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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/02/2015 TO 20/02/2015

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
2015/02/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	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
2015/02/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2025	07/05/2015			Bond Future	118.6295	118.6295	118.5083	118.5083	(0.102)	0.0000	0.0000	16
2015/02/20	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2025	07/05/2015	120.99	Put	Bond Future	2,360.5100	2.3605	2,481.7100	2.4817	5.134	0	0	0
2015/02/20	2025	07/05/2015	121.01	Put	Bond Future	2,380.5100	2.3805	2,501.7100	2.5017	5.091	0	0	0
2015/02/20	2025	07/05/2015	121.00	Put	Bond Future	2,370.5100	2.3705	2,491.7100	2.4917	5.113	0	0	0
2015/02/20	2025	06/08/2015	120.99	Put	Bond Future	1,567.3400	1.5673	1,690.9800	1.6910	7.889	0	0	0
2015/02/20	2025	06/08/2015			Bond Future	119.4227	119.4227	119.2990	119.2990	(0.104)	0.0000	0.0000	0
2015/02/20	2025	06/08/2015	121.01	Put	Bond Future	1,587.3400	1.5873	1,710.9800	1.7110	7.789	0	0	0
2015/02/20	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2025	06/08/2015	121.00	Put	Bond Future	1,577.3400	1.5773	1,700.9800	1.7010	7.839	0	0	0
2015/02/20	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2030	07/05/2015			Bond Future	8.0612	101.6907	8.1017	101.3473	0.502	0.0000	0.0000	5,775
2015/02/20	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2030	07/05/2015	8.74	Call	Bond Future	5,543.2600	5.5433	5,199.8100	5.1998	(6.196)	0	0	0
2015/02/20	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2030	07/05/2015	8.75	Call	Bond Future	5,621.6300	5.6216	5,278.1800	5.2782	(6.109)	0	0	0
2015/02/20	2030	07/05/2015	8.76	Call	Bond Future	5,699.9000	5.6999	5,356.4500	5.3564	(6.026)	0	0	0
2015/02/20	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2030	06/08/2015			Bond Future	8.1061	99.3616	8.1480	99.0120	0.516	0.0000	0.0000	0
2015/02/20	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2030	06/08/2015	7.74	Put	Bond Future	3,134.1500	3.1342	3,483.7600	3.4838	11.155	0	0	0
2015/02/20	2030	06/08/2015	7.76	Put	Bond Future	2,959.4100	2.9594	3,309.0200	3.3090	11.814	0	0	0
2015/02/20	2030	06/08/2015	7.75	Put	Bond Future	3,046.7300	3.0467	3,396.3400	3.3963	11.475	0	0	0
2015/02/20	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2032	07/05/2015			Bond Future	8.2159	101.2408	8.2563	100.8751	0.492	0.0000	0.0000	18
2015/02/20	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2032	07/05/2015	8.50	Call	Bond Future	2,529.0800	2.5291	2,163.4300	2.1634	(14.458)	0	0	0
2015/02/20	2032	07/05/2015	8.51	Call	Bond Future	2,616.3900	2.6164	2,250.7400	2.2507	(13.975)	0	0	0
2015/02/20	2032	07/05/2015	8.49	Call	Bond Future	2,441.6500	2.4416	2,076.0000	2.0760	(14.976)	0	0	0
2015/02/20	2032	06/08/2015	8.50	Call	Bond Future	2,114.4200	2.1144	1,742.2000	1.7422	(17.604)	0	0	0
2015/02/20	2032	06/08/2015			Bond Future	8.2601	102.9133	8.3018	102.5411	0.505	0.0000	0.0000	0
2015/02/20	2032	06/08/2015	8.51	Call	Bond Future	2,201.1500	2.2012	1,828.9300	1.8289	(16.910)	0	0	0

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2015/02/20	2032	06/08/2015	8.49	Call	Bond Future	2,027.5800	2.0276	1,655.3600	1.6554	(18.358)	0	0	0
2015/02/20	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2032	05/11/2015			Bond Future	8.2995	100.4706	8.3423	100.0927	0.516	0.0000	0.0000	0
2015/02/20	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2032	05/11/2015	7.99	Put	Bond Future	2,792.4000	2.7924	3,170.3400	3.1703	13.535	0	0	0
2015/02/20	2032	05/11/2015	8.01	Put	Bond Future	2,608.5600	2.6086	2,986.5000	2.9865	14.488	0	0	0
2015/02/20	2032	05/11/2015	8.00	Put	Bond Future	2,700.4200	2.7004	3,078.3600	3.0784	13.996	0	0	0
2015/02/20	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2037	07/05/2015			Bond Future	8.2639	104.7152	8.3043	104.3042	0.489	0.0000	0.0000	32,860
2015/02/20	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2037	07/05/2015	9.01	Call	Bond Future	7,192.5600	7.1926	6,781.5500	6.7815	(5.714)	0	0	0
2015/02/20	2037	07/05/2015	8.99	Call	Bond Future	7,010.2300	7.0102	6,599.2200	6.5992	(5.863)	0	0	0
2015/02/20	2037	07/05/2015	9.00	Call	Bond Future	7,101.4600	7.1015	6,690.4500	6.6904	(5.788)	0	0	0
2015/02/20	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2037	06/08/2015			Bond Future	8.3075	102.1856	8.3491	101.7673	0.501	0.0000	0.0000	1,954
2015/02/20	2037	06/08/2015	8.75	Call	Bond Future	4,316.6000	4.3166	3,898.2900	3.8983	(9.691)	0	0	0
2015/02/20	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2037	06/08/2015	8.76	Call	Bond Future	4,410.8300	4.4108	3,992.5200	3.9925	(9.484)	0	0	0
2015/02/20	2037	06/08/2015	8.74	Call	Bond Future	4,222.2300	4.2222	3,803.9200	3.8039	(9.907)	0	0	0
2015/02/20	2037	05/11/2015	7.99	Put	Bond Future	3,620.4500	3.6205	4,045.3400	4.0453	11.736	0	0	0
2015/02/20	2037	05/11/2015	8.01	Put	Bond Future	3,409.8600	3.4099	3,834.7500	3.8348	12.461	0	0	0
2015/02/20	2037	05/11/2015			Bond Future	8.3427	103.8876	8.3853	103.4627	0.511	0.0000	0.0000	0
2015/02/20	2037	05/11/2015	8.00	Put	Bond Future	3,515.0700	3.5151	3,939.9600	3.9400	12.088	0	0	0
2015/02/20	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2038	07/05/2015	126.99	Put	Bond Future	1,329.4600	1.3295	1,344.9500	1.3450	1.165	0	0	0
2015/02/20	2038	07/05/2015			Bond Future	125.6605	125.6605	125.6450	125.6450	(0.012)	0.0000	0.0000	3,261
2015/02/20	2038	07/05/2015	127.00	Put	Bond Future	1,339.4600	1.3395	1,354.9500	1.3550	1.156	0	0	0
2015/02/20	2038	07/05/2015	127.01	Put	Bond Future	1,349.4600	1.3495	1,364.9500	1.3650	1.148	0	0	0
2015/02/20	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2038	06/08/2015			Bond Future	126.4236	126.4236	126.4072	126.4072	(0.013)	0.0000	0.0000	0
2015/02/20	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2038	06/08/2015	127.99	Put	Bond Future	1,566.3600	1.5664	1,582.7800	1.5828	1.048	0	0	0
2015/02/20	2038	06/08/2015	128.01	Put	Bond Future	1,586.3600	1.5864	1,602.7800	1.6028	1.035	0	0	0
2015/02/20	2038	06/08/2015	128.00	Put	Bond Future	1,576.3600	1.5764	1,592.7800	1.5928	1.042	0	0	0

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2015/02/20	2044	07/05/2015			Bond Future	8.3371	106.8979	8.3724	106.5021	0.423	0.0000	0.0000	9,494
2015/02/20	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2044	07/05/2015	9.01	Call	Bond Future	7,136.4800	7.1365	6,740.6600	6.7407	(5.546)	0	0	0
2015/02/20	2044	07/05/2015	8.99	Call	Bond Future	6,936.4000	6.9364	6,540.5800	6.5406	(5.706)	0	0	0
2015/02/20	2044	07/05/2015	9.00	Call	Bond Future	7,036.5200	7.0365	6,640.7000	6.6407	(5.625)	0	0	0
2015/02/20	2044	06/08/2015	8.76	Call	Bond Future	4,103.7000	4.1037	3,700.7700	3.7008	(9.819)	0	0	0
2015/02/20	2044	06/08/2015			Bond Future	8.3790	104.2791	8.4153	103.8762	0.433	0.0000	0.0000	0
2015/02/20	2044	06/08/2015	8.74	Call	Bond Future	3,895.0800	3.8951	3,492.1500	3.4921	(10.345)	0	0	0
2015/02/20	2044	06/08/2015	8.75	Call	Bond Future	3,999.4800	3.9995	3,596.5500	3.5965	(10.075)	0	0	0
2015/02/20	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2044	05/11/2015			Bond Future	8.4131	106.0159	8.4503	105.6068	0.441	0.0000	0.0000	0
2015/02/20	2044	05/11/2015	8.24	Put	Bond Future	1,943.1300	1.9431	2,352.2100	2.3522	21.053	0	0	0
2015/02/20	2044	05/11/2015	8.26	Put	Bond Future	1,715.5700	1.7156	2,124.6500	2.1247	23.845	0	0	0
2015/02/20	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2044	05/11/2015	8.25	Put	Bond Future	1,829.2400	1.8292	2,238.3200	2.2383	22.363	0	0	0
2015/02/20	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2046	07/05/2015			Bond Future	125.9417	125.9417	125.6450	125.6450	(0.236)	0.0000	0.0000	5,889
2015/02/20	2046	07/05/2015	126.99	Put	Bond Future	1,048.3000	1.0483	1,345.0200	1.3450	28.305	0	0	0
2015/02/20	2046	07/05/2015	127.01	Put	Bond Future	1,068.3000	1.0683	1,365.0200	1.3650	27.775	0	0	0
2015/02/20	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2046	07/05/2015	127.00	Put	Bond Future	1,058.3000	1.0583	1,355.0200	1.3550	28.037	0	0	0
2015/02/20	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2046	06/08/2015	129.01	Put	Bond Future	977.9600	0.9780	1,279.9100	1.2799	30.875	0	0	0
2015/02/20	2046	06/08/2015			Bond Future	128.0320	128.0320	127.7301	127.7301	(0.236)	0.0000	0.0000	0
2015/02/20	2046	06/08/2015	129.00	Put	Bond Future	967.9600	0.9680	1,269.9100	1.2699	31.194	0	0	0
2015/02/20	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2046	06/08/2015	128.99	Put	Bond Future	957.9600	0.9580	1,259.9100	1.2599	31.520	0	0	0
2015/02/20	2050	07/05/2015	135.01	Put	Bond Future	234.5000	0.2345	745.1400	0.7451	217.757	0	0	0
2015/02/20	2050	07/05/2015			Bond Future	134.7755	134.7755	134.2649	134.2649	(0.379)	0.0000	0.0000	2,753
2015/02/20	2050	07/05/2015	135.00	Put	Bond Future	224.5000	0.2245	735.1400	0.7351	227.457	0	0	0
2015/02/20	2050	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2050	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2050	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2050	07/05/2015	134.99	Put	Bond Future	214.5000	0.2145	725.1400	0.7251	238.061	0	0	0
2015/02/20	2050	06/08/2015			Bond Future	135.5402	135.5402	135.0206	135.0206	(0.383)	0.0000	0.0000	0
2015/02/20	2050	06/08/2015	136.99	Put	Bond Future	1,449.7800	1.4498	1,969.3600	1.9694	35.839	0	0	0
2015/02/20	2050	06/08/2015	137.01	Put	Bond Future	1,469.7800	1.4698	1,989.3600	1.9894	35.351	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
2015/02/20	2050	06/08/2015	137.00	Put	Bond Future	1,459.7800	1.4598	1,979.3600	1.9794	35.593	0	0	0
2015/02/20	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	AL12	07/05/2015			Index Future	565.6330	565.6330	563.5050	563.5050	(0.376)	0.0000	0.0000	0
2015/02/20	AL37	07/05/2015			Index Future	461.8450	461.8450	461.3020	461.3020	(0.118)	0.0000	0.0000	119
2015/02/20	AL37	06/08/2015			Index Future	469.3920	469.3920	468.8380	468.8380	(0.118)	0.0000	0.0000	0
2015/02/20	AL7T	07/05/2015			Index Future	551.4870	551.4870	550.3110	550.3110	(0.213)	0.0000	0.0000	3
2015/02/20	AL7T	06/08/2015			Index Future	560.4990	560.4990	559.3010	559.3010	(0.214)	0.0000	0.0000	0
2015/02/20	ALBI	07/05/2015			Index Future	503.8540	503.8540	502.6710	502.6710	(0.235)	0.0000	0.0000	618
2015/02/20	ALBI	06/08/2015			Index Future	512.0880	512.0880	510.8820	510.8820	(0.236)	0.0000	0.0000	10
2015/02/20	ALBI	05/11/2015			Index Future	520.6980	520.6980	519.4750	519.4750	(0.235)	0.0000	0.0000	0
2015/02/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	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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2015/02/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/02/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	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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2015/02/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/20	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	EL28	07/05/2015			Bond Future	122.5567	122.5567	122.5426	122.5426	(0.011)	0.0000	0.0000	0
2015/02/20	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	EL28	07/05/2015	124.99	Put	Bond Future	2,433.2700	2.4333	2,447.3500	2.4474	0.579	0	0	0
2015/02/20	EL28	07/05/2015	125.01	Put	Bond Future	2,453.2700	2.4533	2,467.3500	2.4674	0.574	0	0	0
2015/02/20	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	EL28	07/05/2015	125.00	Put	Bond Future	2,443.2700	2.4433	2,457.3500	2.4574	0.576	0	0	0
2015/02/20	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	EL28	06/08/2015			Bond Future	124.5913	124.5913	124.5764	124.5764	(0.012)	0.0000	0.0000	0
2015/02/20	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	EL28	06/08/2015	124.99	Put	Bond Future	398.6700	0.3987	413.5900	0.4136	3.742	0	0	0
2015/02/20	EL28	06/08/2015	125.01	Put	Bond Future	418.6700	0.4187	433.5900	0.4336	3.564	0	0	0
2015/02/20	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	EL28	06/08/2015	125.00	Put	Bond Future	408.6700	0.4087	423.5900	0.4236	3.651	0	0	0
2015/02/20	ES33	07/05/2015			Bond Future	9.1499	86.6264	9.1901	86.3124	0.439	0.0000	0.0000	6,576
2015/02/20	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	ES33	07/05/2015	9.76	Call	Bond Future	4,586.9600	4.5870	4,273.0000	4.2730	(6.845)	0	0	0
2015/02/20	ES33	07/05/2015	9.74	Call	Bond Future	4,442.5700	4.4426	4,128.6100	4.1286	(7.067)	0	0	0
2015/02/20	ES33	07/05/2015	9.75	Call	Bond Future	4,514.8100	4.5148	4,200.8500	4.2008	(6.954)	0	0	0
2015/02/20	ES33	06/08/2015			Bond Future	9.2179	88.0572	9.2594	87.7377	0.450	0.0000	0.0000	0
2015/02/20	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	ES33	06/08/2015	9.61	Call	Bond Future	2,951.4900	2.9515	2,631.9600	2.6320	(10.826)	0	0	0
2015/02/20	ES33	06/08/2015	9.59	Call	Bond Future	2,804.6900	2.8047	2,485.1600	2.4852	(11.393)	0	0	0
2015/02/20	ES33	06/08/2015	9.60	Call	Bond Future	2,878.1400	2.8781	2,558.6100	2.5586	(11.102)	0	0	0
2015/02/20	ES33	05/11/2015	9.00	Put	Bond Future	2,198.5900	2.1986	2,523.0300	2.5230	14.757	0	0	0
2015/02/20	ES33	05/11/2015			Bond Future	9.2826	85.7348	9.3253	85.4103	0.459	0.0000	0.0000	0
2015/02/20	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	ES33	05/11/2015	8.99	Put	Bond Future	2,277.9200	2.2779	2,602.3600	2.6024	14.243	0	0	0
2015/02/20	ES33	05/11/2015	9.01	Put	Bond Future	2,119.3600	2.1194	2,443.8000	2.4438	15.308	0	0	0
2015/02/20	GOVI	07/05/2015	449.99	Call	GOVI	498,860.0000	49.8860	487,580.0000	48.7580	(2.261)	0	0	0
2015/02/20	GOVI	07/05/2015			GOVI	499.8760	499.8760	498.7480	498.7480	(0.226)	0.0000	0.0000	457
2015/02/20	GOVI	07/05/2015	450.00	Call	GOVI	498,760.0000	49.8760	487,480.0000	48.7480	(2.262)	0	0	0
2015/02/20	GOVI	07/05/2015	450.01	Call	GOVI	498,660.0000	49.8660	487,380.0000	48.7380	(2.262)	0	0	0
2015/02/20	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	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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2015/02/20	GOVI	06/08/2015			GOVI	508.0450	508.0450	506.8960	506.8960	(0.226)	0.0000	0.0000	29
2015/02/20	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	GOVI	06/08/2015	499.99	Call	GOVI	80,550.0000	8.0550	69,060.0000	6.9060	(14.264)	0	0	0
2015/02/20	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	GOVI	06/08/2015	500.00	Call	GOVI	80,450.0000	8.0450	68,960.0000	6.8960	(14.282)	0	0	0
2015/02/20	GOVI	06/08/2015	500.01	Call	GOVI	80,350.0000	8.0350	68,860.0000	6.8860	(14.300)	0	0	0
2015/02/20	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	GOVI	05/11/2015			GOVI	516.5870	516.5870	515.4210	515.4210	(0.226)	0.0000	0.0000	0
2015/02/20	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	GOVI	05/11/2015	529.99	Put	GOVI	134,030.0000	13.4030	145,690.0000	14.5690	8.700	0	0	0
2015/02/20	GOVI	05/11/2015	530.01	Put	GOVI	134,230.0000	13.4230	145,890.0000	14.5890	8.687	0	0	0
2015/02/20	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	GOVI	05/11/2015	530.00	Put	GOVI	134,130.0000	13.4130	145,790.0000	14.5790	8.693	0	0	0
2015/02/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/02/20	IGOV	07/05/2015			Index Future	225.0490	225.0490	224.9290	224.9290	(0.053)	0.0000	0.0000	1,076
2015/02/20	IGOV	06/08/2015			Index Future	228.7440	228.7440	228.6220	228.6220	(0.053)	0.0000	0.0000	100
2015/02/20	IGOV	05/11/2015			Index Future	232.6090	232.6090	232.4850	232.4850	(0.053)	0.0000	0.0000	0
2015/02/20	ILBI	07/05/2015			Index Future	609.4070	609.4070	609.0770	609.0770	(0.054)	0.0000	0.0000	0
2015/02/20	ILBI	06/08/2015			Index Future	619.4040	619.4040	619.0670	619.0670	(0.054)	0.0000	0.0000	159
2015/02/20	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/02/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/02/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/02/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/02/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/02/20	JBAF	18/03/2015			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	2,850
2015/02/20	JBAF	15/04/2015			Jibar Tradeable Future	6.1300	93.8700	6.1300	93.8700	0.000	0.0000	0.0000	0
2015/02/20	JBAF	20/05/2015			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	0
2015/02/20	JBAF	17/06/2015			Jibar Tradeable Future	6.1800	93.8200	6.1800	93.8200	0.000	0.0000	0.0000	5,000
2015/02/20	JBAF	15/07/2015			Jibar Tradeable Future	6.2200	93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2015/02/20	JBAF	19/08/2015			Jibar Tradeable Future	6.2450	93.7550	6.2450	93.7550	0.000	0.0000	0.0000	0
2015/02/20	JBAF	16/09/2015			Jibar Tradeable Future	6.2400	93.7600	6.2400	93.7600	0.000	0.0000	0.0000	0
2015/02/20	JBAF	15/12/2015			Jibar Tradeable Future	6.3900	93.6100	6.3900	93.6100	0.000	0.0000	0.0000	0
2015/02/20	JBAF	16/03/2016			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/02/20	JBAF	15/06/2016			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2015/02/20	JBAF	21/09/2016			Jibar Tradeable Future	6.8700	93.1300	6.8700	93.1300	0.000	0.0000	0.0000	0
2015/02/20	JBAF	21/12/2016			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0

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2015/02/20	R023	07/05/2015	8.14	Call	Bond Future	4,284.5500	4.2845	4,143.5500	4.1436	(3.291)	0	0	0
2015/02/20	R023	07/05/2015	8.15	Put	Bond Future	103.4700	0.1035	112.3200	0.1123	8.553	0	0	0
2015/02/20	R023	07/05/2015			Bond Future	7.4155	103.4756	7.4409	103.3255	0.343	0.0000	0.0000	14,434
2015/02/20	R023	07/05/2015	8.15	Call	Bond Future	4,336.4700	4.3365	4,195.1500	4.1951	(3.259)	0	0	0
2015/02/20	R023	07/05/2015	8.16	Call	Bond Future	4,388.5200	4.3885	4,246.8700	4.2469	(3.228)	0	0	0
2015/02/20	R023	07/05/2015	8.14	Put	Bond Future	107.6700	0.1077	116.8400	0.1168	8.517	0	0	0
2015/02/20	R023	07/05/2015	8.16	Put	Bond Future	99.4300	0.0994	107.9500	0.1080	8.569	0	0	0
2015/02/20	R023	06/08/2015	9.07	Put	Bond Future	30.9500	0.0310	33.2900	0.0333	7.561	0	0	911
2015/02/20	R023	06/08/2015	8.24	Call	Bond Future	4,771.0400	4.7710	4,637.8300	4.6378	(2.792)	0	0	0
2015/02/20	R023	06/08/2015			Bond Future	7.4488	105.1845	7.4754	105.0313	0.358	0.0000	0.0000	0
2015/02/20	R023	06/08/2015	9.07	Call	Bond Future	8,853.8300	8.8538	8,702.9500	8.7029	(1.704)	0	0	0
2015/02/20	R023	06/08/2015	8.26	Put	Bond Future	323.9100	0.3239	343.1300	0.3431	5.934	0	0	0
2015/02/20	R023	06/08/2015	8.25	Put	Bond Future	331.5600	0.3316	351.1600	0.3512	5.911	0	0	0
2015/02/20	R023	06/08/2015	8.24	Put	Bond Future	339.3600	0.3394	359.3700	0.3594	5.896	0	0	0
2015/02/20	R023	06/08/2015	8.25	Call	Bond Future	4,817.6900	4.8177	4,684.0700	4.6841	(2.774)	0	0	0
2015/02/20	R023	06/08/2015	8.26	Call	Bond Future	4,864.4400	4.8644	4,730.4400	4.7304	(2.755)	0	0	0
2015/02/20	R186	07/05/2015	7.40	Call	Bond Future	877.5800	0.8776	774.4800	0.7745	(11.748)	0	0	0
2015/02/20	R186	07/05/2015			Bond Future	7.6526	125.7283	7.6882	125.4195	0.465	7.6817	7.6817	33,614
2015/02/20	R186	07/05/2015	7.50	Put	Bond Future	2,521.8600	2.5219	2,704.0200	2.7040	7.223	0	0	4,229
2015/02/20	R186	07/05/2015	8.25	Call	Bond Future	5,353.8700	5.3539	5,080.5700	5.0806	(5.105)	0	0	0
2015/02/20	R186	07/05/2015	7.80	Put	Bond Future	1,216.9600	1.2170	1,327.3900	1.3274	9.074	0	0	300
2015/02/20	R186	07/05/2015	7.45	Put	Bond Future	2,802.5800	2.8026	2,996.6700	2.9967	6.925	0	0	4,229
2015/02/20	R186	07/05/2015	8.24	Put	Bond Future	318.3800	0.3184	354.9800	0.3550	11.496	0	0	0
2015/02/20	R186	07/05/2015	8.26	Put	Bond Future	297.2000	0.2972	331.6600	0.3317	11.595	0	0	0
2015/02/20	R186	07/05/2015	7.40	Put	Bond Future	3,101.0600	3.1011	3,306.7800	3.3068	6.634	0	0	4,229
2015/02/20	R186	07/05/2015	7.50	Call	Bond Future	1,185.1800	1.1852	1,058.5200	1.0585	(10.687)	0	0	0
2015/02/20	R186	07/05/2015	8.25	Put	Bond Future	307.6300	0.3076	343.1500	0.3431	11.546	0	0	0
2015/02/20	R186	07/05/2015	8.26	Call	Bond Future	5,425.4500	5.4254	5,151.0900	5.1511	(5.057)	0	0	0
2015/02/20	R186	07/05/2015	7.45	Call	Bond Future	1,023.5800	1.0236	908.8500	0.9089	(11.209)	0	0	0
2015/02/20	R186	07/05/2015	7.80	Call	Bond Future	2,489.3800	2.4894	2,290.9900	2.2910	(7.969)	0	0	0
2015/02/20	R186	07/05/2015	8.24	Call	Bond Future	5,282.5300	5.2825	5,010.3100	5.0103	(5.153)	0	0	0
2015/02/20	R186	06/08/2015	8.90	Put	Bond Future	208.6100	0.2086	227.8400	0.2278	9.218	0	0	2,500
2015/02/20	R186	06/08/2015	8.00	Put	Bond Future	1,511.8300	1.5118	1,612.7200	1.6127	6.673	0	0	0
2015/02/20	R186	06/08/2015			Bond Future	7.6897	122.5067	7.7267	122.1922	0.481	0.0000	0.0000	540
2015/02/20	R186	06/08/2015	8.01	Call	Bond Future	4,173.7300	4.1737	3,958.7100	3.9587	(5.152)	0	0	0
2015/02/20	R186	06/08/2015	8.00	Call	Bond Future	4,118.6800	4.1187	3,905.0700	3.9051	(5.186)	0	0	0
2015/02/20	R186	06/08/2015	7.99	Call	Bond Future	4,063.9600	4.0640	3,851.7800	3.8518	(5.221)	0	0	0
2015/02/20	R186	06/08/2015	8.90	Call	Bond Future	9,955.8300	9.9558	9,660.5600	9.6606	(2.966)	0	0	0
2015/02/20	R186	06/08/2015	7.99	Put	Bond Future	1,539.9200	1.5399	1,642.2400	1.6422	6.645	0	0	0
2015/02/20	R186	06/08/2015	8.01	Put	Bond Future	1,484.1400	1.4841	1,583.6200	1.5836	6.703	0	0	0
2015/02/20	R186	05/11/2015	8.25	Put	Bond Future	1,515.5100	1.5155	1,603.1500	1.6031	5.783	0	0	0
2015/02/20	R186	05/11/2015	8.24	Call	Bond Future	5,784.1900	5.7842	5,553.6600	5.5537	(3.986)	0	0	0
2015/02/20	R186	05/11/2015			Bond Future	7.7201	124.5467	7.7583	124.2275	0.495	0.0000	0.0000	0
2015/02/20	R186	05/11/2015	9.00	Put	Bond Future	418.1800	0.4182	448.4900	0.4485	7.248	0	0	2,600
2015/02/20	R186	05/11/2015	8.24	Put	Bond Future	1,538.3900	1.5384	1,627.0700	1.6271	5.764	0	0	0
2015/02/20	R186	05/11/2015	8.26	Put	Bond Future	1,492.5600	1.4926	1,579.1500	1.5791	5.801	0	0	0
2015/02/20	R186	05/11/2015	9.00	Call	Bond Future	10,510.8900	10.5109	10,221.9900	10.2220	(2.749)	0	0	0

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2015/02/20	R186	05/11/2015	8.25	Call	Bond Future	5,840.9600	5.8410	5,609.3900	5.6094	(3.965)	0	0	0
2015/02/20	R186	05/11/2015	8.26	Call	Bond Future	5,897.5900	5.8976	5,664.9700	5.6650	(3.944)	0	0	0
2015/02/20	R186	04/02/2016	7.50	Call	Bond Future	2,734.7000	2.7347	2,589.6600	2.5897	(5.304)	0	0	0
2015/02/20	R186	04/02/2016			Bond Future	7.7331	121.5028	7.7735	121.1716	0.522	0.0000	0.0000	5,660
2015/02/20	R186	04/02/2016	7.51	Call	Bond Future	2,769.9200	2.7699	2,623.6600	2.6237	(5.280)	0	0	0
2015/02/20	R186	04/02/2016	7.49	Call	Bond Future	2,699.7400	2.6997	2,555.9200	2.5559	(5.327)	0	0	0
2015/02/20	R186	04/02/2016	7.50	Put	Bond Future	4,671.3600	4.6714	4,857.5100	4.8575	3.985	0	0	0
2015/02/20	R186	04/02/2016	7.49	Put	Bond Future	4,720.4200	4.7204	4,907.7900	4.9078	3.969	0	0	0
2015/02/20	R186	04/02/2016	7.51	Put	Bond Future	4,622.6400	4.6226	4,807.5700	4.8076	4.001	0	0	0
2015/02/20	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R197	07/05/2015			Bond Future	288.5219	288.5219	288.4856	288.4856	(0.013)	0.0000	0.0000	861
2015/02/20	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R197	07/05/2015	293.99	Put	Bond Future	5,468.0500	5.4680	5,504.3600	5.5044	0.664	0	0	0
2015/02/20	R197	07/05/2015	294.01	Put	Bond Future	5,488.0500	5.4880	5,524.3600	5.5244	0.662	0	0	0
2015/02/20	R197	07/05/2015	294.00	Put	Bond Future	5,478.0500	5.4780	5,514.3600	5.5144	0.663	0	0	0
2015/02/20	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R197	06/08/2015			Bond Future	287.2056	287.2056	287.1676	287.1676	(0.013)	0.0000	0.0000	0
2015/02/20	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R197	06/08/2015	287.99	Put	Bond Future	784.4200	0.7844	822.3900	0.8224	4.841	0	0	0
2015/02/20	R197	06/08/2015	288.01	Put	Bond Future	804.4200	0.8044	842.3900	0.8424	4.720	0	0	0
2015/02/20	R197	06/08/2015	288.00	Put	Bond Future	794.4200	0.7944	832.3900	0.8324	4.780	0	0	0
2015/02/20	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R202	07/05/2015			Bond Future	236.5195	236.5195	236.4897	236.4897	(0.013)	0.0000	0.0000	50,916
2015/02/20	R202	07/05/2015	238.49	Put	Bond Future	1,970.4700	1.9705	2,000.3100	2.0003	1.514	0	0	0
2015/02/20	R202	07/05/2015	238.50	Put	Bond Future	1,980.4700	1.9805	2,010.3100	2.0103	1.507	0	0	0
2015/02/20	R202	07/05/2015	238.51	Put	Bond Future	1,990.4700	1.9905	2,020.3100	2.0203	1.499	0	0	0
2015/02/20	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R202	06/08/2015			Bond Future	237.2024	237.2024	237.1712	237.1712	(0.013)	0.0000	0.0000	0
2015/02/20	R202	06/08/2015	239.99	Put	Bond Future	2,787.6500	2.7876	2,818.7800	2.8188	1.117	0	0	0
2015/02/20	R202	06/08/2015	240.00	Put	Bond Future	2,797.6500	2.7976	2,828.7800	2.8288	1.113	0	0	0
2015/02/20	R202	06/08/2015	240.01	Put	Bond Future	2,807.6500	2.8076	2,838.7800	2.8388	1.109	0	0	0
2015/02/20	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R203	07/05/2015			Bond Future	6.6438	104.7175	6.6764	104.6464	0.490	0.0000	0.0000	7,875
2015/02/20	R203	07/05/2015	7.24	Put	Bond Future	41.9100	0.0419	47.7000	0.0477	13.815	0	0	0
2015/02/20	R203	07/05/2015	7.26	Put	Bond Future	38.3600	0.0384	43.7200	0.0437	13.973	0	0	0
2015/02/20	R203	07/05/2015	7.25	Put	Bond Future	40.1000	0.0401	45.6700	0.0457	13.890	0	0	0
2015/02/20	R203	07/05/2015	7.25	Call	Bond Future	1,353.8500	1.3538	1,288.3500	1.2884	(4.838)	0	0	0
2015/02/20	R203	07/05/2015	7.24	Call	Bond Future	1,334.1600	1.3342	1,268.8800	1.2689	(4.893)	0	0	0
2015/02/20	R203	07/05/2015	7.26	Call	Bond Future	1,373.6000	1.3736	1,307.8900	1.3079	(4.784)	0	0	0
2015/02/20	R203	06/08/2015	6.74	Call	Bond Future	617.3000	0.6173	575.6600	0.5757	(6.746)	0	0	0

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2015/02/20	R203	06/08/2015	6.75	Put	Bond Future	415.7800	0.4158	446.5400	0.4465	7.398	0	0	0
2015/02/20	R203	06/08/2015			Bond Future	6.6415	106.4472	6.6786	106.3744	0.559	0.0000	0.0000	0
2015/02/20	R203	06/08/2015	6.75	Call	Bond Future	628.5500	0.6285	586.4900	0.5865	(6.692)	0	0	0
2015/02/20	R203	06/08/2015	6.76	Call	Bond Future	640.2000	0.6402	597.7100	0.5977	(6.637)	0	0	0
2015/02/20	R203	06/08/2015	6.74	Put	Bond Future	424.1200	0.4241	455.3000	0.4553	7.352	0	0	0
2015/02/20	R203	06/08/2015	6.76	Put	Bond Future	407.8500	0.4078	438.1800	0.4382	7.437	0	0	0
2015/02/20	R203	05/11/2015	5.99	Call	Bond Future	172.7500	0.1727	156.5100	0.1565	(9.401)	0	0	0
2015/02/20	R203	05/11/2015	6.00	Put	Bond Future	1,258.4400	1.2584	1,315.4600	1.3155	4.531	0	0	0
2015/02/20	R203	05/11/2015			Bond Future	6.6157	104.0520	6.6578	103.9784	0.637	0.0000	0.0000	0
2015/02/20	R203	05/11/2015	6.00	Call	Bond Future	176.8300	0.1768	160.3100	0.1603	(9.342)	0	0	0
2015/02/20	R203	05/11/2015	6.01	Call	Bond Future	180.9900	0.1810	164.1700	0.1642	(9.293)	0	0	0
2015/02/20	R203	05/11/2015	5.99	Put	Bond Future	1,272.0500	1.2720	1,329.3500	1.3294	4.505	0	0	0
2015/02/20	R203	05/11/2015	6.01	Put	Bond Future	1,244.9100	1.2449	1,301.6300	1.3016	4.556	0	0	0
2015/02/20	R204	07/05/2015	7.51	Put	Bond Future	62.6100	0.0626	70.5700	0.0706	12.714	0	0	0
2015/02/20	R204	07/05/2015			Bond Future	6.8856	106.6183	6.9172	106.5167	0.459	0.0000	0.0000	14,609
2015/02/20	R204	07/05/2015	7.50	Put	Bond Future	65.3000	0.0653	73.5700	0.0736	12.665	0	0	0
2015/02/20	R204	07/05/2015	7.49	Call	Bond Future	1,990.8700	1.9909	1,897.8400	1.8978	(4.673)	0	0	0
2015/02/20	R204	07/05/2015	7.50	Call	Bond Future	2,019.4200	2.0194	1,926.0700	1.9261	(4.623)	0	0	0
2015/02/20	R204	07/05/2015	7.51	Call	Bond Future	2,048.1500	2.0481	1,954.4900	1.9545	(4.573)	0	0	0
2015/02/20	R204	07/05/2015	7.49	Put	Bond Future	68.1900	0.0682	76.7800	0.0768	12.597	0	0	0
2015/02/20	R204	06/08/2015	7.74	Call	Bond Future	2,601.7400	2.6017	2,509.9800	2.5100	(3.527)	0	0	0
2015/02/20	R204	06/08/2015	7.75	Put	Bond Future	133.0700	0.1331	144.8600	0.1449	8.860	0	0	0
2015/02/20	R204	06/08/2015			Bond Future	6.9092	104.3425	6.9437	104.2387	0.499	0.0000	0.0000	0
2015/02/20	R204	06/08/2015	8.41	Call	Bond Future	4,418.1400	4.4181	4,316.2600	4.3163	(2.306)	0	0	0
2015/02/20	R204	06/08/2015	7.74	Put	Bond Future	136.5100	0.1365	148.5700	0.1486	8.835	0	0	0
2015/02/20	R204	06/08/2015	7.76	Put	Bond Future	129.7000	0.1297	141.2300	0.1412	8.890	0	0	0
2015/02/20	R204	06/08/2015	8.41	Put	Bond Future	17.3700	0.0174	19.3100	0.0193	11.169	0	0	699
2015/02/20	R204	06/08/2015	7.75	Call	Bond Future	2,627.5300	2.6275	2,535.5000	2.5355	(3.503)	0	0	0
2015/02/20	R204	06/08/2015	7.76	Call	Bond Future	2,653.3800	2.6534	2,561.0900	2.5611	(3.478)	0	0	0
2015/02/20	R204	05/11/2015			Bond Future	6.9164	106.0800	6.9538	105.9749	0.541	0.0000	0.0000	0
2015/02/20	R204	05/11/2015	6.25	Call	Bond Future	290.9400	0.2909	267.4900	0.2675	(8.060)	0	0	0
2015/02/20	R204	05/11/2015	6.24	Put	Bond Future	2,206.7100	2.2067	2,288.7300	2.2887	3.717	0	0	0
2015/02/20	R204	05/11/2015	6.26	Put	Bond Future	2,162.4000	2.1624	2,243.6200	2.2436	3.756	0	0	0
2015/02/20	R204	05/11/2015	6.25	Put	Bond Future	2,184.5000	2.1845	2,266.1200	2.2661	3.736	0	0	0
2015/02/20	R204	05/11/2015	6.26	Call	Bond Future	297.5800	0.2976	273.7300	0.2737	(8.015)	0	0	0
2015/02/20	R204	05/11/2015	6.24	Call	Bond Future	284.4100	0.2844	261.3600	0.2614	(8.104)	0	0	0
2015/02/20	R207	07/05/2015			Bond Future	7.0518	103.1068	7.0830	102.9840	0.441	0.0000	0.0000	35,334
2015/02/20	R207	07/05/2015	8.25	Call	Bond Future	4,602.3400	4.6023	4,480.4200	4.4804	(2.649)	0	0	0
2015/02/20	R207	07/05/2015	7.73	Call	Bond Future	2,708.2700	2.7083	2,594.2800	2.5943	(4.209)	0	0	66
2015/02/20	R207	07/05/2015	8.24	Put	Bond Future	6.2500	0.0063	7.1200	0.0071	13.920	0	0	0
2015/02/20	R207	07/05/2015	7.73	Put	Bond Future	74.6900	0.0747	83.4500	0.0835	11.728	0	0	0
2015/02/20	R207	07/05/2015	8.26	Put	Bond Future	5.5500	0.0056	6.3300	0.0063	14.054	0	0	0
2015/02/20	R207	07/05/2015	8.25	Put	Bond Future	5.8900	0.0059	6.7200	0.0067	14.092	0	0	0
2015/02/20	R207	07/05/2015	8.26	Call	Bond Future	4,639.2800	4.6393	4,517.3100	4.5173	(2.629)	0	0	0
2015/02/20	R207	07/05/2015	8.24	Call	Bond Future	4,565.4100	4.5654	4,443.5300	4.4435	(2.670)	0	0	0
2015/02/20	R207	06/08/2015	7.76	Call	Bond Future	2,773.5300	2.7735	2,668.9500	2.6689	(3.771)	0	0	0

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2015/02/20	R207	06/08/2015			Bond Future	7.0835	101.1667	7.1168	101.0414	0.471	0.0000	0.0000	0
2015/02/20	R207	06/08/2015	7.74	Call	Bond Future	2,713.4300	2.7134	2,609.6800	2.6097	(3.824)	0	0	0
2015/02/20	R207	06/08/2015	7.75	Call	Bond Future	2,743.3400	2.7433	2,639.1700	2.6392	(3.797)	0	0	0
2015/02/20	R207	06/08/2015	7.46	Call	Bond Future	1,924.8300	1.9248	1,834.9600	1.8350	(4.669)	0	0	70
2015/02/20	R207	06/08/2015	7.74	Put	Bond Future	283.0800	0.2831	304.6500	0.3046	7.620	0	0	0
2015/02/20	R207	06/08/2015	7.76	Put	Bond Future	270.2700	0.2703	291.0100	0.2910	7.674	0	0	0
2015/02/20	R207	06/08/2015	7.46	Put	Bond Future	522.1300	0.5221	557.5800	0.5576	6.789	0	0	0
2015/02/20	R207	06/08/2015	7.75	Put	Bond Future	276.5200	0.2765	297.6700	0.2977	7.649	0	0	0
2015/02/20	R207	05/11/2015	7.76	Call	Bond Future	2,807.1800	2.8072	2,708.9300	2.7089	(3.500)	0	0	0
2015/02/20	R207	05/11/2015			Bond Future	7.0981	102.8513	7.1336	102.7244	0.500	0.0000	0.0000	0
2015/02/20	R207	05/11/2015	7.74	Call	Bond Future	2,753.6600	2.7537	2,656.2000	2.6562	(3.539)	0	0	0
2015/02/20	R207	05/11/2015	7.75	Call	Bond Future	2,780.5100	2.7805	2,682.6600	2.6827	(3.519)	0	0	0
2015/02/20	R207	05/11/2015	7.43	Call	Bond Future	1,976.5700	1.9766	1,893.0000	1.8930	(4.228)	0	0	53
2015/02/20	R207	05/11/2015	7.74	Put	Bond Future	489.5800	0.4896	519.0500	0.5191	6.019	0	0	0
2015/02/20	R207	05/11/2015	7.76	Put	Bond Future	473.5600	0.4736	502.2400	0.5022	6.056	0	0	0
2015/02/20	R207	05/11/2015	7.43	Put	Bond Future	798.0700	0.7981	841.4300	0.8414	5.433	0	0	0
2015/02/20	R207	05/11/2015	7.75	Put	Bond Future	481.6500	0.4816	510.7300	0.5107	6.038	0	0	0
2015/02/20	R208	07/05/2015	8.01	Call	Bond Future	3,876.4900	3.8765	3,737.9700	3.7380	(3.573)	0	0	0
2015/02/20	R208	07/05/2015			Bond Future	7.1713	98.7701	7.2021	98.6259	0.430	7.1300	7.1300	61,449
2015/02/20	R208	07/05/2015	7.99	Call	Bond Future	3,791.5500	3.7915	3,653.5000	3.6535	(3.641)	0	0	0
2015/02/20	R208	07/05/2015	8.00	Call	Bond Future	3,833.9700	3.8340	3,695.6800	3.6957	(3.607)	0	0	0
2015/02/20	R208	07/05/2015	7.99	Put	Bond Future	51.5600	0.0516	57.7100	0.0577	11.928	0	0	0
2015/02/20	R208	07/05/2015	8.01	Put	Bond Future	47.3300	0.0473	53.0100	0.0530	12.001	0	0	0
2015/02/20	R208	07/05/2015	8.00	Put	Bond Future	49.3800	0.0494	55.2900	0.0553	11.968	0	0	0
2015/02/20	R208	06/08/2015			Bond Future	7.2008	100.4018	7.2334	100.2547	0.453	0.0000	0.0000	0
2015/02/20	R208	06/08/2015	8.00	Call	Bond Future	3,773.1800	3.7732	3,645.2200	3.6452	(3.391)	0	0	0
2015/02/20	R208	06/08/2015	8.01	Call	Bond Future	3,810.3800	3.8104	3,682.0300	3.6820	(3.368)	0	0	0
2015/02/20	R208	06/08/2015	8.85	Call	Bond Future	7,125.2500	7.1252	6,980.1300	6.9801	(2.037)	0	0	0
2015/02/20	R208	06/08/2015	7.99	Call	Bond Future	3,736.0600	3.7361	3,608.5000	3.6085	(3.414)	0	0	0
2015/02/20	R208	06/08/2015	8.01	Put	Bond Future	242.4600	0.2425	261.2100	0.2612	7.733	0	0	0
2015/02/20	R208	06/08/2015	8.00	Put	Bond Future	248.3700	0.2484	267.5100	0.2675	7.706	0	0	0
2015/02/20	R208	06/08/2015	7.99	Put	Bond Future	254.4000	0.2544	273.9400	0.2739	7.681	0	0	0
2015/02/20	R208	06/08/2015	8.85	Put	Bond Future	19.3200	0.0193	21.3000	0.0213	10.248	0	0	198
2015/02/20	R208	05/11/2015			Bond Future	7.2213	98.6728	7.2556	98.5237	0.476	0.0000	0.0000	0
2015/02/20	R208	05/11/2015	8.48	Call	Bond Future	5,469.6500	5.4697	5,333.3100	5.3333	(2.493)	0	0	0
2015/02/20	R208	05/11/2015	7.74	Put	Bond Future	715.9900	0.7160	756.1700	0.7562	5.612	0	0	0
2015/02/20	R208	05/11/2015	7.75	Call	Bond Future	2,969.4700	2.9695	2,860.0300	2.8600	(3.686)	0	0	0
2015/02/20	R208	05/11/2015	7.76	Call	Bond Future	3,000.2900	3.0003	2,890.3400	2.8903	(3.665)	0	0	0
2015/02/20	R208	05/11/2015	8.48	Put	Bond Future	180.9600	0.1810	193.7300	0.1937	7.057	0	0	2,200
2015/02/20	R208	05/11/2015	7.74	Call	Bond Future	2,938.7800	2.9388	2,829.8500	2.8299	(3.707)	0	0	0
2015/02/20	R208	05/11/2015	7.76	Put	Bond Future	693.0400	0.6930	732.2000	0.7322	5.650	0	0	0
2015/02/20	R208	05/11/2015	7.75	Put	Bond Future	704.4400	0.7044	744.1100	0.7441	5.631	0	0	0
2015/02/20	R209	07/05/2015			Bond Future	8.2198	81.1980	8.2601	80.8588	0.491	0.0000	0.0000	14,564
2015/02/20	R209	07/05/2015	8.99	Put	Bond Future	217.6900	0.2177	245.3900	0.2454	12.725	0	0	0
2015/02/20	R209	07/05/2015	7.30	Call	Bond Future	70.3900	0.0704	55.7700	0.0558	(20.770)	0	0	700
2015/02/20	R209	07/05/2015	8.30	Put	Bond Future	1,537.9100	1.5379	1,677.0500	1.6771	9.047	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
2015/02/20	R209	07/05/2015	9.01	Put	Bond Future	203.8600	0.2039	229.9800	0.2300	12.813	0	0	0
2015/02/20	R209	07/05/2015	8.99	Call	Bond Future	6,331.9700	6.3320	6,020.4400	6.0204	(4.920)	0	0	0
2015/02/20	R209	07/05/2015	9.00	Put	Bond Future	210.6400	0.2106	237.5400	0.2375	12.771	0	0	0
2015/02/20	R209	07/05/2015	9.00	Call	Bond Future	6,399.5900	6.3996	6,087.2600	6.0873	(4.880)	0	0	0
2015/02/20	R209	07/05/2015	7.30	Put	Bond Future	8,413.7300	8.4137	8,738.3400	8.7383	3.858	0	0	0
2015/02/20	R209	07/05/2015	8.30	Call	Bond Future	2,209.7400	2.2097	2,009.6500	2.0097	(9.055)	0	0	0
2015/02/20	R209	07/05/2015	9.01	Call	Bond Future	6,467.3700	6.4674	6,154.2600	6.1543	(4.841)	0	0	0
2015/02/20	R209	06/08/2015	8.99	Put	Bond Future	773.9000	0.7739	835.4900	0.8355	7.958	0	0	0
2015/02/20	R209	06/08/2015			Bond Future	8.2579	82.5395	8.2994	82.1942	0.502	0.0000	0.0000	0
2015/02/20	R209	06/08/2015	9.01	Put	Bond Future	744.7000	0.7447	804.3500	0.8044	8.010	0	0	0
2015/02/20	R209	06/08/2015	9.90	Call	Bond Future	12,207.7100	12.2077	11,872.4400	11.8724	(2.746)	0	0	0
2015/02/20	R209	06/08/2015	9.00	Call	Bond Future	6,611.2400	6.6112	6,326.6000	6.3266	(4.305)	0	0	0
2015/02/20	R209	06/08/2015	9.01	Call	Bond Future	6,671.1400	6.6711	6,385.5400	6.3855	(4.281)	0	0	0
2015/02/20	R209	06/08/2015	9.00	Put	Bond Future	759.1800	0.7592	819.7900	0.8198	7.984	0	0	0
2015/02/20	R209	06/08/2015	8.99	Call	Bond Future	6,551.4700	6.5515	6,267.8100	6.2678	(4.330)	0	0	0
2015/02/20	R209	06/08/2015	9.90	Put	Bond Future	93.5800	0.0936	103.5600	0.1036	10.665	0	0	2,914
2015/02/20	R209	05/11/2015	7.99	Put	Bond Future	4,834.0600	4.8341	5,040.2600	5.0403	4.266	0	0	0
2015/02/20	R209	05/11/2015			Bond Future	8.2916	80.7651	8.3341	80.4145	0.513	0.0000	0.0000	0
2015/02/20	R209	05/11/2015	8.01	Put	Bond Future	4,727.2300	4.7272	4,930.6400	4.9306	4.303	0	0	0
2015/02/20	R209	05/11/2015	7.99	Call	Bond Future	2,278.2400	2.2782	2,133.8100	2.1338	(6.340)	0	0	0
2015/02/20	R209	05/11/2015	8.00	Put	Bond Future	4,780.3100	4.7803	4,985.1100	4.9851	4.284	0	0	0
2015/02/20	R209	05/11/2015	8.00	Call	Bond Future	2,311.1600	2.3112	2,165.3300	2.1653	(6.310)	0	0	0
2015/02/20	R209	05/11/2015	8.01	Call	Bond Future	2,344.6100	2.3446	2,197.3900	2.1974	(6.279)	0	0	0
2015/02/20	R210	07/05/2015			Bond Future	175.2276	175.2276	175.2053	175.2053	(0.013)	0.0000	0.0000	583
2015/02/20	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R210	07/05/2015	176.99	Put	Bond Future	1,762.3700	1.7624	1,784.7500	1.7847	1.270	0	0	0
2015/02/20	R210	07/05/2015	177.01	Put	Bond Future	1,782.3700	1.7824	1,804.7500	1.8047	1.256	0	0	0
2015/02/20	R210	07/05/2015	177.00	Put	Bond Future	1,772.3700	1.7724	1,794.7500	1.7947	1.263	0	0	0
2015/02/20	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R210	06/08/2015			Bond Future	178.1362	178.1362	178.1126	178.1126	(0.013)	0.0000	0.0000	0
2015/02/20	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R210	06/08/2015	178.99	Put	Bond Future	853.8300	0.8538	877.4000	0.8774	2.761	0	0	0
2015/02/20	R210	06/08/2015	179.01	Put	Bond Future	873.8300	0.8738	897.4000	0.8974	2.697	0	0	0
2015/02/20	R210	06/08/2015	179.00	Put	Bond Future	863.8300	0.8638	887.4000	0.8874	2.729	0	0	0
2015/02/20	R211	07/05/2015	134.99	Put	Bond Future	3,091.4700	3.0915	3,108.9700	3.1090	0.566	0	0	0
2015/02/20	R211	07/05/2015			Bond Future	131.8985	131.8985	131.8810	131.8810	(0.013)	0.0000	0.0000	1,120
2015/02/20	R211	07/05/2015	135.01	Put	Bond Future	3,111.4700	3.1115	3,128.9700	3.1290	0.562	0	0	0
2015/02/20	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R211	07/05/2015	135.00	Put	Bond Future	3,101.4700	3.1015	3,118.9700	3.1190	0.564	0	0	0
2015/02/20	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R211	06/08/2015			Bond Future	132.4556	132.4556	132.4372	132.4372	(0.014)	0.0000	0.0000	0
2015/02/20	R211	06/08/2015	134.99	Put	Bond Future	2,534.4300	2.5344	2,552.7600	2.5528	0.723	0	0	0

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2015/02/20	R211	06/08/2015	135.01	Put	Bond Future	2,554.4300	2.5544	2,572.7600	2.5728	0.718	0	0	0
2015/02/20	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R211	06/08/2015	135.00	Put	Bond Future	2,544.4300	2.5444	2,562.7600	2.5628	0.720	0	0	0
2015/02/20	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R212	07/05/2015			Bond Future	137.2234	137.2234	137.2063	137.2063	(0.012)	0.0000	0.0000	1,145
2015/02/20	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R212	07/05/2015	140.99	Put	Bond Future	3,766.5900	3.7666	3,783.6700	3.7837	0.453	0	0	0
2015/02/20	R212	07/05/2015	141.01	Put	Bond Future	3,786.5900	3.7866	3,803.6700	3.8037	0.451	0	0	0
2015/02/20	R212	07/05/2015	141.00	Put	Bond Future	3,776.5900	3.7766	3,793.6700	3.7937	0.452	0	0	0
2015/02/20	R212	06/08/2015	141.01	Put	Bond Future	3,300.4800	3.3005	3,318.4400	3.3184	0.544	0	0	0
2015/02/20	R212	06/08/2015			Bond Future	137.7095	137.7095	137.6916	137.6916	(0.013)	0.0000	0.0000	0
2015/02/20	R212	06/08/2015	141.00	Put	Bond Future	3,290.4800	3.2905	3,308.4400	3.3084	0.546	0	0	0
2015/02/20	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R212	06/08/2015	140.99	Put	Bond Future	3,280.4800	3.2805	3,298.4400	3.2984	0.547	0	0	0
2015/02/20	R213	07/05/2015	8.74	Call	Bond Future	5,226.7100	5.2267	4,935.3100	4.9353	(5.575)	0	0	0
2015/02/20	R213	07/05/2015	8.75	Put	Bond Future	302.7000	0.3027	340.8700	0.3409	12.610	0	0	0
2015/02/20	R213	07/05/2015			Bond Future	8.1166	91.5284	8.1570	91.1977	0.498	0.0000	0.0000	16,466
2015/02/20	R213	07/05/2015	8.75	Call	Bond Future	5,292.4500	5.2925	4,999.9700	5.0000	(5.526)	0	0	0
2015/02/20	R213	07/05/2015	8.76	Call	Bond Future	5,358.3700	5.3584	5,064.8200	5.0648	(5.478)	0	0	0
2015/02/20	R213	07/05/2015	8.74	Put	Bond Future	312.6600	0.3127	351.9100	0.3519	12.554	0	0	0
2015/02/20	R213	07/05/2015	8.76	Put	Bond Future	293.0200	0.2930	330.1200	0.3301	12.661	0	0	0
2015/02/20	R213	06/08/2015			Bond Future	8.1569	93.0400	8.1985	92.7033	0.511	0.0000	0.0000	0
2015/02/20	R213	06/08/2015	8.49	Put	Bond Future	1,500.6000	1.5006	1,607.6000	1.6076	7.130	0	0	0
2015/02/20	R213	06/08/2015	8.51	Put	Bond Future	1,448.7100	1.4487	1,552.8700	1.5529	7.190	0	0	0
2015/02/20	R213	06/08/2015	8.49	Call	Bond Future	4,142.6400	4.1426	3,912.9900	3.9130	(5.544)	0	0	0
2015/02/20	R213	06/08/2015	8.50	Put	Bond Future	1,474.4700	1.4745	1,580.0500	1.5800	7.161	0	0	0
2015/02/20	R213	06/08/2015	8.50	Call	Bond Future	4,194.1200	4.1941	3,963.0500	3.9631	(5.509)	0	0	0
2015/02/20	R213	06/08/2015	8.51	Call	Bond Future	4,245.8700	4.2459	4,013.3800	4.0134	(5.476)	0	0	0
2015/02/20	R213	05/11/2015	7.76	Call	Bond Future	1,745.6600	1.7457	1,624.9200	1.6249	(6.917)	0	0	0
2015/02/20	R213	05/11/2015			Bond Future	8.1946	91.0433	8.2374	90.7015	0.523	0.0000	0.0000	0
2015/02/20	R213	05/11/2015	7.74	Call	Bond Future	1,690.9800	1.6910	1,572.9000	1.5729	(6.983)	0	0	0
2015/02/20	R213	05/11/2015	7.75	Call	Bond Future	1,718.1800	1.7182	1,598.7700	1.5988	(6.950)	0	0	0
2015/02/20	R213	05/11/2015	7.74	Put	Bond Future	5,434.6900	5.4347	5,658.4100	5.6584	4.117	0	0	0
2015/02/20	R213	05/11/2015	7.76	Put	Bond Future	5,320.1400	5.3201	5,541.2000	5.5412	4.155	0	0	0
2015/02/20	R213	05/11/2015	7.75	Put	Bond Future	5,377.2200	5.3772	5,599.6100	5.5996	4.136	0	0	0
2015/02/20	R214	07/05/2015			Bond Future	8.2517	82.6806	8.2870	82.3637	0.427	0.0000	0.0000	15,571
2015/02/20	R214	07/05/2015	9.15	Call	Bond Future	7,654.9100	7.6549	7,355.7500	7.3558	(3.908)	0	0	0
2015/02/20	R214	07/05/2015	9.16	Call	Bond Future	7,726.5700	7.7266	7,426.8800	7.4269	(3.879)	0	0	0
2015/02/20	R214	07/05/2015	9.14	Put	Bond Future	169.3500	0.1693	187.6400	0.1876	10.800	0	0	0
2015/02/20	R214	07/05/2015	9.16	Put	Bond Future	158.5500	0.1586	175.7600	0.1758	10.855	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
2015/02/20	R214	07/05/2015	9.15	Put	Bond Future	163.8700	0.1639	181.6100	0.1816	10.826	0	0	0
2015/02/20	R214	07/05/2015	9.14	Call	Bond Future	7,583.2800	7.5833	7,284.6700	7.2847	(3.938)	0	0	0
2015/02/20	R214	06/08/2015	8.76	Put	Bond Future	1,337.3300	1.3373	1,420.8600	1.4209	6.246	0	0	0
2015/02/20	R214	06/08/2015			Bond Future	8.2877	84.0460	8.3239	83.7234	0.437	0.0000	0.0000	0
2015/02/20	R214	06/08/2015	8.75	Put	Bond Future	1,361.3700	1.3614	1,446.0800	1.4461	6.222	0	0	0
2015/02/20	R214	06/08/2015	8.74	Call	Bond Future	5,272.7200	5.2727	5,036.0200	5.0360	(4.489)	0	0	0
2015/02/20	R214	06/08/2015	8.75	Call	Bond Future	5,330.8400	5.3308	5,092.9400	5.0929	(4.463)	0	0	0
2015/02/20	R214	06/08/2015	8.76	Call	Bond Future	5,389.1800	5.3892	5,150.1000	5.1501	(4.436)	0	0	0
2015/02/20	R214	06/08/2015	8.74	Put	Bond Future	1,385.7600	1.3858	1,471.6700	1.4717	6.199	0	0	0
2015/02/20	R214	05/11/2015			Bond Future	8.3213	82.1529	8.3584	81.8254	0.445	0.0000	0.0000	0
2015/02/20	R214	05/11/2015	7.99	Put	Bond Future	5,370.6200	5.3706	5,565.5600	5.5656	3.630	0	0	0
2015/02/20	R214	05/11/2015	8.00	Put	Bond Future	5,311.3300	5.3113	5,504.9600	5.5050	3.646	0	0	0
2015/02/20	R214	05/11/2015	8.01	Put	Bond Future	5,252.2400	5.2522	5,444.5700	5.4446	3.662	0	0	0
2015/02/20	R214	05/11/2015	7.99	Call	Bond Future	2,343.6500	2.3437	2,211.0500	2.2110	(5.658)	0	0	0
2015/02/20	R214	05/11/2015	8.00	Call	Bond Future	2,378.3400	2.3783	2,244.4300	2.2444	(5.630)	0	0	0
2015/02/20	R214	05/11/2015	8.01	Call	Bond Future	2,413.0600	2.4131	2,277.8500	2.2778	(5.603)	0	0	0
2015/02/20	R214	04/02/2016			Bond Future	8.3454	83.6414	8.3838	83.3037	0.460	0.0000	0.0000	4,420
2015/02/20	R214	04/02/2016	7.99	Put	Bond Future	6,043.0900	6.0431	6,240.6700	6.2407	3.270	0	0	0
2015/02/20	R214	04/02/2016	8.00	Call	Bond Future	2,845.5500	2.8456	2,704.3000	2.7043	(4.964)	0	0	0
2015/02/20	R214	04/02/2016	8.01	Call	Bond Future	2,880.9900	2.8810	2,738.5800	2.7386	(4.943)	0	0	0
2015/02/20	R214	04/02/2016	7.99	Call	Bond Future	2,810.3500	2.8104	2,670.2700	2.6703	(4.984)	0	0	0
2015/02/20	R214	04/02/2016	8.01	Put	Bond Future	5,926.4000	5.9264	6,121.6500	6.1216	3.295	0	0	0
2015/02/20	R214	04/02/2016	8.00	Put	Bond Future	5,984.5400	5.9845	6,180.9500	6.1810	3.282	0	0	0
2015/02/20	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R248	07/05/2015			Bond Future	8.3177	106.5524	8.3581	106.0832	0.485	0.0000	0.0000	32,838
2015/02/20	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R248	07/05/2015	9.26	Call	Bond Future	10,065.1100	10.0651	9,595.9500	9.5960	(4.661)	0	0	0
2015/02/20	R248	07/05/2015	9.24	Call	Bond Future	9,869.3100	9.8693	9,400.1500	9.4001	(4.754)	0	0	0
2015/02/20	R248	07/05/2015	9.25	Call	Bond Future	9,967.3000	9.9673	9,498.1400	9.4981	(4.707)	0	0	0
2015/02/20	R248	06/08/2015	8.76	Call	Bond Future	4,504.7500	4.5048	4,027.2700	4.0273	(10.599)	0	0	0
2015/02/20	R248	06/08/2015			Bond Future	8.3551	108.3121	8.3966	107.8346	0.496	0.0000	0.0000	745
2015/02/20	R248	06/08/2015	8.74	Call	Bond Future	4,290.2300	4.2902	3,812.7500	3.8127	(11.129)	0	0	0
2015/02/20	R248	06/08/2015	8.75	Call	Bond Future	4,397.5900	4.3976	3,920.1100	3.9201	(10.858)	0	0	0
2015/02/20	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R248	05/11/2015	8.01	Put	Bond Future	4,520.0600	4.5201	5,004.9200	5.0049	10.727	0	0	0
2015/02/20	R248	05/11/2015			Bond Future	8.3900	105.6834	8.4325	105.1985	0.506	0.0000	0.0000	0
2015/02/20	R248	05/11/2015	8.00	Put	Bond Future	4,643.5200	4.6435	5,128.3800	5.1284	10.442	0	0	0
2015/02/20	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/20	R248	05/11/2015	7.99	Put	Bond Future	4,767.2300	4.7672	5,252.0900	5.2521	10.171	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											418359	