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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/02/2015 TO 26/02/2015

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
2015/02/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	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
2015/02/26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2025	07/05/2015			Bond Future	118.4310	118.4310	118.7282	118.7282	0.251	0.0000	0.0000	16
2015/02/26	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2025	07/05/2015	120.99	Put	Bond Future	2,558.9700	2.5590	2,261.7700	2.2618	(11.614)	0	0	0
2015/02/26	2025	07/05/2015	121.01	Put	Bond Future	2,578.9700	2.5790	2,281.7700	2.2818	(11.524)	0	0	0
2015/02/26	2025	07/05/2015	121.00	Put	Bond Future	2,568.9700	2.5690	2,271.7700	2.2718	(11.569)	0	0	0
2015/02/26	2025	06/08/2015	120.99	Put	Bond Future	1,777.4900	1.7775	1,476.7500	1.4768	(16.919)	0	0	0
2015/02/26	2025	06/08/2015			Bond Future	119.2125	119.2125	119.5133	119.5133	0.252	0.0000	0.0000	0
2015/02/26	2025	06/08/2015	121.01	Put	Bond Future	1,797.4900	1.7975	1,496.7500	1.4968	(16.731)	0	0	0
2015/02/26	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2025	06/08/2015	121.00	Put	Bond Future	1,787.4900	1.7875	1,486.7500	1.4868	(16.825)	0	0	0
2015/02/26	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2030	07/05/2015			Bond Future	8.0526	101.7639	7.9804	102.3809	(0.896)	0.0000	0.0000	5,775
2015/02/26	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2030	07/05/2015	8.74	Call	Bond Future	5,616.4900	5.6165	6,233.4400	6.2334	10.985	0	0	0
2015/02/26	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2030	07/05/2015	8.75	Call	Bond Future	5,694.8600	5.6949	6,311.8100	6.3118	10.833	0	0	0
2015/02/26	2030	07/05/2015	8.76	Call	Bond Future	5,773.1300	5.7731	6,390.0800	6.3901	10.687	0	0	0
2015/02/26	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2030	06/08/2015			Bond Future	8.0981	99.4290	8.0238	100.0547	(0.918)	0.0000	0.0000	0
2015/02/26	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2030	06/08/2015	7.74	Put	Bond Future	3,066.7700	3.0668	2,441.0600	2.4411	(20.403)	0	0	0
2015/02/26	2030	06/08/2015	7.76	Put	Bond Future	2,892.0300	2.8920	2,266.3200	2.2663	(21.636)	0	0	0
2015/02/26	2030	06/08/2015	7.75	Put	Bond Future	2,979.3500	2.9794	2,353.6400	2.3536	(21.002)	0	0	0
2015/02/26	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2032	07/05/2015			Bond Future	8.1969	101.4127	8.1095	102.2125	(1.067)	0.0000	0.0000	18
2015/02/26	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2032	07/05/2015	8.50	Call	Bond Future	2,701.0500	2.7011	3,500.8000	3.5008	29.609	0	0	0
2015/02/26	2032	07/05/2015	8.51	Call	Bond Future	2,788.3600	2.7884	3,588.1100	3.5881	28.682	0	0	0
2015/02/26	2032	07/05/2015	8.49	Call	Bond Future	2,613.6200	2.6136	3,413.3700	3.4134	30.599	0	0	0
2015/02/26	2032	06/08/2015	8.50	Call	Bond Future	2,282.0300	2.2820	3,093.5500	3.0936	35.561	0	0	0
2015/02/26	2032	06/08/2015			Bond Future	8.2414	103.0810	8.1515	103.8925	(1.091)	0.0000	0.0000	0
2015/02/26	2032	06/08/2015	8.51	Call	Bond Future	2,368.7600	2.3688	3,180.2800	3.1803	34.259	0	0	0

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2015/02/26	2032	06/08/2015	8.49	Call	Bond Future	2,195.1900	2.1952	3,006.7100	3.0067	36.968	0	0	0
2015/02/26	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2032	05/11/2015			Bond Future	8.2804	100.6397	8.1879	101.4650	(1.118)	0.0000	0.0000	0
2015/02/26	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2032	05/11/2015	7.99	Put	Bond Future	2,623.3500	2.6233	1,798.0000	1.7980	(31.462)	0	0	0
2015/02/26	2032	05/11/2015	8.01	Put	Bond Future	2,439.5100	2.4395	1,614.1600	1.6142	(33.833)	0	0	0
2015/02/26	2032	05/11/2015	8.00	Put	Bond Future	2,531.3700	2.5314	1,706.0200	1.7060	(32.605)	0	0	0
2015/02/26	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2037	07/05/2015			Bond Future	8.2504	104.8535	8.1784	105.5938	(0.873)	0.0000	0.0000	32,860
2015/02/26	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2037	07/05/2015	9.01	Call	Bond Future	7,330.8500	7.3309	8,071.1000	8.0711	10.098	0	0	0
2015/02/26	2037	07/05/2015	8.99	Call	Bond Future	7,148.5200	7.1485	7,888.7700	7.8888	10.355	0	0	0
2015/02/26	2037	07/05/2015	9.00	Call	Bond Future	7,239.7500	7.2398	7,980.0000	7.9800	10.225	0	0	0
2015/02/26	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2037	06/08/2015			Bond Future	8.2943	102.3189	8.2204	103.0699	(0.891)	0.0000	0.0000	1,954
2015/02/26	2037	06/08/2015	8.75	Call	Bond Future	4,449.9000	4.4499	5,200.9400	5.2009	16.878	0	0	0
2015/02/26	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2037	06/08/2015	8.76	Call	Bond Future	4,544.1300	4.5441	5,295.1700	5.2952	16.528	0	0	0
2015/02/26	2037	06/08/2015	8.74	Call	Bond Future	4,355.5300	4.3555	5,106.5700	5.1066	17.243	0	0	0
2015/02/26	2037	05/11/2015	7.99	Put	Bond Future	3,486.2100	3.4862	2,722.3600	2.7224	(21.911)	0	0	0
2015/02/26	2037	05/11/2015	8.01	Put	Bond Future	3,275.6200	3.2756	2,511.7700	2.5118	(23.319)	0	0	0
2015/02/26	2037	05/11/2015			Bond Future	8.3292	104.0218	8.2534	104.7857	(0.911)	0.0000	0.0000	0
2015/02/26	2037	05/11/2015	8.00	Put	Bond Future	3,380.8300	3.3808	2,616.9800	2.6170	(22.594)	0	0	0
2015/02/26	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2038	07/05/2015	126.99	Put	Bond Future	1,426.6000	1.4266	1,449.0200	1.4490	1.572	0	0	0
2015/02/26	2038	07/05/2015			Bond Future	125.5634	125.5634	125.5410	125.5410	(0.018)	0.0000	0.0000	3,261
2015/02/26	2038	07/05/2015	127.00	Put	Bond Future	1,436.6000	1.4366	1,459.0200	1.4590	1.561	0	0	0
2015/02/26	2038	07/05/2015	127.01	Put	Bond Future	1,446.6000	1.4466	1,469.0200	1.4690	1.550	0	0	0
2015/02/26	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2038	06/08/2015			Bond Future	126.3158	126.3158	126.2913	126.2913	(0.019)	0.0000	0.0000	0
2015/02/26	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2038	06/08/2015	127.99	Put	Bond Future	1,674.2300	1.6742	1,698.7100	1.6987	1.462	0	0	0
2015/02/26	2038	06/08/2015	128.01	Put	Bond Future	1,694.2300	1.6942	1,718.7100	1.7187	1.445	0	0	0
2015/02/26	2038	06/08/2015	128.00	Put	Bond Future	1,684.2300	1.6842	1,708.7100	1.7087	1.453	0	0	0

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2015/02/26	2044	07/05/2015			Bond Future	8.3033	107.2797	8.2262	108.1579	(0.927)	0.0000	0.0000	9,494
2015/02/26	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2044	07/05/2015	9.01	Call	Bond Future	7,518.2900	7.5183	8,396.4400	8.3964	11.680	0	0	0
2015/02/26	2044	07/05/2015	8.99	Call	Bond Future	7,318.2100	7.3182	8,196.3600	8.1964	12.000	0	0	0
2015/02/26	2044	07/05/2015	9.00	Call	Bond Future	7,418.3300	7.4183	8,296.4800	8.2965	11.838	0	0	0
2015/02/26	2044	06/08/2015	8.76	Call	Bond Future	4,484.2500	4.4843	5,375.3800	5.3754	19.872	0	0	0
2015/02/26	2044	06/08/2015			Bond Future	8.3450	104.6597	8.2661	105.5508	(0.946)	0.0000	0.0000	0
2015/02/26	2044	06/08/2015	8.74	Call	Bond Future	4,275.6300	4.2756	5,166.7600	5.1668	20.842	0	0	0
2015/02/26	2044	06/08/2015	8.75	Call	Bond Future	4,380.0300	4.3800	5,271.1600	5.2712	20.345	0	0	0
2015/02/26	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2044	05/11/2015			Bond Future	8.3783	106.4015	8.2974	107.3079	(0.966)	0.0000	0.0000	0
2015/02/26	2044	05/11/2015	8.24	Put	Bond Future	1,557.4800	1.5575	651.1400	0.6511	(58.193)	0	0	0
2015/02/26	2044	05/11/2015	8.26	Put	Bond Future	1,329.9200	1.3299	423.5800	0.4236	(68.150)	0	0	0
2015/02/26	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2044	05/11/2015	8.25	Put	Bond Future	1,443.5900	1.4436	537.2500	0.5373	(62.784)	0	0	0
2015/02/26	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2046	07/05/2015			Bond Future	125.5630	125.5630	125.5402	125.5402	(0.018)	0.0000	0.0000	5,889
2015/02/26	2046	07/05/2015	126.99	Put	Bond Future	1,427.0500	1.4271	1,449.8400	1.4498	1.597	0	0	0
2015/02/26	2046	07/05/2015	127.01	Put	Bond Future	1,447.0500	1.4471	1,469.8400	1.4698	1.575	0	0	0
2015/02/26	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2046	07/05/2015	127.00	Put	Bond Future	1,437.0500	1.4371	1,459.8400	1.4598	1.586	0	0	0
2015/02/26	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2046	06/08/2015	129.01	Put	Bond Future	1,371.8000	1.3718	1,396.3700	1.3964	1.791	0	0	0
2015/02/26	2046	06/08/2015			Bond Future	127.6382	127.6382	127.6136	127.6136	(0.019)	0.0000	0.0000	0
2015/02/26	2046	06/08/2015	129.00	Put	Bond Future	1,361.8000	1.3618	1,386.3700	1.3864	1.804	0	0	0
2015/02/26	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2046	06/08/2015	128.99	Put	Bond Future	1,351.8000	1.3518	1,376.3700	1.3764	1.818	0	0	0
2015/02/26	2050	07/05/2015	135.01	Put	Bond Future	337.2800	0.3373	361.1700	0.3612	7.083	0	0	0
2015/02/26	2050	07/05/2015			Bond Future	134.6727	134.6727	134.6488	134.6488	(0.018)	0.0000	0.0000	2,753
2015/02/26	2050	07/05/2015	135.00	Put	Bond Future	327.2800	0.3273	351.1700	0.3512	7.300	0	0	0
2015/02/26	2050	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2050	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2050	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2050	07/05/2015	134.99	Put	Bond Future	317.2800	0.3173	341.1700	0.3412	7.530	0	0	0
2015/02/26	2050	06/08/2015			Bond Future	135.4264	135.4264	135.4004	135.4004	(0.019)	0.0000	0.0000	0
2015/02/26	2050	06/08/2015	136.99	Put	Bond Future	1,563.6400	1.5636	1,589.6100	1.5896	1.661	0	0	0
2015/02/26	2050	06/08/2015	137.01	Put	Bond Future	1,583.6400	1.5836	1,609.6100	1.6096	1.640	0	0	0

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2015/02/26	2050	06/08/2015	137.00	Put	Bond Future	1,573.6400	1.5736	1,599.6100	1.5996	1.650	0	0	0
2015/02/26	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	AL12	07/05/2015			Index Future	566.5560	566.5560	570.7330	570.7330	0.737	0.0000	0.0000	0
2015/02/26	AL37	07/05/2015			Index Future	462.2950	462.2950	462.9590	462.9590	0.144	0.0000	0.0000	119
2015/02/26	AL37	06/08/2015			Index Future	469.8170	469.8170	470.4860	470.4860	0.142	0.0000	0.0000	0
2015/02/26	AL7T	07/05/2015			Index Future	552.3990	552.3990	554.1890	554.1890	0.324	0.0000	0.0000	3
2015/02/26	AL7T	06/08/2015			Index Future	561.3880	561.3880	563.1990	563.1990	0.323	0.0000	0.0000	0
2015/02/26	ALBI	07/05/2015			Index Future	504.5230	504.5230	506.5700	506.5700	0.406	0.0000	0.0000	577
2015/02/26	ALBI	06/08/2015			Index Future	512.7320	512.7320	514.8060	514.8060	0.404	0.0000	0.0000	10
2015/02/26	ALBI	05/11/2015			Index Future	521.3470	521.3470	523.4560	523.4560	0.405	0.0000	0.0000	0
2015/02/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	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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2015/02/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/02/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	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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2015/02/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/26	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	EL28	07/05/2015			Bond Future	122.1934	122.1934	122.1725	122.1725	(0.017)	0.0000	0.0000	0
2015/02/26	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	EL28	07/05/2015	124.99	Put	Bond Future	2,796.6000	2.7966	2,817.5000	2.8175	0.747	0	0	0
2015/02/26	EL28	07/05/2015	125.01	Put	Bond Future	2,816.6000	2.8166	2,837.5000	2.8375	0.742	0	0	0
2015/02/26	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	EL28	07/05/2015	125.00	Put	Bond Future	2,806.6000	2.8066	2,827.5000	2.8275	0.745	0	0	0
2015/02/26	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	EL28	06/08/2015			Bond Future	124.2132	124.2132	124.1904	124.1904	(0.018)	0.0000	0.0000	0
2015/02/26	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	EL28	06/08/2015	124.99	Put	Bond Future	776.8400	0.7768	799.6200	0.7996	2.932	0	0	0
2015/02/26	EL28	06/08/2015	125.01	Put	Bond Future	796.8400	0.7968	819.6200	0.8196	2.859	0	0	0
2015/02/26	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	EL28	06/08/2015	125.00	Put	Bond Future	786.8400	0.7868	809.6200	0.8096	2.895	0	0	0
2015/02/26	ES33	07/05/2015			Bond Future	9.1343	86.7484	9.0619	87.3204	(0.793)	0.0000	0.0000	6,576
2015/02/26	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	ES33	07/05/2015	9.76	Call	Bond Future	4,709.0400	4.7090	5,281.0000	5.2810	12.146	0	0	0
2015/02/26	ES33	07/05/2015	9.74	Call	Bond Future	4,564.6500	4.5646	5,136.6100	5.1366	12.530	0	0	0
2015/02/26	ES33	07/05/2015	9.75	Call	Bond Future	4,636.8900	4.6369	5,208.8500	5.2088	12.335	0	0	0
2015/02/26	ES33	06/08/2015			Bond Future	9.2027	88.1752	9.1282	88.7553	(0.810)	0.0000	0.0000	0
2015/02/26	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	ES33	06/08/2015	9.61	Call	Bond Future	3,069.4300	3.0694	3,649.5800	3.6496	18.901	0	0	0
2015/02/26	ES33	06/08/2015	9.59	Call	Bond Future	2,922.6300	2.9226	3,502.7800	3.5028	19.850	0	0	0
2015/02/26	ES33	06/08/2015	9.60	Call	Bond Future	2,996.0800	2.9961	3,576.2300	3.5762	19.364	0	0	0
2015/02/26	ES33	05/11/2015	9.00	Put	Bond Future	2,079.8100	2.0798	1,489.7100	1.4897	(28.373)	0	0	0
2015/02/26	ES33	05/11/2015			Bond Future	9.2671	85.8536	9.1903	86.4437	(0.828)	0.0000	0.0000	0
2015/02/26	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	ES33	05/11/2015	8.99	Put	Bond Future	2,159.1400	2.1591	1,569.0400	1.5690	(27.330)	0	0	0
2015/02/26	ES33	05/11/2015	9.01	Put	Bond Future	2,000.5800	2.0006	1,410.4800	1.4105	(29.496)	0	0	0
2015/02/26	GOVI	07/05/2015	449.99	Call	GOVI	505,430.0000	50.5430	524,480.0000	52.4480	3.769	0	0	0
2015/02/26	GOVI	07/05/2015			GOVI	500.5330	500.5330	502.4380	502.4380	0.381	0.0000	0.0000	452
2015/02/26	GOVI	07/05/2015	450.00	Call	GOVI	505,330.0000	50.5330	524,380.0000	52.4380	3.770	0	0	0
2015/02/26	GOVI	07/05/2015	450.01	Call	GOVI	505,230.0000	50.5230	524,280.0000	52.4280	3.771	0	0	0
2015/02/26	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	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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2015/02/26	GOVI	06/08/2015			GOVI	508.6770	508.6770	510.6060	510.6060	0.379	0.0000	0.0000	29
2015/02/26	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	GOVI	06/08/2015	499.99	Call	GOVI	86,870.0000	8.6870	106,160.0000	10.6160	22.206	0	0	0
2015/02/26	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	GOVI	06/08/2015	500.00	Call	GOVI	86,770.0000	8.6770	106,060.0000	10.6060	22.231	0	0	0
2015/02/26	GOVI	06/08/2015	500.01	Call	GOVI	86,670.0000	8.6670	105,960.0000	10.5960	22.257	0	0	0
2015/02/26	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	GOVI	05/11/2015			GOVI	517.2240	517.2240	519.1870	519.1870	0.380	0.0000	0.0000	0
2015/02/26	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	GOVI	05/11/2015	529.99	Put	GOVI	127,660.0000	12.7660	108,030.0000	10.8030	(15.377)	0	0	0
2015/02/26	GOVI	05/11/2015	530.01	Put	GOVI	127,860.0000	12.7860	108,230.0000	10.8230	(15.353)	0	0	0
2015/02/26	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	GOVI	05/11/2015	530.00	Put	GOVI	127,760.0000	12.7760	108,130.0000	10.8130	(15.365)	0	0	0
2015/02/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/02/26	IGOV	07/05/2015			Index Future	224.7990	224.7990	224.8370	224.8370	0.017	0.0000	0.0000	1,076
2015/02/26	IGOV	06/08/2015			Index Future	228.4750	228.4750	228.5100	228.5100	0.015	0.0000	0.0000	100
2015/02/26	IGOV	05/11/2015			Index Future	232.3320	232.3320	232.3680	232.3680	0.015	0.0000	0.0000	0
2015/02/26	ILBI	07/05/2015			Index Future	608.6980	608.6980	608.7680	608.7680	0.011	0.0000	0.0000	0
2015/02/26	ILBI	06/08/2015			Index Future	618.6690	618.6690	618.7390	618.7390	0.011	0.0000	0.0000	159
2015/02/26	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/02/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/02/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/02/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/02/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/02/26	JBAF	18/03/2015			Jibar Tradeable Future	6.1000	93.9000	6.1000	93.9000	0.000	0.0000	0.0000	2,850
2015/02/26	JBAF	15/04/2015			Jibar Tradeable Future	6.1200	93.8800	6.1200	93.8800	0.000	0.0000	0.0000	0
2015/02/26	JBAF	20/05/2015			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	0
2015/02/26	JBAF	17/06/2015			Jibar Tradeable Future	6.1700	93.8300	6.1700	93.8300	0.000	0.0000	0.0000	5,000
2015/02/26	JBAF	15/07/2015			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	0
2015/02/26	JBAF	19/08/2015			Jibar Tradeable Future	6.2450	93.7550	6.2450	93.7550	0.000	0.0000	0.0000	0
2015/02/26	JBAF	16/09/2015			Jibar Tradeable Future	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000	0
2015/02/26	JBAF	15/12/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/02/26	JBAF	16/03/2016			Jibar Tradeable Future	6.5000	93.5000	6.5000	93.5000	0.000	0.0000	0.0000	0
2015/02/26	JBAF	15/06/2016			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	0
2015/02/26	JBAF	21/09/2016			Jibar Tradeable Future	6.8100	93.1900	6.8100	93.1900	0.000	0.0000	0.0000	0
2015/02/26	JBAF	21/12/2016			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	0

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2015/02/26	R023	07/05/2015	8.15	Put	Bond Future	76.1300	0.0761	60.3600	0.0604	(20.715)	0	0	0
2015/02/26	R023	07/05/2015	8.14	Call	Bond Future	4,428.3400	4.4283	4,659.7000	4.6597	5.225	0	0	0
2015/02/26	R023	07/05/2015			Bond Future	7.3864	103.6476	7.3447	103.8953	(0.565)	0.0000	0.0000	14,434
2015/02/26	R023	07/05/2015	8.15	Call	Bond Future	4,481.1100	4.4811	4,713.0700	4.7131	5.176	0	0	0
2015/02/26	R023	07/05/2015	8.16	Call	Bond Future	4,533.9800	4.5340	4,766.5100	4.7665	5.129	0	0	0
2015/02/26	R023	07/05/2015	8.14	Put	Bond Future	79.4800	0.0795	63.1100	0.0631	(20.596)	0	0	0
2015/02/26	R023	07/05/2015	8.16	Put	Bond Future	72.9100	0.0729	57.7100	0.0577	(20.848)	0	0	0
2015/02/26	R023	06/08/2015	9.07	Put	Bond Future	24.6700	0.0247	20.5800	0.0206	(16.579)	0	0	911
2015/02/26	R023	06/08/2015	8.24	Call	Bond Future	4,897.3300	4.8973	5,113.0500	5.1131	4.405	0	0	0
2015/02/26	R023	06/08/2015			Bond Future	7.4197	105.3520	7.3764	105.6025	(0.584)	0.0000	0.0000	0
2015/02/26	R023	06/08/2015	9.07	Call	Bond Future	9,015.0700	9.0151	9,261.4700	9.2615	2.733	0	0	0
2015/02/26	R023	06/08/2015	8.26	Put	Bond Future	284.0400	0.2840	250.6300	0.2506	(11.762)	0	0	0
2015/02/26	R023	06/08/2015	8.25	Put	Bond Future	291.0100	0.2910	256.9300	0.2569	(11.711)	0	0	0
2015/02/26	R023	06/08/2015	8.24	Put	Bond Future	298.1300	0.2981	263.3600	0.2634	(11.663)	0	0	0
2015/02/26	R023	06/08/2015	8.25	Call	Bond Future	4,944.6600	4.9447	5,161.0700	5.1611	4.377	0	0	0
2015/02/26	R023	06/08/2015	8.26	Call	Bond Future	4,992.0900	4.9921	5,209.1700	5.2092	4.348	0	0	0
2015/02/26	R186	07/05/2015	7.40	Call	Bond Future	881.0200	0.8810	1,025.5300	1.0255	16.403	0	0	0
2015/02/26	R186	07/05/2015			Bond Future	7.6288	125.9350	7.5770	126.3881	(0.680)	7.5940	7.4890	33,046
2015/02/26	R186	07/05/2015	7.50	Put	Bond Future	2,329.0800	2.3291	2,055.7400	2.0557	(11.736)	0	0	4,229
2015/02/26	R186	07/05/2015	8.25	Call	Bond Future	5,498.4800	5.4985	5,899.8800	5.8999	7.300	0	0	0
2015/02/26	R186	07/05/2015	7.80	Put	Bond Future	1,073.0700	1.0731	908.3400	0.9083	(15.351)	0	0	300
2015/02/26	R186	07/05/2015	7.45	Put	Bond Future	2,604.1200	2.6041	2,312.8800	2.3129	(11.184)	0	0	4,229
2015/02/26	R186	07/05/2015	8.24	Put	Bond Future	254.7500	0.2548	201.4600	0.2015	(20.919)	0	0	0
2015/02/26	R186	07/05/2015	8.26	Put	Bond Future	236.5600	0.2366	186.4600	0.1865	(21.179)	0	0	0
2015/02/26	R186	07/05/2015	7.40	Put	Bond Future	2,897.7700	2.8978	2,589.2000	2.5892	(10.649)	0	0	4,229
2015/02/26	R186	07/05/2015	7.50	Call	Bond Future	1,199.1300	1.1991	1,378.8700	1.3789	14.989	0	0	0
2015/02/26	R186	07/05/2015	8.25	Put	Bond Future	245.5100	0.2455	193.8300	0.1938	(21.050)	0	0	0
2015/02/26	R186	07/05/2015	8.26	Call	Bond Future	5,571.5400	5.5715	5,974.5200	5.9745	7.233	0	0	0
2015/02/26	R186	07/05/2015	7.45	Call	Bond Future	1,031.8500	1.0319	1,193.6900	1.1937	15.684	0	0	0
2015/02/26	R186	07/05/2015	7.80	Call	Bond Future	2,552.2200	2.5522	2,840.5700	2.8406	11.298	0	0	0
2015/02/26	R186	07/05/2015	8.24	Call	Bond Future	5,425.6300	5.4256	5,825.4200	5.8254	7.369	0	0	0
2015/02/26	R186	06/08/2015	8.90	Put	Bond Future	180.2300	0.1802	152.1300	0.1521	(15.591)	0	0	2,500
2015/02/26	R186	06/08/2015	8.00	Put	Bond Future	1,402.5200	1.4025	1,253.6700	1.2537	(10.613)	0	0	0
2015/02/26	R186	06/08/2015			Bond Future	7.6661	122.7082	7.6125	123.1671	(0.699)	0.0000	0.0000	540
2015/02/26	R186	06/08/2015	8.01	Call	Bond Future	4,267.0200	4.2670	4,579.1400	4.5791	7.315	0	0	0
2015/02/26	R186	06/08/2015	8.00	Call	Bond Future	4,210.8300	4.2108	4,520.8600	4.5209	7.363	0	0	0
2015/02/26	R186	06/08/2015	7.99	Call	Bond Future	4,154.9800	4.1550	4,462.8900	4.4629	7.411	0	0	0
2015/02/26	R186	06/08/2015	8.90	Call	Bond Future	10,128.9100	10.1289	10,559.6900	10.5597	4.253	0	0	0
2015/02/26	R186	06/08/2015	7.99	Put	Bond Future	1,429.4800	1.4295	1,278.5100	1.2785	(10.561)	0	0	0
2015/02/26	R186	06/08/2015	8.01	Put	Bond Future	1,375.9700	1.3760	1,229.2100	1.2292	(10.666)	0	0	0
2015/02/26	R186	05/11/2015	8.25	Put	Bond Future	1,426.3000	1.4263	1,297.2100	1.2972	(9.051)	0	0	0
2015/02/26	R186	05/11/2015	8.24	Call	Bond Future	5,897.3600	5.8974	6,233.6200	6.2336	5.702	0	0	0
2015/02/26	R186	05/11/2015			Bond Future	7.6958	124.7499	7.6403	125.2168	(0.722)	0.0000	0.0000	0
2015/02/26	R186	05/11/2015	9.00	Put	Bond Future	381.2800	0.3813	336.7300	0.3367	(11.684)	0	0	2,600
2015/02/26	R186	05/11/2015	8.24	Put	Bond Future	1,448.3500	1.4484	1,317.7300	1.3177	(9.019)	0	0	0
2015/02/26	R186	05/11/2015	8.26	Put	Bond Future	1,404.1800	1.4042	1,276.6200	1.2766	(9.084)	0	0	0
2015/02/26	R186	05/11/2015	9.00	Call	Bond Future	10,677.2000	10.6772	11,099.5300	11.0995	3.955	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
2015/02/26	R186	05/11/2015	8.25	Call	Bond Future	5,954.9600	5.9550	6,292.7500	6.2927	5.672	0	0	0
2015/02/26	R186	05/11/2015	8.26	Call	Bond Future	6,012.4200	6.0124	6,351.7400	6.3517	5.644	0	0	0
2015/02/26	R186	04/02/2016	7.50	Call	Bond Future	2,790.1900	2.7902	2,997.4600	2.9975	7.429	0	0	0
2015/02/26	R186	04/02/2016			Bond Future	7.7090	121.7010	7.6516	122.1748	(0.744)	0.0000	0.0000	5,660
2015/02/26	R186	04/02/2016	7.51	Call	Bond Future	2,826.0800	2.8261	3,035.0900	3.0351	7.396	0	0	0
2015/02/26	R186	04/02/2016	7.49	Call	Bond Future	2,754.5700	2.7546	2,960.0900	2.9601	7.461	0	0	0
2015/02/26	R186	04/02/2016	7.50	Put	Bond Future	4,528.6300	4.5286	4,262.0700	4.2621	(5.886)	0	0	0
2015/02/26	R186	04/02/2016	7.49	Put	Bond Future	4,577.0300	4.5770	4,308.7200	4.3087	(5.862)	0	0	0
2015/02/26	R186	04/02/2016	7.51	Put	Bond Future	4,480.5800	4.4806	4,215.7600	4.2158	(5.910)	0	0	0
2015/02/26	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R197	07/05/2015			Bond Future	288.1915	288.1915	288.0356	288.0356	(0.054)	0.0000	0.0000	861
2015/02/26	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R197	07/05/2015	293.99	Put	Bond Future	5,798.4900	5.7985	5,954.3700	5.9544	2.688	0	0	0
2015/02/26	R197	07/05/2015	294.01	Put	Bond Future	5,818.4900	5.8185	5,974.3700	5.9744	2.679	0	0	0
2015/02/26	R197	07/05/2015	294.00	Put	Bond Future	5,808.4900	5.8085	5,964.3700	5.9644	2.684	0	0	0
2015/02/26	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R197	06/08/2015			Bond Future	286.8495	286.8495	286.6876	286.6876	(0.056)	0.0000	0.0000	0
2015/02/26	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R197	06/08/2015	287.99	Put	Bond Future	1,140.5400	1.1405	1,302.4200	1.3024	14.193	0	0	0
2015/02/26	R197	06/08/2015	288.01	Put	Bond Future	1,160.5400	1.1605	1,322.4200	1.3224	13.949	0	0	0
2015/02/26	R197	06/08/2015	288.00	Put	Bond Future	1,150.5400	1.1505	1,312.4200	1.3124	14.070	0	0	0
2015/02/26	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R202	07/05/2015			Bond Future	236.3342	236.3342	236.2913	236.2913	(0.018)	0.0000	0.0000	50,916
2015/02/26	R202	07/05/2015	238.49	Put	Bond Future	2,155.8100	2.1558	2,198.6900	2.1987	1.989	0	0	0
2015/02/26	R202	07/05/2015	238.50	Put	Bond Future	2,165.8100	2.1658	2,208.6900	2.2087	1.980	0	0	0
2015/02/26	R202	07/05/2015	238.51	Put	Bond Future	2,175.8100	2.1758	2,218.6900	2.2187	1.971	0	0	0
2015/02/26	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R202	06/08/2015			Bond Future	236.9976	236.9976	236.9511	236.9511	(0.020)	0.0000	0.0000	0
2015/02/26	R202	06/08/2015	239.99	Put	Bond Future	2,992.4100	2.9924	3,038.8800	3.0389	1.553	0	0	0
2015/02/26	R202	06/08/2015	240.00	Put	Bond Future	3,002.4100	3.0024	3,048.8800	3.0489	1.548	0	0	0
2015/02/26	R202	06/08/2015	240.01	Put	Bond Future	3,012.4100	3.0124	3,058.8800	3.0589	1.543	0	0	0
2015/02/26	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R203	07/05/2015			Bond Future	6.6296	104.7485	6.6020	104.8089	(0.416)	0.0000	0.0000	7,710
2015/02/26	R203	07/05/2015	7.24	Put	Bond Future	33.2300	0.0332	27.9200	0.0279	(15.980)	0	0	0
2015/02/26	R203	07/05/2015	7.26	Put	Bond Future	30.2100	0.0302	25.3200	0.0253	(16.187)	0	0	0
2015/02/26	R203	07/05/2015	7.25	Put	Bond Future	31.6900	0.0317	26.5900	0.0266	(16.093)	0	0	0
2015/02/26	R203	07/05/2015	7.25	Call	Bond Future	1,376.5300	1.3765	1,431.7400	1.4317	4.011	0	0	0
2015/02/26	R203	07/05/2015	7.24	Call	Bond Future	1,356.5700	1.3566	1,411.5700	1.4116	4.054	0	0	0
2015/02/26	R203	07/05/2015	7.26	Call	Bond Future	1,396.5400	1.3965	1,451.9600	1.4520	3.968	0	0	0
2015/02/26	R203	06/08/2015	6.74	Call	Bond Future	621.8100	0.6218	655.0000	0.6550	5.338	0	0	0

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2015/02/26	R203	06/08/2015	6.75	Put	Bond Future	396.3100	0.3963	369.9700	0.3700	(6.646)	0	0	0
2015/02/26	R203	06/08/2015			Bond Future	6.6292	106.4713	6.5987	106.5312	(0.460)	0.0000	0.0000	0
2015/02/26	R203	06/08/2015	6.75	Call	Bond Future	633.2300	0.6332	666.7800	0.6668	5.298	0	0	0
2015/02/26	R203	06/08/2015	6.76	Call	Bond Future	645.0300	0.6450	678.9500	0.6789	5.259	0	0	0
2015/02/26	R203	06/08/2015	6.74	Put	Bond Future	404.4800	0.4045	377.7800	0.3778	(6.601)	0	0	0
2015/02/26	R203	06/08/2015	6.76	Put	Bond Future	388.5300	0.3885	362.5600	0.3626	(6.684)	0	0	0
2015/02/26	R203	05/11/2015	5.99	Call	Bond Future	173.0400	0.1730	186.1000	0.1861	7.547	0	0	0
2015/02/26	R203	05/11/2015	6.00	Put	Bond Future	1,235.5900	1.2356	1,187.6700	1.1877	(3.878)	0	0	0
2015/02/26	R203	05/11/2015			Bond Future	6.6024	104.0752	6.5673	104.1364	(0.531)	0.0000	0.0000	0
2015/02/26	R203	05/11/2015	6.00	Call	Bond Future	177.1600	0.1772	190.4500	0.1905	7.502	0	0	0
2015/02/26	R203	05/11/2015	6.01	Call	Bond Future	181.3500	0.1814	194.8900	0.1949	7.466	0	0	0
2015/02/26	R203	05/11/2015	5.99	Put	Bond Future	1,249.1600	1.2492	1,201.0100	1.2010	(3.855)	0	0	0
2015/02/26	R203	05/11/2015	6.01	Put	Bond Future	1,222.0900	1.2221	1,174.4200	1.1744	(3.901)	0	0	0
2015/02/26	R204	07/05/2015	7.51	Put	Bond Future	45.9900	0.0460	38.8700	0.0389	(15.482)	0	0	0
2015/02/26	R204	07/05/2015			Bond Future	6.8558	106.7143	6.8288	106.8011	(0.393)	0.0000	0.0000	14,609
2015/02/26	R204	07/05/2015	7.50	Put	Bond Future	48.1500	0.0482	40.7500	0.0408	(15.369)	0	0	0
2015/02/26	R204	07/05/2015	7.49	Call	Bond Future	2,069.1100	2.0691	2,148.2200	2.1482	3.823	0	0	0
2015/02/26	R204	07/05/2015	7.50	Call	Bond Future	2,098.2400	2.0982	2,177.6400	2.1776	3.784	0	0	0
2015/02/26	R204	07/05/2015	7.51	Call	Bond Future	2,127.5000	2.1275	2,207.1800	2.2072	3.745	0	0	0
2015/02/26	R204	07/05/2015	7.49	Put	Bond Future	50.4600	0.0505	42.7700	0.0428	(15.240)	0	0	0
2015/02/26	R204	06/08/2015	7.74	Call	Bond Future	2,673.4100	2.6734	2,749.6400	2.7496	2.851	0	0	0
2015/02/26	R204	06/08/2015	7.75	Put	Bond Future	114.9200	0.1149	104.5300	0.1045	(9.041)	0	0	0
2015/02/26	R204	06/08/2015			Bond Future	6.8793	104.4327	6.8505	104.5195	(0.419)	0.0000	0.0000	0
2015/02/26	R204	06/08/2015	8.41	Call	Bond Future	4,504.7100	4.5047	4,589.8600	4.5899	1.890	0	0	0
2015/02/26	R204	06/08/2015	7.74	Put	Bond Future	118.0200	0.1180	107.4000	0.1074	(8.998)	0	0	0
2015/02/26	R204	06/08/2015	7.76	Put	Bond Future	111.9000	0.1119	101.7300	0.1017	(9.088)	0	0	0
2015/02/26	R204	06/08/2015	8.41	Put	Bond Future	13.7800	0.0138	12.0800	0.0121	(12.337)	0	0	699
2015/02/26	R204	06/08/2015	7.75	Call	Bond Future	2,699.5400	2.6995	2,776.0000	2.7760	2.832	0	0	0
2015/02/26	R204	06/08/2015	7.76	Call	Bond Future	2,725.7400	2.7257	2,802.4200	2.8024	2.813	0	0	0
2015/02/26	R204	05/11/2015			Bond Future	6.8843	106.1702	6.8528	106.2589	(0.457)	0.0000	0.0000	0
2015/02/26	R204	05/11/2015	6.25	Call	Bond Future	302.7400	0.3027	321.8400	0.3218	6.309	0	0	0
2015/02/26	R204	05/11/2015	6.24	Put	Bond Future	2,127.9600	2.1280	2,058.1100	2.0581	(3.282)	0	0	0
2015/02/26	R204	05/11/2015	6.26	Put	Bond Future	2,084.1500	2.0841	2,014.9600	2.0150	(3.320)	0	0	0
2015/02/26	R204	05/11/2015	6.25	Put	Bond Future	2,106.0000	2.1060	2,036.4800	2.0365	(3.301)	0	0	0
2015/02/26	R204	05/11/2015	6.26	Call	Bond Future	309.6300	0.3096	329.0600	0.3291	6.275	0	0	0
2015/02/26	R204	05/11/2015	6.24	Call	Bond Future	295.9600	0.2960	314.7300	0.3147	6.342	0	0	0
2015/02/26	R207	07/05/2015			Bond Future	7.0274	103.2031	6.9850	103.3708	(0.603)	0.0000	0.0000	35,334
2015/02/26	R207	07/05/2015	8.25	Call	Bond Future	4,696.4000	4.6964	4,863.0800	4.8631	3.549	0	0	0
2015/02/26	R207	07/05/2015	7.73	Call	Bond Future	2,786.3200	2.7863	2,942.0600	2.9421	5.589	0	0	66
2015/02/26	R207	07/05/2015	8.24	Put	Bond Future	3.8400	0.0038	2.7400	0.0027	(28.646)	0	0	0
2015/02/26	R207	07/05/2015	7.73	Put	Bond Future	56.3900	0.0564	44.4100	0.0444	(21.245)	0	0	0
2015/02/26	R207	07/05/2015	8.26	Put	Bond Future	3.3800	0.0034	2.4000	0.0024	(28.994)	0	0	0
2015/02/26	R207	07/05/2015	8.25	Put	Bond Future	3.6000	0.0036	2.5600	0.0026	(28.889)	0	0	0
2015/02/26	R207	07/05/2015	8.26	Call	Bond Future	4,733.4600	4.7335	4,900.2000	4.9002	3.523	0	0	0
2015/02/26	R207	07/05/2015	8.24	Call	Bond Future	4,659.3500	4.6594	4,825.9700	4.8260	3.576	0	0	0
2015/02/26	R207	06/08/2015	7.76	Call	Bond Future	2,835.9900	2.8360	2,976.5600	2.9766	4.957	0	0	0

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2015/02/26	R207	06/08/2015			Bond Future	7.0593		101.2575	7.0144	101.4266	(0.636)	0.0000	0.0000	0
2015/02/26	R207	06/08/2015	7.74	Call	Bond Future	2,774.9900		2.7750	2,914.4300	2.9144	5.025	0	0	0
2015/02/26	R207	06/08/2015	7.75	Call	Bond Future	2,805.3600		2.8054	2,945.3700	2.9454	4.991	0	0	0
2015/02/26	R207	06/08/2015	7.46	Call	Bond Future	1,972.3500		1.9724	2,092.7100	2.0927	6.102	0	0	70
2015/02/26	R207	06/08/2015	7.74	Put	Bond Future	253.9000		0.2539	224.1800	0.2242	(11.705)	0	0	0
2015/02/26	R207	06/08/2015	7.76	Put	Bond Future	241.9900		0.2420	213.4000	0.2134	(11.815)	0	0	0
2015/02/26	R207	06/08/2015	7.46	Put	Bond Future	478.9100		0.4789	430.1100	0.4301	(10.190)	0	0	0
2015/02/26	R207	06/08/2015	7.75	Put	Bond Future	247.8000		0.2478	218.6500	0.2186	(11.764)	0	0	0
2015/02/26	R207	05/11/2015	7.76	Call	Bond Future	2,865.2000		2.8652	2,998.0700	2.9981	4.637	0	0	0
2015/02/26	R207	05/11/2015			Bond Future	7.0727		102.9423	7.0246	103.1146	(0.680)	0.0000	0.0000	0
2015/02/26	R207	05/11/2015	7.74	Call	Bond Future	2,810.9500		2.8110	2,942.7400	2.9427	4.688	0	0	0
2015/02/26	R207	05/11/2015	7.75	Call	Bond Future	2,838.1600		2.8382	2,970.4900	2.9705	4.663	0	0	0
2015/02/26	R207	05/11/2015	7.43	Call	Bond Future	2,021.7900		2.0218	2,134.6300	2.1346	5.581	0	0	53
2015/02/26	R207	05/11/2015	7.74	Put	Bond Future	455.9100		0.4559	415.3900	0.4154	(8.888)	0	0	0
2015/02/26	R207	05/11/2015	7.76	Put	Bond Future	440.6200		0.4406	401.1800	0.4012	(8.951)	0	0	0
2015/02/26	R207	05/11/2015	7.43	Put	Bond Future	752.3300		0.7523	692.8600	0.6929	(7.905)	0	0	0
2015/02/26	R207	05/11/2015	7.75	Put	Bond Future	448.3400		0.4483	408.3600	0.4084	(8.917)	0	0	0
2015/02/26	R208	07/05/2015	8.01	Call	Bond Future	3,975.3700		3.9754	4,164.6800	4.1647	4.762	0	0	0
2015/02/26	R208	07/05/2015			Bond Future	7.1473		98.8822	7.1053	99.0793	(0.588)	0.0000	0.0000	60,921
2015/02/26	R208	07/05/2015	7.99	Call	Bond Future	3,889.5100		3.8895	4,078.1600	4.0782	4.850	0	0	0
2015/02/26	R208	07/05/2015	8.00	Call	Bond Future	3,932.4100		3.9324	4,121.3900	4.1214	4.806	0	0	0
2015/02/26	R208	07/05/2015	7.99	Put	Bond Future	37.3800		0.0374	28.9400	0.0289	(22.579)	0	0	0
2015/02/26	R208	07/05/2015	8.01	Put	Bond Future	34.0700		0.0341	26.2900	0.0263	(22.835)	0	0	0
2015/02/26	R208	07/05/2015	8.00	Put	Bond Future	35.6800		0.0357	27.5700	0.0276	(22.730)	0	0	0
2015/02/26	R208	06/08/2015			Bond Future	7.1771		100.5088	7.1331	100.7078	(0.613)	0.0000	0.0000	0
2015/02/26	R208	06/08/2015	8.00	Call	Bond Future	3,852.3200		3.8523	4,024.6300	4.0246	4.473	0	0	0
2015/02/26	R208	06/08/2015	8.01	Call	Bond Future	3,890.0000		3.8900	4,062.8500	4.0629	4.443	0	0	0
2015/02/26	R208	06/08/2015	8.85	Call	Bond Future	7,228.4500		7.2285	7,424.7600	7.4248	2.716	0	0	0
2015/02/26	R208	06/08/2015	7.99	Call	Bond Future	3,814.7300		3.8147	3,986.4800	3.9865	4.502	0	0	0
2015/02/26	R208	06/08/2015	8.01	Put	Bond Future	215.1000		0.2151	188.9400	0.1889	(12.162)	0	0	0
2015/02/26	R208	06/08/2015	8.00	Put	Bond Future	220.5300		0.2205	193.8300	0.1938	(12.107)	0	0	0
2015/02/26	R208	06/08/2015	7.99	Put	Bond Future	226.0900		0.2261	198.8300	0.1988	(12.057)	0	0	0
2015/02/26	R208	06/08/2015	8.85	Put	Bond Future	15.5400		0.0155	12.8400	0.0128	(17.375)	0	0	198
2015/02/26	R208	05/11/2015			Bond Future	7.1965		98.7802	7.1500	98.9829	(0.646)	0.0000	0.0000	0
2015/02/26	R208	05/11/2015	8.48	Call	Bond Future	5,559.7900		5.5598	5,744.7200	5.7447	3.326	0	0	0
2015/02/26	R208	05/11/2015	7.74	Put	Bond Future	670.7300		0.6707	615.1900	0.6152	(8.281)	0	0	0
2015/02/26	R208	05/11/2015	7.75	Call	Bond Future	3,032.1100		3.0321	3,179.9100	3.1799	4.874	0	0	0
2015/02/26	R208	05/11/2015	7.76	Call	Bond Future	3,063.3900		3.0634	3,211.9000	3.2119	4.848	0	0	0
2015/02/26	R208	05/11/2015	8.48	Put	Bond Future	163.6700		0.1637	145.9600	0.1460	(10.821)	0	0	2,200
2015/02/26	R208	05/11/2015	7.74	Call	Bond Future	3,000.9500		3.0010	3,148.0500	3.1481	4.902	0	0	0
2015/02/26	R208	05/11/2015	7.76	Put	Bond Future	648.7100		0.6487	594.5800	0.5946	(8.344)	0	0	0
2015/02/26	R208	05/11/2015	7.75	Put	Bond Future	659.6500		0.6597	604.8100	0.6048	(8.313)	0	0	0
2015/02/26	R209	07/05/2015			Bond Future	8.2064		81.3104	8.1346	81.9206	(0.876)	0.0000	0.0000	14,191
2015/02/26	R209	07/05/2015	8.99	Put	Bond Future	177.1100		0.1771	129.2800	0.1293	(27.006)	0	0	0
2015/02/26	R209	07/05/2015	7.30	Call	Bond Future	60.0100		0.0600	82.5700	0.0826	37.594	0	0	700
2015/02/26	R209	07/05/2015	8.30	Put	Bond Future	1,417.3300		1.4173	1,165.2800	1.1653	(17.783)	0	0	700

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
2015/02/26	R209	07/05/2015	9.01	Put	Bond Future	165.1000	0.1651	120.0900	0.1201	(27.262)	0	0	0
2015/02/26	R209	07/05/2015	8.99	Call	Bond Future	6,403.7400	6.4037	6,966.1700	6.9662	8.783	0	0	0
2015/02/26	R209	07/05/2015	9.00	Put	Bond Future	170.9900	0.1710	124.5900	0.1246	(27.136)	0	0	0
2015/02/26	R209	07/05/2015	9.00	Call	Bond Future	6,472.2900	6.4723	7,036.1500	7.0362	8.712	0	0	0
2015/02/26	R209	07/05/2015	7.30	Put	Bond Future	8,291.0000	8.2910	7,703.3000	7.7033	(7.088)	0	0	0
2015/02/26	R209	07/05/2015	8.30	Call	Bond Future	2,201.5100	2.2015	2,559.7200	2.5597	16.271	0	0	0
2015/02/26	R209	07/05/2015	9.01	Call	Bond Future	6,540.9600	6.5410	7,106.2100	7.1062	8.642	0	0	0
2015/02/26	R209	06/08/2015	8.99	Put	Bond Future	719.4400	0.7194	609.0200	0.6090	(15.348)	0	0	0
2015/02/26	R209	06/08/2015			Bond Future	8.2449	82.6479	8.1713	83.2671	(0.893)	0.0000	0.0000	0
2015/02/26	R209	06/08/2015	9.01	Put	Bond Future	691.4900	0.6915	584.5700	0.5846	(15.462)	0	0	0
2015/02/26	R209	06/08/2015	9.90	Call	Bond Future	12,303.8100	12.3038	12,905.6700	12.9057	4.892	0	0	0
2015/02/26	R209	06/08/2015	9.00	Call	Bond Future	6,665.7900	6.6658	7,176.3300	7.1763	7.659	0	0	0
2015/02/26	R209	06/08/2015	9.01	Call	Bond Future	6,726.3100	6.7263	7,238.6000	7.2386	7.616	0	0	0
2015/02/26	R209	06/08/2015	9.00	Put	Bond Future	705.3500	0.7053	596.6800	0.5967	(15.407)	0	0	0
2015/02/26	R209	06/08/2015	8.99	Call	Bond Future	6,605.3900	6.6054	7,114.1800	7.1142	7.703	0	0	0
2015/02/26	R209	06/08/2015	9.90	Put	Bond Future	81.3000	0.0813	63.9500	0.0639	(21.341)	0	0	2,914
2015/02/26	R209	05/11/2015	7.99	Put	Bond Future	4,731.0800	4.7311	4,359.6500	4.3596	(7.851)	0	0	0
2015/02/26	R209	05/11/2015			Bond Future	8.2785	80.8742	8.2030	81.5039	(0.912)	0.0000	0.0000	0
2015/02/26	R209	05/11/2015	8.01	Put	Bond Future	4,624.9000	4.6249	4,258.5000	4.2585	(7.922)	0	0	0
2015/02/26	R209	05/11/2015	7.99	Call	Bond Future	2,284.3800	2.2844	2,542.6500	2.5426	11.306	0	0	0
2015/02/26	R209	05/11/2015	8.00	Put	Bond Future	4,677.6400	4.6776	4,308.7300	4.3087	(7.887)	0	0	0
2015/02/26	R209	05/11/2015	8.00	Call	Bond Future	2,317.6100	2.3176	2,578.4000	2.5784	11.253	0	0	0
2015/02/26	R209	05/11/2015	8.01	Call	Bond Future	2,351.4000	2.3514	2,614.7000	2.6147	11.198	0	0	0
2015/02/26	R210	07/05/2015			Bond Future	174.6964	174.6964	174.6641	174.6641	(0.018)	0.0000	0.0000	583
2015/02/26	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R210	07/05/2015	176.99	Put	Bond Future	2,293.5700	2.2936	2,325.8600	2.3259	1.408	0	0	0
2015/02/26	R210	07/05/2015	177.01	Put	Bond Future	2,313.5700	2.3136	2,345.8600	2.3459	1.396	0	0	0
2015/02/26	R210	07/05/2015	177.00	Put	Bond Future	2,303.5700	2.3036	2,335.8600	2.3359	1.402	0	0	0
2015/02/26	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R210	06/08/2015			Bond Future	177.5835	177.5835	177.5488	177.5488	(0.020)	0.0000	0.0000	0
2015/02/26	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R210	06/08/2015	178.99	Put	Bond Future	1,406.4500	1.4065	1,441.1900	1.4412	2.470	0	0	0
2015/02/26	R210	06/08/2015	179.01	Put	Bond Future	1,426.4500	1.4265	1,461.1900	1.4612	2.435	0	0	0
2015/02/26	R210	06/08/2015	179.00	Put	Bond Future	1,416.4500	1.4165	1,451.1900	1.4512	2.453	0	0	0
2015/02/26	R211	07/05/2015	134.99	Put	Bond Future	3,200.5800	3.2006	3,225.5100	3.2255	0.779	0	0	0
2015/02/26	R211	07/05/2015			Bond Future	131.7894	131.7894	131.7645	131.7645	(0.019)	0.0000	0.0000	1,120
2015/02/26	R211	07/05/2015	135.01	Put	Bond Future	3,220.5800	3.2206	3,245.5100	3.2455	0.774	0	0	0
2015/02/26	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R211	07/05/2015	135.00	Put	Bond Future	3,210.5800	3.2106	3,235.5100	3.2355	0.776	0	0	0
2015/02/26	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R211	06/08/2015			Bond Future	132.3353	132.3353	132.3084	132.3084	(0.020)	0.0000	0.0000	0
2015/02/26	R211	06/08/2015	134.99	Put	Bond Future	2,654.7000	2.6547	2,681.6000	2.6816	1.013	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
2015/02/26	R211	06/08/2015	135.01	Put	Bond Future	2,674.7000		2.6747	2,701.6000	2.7016	1.006	0	0	0
2015/02/26	R211	06/08/2015	134.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R211	06/08/2015	135.00	Put	Bond Future	2,664.7000		2.6647	2,691.6000	2.6916	1.009	0	0	0
2015/02/26	R211	06/08/2015	135.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R211	06/08/2015	135.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R212	07/05/2015	141.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R212	07/05/2015			Bond Future	137.2893		137.2893	137.5239	137.5239	0.171	0.0000	0.0000	1,145
2015/02/26	R212	07/05/2015	140.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R212	07/05/2015	141.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R212	07/05/2015	140.99	Put	Bond Future	3,700.7200		3.7007	3,466.1400	3.4661	(6.339)	0	0	0
2015/02/26	R212	07/05/2015	141.01	Put	Bond Future	3,720.7200		3.7207	3,486.1400	3.4861	(6.305)	0	0	0
2015/02/26	R212	07/05/2015	141.00	Put	Bond Future	3,710.7200		3.7107	3,476.1400	3.4761	(6.322)	0	0	0
2015/02/26	R212	06/08/2015	141.01	Put	Bond Future	3,243.2500		3.2432	3,006.4300	3.0064	(7.302)	0	0	0
2015/02/26	R212	06/08/2015			Bond Future	137.7667		137.7667	138.0036	138.0036	0.172	0.0000	0.0000	0
2015/02/26	R212	06/08/2015	141.00	Put	Bond Future	3,233.2500		3.2332	2,996.4300	2.9964	(7.325)	0	0	0
2015/02/26	R212	06/08/2015	140.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R212	06/08/2015	141.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R212	06/08/2015	141.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R212	06/08/2015	140.99	Put	Bond Future	3,223.2500		3.2232	2,986.4300	2.9864	(7.347)	0	0	0
2015/02/26	R213	07/05/2015	8.74	Call	Bond Future	5,248.9600		5.2490	5,850.9200	5.8509	11.468	0	0	0
2015/02/26	R213	07/05/2015	8.75	Put	Bond Future	257.0600		0.2571	182.7900	0.1828	(28.892)	0	0	0
2015/02/26	R213	07/05/2015			Bond Future	8.1082		91.5972	8.0260	92.2757	(1.014)	0.0000	0.0000	15,666
2015/02/26	R213	07/05/2015	8.75	Call	Bond Future	5,315.6400		5.3156	5,919.8100	5.9198	11.366	0	0	0
2015/02/26	R213	07/05/2015	8.76	Call	Bond Future	5,382.4900		5.3825	5,988.8200	5.9888	11.265	0	0	0
2015/02/26	R213	07/05/2015	8.74	Put	Bond Future	266.0800		0.2661	189.6000	0.1896	(28.743)	0	0	0
2015/02/26	R213	07/05/2015	8.76	Put	Bond Future	248.3100		0.2483	176.2000	0.1762	(29.040)	0	0	0
2015/02/26	R213	06/08/2015			Bond Future	8.1490		93.1035	8.0646	93.7918	(1.036)	0.0000	0.0000	0
2015/02/26	R213	06/08/2015	8.49	Put	Bond Future	1,436.5900		1.4366	1,219.2300	1.2192	(15.130)	0	0	0
2015/02/26	R213	06/08/2015	8.51	Put	Bond Future	1,385.6600		1.3857	1,174.1300	1.1741	(15.266)	0	0	0
2015/02/26	R213	06/08/2015	8.49	Call	Bond Future	4,142.1600		4.1422	4,613.1400	4.6131	11.370	0	0	0
2015/02/26	R213	06/08/2015	8.50	Put	Bond Future	1,410.9400		1.4109	1,196.5000	1.1965	(15.198)	0	0	0
2015/02/26	R213	06/08/2015	8.50	Call	Bond Future	4,194.1200		4.1941	4,668.0200	4.6680	11.299	0	0	0
2015/02/26	R213	06/08/2015	8.51	Call	Bond Future	4,246.3500		4.2463	4,723.1600	4.7232	11.229	0	0	0
2015/02/26	R213	05/11/2015	7.76	Call	Bond Future	1,733.5500		1.7335	1,981.3600	1.9814	14.295	0	0	0
2015/02/26	R213	05/11/2015			Bond Future	8.1867		91.1068	8.0998	91.8069	(1.062)	0.0000	0.0000	0
2015/02/26	R213	05/11/2015	7.74	Call	Bond Future	1,678.6900		1.6787	1,921.0200	1.9210	14.436	0	0	0
2015/02/26	R213	05/11/2015	7.75	Call	Bond Future	1,705.9700		1.7060	1,951.0500	1.9510	14.366	0	0	0
2015/02/26	R213	05/11/2015	7.74	Put	Bond Future	5,358.9000		5.3589	4,901.1700	4.9012	(8.541)	0	0	0
2015/02/26	R213	05/11/2015	7.76	Put	Bond Future	5,244.5300		5.2445	4,792.2800	4.7923	(8.623)	0	0	0
2015/02/26	R213	05/11/2015	7.75	Put	Bond Future	5,301.5100		5.3015	4,846.5300	4.8465	(8.582)	0	0	0
2015/02/26	R214	07/05/2015			Bond Future	8.2335		82.8449	8.1618	83.4980	(0.871)	0.0000	0.0000	15,271
2015/02/26	R214	07/05/2015	9.15	Call	Bond Future	7,782.8700		7.7829	8,400.1200	8.4001	7.931	0	0	0
2015/02/26	R214	07/05/2015	9.16	Call	Bond Future	7,855.4100		7.8554	8,473.7600	8.4738	7.872	0	0	0
2015/02/26	R214	07/05/2015	9.14	Put	Bond Future	132.1400		0.1321	95.1200	0.0951	(28.016)	0	0	0
2015/02/26	R214	07/05/2015	9.16	Put	Bond Future	123.1200		0.1231	88.3200	0.0883	(28.265)	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
2015/02/26	R214	07/05/2015	9.15	Put	Bond Future	127.5600	0.1276	91.6600	0.0917	(28.144)	0	0	0
2015/02/26	R214	07/05/2015	9.14	Call	Bond Future	7,710.3400	7.7103	8,326.4700	8.3265	7.991	0	0	0
2015/02/26	R214	06/08/2015	8.76	Put	Bond Future	1,248.8800	1.2489	1,075.5800	1.0756	(13.876)	0	0	0
2015/02/26	R214	06/08/2015			Bond Future	8.2697	84.2072	8.1963	84.8700	(0.888)	0.0000	0.0000	0
2015/02/26	R214	06/08/2015	8.75	Put	Bond Future	1,272.0200	1.2720	1,096.2600	1.0963	(13.817)	0	0	0
2015/02/26	R214	06/08/2015	8.74	Call	Bond Future	5,343.6600	5.3437	5,828.2000	5.8282	9.068	0	0	0
2015/02/26	R214	06/08/2015	8.75	Call	Bond Future	5,402.6700	5.4027	5,889.7000	5.8897	9.015	0	0	0
2015/02/26	R214	06/08/2015	8.76	Call	Bond Future	5,461.9100	5.4619	5,951.4000	5.9514	8.962	0	0	0
2015/02/26	R214	06/08/2015	8.74	Put	Bond Future	1,295.5200	1.2955	1,117.2700	1.1173	(13.759)	0	0	0
2015/02/26	R214	05/11/2015			Bond Future	8.3030	82.3158	8.2278	82.9898	(0.906)	0.0000	0.0000	0
2015/02/26	R214	05/11/2015	7.99	Put	Bond Future	5,231.5100	5.2315	4,827.9100	4.8279	(7.715)	0	0	0
2015/02/26	R214	05/11/2015	8.00	Put	Bond Future	5,172.7400	5.1727	4,771.8300	4.7718	(7.750)	0	0	0
2015/02/26	R214	05/11/2015	8.01	Put	Bond Future	5,114.1700	5.1142	4,715.9600	4.7160	(7.786)	0	0	0
2015/02/26	R214	05/11/2015	7.99	Call	Bond Future	2,367.4200	2.3674	2,637.8400	2.6378	11.423	0	0	0
2015/02/26	R214	05/11/2015	8.00	Call	Bond Future	2,402.6300	2.4026	2,675.7400	2.6757	11.367	0	0	0
2015/02/26	R214	05/11/2015	8.01	Call	Bond Future	2,437.8700	2.4379	2,713.6800	2.7137	11.314	0	0	0
2015/02/26	R214	04/02/2016			Bond Future	8.3273	83.8014	8.2503	84.4866	(0.924)	0.0000	0.0000	4,420
2015/02/26	R214	04/02/2016	7.99	Put	Bond Future	5,913.3400	5.9133	5,511.2600	5.5113	(6.800)	0	0	0
2015/02/26	R214	04/02/2016	8.00	Call	Bond Future	2,876.2600	2.8763	3,161.7700	3.1618	9.926	0	0	0
2015/02/26	R214	04/02/2016	8.01	Call	Bond Future	2,912.1800	2.9122	3,200.0600	3.2001	9.885	0	0	0
2015/02/26	R214	04/02/2016	7.99	Call	Bond Future	2,840.6000	2.8406	3,123.7400	3.1237	9.968	0	0	0
2015/02/26	R214	04/02/2016	8.01	Put	Bond Future	5,797.5900	5.7976	5,400.2500	5.4002	(6.854)	0	0	0
2015/02/26	R214	04/02/2016	8.00	Put	Bond Future	5,855.2500	5.8552	5,455.5400	5.4555	(6.827)	0	0	0
2015/02/26	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R248	07/05/2015			Bond Future	8.2893	106.8855	8.2175	107.7333	(0.866)	0.0000	0.0000	34,258
2015/02/26	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R248	07/05/2015	9.26	Call	Bond Future	10,398.2000	10.3982	11,246.0000	11.2460	8.153	0	0	0
2015/02/26	R248	07/05/2015	9.24	Call	Bond Future	10,202.4000	10.2024	11,050.2000	11.0502	8.310	0	0	0
2015/02/26	R248	07/05/2015	9.25	Call	Bond Future	10,300.3900	10.3004	11,148.1900	11.1482	8.231	0	0	0
2015/02/26	R248	06/08/2015	8.76	Call	Bond Future	4,835.8000	4.8358	5,696.0300	5.6960	17.789	0	0	0
2015/02/26	R248	06/08/2015			Bond Future	8.3265	108.6432	8.2531	109.5034	(0.883)	0.0000	0.0000	745
2015/02/26	R248	06/08/2015	8.74	Call	Bond Future	4,621.2800	4.6213	5,481.5100	5.4815	18.615	0	0	0
2015/02/26	R248	06/08/2015	8.75	Call	Bond Future	4,728.6400	4.7286	5,588.8700	5.5889	18.192	0	0	0
2015/02/26	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R248	05/11/2015	8.01	Put	Bond Future	4,184.8000	4.1848	3,309.9000	3.3099	(20.907)	0	0	0
2015/02/26	R248	05/11/2015			Bond Future	8.3609	106.0186	8.2855	106.8935	(0.901)	0.0000	0.0000	0
2015/02/26	R248	05/11/2015	8.00	Put	Bond Future	4,308.2600	4.3083	3,433.3600	3.4334	(20.308)	0	0	0
2015/02/26	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/26	R248	05/11/2015	7.99	Put	Bond Future	4,431.9700	4.4320	3,557.0700	3.5571	(19.741)	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											416999	