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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/01/2015 TO 23/01/2015

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
2015/01/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	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
2015/01/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2025	05/02/2015			Bond Future	117.7139	117.7139	117.7068	117.7068	(0.006)	0.0000	0.0000	16
2015/01/23	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2025	05/02/2015	118.99	Put	Bond Future	1,276.1300	1.2761	1,283.2400	1.2832	0.557	0	0	0
2015/01/23	2025	05/02/2015	119.01	Put	Bond Future	1,296.1300	1.2961	1,303.2400	1.3032	0.549	0	0	0
2015/01/23	2025	05/02/2015	119.00	Put	Bond Future	1,286.1300	1.2861	1,293.2400	1.2932	0.553	0	0	0
2015/01/23	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2025	07/05/2015			Bond Future	119.5697	119.5697	119.5607	119.5607	(0.007)	0.0000	0.0000	0
2015/01/23	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2025	07/05/2015	120.99	Put	Bond Future	1,420.3500	1.4203	1,429.2600	1.4293	0.627	0	0	0
2015/01/23	2025	07/05/2015	121.01	Put	Bond Future	1,440.3500	1.4403	1,449.2600	1.4493	0.619	0	0	0
2015/01/23	2025	07/05/2015	121.00	Put	Bond Future	1,430.3500	1.4303	1,439.2600	1.4393	0.623	0	0	0
2015/01/23	2030	05/02/2015			Bond Future	7.7270	102.6147	7.6211	103.5665	(1.371)	0.0000	0.0000	6,938
2015/01/23	2030	05/02/2015	9.25	Call	Bond Future	12,422.1700	12.4222	13,374.0200	13.3740	7.663	0	0	0
2015/01/23	2030	05/02/2015	9.24	Call	Bond Future	12,347.7700	12.3478	13,299.6200	13.2996	7.709	0	0	0
2015/01/23	2030	05/02/2015	9.26	Call	Bond Future	12,496.4800	12.4965	13,448.3300	13.4483	7.617	0	0	0
2015/01/23	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2030	07/05/2015			Bond Future	7.7684	104.2238	7.6594	105.1893	(1.402)	0.0000	0.0000	0
2015/01/23	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2030	07/05/2015	8.74	Call	Bond Future	8,076.3200	8.0763	9,041.8600	9.0419	11.955	0	0	0
2015/01/23	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2030	07/05/2015	8.75	Call	Bond Future	8,154.6900	8.1547	9,120.2300	9.1202	11.840	0	0	0
2015/01/23	2030	07/05/2015	8.76	Call	Bond Future	8,232.9600	8.2330	9,198.5000	9.1985	11.728	0	0	0
2015/01/23	2032	05/02/2015			Bond Future	7.9075	106.1829	7.8066	107.1498	(1.277)	0.0000	0.0000	15
2015/01/23	2032	05/02/2015	8.50	Call	Bond Future	5,420.1600	5.4202	6,387.0200	6.3870	17.838	0	0	0
2015/01/23	2032	05/02/2015	8.51	Call	Bond Future	5,508.0500	5.5080	6,474.9100	6.4749	17.554	0	0	0
2015/01/23	2032	05/02/2015	8.49	Call	Bond Future	5,332.1600	5.3322	6,299.0200	6.2990	18.133	0	0	0
2015/01/23	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2032	07/05/2015			Bond Future	7.9501	103.6933	7.8464	104.6740	(1.305)	0.0000	0.0000	0
2015/01/23	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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2015/01/23	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2032	07/05/2015	8.50	Call	Bond Future	4,981.6400	4.9816	5,962.3700	5.9624	19.687	0	0	0
2015/01/23	2032	07/05/2015	8.51	Call	Bond Future	5,068.9500	5.0689	6,049.6800	6.0497	19.348	0	0	0
2015/01/23	2032	07/05/2015	8.49	Call	Bond Future	4,894.2100	4.8942	5,874.9400	5.8749	20.039	0	0	0
2015/01/23	2032	06/08/2015	8.50	Call	Bond Future	4,660.3500	4.6604	5,657.3000	5.6573	21.392	0	0	0
2015/01/23	2032	06/08/2015			Bond Future	7.9809	105.4593	7.8742	106.4562	(1.336)	0.0000	0.0000	0
2015/01/23	2032	06/08/2015	8.51	Call	Bond Future	4,747.0800	4.7471	5,744.0300	5.7440	21.001	0	0	0
2015/01/23	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2032	06/08/2015	8.49	Call	Bond Future	4,573.5100	4.5735	5,570.4600	5.5705	21.798	0	0	0
2015/01/23	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2037	05/02/2015			Bond Future	8.0321	105.0230	7.9263	106.1571	(1.318)	0.0000	0.0000	36,014
2015/01/23	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2037	05/02/2015	9.50	Call	Bond Future	13,949.9700	13.9500	15,084.0900	15.0841	8.130	0	0	0
2015/01/23	2037	05/02/2015	9.51	Call	Bond Future	14,034.7100	14.0347	15,168.8300	15.1688	8.081	0	0	0
2015/01/23	2037	05/02/2015	9.49	Call	Bond Future	13,865.1000	13.8651	14,999.2200	14.9992	8.180	0	0	0
2015/01/23	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2037	07/05/2015			Bond Future	8.0751	106.6700	7.9665	107.8205	(1.345)	0.0000	0.0000	500
2015/01/23	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2037	07/05/2015	9.01	Call	Bond Future	9,147.2700	9.1473	10,297.7800	10.2978	12.578	0	0	0
2015/01/23	2037	07/05/2015	8.99	Call	Bond Future	8,964.9400	8.9649	10,115.4500	10.1154	12.833	0	0	0
2015/01/23	2037	07/05/2015	9.00	Call	Bond Future	9,056.1700	9.0562	10,206.6800	10.2067	12.704	0	0	0
2015/01/23	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2037	06/08/2015			Bond Future	8.1083	104.2261	7.9968	105.3958	(1.375)	0.0000	0.0000	0
2015/01/23	2037	06/08/2015	8.75	Call	Bond Future	6,357.1400	6.3571	7,526.8300	7.5268	18.400	0	0	0
2015/01/23	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2037	06/08/2015	8.76	Call	Bond Future	6,451.3700	6.4514	7,621.0600	7.6211	18.131	0	0	0
2015/01/23	2037	06/08/2015	8.74	Call	Bond Future	6,262.7700	6.2628	7,432.4600	7.4325	18.677	0	0	0
2015/01/23	2038	05/02/2015	123.00	Call	Bond Future	899.6100	0.8996	1,117.4000	1.1174	24.209	0	0	0
2015/01/23	2038	05/02/2015			Bond Future	123.8996	123.8996	124.1174	124.1174	0.176	0.0000	0.0000	3,741
2015/01/23	2038	05/02/2015	123.01	Call	Bond Future	889.6100	0.8896	1,107.4000	1.1074	24.482	0	0	0
2015/01/23	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2038	05/02/2015	122.99	Call	Bond Future	909.6100	0.9096	1,127.4000	1.1274	23.943	0	0	0
2015/01/23	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2038	07/05/2015	126.99	Put	Bond Future	1,137.0200	1.1370	917.6100	0.9176	(19.297)	0	0	0
2015/01/23	2038	07/05/2015			Bond Future	125.8530	125.8530	126.0724	126.0724	0.174	0.0000	0.0000	0
2015/01/23	2038	07/05/2015	127.00	Put	Bond Future	1,147.0200	1.1470	927.6100	0.9276	(19.129)	0	0	0
2015/01/23	2038	07/05/2015	127.01	Put	Bond Future	1,157.0200	1.1570	937.6100	0.9376	(18.963)	0	0	0
2015/01/23	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/01/23	2044	05/02/2015	9.00	Call	Bond Future	8,996.8800	8.9969	10,240.3500	10.2404	13.821	0	0	0
2015/01/23	2044	05/02/2015			Bond Future	8.1671	106.6726	8.0612	107.9161	(1.296)	0.0000	0.0000	6,042
2015/01/23	2044	05/02/2015	9.01	Call	Bond Future	9,096.9900	9.0970	10,340.4600	10.3405	13.669	0	0	0
2015/01/23	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2044	05/02/2015	8.99	Call	Bond Future	8,896.5900	8.8966	10,140.0600	10.1401	13.977	0	0	0
2015/01/23	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2044	07/05/2015			Bond Future	8.2099	108.3454	8.1015	109.6070	(1.321)	0.0000	0.0000	0
2015/01/23	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2044	07/05/2015	9.01	Call	Bond Future	8,584.0000	8.5840	9,845.6100	9.8456	14.697	0	0	0
2015/01/23	2044	07/05/2015	8.99	Call	Bond Future	8,383.9200	8.3839	9,645.5300	9.6455	15.048	0	0	0
2015/01/23	2044	07/05/2015	9.00	Call	Bond Future	8,484.0400	8.4840	9,745.6500	9.7457	14.870	0	0	0
2015/01/23	2044	06/08/2015	8.76	Call	Bond Future	5,629.3400	5.6293	6,912.0100	6.9120	22.785	0	0	0
2015/01/23	2044	06/08/2015			Bond Future	8.2438	105.8048	8.1325	107.0874	(1.349)	0.0000	0.0000	0
2015/01/23	2044	06/08/2015	8.74	Call	Bond Future	5,420.7200	5.4207	6,703.3900	6.7034	23.662	0	0	0
2015/01/23	2044	06/08/2015	8.75	Call	Bond Future	5,525.1200	5.5251	6,807.7900	6.8078	23.215	0	0	0
2015/01/23	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2046	05/02/2015			Bond Future	126.5847	126.5847	126.5774	126.5774	(0.006)	0.0000	0.0000	5,889
2015/01/23	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2046	05/02/2015	123.99	Call	Bond Future	2,594.6700	2.5947	2,587.3700	2.5874	(0.281)	0	0	0
2015/01/23	2046	05/02/2015	124.01	Call	Bond Future	2,574.6700	2.5747	2,567.3700	2.5674	(0.284)	0	0	0
2015/01/23	2046	05/02/2015	124.00	Call	Bond Future	2,584.6700	2.5847	2,577.3700	2.5774	(0.282)	0	0	0
2015/01/23	2046	07/05/2015			Bond Future	127.2113	127.2113	127.2023	127.2023	(0.007)	0.0000	0.0000	0
2015/01/23	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2046	07/05/2015	126.99	Call	Bond Future	221.3300	0.2213	212.3100	0.2123	(4.075)	0	0	0
2015/01/23	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2046	07/05/2015	127.00	Call	Bond Future	211.3300	0.2113	202.3100	0.2023	(4.268)	0	0	0
2015/01/23	2046	07/05/2015	127.01	Call	Bond Future	201.3300	0.2013	192.3100	0.1923	(4.480)	0	0	0
2015/01/23	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2050	05/02/2015			Bond Future	134.4374	134.4374	134.0992	134.0992	(0.252)	0.0000	0.0000	2,753
2015/01/23	2050	05/02/2015	130.01	Call	Bond Future	4,427.4400	4.4274	4,089.1500	4.0892	(7.641)	0	0	0
2015/01/23	2050	05/02/2015	129.99	Call	Bond Future	4,447.4400	4.4474	4,109.1500	4.1092	(7.606)	0	0	0
2015/01/23	2050	05/02/2015	130.00	Call	Bond Future	4,437.4400	4.4374	4,099.1500	4.0992	(7.624)	0	0	0
2015/01/23	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	2050	07/05/2015			Bond Future	136.5565	136.5565	136.2110	136.2110	(0.253)	0.0000	0.0000	0
2015/01/23	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
2015/01/23	2050	07/05/2015	135.01	Call	Bond Future	1,546.5200	1.5465	1,201.0400	1.2010	(22.339)	0	0	0
2015/01/23	2050	07/05/2015	134.99	Call	Bond Future	1,566.5200	1.5665	1,221.0400	1.2210	(22.054)	0	0	0
2015/01/23	2050	07/05/2015	135.00	Call	Bond Future	1,556.5200	1.5565	1,211.0400	1.2110	(22.196)	0	0	0
2015/01/23	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	AL12	05/02/2015			Index Future	568.8590	568.8590	574.7610	574.7610	1.038	0.0000	0.0000	0
2015/01/23	AL12	07/05/2015			Index Future	577.7800	577.7800	583.7670	583.7670	1.036	0.0000	0.0000	0
2015/01/23	AL37	05/02/2015			Index Future	460.8910	460.8910	462.7150	462.7150	0.396	0.0000	0.0000	116
2015/01/23	AL37	07/05/2015			Index Future	468.1180	468.1180	469.9650	469.9650	0.395	0.0000	0.0000	0
2015/01/23	AL7T	05/02/2015			Index Future	556.2120	556.2120	560.1100	560.1100	0.701	0.0000	0.0000	3
2015/01/23	AL7T	07/05/2015			Index Future	564.9350	564.9350	568.8870	568.8870	0.700	0.0000	0.0000	0
2015/01/23	ALBI	05/02/2015			Index Future	505.4030	505.4030	508.8740	508.8740	0.687	0.0000	0.0000	770
2015/01/23	ALBI	07/05/2015			Index Future	513.3290	513.3290	516.8470	516.8470	0.685	0.0000	0.0000	0
2015/01/23	ALBI	06/08/2015			Index Future	521.9740	521.9740	525.5500	525.5500	0.685	0.0000	0.0000	0
2015/01/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	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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2015/01/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/01/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	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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2015/01/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/23	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	EL28	05/02/2015			Bond Future	123.1243	123.1243	123.1182	123.1182	(0.005)	0.0000	0.0000	0
2015/01/23	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	EL28	05/02/2015	125.99	Put	Bond Future	2,865.7300	2.8657	2,871.7800	2.8718	0.211	0	0	0
2015/01/23	EL28	05/02/2015	126.01	Put	Bond Future	2,885.7300	2.8857	2,891.7800	2.8918	0.210	0	0	0
2015/01/23	EL28	05/02/2015	126.00	Put	Bond Future	2,875.7300	2.8757	2,881.7800	2.8818	0.210	0	0	0
2015/01/23	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	EL28	07/05/2015			Bond Future	123.5558	123.5558	123.5480	123.5480	(0.006)	0.0000	0.0000	0
2015/01/23	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	EL28	07/05/2015	124.99	Put	Bond Future	1,434.2000	1.4342	1,441.9800	1.4420	0.542	0	0	0
2015/01/23	EL28	07/05/2015	125.01	Put	Bond Future	1,454.2000	1.4542	1,461.9800	1.4620	0.535	0	0	0
2015/01/23	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	EL28	07/05/2015	125.00	Put	Bond Future	1,444.2000	1.4442	1,451.9800	1.4520	0.539	0	0	0
2015/01/23	ES33	05/02/2015	10.00	Call	Bond Future	8,750.9900	8.7510	9,546.3800	9.5464	9.089	0	0	0
2015/01/23	ES33	05/02/2015			Bond Future	8.8465	90.8781	8.7502	91.6735	(1.088)	0.0000	0.0000	6,576
2015/01/23	ES33	05/02/2015	10.01	Call	Bond Future	8,820.9500	8.8210	9,616.3400	9.6163	9.017	0	0	0
2015/01/23	ES33	05/02/2015	9.99	Call	Bond Future	8,680.9400	8.6809	9,476.3300	9.4763	9.162	0	0	0
2015/01/23	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	ES33	07/05/2015			Bond Future	8.9127	88.5159	8.8138	89.3226	(1.110)	0.0000	0.0000	0
2015/01/23	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	ES33	07/05/2015	9.76	Call	Bond Future	6,476.4900	6.4765	7,283.1800	7.2832	12.456	0	0	0
2015/01/23	ES33	07/05/2015	9.74	Call	Bond Future	6,332.1000	6.3321	7,138.7900	7.1388	12.740	0	0	0
2015/01/23	ES33	07/05/2015	9.75	Call	Bond Future	6,404.3400	6.4043	7,211.0300	7.2110	12.596	0	0	0
2015/01/23	ES33	06/08/2015			Bond Future	8.9680	90.0231	8.8662	90.8432	(1.135)	0.0000	0.0000	0
2015/01/23	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	ES33	06/08/2015	9.61	Call	Bond Future	4,917.3700	4.9174	5,737.4400	5.7374	16.677	0	0	0
2015/01/23	ES33	06/08/2015	9.59	Call	Bond Future	4,770.5700	4.7706	5,590.6400	5.5906	17.190	0	0	0
2015/01/23	ES33	06/08/2015	9.60	Call	Bond Future	4,844.0200	4.8440	5,664.0900	5.6641	16.930	0	0	0
2015/01/23	GOVI	05/02/2015	459.99	Call	GOVI	419,610.0000	41.9610	450,840.0000	45.0840	7.443	0	0	0
2015/01/23	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	GOVI	05/02/2015			GOVI	501.9510	501.9510	505.0740	505.0740	0.622	0.0000	0.0000	441
2015/01/23	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	GOVI	05/02/2015	460.00	Call	GOVI	419,510.0000	41.9510	450,740.0000	45.0740	7.444	0	0	0

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2015/01/23	GOVI	05/02/2015	460.01	Call	GOVI	419,410.0000	41.9410	450,640.0000	45.0640	7.446	0	0	0
2015/01/23	GOVI	07/05/2015	449.99	Call	GOVI	598,330.0000	59.8330	629,980.0000	62.9980	5.290	0	0	0
2015/01/23	GOVI	07/05/2015			GOVI	509.8230	509.8230	512.9880	512.9880	0.621	0.0000	0.0000	131
2015/01/23	GOVI	07/05/2015	450.00	Call	GOVI	598,230.0000	59.8230	629,880.0000	62.9880	5.291	0	0	0
2015/01/23	GOVI	07/05/2015	450.01	Call	GOVI	598,130.0000	59.8130	629,780.0000	62.9780	5.291	0	0	0
2015/01/23	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	GOVI	06/08/2015			GOVI	518.4090	518.4090	521.6250	521.6250	0.620	0.0000	0.0000	0
2015/01/23	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	GOVI	06/08/2015	499.99	Call	GOVI	184,190.0000	18.4190	216,350.0000	21.6350	17.460	0	0	0
2015/01/23	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	GOVI	06/08/2015	500.00	Call	GOVI	184,090.0000	18.4090	216,250.0000	21.6250	17.470	0	0	0
2015/01/23	GOVI	06/08/2015	500.01	Call	GOVI	183,990.0000	18.3990	216,150.0000	21.6150	17.479	0	0	0
2015/01/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/01/23	IGOV	05/02/2015			Index Future	223.3650	223.3650	223.3900	223.3900	0.011	0.0000	0.0000	1,093
2015/01/23	IGOV	07/05/2015			Index Future	226.8870	226.8870	226.9090	226.9090	0.010	0.0000	0.0000	82
2015/01/23	IGOV	06/08/2015			Index Future	230.7260	230.7260	230.7470	230.7470	0.009	0.0000	0.0000	0
2015/01/23	ILBI	05/02/2015			Index Future	605.0080	605.0080	605.0670	605.0670	0.010	0.0000	0.0000	159
2015/01/23	ILBI	07/05/2015			Index Future	614.7840	614.7840	614.8420	614.8420	0.009	0.0000	0.0000	0
2015/01/23	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/01/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/01/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/01/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/01/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/01/23	JBAF	18/02/2015			Jibar Tradeable Future	6.0700	93.9300	6.0300	93.9700	(0.659)	0.0000	0.0000	0
2015/01/23	JBAF	18/03/2015			Jibar Tradeable Future	6.0300	93.9700	5.9900	94.0100	(0.663)	0.0000	0.0000	2,850
2015/01/23	JBAF	15/04/2015			Jibar Tradeable Future	5.9900	94.0100	5.9400	94.0600	(0.835)	0.0000	0.0000	0
2015/01/23	JBAF	20/05/2015			Jibar Tradeable Future	5.9500	94.0500	5.8800	94.1200	(1.176)	0.0000	0.0000	0
2015/01/23	JBAF	17/06/2015			Jibar Tradeable Future	5.9400	94.0600	5.8500	94.1500	(1.515)	0.0000	0.0000	5,000
2015/01/23	JBAF	15/07/2015			Jibar Tradeable Future	5.9900	94.0100	5.8500	94.1500	(2.337)	0.0000	0.0000	0
2015/01/23	JBAF	16/09/2015			Jibar Tradeable Future	5.9500	94.0500	5.8400	94.1600	(1.849)	0.0000	0.0000	0
2015/01/23	JBAF	15/12/2015			Jibar Tradeable Future	6.0800	93.9200	5.9200	94.0800	(2.632)	0.0000	0.0000	0
2015/01/23	JBAF	16/03/2016			Jibar Tradeable Future	6.2300	93.7700	6.0500	93.9500	(2.889)	0.0000	0.0000	0
2015/01/23	JBAF	15/06/2016			Jibar Tradeable Future	6.3600	93.6400	6.1900	93.8100	(2.673)	0.0000	0.0000	0
2015/01/23	JBAF	21/09/2016			Jibar Tradeable Future	6.4800	93.5200	6.3000	93.7000	(2.778)	0.0000	0.0000	0
2015/01/23	JBAF	21/12/2016			Jibar Tradeable Future	6.5900	93.4100	6.4000	93.6000	(2.883)	0.0000	0.0000	0

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2015/01/23	R023	05/02/2015			Bond Future	6.9910	108.0961	6.8799	108.7936	(1.589)	0.0000	0.0000	8,859
2015/01/23	R023	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R023	05/02/2015	8.75	Call	Bond Future	10,306.6500	10.3066	11,004.1700	11.0042	6.768	0	0	0
2015/01/23	R023	05/02/2015	8.76	Call	Bond Future	10,361.4800	10.3615	11,059.0000	11.0590	6.732	0	0	0
2015/01/23	R023	05/02/2015	8.74	Call	Bond Future	10,251.7800	10.2518	10,949.3000	10.9493	6.804	0	0	0
2015/01/23	R023	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R023	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R023	07/05/2015	8.14	Call	Bond Future	6,601.2600	6.6013	7,294.1200	7.2941	10.496	0	0	0
2015/01/23	R023	07/05/2015	8.15	Put	Bond Future	31.0500	0.0310	17.2800	0.0173	(44.348)	0	0	0
2015/01/23	R023	07/05/2015			Bond Future	7.0171	105.8676	6.9015	106.5748	(1.647)	0.0000	0.0000	1,410
2015/01/23	R023	07/05/2015	8.15	Call	Bond Future	6,656.0500	6.6561	7,349.4500	7.3495	10.418	0	0	0
2015/01/23	R023	07/05/2015	8.16	Call	Bond Future	6,710.8600	6.7109	7,404.7900	7.4048	10.340	0	0	0
2015/01/23	R023	07/05/2015	8.14	Put	Bond Future	32.3800	0.0324	18.0700	0.0181	(44.194)	0	0	0
2015/01/23	R023	07/05/2015	8.16	Put	Bond Future	29.7700	0.0298	16.5300	0.0165	(44.474)	0	0	0
2015/01/23	R023	06/08/2015	9.07	Put	Bond Future	7.9700	0.0080	4.8000	0.0048	(39.774)	0	0	911
2015/01/23	R023	06/08/2015	8.24	Call	Bond Future	7,044.9500	7.0450	7,724.3500	7.7243	9.644	0	0	0
2015/01/23	R023	06/08/2015			Bond Future	7.0236	107.6699	6.9031	108.3887	(1.717)	0.0000	0.0000	0
2015/01/23	R023	06/08/2015	9.07	Call	Bond Future	11,316.3200	11.3163	12,031.8800	12.0319	6.323	0	0	0
2015/01/23	R023	06/08/2015	8.26	Put	Bond Future	121.0300	0.1210	83.5500	0.0836	(30.968)	0	0	0
2015/01/23	R023	06/08/2015	8.25	Put	Bond Future	124.5700	0.1246	86.1300	0.0861	(30.858)	0	0	0
2015/01/23	R023	06/08/2015	8.24	Put	Bond Future	127.8000	0.1278	88.4700	0.0885	(30.775)	0	0	0
2015/01/23	R023	06/08/2015	8.25	Call	Bond Future	7,096.1700	7.0962	7,776.4600	7.7765	9.587	0	0	0
2015/01/23	R023	06/08/2015	8.26	Call	Bond Future	7,147.0300	7.1470	7,828.2800	7.8283	9.532	0	0	0
2015/01/23	R157	05/02/2015	8.74	Call	Bond Future	1,073.1600	1.0732	1,073.1600	1.0732	0.000	0	0	0
2015/01/23	R157	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/01/23	R157	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R157	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R157	05/02/2015	8.75	Call	Bond Future	1,078.9700	1.0790	1,078.9700	1.0790	0.000	0	0	0
2015/01/23	R157	05/02/2015	8.76	Call	Bond Future	1,084.7700	1.0848	1,084.7700	1.0848	0.000	0	0	0
2015/01/23	R186	05/02/2015	9.00	Call	Bond Future	14,621.7700	14.6218	15,552.5000	15.5525	6.365	0	0	0
2015/01/23	R186	05/02/2015			Bond Future	7.2660	126.8694	7.1651	127.8001	(1.389)	0.0000	0.0000	27,118
2015/01/23	R186	05/02/2015	8.75	Call	Bond Future	12,663.9400	12.6639	13,594.6700	13.5947	7.349	0	0	0
2015/01/23	R186	05/02/2015	8.76	Call	Bond Future	12,743.1800	12.7432	13,673.9100	13.6739	7.304	0	0	0
2015/01/23	R186	05/02/2015	8.74	Call	Bond Future	12,584.6300	12.5846	13,515.3600	13.5154	7.396	0	0	0
2015/01/23	R186	05/02/2015	8.00	Put	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	6,500
2015/01/23	R186	05/02/2015	8.05	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	6,500
2015/01/23	R186	05/02/2015	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R186	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R186	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R186	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R186	05/02/2015	8.45	Call	Bond Future	10,250.6300	10.2506	11,181.3600	11.1814	9.080	0	0	0
2015/01/23	R186	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	9,600
2015/01/23	R186	05/02/2015	8.50	Call	Bond Future	10,657.7800	10.6578	11,588.5100	11.5885	8.733	0	0	0
2015/01/23	R186	05/02/2015	8.00	Call	Bond Future	6,495.0400	6.4950	7,425.6900	7.4257	14.329	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
2015/01/23	R186	05/02/2015	8.05	Call	Bond Future	6,920.5400		6.9205	7,851.2400	7.8512	13.448	0	0	0
2015/01/23	R186	05/02/2015	8.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R186	07/05/2015			Bond Future	7.2987		128.8589	7.1944	129.8026	(1.429)	0.0000	0.0000	1,219
2015/01/23	R186	07/05/2015	8.25	Call	Bond Future	8,307.8100		8.3078	9,204.8500	9.2049	10.798	0	0	0
2015/01/23	R186	07/05/2015	7.80	Put	Bond Future	561.6400		0.5616	397.6900	0.3977	(29.191)	0	0	300
2015/01/23	R186	07/05/2015	8.24	Put	Bond Future	135.6600		0.1357	87.5100	0.0875	(35.493)	0	0	0
2015/01/23	R186	07/05/2015	7.45	Put	Bond Future	1,430.7300		1.4307	1,088.3700	1.0884	(23.929)	0	0	50
2015/01/23	R186	07/05/2015	8.26	Put	Bond Future	126.3500		0.1263	81.1500	0.0812	(35.774)	0	0	0
2015/01/23	R186	07/05/2015	8.25	Put	Bond Future	130.9700		0.1310	84.3100	0.0843	(35.626)	0	0	0
2015/01/23	R186	07/05/2015	8.26	Call	Bond Future	8,385.2000		8.3852	9,283.7000	9.2837	10.715	0	0	0
2015/01/23	R186	07/05/2015	7.80	Call	Bond Future	4,964.6600		4.9647	5,744.4100	5.7444	15.706	0	0	0
2015/01/23	R186	07/05/2015	8.24	Call	Bond Future	8,230.4100		8.2304	9,125.9600	9.1260	10.881	0	0	0
2015/01/23	R186	07/05/2015	7.45	Call	Bond Future	2,782.3300		2.7823	3,383.6700	3.3837	21.613	0	0	0
2015/01/23	R186	06/08/2015	8.90	Put	Bond Future	85.4500		0.0854	60.1100	0.0601	(29.655)	0	0	2,500
2015/01/23	R186	06/08/2015	8.00	Put	Bond Future	784.1500		0.7842	611.4200	0.6114	(22.028)	0	0	0
2015/01/23	R186	06/08/2015			Bond Future	7.3158		125.7530	7.2078	126.7121	(1.476)	0.0000	0.0000	0
2015/01/23	R186	06/08/2015	8.01	Call	Bond Future	6,704.0800		6.7041	7,493.3500	7.4934	11.773	0	0	0
2015/01/23	R186	06/08/2015	8.00	Call	Bond Future	6,637.2400		6.6372	7,423.6200	7.4236	11.848	0	0	0
2015/01/23	R186	06/08/2015	7.99	Call	Bond Future	6,570.6100		6.5706	7,354.0600	7.3541	11.924	0	0	0
2015/01/23	R186	06/08/2015	8.90	Call	Bond Future	13,078.9100		13.0789	14,012.6800	14.0127	7.140	0	0	0
2015/01/23	R186	06/08/2015	7.99	Put	Bond Future	800.3300		0.8003	624.6700	0.6247	(21.948)	0	0	0
2015/01/23	R186	06/08/2015	8.01	Put	Bond Future	768.2500		0.7683	598.4100	0.5984	(22.107)	0	0	0
2015/01/23	R186	05/11/2015	8.25	Put	Bond Future	805.8900		0.8059	651.3900	0.6514	(19.171)	0	0	0
2015/01/23	R186	05/11/2015	8.24	Call	Bond Future	8,513.6500		8.5137	9,330.1900	9.3302	9.591	0	0	0
2015/01/23	R186	05/11/2015			Bond Future	7.3157		127.9952	7.2043	128.9684	(1.522)	0.0000	0.0000	0
2015/01/23	R186	05/11/2015	9.00	Put	Bond Future	181.2200		0.1812	137.9900	0.1380	(23.855)	0	0	2,600
2015/01/23	R186	05/11/2015	8.24	Put	Bond Future	819.4100		0.8194	662.7400	0.6627	(19.120)	0	0	0
2015/01/23	R186	05/11/2015	8.26	Put	Bond Future	792.2900		0.7923	639.9600	0.6400	(19.227)	0	0	0
2015/01/23	R186	05/11/2015	9.00	Call	Bond Future	13,722.3700		13.7224	14,652.3500	14.6523	6.777	0	0	0
2015/01/23	R186	05/11/2015	8.25	Call	Bond Future	8,579.7800		8.5798	9,398.4900	9.3985	9.542	0	0	0
2015/01/23	R186	05/11/2015	8.26	Call	Bond Future	8,645.7600		8.6458	9,466.6400	9.4666	9.495	0	0	0
2015/01/23	R197	05/02/2015	288.99	Put	Bond Future	3,978.3300		3.9783	3,891.4500	3.8914	(2.184)	0	0	0
2015/01/23	R197	05/02/2015			Bond Future	285.0117		285.0117	285.0985	285.0985	0.030	0.0000	0.0000	898
2015/01/23	R197	05/02/2015	289.01	Put	Bond Future	3,998.3300		3.9983	3,911.4500	3.9114	(2.173)	0	0	0
2015/01/23	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R197	05/02/2015	289.00	Put	Bond Future	3,988.3300		3.9883	3,901.4500	3.9014	(2.178)	0	0	0
2015/01/23	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R197	05/02/2015	289.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R197	07/05/2015			Bond Future	289.5049		289.5049	289.5889	289.5889	0.029	0.0000	0.0000	0
2015/01/23	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R197	07/05/2015	293.99	Put	Bond Future	4,485.0800		4.4851	4,401.1100	4.4011	(1.872)	0	0	0
2015/01/23	R197	07/05/2015	294.01	Put	Bond Future	4,505.0800		4.5051	4,421.1100	4.4211	(1.864)	0	0	0
2015/01/23	R197	07/05/2015	294.00	Put	Bond Future	4,495.0800		4.4951	4,411.1100	4.4111	(1.868)	0	0	0
2015/01/23	R197	07/05/2015	293.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R202	05/02/2015	233.01	Call	Bond Future	3,349.5400		3.3495	3,335.1800	3.3352	(0.429)	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
2015/01/23	R202	05/02/2015			Bond Future	236.3595	236.3595	236.3452	236.3452	(0.006)	0.0000	0.0000	50,902
2015/01/23	R202	05/02/2015	232.99	Call	Bond Future	3,369.5400	3.3695	3,355.1800	3.3552	(0.426)	0	0	0
2015/01/23	R202	05/02/2015	233.00	Call	Bond Future	3,359.5400	3.3595	3,345.1800	3.3452	(0.427)	0	0	0
2015/01/23	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R202	07/05/2015			Bond Future	240.0858	240.0858	240.0677	240.0677	(0.008)	0.0000	0.0000	0
2015/01/23	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R202	07/05/2015	238.51	Call	Bond Future	1,575.7800	1.5758	1,557.7100	1.5577	(1.147)	0	0	0
2015/01/23	R202	07/05/2015	238.49	Call	Bond Future	1,595.7800	1.5958	1,577.7100	1.5777	(1.132)	0	0	0
2015/01/23	R202	07/05/2015	238.50	Call	Bond Future	1,585.7800	1.5858	1,567.7100	1.5677	(1.140)	0	0	0
2015/01/23	R203	05/02/2015	7.69	Call	Bond Future	3,393.1200	3.3931	3,603.6000	3.6036	6.203	0	0	55
2015/01/23	R203	05/02/2015			Bond Future	6.2634	108.0477	6.1769	108.2582	(1.382)	0.0000	0.0000	14,991
2015/01/23	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R203	05/02/2015	8.35	Call	Bond Future	4,916.1500	4.9162	5,126.6300	5.1266	4.281	0	0	0
2015/01/23	R203	05/02/2015	8.36	Call	Bond Future	4,939.0000	4.9390	5,149.4800	5.1495	4.262	0	0	0
2015/01/23	R203	05/02/2015	8.34	Call	Bond Future	4,893.2900	4.8933	5,103.7700	5.1038	4.301	0	0	0
2015/01/23	R203	05/02/2015	7.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R203	07/05/2015			Bond Future	6.2530	105.5760	6.1569	105.7884	(1.537)	0.0000	0.0000	2,000
2015/01/23	R203	07/05/2015	7.24	Put	Bond Future	8.5200	0.0085	4.7500	0.0048	(44.249)	0	0	0
2015/01/23	R203	07/05/2015	7.26	Put	Bond Future	7.7000	0.0077	4.2700	0.0043	(44.545)	0	0	0
2015/01/23	R203	07/05/2015	7.25	Put	Bond Future	8.1100	0.0081	4.5200	0.0045	(44.266)	0	0	0
2015/01/23	R203	07/05/2015	7.25	Call	Bond Future	2,180.3800	2.1804	2,389.2200	2.3892	9.578	0	0	0
2015/01/23	R203	07/05/2015	7.26	Call	Bond Future	2,201.4600	2.2015	2,410.4600	2.4105	9.494	0	0	0
2015/01/23	R203	07/05/2015	7.24	Call	Bond Future	2,159.2900	2.1593	2,367.9500	2.3679	9.663	0	0	0
2015/01/23	R203	06/08/2015	6.74	Call	Bond Future	1,267.7900	1.2678	1,444.4900	1.4445	13.938	0	0	0
2015/01/23	R203	06/08/2015	6.75	Put	Bond Future	144.6800	0.1447	106.5500	0.1065	(26.355)	0	0	0
2015/01/23	R203	06/08/2015			Bond Future	6.1724	107.3736	6.0640	107.5892	(1.756)	0.0000	0.0000	0
2015/01/23	R203	06/08/2015	6.75	Call	Bond Future	1,283.9000	1.2839	1,461.3800	1.4614	13.824	0	0	0
2015/01/23	R203	06/08/2015	6.76	Call	Bond Future	1,300.0800	1.3001	1,478.3200	1.4783	13.710	0	0	0
2015/01/23	R203	06/08/2015	6.74	Put	Bond Future	148.1600	0.1482	109.2500	0.1093	(26.262)	0	0	0
2015/01/23	R203	06/08/2015	6.76	Put	Bond Future	141.2800	0.1413	103.9100	0.1039	(26.451)	0	0	0
2015/01/23	R204	05/02/2015			Bond Future	6.4997	106.1581	6.4033	106.4931	(1.482)	0.0000	0.0000	10,492
2015/01/23	R204	05/02/2015	8.25	Call	Bond Future	5,865.7200	5.8657	6,200.7700	6.2008	5.712	0	0	0
2015/01/23	R204	05/02/2015	8.26	Call	Bond Future	5,898.0600	5.8981	6,233.1100	6.2331	5.681	0	0	0
2015/01/23	R204	05/02/2015	8.24	Call	Bond Future	5,833.3700	5.8334	6,168.4200	6.1684	5.744	0	0	0
2015/01/23	R204	05/02/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R204	05/02/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R204	05/02/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R204	07/05/2015	7.51	Put	Bond Future	16.9200	0.0169	9.5000	0.0095	(43.853)	0	0	0
2015/01/23	R204	07/05/2015			Bond Future	6.5139	107.8228	6.4102	108.1617	(1.591)	0.0000	0.0000	3,760
2015/01/23	R204	07/05/2015	7.50	Put	Bond Future	17.7300	0.0177	9.9800	0.0100	(43.711)	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
2015/01/23	R204	07/05/2015	7.49	Call	Bond Future	3,145.7200	3.1457	3,476.5900	3.4766	10.518	0	0	0
2015/01/23	R204	07/05/2015	7.50	Call	Bond Future	3,176.3200	3.1763	3,507.5200	3.5075	10.427	0	0	0
2015/01/23	R204	07/05/2015	7.51	Call	Bond Future	3,206.9300	3.2069	3,538.4600	3.5385	10.338	0	0	0
2015/01/23	R204	07/05/2015	7.49	Put	Bond Future	18.5700	0.0186	10.4900	0.0105	(43.511)	0	0	0
2015/01/23	R204	06/08/2015	7.74	Call	Bond Future	3,785.6800	3.7857	4,116.2300	4.1162	8.732	0	0	0
2015/01/23	R204	06/08/2015	7.75	Put	Bond Future	41.3300	0.0413	27.9600	0.0280	(32.349)	0	0	0
2015/01/23	R204	06/08/2015			Bond Future	6.4882	105.6204	6.3758	105.9647	(1.732)	0.0000	0.0000	0
2015/01/23	R204	06/08/2015	8.41	Call	Bond Future	5,682.1800	5.6822	6,025.0400	6.0250	6.034	0	0	0
2015/01/23	R204	06/08/2015	7.74	Put	Bond Future	42.5500	0.0425	28.8300	0.0288	(32.244)	0	0	0
2015/01/23	R204	06/08/2015	7.76	Put	Bond Future	40.0000	0.0400	27.0100	0.0270	(32.475)	0	0	0
2015/01/23	R204	06/08/2015	8.41	Put	Bond Future	3.5100	0.0035	2.1000	0.0021	(40.171)	0	0	699
2015/01/23	R204	06/08/2015	7.75	Call	Bond Future	3,813.6900	3.8137	4,144.5900	4.1446	8.677	0	0	0
2015/01/23	R204	06/08/2015	7.76	Call	Bond Future	3,841.5800	3.8416	4,172.8600	4.1729	8.624	0	0	0
2015/01/23	R207	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R207	05/02/2015			Bond Future	6.6757	102.8921	6.5744	103.3187	(1.517)	0.0000	0.0000	35,234
2015/01/23	R207	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R207	05/02/2015	8.50	Call	Bond Future	7,329.2200	7.3292	7,755.8300	7.7558	5.821	0	0	0
2015/01/23	R207	05/02/2015	8.51	Call	Bond Future	7,367.6000	7.3676	7,794.2100	7.7942	5.790	0	0	0
2015/01/23	R207	05/02/2015	8.49	Call	Bond Future	7,290.8200	7.2908	7,717.4300	7.7174	5.851	0	0	0
2015/01/23	R207	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R207	07/05/2015			Bond Future	6.7003	104.5056	6.5929	104.9376	(1.603)	0.0000	0.0000	800
2015/01/23	R207	07/05/2015	8.25	Call	Bond Future	5,996.7400	5.9967	6,427.9600	6.4280	7.191	0	0	0
2015/01/23	R207	07/05/2015	7.73	Call	Bond Future	4,057.0300	4.0570	4,478.5100	4.4785	10.389	0	0	66
2015/01/23	R207	07/05/2015	8.24	Put	Bond Future	1.5800	0.0016	0.7600	0.0008	(51.899)	0	0	0
2015/01/23	R207	07/05/2015	8.26	Put	Bond Future	1.4000	0.0014	0.6700	0.0007	(52.143)	0	0	0
2015/01/23	R207	07/05/2015	7.73	Put	Bond Future	24.6500	0.0246	14.1300	0.0141	(42.677)	0	0	0
2015/01/23	R207	07/05/2015	8.25	Put	Bond Future	1.4900	0.0015	0.7100	0.0007	(52.349)	0	0	0
2015/01/23	R207	07/05/2015	8.26	Call	Bond Future	6,033.9300	6.0339	6,465.2000	6.4652	7.147	0	0	0
2015/01/23	R207	07/05/2015	8.24	Call	Bond Future	5,959.5400	5.9595	6,390.7200	6.3907	7.235	0	0	0
2015/01/23	R207	06/08/2015	7.76	Call	Bond Future	4,083.5500	4.0836	4,491.1900	4.4912	9.982	0	0	0
2015/01/23	R207	06/08/2015			Bond Future	6.6945	102.6409	6.5800	103.0798	(1.710)	0.0000	0.0000	0
2015/01/23	R207	06/08/2015	7.74	Call	Bond Future	4,016.5600	4.0166	4,422.6800	4.4227	10.111	0	0	0
2015/01/23	R207	06/08/2015	7.75	Call	Bond Future	4,050.2000	4.0502	4,457.0600	4.4571	10.045	0	0	0
2015/01/23	R207	06/08/2015	7.46	Call	Bond Future	3,100.6600	3.1007	3,479.8500	3.4799	12.229	0	0	70
2015/01/23	R207	06/08/2015	7.74	Put	Bond Future	112.0400	0.1120	79.2600	0.0793	(29.257)	0	0	0
2015/01/23	R207	06/08/2015	7.76	Put	Bond Future	106.1200	0.1061	74.8600	0.0749	(29.457)	0	0	0
2015/01/23	R207	06/08/2015	7.46	Put	Bond Future	223.7900	0.2238	164.0800	0.1641	(26.681)	0	0	0
2015/01/23	R207	06/08/2015	7.75	Put	Bond Future	109.2100	0.1092	77.1700	0.0772	(29.338)	0	0	0
2015/01/23	R207	05/11/2015	7.76	Call	Bond Future	4,158.7300	4.1587	4,554.4800	4.5545	9.516	0	0	0
2015/01/23	R207	05/11/2015			Bond Future	6.6496	104.4709	6.5280	104.9152	(1.828)	0.0000	0.0000	0
2015/01/23	R207	05/11/2015	7.74	Call	Bond Future	4,097.7100	4.0977	4,491.7600	4.4918	9.616	0	0	0
2015/01/23	R207	05/11/2015	7.75	Call	Bond Future	4,128.3800	4.1284	4,523.2600	4.5233	9.565	0	0	0
2015/01/23	R207	05/11/2015	7.43	Call	Bond Future	3,174.9200	3.1749	3,538.0200	3.5380	11.437	0	0	53
2015/01/23	R207	05/11/2015	7.74	Put	Bond Future	214.0200	0.2140	163.7800	0.1638	(23.474)	0	0	0
2015/01/23	R207	05/11/2015	7.43	Put	Bond Future	376.8100	0.3768	295.6200	0.2956	(21.547)	0	0	0
2015/01/23	R207	05/11/2015	7.76	Put	Bond Future	205.5000	0.2055	156.9600	0.1570	(23.620)	0	0	0
2015/01/23	R207	05/11/2015	7.75	Put	Bond Future	209.9100	0.2099	160.5000	0.1605	(23.539)	0	0	0

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2015/01/23	R208	05/02/2015	8.51	Call	Bond Future	8,055.9600	8.0560	8,532.3000	8.5323	5.913	0	0	0
2015/01/23	R208	05/02/2015			Bond Future	6.7954	102.2305	6.6993	102.7068	(1.414)	0.0000	0.0000	51,193
2015/01/23	R208	05/02/2015	8.49	Call	Bond Future	7,966.6700	7.9667	8,443.0100	8.4430	5.979	0	0	0
2015/01/23	R208	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R208	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R208	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R208	05/02/2015	8.50	Call	Bond Future	8,011.3300	8.0113	8,487.6700	8.4877	5.946	0	0	0
2015/01/23	R208	07/05/2015	8.01	Call	Bond Future	5,509.2300	5.5092	5,985.0900	5.9851	8.638	0	0	0
2015/01/23	R208	07/05/2015			Bond Future	6.8191	100.4342	6.7183	100.9168	(1.478)	0.0000	0.0000	1,295
2015/01/23	R208	07/05/2015	7.99	Call	Bond Future	5,421.6100	5.4216	5,896.8700	5.8969	8.766	0	0	0
2015/01/23	R208	07/05/2015	8.00	Call	Bond Future	5,465.4700	5.4655	5,941.0100	5.9410	8.701	0	0	0
2015/01/23	R208	07/05/2015	7.99	Put	Bond Future	17.4700	0.0175	10.1400	0.0101	(41.958)	0	0	0
2015/01/23	R208	07/05/2015	8.01	Put	Bond Future	15.9200	0.0159	9.1900	0.0092	(42.274)	0	0	0
2015/01/23	R208	07/05/2015	8.00	Put	Bond Future	16.7300	0.0167	9.6800	0.0097	(42.140)	0	0	0
2015/01/23	R208	06/08/2015			Bond Future	6.8184	102.1445	6.7123	102.6349	(1.557)	0.0000	0.0000	0
2015/01/23	R208	06/08/2015	8.00	Call	Bond Future	5,365.1400	5.3651	5,827.8800	5.8279	8.625	0	0	0
2015/01/23	R208	06/08/2015	8.01	Call	Bond Future	5,405.4100	5.4054	5,868.8500	5.8688	8.574	0	0	0
2015/01/23	R208	06/08/2015	8.85	Call	Bond Future	8,853.6900	8.8537	9,342.1600	9.3422	5.517	0	0	0
2015/01/23	R208	06/08/2015	7.99	Call	Bond Future	5,324.6300	5.3246	5,786.7000	5.7867	8.678	0	0	0
2015/01/23	R208	06/08/2015	8.01	Put	Bond Future	94.7500	0.0947	67.8400	0.0678	(28.401)	0	0	0
2015/01/23	R208	06/08/2015	8.00	Put	Bond Future	97.5900	0.0976	69.9800	0.0700	(28.292)	0	0	0
2015/01/23	R208	06/08/2015	7.99	Put	Bond Future	100.2300	0.1002	71.9500	0.0720	(28.215)	0	0	0
2015/01/23	R208	06/08/2015	8.85	Put	Bond Future	5.0200	0.0050	3.1400	0.0031	(37.450)	0	0	198
2015/01/23	R208	05/11/2015			Bond Future	6.7912	100.5630	6.6799	101.0596	(1.640)	0.0000	0.0000	0
2015/01/23	R208	05/11/2015	8.48	Call	Bond Future	7,244.2200	7.2442	7,723.8300	7.7238	6.621	0	0	0
2015/01/23	R208	05/11/2015	7.74	Put	Bond Future	335.8000	0.3358	265.4300	0.2654	(20.956)	0	0	0
2015/01/23	R208	05/11/2015	7.75	Call	Bond Future	4,484.8100	4.4848	4,912.2300	4.9122	9.530	0	0	0
2015/01/23	R208	05/11/2015	7.76	Call	Bond Future	4,520.9600	4.5210	4,949.4600	4.9495	9.478	0	0	0
2015/01/23	R208	05/11/2015	8.48	Put	Bond Future	65.3800	0.0654	48.3000	0.0483	(26.124)	0	0	2,200
2015/01/23	R208	05/11/2015	7.74	Call	Bond Future	4,448.7400	4.4487	4,875.0600	4.8751	9.583	0	0	0
2015/01/23	R208	05/11/2015	7.76	Put	Bond Future	323.5600	0.3236	255.3700	0.2554	(21.075)	0	0	0
2015/01/23	R208	05/11/2015	7.75	Put	Bond Future	329.6300	0.3296	260.3600	0.2604	(21.014)	0	0	0
2015/01/23	R209	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R209	05/02/2015			Bond Future	7.9466	85.0341	7.8508	85.8865	(1.206)	0.0000	0.0000	14,609
2015/01/23	R209	05/02/2015	9.25	Call	Bond Future	10,399.4000	10.3994	11,251.8300	11.2518	8.197	0	0	0
2015/01/23	R209	05/02/2015	9.26	Call	Bond Future	10,471.2900	10.4713	11,323.7200	11.3237	8.141	0	0	0
2015/01/23	R209	05/02/2015	9.24	Call	Bond Future	10,327.4000	10.3274	11,179.8300	11.1798	8.254	0	0	0
2015/01/23	R209	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R209	05/02/2015	9.00	Call	Bond Future	8,565.5200	8.5655	9,417.9500	9.4179	9.952	0	0	0
2015/01/23	R209	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R209	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R209	07/05/2015			Bond Future	7.9842	83.2200	7.8861	84.0847	(1.229)	0.0000	0.0000	0
2015/01/23	R209	07/05/2015	8.99	Put	Bond Future	161.8600	0.1619	111.9500	0.1120	(30.835)	0	0	0
2015/01/23	R209	07/05/2015	9.01	Put	Bond Future	151.7400	0.1517	104.5700	0.1046	(31.086)	0	0	0
2015/01/23	R209	07/05/2015	8.99	Call	Bond Future	8,298.1100	8.2981	9,112.9400	9.1129	9.819	0	0	0
2015/01/23	R209	07/05/2015	9.00	Put	Bond Future	156.9100	0.1569	108.3500	0.1084	(30.948)	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
2015/01/23	R209	07/05/2015	9.00	Call	Bond Future	8,367.8300	8.3678	9,184.0100	9.1840	9.754	0	0	0
2015/01/23	R209	07/05/2015	9.01	Call	Bond Future	8,437.2200	8.4372	9,254.7900	9.2548	9.690	0	0	0
2015/01/23	R209	06/08/2015	8.99	Put	Bond Future	556.1600	0.5562	443.8600	0.4439	(20.192)	0	0	0
2015/01/23	R209	06/08/2015			Bond Future	8.0114	84.6373	7.9109	85.5163	(1.255)	0.0000	0.0000	0
2015/01/23	R209	06/08/2015	9.01	Put	Bond Future	534.2100	0.5342	425.6200	0.4256	(20.327)	0	0	0
2015/01/23	R209	06/08/2015	9.90	Call	Bond Future	14,274.4900	14.2745	15,136.6100	15.1366	6.040	0	0	0
2015/01/23	R209	06/08/2015	9.00	Call	Bond Future	8,495.3800	8.4954	9,263.9500	9.2639	9.047	0	0	0
2015/01/23	R209	06/08/2015	9.01	Call	Bond Future	8,558.4200	8.5584	9,328.8900	9.3289	9.002	0	0	0
2015/01/23	R209	06/08/2015	8.99	Call	Bond Future	8,431.5000	8.4315	9,198.2600	9.1983	9.094	0	0	0
2015/01/23	R209	06/08/2015	9.00	Put	Bond Future	545.5500	0.5455	435.0600	0.4351	(20.253)	0	0	0
2015/01/23	R209	06/08/2015	9.90	Put	Bond Future	62.5900	0.0626	45.6500	0.0457	(27.065)	0	0	2,914
2015/01/23	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R210	05/02/2015			Bond Future	176.0161	176.0161	176.0056	176.0056	(0.006)	0.0000	0.0000	628
2015/01/23	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R210	05/02/2015	175.01	Call	Bond Future	1,006.1300	1.0061	995.5500	0.9956	(1.052)	0	0	0
2015/01/23	R210	05/02/2015	174.99	Call	Bond Future	1,026.1300	1.0261	1,015.5500	1.0156	(1.031)	0	0	0
2015/01/23	R210	05/02/2015	175.00	Call	Bond Future	1,016.1300	1.0161	1,005.5500	1.0056	(1.041)	0	0	0
2015/01/23	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R210	07/05/2015			Bond Future	176.7161	176.7161	176.7028	176.7028	(0.007)	0.0000	0.0000	0
2015/01/23	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R210	07/05/2015	176.99	Put	Bond Future	273.9200	0.2739	287.1500	0.2871	4.830	0	0	0
2015/01/23	R210	07/05/2015	177.01	Put	Bond Future	293.9200	0.2939	307.1500	0.3071	4.501	0	0	0
2015/01/23	R210	07/05/2015	177.00	Put	Bond Future	283.9200	0.2839	297.1500	0.2971	4.660	0	0	0
2015/01/23	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R211	05/02/2015			Bond Future	130.7543	130.7543	130.8219	130.8219	0.052	0.0000	0.0000	1,120
2015/01/23	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R211	05/02/2015	132.99	Put	Bond Future	2,235.6600	2.2357	2,168.1400	2.1681	(3.020)	0	0	0
2015/01/23	R211	05/02/2015	133.01	Put	Bond Future	2,255.6600	2.2557	2,188.1400	2.1881	(2.993)	0	0	0
2015/01/23	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R211	05/02/2015	133.00	Put	Bond Future	2,245.6600	2.2457	2,178.1400	2.1781	(3.007)	0	0	0
2015/01/23	R211	07/05/2015	134.99	Put	Bond Future	2,174.3400	2.1743	2,107.6000	2.1076	(3.069)	0	0	0
2015/01/23	R211	07/05/2015			Bond Future	132.8157	132.8157	132.8824	132.8824	0.050	0.0000	0.0000	0
2015/01/23	R211	07/05/2015	135.01	Put	Bond Future	2,194.3400	2.1943	2,127.6000	2.1276	(3.041)	0	0	0
2015/01/23	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R211	07/05/2015	135.00	Put	Bond Future	2,184.3400	2.1843	2,117.6000	2.1176	(3.055)	0	0	0
2015/01/23	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R212	05/02/2015			Bond Future	136.3325	136.3325	136.4112	136.4112	0.058	0.0000	0.0000	1,621
2015/01/23	R212	05/02/2015	137.99	Put	Bond Future	1,657.5500	1.6575	1,578.8100	1.5788	(4.750)	0	0	0
2015/01/23	R212	05/02/2015	138.01	Put	Bond Future	1,677.5500	1.6775	1,598.8100	1.5988	(4.694)	0	0	0
2015/01/23	R212	05/02/2015	138.00	Put	Bond Future	1,667.5500	1.6675	1,588.8100	1.5888	(4.722)	0	0	0
2015/01/23	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/01/23	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R212	07/05/2015			Bond Future	138.4817	138.4817	138.5597	138.5597	0.056	0.0000	0.0000	0
2015/01/23	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R212	07/05/2015	140.99	Put	Bond Future	2,508.3500	2.5084	2,430.2700	2.4303	(3.113)	0	0	0
2015/01/23	R212	07/05/2015	141.01	Put	Bond Future	2,528.3500	2.5284	2,450.2700	2.4503	(3.088)	0	0	0
2015/01/23	R212	07/05/2015	141.00	Put	Bond Future	2,518.3500	2.5184	2,440.2700	2.4403	(3.100)	0	0	0
2015/01/23	R213	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R213	05/02/2015			Bond Future	7.7671	96.1767	7.6612	97.0981	(1.364)	0.0000	0.0000	16,582
2015/01/23	R213	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R213	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R213	05/02/2015	9.25	Call	Bond Future	11,657.8200	11.6578	12,579.2500	12.5792	7.904	0	0	0
2015/01/23	R213	05/02/2015	9.26	Call	Bond Future	11,729.1700	11.7292	12,650.6000	12.6506	7.856	0	0	0
2015/01/23	R213	05/02/2015	9.24	Call	Bond Future	11,586.3800	11.5864	12,507.8100	12.5078	7.953	0	0	0
2015/01/23	R213	07/05/2015	8.74	Call	Bond Future	7,696.0900	7.6961	8,573.1000	8.5731	11.396	0	0	0
2015/01/23	R213	07/05/2015	8.75	Put	Bond Future	164.1300	0.1641	108.1000	0.1081	(34.138)	0	0	0
2015/01/23	R213	07/05/2015			Bond Future	7.8043	94.1410	7.6955	95.0756	(1.393)	0.0000	0.0000	0
2015/01/23	R213	07/05/2015	8.75	Call	Bond Future	7,766.4700	7.7665	8,645.0900	8.6451	11.313	0	0	0
2015/01/23	R213	07/05/2015	8.76	Call	Bond Future	7,836.8500	7.8368	8,717.0400	8.7170	11.231	0	0	0
2015/01/23	R213	07/05/2015	8.74	Put	Bond Future	169.4500	0.1695	111.8100	0.1118	(34.016)	0	0	0
2015/01/23	R213	07/05/2015	8.76	Put	Bond Future	158.9100	0.1589	104.4500	0.1045	(34.271)	0	0	0
2015/01/23	R213	06/08/2015			Bond Future	7.8299	95.7437	7.7181	96.6938	(1.427)	0.0000	0.0000	0
2015/01/23	R213	06/08/2015	8.49	Put	Bond Future	905.8200	0.9058	716.5400	0.7165	(20.896)	0	0	0
2015/01/23	R213	06/08/2015	8.51	Put	Bond Future	872.3000	0.8723	688.7500	0.6888	(21.042)	0	0	0
2015/01/23	R213	06/08/2015	8.49	Call	Bond Future	6,251.6300	6.2516	7,012.4400	7.0124	12.170	0	0	0
2015/01/23	R213	06/08/2015	8.50	Put	Bond Future	888.9200	0.8889	702.5200	0.7025	(20.969)	0	0	0
2015/01/23	R213	06/08/2015	8.50	Call	Bond Future	6,312.3400	6.3123	7,076.0300	7.0760	12.098	0	0	0
2015/01/23	R213	06/08/2015	8.51	Call	Bond Future	6,373.2300	6.3732	7,139.7700	7.1398	12.027	0	0	0
2015/01/23	R214	05/02/2015	9.50	Call	Bond Future	12,004.8800	12.0049	13,054.2800	13.0543	8.741	0	0	0
2015/01/23	R214	05/02/2015			Bond Future	8.0468	86.1603	7.9359	87.2097	(1.378)	0.0000	0.0000	13,207
2015/01/23	R214	05/02/2015	9.51	Call	Bond Future	12,077.4300	12.0774	13,126.8300	13.1268	8.689	0	0	0
2015/01/23	R214	05/02/2015	9.49	Call	Bond Future	11,932.2100	11.9322	12,981.6100	12.9816	8.795	0	0	0
2015/01/23	R214	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R214	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R214	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R214	07/05/2015			Bond Future	8.0834	84.2207	7.9700	85.2855	(1.403)	0.0000	0.0000	0
2015/01/23	R214	07/05/2015	9.15	Call	Bond Future	9,181.8600	9.1819	10,194.0400	10.1940	11.024	0	0	0
2015/01/23	R214	07/05/2015	9.16	Call	Bond Future	9,254.2800	9.2543	10,267.8800	10.2679	10.953	0	0	0
2015/01/23	R214	07/05/2015	9.14	Put	Bond Future	155.4300	0.1554	101.3200	0.1013	(34.813)	0	0	0
2015/01/23	R214	07/05/2015	9.16	Put	Bond Future	146.1700	0.1462	94.9400	0.0949	(35.048)	0	0	0
2015/01/23	R214	07/05/2015	9.15	Put	Bond Future	150.7300	0.1507	98.0800	0.0981	(34.930)	0	0	0
2015/01/23	R214	07/05/2015	9.14	Call	Bond Future	9,109.4500	9.1095	10,120.1700	10.1202	11.095	0	0	0
2015/01/23	R214	06/08/2015	8.76	Put	Bond Future	1,108.9200	1.1089	881.9100	0.8819	(20.471)	0	0	0
2015/01/23	R214	06/08/2015			Bond Future	8.1106	85.6545	7.9945	86.7371	(1.432)	0.0000	0.0000	0
2015/01/23	R214	06/08/2015	8.75	Put	Bond Future	1,128.5900	1.1286	898.3300	0.8983	(20.402)	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
2015/01/23	R214	06/08/2015	8.74	Call	Bond Future	6,643.7400	6.6437	7,492.8400	7.4928	12.780	0	0	0
2015/01/23	R214	06/08/2015	8.75	Call	Bond Future	6,706.4800	6.7065	7,558.8300	7.5588	12.709	0	0	0
2015/01/23	R214	06/08/2015	8.76	Call	Bond Future	6,769.1900	6.7692	7,624.7900	7.6248	12.640	0	0	0
2015/01/23	R214	06/08/2015	8.74	Put	Bond Future	1,148.3600	1.1484	914.8500	0.9148	(20.334)	0	0	0
2015/01/23	R248	05/02/2015			Bond Future	8.1572	110.6820	8.0513	111.9716	(1.298)	0.0000	0.0000	32,841
2015/01/23	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R248	05/02/2015	9.50	Call	Bond Future	14,278.5600	14.2786	15,568.1100	15.5681	9.031	0	0	0
2015/01/23	R248	05/02/2015	9.51	Call	Bond Future	14,372.0800	14.3721	15,661.6300	15.6616	8.973	0	0	0
2015/01/23	R248	05/02/2015	9.49	Call	Bond Future	14,184.8600	14.1849	15,474.4100	15.4744	9.091	0	0	0
2015/01/23	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R248	07/05/2015			Bond Future	8.1961	107.9878	8.0877	109.2962	(1.323)	0.0000	0.0000	0
2015/01/23	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R248	07/05/2015	9.26	Call	Bond Future	11,500.5300	11.5005	12,808.8700	12.8089	11.376	0	0	0
2015/01/23	R248	07/05/2015	9.24	Call	Bond Future	11,304.7300	11.3047	12,613.0700	12.6131	11.573	0	0	0
2015/01/23	R248	07/05/2015	9.25	Call	Bond Future	11,402.7200	11.4027	12,711.0600	12.7111	11.474	0	0	0
2015/01/23	R248	06/08/2015	8.76	Call	Bond Future	6,018.9400	6.0189	7,349.0400	7.3490	22.099	0	0	0
2015/01/23	R248	06/08/2015			Bond Future	8.2257	109.8263	8.1147	111.1564	(1.350)	0.0000	0.0000	0
2015/01/23	R248	06/08/2015	8.74	Call	Bond Future	5,804.4200	5.8044	7,134.5200	7.1345	22.915	0	0	0
2015/01/23	R248	06/08/2015	8.75	Call	Bond Future	5,911.7800	5.9118	7,241.8800	7.2419	22.499	0	0	0
2015/01/23	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/23	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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