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/01/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	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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2015/01/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/09	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	EL28	05/02/2015			Bond Future	124.8141	124.8141	124.8073	124.8073	(0.005)	0.0000	0.0000	0
2015/01/09	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	EL28	05/02/2015	125.99	Put	Bond Future	1,175.8900	1.1759	1,182.7300	1.1827	0.582	0	0	0
2015/01/09	EL28	05/02/2015	126.01	Put	Bond Future	1,195.8900	1.1959	1,202.7300	1.2027	0.572	0	0	0
2015/01/09	EL28	05/02/2015	126.00	Put	Bond Future	1,185.8900	1.1859	1,192.7300	1.1927	0.577	0	0	0
2015/01/09	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	EL28	07/05/2015	125.00	Call	Bond Future	287.9100	0.2879	280.2900	0.2803	(2.647)	0	0	0
2015/01/09	EL28	07/05/2015			Bond Future	125.2879	125.2879	125.2803	125.2803	(0.006)	0.0000	0.0000	0
2015/01/09	EL28	07/05/2015	125.01	Call	Bond Future	277.9100	0.2779	270.2900	0.2703	(2.742)	0	0	0
2015/01/09	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	EL28	07/05/2015	124.99	Call	Bond Future	297.9100	0.2979	290.2900	0.2903	(2.558)	0	0	0
2015/01/09	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	ES33	05/02/2015	10.00	Call	Bond Future	6,426.0700	6.4261	6,393.2000	6.3932	(0.512)	0	0	0
2015/01/09	ES33	05/02/2015			Bond Future	9.1354	88.5532	9.1396	88.5203	0.046	0.0000	0.0000	6,576
2015/01/09	ES33	05/02/2015	10.01	Call	Bond Future	6,496.0300	6.4960	6,463.1600	6.4632	(0.506)	0	0	0
2015/01/09	ES33	05/02/2015	9.99	Call	Bond Future	6,356.0200	6.3560	6,323.1500	6.3232	(0.517)	0	0	0
2015/01/09	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	ES33	07/05/2015			Bond Future	9.2089	86.1656	9.2133	86.1316	0.048	0.0000	0.0000	0
2015/01/09	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	ES33	07/05/2015	9.76	Call	Bond Future	4,126.2000	4.1262	4,092.1600	4.0922	(0.825)	0	0	0
2015/01/09	ES33	07/05/2015	9.74	Call	Bond Future	3,981.8100	3.9818	3,947.7700	3.9478	(0.855)	0	0	0
2015/01/09	ES33	07/05/2015	9.75	Call	Bond Future	4,054.0500	4.0540	4,020.0100	4.0200	(0.840)	0	0	0
2015/01/09	ES33	06/08/2015			Bond Future	9.2714	87.6451	9.2762	87.6089	0.051	0.0000	0.0000	0
2015/01/09	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	ES33	06/08/2015	9.61	Call	Bond Future	2,539.4100	2.5394	2,503.2000	2.5032	(1.426)	0	0	0
2015/01/09	ES33	06/08/2015	9.59	Call	Bond Future	2,392.6100	2.3926	2,356.4000	2.3564	(1.513)	0	0	0
2015/01/09	ES33	06/08/2015	9.60	Call	Bond Future	2,466.0600	2.4661	2,429.8500	2.4299	(1.468)	0	0	0
2015/01/09	GOVI	05/02/2015	459.99	Call	GOVI	316,240.0000	31.6240	313,200.0000	31.3200	(0.961)	0	0	0
2015/01/09	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	GOVI	05/02/2015			GOVI	491.6140	491.6140	491.3100	491.3100	(0.062)	0.0000	0.0000	442
2015/01/09	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	GOVI	05/02/2015	460.00	Call	GOVI	316,140.0000	31.6140	313,100.0000	31.3100	(0.962)	0	0	0

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2015/01/09	GOVI	05/02/2015	460.01	Call	GOVI	316,040.0000	31.6040	313,000.0000	31.3000	(0.962)	0	0	0
2015/01/09	GOVI	07/05/2015	449.99	Call	GOVI	493,960.0000	49.3960	490,840.0000	49.0840	(0.632)	0	0	0
2015/01/09	GOVI	07/05/2015			GOVI	499.3860	499.3860	499.0740	499.0740	(0.062)	0.0000	0.0000	131
2015/01/09	GOVI	07/05/2015	450.00	Call	GOVI	493,860.0000	49.3860	490,740.0000	49.0740	(0.632)	0	0	0
2015/01/09	GOVI	07/05/2015	450.01	Call	GOVI	493,760.0000	49.3760	490,640.0000	49.0640	(0.632)	0	0	0
2015/01/09	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	GOVI	06/08/2015			GOVI	507.8660	507.8660	507.5400	507.5400	(0.064)	0.0000	0.0000	0
2015/01/09	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	GOVI	06/08/2015	499.99	Call	GOVI	78,760.0000	7.8760	75,500.0000	7.5500	(4.139)	0	0	0
2015/01/09	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	GOVI	06/08/2015	500.00	Call	GOVI	78,660.0000	7.8660	75,400.0000	7.5400	(4.144)	0	0	0
2015/01/09	GOVI	06/08/2015	500.01	Call	GOVI	78,560.0000	7.8560	75,300.0000	7.5300	(4.150)	0	0	0
2015/01/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/01/09	IGOV	05/02/2015			Index Future	224.5550	224.5550	224.4430	224.4430	(0.050)	0.0000	0.0000	1,093
2015/01/09	IGOV	07/05/2015			Index Future	228.1240	228.1240	228.0080	228.0080	(0.051)	0.0000	0.0000	82
2015/01/09	IGOV	06/08/2015			Index Future	232.0150	232.0150	231.8940	231.8940	(0.052)	0.0000	0.0000	0
2015/01/09	ILBI	05/02/2015			Index Future	608.2790	608.2790	607.9750	607.9750	(0.050)	0.0000	0.0000	157
2015/01/09	ILBI	07/05/2015			Index Future	618.1430	618.1430	617.8310	617.8310	(0.050)	0.0000	0.0000	0
2015/01/09	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/01/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/01/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/01/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/01/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/01/09	JBAF	21/01/2015			Jibar Tradeable Future	6.1500	93.8500	6.1500	93.8500	0.000	0.0000	0.0000	0
2015/01/09	JBAF	18/02/2015			Jibar Tradeable Future	6.2200	93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2015/01/09	JBAF	18/03/2015			Jibar Tradeable Future	6.2600	93.7400	6.2600	93.7400	0.000	0.0000	0.0000	2,850
2015/01/09	JBAF	15/04/2015			Jibar Tradeable Future	6.3900	93.6100	6.3900	93.6100	0.000	0.0000	0.0000	0
2015/01/09	JBAF	20/05/2015			Jibar Tradeable Future	6.4300	93.5700	6.4300	93.5700	0.000	0.0000	0.0000	0
2015/01/09	JBAF	17/06/2015			Jibar Tradeable Future	6.5100	93.4900	6.5100	93.4900	0.000	0.0000	0.0000	5,000
2015/01/09	JBAF	16/09/2015			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2015/01/09	JBAF	15/12/2015			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2015/01/09	JBAF	16/03/2016			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2015/01/09	JBAF	15/06/2016			Jibar Tradeable Future	7.1600	92.8400	7.1600	92.8400	0.000	0.0000	0.0000	0
2015/01/09	JBAF	21/09/2016			Jibar Tradeable Future	7.2800	92.7200	7.2800	92.7200	0.000	0.0000	0.0000	0

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2015/01/09	R023	05/02/2015			Bond Future	7.3971	105.5957	7.4167	105.4764	0.266	0.0000	0.0000	11,167
2015/01/09	R023	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R023	05/02/2015	8.75	Call	Bond Future	7,806.2500	7.8063	7,686.9100	7.6869	(1.529)	0	0	0
2015/01/09	R023	05/02/2015	8.76	Call	Bond Future	7,861.0800	7.8611	7,741.7400	7.7417	(1.518)	0	0	0
2015/01/09	R023	05/02/2015	8.74	Call	Bond Future	7,751.3800	7.7514	7,632.0400	7.6320	(1.540)	0	0	0
2015/01/09	R023	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R023	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R023	07/05/2015	8.15	Put	Bond Future	235.3900	0.2354	247.8200	0.2478	5.281	0	0	0
2015/01/09	R023	07/05/2015	8.14	Call	Bond Future	4,285.0100	4.2850	4,175.7500	4.1757	(2.550)	0	0	0
2015/01/09	R023	07/05/2015			Bond Future	7.4382	103.3413	7.4588	103.2193	0.278	0.0000	0.0000	0
2015/01/09	R023	07/05/2015	8.15	Call	Bond Future	4,334.0500	4.3340	4,224.4500	4.2244	(2.529)	0	0	0
2015/01/09	R023	07/05/2015	8.16	Call	Bond Future	4,383.2300	4.3832	4,273.3100	4.2733	(2.508)	0	0	0
2015/01/09	R023	07/05/2015	8.14	Put	Bond Future	242.4700	0.2425	255.2400	0.2552	5.267	0	0	0
2015/01/09	R023	07/05/2015	8.16	Put	Bond Future	228.4800	0.2285	240.5900	0.2406	5.300	0	0	0
2015/01/09	R023	06/08/2015	9.07	Put	Bond Future	80.1700	0.0802	83.9900	0.0840	4.765	0	0	911
2015/01/09	R023	06/08/2015	8.24	Call	Bond Future	4,877.8800	4.8779	4,772.1000	4.7721	(2.169)	0	0	0
2015/01/09	R023	06/08/2015			Bond Future	7.4608	105.1153	7.4827	104.9894	0.294	0.0000	0.0000	0
2015/01/09	R023	06/08/2015	9.07	Call	Bond Future	8,833.9100	8.8339	8,711.7600	8.7118	(1.383)	0	0	0
2015/01/09	R023	06/08/2015	8.26	Put	Bond Future	496.0100	0.4960	515.5400	0.5155	3.937	0	0	0
2015/01/09	R023	06/08/2015	8.25	Put	Bond Future	505.6000	0.5056	525.4500	0.5255	3.926	0	0	0
2015/01/09	R023	06/08/2015	8.24	Put	Bond Future	515.3400	0.5153	535.5300	0.5355	3.918	0	0	0
2015/01/09	R023	06/08/2015	8.25	Call	Bond Future	4,922.5900	4.9226	4,816.4700	4.8165	(2.156)	0	0	0
2015/01/09	R023	06/08/2015	8.26	Call	Bond Future	4,967.4000	4.9674	4,860.9600	4.8610	(2.143)	0	0	0
2015/01/09	R157	05/02/2015	8.74	Call	Bond Future	1,073.1900	1.0732	1,073.1800	1.0732	(0.001)	0	0	0
2015/01/09	R157	05/02/2015	8.75	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2015/01/09	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/01/09	R157	05/02/2015	8.74	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2015/01/09	R157	05/02/2015	8.76	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2015/01/09	R157	05/02/2015	8.75	Call	Bond Future	1,079.0000	1.0790	1,078.9900	1.0790	(0.001)	0	0	0
2015/01/09	R157	05/02/2015	8.76	Call	Bond Future	1,084.7900	1.0848	1,084.7900	1.0848	0.000	0	0	0
2015/01/09	R186	05/02/2015	9.00	Call	Bond Future	11,201.8600	11.2019	11,117.3300	11.1173	(0.755)	0	0	0
2015/01/09	R186	05/02/2015			Bond Future	7.6459	123.4495	7.6554	123.3649	0.125	0.0000	0.0000	33,597
2015/01/09	R186	05/02/2015	8.75	Call	Bond Future	9,244.1500	9.2441	9,159.6100	9.1596	(0.915)	0	0	0
2015/01/09	R186	05/02/2015	8.76	Call	Bond Future	9,323.3800	9.3234	9,238.8400	9.2388	(0.907)	0	0	0
2015/01/09	R186	05/02/2015	8.74	Call	Bond Future	9,164.8600	9.1649	9,080.3200	9.0803	(0.922)	0	0	0
2015/01/09	R186	05/02/2015	8.00	Put	Bond Future	143.1300	0.1431	143.7600	0.1438	0.440	0	0	6,500
2015/01/09	R186	05/02/2015	8.05	Put	Bond Future	101.2600	0.1013	101.1600	0.1012	(0.099)	0	0	6,500
2015/01/09	R186	05/02/2015	8.45	Put	Bond Future	3.3800	0.0034	3.1500	0.0032	(6.805)	0	0	0
2015/01/09	R186	05/02/2015	8.76	Put	Bond Future	0.1200	0.0001	0.1000	0.0001	(16.667)	0	0	0
2015/01/09	R186	05/02/2015	8.50	Put	Bond Future	2.0400	0.0020	1.8800	0.0019	(7.843)	0	0	0
2015/01/09	R186	05/02/2015	8.75	Put	Bond Future	0.1300	0.0001	0.1100	0.0001	(15.385)	0	0	0
2015/01/09	R186	05/02/2015	8.45	Call	Bond Future	6,834.0900	6.8341	6,749.3400	6.7493	(1.240)	0	0	0
2015/01/09	R186	05/02/2015	9.00	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	9,600
2015/01/09	R186	05/02/2015	8.50	Call	Bond Future	7,239.9000	7.2399	7,155.2200	7.1552	(1.170)	0	0	0
2015/01/09	R186	05/02/2015	8.00	Call	Bond Future	3,218.1700	3.2182	3,134.2800	3.1343	(2.607)	0	0	0
2015/01/09	R186	05/02/2015	8.05	Call	Bond Future	3,601.8500	3.6019	3,517.2300	3.5172	(2.349)	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
2015/01/09	R186	05/02/2015	8.74	Put	Bond Future	0.1500	0.0002	0.1300	0.0001	(13.333)	0	0	0
2015/01/09	R186	07/05/2015			Bond Future	7.6903	125.4011	7.7003	125.3143	0.130	0.0000	0.0000	151
2015/01/09	R186	07/05/2015	8.25	Call	Bond Future	5,348.4200	5.3484	5,271.9200	5.2719	(1.430)	0	0	0
2015/01/09	R186	07/05/2015	7.80	Put	Bond Future	1,774.3500	1.7744	1,802.2000	1.8022	1.570	0	0	300
2015/01/09	R186	07/05/2015	8.24	Put	Bond Future	645.5400	0.6455	656.1500	0.6561	1.644	0	0	0
2015/01/09	R186	07/05/2015	8.26	Put	Bond Future	613.5400	0.6135	623.6100	0.6236	1.641	0	0	0
2015/01/09	R186	07/05/2015	8.25	Put	Bond Future	629.3700	0.6294	639.7100	0.6397	1.643	0	0	0
2015/01/09	R186	07/05/2015	8.26	Call	Bond Future	5,414.6000	5.4146	5,337.8300	5.3378	(1.418)	0	0	0
2015/01/09	R186	07/05/2015	8.24	Call	Bond Future	5,282.5000	5.2825	5,206.2700	5.2063	(1.443)	0	0	0
2015/01/09	R186	07/05/2015	7.80	Call	Bond Future	2,719.5800	2.7196	2,660.5900	2.6606	(2.169)	0	0	0
2015/01/09	R186	06/08/2015	8.90	Put	Bond Future	388.8400	0.3888	394.6700	0.3947	1.499	0	0	2,500
2015/01/09	R186	06/08/2015	8.00	Put	Bond Future	1,948.0800	1.9481	1,974.5400	1.9745	1.358	0	0	0
2015/01/09	R186	06/08/2015			Bond Future	7.7194	122.2536	7.7301	122.1630	0.138	0.0000	0.0000	0
2015/01/09	R186	06/08/2015	8.00	Call	Bond Future	4,301.8000	4.3018	4,237.6700	4.2377	(1.491)	0	0	0
2015/01/09	R186	06/08/2015	8.01	Call	Bond Future	4,354.3400	4.3543	4,289.8600	4.2899	(1.481)	0	0	0
2015/01/09	R186	06/08/2015	7.99	Call	Bond Future	4,250.2500	4.2502	4,186.4800	4.1865	(1.500)	0	0	0
2015/01/09	R186	06/08/2015	8.90	Call	Bond Future	9,882.9300	9.8829	9,798.1700	9.7982	(0.858)	0	0	0
2015/01/09	R186	06/08/2015	7.99	Put	Bond Future	1,979.3400	1.9793	2,006.1600	2.0062	1.355	0	0	0
2015/01/09	R186	06/08/2015	8.01	Put	Bond Future	1,917.8800	1.9179	1,943.9900	1.9440	1.361	0	0	0
2015/01/09	R186	05/11/2015	8.24	Call	Bond Future	6,001.9000	6.0019	5,931.7700	5.9318	(1.168)	0	0	0
2015/01/09	R186	05/11/2015	8.25	Put	Bond Future	1,822.3300	1.8223	1,845.7400	1.8457	1.285	0	0	0
2015/01/09	R186	05/11/2015			Bond Future	7.7309	124.4561	7.7421	124.3623	0.145	0.0000	0.0000	0
2015/01/09	R186	05/11/2015	9.00	Put	Bond Future	612.4000	0.6124	621.0600	0.6211	1.414	0	0	2,600
2015/01/09	R186	05/11/2015	8.24	Put	Bond Future	1,846.7500	1.8468	1,870.4300	1.8704	1.282	0	0	0
2015/01/09	R186	05/11/2015	8.26	Put	Bond Future	1,797.7800	1.7978	1,820.9200	1.8209	1.287	0	0	0
2015/01/09	R186	05/11/2015	9.00	Call	Bond Future	10,614.4600	10.6145	10,529.3100	10.5293	(0.802)	0	0	0
2015/01/09	R186	05/11/2015	8.25	Call	Bond Future	6,057.1300	6.0571	5,986.7300	5.9867	(1.162)	0	0	0
2015/01/09	R186	05/11/2015	8.26	Call	Bond Future	6,112.1600	6.1122	6,041.4900	6.0415	(1.156)	0	0	0
2015/01/09	R197	05/02/2015	288.99	Put	Bond Future	2,901.5100	2.9015	3,442.0200	3.4420	18.629	0	0	0
2015/01/09	R197	05/02/2015			Bond Future	286.0885	286.0885	285.5480	285.5480	(0.189)	0.0000	0.0000	898
2015/01/09	R197	05/02/2015	289.01	Put	Bond Future	2,921.5100	2.9215	3,462.0200	3.4620	18.501	0	0	0
2015/01/09	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R197	05/02/2015	289.00	Put	Bond Future	2,911.5100	2.9115	3,452.0200	3.4520	18.565	0	0	0
2015/01/09	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R197	07/05/2015			Bond Future	290.6346	290.6346	290.0836	290.0836	(0.190)	0.0000	0.0000	0
2015/01/09	R197	07/05/2015	293.99	Put	Bond Future	3,355.4500	3.3555	3,906.4300	3.9064	16.420	0	0	0
2015/01/09	R197	07/05/2015	294.01	Put	Bond Future	3,375.4500	3.3755	3,926.4300	3.9264	16.323	0	0	0
2015/01/09	R197	07/05/2015	294.00	Put	Bond Future	3,365.4500	3.3655	3,916.4300	3.9164	16.372	0	0	0
2015/01/09	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R202	05/02/2015	233.01	Call	Bond Future	3,898.7900	3.8988	4,055.7800	4.0558	4.027	0	0	0
2015/01/09	R202	05/02/2015			Bond Future	236.9088	236.9088	237.0658	237.0658	0.066	0.0000	0.0000	50,884
2015/01/09	R202	05/02/2015	232.99	Call	Bond Future	3,918.7900	3.9188	4,075.7800	4.0758	4.006	0	0	0
2015/01/09	R202	05/02/2015	233.00	Call	Bond Future	3,908.7900	3.9088	4,065.7800	4.0658	4.016	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/09	R202	05/02/2015	232.99	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R202	05/02/2015	233.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R202	05/02/2015	233.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R202	07/05/2015			Bond Future		240.6735	240.6735	240.8315	240.8315	0.066	0.0000	0.0000	0
2015/01/09	R202	07/05/2015	238.49	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R202	07/05/2015	238.50	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R202	07/05/2015	238.51	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R202	07/05/2015	238.51	Call	Bond Future		2,163.4500	2.1634	2,321.5100	2.3215	7.306	0	0	0
2015/01/09	R202	07/05/2015	238.49	Call	Bond Future		2,183.4500	2.1834	2,341.5100	2.3415	7.239	0	0	0
2015/01/09	R202	07/05/2015	238.50	Call	Bond Future		2,173.4500	2.1734	2,331.5100	2.3315	7.272	0	0	0
2015/01/09	R203	05/02/2015	7.69	Call	Bond Future		2,636.7200	2.6367	2,613.0500	2.6131	(0.898)	0	0	55
2015/01/09	R203	05/02/2015			Bond Future		6.5764	107.2913	6.5862	107.2676	0.150	0.0000	0.0000	14,991
2015/01/09	R203	05/02/2015	8.34	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R203	05/02/2015	8.35	Call	Bond Future		4,159.7500	4.1598	4,136.0800	4.1361	(0.569)	0	0	0
2015/01/09	R203	05/02/2015	8.36	Call	Bond Future		4,182.6000	4.1826	4,158.9300	4.1589	(0.566)	0	0	0
2015/01/09	R203	05/02/2015	8.34	Call	Bond Future		4,136.8900	4.1369	4,113.2200	4.1132	(0.572)	0	0	0
2015/01/09	R203	05/02/2015	7.69	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R203	05/02/2015	8.36	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R203	05/02/2015	8.35	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R203	07/05/2015			Bond Future		6.5964	104.8212	6.6078	104.7963	0.173	0.0000	0.0000	0
2015/01/09	R203	07/05/2015	7.24	Put	Bond Future		65.4100	0.0654	67.3300	0.0673	2.935	0	0	0
2015/01/09	R203	07/05/2015	7.26	Put	Bond Future		60.8900	0.0609	62.6800	0.0627	2.940	0	0	0
2015/01/09	R203	07/05/2015	7.25	Put	Bond Future		63.1700	0.0632	65.0300	0.0650	2.944	0	0	0
2015/01/09	R203	07/05/2015	7.25	Call	Bond Future		1,480.6800	1.4807	1,457.6500	1.4576	(1.555)	0	0	0
2015/01/09	R203	07/05/2015	7.26	Call	Bond Future		1,499.8900	1.4999	1,476.7900	1.4768	(1.540)	0	0	0
2015/01/09	R203	07/05/2015	7.24	Call	Bond Future		1,461.4200	1.4614	1,438.4500	1.4384	(1.572)	0	0	0
2015/01/09	R203	06/08/2015	6.74	Call	Bond Future		775.1000	0.7751	757.4200	0.7574	(2.281)	0	0	0
2015/01/09	R203	06/08/2015	6.75	Put	Bond Future		400.5700	0.4006	410.0100	0.4100	2.357	0	0	0
2015/01/09	R203	06/08/2015			Bond Future		6.5531	106.6210	6.5669	106.5938	0.211	0.0000	0.0000	0
2015/01/09	R203	06/08/2015	6.75	Call	Bond Future		787.1800	0.7872	769.3700	0.7694	(2.263)	0	0	0
2015/01/09	R203	06/08/2015	6.76	Call	Bond Future		799.6700	0.7997	781.7200	0.7817	(2.245)	0	0	0
2015/01/09	R203	06/08/2015	6.74	Put	Bond Future		408.0800	0.4081	417.6500	0.4177	2.345	0	0	0
2015/01/09	R203	06/08/2015	6.76	Put	Bond Future		393.4800	0.3935	402.7800	0.4028	2.364	0	0	0
2015/01/09	R204	05/02/2015			Bond Future		6.8568	104.9274	6.8665	104.8942	0.141	0.0000	0.0000	10,492
2015/01/09	R204	05/02/2015	8.25	Call	Bond Future		4,635.0300	4.6350	4,601.8900	4.6019	(0.715)	0	0	0
2015/01/09	R204	05/02/2015	8.26	Call	Bond Future		4,667.3700	4.6674	4,634.2300	4.6342	(0.710)	0	0	0
2015/01/09	R204	05/02/2015	8.24	Call	Bond Future		4,602.6800	4.6027	4,569.5400	4.5695	(0.720)	0	0	0
2015/01/09	R204	05/02/2015	8.26	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R204	05/02/2015	8.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R204	05/02/2015	8.24	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R204	07/05/2015	7.51	Put	Bond Future		130.7800	0.1308	133.9100	0.1339	2.393	0	0	0
2015/01/09	R204	07/05/2015			Bond Future		6.8955	106.5862	6.9063	106.5517	0.156	0.0000	0.0000	0
2015/01/09	R204	07/05/2015	7.50	Put	Bond Future		135.0600	0.1351	138.2900	0.1383	2.392	0	0	0
2015/01/09	R204	07/05/2015	7.49	Call	Bond Future		2,030.0000	2.0300	1,998.8300	1.9988	(1.535)	0	0	0
2015/01/09	R204	07/05/2015	7.50	Call	Bond Future		2,057.0400	2.0570	2,025.7700	2.0258	(1.520)	0	0	0
2015/01/09	R204	07/05/2015	7.51	Call	Bond Future		2,084.1800	2.0842	2,052.8100	2.0528	(1.505)	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
2015/01/09	R204	07/05/2015	7.49	Put	Bond Future	139.4600	0.1395	142.7900	0.1428	2.388	0	0	0
2015/01/09	R204	06/08/2015	7.74	Call	Bond Future	2,699.4300	2.6994	2,666.7100	2.6667	(1.212)	0	0	0
2015/01/09	R204	06/08/2015	7.75	Put	Bond Future	195.0000	0.1950	199.1900	0.1992	2.149	0	0	0
2015/01/09	R204	06/08/2015			Bond Future	6.8976	104.3775	6.9099	104.3406	0.178	0.0000	0.0000	0
2015/01/09	R204	06/08/2015	8.41	Call	Bond Future	4,472.7600	4.4728	4,436.6500	4.4367	(0.807)	0	0	0
2015/01/09	R204	06/08/2015	7.74	Put	Bond Future	199.2000	0.1992	203.4700	0.2035	2.144	0	0	0
2015/01/09	R204	06/08/2015	7.76	Put	Bond Future	190.8700	0.1909	194.9800	0.1950	2.153	0	0	0
2015/01/09	R204	06/08/2015	8.41	Put	Bond Future	36.9900	0.0370	37.8700	0.0379	2.379	0	0	699
2015/01/09	R204	06/08/2015	7.75	Call	Bond Future	2,724.4600	2.7245	2,691.6600	2.6917	(1.204)	0	0	0
2015/01/09	R204	06/08/2015	7.76	Call	Bond Future	2,749.5500	2.7495	2,716.6700	2.7167	(1.196)	0	0	0
2015/01/09	R207	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R207	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R207	05/02/2015			Bond Future	7.0628	101.2809	7.0826	101.1992	0.281	0.0000	0.0000	40,521
2015/01/09	R207	05/02/2015	8.50	Call	Bond Future	5,718.1000	5.7181	5,636.3200	5.6363	(1.430)	0	0	0
2015/01/09	R207	05/02/2015	8.51	Call	Bond Future	5,756.4800	5.7565	5,674.7000	5.6747	(1.421)	0	0	0
2015/01/09	R207	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R207	05/02/2015	8.49	Call	Bond Future	5,679.7000	5.6797	5,597.9200	5.5979	(1.440)	0	0	0
2015/01/09	R207	07/05/2015			Bond Future	7.1089	102.8821	7.1302	102.7982	0.300	0.0000	0.0000	0
2015/01/09	R207	07/05/2015	8.25	Call	Bond Future	4,402.2600	4.4023	4,320.4100	4.3204	(1.859)	0	0	0
2015/01/09	R207	07/05/2015	7.73	Call	Bond Future	2,586.8000	2.5868	2,513.2100	2.5132	(2.845)	0	0	66
2015/01/09	R207	07/05/2015	8.24	Put	Bond Future	31.6700	0.0317	33.7500	0.0338	6.568	0	0	0
2015/01/09	R207	07/05/2015	8.26	Put	Bond Future	29.2900	0.0293	31.2200	0.0312	6.589	0	0	0
2015/01/09	R207	07/05/2015	7.73	Put	Bond Future	177.9300	0.1779	188.2000	0.1882	5.772	0	0	0
2015/01/09	R207	07/05/2015	8.25	Put	Bond Future	30.5200	0.0305	32.5300	0.0325	6.586	0	0	0
2015/01/09	R207	07/05/2015	8.26	Call	Bond Future	4,438.3100	4.4383	4,356.3800	4.3564	(1.846)	0	0	0
2015/01/09	R207	07/05/2015	8.24	Call	Bond Future	4,366.1200	4.3661	4,284.3400	4.2843	(1.873)	0	0	0
2015/01/09	R207	06/08/2015	7.76	Call	Bond Future	2,752.6000	2.7526	2,682.9000	2.6829	(2.532)	0	0	0
2015/01/09	R207	06/08/2015			Bond Future	7.1268	101.0041	7.1500	100.9169	0.326	0.0000	0.0000	0
2015/01/09	R207	06/08/2015	7.74	Call	Bond Future	2,695.4800	2.6955	2,626.3400	2.6263	(2.565)	0	0	0
2015/01/09	R207	06/08/2015	7.75	Call	Bond Future	2,723.9900	2.7240	2,654.5700	2.6546	(2.548)	0	0	0
2015/01/09	R207	06/08/2015	7.46	Call	Bond Future	1,948.1200	1.9481	1,888.1400	1.8881	(3.079)	0	0	70
2015/01/09	R207	06/08/2015	7.74	Put	Bond Future	427.7300	0.4277	445.7600	0.4458	4.215	0	0	0
2015/01/09	R207	06/08/2015	7.76	Put	Bond Future	411.9400	0.4119	429.4100	0.4294	4.241	0	0	0
2015/01/09	R207	06/08/2015	7.46	Put	Bond Future	708.0200	0.7080	735.2100	0.7352	3.840	0	0	0
2015/01/09	R207	06/08/2015	7.75	Put	Bond Future	419.7700	0.4198	437.5200	0.4375	4.229	0	0	0
2015/01/09	R207	05/11/2015	7.76	Call	Bond Future	2,908.0300	2.9080	2,839.7800	2.8398	(2.347)	0	0	0
2015/01/09	R207	05/11/2015			Bond Future	7.1058	102.8236	7.1310	102.7336	0.355	0.0000	0.0000	0
2015/01/09	R207	05/11/2015	7.74	Call	Bond Future	2,856.1400	2.8561	2,788.4100	2.7884	(2.371)	0	0	0
2015/01/09	R207	05/11/2015	7.75	Call	Bond Future	2,882.2000	2.8822	2,814.2000	2.8142	(2.359)	0	0	0
2015/01/09	R207	05/11/2015	7.43	Call	Bond Future	2,100.4200	2.1004	2,041.7300	2.0417	(2.794)	0	0	53
2015/01/09	R207	05/11/2015	7.74	Put	Bond Future	619.7700	0.6198	642.0800	0.6421	3.600	0	0	0
2015/01/09	R207	05/11/2015	7.43	Put	Bond Future	949.6300	0.9496	980.9800	0.9810	3.301	0	0	0
2015/01/09	R207	05/11/2015	7.76	Put	Bond Future	602.1200	0.6021	623.9100	0.6239	3.619	0	0	0
2015/01/09	R207	05/11/2015	7.75	Put	Bond Future	611.0500	0.6110	633.0900	0.6331	3.607	0	0	0
2015/01/09	R208	05/02/2015	8.51	Call	Bond Future	6,145.0500	6.1450	6,025.2300	6.0252	(1.950)	0	0	0
2015/01/09	R208	05/02/2015			Bond Future	7.1865	100.3196	7.2113	100.1998	0.346	0.0000	0.0000	50,770

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
2015/01/09	R208	05/02/2015	8.49	Call	Bond Future	6,055.7600	6.0558	5,935.9400	5.9359	(1.979)	0	0	0
2015/01/09	R208	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R208	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R208	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R208	05/02/2015	8.50	Call	Bond Future	6,100.4200	6.1004	5,980.6000	5.9806	(1.964)	0	0	0
2015/01/09	R208	07/05/2015	8.01	Call	Bond Future	3,700.2800	3.7003	3,588.1700	3.5882	(3.030)	0	0	0
2015/01/09	R208	07/05/2015			Bond Future	7.2278	98.5061	7.2541	98.3836	0.364	0.0000	0.0000	0
2015/01/09	R208	07/05/2015	7.99	Call	Bond Future	3,620.0500	3.6200	3,508.5500	3.5086	(3.080)	0	0	0
2015/01/09	R208	07/05/2015	8.00	Call	Bond Future	3,660.1200	3.6601	3,548.3100	3.5483	(3.055)	0	0	0
2015/01/09	R208	07/05/2015	7.99	Put	Bond Future	144.0700	0.1441	155.0800	0.1551	7.642	0	0	0
2015/01/09	R208	07/05/2015	8.01	Put	Bond Future	135.1300	0.1351	145.5300	0.1455	7.696	0	0	0
2015/01/09	R208	07/05/2015	8.00	Put	Bond Future	139.5400	0.1395	150.2400	0.1502	7.668	0	0	0
2015/01/09	R208	06/08/2015			Bond Future	7.2461	100.1976	7.2743	100.0711	0.388	0.0000	0.0000	0
2015/01/09	R208	06/08/2015	8.00	Call	Bond Future	3,717.8600	3.7179	3,612.8800	3.6129	(2.824)	0	0	0
2015/01/09	R208	06/08/2015	8.01	Call	Bond Future	3,753.2000	3.7532	3,647.8800	3.6479	(2.806)	0	0	0
2015/01/09	R208	06/08/2015	8.85	Call	Bond Future	6,956.6200	6.9566	6,833.9400	6.8339	(1.764)	0	0	0
2015/01/09	R208	06/08/2015	7.99	Call	Bond Future	3,682.6000	3.6826	3,577.9900	3.5780	(2.841)	0	0	0
2015/01/09	R208	06/08/2015	8.01	Put	Bond Future	389.4700	0.3895	410.5800	0.4106	5.420	0	0	0
2015/01/09	R208	06/08/2015	8.00	Put	Bond Future	397.2400	0.3972	418.6900	0.4187	5.400	0	0	0
2015/01/09	R208	06/08/2015	7.99	Put	Bond Future	405.1300	0.4051	426.9500	0.4270	5.386	0	0	0
2015/01/09	R208	06/08/2015	8.85	Put	Bond Future	54.8800	0.0549	58.6300	0.0586	6.833	0	0	198
2015/01/09	R208	05/11/2015			Bond Future	7.2381	98.5996	7.2681	98.4696	0.414	0.0000	0.0000	0
2015/01/09	R208	05/11/2015	8.48	Call	Bond Future	5,504.2600	5.5043	5,388.8700	5.3889	(2.096)	0	0	0
2015/01/09	R208	05/11/2015	7.74	Put	Bond Future	897.9400	0.8979	935.7200	0.9357	4.207	0	0	0
2015/01/09	R208	05/11/2015	7.75	Call	Bond Future	3,077.1600	3.0772	2,984.5300	2.9845	(3.010)	0	0	0
2015/01/09	R208	05/11/2015	7.76	Call	Bond Future	3,106.9300	3.1069	3,013.8900	3.0139	(2.995)	0	0	0
2015/01/09	R208	05/11/2015	8.48	Put	Bond Future	288.7900	0.2888	303.3900	0.3034	5.056	0	0	2,200
2015/01/09	R208	05/11/2015	7.74	Call	Bond Future	3,047.5100	3.0475	2,955.3000	2.9553	(3.026)	0	0	0
2015/01/09	R208	05/11/2015	7.76	Put	Bond Future	872.9000	0.8729	909.8500	0.9098	4.233	0	0	0
2015/01/09	R208	05/11/2015	7.75	Put	Bond Future	885.3500	0.8853	922.7100	0.9227	4.220	0	0	0
2015/01/09	R209	05/02/2015	9.00	Put	Bond Future	8.0900	0.0081	7.2900	0.0073	(9.889)	0	0	0
2015/01/09	R209	05/02/2015			Bond Future	8.2303	82.5852	8.2349	82.5471	0.055	0.0000	0.0000	26,398
2015/01/09	R209	05/02/2015	9.25	Call	Bond Future	7,951.4700	7.9515	7,913.2100	7.9132	(0.481)	0	0	0
2015/01/09	R209	05/02/2015	9.26	Call	Bond Future	8,023.2800	8.0233	7,985.0300	7.9850	(0.477)	0	0	0
2015/01/09	R209	05/02/2015	9.24	Call	Bond Future	7,879.5600	7.8796	7,841.2800	7.8413	(0.486)	0	0	0
2015/01/09	R209	05/02/2015	9.25	Put	Bond Future	0.8700	0.0009	0.7400	0.0007	(14.943)	0	0	0
2015/01/09	R209	05/02/2015	9.00	Call	Bond Future	6,124.8100	6.1248	6,085.8800	6.0859	(0.636)	0	0	0
2015/01/09	R209	05/02/2015	9.24	Put	Bond Future	0.9600	0.0010	0.8100	0.0008	(15.625)	0	0	0
2015/01/09	R209	05/02/2015	9.26	Put	Bond Future	0.7900	0.0008	0.6700	0.0007	(15.190)	0	0	0
2015/01/09	R209	07/05/2015			Bond Future	8.2740	80.7432	8.2787	80.7039	0.057	0.0000	0.0000	0
2015/01/09	R209	07/05/2015	8.99	Put	Bond Future	469.7100	0.4697	469.8600	0.4699	0.032	0	0	0
2015/01/09	R209	07/05/2015	9.01	Put	Bond Future	446.7100	0.4467	446.7700	0.4468	0.013	0	0	0
2015/01/09	R209	07/05/2015	8.99	Call	Bond Future	6,129.1800	6.1292	6,089.9900	6.0900	(0.639)	0	0	0
2015/01/09	R209	07/05/2015	9.00	Put	Bond Future	458.0900	0.4581	458.1900	0.4582	0.022	0	0	0
2015/01/09	R209	07/05/2015	9.00	Call	Bond Future	6,192.2300	6.1922	6,152.9900	6.1530	(0.634)	0	0	0
2015/01/09	R209	07/05/2015	9.01	Call	Bond Future	6,255.4100	6.2554	6,216.1300	6.2161	(0.628)	0	0	0
2015/01/09	R209	06/08/2015	8.99	Put	Bond Future	1,127.2800	1.1273	1,131.0200	1.1310	0.332	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
2015/01/09	R209	06/08/2015			Bond Future	8.3072	82.1298	8.3122	82.0883	0.060	0.0000	0.0000	0
2015/01/09	R209	06/08/2015	9.01	Put	Bond Future	1,091.5800	1.0916	1,095.1500	1.0952	0.327	0	0	0
2015/01/09	R209	06/08/2015	9.90	Call	Bond Future	11,913.5100	11.9135	11,872.1500	11.8721	(0.347)	0	0	0
2015/01/09	R209	06/08/2015	9.00	Call	Bond Future	6,551.7100	6.5517	6,513.8800	6.5139	(0.577)	0	0	0
2015/01/09	R209	06/08/2015	9.01	Call	Bond Future	6,608.3600	6.6084	6,570.4500	6.5704	(0.574)	0	0	0
2015/01/09	R209	06/08/2015	8.99	Call	Bond Future	6,495.1900	6.4952	6,457.4500	6.4575	(0.581)	0	0	0
2015/01/09	R209	06/08/2015	9.00	Put	Bond Future	1,109.3100	1.1093	1,112.9600	1.1130	0.329	0	0	0
2015/01/09	R209	06/08/2015	9.90	Put	Bond Future	209.0400	0.2090	209.1600	0.2092	0.057	0	0	2,914
2015/01/09	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R210	05/02/2015			Bond Future	177.2583	177.2583	177.2468	177.2468	(0.006)	0.0000	0.0000	628
2015/01/09	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R210	05/02/2015	175.01	Call	Bond Future	2,248.2700	2.2483	2,236.8100	2.2368	(0.510)	0	0	0
2015/01/09	R210	05/02/2015	174.99	Call	Bond Future	2,268.2700	2.2683	2,256.8100	2.2568	(0.505)	0	0	0
2015/01/09	R210	05/02/2015	175.00	Call	Bond Future	2,258.2700	2.2583	2,246.8100	2.2468	(0.507)	0	0	0
2015/01/09	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R210	07/05/2015			Bond Future	177.9999	177.9999	177.9871	177.9871	(0.007)	0.0000	0.0000	0
2015/01/09	R210	07/05/2015	177.00	Call	Bond Future	999.8600	0.9999	987.1100	0.9871	(1.275)	0	0	0
2015/01/09	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R210	07/05/2015	177.01	Call	Bond Future	989.8600	0.9899	977.1100	0.9771	(1.288)	0	0	0
2015/01/09	R210	07/05/2015	176.99	Call	Bond Future	1,009.8600	1.0099	997.1100	0.9971	(1.263)	0	0	0
2015/01/09	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R211	05/02/2015			Bond Future	131.1512	131.1512	131.1410	131.1410	(0.008)	0.0000	0.0000	1,120
2015/01/09	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R211	05/02/2015	132.99	Put	Bond Future	1,838.8100	1.8388	1,848.9600	1.8490	0.552	0	0	0
2015/01/09	R211	05/02/2015	133.01	Put	Bond Future	1,858.8100	1.8588	1,868.9600	1.8690	0.546	0	0	0
2015/01/09	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R211	05/02/2015	133.00	Put	Bond Future	1,848.8100	1.8488	1,858.9600	1.8590	0.549	0	0	0
2015/01/09	R211	07/05/2015	134.99	Put	Bond Future	1,754.6000	1.7546	1,765.8100	1.7658	0.639	0	0	0
2015/01/09	R211	07/05/2015			Bond Future	133.2354	133.2354	133.2242	133.2242	(0.008)	0.0000	0.0000	0
2015/01/09	R211	07/05/2015	135.01	Put	Bond Future	1,774.6000	1.7746	1,785.8100	1.7858	0.632	0	0	0
2015/01/09	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R211	07/05/2015	135.00	Put	Bond Future	1,764.6000	1.7646	1,775.8100	1.7758	0.635	0	0	0
2015/01/09	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R212	05/02/2015			Bond Future	136.8053	136.8053	136.7963	136.7963	(0.007)	0.0000	0.0000	5,650
2015/01/09	R212	05/02/2015	137.99	Put	Bond Future	1,184.7000	1.1847	1,193.6600	1.1937	0.756	0	0	0
2015/01/09	R212	05/02/2015	138.01	Put	Bond Future	1,204.7000	1.2047	1,213.6600	1.2137	0.744	0	0	0
2015/01/09	R212	05/02/2015	138.00	Put	Bond Future	1,194.7000	1.1947	1,203.6600	1.2037	0.750	0	0	0
2015/01/09	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R212	07/05/2015			Bond Future	138.9794	138.9794	138.9693	138.9693	(0.007)	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
2015/01/09	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R212	07/05/2015	140.99	Put	Bond Future	2,010.5800	2.0106	2,020.6900	2.0207	0.503	0	0	0
2015/01/09	R212	07/05/2015	141.01	Put	Bond Future	2,030.5800	2.0306	2,040.6900	2.0407	0.498	0	0	0
2015/01/09	R212	07/05/2015	141.00	Put	Bond Future	2,020.5800	2.0206	2,030.6900	2.0307	0.500	0	0	0
2015/01/09	R213	05/02/2015	9.26	Put	Bond Future	0.2000	0.0002	0.1600	0.0002	(20.000)	0	0	0
2015/01/09	R213	05/02/2015			Bond Future	8.1070	93.3043	8.1115	93.2675	0.055	0.0000	0.0000	23,708
2015/01/09	R213	05/02/2015	9.25	Put	Bond Future	0.2300	0.0002	0.1800	0.0002	(21.739)	0	0	0
2015/01/09	R213	05/02/2015	9.24	Put	Bond Future	0.2500	0.0003	0.2000	0.0002	(20.000)	0	0	0
2015/01/09	R213	05/02/2015	9.25	Call	Bond Future	8,785.7000	8.7857	8,748.8000	8.7488	(0.420)	0	0	0
2015/01/09	R213	05/02/2015	9.26	Call	Bond Future	8,857.0200	8.8570	8,820.1300	8.8201	(0.417)	0	0	0
2015/01/09	R213	05/02/2015	9.24	Call	Bond Future	8,714.2800	8.7143	8,677.3800	8.6774	(0.423)	0	0	0
2015/01/09	R213	07/05/2015	8.74	Call	Bond Future	5,239.1300	5.2391	5,201.7800	5.2018	(0.713)	0	0	0
2015/01/09	R213	07/05/2015	8.75	Put	Bond Future	603.2400	0.6032	604.0100	0.6040	0.128	0	0	0
2015/01/09	R213	07/05/2015			Bond Future	8.1524	91.2354	8.1571	91.1972	0.057	0.0000	0.0000	0
2015/01/09	R213	07/05/2015	8.75	Call	Bond Future	5,299.9600	5.3000	5,262.5400	5.2625	(0.706)	0	0	0
2015/01/09	R213	07/05/2015	8.76	Call	Bond Future	5,360.9900	5.3610	5,323.5100	5.3235	(0.699)	0	0	0
2015/01/09	R213	07/05/2015	8.74	Put	Bond Future	618.1100	0.6181	618.9500	0.6190	0.136	0	0	0
2015/01/09	R213	07/05/2015	8.76	Put	Bond Future	588.6700	0.5887	589.3800	0.5894	0.121	0	0	0
2015/01/09	R213	06/08/2015			Bond Future	8.1863	92.8016	8.1914	92.7611	0.061	0.0000	0.0000	0
2015/01/09	R213	06/08/2015	8.49	Put	Bond Future	1,949.3900	1.9494	1,957.1700	1.9572	0.399	0	0	0
2015/01/09	R213	06/08/2015	8.51	Put	Bond Future	1,892.6000	1.8926	1,900.1200	1.9001	0.397	0	0	0
2015/01/09	R213	06/08/2015	8.49	Call	Bond Future	4,353.0600	4.3531	4,320.3500	4.3204	(0.751)	0	0	0
2015/01/09	R213	06/08/2015	8.50	Put	Bond Future	1,920.8300	1.9208	1,928.4800	1.9285	0.398	0	0	0
2015/01/09	R213	06/08/2015	8.50	Call	Bond Future	4,402.1100	4.4021	4,369.2700	4.3693	(0.746)	0	0	0
2015/01/09	R213	06/08/2015	8.51	Call	Bond Future	4,451.3900	4.4514	4,418.4200	4.4184	(0.741)	0	0	0
2015/01/09	R214	05/02/2015	9.50	Call	Bond Future	9,546.5300	9.5465	9,506.3200	9.5063	(0.421)	0	0	0
2015/01/09	R214	05/02/2015			Bond Future	8.3156	83.7017	8.3201	83.6615	0.054	0.0000	0.0000	13,260
2015/01/09	R214	05/02/2015	9.51	Call	Bond Future	9,619.0600	9.6191	9,578.8500	9.5788	(0.418)	0	0	0
2015/01/09	R214	05/02/2015	9.49	Call	Bond Future	9,473.8900	9.4739	9,433.6800	9.4337	(0.424)	0	0	0
2015/01/09	R214	05/02/2015	9.50	Put	Bond Future	0.2700	0.0003	0.2200	0.0002	(18.519)	0	0	0
2015/01/09	R214	05/02/2015	9.49	Put	Bond Future	0.3000	0.0003	0.2500	0.0003	(16.667)	0	0	0
2015/01/09	R214	05/02/2015	9.51	Put	Bond Future	0.2500	0.0003	0.2000	0.0002	(20.000)	0	0	0
2015/01/09	R214	07/05/2015			Bond Future	8.3577	81.7340	8.3624	81.6926	0.056	0.0000	0.0000	0
2015/01/09	R214	07/05/2015	9.15	Call	Bond Future	6,982.0800	6.9821	6,940.3800	6.9404	(0.597)	0	0	0
2015/01/09	R214	07/05/2015	9.16	Call	Bond Future	7,048.3300	7.0483	7,006.5900	7.0066	(0.592)	0	0	0
2015/01/09	R214	07/05/2015	9.14	Put	Bond Future	448.5700	0.4486	448.3800	0.4484	(0.042)	0	0	0
2015/01/09	R214	07/05/2015	9.16	Put	Bond Future	426.8700	0.4269	426.6100	0.4266	(0.061)	0	0	0
2015/01/09	R214	07/05/2015	9.15	Put	Bond Future	437.6000	0.4376	437.3800	0.4374	(0.050)	0	0	0
2015/01/09	R214	07/05/2015	9.14	Call	Bond Future	6,915.9400	6.9159	6,874.2700	6.8743	(0.603)	0	0	0
2015/01/09	R214	06/08/2015	8.76	Put	Bond Future	1,993.6200	1.9936	2,000.8400	2.0008	0.362	0	0	0
2015/01/09	R214	06/08/2015			Bond Future	8.3903	83.1372	8.3953	83.0936	0.059	0.0000	0.0000	0
2015/01/09	R214	06/08/2015	8.75	Put	Bond Future	2,022.8600	2.0229	2,030.2100	2.0302	0.363	0	0	0
2015/01/09	R214	06/08/2015	8.74	Call	Bond Future	5,030.5600	5.0306	4,994.4300	4.9944	(0.718)	0	0	0
2015/01/09	R214	06/08/2015	8.75	Call	Bond Future	5,083.4800	5.0835	5,047.2200	5.0472	(0.713)	0	0	0
2015/01/09	R214	06/08/2015	8.76	Call	Bond Future	5,136.6200	5.1366	5,100.2300	5.1002	(0.708)	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
2015/01/09	R214	06/08/2015	8.74	Put	Bond Future	2,052.4500	2.0525	2,059.9300	2.0599	0.364	0	0	0
2015/01/09	R248	05/02/2015			Bond Future	8.3962	107.8681	8.4006	107.8165	0.053	0.0000	0.0000	43,226
2015/01/09	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R248	05/02/2015	9.50	Call	Bond Future	11,464.6800	11.4647	11,413.0400	11.4130	(0.450)	0	0	0
2015/01/09	R248	05/02/2015	9.51	Call	Bond Future	11,558.2000	11.5582	11,506.5600	11.5066	(0.447)	0	0	0
2015/01/09	R248	05/02/2015	9.49	Call	Bond Future	11,370.9800	11.3710	11,319.3400	11.3193	(0.454)	0	0	0
2015/01/09	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R248	07/05/2015			Bond Future	8.4400	105.1433	8.4447	105.0900	0.055	0.0000	0.0000	0
2015/01/09	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R248	07/05/2015	9.26	Call	Bond Future	8,656.0600	8.6561	8,602.7600	8.6028	(0.616)	0	0	0
2015/01/09	R248	07/05/2015	9.24	Call	Bond Future	8,460.2600	8.4603	8,406.9600	8.4070	(0.630)	0	0	0
2015/01/09	R248	07/05/2015	9.25	Call	Bond Future	8,558.2500	8.5583	8,504.9500	8.5050	(0.623)	0	0	0
2015/01/09	R248	06/08/2015	8.76	Call	Bond Future	3,141.0500	3.1411	3,084.9200	3.0849	(1.787)	0	0	0
2015/01/09	R248	06/08/2015			Bond Future	8.4744	106.9484	8.4794	106.8923	0.059	0.0000	0.0000	0
2015/01/09	R248	06/08/2015	8.74	Call	Bond Future	2,926.5300	2.9265	2,870.4000	2.8704	(1.918)	0	0	0
2015/01/09	R248	06/08/2015	8.75	Call	Bond Future	3,033.8900	3.0339	2,977.7600	2.9778	(1.850)	0	0	0
2015/01/09	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/09	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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