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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/02/2015 TO 11/02/2015

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
2015/02/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	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
2015/02/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2025	07/05/2015			Bond Future	119.8613	119.8613	119.5482	119.5482	(0.261)	0.0000	0.0000	16
2015/02/11	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2025	07/05/2015	120.99	Put	Bond Future	1,128.6700	1.1287	1,441.8500	1.4419	27.748	0	0	0
2015/02/11	2025	07/05/2015	121.01	Put	Bond Future	1,148.6700	1.1487	1,461.8500	1.4619	27.265	0	0	0
2015/02/11	2025	07/05/2015	121.00	Put	Bond Future	1,138.6700	1.1387	1,451.8500	1.4519	27.504	0	0	0
2015/02/11	2025	06/08/2015	120.99	Put	Bond Future	300.2200	0.3002	620.7300	0.6207	106.758	0	0	0
2015/02/11	2025	06/08/2015			Bond Future	120.6898	120.6898	120.3693	120.3693	(0.266)	0.0000	0.0000	0
2015/02/11	2025	06/08/2015	121.01	Put	Bond Future	320.2200	0.3202	640.7300	0.6407	100.091	0	0	0
2015/02/11	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2025	06/08/2015	121.00	Put	Bond Future	310.2200	0.3102	630.7300	0.6307	103.317	0	0	0
2015/02/11	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2030	07/05/2015			Bond Future	7.9955	102.2514	8.0503	101.7829	0.686	0.0000	0.0000	5,625
2015/02/11	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2030	07/05/2015	8.74	Call	Bond Future	6,103.9500	6.1039	5,635.4600	5.6355	(7.675)	0	0	0
2015/02/11	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2030	07/05/2015	8.75	Call	Bond Future	6,182.3200	6.1823	5,713.8300	5.7138	(7.578)	0	0	0
2015/02/11	2030	07/05/2015	8.76	Call	Bond Future	6,260.5900	6.2606	5,792.1000	5.7921	(7.483)	0	0	0
2015/02/11	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2030	06/08/2015			Bond Future	8.0368	99.9445	8.0937	99.4660	0.707	0.0000	0.0000	0
2015/02/11	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2030	06/08/2015	7.74	Put	Bond Future	2,551.2700	2.5513	3,029.7000	3.0297	18.753	0	0	0
2015/02/11	2030	06/08/2015	7.76	Put	Bond Future	2,376.5300	2.3765	2,854.9600	2.8550	20.131	0	0	0
2015/02/11	2030	06/08/2015	7.75	Put	Bond Future	2,463.8500	2.4638	2,942.2800	2.9423	19.418	0	0	0
2015/02/11	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2032	07/05/2015			Bond Future	8.1710	101.6488	8.2206	101.1979	0.607	0.0000	0.0000	15
2015/02/11	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2032	07/05/2015	8.50	Call	Bond Future	2,937.0800	2.9371	2,486.2000	2.4862	(15.351)	0	0	0
2015/02/11	2032	07/05/2015	8.51	Call	Bond Future	3,024.3900	3.0244	2,573.5100	2.5735	(14.908)	0	0	0
2015/02/11	2032	07/05/2015	8.49	Call	Bond Future	2,849.6500	2.8496	2,398.7700	2.3988	(15.822)	0	0	0
2015/02/11	2032	06/08/2015	8.50	Call	Bond Future	2,542.1500	2.5422	2,081.6600	2.0817	(18.114)	0	0	0
2015/02/11	2032	06/08/2015			Bond Future	8.2125	103.3411	8.2638	102.8806	0.625	0.0000	0.0000	0
2015/02/11	2032	06/08/2015	8.51	Call	Bond Future	2,628.8800	2.6289	2,168.3900	2.1684	(17.517)	0	0	0

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2015/02/11	2032	06/08/2015	8.49	Call	Bond Future	2,455.3100	2.4553	1,994.8200	1.9948	(18.755)	0	0	0
2015/02/11	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2032	05/11/2015			Bond Future	8.2503	100.9070	8.3032	100.4377	0.641	0.0000	0.0000	0
2015/02/11	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2032	05/11/2015	7.99	Put	Bond Future	2,356.0600	2.3561	2,825.3800	2.8254	19.920	0	0	0
2015/02/11	2032	05/11/2015	8.01	Put	Bond Future	2,172.2200	2.1722	2,641.5400	2.6415	21.606	0	0	0
2015/02/11	2032	05/11/2015	8.00	Put	Bond Future	2,264.0800	2.2641	2,733.4000	2.7334	20.729	0	0	0
2015/02/11	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2037	07/05/2015			Bond Future	8.2443	104.9153	8.2837	104.5138	0.477	0.0000	0.0000	32,860
2015/02/11	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2037	07/05/2015	9.01	Call	Bond Future	7,392.6300	7.3926	6,991.1600	6.9912	(5.431)	0	0	0
2015/02/11	2037	07/05/2015	8.99	Call	Bond Future	7,210.3000	7.2103	6,808.8300	6.8088	(5.568)	0	0	0
2015/02/11	2037	07/05/2015	9.00	Call	Bond Future	7,301.5300	7.3015	6,900.0600	6.9001	(5.498)	0	0	0
2015/02/11	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2037	06/08/2015			Bond Future	8.2861	102.4021	8.3267	101.9918	0.491	0.0000	0.0000	3,220
2015/02/11	2037	06/08/2015	8.75	Call	Bond Future	4,533.1400	4.5331	4,122.8000	4.1228	(9.052)	0	0	0
2015/02/11	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2037	06/08/2015	8.76	Call	Bond Future	4,627.3700	4.6274	4,217.0300	4.2170	(8.868)	0	0	0
2015/02/11	2037	06/08/2015	8.74	Call	Bond Future	4,438.7700	4.4388	4,028.4300	4.0284	(9.244)	0	0	0
2015/02/11	2037	05/11/2015	7.99	Put	Bond Future	3,398.9500	3.3989	3,817.2000	3.8172	12.305	0	0	0
2015/02/11	2037	05/11/2015	8.01	Put	Bond Future	3,188.3600	3.1884	3,606.6100	3.6066	13.118	0	0	0
2015/02/11	2037	05/11/2015			Bond Future	8.3205	104.1091	8.3624	103.6908	0.503	0.0000	0.0000	0
2015/02/11	2037	05/11/2015	8.00	Put	Bond Future	3,293.5700	3.2936	3,711.8200	3.7118	12.699	0	0	0
2015/02/11	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2038	07/05/2015	126.99	Put	Bond Future	1,164.5900	1.1646	1,209.0900	1.2091	3.821	0	0	0
2015/02/11	2038	07/05/2015			Bond Future	125.8254	125.8254	125.7809	125.7809	(0.035)	0.0000	0.0000	3,261
2015/02/11	2038	07/05/2015	127.00	Put	Bond Future	1,174.5900	1.1746	1,219.0900	1.2191	3.789	0	0	0
2015/02/11	2038	07/05/2015	127.01	Put	Bond Future	1,184.5900	1.1846	1,229.0900	1.2291	3.757	0	0	0
2015/02/11	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2038	06/08/2015			Bond Future	126.6066	126.6066	126.5591	126.5591	(0.038)	0.0000	0.0000	0
2015/02/11	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2038	06/08/2015	127.99	Put	Bond Future	1,383.4100	1.3834	1,430.9300	1.4309	3.435	0	0	0
2015/02/11	2038	06/08/2015	128.01	Put	Bond Future	1,403.4100	1.4034	1,450.9300	1.4509	3.386	0	0	0
2015/02/11	2038	06/08/2015	128.00	Put	Bond Future	1,393.4100	1.3934	1,440.9300	1.4409	3.410	0	0	0

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2015/02/11	2044	07/05/2015			Bond Future	8.3173	107.1211	8.3566	106.6779	0.473	0.0000	0.0000	9,494
2015/02/11	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2044	07/05/2015	9.01	Call	Bond Future	7,359.7300	7.3597	6,916.4900	6.9165	(6.023)	0	0	0
2015/02/11	2044	07/05/2015	8.99	Call	Bond Future	7,159.6500	7.1597	6,716.4100	6.7164	(6.191)	0	0	0
2015/02/11	2044	07/05/2015	9.00	Call	Bond Future	7,259.7700	7.2598	6,816.5300	6.8165	(6.105)	0	0	0
2015/02/11	2044	06/08/2015	8.76	Call	Bond Future	4,344.0500	4.3440	3,891.2500	3.8913	(10.423)	0	0	0
2015/02/11	2044	06/08/2015			Bond Future	8.3575	104.5195	8.3982	104.0667	0.486	0.0000	0.0000	0
2015/02/11	2044	06/08/2015	8.74	Call	Bond Future	4,135.4300	4.1354	3,682.6300	3.6826	(10.949)	0	0	0
2015/02/11	2044	06/08/2015	8.75	Call	Bond Future	4,239.8300	4.2398	3,787.0300	3.7870	(10.680)	0	0	0
2015/02/11	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2044	05/11/2015			Bond Future	8.3909	106.2617	8.4327	105.8002	0.498	0.0000	0.0000	0
2015/02/11	2044	05/11/2015	8.24	Put	Bond Future	1,697.3200	1.6973	2,158.8100	2.1588	27.189	0	0	0
2015/02/11	2044	05/11/2015	8.26	Put	Bond Future	1,469.7600	1.4698	1,931.2500	1.9313	31.399	0	0	0
2015/02/11	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2044	05/11/2015	8.25	Put	Bond Future	1,583.4300	1.5834	2,044.9200	2.0449	29.145	0	0	0
2015/02/11	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2046	07/05/2015			Bond Future	126.6740	126.6740	126.6287	126.6287	(0.036)	0.0000	0.0000	5,889
2015/02/11	2046	07/05/2015	126.99	Put	Bond Future	316.0400	0.3160	361.2700	0.3613	14.311	0	0	0
2015/02/11	2046	07/05/2015	127.01	Put	Bond Future	336.0400	0.3360	381.2700	0.3813	13.460	0	0	0
2015/02/11	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2046	07/05/2015	127.00	Put	Bond Future	326.0400	0.3260	371.2700	0.3713	13.873	0	0	0
2015/02/11	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2046	06/08/2015	129.01	Put	Bond Future	217.6200	0.2176	265.8900	0.2659	22.181	0	0	0
2015/02/11	2046	06/08/2015			Bond Future	128.7924	128.7924	128.7441	128.7441	(0.037)	0.0000	0.0000	0
2015/02/11	2046	06/08/2015	129.00	Put	Bond Future	207.6200	0.2076	255.8900	0.2559	23.249	0	0	0
2015/02/11	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2046	06/08/2015	128.99	Put	Bond Future	197.6200	0.1976	245.8900	0.2459	24.426	0	0	0
2015/02/11	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2050	07/05/2015			Bond Future	135.7801	135.7801	135.2337	135.2337	(0.402)	0.0000	0.0000	2,753
2015/02/11	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2050	07/05/2015	135.01	Call	Bond Future	770.1100	0.7701	223.6800	0.2237	(70.955)	0	0	0
2015/02/11	2050	07/05/2015	134.99	Call	Bond Future	790.1100	0.7901	243.6800	0.2437	(69.159)	0	0	0
2015/02/11	2050	07/05/2015	135.00	Call	Bond Future	780.1100	0.7801	233.6800	0.2337	(70.045)	0	0	0
2015/02/11	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2050	06/08/2015			Bond Future	136.5784	136.5784	136.0203	136.0203	(0.409)	0.0000	0.0000	0
2015/02/11	2050	06/08/2015	136.99	Put	Bond Future	411.6200	0.4116	969.6700	0.9697	135.574	0	0	0
2015/02/11	2050	06/08/2015	137.01	Put	Bond Future	431.6200	0.4316	989.6700	0.9897	129.292	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
2015/02/11	2050	06/08/2015	137.00	Put	Bond Future	421.6200	0.4216	979.6700	0.9797	132.359	0	0	0
2015/02/11	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	AL12	07/05/2015			Index Future	567.7170	567.7170	565.2290	565.2290	(0.438)	0.0000	0.0000	0
2015/02/11	AL37	07/05/2015			Index Future	461.6360	461.6360	462.3690	462.3690	0.159	0.0000	0.0000	119
2015/02/11	AL37	06/08/2015			Index Future	469.2340	469.2340	469.9730	469.9730	0.157	0.0000	0.0000	0
2015/02/11	AL7T	07/05/2015			Index Future	552.9600	552.9600	552.0560	552.0560	(0.163)	0.0000	0.0000	3
2015/02/11	AL7T	06/08/2015			Index Future	562.0600	562.0600	561.1350	561.1350	(0.165)	0.0000	0.0000	0
2015/02/11	ALBI	07/05/2015			Index Future	504.8280	504.8280	503.9930	503.9930	(0.165)	0.0000	0.0000	697
2015/02/11	ALBI	06/08/2015			Index Future	513.1360	513.1360	512.2810	512.2810	(0.167)	0.0000	0.0000	6
2015/02/11	ALBI	05/11/2015			Index Future	521.7690	521.7690	520.8970	520.8970	(0.167)	0.0000	0.0000	0
2015/02/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	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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2015/02/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/02/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	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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2015/02/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/11	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	EL28	07/05/2015			Bond Future	123.1221	123.1221	123.0814	123.0814	(0.033)	0.0000	0.0000	0
2015/02/11	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	EL28	07/05/2015	124.99	Put	Bond Future	1,867.9400	1.8679	1,908.6100	1.9086	2.177	0	0	0
2015/02/11	EL28	07/05/2015	125.01	Put	Bond Future	1,887.9400	1.8879	1,928.6100	1.9286	2.154	0	0	0
2015/02/11	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	EL28	07/05/2015	125.00	Put	Bond Future	1,877.9400	1.8779	1,918.6100	1.9186	2.166	0	0	0
2015/02/11	EL28	06/08/2015	125.00	Call	Bond Future	181.2300	0.1812	137.7100	0.1377	(24.014)	0	0	0
2015/02/11	EL28	06/08/2015			Bond Future	125.1812	125.1812	125.1377	125.1377	(0.035)	0.0000	0.0000	0
2015/02/11	EL28	06/08/2015	125.01	Call	Bond Future	171.2300	0.1712	127.7100	0.1277	(25.416)	0	0	0
2015/02/11	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	EL28	06/08/2015	124.99	Call	Bond Future	191.2300	0.1912	147.7100	0.1477	(22.758)	0	0	0
2015/02/11	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	ES33	07/05/2015			Bond Future	9.1082	86.9541	9.1467	86.6517	0.422	0.0000	0.0000	6,576
2015/02/11	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	ES33	07/05/2015	9.76	Call	Bond Future	4,914.7100	4.9147	4,612.2800	4.6123	(6.154)	0	0	0
2015/02/11	ES33	07/05/2015	9.74	Call	Bond Future	4,770.3200	4.7703	4,467.8900	4.4679	(6.340)	0	0	0
2015/02/11	ES33	07/05/2015	9.75	Call	Bond Future	4,842.5600	4.8426	4,540.1300	4.5401	(6.245)	0	0	0
2015/02/11	ES33	06/08/2015			Bond Future	9.1735	88.4017	9.2134	88.0923	0.435	0.0000	0.0000	0
2015/02/11	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	ES33	06/08/2015	9.61	Call	Bond Future	3,295.9300	3.2959	2,986.5200	2.9865	(9.388)	0	0	0
2015/02/11	ES33	06/08/2015	9.59	Call	Bond Future	3,149.1300	3.1491	2,839.7200	2.8397	(9.825)	0	0	0
2015/02/11	ES33	06/08/2015	9.60	Call	Bond Future	3,222.5800	3.2226	2,913.1700	2.9132	(9.601)	0	0	0
2015/02/11	ES33	05/11/2015	9.00	Put	Bond Future	1,847.2500	1.8472	2,162.7100	2.1627	17.077	0	0	0
2015/02/11	ES33	05/11/2015			Bond Future	9.2367	86.0861	9.2779	85.7707	0.446	0.0000	0.0000	0
2015/02/11	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	ES33	05/11/2015	8.99	Put	Bond Future	1,926.5800	1.9266	2,242.0400	2.2420	16.374	0	0	0
2015/02/11	ES33	05/11/2015	9.01	Put	Bond Future	1,768.0200	1.7680	2,083.4800	2.0835	17.843	0	0	0
2015/02/11	GOVI	07/05/2015	449.99	Call	GOVI	507,290.0000	50.7290	500,440.0000	50.0440	(1.350)	0	0	0
2015/02/11	GOVI	07/05/2015			GOVI	500.7190	500.7190	500.0340	500.0340	(0.137)	0.0000	0.0000	457
2015/02/11	GOVI	07/05/2015	450.00	Call	GOVI	507,190.0000	50.7190	500,340.0000	50.0340	(1.351)	0	0	0
2015/02/11	GOVI	07/05/2015	450.01	Call	GOVI	507,090.0000	50.7090	500,240.0000	50.0240	(1.351)	0	0	0
2015/02/11	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/02/11	GOVI	06/08/2015			GOVI	508.9600	508.9600	508.2580	508.2580	(0.138)	0.0000	0.0000	29
2015/02/11	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	GOVI	06/08/2015	499.99	Call	GOVI	89,700.0000	8.9700	82,680.0000	8.2680	(7.826)	0	0	0
2015/02/11	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	GOVI	06/08/2015	500.00	Call	GOVI	89,600.0000	8.9600	82,580.0000	8.2580	(7.835)	0	0	0
2015/02/11	GOVI	06/08/2015	500.01	Call	GOVI	89,500.0000	8.9500	82,480.0000	8.2480	(7.844)	0	0	0
2015/02/11	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	GOVI	05/11/2015			GOVI	517.5220	517.5220	516.8050	516.8050	(0.139)	0.0000	0.0000	0
2015/02/11	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	GOVI	05/11/2015	529.99	Put	GOVI	124,680.0000	12.4680	131,850.0000	13.1850	5.751	0	0	0
2015/02/11	GOVI	05/11/2015	530.01	Put	GOVI	124,880.0000	12.4880	132,050.0000	13.2050	5.742	0	0	0
2015/02/11	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	GOVI	05/11/2015	530.00	Put	GOVI	124,780.0000	12.4780	131,950.0000	13.1950	5.746	0	0	0
2015/02/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/02/11	IGOV	07/05/2015			Index Future	226.3760	226.3760	226.1650	226.1650	(0.093)	0.0000	0.0000	1,074
2015/02/11	IGOV	06/08/2015			Index Future	230.1190	230.1190	229.9030	229.9030	(0.094)	0.0000	0.0000	100
2015/02/11	IGOV	05/11/2015			Index Future	234.0080	234.0080	233.7870	233.7870	(0.094)	0.0000	0.0000	0
2015/02/11	ILBI	07/05/2015			Index Future	613.1320	613.1320	612.4170	612.4170	(0.117)	0.0000	0.0000	0
2015/02/11	ILBI	06/08/2015			Index Future	623.2130	623.2130	622.4830	622.4830	(0.117)	0.0000	0.0000	159
2015/02/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/02/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/02/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/02/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/02/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/02/11	JBAF	18/02/2015			Jibar Tradeable Future	6.0900	93.9100	6.0900	93.9100	0.000	0.0000	0.0000	0
2015/02/11	JBAF	18/03/2015			Jibar Tradeable Future	6.1000	93.9000	6.1000	93.9000	0.000	0.0000	0.0000	2,850
2015/02/11	JBAF	15/04/2015			Jibar Tradeable Future	6.0900	93.9100	6.0900	93.9100	0.000	0.0000	0.0000	0
2015/02/11	JBAF	20/05/2015			Jibar Tradeable Future	6.0900	93.9100	6.1200	93.8800	0.493	0.0000	0.0000	0
2015/02/11	JBAF	17/06/2015			Jibar Tradeable Future	6.1000	93.9000	6.1400	93.8600	0.656	0.0000	0.0000	5,000
2015/02/11	JBAF	15/07/2015			Jibar Tradeable Future	6.1300	93.8700	6.1500	93.8500	0.326	0.0000	0.0000	0
2015/02/11	JBAF	16/09/2015			Jibar Tradeable Future	6.1900	93.8100	6.2300	93.7700	0.646	0.0000	0.0000	0
2015/02/11	JBAF	15/12/2015			Jibar Tradeable Future	6.3200	93.6800	6.4000	93.6000	1.266	0.0000	0.0000	0
2015/02/11	JBAF	16/03/2016			Jibar Tradeable Future	6.4900	93.5100	6.5800	93.4200	1.387	0.0000	0.0000	0
2015/02/11	JBAF	15/06/2016			Jibar Tradeable Future	6.6200	93.3800	6.7200	93.2800	1.511	0.0000	0.0000	0
2015/02/11	JBAF	21/09/2016			Jibar Tradeable Future	6.7700	93.2300	6.8900	93.1100	1.773	0.0000	0.0000	0
2015/02/11	JBAF	21/12/2016			Jibar Tradeable Future	6.8800	93.1200	7.0200	92.9800	2.035	0.0000	0.0000	0

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2015/02/11	R023	07/05/2015	8.14	Call	Bond Future	4,564.2600		4.5643	4,597.3700	4.5974	0.725	0	0	0
2015/02/11	R023	07/05/2015	8.15	Put	Bond Future	81.9200		0.0819	74.4100	0.0744	(9.167)	0	0	0
2015/02/11	R023	07/05/2015			Bond Future	7.3646		103.7774	7.3576	103.8185	(0.094)	0.0000	0.0000	7,963
2015/02/11	R023	07/05/2015	8.15	Call	Bond Future	4,616.6400		4.6166	4,650.2400	4.6502	0.728	0	0	0
2015/02/11	R023	07/05/2015	8.16	Call	Bond Future	4,669.1400		4.6691	4,703.2100	4.7032	0.730	0	0	0
2015/02/11	R023	07/05/2015	8.14	Put	Bond Future	85.6600		0.0857	77.6600	0.0777	(9.339)	0	0	0
2015/02/11	R023	07/05/2015	8.16	Put	Bond Future	78.3300		0.0783	71.2900	0.0713	(8.988)	0	0	0
2015/02/11	R023	06/08/2015	9.07	Put	Bond Future	18.4500		0.0185	28.8300	0.0288	56.260	0	0	911
2015/02/11	R023	06/08/2015	8.24	Call	Bond Future	5,021.0500		5.0211	5,101.7100	5.1017	1.606	0	0	0
2015/02/11	R023	06/08/2015			Bond Future	7.3933		105.5045	7.3864	105.5441	(0.093)	0.0000	0.0000	0
2015/02/11	R023	06/08/2015	9.07	Call	Bond Future	9,161.4000		9.1614	9,211.3400	9.2113	0.545	0	0	0
2015/02/11	R023	06/08/2015	8.26	Put	Bond Future	255.1500		0.2552	296.3300	0.2963	16.140	0	0	0
2015/02/11	R023	06/08/2015	8.25	Put	Bond Future	262.1400		0.2621	303.2900	0.3033	15.698	0	0	0
2015/02/11	R023	06/08/2015	8.24	Put	Bond Future	269.3000		0.2693	310.4000	0.3104	15.262	0	0	0
2015/02/11	R023	06/08/2015	8.25	Call	Bond Future	5,068.3400		5.0683	5,149.0500	5.1490	1.592	0	0	0
2015/02/11	R023	06/08/2015	8.26	Call	Bond Future	5,115.7500		5.1157	5,196.4900	5.1965	1.578	0	0	0
2015/02/11	R186	07/05/2015	7.40	Call	Bond Future	1,005.4300		1.0054	892.7900	0.8928	(11.203)	0	0	0
2015/02/11	R186	07/05/2015			Bond Future	7.6170		126.0382	7.6516	125.7371	0.454	7.6497	7.6497	34,163
2015/02/11	R186	07/05/2015	7.50	Put	Bond Future	2,368.0600		2.3681	2,530.3200	2.5303	6.852	0	0	4,350
2015/02/11	R186	07/05/2015	8.25	Call	Bond Future	5,640.4800		5.6405	5,363.8400	5.3638	(4.905)	0	0	0
2015/02/11	R186	07/05/2015	7.80	Put	Bond Future	1,141.6900		1.1417	1,229.0600	1.2291	7.653	0	0	300
2015/02/11	R186	07/05/2015	7.45	Put	Bond Future	2,634.5800		2.6346	2,810.0700	2.8101	6.661	0	0	4,400
2015/02/11	R186	07/05/2015	8.24	Put	Bond Future	294.3700		0.2944	319.6700	0.3197	8.595	0	0	0
2015/02/11	R186	07/05/2015	8.26	Put	Bond Future	274.0300		0.2740	298.1600	0.2982	8.806	0	0	0
2015/02/11	R186	07/05/2015	7.40	Put	Bond Future	2,919.0300		2.9190	3,107.4900	3.1075	6.456	0	0	4,350
2015/02/11	R186	07/05/2015	7.50	Call	Bond Future	1,341.2600		1.3413	1,202.4200	1.2024	(10.351)	0	0	0
2015/02/11	R186	07/05/2015	8.25	Put	Bond Future	284.3600		0.2844	308.8200	0.3088	8.602	0	0	0
2015/02/11	R186	07/05/2015	8.26	Call	Bond Future	5,712.1600		5.7122	5,435.1900	5.4352	(4.849)	0	0	0
2015/02/11	R186	07/05/2015	7.45	Call	Bond Future	1,165.4600		1.1655	1,039.8500	1.0398	(10.778)	0	0	0
2015/02/11	R186	07/05/2015	7.80	Call	Bond Future	2,723.9900		2.7240	2,510.2600	2.5103	(7.846)	0	0	0
2015/02/11	R186	07/05/2015	8.24	Call	Bond Future	5,568.4000		5.5684	5,292.6000	5.2926	(4.953)	0	0	0
2015/02/11	R186	06/08/2015	8.90	Put	Bond Future	159.0300		0.1590	207.2800	0.2073	30.340	0	0	2,500
2015/02/11	R186	06/08/2015	8.00	Put	Bond Future	1,387.1600		1.3872	1,505.4000	1.5054	8.524	0	0	0
2015/02/11	R186	06/08/2015			Bond Future	7.6510		122.8375	7.6871	122.5287	0.472	0.0000	0.0000	540
2015/02/11	R186	06/08/2015	8.01	Call	Bond Future	4,381.4500		4.3814	4,189.4300	4.1894	(4.383)	0	0	0
2015/02/11	R186	06/08/2015	8.00	Call	Bond Future	4,324.7700		4.3248	4,134.2500	4.1343	(4.405)	0	0	0
2015/02/11	R186	06/08/2015	7.99	Call	Bond Future	4,268.4100		4.2684	4,079.4000	4.0794	(4.428)	0	0	0
2015/02/11	R186	06/08/2015	8.90	Call	Bond Future	10,237.0100		10.2370	9,976.5000	9.9765	(2.545)	0	0	0
2015/02/11	R186	06/08/2015	7.99	Put	Bond Future	1,413.6100		1.4136	1,533.3600	1.5334	8.471	0	0	0
2015/02/11	R186	06/08/2015	8.01	Put	Bond Future	1,361.1000		1.3611	1,477.8400	1.4778	8.577	0	0	0
2015/02/11	R186	05/11/2015	8.25	Put	Bond Future	1,369.4900		1.3695	1,537.4500	1.5375	12.264	0	0	0
2015/02/11	R186	05/11/2015	8.24	Call	Bond Future	5,974.6300		5.9746	5,829.2200	5.8292	(2.434)	0	0	0
2015/02/11	R186	05/11/2015			Bond Future	7.6798		124.8846	7.7174	124.5694	0.490	0.0000	0.0000	0
2015/02/11	R186	05/11/2015	9.00	Put	Bond Future	320.7900		0.3208	433.3200	0.4333	35.079	0	0	2,600
2015/02/11	R186	05/11/2015	8.24	Put	Bond Future	1,390.9300		1.3909	1,560.7500	1.5607	12.209	0	0	0
2015/02/11	R186	05/11/2015	8.26	Put	Bond Future	1,346.5700		1.3466	1,514.8000	1.5148	12.493	0	0	0
2015/02/11	R186	05/11/2015	9.00	Call	Bond Future	10,751.4000		10.7514	10,548.7000	10.5487	(1.885)	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
2015/02/11	R186	05/11/2015	8.25	Call	Bond Future	6,032.8400	6.0328	5,885.5700	5.8856	(2.441)	0	0	0
2015/02/11	R186	05/11/2015	8.26	Call	Bond Future	6,089.5000	6.0895	5,942.5000	5.9425	(2.414)	0	0	0
2015/02/11	R186	04/02/2016	7.50	Call	Bond Future	2,770.3500	2.7704	2,704.4900	2.7045	(2.377)	0	0	0
2015/02/11	R186	04/02/2016			Bond Future	7.6895	121.8617	7.7289	121.5369	0.513	0.0000	0.0000	5,660
2015/02/11	R186	04/02/2016	7.51	Call	Bond Future	2,807.7000	2.8077	2,740.2600	2.7403	(2.402)	0	0	0
2015/02/11	R186	04/02/2016	7.49	Call	Bond Future	2,733.2800	2.7333	2,669.4700	2.6695	(2.335)	0	0	0
2015/02/11	R186	04/02/2016	7.50	Put	Bond Future	4,348.1000	4.3481	4,607.0300	4.6070	5.955	0	0	0
2015/02/11	R186	04/02/2016	7.49	Put	Bond Future	4,395.0500	4.3950	4,656.0300	4.6560	5.938	0	0	0
2015/02/11	R186	04/02/2016	7.51	Put	Bond Future	4,301.5100	4.3015	4,558.8600	4.5589	5.983	0	0	0
2015/02/11	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R197	07/05/2015			Bond Future	289.5346	289.5346	290.0577	290.0577	0.181	0.0000	0.0000	861
2015/02/11	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R197	07/05/2015	293.99	Put	Bond Future	4,455.3700	4.4554	3,932.3000	3.9323	(11.740)	0	0	0
2015/02/11	R197	07/05/2015	294.01	Put	Bond Future	4,475.3700	4.4754	3,952.3000	3.9523	(11.688)	0	0	0
2015/02/11	R197	07/05/2015	294.00	Put	Bond Future	4,465.3700	4.4654	3,942.3000	3.9423	(11.714)	0	0	0
2015/02/11	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R197	06/08/2015	288.00	Call	Bond Future	270.7600	0.2708	797.5500	0.7975	194.560	0	0	0
2015/02/11	R197	06/08/2015			Bond Future	288.2708	288.2708	288.7976	288.7976	0.183	0.0000	0.0000	0
2015/02/11	R197	06/08/2015	288.01	Call	Bond Future	260.7600	0.2608	787.5500	0.7875	202.021	0	0	0
2015/02/11	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R197	06/08/2015	287.99	Call	Bond Future	280.7600	0.2808	807.5500	0.8075	187.630	0	0	0
2015/02/11	R202	07/05/2015			Bond Future	239.2376	239.2376	238.1178	238.1178	(0.468)	0.0000	0.0000	50,916
2015/02/11	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	372.2100	0.3722	100.000	0	0	0
2015/02/11	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	382.2100	0.3822	100.000	0	0	0
2015/02/11	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	392.2100	0.3922	100.000	0	0	0
2015/02/11	R202	07/05/2015	238.51	Call	Bond Future	727.6000	0.7276	0.0000	0.0000	(100.000)	0	0	0
2015/02/11	R202	07/05/2015	238.49	Call	Bond Future	747.6000	0.7476	0.0000	0.0000	(100.000)	0	0	0
2015/02/11	R202	07/05/2015	238.50	Call	Bond Future	737.6000	0.7376	0.0000	0.0000	(100.000)	0	0	0
2015/02/11	R202	06/08/2015			Bond Future	239.9953	239.9953	238.8521	238.8521	(0.476)	0.0000	0.0000	0
2015/02/11	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	1,137.8800	1.1379	100.000	0	0	0
2015/02/11	R202	06/08/2015	240.00	Put	Bond Future	4.7000	0.0047	1,147.8800	1.1479	24322.979	0	0	0
2015/02/11	R202	06/08/2015	240.01	Put	Bond Future	14.7000	0.0147	1,157.8800	1.1579	7776.735	0	0	0
2015/02/11	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R202	06/08/2015	239.99	Call	Bond Future	5.3000	0.0053	0.0000	0.0000	(100.000)	0	0	0
2015/02/11	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R203	07/05/2015			Bond Future	6.6777	104.6435	6.6480	104.7084	(0.445)	0.0000	0.0000	7,875
2015/02/11	R203	07/05/2015	7.24	Put	Bond Future	47.2900	0.0473	41.7600	0.0418	(11.694)	0	0	0
2015/02/11	R203	07/05/2015	7.26	Put	Bond Future	43.1600	0.0432	38.2200	0.0382	(11.446)	0	0	0
2015/02/11	R203	07/05/2015	7.25	Put	Bond Future	45.2700	0.0453	39.9600	0.0400	(11.730)	0	0	0
2015/02/11	R203	07/05/2015	7.25	Call	Bond Future	1,285.0900	1.2851	1,344.6400	1.3446	4.634	0	0	0
2015/02/11	R203	07/05/2015	7.24	Call	Bond Future	1,265.6100	1.2656	1,324.9400	1.3249	4.688	0	0	0
2015/02/11	R203	07/05/2015	7.26	Call	Bond Future	1,304.4700	1.3045	1,364.3900	1.3644	4.593	0	0	0
2015/02/11	R203	06/08/2015	6.74	Call	Bond Future	561.1800	0.5612	636.2100	0.6362	13.370	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
2015/02/11	R203	06/08/2015	6.75	Put	Bond Future	421.3700	0.4214	432.7100	0.4327	2.691	0	0	0
2015/02/11	R203	06/08/2015			Bond Future	6.6729	106.3855	6.6405	106.4491	(0.486)	0.0000	0.0000	0
2015/02/11	R203	06/08/2015	6.75	Call	Bond Future	572.4100	0.5724	647.4400	0.6474	13.108	0	0	0
2015/02/11	R203	06/08/2015	6.76	Call	Bond Future	583.7600	0.5838	659.0700	0.6591	12.901	0	0	0
2015/02/11	R203	06/08/2015	6.74	Put	Bond Future	429.7300	0.4297	441.0700	0.4411	2.639	0	0	0
2015/02/11	R203	06/08/2015	6.76	Put	Bond Future	413.1400	0.4131	424.7600	0.4248	2.813	0	0	0
2015/02/11	R203	05/11/2015	5.99	Call	Bond Future	139.1100	0.1391	192.9600	0.1930	38.710	0	0	0
2015/02/11	R203	05/11/2015	6.00	Put	Bond Future	1,285.6500	1.2856	1,276.5200	1.2765	(0.710)	0	0	0
2015/02/11	R203	05/11/2015			Bond Future	6.6508	103.9907	6.6143	104.0543	(0.549)	0.0000	0.0000	0
2015/02/11	R203	05/11/2015	6.00	Call	Bond Future	142.7200	0.1427	197.2400	0.1972	38.201	0	0	0
2015/02/11	R203	05/11/2015	6.01	Call	Bond Future	146.6600	0.1467	201.6000	0.2016	37.461	0	0	0
2015/02/11	R203	05/11/2015	5.99	Put	Bond Future	1,299.7300	1.2997	1,289.9300	1.2899	(0.754)	0	0	0
2015/02/11	R203	05/11/2015	6.01	Put	Bond Future	1,271.9000	1.2719	1,263.1900	1.2632	(0.685)	0	0	0
2015/02/11	R204	07/05/2015	7.51	Put	Bond Future	66.0800	0.0661	58.4300	0.0584	(11.577)	0	0	0
2015/02/11	R204	07/05/2015			Bond Future	6.8968	106.5820	6.8628	106.6916	(0.493)	0.0000	0.0000	14,609
2015/02/11	R204	07/05/2015	7.50	Put	Bond Future	69.1500	0.0692	61.0200	0.0610	(11.757)	0	0	0
2015/02/11	R204	07/05/2015	7.49	Call	Bond Future	1,958.5600	1.9586	2,059.6200	2.0596	5.160	0	0	0
2015/02/11	R204	07/05/2015	7.50	Call	Bond Future	1,986.9800	1.9870	2,088.3700	2.0884	5.103	0	0	0
2015/02/11	R204	07/05/2015	7.51	Call	Bond Future	2,015.3300	2.0153	2,117.2000	2.1172	5.055	0	0	0
2015/02/11	R204	07/05/2015	7.49	Put	Bond Future	72.1700	0.0722	63.7100	0.0637	(11.722)	0	0	0
2015/02/11	R204	06/08/2015	7.74	Call	Bond Future	2,560.8300	2.5608	2,679.9600	2.6800	4.652	0	0	0
2015/02/11	R204	06/08/2015	7.75	Put	Bond Future	115.7100	0.1157	125.9200	0.1259	8.824	0	0	0
2015/02/11	R204	06/08/2015			Bond Future	6.9171	104.3190	6.8809	104.4281	(0.524)	0.0000	0.0000	0
2015/02/11	R204	06/08/2015	8.41	Call	Bond Future	4,388.8400	4.3888	4,503.0900	4.5031	2.603	0	0	0
2015/02/11	R204	06/08/2015	7.74	Put	Bond Future	119.1800	0.1192	129.1800	0.1292	8.391	0	0	0
2015/02/11	R204	06/08/2015	7.76	Put	Bond Future	112.3300	0.1123	122.7300	0.1227	9.258	0	0	0
2015/02/11	R204	06/08/2015	8.41	Put	Bond Future	11.6500	0.0117	16.7700	0.0168	43.948	0	0	699
2015/02/11	R204	06/08/2015	7.75	Call	Bond Future	2,586.5900	2.5866	2,705.9300	2.7059	4.614	0	0	0
2015/02/11	R204	06/08/2015	7.76	Call	Bond Future	2,612.4300	2.6124	2,731.9600	2.7320	4.575	0	0	0
2015/02/11	R204	05/11/2015			Bond Future	6.9244	106.0574	6.8853	106.1672	(0.564)	0.0000	0.0000	0
2015/02/11	R204	05/11/2015	6.25	Call	Bond Future	253.4200	0.2534	338.1200	0.3381	33.423	0	0	0
2015/02/11	R204	05/11/2015	6.24	Put	Bond Future	2,192.1900	2.1922	2,166.0500	2.1660	(1.192)	0	0	0
2015/02/11	R204	05/11/2015	6.26	Put	Bond Future	2,147.0500	2.1471	2,122.9000	2.1229	(1.125)	0	0	0
2015/02/11	R204	05/11/2015	6.25	Put	Bond Future	2,169.5700	2.1696	2,144.4200	2.1444	(1.159)	0	0	0
2015/02/11	R204	05/11/2015	6.26	Call	Bond Future	259.6400	0.2596	345.3400	0.3453	33.007	0	0	0
2015/02/11	R204	05/11/2015	6.24	Call	Bond Future	247.3000	0.2473	331.0100	0.3310	33.850	0	0	0
2015/02/11	R207	07/05/2015			Bond Future	7.0634	103.0613	7.0191	103.2359	(0.626)	0.0000	0.0000	35,580
2015/02/11	R207	07/05/2015	8.25	Call	Bond Future	4,555.4600	4.5555	4,730.3600	4.7304	3.839	0	0	0
2015/02/11	R207	07/05/2015	7.73	Call	Bond Future	2,660.5300	2.6605	2,827.8200	2.8278	6.288	0	0	66
2015/02/11	R207	07/05/2015	8.24	Put	Bond Future	4.7500	0.0048	5.0700	0.0051	6.737	0	0	0
2015/02/11	R207	07/05/2015	7.73	Put	Bond Future	72.4000	0.0724	65.1000	0.0651	(10.083)	0	0	0
2015/02/11	R207	07/05/2015	8.26	Put	Bond Future	4.1900	0.0042	4.4900	0.0045	7.160	0	0	0
2015/02/11	R207	07/05/2015	8.25	Put	Bond Future	4.4600	0.0045	4.7700	0.0048	6.951	0	0	0
2015/02/11	R207	07/05/2015	8.26	Call	Bond Future	4,592.4700	4.5925	4,767.3600	4.7674	3.808	0	0	0
2015/02/11	R207	07/05/2015	8.24	Call	Bond Future	4,518.4600	4.5185	4,693.3700	4.6934	3.871	0	0	0
2015/02/11	R207	06/08/2015	7.76	Call	Bond Future	2,715.5600	2.7156	2,897.1100	2.8971	6.686	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
2015/02/11	R207	06/08/2015			Bond Future	7.0923	101.1335	7.0457	101.3088	(0.657)	0.0000	0.0000	0
2015/02/11	R207	06/08/2015	7.74	Call	Bond Future	2,655.2800	2.6553	2,836.0200	2.8360	6.807	0	0	0
2015/02/11	R207	06/08/2015	7.75	Call	Bond Future	2,685.6400	2.6856	2,866.5200	2.8665	6.735	0	0	0
2015/02/11	R207	06/08/2015	7.46	Call	Bond Future	1,858.2200	1.8582	2,030.9500	2.0309	9.295	0	0	70
2015/02/11	R207	06/08/2015	7.74	Put	Bond Future	258.1800	0.2582	263.6100	0.2636	2.103	0	0	0
2015/02/11	R207	06/08/2015	7.76	Put	Bond Future	245.5500	0.2455	251.7900	0.2518	2.541	0	0	0
2015/02/11	R207	06/08/2015	7.46	Put	Bond Future	488.7700	0.4888	486.1900	0.4862	(0.528)	0	0	0
2015/02/11	R207	06/08/2015	7.75	Put	Bond Future	252.0700	0.2521	257.6400	0.2576	2.210	0	0	0
2015/02/11	R207	05/11/2015	7.76	Call	Bond Future	2,737.4600	2.7375	2,950.3600	2.9504	7.777	0	0	0
2015/02/11	R207	05/11/2015			Bond Future	7.1072	102.8189	7.0577	102.9960	(0.697)	0.0000	0.0000	0
2015/02/11	R207	05/11/2015	7.74	Call	Bond Future	2,684.8100	2.6848	2,896.4000	2.8964	7.881	0	0	0
2015/02/11	R207	05/11/2015	7.75	Call	Bond Future	2,711.0900	2.7111	2,923.2000	2.9232	7.824	0	0	0
2015/02/11	R207	05/11/2015	7.43	Call	Bond Future	1,923.2300	1.9232	2,111.4200	2.1114	9.785	0	0	53
2015/02/11	R207	05/11/2015	7.74	Put	Bond Future	453.1900	0.4532	487.6100	0.4876	7.595	0	0	0
2015/02/11	R207	05/11/2015	7.76	Put	Bond Future	436.3000	0.4363	472.0300	0.4720	8.189	0	0	0
2015/02/11	R207	05/11/2015	7.43	Put	Bond Future	777.1900	0.7772	788.2100	0.7882	1.418	0	0	0
2015/02/11	R207	05/11/2015	7.75	Put	Bond Future	444.6900	0.4447	479.6300	0.4796	7.857	0	0	0
2015/02/11	R208	07/05/2015	8.01	Call	Bond Future	3,800.5300	3.8005	4,019.0300	4.0190	5.749	0	0	0
2015/02/11	R208	07/05/2015			Bond Future	7.1875	98.6941	7.1387	98.9228	(0.680)	7.1936	7.1936	62,199
2015/02/11	R208	07/05/2015	7.99	Call	Bond Future	3,716.1000	3.7161	3,933.4100	3.9334	5.848	0	0	0
2015/02/11	R208	07/05/2015	8.00	Call	Bond Future	3,758.2900	3.7583	3,976.1800	3.9762	5.798	0	0	0
2015/02/11	R208	07/05/2015	7.99	Put	Bond Future	52.1200	0.0521	40.7100	0.0407	(21.892)	0	0	0
2015/02/11	R208	07/05/2015	8.01	Put	Bond Future	47.3800	0.0474	37.1600	0.0372	(21.570)	0	0	0
2015/02/11	R208	07/05/2015	8.00	Put	Bond Future	49.7100	0.0497	38.8800	0.0389	(21.786)	0	0	0
2015/02/11	R208	06/08/2015			Bond Future	7.2151	100.3372	7.1640	100.5676	(0.708)	0.0000	0.0000	0
2015/02/11	R208	06/08/2015	8.00	Call	Bond Future	3,687.9000	3.6879	3,930.6500	3.9306	6.582	0	0	0
2015/02/11	R208	06/08/2015	8.01	Call	Bond Future	3,724.9000	3.7249	3,968.1200	3.9681	6.530	0	0	0
2015/02/11	R208	06/08/2015	8.85	Call	Bond Future	7,054.9400	7.0549	7,291.1400	7.2911	3.348	0	0	0
2015/02/11	R208	06/08/2015	7.99	Call	Bond Future	3,651.0100	3.6510	3,893.2600	3.8933	6.635	0	0	0
2015/02/11	R208	06/08/2015	8.01	Put	Bond Future	221.5700	0.2216	234.3600	0.2344	5.772	0	0	0
2015/02/11	R208	06/08/2015	8.00	Put	Bond Future	227.6800	0.2277	240.0000	0.2400	5.411	0	0	0
2015/02/11	R208	06/08/2015	8.85	Put	Bond Future	13.6000	0.0136	19.3700	0.0194	42.426	0	0	198
2015/02/11	R208	06/08/2015	7.99	Put	Bond Future	233.9400	0.2339	245.7600	0.2458	5.053	0	0	0
2015/02/11	R208	05/11/2015			Bond Future	7.2361	98.6085	7.1824	98.8417	(0.741)	0.0000	0.0000	0
2015/02/11	R208	05/11/2015	8.48	Call	Bond Future	5,375.3600	5.3754	5,632.3600	5.6324	4.781	0	0	0
2015/02/11	R208	05/11/2015	7.74	Put	Bond Future	703.2500	0.7033	687.2500	0.6872	(2.275)	0	0	0
2015/02/11	R208	05/11/2015	7.75	Call	Bond Future	2,892.4300	2.8924	3,110.1400	3.1101	7.527	0	0	0
2015/02/11	R208	05/11/2015	7.76	Call	Bond Future	2,922.3800	2.9224	3,141.4400	3.1414	7.496	0	0	0
2015/02/11	R208	05/11/2015	8.48	Put	Bond Future	150.9500	0.1510	174.7400	0.1747	15.760	0	0	2,200
2015/02/11	R208	05/11/2015	7.74	Call	Bond Future	2,861.7600	2.8618	3,078.9700	3.0790	7.590	0	0	0
2015/02/11	R208	05/11/2015	7.76	Put	Bond Future	679.4100	0.6794	665.2600	0.6653	(2.083)	0	0	0
2015/02/11	R208	05/11/2015	7.75	Put	Bond Future	691.6800	0.6917	676.1800	0.6762	(2.241)	0	0	0
2015/02/11	R209	07/05/2015			Bond Future	8.1844	81.4964	8.2238	81.1636	0.482	0.0000	0.0000	14,164
2015/02/11	R209	07/05/2015	8.99	Put	Bond Future	199.8700	0.1999	202.0600	0.2021	1.096	0	0	0
2015/02/11	R209	07/05/2015	7.30	Call	Bond Future	95.2800	0.0953	63.4200	0.0634	(33.438)	0	0	700
2015/02/11	R209	07/05/2015	8.30	Put	Bond Future	1,479.1600	1.4792	1,528.1100	1.5281	3.309	0	0	700

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2015/02/11	R209	07/05/2015	9.01	Put	Bond Future	186.0700	0.1861	188.5900	0.1886	1.354	0	0	0
2015/02/11	R209	07/05/2015	8.99	Call	Bond Future	6,612.5700	6.6126	6,281.8900	6.2819	(5.001)	0	0	0
2015/02/11	R209	07/05/2015	9.00	Put	Bond Future	192.8700	0.1929	195.2200	0.1952	1.218	0	0	0
2015/02/11	R209	07/05/2015	9.00	Call	Bond Future	6,680.2400	6.6802	6,349.7200	6.3497	(4.948)	0	0	0
2015/02/11	R209	07/05/2015	7.30	Put	Bond Future	8,140.2000	8.1402	8,441.2100	8.4412	3.698	0	0	0
2015/02/11	R209	07/05/2015	8.30	Call	Bond Future	2,449.4100	2.4494	2,165.4900	2.1655	(11.591)	0	0	0
2015/02/11	R209	07/05/2015	9.01	Call	Bond Future	6,748.0000	6.7480	6,417.6500	6.4176	(4.896)	0	0	0
2015/02/11	R209	06/08/2015	8.99	Put	Bond Future	706.7800	0.7068	806.0000	0.8060	14.038	0	0	0
2015/02/11	R209	06/08/2015			Bond Future	8.2204	82.8533	8.2611	82.5131	0.494	0.0000	0.0000	0
2015/02/11	R209	06/08/2015	9.01	Put	Bond Future	677.5500	0.6775	776.1900	0.7762	14.558	0	0	0
2015/02/11	R209	06/08/2015	9.90	Call	Bond Future	12,503.1800	12.5032	12,190.1300	12.1901	(2.504)	0	0	0
2015/02/11	R209	06/08/2015	9.00	Call	Bond Future	6,857.9000	6.8579	6,616.6500	6.6166	(3.518)	0	0	0
2015/02/11	R209	06/08/2015	9.01	Call	Bond Future	6,917.7900	6.9178	6,676.2500	6.6763	(3.492)	0	0	0
2015/02/11	R209	06/08/2015	9.00	Put	Bond Future	692.0400	0.6920	790.9700	0.7910	14.295	0	0	0
2015/02/11	R209	06/08/2015	8.99	Call	Bond Future	6,798.1500	6.7982	6,557.1900	6.5572	(3.544)	0	0	0
2015/02/11	R209	06/08/2015	9.90	Put	Bond Future	75.2500	0.0753	102.3800	0.1024	36.053	0	0	2,914
2015/02/11	R209	05/11/2015	7.99	Put	Bond Future	4,614.5300	4.6145	4,811.4000	4.8114	4.266	0	0	0
2015/02/11	R209	05/11/2015			Bond Future	8.2531	81.0852	8.2948	80.7385	0.506	0.0000	0.0000	0
2015/02/11	R209	05/11/2015	8.01	Put	Bond Future	4,510.9700	4.5110	4,704.2100	4.7042	4.284	0	0	0
2015/02/11	R209	05/11/2015	7.99	Call	Bond Future	2,378.8300	2.3788	2,229.0200	2.2290	(6.298)	0	0	0
2015/02/11	R209	05/11/2015	8.00	Put	Bond Future	4,562.5300	4.5625	4,757.7300	4.7577	4.278	0	0	0
2015/02/11	R209	05/11/2015	8.00	Call	Bond Future	2,413.5000	2.4135	2,262.0200	2.2620	(6.276)	0	0	0
2015/02/11	R209	05/11/2015	8.01	Call	Bond Future	2,448.4700	2.4485	2,295.0300	2.2950	(6.267)	0	0	0
2015/02/11	R210	07/05/2015			Bond Future	176.0578	176.0578	175.9930	175.9930	(0.037)	0.0000	0.0000	583
2015/02/11	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R210	07/05/2015	176.99	Put	Bond Future	932.2400	0.9322	997.0200	0.9970	6.949	0	0	0
2015/02/11	R210	07/05/2015	177.01	Put	Bond Future	952.2400	0.9522	1,017.0200	1.0170	6.803	0	0	0
2015/02/11	R210	07/05/2015	177.00	Put	Bond Future	942.2400	0.9422	1,007.0200	1.0070	6.875	0	0	0
2015/02/11	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R210	06/08/2015			Bond Future	179.0018	179.0018	178.9331	178.9331	(0.038)	0.0000	0.0000	0
2015/02/11	R210	06/08/2015	178.99	Call	Bond Future	11.8400	0.0118	0.0000	0.0000	(100.000)	0	0	0
2015/02/11	R210	06/08/2015	179.00	Call	Bond Future	1.8400	0.0018	0.0000	0.0000	(100.000)	0	0	0
2015/02/11	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	56.9400	0.0569	100.000	0	0	0
2015/02/11	R210	06/08/2015	179.01	Put	Bond Future	8.1600	0.0082	76.9400	0.0769	842.892	0	0	0
2015/02/11	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	66.9400	0.0669	100.000	0	0	0
2015/02/11	R211	07/05/2015	134.99	Put	Bond Future	2,778.8700	2.7789	2,829.8000	2.8298	1.833	0	0	0
2015/02/11	R211	07/05/2015			Bond Future	132.2111	132.2111	132.1602	132.1602	(0.039)	0.0000	0.0000	1,120
2015/02/11	R211	07/05/2015	135.01	Put	Bond Future	2,798.8700	2.7989	2,849.8000	2.8498	1.820	0	0	0
2015/02/11	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R211	07/05/2015	135.00	Put	Bond Future	2,788.8700	2.7889	2,839.8000	2.8398	1.826	0	0	0
2015/02/11	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R211	06/08/2015			Bond Future	132.7896	132.7896	132.7356	132.7356	(0.041)	0.0000	0.0000	0
2015/02/11	R211	06/08/2015	134.99	Put	Bond Future	2,200.3600	2.2004	2,254.4100	2.2544	2.456	0	0	0

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2015/02/11	R211	06/08/2015	135.01	Put	Bond Future	2,220.3600	2.2204	2,274.4100	2.2744	2.434	0	0	0
2015/02/11	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R211	06/08/2015	135.00	Put	Bond Future	2,210.3600	2.2104	2,264.4100	2.2644	2.445	0	0	0
2015/02/11	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R212	07/05/2015			Bond Future	137.9730	137.9730	137.9667	137.9667	(0.005)	0.0000	0.0000	1,145
2015/02/11	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R212	07/05/2015	140.99	Put	Bond Future	3,017.0300	3.0170	3,023.2600	3.0233	0.206	0	0	0
2015/02/11	R212	07/05/2015	141.01	Put	Bond Future	3,037.0300	3.0370	3,043.2600	3.0433	0.205	0	0	0
2015/02/11	R212	07/05/2015	141.00	Put	Bond Future	3,027.0300	3.0270	3,033.2600	3.0333	0.206	0	0	0
2015/02/11	R212	06/08/2015	141.01	Put	Bond Future	2,521.4800	2.5215	2,530.2700	2.5303	0.349	0	0	0
2015/02/11	R212	06/08/2015			Bond Future	138.4885	138.4885	138.4797	138.4797	(0.006)	0.0000	0.0000	0
2015/02/11	R212	06/08/2015	141.00	Put	Bond Future	2,511.4800	2.5115	2,520.2700	2.5203	0.350	0	0	0
2015/02/11	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R212	06/08/2015	140.99	Put	Bond Future	2,501.4800	2.5015	2,510.2700	2.5103	0.351	0	0	0
2015/02/11	R213	07/05/2015	8.74	Call	Bond Future	5,756.4400	5.7564	5,334.6100	5.3346	(7.328)	0	0	0
2015/02/11	R213	07/05/2015	8.75	Put	Bond Future	251.9100	0.2519	281.0800	0.2811	11.580	0	0	0
2015/02/11	R213	07/05/2015			Bond Future	8.0460	92.1098	8.1007	91.6584	0.680	0.0000	0.0000	16,466
2015/02/11	R213	07/05/2015	8.75	Call	Bond Future	5,823.0800	5.8231	5,400.8400	5.4008	(7.251)	0	0	0
2015/02/11	R213	07/05/2015	8.76	Call	Bond Future	5,889.9000	5.8899	5,467.1600	5.4672	(7.177)	0	0	0
2015/02/11	R213	07/05/2015	8.74	Put	Bond Future	260.9700	0.2610	290.5500	0.2905	11.335	0	0	0
2015/02/11	R213	07/05/2015	8.76	Put	Bond Future	243.1300	0.2431	271.8000	0.2718	11.792	0	0	0
2015/02/11	R213	06/08/2015			Bond Future	8.0828	93.6428	8.1393	93.1819	0.700	0.0000	0.0000	0
2015/02/11	R213	06/08/2015	8.49	Put	Bond Future	1,300.1900	1.3002	1,482.6100	1.4826	14.030	0	0	0
2015/02/11	R213	06/08/2015	8.51	Put	Bond Future	1,253.5200	1.2535	1,431.6700	1.4317	14.212	0	0	0
2015/02/11	R213	06/08/2015	8.49	Call	Bond Future	4,545.0700	4.5451	4,266.6200	4.2666	(6.126)	0	0	0
2015/02/11	R213	06/08/2015	8.50	Put	Bond Future	1,276.6800	1.2767	1,456.9600	1.4570	14.121	0	0	0
2015/02/11	R213	06/08/2015	8.50	Call	Bond Future	4,599.1700	4.5992	4,318.5800	4.3186	(6.101)	0	0	0
2015/02/11	R213	06/08/2015	8.51	Call	Bond Future	4,653.5200	4.6535	4,370.8000	4.3708	(6.075)	0	0	0
2015/02/11	R213	05/11/2015	7.76	Call	Bond Future	1,888.2600	1.8883	1,754.4200	1.7544	(7.088)	0	0	0
2015/02/11	R213	05/11/2015			Bond Future	8.1182	91.6575	8.1765	91.1879	0.718	0.0000	0.0000	0
2015/02/11	R213	05/11/2015	7.74	Call	Bond Future	1,828.7200	1.8287	1,698.9300	1.6989	(7.097)	0	0	0
2015/02/11	R213	05/11/2015	7.75	Call	Bond Future	1,858.0500	1.8581	1,726.5300	1.7265	(7.078)	0	0	0
2015/02/11	R213	05/11/2015	7.74	Put	Bond Future	4,958.2800	4.9583	5,298.0200	5.2980	6.852	0	0	0
2015/02/11	R213	05/11/2015	7.76	Put	Bond Future	4,848.5900	4.8486	5,184.2800	5.1843	6.923	0	0	0
2015/02/11	R213	05/11/2015	7.75	Put	Bond Future	4,902.9400	4.9029	5,240.9500	5.2410	6.894	0	0	0
2015/02/11	R214	07/05/2015			Bond Future	8.2370	82.8138	8.2763	82.4591	0.478	0.0000	0.0000	15,571
2015/02/11	R214	07/05/2015	9.15	Call	Bond Future	7,787.0100	7.7870	7,430.7200	7.4307	(4.575)	0	0	0
2015/02/11	R214	07/05/2015	9.16	Call	Bond Future	7,858.2700	7.8583	7,502.2100	7.5022	(4.531)	0	0	0
2015/02/11	R214	07/05/2015	9.14	Put	Bond Future	168.7100	0.1687	166.8100	0.1668	(1.126)	0	0	0
2015/02/11	R214	07/05/2015	9.16	Put	Bond Future	157.0900	0.1571	155.6700	0.1557	(0.904)	0	0	0

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2015/02/11	R214	07/05/2015	9.15	Put	Bond Future	162.8100	0.1628	161.1600	0.1612	(1.013)	0	0	0
2015/02/11	R214	07/05/2015	9.14	Call	Bond Future	7,715.8000	7.7158	7,359.2600	7.3593	(4.621)	0	0	0
2015/02/11	R214	06/08/2015	8.76	Put	Bond Future	1,383.7400	1.3837	1,474.0100	1.4740	6.524	0	0	0
2015/02/11	R214	06/08/2015			Bond Future	8.2714	84.1921	8.3120	83.8298	0.490	0.0000	0.0000	0
2015/02/11	R214	06/08/2015	8.75	Put	Bond Future	1,409.1500	1.4091	1,499.3000	1.4993	6.397	0	0	0
2015/02/11	R214	06/08/2015	8.74	Call	Bond Future	5,466.5200	5.4665	5,195.4600	5.1955	(4.959)	0	0	0
2015/02/11	R214	06/08/2015	8.75	Call	Bond Future	5,524.6500	5.5247	5,252.5200	5.2525	(4.926)	0	0	0
2015/02/11	R214	06/08/2015	8.76	Call	Bond Future	5,581.6200	5.5816	5,309.6100	5.3096	(4.873)	0	0	0
2015/02/11	R214	06/08/2015	8.74	Put	Bond Future	1,433.5300	1.4335	1,524.7500	1.5247	6.363	0	0	0
2015/02/11	R214	05/11/2015			Bond Future	8.3045	82.3025	8.3461	81.9334	0.501	0.0000	0.0000	0
2015/02/11	R214	05/11/2015	7.99	Put	Bond Future	5,325.9700	5.3260	5,498.9400	5.4989	3.248	0	0	0
2015/02/11	R214	05/11/2015	8.00	Put	Bond Future	5,267.9600	5.2680	5,438.7900	5.4388	3.243	0	0	0
2015/02/11	R214	05/11/2015	8.01	Put	Bond Future	5,210.1500	5.2101	5,379.1200	5.3791	3.243	0	0	0
2015/02/11	R214	05/11/2015	7.99	Call	Bond Future	2,448.6200	2.4486	2,252.4300	2.2524	(8.012)	0	0	0
2015/02/11	R214	05/11/2015	8.00	Call	Bond Future	2,484.5900	2.4846	2,286.2600	2.2863	(7.982)	0	0	0
2015/02/11	R214	05/11/2015	8.01	Call	Bond Future	2,520.5900	2.5206	2,320.4000	2.3204	(7.942)	0	0	0
2015/02/11	R214	04/02/2016			Bond Future	8.3270	83.8037	8.3700	83.4253	0.516	0.0000	0.0000	4,420
2015/02/11	R214	04/02/2016	7.99	Put	Bond Future	6,081.8900	6.0819	6,224.2400	6.2242	2.341	0	0	0
2015/02/11	R214	04/02/2016	8.00	Call	Bond Future	3,048.5400	3.0485	2,810.3600	2.8104	(7.813)	0	0	0
2015/02/11	R214	04/02/2016	8.01	Call	Bond Future	3,085.4600	3.0855	2,845.5200	2.8455	(7.776)	0	0	0
2015/02/11	R214	04/02/2016	7.99	Call	Bond Future	3,011.5400	3.0115	2,775.4400	2.7754	(7.840)	0	0	0
2015/02/11	R214	04/02/2016	8.01	Put	Bond Future	5,968.4800	5.9685	6,106.9900	6.1070	2.321	0	0	0
2015/02/11	R214	04/02/2016	8.00	Put	Bond Future	6,025.1400	6.0251	6,165.4100	6.1654	2.328	0	0	0
2015/02/11	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R248	07/05/2015			Bond Future	8.2929	106.8428	8.3374	106.3238	0.536	0.0000	0.0000	29,620
2015/02/11	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R248	07/05/2015	9.26	Call	Bond Future	10,355.5300	10.3555	9,836.4600	9.8365	(5.012)	0	0	0
2015/02/11	R248	07/05/2015	9.24	Call	Bond Future	10,159.7300	10.1597	9,640.6600	9.6407	(5.109)	0	0	0
2015/02/11	R248	07/05/2015	9.25	Call	Bond Future	10,257.7200	10.2577	9,738.6500	9.7387	(5.060)	0	0	0
2015/02/11	R248	06/08/2015	8.76	Call	Bond Future	4,813.6000	4.8136	4,283.7900	4.2838	(11.007)	0	0	0
2015/02/11	R248	06/08/2015			Bond Future	8.3285	108.6209	8.3743	108.0911	0.550	0.0000	0.0000	745
2015/02/11	R248	06/08/2015	8.74	Call	Bond Future	4,599.0800	4.5991	4,069.2700	4.0693	(11.520)	0	0	0
2015/02/11	R248	06/08/2015	8.75	Call	Bond Future	4,706.4400	4.7064	4,176.6300	4.1766	(11.257)	0	0	0
2015/02/11	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R248	05/11/2015	8.01	Put	Bond Future	4,204.5100	4.2045	4,744.3600	4.7444	12.840	0	0	0
2015/02/11	R248	05/11/2015			Bond Future	8.3626	105.9989	8.4097	105.4591	0.563	0.0000	0.0000	0
2015/02/11	R248	05/11/2015	8.00	Put	Bond Future	4,327.9700	4.3280	4,867.8200	4.8678	12.474	0	0	0
2015/02/11	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/11	R248	05/11/2015	7.99	Put	Bond Future	4,451.6800	4.4517	4,991.5300	4.9915	12.127	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
Total											411414	