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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/02/2015 TO 24/02/2015

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
2015/02/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	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
2015/02/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2025	07/05/2015			Bond Future	118.2809	118.2809	118.4794	118.4794	0.168	0.0000	0.0000	16
2015/02/24	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2025	07/05/2015	120.99	Put	Bond Future	2,709.0700	2.7091	2,510.5800	2.5106	(7.327)	0	0	0
2015/02/24	2025	07/05/2015	121.01	Put	Bond Future	2,729.0700	2.7291	2,530.5800	2.5306	(7.273)	0	0	0
2015/02/24	2025	07/05/2015	121.00	Put	Bond Future	2,719.0700	2.7191	2,520.5800	2.5206	(7.300)	0	0	0
2015/02/24	2025	06/08/2015	120.99	Put	Bond Future	1,926.8800	1.9269	1,726.6600	1.7267	(10.391)	0	0	0
2015/02/24	2025	06/08/2015			Bond Future	119.0631	119.0631	119.2633	119.2633	0.168	0.0000	0.0000	0
2015/02/24	2025	06/08/2015	121.01	Put	Bond Future	1,946.8800	1.9469	1,746.6600	1.7467	(10.284)	0	0	0
2015/02/24	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2025	06/08/2015	121.00	Put	Bond Future	1,936.8800	1.9369	1,736.6600	1.7367	(10.337)	0	0	0
2015/02/24	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2030	07/05/2015			Bond Future	8.1268	101.1350	8.0954	101.4002	(0.386)	0.0000	0.0000	5,775
2015/02/24	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2030	07/05/2015	8.74	Call	Bond Future	4,987.5400	4.9875	5,252.7900	5.2528	5.318	0	0	0
2015/02/24	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2030	07/05/2015	8.75	Call	Bond Future	5,065.9100	5.0659	5,331.1600	5.3312	5.236	0	0	0
2015/02/24	2030	07/05/2015	8.76	Call	Bond Future	5,144.1800	5.1442	5,409.4300	5.4094	5.156	0	0	0
2015/02/24	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2030	06/08/2015			Bond Future	8.1744	98.7922	8.1421	99.0607	(0.395)	0.0000	0.0000	0
2015/02/24	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2030	06/08/2015	7.74	Put	Bond Future	3,703.5500	3.7036	3,435.0700	3.4351	(7.249)	0	0	0
2015/02/24	2030	06/08/2015	7.76	Put	Bond Future	3,528.8100	3.5288	3,260.3300	3.2603	(7.608)	0	0	0
2015/02/24	2030	06/08/2015	7.75	Put	Bond Future	3,616.1300	3.6161	3,347.6500	3.3476	(7.425)	0	0	0
2015/02/24	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2032	07/05/2015			Bond Future	8.2763	100.6953	8.2449	100.9781	(0.379)	0.0000	0.0000	18
2015/02/24	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2032	07/05/2015	8.50	Call	Bond Future	1,983.6200	1.9836	2,266.4200	2.2664	14.257	0	0	0
2015/02/24	2032	07/05/2015	8.51	Call	Bond Future	2,070.9300	2.0709	2,353.7300	2.3537	13.656	0	0	0
2015/02/24	2032	07/05/2015	8.49	Call	Bond Future	1,896.1900	1.8962	2,178.9900	2.1790	14.914	0	0	0
2015/02/24	2032	06/08/2015	8.50	Call	Bond Future	1,555.3700	1.5554	1,841.7300	1.8417	18.411	0	0	0
2015/02/24	2032	06/08/2015			Bond Future	8.3228	102.3543	8.2907	102.6407	(0.387)	0.0000	0.0000	0
2015/02/24	2032	06/08/2015	8.51	Call	Bond Future	1,642.1000	1.6421	1,928.4600	1.9285	17.439	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
2015/02/24	2032	06/08/2015	8.49	Call	Bond Future	1,468.5300	1.4685	1,754.8900	1.7549	19.500	0	0	0
2015/02/24	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2032	05/11/2015			Bond Future	8.3639	99.9037	8.3310	100.1928	(0.393)	0.0000	0.0000	0
2015/02/24	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2032	05/11/2015	7.99	Put	Bond Future	3,359.3600	3.3594	3,070.2500	3.0702	(8.606)	0	0	0
2015/02/24	2032	05/11/2015	8.01	Put	Bond Future	3,175.5200	3.1755	2,886.4100	2.8864	(9.104)	0	0	0
2015/02/24	2032	05/11/2015	8.00	Put	Bond Future	3,267.3800	3.2674	2,978.2700	2.9783	(8.848)	0	0	0
2015/02/24	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2037	07/05/2015			Bond Future	8.3294	104.0503	8.3032	104.3152	(0.314)	0.0000	0.0000	32,860
2015/02/24	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2037	07/05/2015	9.01	Call	Bond Future	6,527.6500	6.5276	6,792.5000	6.7925	4.057	0	0	0
2015/02/24	2037	07/05/2015	8.99	Call	Bond Future	6,345.3200	6.3453	6,610.1700	6.6102	4.174	0	0	0
2015/02/24	2037	07/05/2015	9.00	Call	Bond Future	6,436.5500	6.4365	6,701.4000	6.7014	4.115	0	0	0
2015/02/24	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2037	06/08/2015			Bond Future	8.3753	101.5051	8.3485	101.7731	(0.320)	0.0000	0.0000	1,954
2015/02/24	2037	06/08/2015	8.75	Call	Bond Future	3,636.0900	3.6361	3,904.1000	3.9041	7.371	0	0	0
2015/02/24	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2037	06/08/2015	8.76	Call	Bond Future	3,730.3200	3.7303	3,998.3300	3.9983	7.185	0	0	0
2015/02/24	2037	06/08/2015	8.74	Call	Bond Future	3,541.7200	3.5417	3,809.7300	3.8097	7.567	0	0	0
2015/02/24	2037	05/11/2015	7.99	Put	Bond Future	4,310.8600	4.3109	4,040.3700	4.0404	(6.275)	0	0	0
2015/02/24	2037	05/11/2015	8.01	Put	Bond Future	4,100.2700	4.1003	3,829.7800	3.8298	(6.597)	0	0	0
2015/02/24	2037	05/11/2015			Bond Future	8.4121	103.1972	8.3848	103.4676	(0.325)	0.0000	0.0000	0
2015/02/24	2037	05/11/2015	8.00	Put	Bond Future	4,205.4800	4.2055	3,934.9900	3.9350	(6.432)	0	0	0
2015/02/24	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2038	07/05/2015	126.99	Put	Bond Future	1,360.8800	1.3609	1,375.4600	1.3755	1.071	0	0	0
2015/02/24	2038	07/05/2015			Bond Future	125.6291	125.6291	125.6145	125.6145	(0.012)	0.0000	0.0000	3,261
2015/02/24	2038	07/05/2015	127.00	Put	Bond Future	1,370.8800	1.3709	1,385.4600	1.3855	1.064	0	0	0
2015/02/24	2038	07/05/2015	127.01	Put	Bond Future	1,380.8800	1.3809	1,395.4600	1.3955	1.056	0	0	0
2015/02/24	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2038	06/08/2015			Bond Future	126.3861	126.3861	126.3695	126.3695	(0.013)	0.0000	0.0000	0
2015/02/24	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2038	06/08/2015	127.99	Put	Bond Future	1,603.9100	1.6039	1,620.5400	1.6205	1.037	0	0	0
2015/02/24	2038	06/08/2015	128.01	Put	Bond Future	1,623.9100	1.6239	1,640.5400	1.6405	1.024	0	0	0
2015/02/24	2038	06/08/2015	128.00	Put	Bond Future	1,613.9100	1.6139	1,630.5400	1.6305	1.030	0	0	0

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2015/02/24	2044	07/05/2015			Bond Future	8.3974	106.2222	8.3713	106.5137	(0.311)	0.0000	0.0000	9,494
2015/02/24	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2044	07/05/2015	9.01	Call	Bond Future	6,460.8000	6.4608	6,752.2900	6.7523	4.512	0	0	0
2015/02/24	2044	07/05/2015	8.99	Call	Bond Future	6,260.7200	6.2607	6,552.2100	6.5522	4.656	0	0	0
2015/02/24	2044	07/05/2015	9.00	Call	Bond Future	6,360.8400	6.3608	6,652.3300	6.6523	4.583	0	0	0
2015/02/24	2044	06/08/2015	8.76	Call	Bond Future	3,412.0800	3.4121	3,707.0800	3.7071	8.646	0	0	0
2015/02/24	2044	06/08/2015			Bond Future	8.4415	103.5875	8.4148	103.8825	(0.316)	0.0000	0.0000	0
2015/02/24	2044	06/08/2015	8.74	Call	Bond Future	3,203.4600	3.2035	3,498.4600	3.4985	9.209	0	0	0
2015/02/24	2044	06/08/2015	8.75	Call	Bond Future	3,307.8600	3.3079	3,602.8600	3.6029	8.918	0	0	0
2015/02/24	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2044	05/11/2015			Bond Future	8.4770	105.3143	8.4498	105.6122	(0.321)	0.0000	0.0000	0
2015/02/24	2044	05/11/2015	8.24	Put	Bond Future	2,644.7500	2.6448	2,346.8300	2.3468	(11.265)	0	0	0
2015/02/24	2044	05/11/2015	8.26	Put	Bond Future	2,417.1900	2.4172	2,119.2700	2.1193	(12.325)	0	0	0
2015/02/24	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2044	05/11/2015	8.25	Put	Bond Future	2,530.8600	2.5309	2,232.9400	2.2329	(11.771)	0	0	0
2015/02/24	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2046	07/05/2015			Bond Future	125.6291	125.6291	125.6144	125.6144	(0.012)	0.0000	0.0000	5,889
2015/02/24	2046	07/05/2015	126.99	Put	Bond Future	1,360.8700	1.3609	1,375.6100	1.3756	1.083	0	0	0
2015/02/24	2046	07/05/2015	127.01	Put	Bond Future	1,380.8700	1.3809	1,395.6100	1.3956	1.067	0	0	0
2015/02/24	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2046	07/05/2015	127.00	Put	Bond Future	1,370.8700	1.3709	1,385.6100	1.3856	1.075	0	0	0
2015/02/24	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2046	06/08/2015	129.01	Put	Bond Future	1,301.1500	1.3012	1,317.9100	1.3179	1.288	0	0	0
2015/02/24	2046	06/08/2015			Bond Future	127.7089	127.7089	127.6921	127.6921	(0.013)	0.0000	0.0000	0
2015/02/24	2046	06/08/2015	129.00	Put	Bond Future	1,291.1500	1.2912	1,307.9100	1.3079	1.298	0	0	0
2015/02/24	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2046	06/08/2015	128.99	Put	Bond Future	1,281.1500	1.2812	1,297.9100	1.2979	1.308	0	0	0
2015/02/24	2050	07/05/2015	135.01	Put	Bond Future	267.9000	0.2679	283.2900	0.2833	5.745	0	0	0
2015/02/24	2050	07/05/2015			Bond Future	134.7421	134.7421	134.7267	134.7267	(0.011)	0.0000	0.0000	2,753
2015/02/24	2050	07/05/2015	135.00	Put	Bond Future	257.9000	0.2579	273.2900	0.2733	5.967	0	0	0
2015/02/24	2050	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2050	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2050	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2050	07/05/2015	134.99	Put	Bond Future	247.9000	0.2479	263.2900	0.2633	6.208	0	0	0
2015/02/24	2050	06/08/2015			Bond Future	135.5007	135.5007	135.4830	135.4830	(0.013)	0.0000	0.0000	0
2015/02/24	2050	06/08/2015	136.99	Put	Bond Future	1,489.2800	1.4893	1,507.0500	1.5071	1.193	0	0	0
2015/02/24	2050	06/08/2015	137.01	Put	Bond Future	1,509.2800	1.5093	1,527.0500	1.5271	1.177	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
2015/02/24	2050	06/08/2015	137.00	Put	Bond Future	1,499.2800	1.4993	1,517.0500	1.5171	1.185	0	0	0
2015/02/24	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	AL12	07/05/2015			Index Future	562.3320	562.3320	563.8860	563.8860	0.276	0.0000	0.0000	0
2015/02/24	AL37	07/05/2015			Index Future	460.8490	460.8490	461.3480	461.3480	0.108	0.0000	0.0000	119
2015/02/24	AL37	06/08/2015			Index Future	468.3550	468.3550	468.8570	468.8570	0.107	0.0000	0.0000	0
2015/02/24	AL7T	07/05/2015			Index Future	549.4130	549.4130	550.5360	550.5360	0.204	0.0000	0.0000	3
2015/02/24	AL7T	06/08/2015			Index Future	558.3620	558.3620	559.4960	559.4960	0.203	0.0000	0.0000	0
2015/02/24	ALBI	07/05/2015			Index Future	501.9110	501.9110	502.8570	502.8570	0.188	0.0000	0.0000	618
2015/02/24	ALBI	06/08/2015			Index Future	510.0850	510.0850	511.0410	511.0410	0.187	0.0000	0.0000	10
2015/02/24	ALBI	05/11/2015			Index Future	518.6660	518.6660	519.6280	519.6280	0.185	0.0000	0.0000	0
2015/02/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	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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2015/02/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/02/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	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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2015/02/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/24	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	EL28	07/05/2015			Bond Future	122.2529	122.2529	122.2398	122.2398	(0.011)	0.0000	0.0000	0
2015/02/24	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	EL28	07/05/2015	124.99	Put	Bond Future	2,737.1000	2.7371	2,750.1900	2.7502	0.478	0	0	0
2015/02/24	EL28	07/05/2015	125.01	Put	Bond Future	2,757.1000	2.7571	2,770.1900	2.7702	0.475	0	0	0
2015/02/24	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	EL28	07/05/2015	125.00	Put	Bond Future	2,747.1000	2.7471	2,760.1900	2.7602	0.477	0	0	0
2015/02/24	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	EL28	06/08/2015			Bond Future	124.2771	124.2771	124.2621	124.2621	(0.012)	0.0000	0.0000	0
2015/02/24	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	EL28	06/08/2015	124.99	Put	Bond Future	712.9200	0.7129	727.9300	0.7279	2.105	0	0	0
2015/02/24	EL28	06/08/2015	125.01	Put	Bond Future	732.9200	0.7329	747.9300	0.7479	2.048	0	0	0
2015/02/24	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	EL28	06/08/2015	125.00	Put	Bond Future	722.9200	0.7229	737.9300	0.7379	2.076	0	0	0
2015/02/24	ES33	07/05/2015			Bond Future	9.2149	86.1194	9.1832	86.3660	(0.344)	0.0000	0.0000	6,576
2015/02/24	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	ES33	07/05/2015	9.76	Call	Bond Future	4,080.0400	4.0800	4,326.6500	4.3267	6.044	0	0	0
2015/02/24	ES33	07/05/2015	9.74	Call	Bond Future	3,935.6500	3.9356	4,182.2600	4.1823	6.266	0	0	0
2015/02/24	ES33	07/05/2015	9.75	Call	Bond Future	4,007.8900	4.0079	4,254.5000	4.2545	6.153	0	0	0
2015/02/24	ES33	06/08/2015			Bond Future	9.2854	87.5380	9.2529	87.7878	(0.350)	0.0000	0.0000	0
2015/02/24	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	ES33	06/08/2015	9.61	Call	Bond Future	2,432.3000	2.4323	2,682.0300	2.6820	10.267	0	0	0
2015/02/24	ES33	06/08/2015	9.59	Call	Bond Future	2,285.5000	2.2855	2,535.2300	2.5352	10.927	0	0	0
2015/02/24	ES33	06/08/2015	9.60	Call	Bond Future	2,358.9500	2.3590	2,608.6800	2.6087	10.586	0	0	0
2015/02/24	ES33	05/11/2015	9.00	Put	Bond Future	2,725.2400	2.7252	2,473.0900	2.4731	(9.252)	0	0	0
2015/02/24	ES33	05/11/2015			Bond Future	9.3520	85.2081	9.3187	85.4603	(0.356)	0.0000	0.0000	0
2015/02/24	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	ES33	05/11/2015	8.99	Put	Bond Future	2,804.5700	2.8046	2,552.4200	2.5524	(8.991)	0	0	0
2015/02/24	ES33	05/11/2015	9.01	Put	Bond Future	2,646.0100	2.6460	2,393.8600	2.3939	(9.529)	0	0	0
2015/02/24	GOVI	07/05/2015	449.99	Call	GOVI	480,160.0000	48.0160	489,350.0000	48.9350	1.914	0	0	0
2015/02/24	GOVI	07/05/2015			GOVI	498.0060	498.0060	498.9250	498.9250	0.185	0.0000	0.0000	460
2015/02/24	GOVI	07/05/2015	450.00	Call	GOVI	480,060.0000	48.0060	489,250.0000	48.9250	1.914	0	0	0
2015/02/24	GOVI	07/05/2015	450.01	Call	GOVI	479,960.0000	47.9960	489,150.0000	48.9150	1.915	0	0	0
2015/02/24	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	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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2015/02/24	GOVI	06/08/2015			GOVI	506.1170	506.1170	507.0450	507.0450	0.183	0.0000	0.0000	29
2015/02/24	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	GOVI	06/08/2015	499.99	Call	GOVI	61,270.0000	6.1270	70,550.0000	7.0550	15.146	0	0	0
2015/02/24	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	GOVI	06/08/2015	500.00	Call	GOVI	61,170.0000	6.1170	70,450.0000	7.0450	15.171	0	0	0
2015/02/24	GOVI	06/08/2015	500.01	Call	GOVI	61,070.0000	6.1070	70,350.0000	7.0350	15.196	0	0	0
2015/02/24	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	GOVI	05/11/2015			GOVI	514.6320	514.6320	515.5650	515.5650	0.181	0.0000	0.0000	0
2015/02/24	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	GOVI	05/11/2015	529.99	Put	GOVI	153,580.0000	15.3580	144,250.0000	14.4250	(6.075)	0	0	0
2015/02/24	GOVI	05/11/2015	530.01	Put	GOVI	153,780.0000	15.3780	144,450.0000	14.4450	(6.067)	0	0	0
2015/02/24	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	GOVI	05/11/2015	530.00	Put	GOVI	153,680.0000	15.3680	144,350.0000	14.4350	(6.071)	0	0	0
2015/02/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/02/24	IGOV	07/05/2015			Index Future	224.8150	224.8150	224.7780	224.7780	(0.016)	0.0000	0.0000	1,076
2015/02/24	IGOV	06/08/2015			Index Future	228.4950	228.4950	228.4550	228.4550	(0.018)	0.0000	0.0000	100
2015/02/24	IGOV	05/11/2015			Index Future	232.3570	232.3570	232.3120	232.3120	(0.019)	0.0000	0.0000	0
2015/02/24	ILBI	07/05/2015			Index Future	608.9170	608.9170	608.8200	608.8200	(0.016)	0.0000	0.0000	0
2015/02/24	ILBI	06/08/2015			Index Future	618.8970	618.8970	618.7960	618.7960	(0.016)	0.0000	0.0000	159
2015/02/24	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/02/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/02/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/02/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/02/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/02/24	JBAF	18/03/2015			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	2,850
2015/02/24	JBAF	15/04/2015			Jibar Tradeable Future	6.1300	93.8700	6.1400	93.8600	0.163	0.0000	0.0000	0
2015/02/24	JBAF	20/05/2015			Jibar Tradeable Future	6.1600	93.8400	6.1900	93.8100	0.487	0.0000	0.0000	0
2015/02/24	JBAF	17/06/2015			Jibar Tradeable Future	6.1800	93.8200	6.2100	93.7900	0.485	0.0000	0.0000	5,000
2015/02/24	JBAF	15/07/2015			Jibar Tradeable Future	6.2200	93.7800	6.2400	93.7600	0.322	0.0000	0.0000	0
2015/02/24	JBAF	19/08/2015			Jibar Tradeable Future	6.2450	93.7550	6.2450	93.7550	0.000	0.0000	0.0000	0
2015/02/24	JBAF	16/09/2015			Jibar Tradeable Future	6.2400	93.7600	6.3100	93.6900	1.122	0.0000	0.0000	0
2015/02/24	JBAF	15/12/2015			Jibar Tradeable Future	6.3900	93.6100	6.4500	93.5500	0.939	0.0000	0.0000	0
2015/02/24	JBAF	16/03/2016			Jibar Tradeable Future	6.5600	93.4400	6.5900	93.4100	0.457	0.0000	0.0000	0
2015/02/24	JBAF	15/06/2016			Jibar Tradeable Future	6.7000	93.3000	6.7600	93.2400	0.896	0.0000	0.0000	0
2015/02/24	JBAF	21/09/2016			Jibar Tradeable Future	6.8700	93.1300	6.9000	93.1000	0.437	0.0000	0.0000	0
2015/02/24	JBAF	21/12/2016			Jibar Tradeable Future	6.9800	93.0200	7.0400	92.9600	0.860	0.0000	0.0000	0

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2015/02/24	R023	07/05/2015	8.15	Put	Bond Future	118.2100	0.1182	100.0900	0.1001	(15.329)	0	0	0
2015/02/24	R023	07/05/2015	8.14	Call	Bond Future	3,969.0600	3.9691	4,137.2100	4.1372	4.237	0	0	0
2015/02/24	R023	07/05/2015			Bond Future	7.4715	103.1448	7.4398	103.3317	(0.424)	0.0000	0.0000	14,434
2015/02/24	R023	07/05/2015	8.15	Call	Bond Future	4,020.3700	4.0204	4,189.1200	4.1891	4.197	0	0	0
2015/02/24	R023	07/05/2015	8.16	Call	Bond Future	4,071.8100	4.0718	4,241.1600	4.2412	4.159	0	0	0
2015/02/24	R023	07/05/2015	8.14	Put	Bond Future	123.0200	0.1230	104.3000	0.1043	(15.217)	0	0	0
2015/02/24	R023	07/05/2015	8.16	Put	Bond Future	113.5600	0.1136	96.0400	0.0960	(15.428)	0	0	0
2015/02/24	R023	06/08/2015	9.07	Put	Bond Future	35.1700	0.0352	30.7300	0.0307	(12.624)	0	0	911
2015/02/24	R023	06/08/2015	8.24	Call	Bond Future	4,470.3400	4.4703	4,626.2400	4.6262	3.487	0	0	0
2015/02/24	R023	06/08/2015			Bond Future	7.5081	104.8436	7.4752	105.0323	(0.438)	0.0000	0.0000	0
2015/02/24	R023	06/08/2015	9.07	Call	Bond Future	8,517.1500	8.5172	8,701.4300	8.7014	2.164	0	0	0
2015/02/24	R023	06/08/2015	8.26	Put	Bond Future	362.4300	0.3624	330.8100	0.3308	(8.724)	0	0	0
2015/02/24	R023	06/08/2015	8.25	Put	Bond Future	370.9100	0.3709	338.6900	0.3387	(8.687)	0	0	0
2015/02/24	R023	06/08/2015	8.24	Put	Bond Future	379.5600	0.3796	346.7400	0.3467	(8.647)	0	0	0
2015/02/24	R023	06/08/2015	8.25	Call	Bond Future	4,516.1400	4.5161	4,672.6400	4.6726	3.465	0	0	0
2015/02/24	R023	06/08/2015	8.26	Call	Bond Future	4,562.0600	4.5621	4,719.1600	4.7192	3.444	0	0	0
2015/02/24	R186	07/05/2015	7.40	Call	Bond Future	684.4200	0.6844	750.1600	0.7502	9.605	0	0	0
2015/02/24	R186	07/05/2015			Bond Future	7.7135	125.2005	7.6820	125.4730	(0.408)	0.0000	0.0000	33,679
2015/02/24	R186	07/05/2015	7.50	Put	Bond Future	2,813.9800	2.8140	2,626.0500	2.6261	(6.678)	0	0	4,229
2015/02/24	R186	07/05/2015	8.25	Call	Bond Future	4,872.5400	4.8725	5,099.4600	5.0995	4.657	0	0	0
2015/02/24	R186	07/05/2015	7.80	Put	Bond Future	1,383.9400	1.3839	1,259.8500	1.2598	(8.966)	0	0	300
2015/02/24	R186	07/05/2015	7.45	Put	Bond Future	3,116.1800	3.1162	2,918.5800	2.9186	(6.341)	0	0	4,229
2015/02/24	R186	07/05/2015	8.24	Put	Bond Future	366.5000	0.3665	319.6700	0.3197	(12.778)	0	0	0
2015/02/24	R186	07/05/2015	8.26	Put	Bond Future	342.1400	0.3421	297.7900	0.2978	(12.963)	0	0	0
2015/02/24	R186	07/05/2015	7.40	Put	Bond Future	3,435.7400	3.4357	3,228.9800	3.2290	(6.018)	0	0	4,229
2015/02/24	R186	07/05/2015	7.50	Call	Bond Future	949.4600	0.9495	1,034.0300	1.0340	8.907	0	0	0
2015/02/24	R186	07/05/2015	8.25	Put	Bond Future	354.1400	0.3541	308.5600	0.3086	(12.871)	0	0	0
2015/02/24	R186	07/05/2015	8.26	Call	Bond Future	4,942.5500	4.9425	5,170.7000	5.1707	4.616	0	0	0
2015/02/24	R186	07/05/2015	7.45	Call	Bond Future	809.3400	0.8093	884.2400	0.8842	9.254	0	0	0
2015/02/24	R186	07/05/2015	7.80	Call	Bond Future	2,128.5200	2.1285	2,276.9300	2.2769	6.972	0	0	0
2015/02/24	R186	07/05/2015	8.24	Call	Bond Future	4,802.8100	4.8028	5,028.4800	5.0285	4.699	0	0	0
2015/02/24	R186	06/08/2015	8.90	Put	Bond Future	236.0300	0.2360	213.1700	0.2132	(9.685)	0	0	2,500
2015/02/24	R186	06/08/2015	8.00	Put	Bond Future	1,672.1400	1.6721	1,566.5200	1.5665	(6.316)	0	0	0
2015/02/24	R186	06/08/2015			Bond Future	7.7535	121.9647	7.7210	122.2402	(0.419)	0.0000	0.0000	540
2015/02/24	R186	06/08/2015	8.01	Call	Bond Future	3,789.5600	3.7896	3,960.8800	3.9609	4.521	0	0	0
2015/02/24	R186	06/08/2015	8.00	Call	Bond Future	3,736.9100	3.7369	3,906.8900	3.9069	4.549	0	0	0
2015/02/24	R186	06/08/2015	7.99	Call	Bond Future	3,684.6100	3.6846	3,853.2500	3.8532	4.577	0	0	0
2015/02/24	R186	06/08/2015	8.90	Call	Bond Future	9,441.1700	9.4412	9,693.9100	9.6939	2.677	0	0	0
2015/02/24	R186	06/08/2015	7.99	Put	Bond Future	1,702.6500	1.7026	1,595.6900	1.5957	(6.282)	0	0	0
2015/02/24	R186	06/08/2015	8.01	Put	Bond Future	1,642.0500	1.6421	1,537.7700	1.5378	(6.351)	0	0	0
2015/02/24	R186	05/11/2015	8.25	Put	Bond Future	1,656.1400	1.6561	1,566.9800	1.5670	(5.384)	0	0	0
2015/02/24	R186	05/11/2015	8.24	Call	Bond Future	5,377.1600	5.3772	5,564.7700	5.5648	3.489	0	0	0
2015/02/24	R186	05/11/2015			Bond Future	7.7859	123.9973	7.7526	124.2751	(0.428)	0.0000	0.0000	0
2015/02/24	R186	05/11/2015	9.00	Put	Bond Future	464.4700	0.4645	431.4200	0.4314	(7.116)	0	0	2,600
2015/02/24	R186	05/11/2015	8.24	Put	Bond Future	1,680.7800	1.6808	1,590.6400	1.5906	(5.363)	0	0	0
2015/02/24	R186	05/11/2015	8.26	Put	Bond Future	1,631.4300	1.6314	1,543.2500	1.5432	(5.405)	0	0	0
2015/02/24	R186	05/11/2015	9.00	Call	Bond Future	10,007.7600	10.0078	10,252.4600	10.2525	2.445	0	0	0

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2015/02/24	R186	05/11/2015	8.25	Call	Bond Future	5,432.1700	5.4322	5,620.7600	5.6208	3.472	0	0	0
2015/02/24	R186	05/11/2015	8.26	Call	Bond Future	5,487.0400	5.4870	5,676.6100	5.6766	3.455	0	0	0
2015/02/24	R186	04/02/2016	7.50	Call	Bond Future	2,478.5000	2.4785	2,590.0000	2.5900	4.499	0	0	0
2015/02/24	R186	04/02/2016			Bond Future	7.8021	120.9371	7.7675	121.2207	(0.444)	0.0000	0.0000	5,660
2015/02/24	R186	04/02/2016	7.51	Call	Bond Future	2,511.6200	2.5116	2,624.1400	2.6241	4.480	0	0	0
2015/02/24	R186	04/02/2016	7.49	Call	Bond Future	2,445.6500	2.4456	2,556.1300	2.5561	4.517	0	0	0
2015/02/24	R186	04/02/2016	7.50	Put	Bond Future	4,980.8000	4.9808	4,808.7000	4.8087	(3.455)	0	0	0
2015/02/24	R186	04/02/2016	7.49	Put	Bond Future	5,031.9700	5.0320	4,858.8500	4.8588	(3.440)	0	0	0
2015/02/24	R186	04/02/2016	7.51	Put	Bond Future	4,929.9800	4.9300	4,758.9000	4.7589	(3.470)	0	0	0
2015/02/24	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R197	07/05/2015			Bond Future	288.4483	288.4483	288.2070	288.2070	(0.084)	0.0000	0.0000	861
2015/02/24	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R197	07/05/2015	293.99	Put	Bond Future	5,541.6800	5.5417	5,782.9700	5.7830	4.354	0	0	0
2015/02/24	R197	07/05/2015	294.01	Put	Bond Future	5,561.6800	5.5617	5,802.9700	5.8030	4.338	0	0	0
2015/02/24	R197	07/05/2015	294.00	Put	Bond Future	5,551.6800	5.5517	5,792.9700	5.7930	4.346	0	0	0
2015/02/24	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R197	06/08/2015			Bond Future	287.1186	287.1186	286.8692	286.8692	(0.087)	0.0000	0.0000	0
2015/02/24	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R197	06/08/2015	287.99	Put	Bond Future	871.4200	0.8714	1,120.7900	1.1208	28.617	0	0	0
2015/02/24	R197	06/08/2015	288.01	Put	Bond Future	891.4200	0.8914	1,140.7900	1.1408	27.974	0	0	0
2015/02/24	R197	06/08/2015	288.00	Put	Bond Future	881.4200	0.8814	1,130.7900	1.1308	28.292	0	0	0
2015/02/24	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R202	07/05/2015			Bond Future	236.4595	236.4595	236.4317	236.4317	(0.012)	0.0000	0.0000	50,916
2015/02/24	R202	07/05/2015	238.49	Put	Bond Future	2,030.4800	2.0305	2,058.3000	2.0583	1.370	0	0	0
2015/02/24	R202	07/05/2015	238.50	Put	Bond Future	2,040.4800	2.0405	2,068.3000	2.0683	1.363	0	0	0
2015/02/24	R202	07/05/2015	238.51	Put	Bond Future	2,050.4800	2.0505	2,078.3000	2.0783	1.357	0	0	0
2015/02/24	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R202	06/08/2015			Bond Future	237.1311	237.1311	237.0996	237.0996	(0.013)	0.0000	0.0000	0
2015/02/24	R202	06/08/2015	239.99	Put	Bond Future	2,858.9400	2.8589	2,890.3900	2.8904	1.100	0	0	0
2015/02/24	R202	06/08/2015	240.00	Put	Bond Future	2,868.9400	2.8689	2,900.3900	2.9004	1.096	0	0	0
2015/02/24	R202	06/08/2015	240.01	Put	Bond Future	2,878.9400	2.8789	2,910.3900	2.9104	1.092	0	0	0
2015/02/24	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R203	07/05/2015			Bond Future	6.7090	104.5751	6.6864	104.6246	(0.338)	0.0000	0.0000	7,875
2015/02/24	R203	07/05/2015	7.24	Put	Bond Future	51.7600	0.0518	45.3100	0.0453	(12.461)	0	0	0
2015/02/24	R203	07/05/2015	7.26	Put	Bond Future	47.4000	0.0474	41.4000	0.0414	(12.658)	0	0	0
2015/02/24	R203	07/05/2015	7.25	Put	Bond Future	49.5400	0.0495	43.3200	0.0433	(12.556)	0	0	0
2015/02/24	R203	07/05/2015	7.25	Call	Bond Future	1,220.9700	1.2210	1,264.2100	1.2642	3.541	0	0	0
2015/02/24	R203	07/05/2015	7.24	Call	Bond Future	1,201.6900	1.2017	1,244.7000	1.2447	3.579	0	0	0
2015/02/24	R203	07/05/2015	7.26	Call	Bond Future	1,240.3200	1.2403	1,283.7800	1.2838	3.504	0	0	0
2015/02/24	R203	06/08/2015	6.74	Call	Bond Future	530.6100	0.5306	554.7500	0.5548	4.549	0	0	0

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2015/02/24	R203	06/08/2015	6.75	Put	Bond Future	477.6100	0.4776	453.0000	0.4530	(5.153)	0	0	0
2015/02/24	R203	06/08/2015			Bond Future	6.7177	106.2978	6.6926	106.3468	(0.372)	0.0000	0.0000	0
2015/02/24	R203	06/08/2015	6.75	Call	Bond Future	540.9700	0.5410	565.4100	0.5654	4.518	0	0	0
2015/02/24	R203	06/08/2015	6.76	Call	Bond Future	551.7300	0.5517	576.4700	0.5765	4.484	0	0	0
2015/02/24	R203	06/08/2015	6.74	Put	Bond Future	486.8400	0.4868	461.9300	0.4619	(5.117)	0	0	0
2015/02/24	R203	06/08/2015	6.76	Put	Bond Future	468.7900	0.4688	444.4800	0.4445	(5.186)	0	0	0
2015/02/24	R203	05/11/2015	5.99	Call	Bond Future	139.3600	0.1394	147.7200	0.1477	5.999	0	0	0
2015/02/24	R203	05/11/2015	6.00	Put	Bond Future	1,374.8900	1.3749	1,335.6100	1.3356	(2.857)	0	0	0
2015/02/24	R203	05/11/2015			Bond Future	6.7020	103.9016	6.6745	103.9493	(0.409)	0.0000	0.0000	0
2015/02/24	R203	05/11/2015	6.00	Call	Bond Future	142.8500	0.1429	151.3700	0.1514	5.964	0	0	0
2015/02/24	R203	05/11/2015	6.01	Call	Bond Future	146.4100	0.1464	155.0900	0.1551	5.929	0	0	0
2015/02/24	R203	05/11/2015	5.99	Put	Bond Future	1,389.0900	1.3891	1,349.6500	1.3497	(2.839)	0	0	0
2015/02/24	R203	05/11/2015	6.01	Put	Bond Future	1,360.7600	1.3608	1,321.6400	1.3216	(2.875)	0	0	0
2015/02/24	R204	07/05/2015	7.51	Put	Bond Future	75.7600	0.0758	65.0900	0.0651	(14.084)	0	0	0
2015/02/24	R204	07/05/2015			Bond Future	6.9488	106.4150	6.9215	106.5027	(0.393)	0.0000	0.0000	14,609
2015/02/24	R204	07/05/2015	7.50	Put	Bond Future	79.0100	0.0790	67.9700	0.0680	(13.973)	0	0	0
2015/02/24	R204	07/05/2015	7.49	Call	Bond Future	1,801.8200	1.8018	1,878.1300	1.8781	4.235	0	0	0
2015/02/24	R204	07/05/2015	7.50	Call	Bond Future	1,829.7900	1.8298	1,906.4900	1.9065	4.192	0	0	0
2015/02/24	R204	07/05/2015	7.51	Call	Bond Future	1,857.9600	1.8580	1,935.0300	1.9350	4.148	0	0	0
2015/02/24	R204	07/05/2015	7.49	Put	Bond Future	82.4800	0.0825	71.0500	0.0711	(13.858)	0	0	0
2015/02/24	R204	06/08/2015	7.74	Call	Bond Future	2,412.9400	2.4129	2,487.3600	2.4874	3.084	0	0	0
2015/02/24	R204	06/08/2015	7.75	Put	Bond Future	155.1600	0.1552	141.8400	0.1418	(8.585)	0	0	0
2015/02/24	R204	06/08/2015			Bond Future	6.9795	104.1311	6.9502	104.2191	(0.420)	0.0000	0.0000	0
2015/02/24	R204	06/08/2015	8.41	Call	Bond Future	4,210.1300	4.2101	4,295.6900	4.2957	2.032	0	0	0
2015/02/24	R204	06/08/2015	7.74	Put	Bond Future	159.1200	0.1591	145.5300	0.1455	(8.541)	0	0	0
2015/02/24	R204	06/08/2015	7.76	Put	Bond Future	151.2900	0.1513	138.2400	0.1382	(8.626)	0	0	0
2015/02/24	R204	06/08/2015	8.41	Put	Bond Future	20.7700	0.0208	18.3200	0.0183	(11.796)	0	0	699
2015/02/24	R204	06/08/2015	7.75	Call	Bond Future	2,438.2100	2.4382	2,512.9000	2.5129	3.063	0	0	0
2015/02/24	R204	06/08/2015	7.76	Call	Bond Future	2,463.5600	2.4636	2,538.5200	2.5385	3.043	0	0	0
2015/02/24	R204	05/11/2015			Bond Future	6.9925	105.8665	6.9613	105.9539	(0.446)	0.0000	0.0000	0
2015/02/24	R204	05/11/2015	6.25	Call	Bond Future	242.3400	0.2423	258.0800	0.2581	6.495	0	0	0
2015/02/24	R204	05/11/2015	6.24	Put	Bond Future	2,372.3900	2.3724	2,300.4400	2.3004	(3.033)	0	0	0
2015/02/24	R204	05/11/2015	6.26	Put	Bond Future	2,326.4300	2.3264	2,255.0700	2.2551	(3.067)	0	0	0
2015/02/24	R204	05/11/2015	6.25	Put	Bond Future	2,349.3600	2.3494	2,277.7000	2.2777	(3.050)	0	0	0
2015/02/24	R204	05/11/2015	6.26	Call	Bond Future	248.1500	0.2482	264.1900	0.2642	6.464	0	0	0
2015/02/24	R204	05/11/2015	6.24	Call	Bond Future	236.6300	0.2366	252.0800	0.2521	6.529	0	0	0
2015/02/24	R207	07/05/2015			Bond Future	7.1089	102.8819	7.0767	103.0089	(0.454)	0.0000	0.0000	35,334
2015/02/24	R207	07/05/2015	8.25	Call	Bond Future	4,378.2700	4.3783	4,503.7700	4.5038	2.866	0	0	0
2015/02/24	R207	07/05/2015	7.73	Call	Bond Future	2,495.3400	2.4953	2,608.7200	2.6087	4.544	0	0	66
2015/02/24	R207	07/05/2015	8.24	Put	Bond Future	7.1000	0.0071	5.5400	0.0055	(21.972)	0	0	0
2015/02/24	R207	07/05/2015	7.73	Put	Bond Future	86.6300	0.0866	73.0300	0.0730	(15.699)	0	0	0
2015/02/24	R207	07/05/2015	8.26	Put	Bond Future	6.3000	0.0063	4.9000	0.0049	(22.222)	0	0	0
2015/02/24	R207	07/05/2015	8.25	Put	Bond Future	6.6900	0.0067	5.2100	0.0052	(22.123)	0	0	0
2015/02/24	R207	07/05/2015	8.26	Call	Bond Future	4,415.1600	4.4152	4,540.7400	4.5407	2.844	0	0	0
2015/02/24	R207	07/05/2015	8.24	Call	Bond Future	4,341.3900	4.3414	4,466.8100	4.4668	2.889	0	0	0
2015/02/24	R207	06/08/2015	7.76	Call	Bond Future	2,575.1000	2.5751	2,676.3300	2.6763	3.931	0	0	0

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2015/02/24	R207	06/08/2015			Bond Future	7.1456		100.9336	7.1115	101.0615	(0.477)	0.0000	0.0000	0
2015/02/24	R207	06/08/2015	7.74	Call	Bond Future	2,516.4700		2.5165	2,616.7200	2.6167	3.984	0	0	0
2015/02/24	R207	06/08/2015	7.75	Call	Bond Future	2,545.6400		2.5456	2,646.3900	2.6464	3.958	0	0	0
2015/02/24	R207	06/08/2015	7.46	Call	Bond Future	1,752.8500		1.7528	1,837.2000	1.8372	4.812	0	0	70
2015/02/24	R207	06/08/2015	7.74	Put	Bond Future	319.2600		0.3193	291.6200	0.2916	(8.658)	0	0	0
2015/02/24	R207	06/08/2015	7.76	Put	Bond Future	304.9800		0.3050	278.3200	0.2783	(8.742)	0	0	0
2015/02/24	R207	06/08/2015	7.46	Put	Bond Future	583.2900		0.5833	539.7500	0.5398	(7.465)	0	0	0
2015/02/24	R207	06/08/2015	7.75	Put	Bond Future	311.9600		0.3120	284.8200	0.2848	(8.700)	0	0	0
2015/02/24	R207	05/11/2015	7.76	Call	Bond Future	2,621.4600		2.6215	2,715.3300	2.7153	3.581	0	0	0
2015/02/24	R207	05/11/2015			Bond Future	7.1641		102.6158	7.1282	102.7438	(0.501)	0.0000	0.0000	0
2015/02/24	R207	05/11/2015	7.74	Call	Bond Future	2,569.3600		2.5694	2,662.3700	2.6624	3.620	0	0	0
2015/02/24	R207	05/11/2015	7.75	Call	Bond Future	2,595.5000		2.5955	2,688.9400	2.6889	3.600	0	0	0
2015/02/24	R207	05/11/2015	7.43	Call	Bond Future	1,817.6900		1.8177	1,895.7000	1.8957	4.292	0	0	53
2015/02/24	R207	05/11/2015	7.74	Put	Bond Future	540.8600		0.5409	505.8300	0.5058	(6.477)	0	0	0
2015/02/24	R207	05/11/2015	7.76	Put	Bond Future	523.4200		0.5234	489.2500	0.4892	(6.528)	0	0	0
2015/02/24	R207	05/11/2015	7.43	Put	Bond Future	874.7700		0.8748	824.7400	0.8247	(5.719)	0	0	0
2015/02/24	R207	05/11/2015	7.75	Put	Bond Future	532.2200		0.5322	497.6200	0.4976	(6.501)	0	0	0
2015/02/24	R208	07/05/2015	8.01	Call	Bond Future	3,619.4300		3.6194	3,735.7800	3.7358	3.215	0	0	0
2015/02/24	R208	07/05/2015			Bond Future	7.2278		98.5060	7.2012	98.6305	(0.369)	0.0000	0.0000	60,921
2015/02/24	R208	07/05/2015	7.99	Call	Bond Future	3,535.1800		3.5352	3,650.9100	3.6509	3.274	0	0	0
2015/02/24	R208	07/05/2015	8.00	Call	Bond Future	3,577.2500		3.5773	3,693.3000	3.6933	3.244	0	0	0
2015/02/24	R208	07/05/2015	7.99	Put	Bond Future	59.2900		0.0593	50.5500	0.0505	(14.741)	0	0	0
2015/02/24	R208	07/05/2015	8.01	Put	Bond Future	54.3700		0.0544	46.2500	0.0463	(14.935)	0	0	0
2015/02/24	R208	07/05/2015	8.00	Put	Bond Future	56.7600		0.0568	48.3400	0.0483	(14.834)	0	0	0
2015/02/24	R208	06/08/2015			Bond Future	7.2614		100.1289	7.2335	100.2543	(0.384)	0.0000	0.0000	0
2015/02/24	R208	06/08/2015	8.00	Call	Bond Future	3,531.5600		3.5316	3,635.4300	3.6354	2.941	0	0	0
2015/02/24	R208	06/08/2015	8.01	Call	Bond Future	3,568.0900		3.5681	3,672.3600	3.6724	2.922	0	0	0
2015/02/24	R208	06/08/2015	8.85	Call	Bond Future	6,855.2000		6.8552	6,978.0400	6.9780	1.792	0	0	0
2015/02/24	R208	06/08/2015	7.99	Call	Bond Future	3,495.1300		3.4951	3,598.5900	3.5986	2.960	0	0	0
2015/02/24	R208	06/08/2015	8.01	Put	Bond Future	273.0600		0.2731	251.9400	0.2519	(7.735)	0	0	0
2015/02/24	R208	06/08/2015	8.00	Put	Bond Future	279.6400		0.2796	258.1200	0.2581	(7.696)	0	0	0
2015/02/24	R208	06/08/2015	7.99	Put	Bond Future	286.3600		0.2864	264.4300	0.2644	(7.658)	0	0	0
2015/02/24	R208	06/08/2015	8.85	Put	Bond Future	22.1600		0.0222	19.6100	0.0196	(11.507)	0	0	198
2015/02/24	R208	05/11/2015			Bond Future	7.2849		98.3967	7.2559	98.5223	(0.398)	0.0000	0.0000	0
2015/02/24	R208	05/11/2015	8.48	Call	Bond Future	5,214.7700		5.2148	5,326.5000	5.3265	2.143	0	0	0
2015/02/24	R208	05/11/2015	7.74	Put	Bond Future	785.9600		0.7860	745.8700	0.7459	(5.101)	0	0	0
2015/02/24	R208	05/11/2015	7.75	Call	Bond Future	2,762.4300		2.7624	2,848.3500	2.8483	3.110	0	0	0
2015/02/24	R208	05/11/2015	7.76	Call	Bond Future	2,792.3300		2.7923	2,878.7100	2.8787	3.093	0	0	0
2015/02/24	R208	05/11/2015	8.48	Put	Bond Future	202.1600		0.2022	188.3500	0.1884	(6.831)	0	0	2,200
2015/02/24	R208	05/11/2015	7.74	Call	Bond Future	2,732.6700		2.7327	2,818.1200	2.8181	3.127	0	0	0
2015/02/24	R208	05/11/2015	7.76	Put	Bond Future	761.1600		0.7612	722.0000	0.7220	(5.145)	0	0	0
2015/02/24	R208	05/11/2015	7.75	Put	Bond Future	773.4800		0.7735	733.8600	0.7339	(5.122)	0	0	0
2015/02/24	R209	07/05/2015			Bond Future	8.2852		80.6492	8.2540	80.9101	(0.377)	0.0000	0.0000	14,591
2015/02/24	R209	07/05/2015	8.99	Put	Bond Future	249.8000		0.2498	217.6200	0.2176	(12.882)	0	0	0
2015/02/24	R209	07/05/2015	7.30	Call	Bond Future	43.5700		0.0436	49.0600	0.0491	12.600	0	0	700
2015/02/24	R209	07/05/2015	8.30	Put	Bond Future	1,738.7400		1.7387	1,604.7200	1.6047	(7.708)	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
2015/02/24	R209	07/05/2015	9.01	Put	Bond Future	233.8800	0.2339	203.3800	0.2034	(13.041)	0	0	0
2015/02/24	R209	07/05/2015	8.99	Call	Bond Future	5,815.2800	5.8153	6,043.9300	6.0439	3.932	0	0	0
2015/02/24	R209	07/05/2015	9.00	Put	Bond Future	241.6900	0.2417	210.3600	0.2104	(12.963)	0	0	0
2015/02/24	R209	07/05/2015	9.00	Call	Bond Future	5,881.8400	5.8818	6,111.3400	6.1113	3.902	0	0	0
2015/02/24	R209	07/05/2015	7.30	Put	Bond Future	8,935.7100	8.9357	8,680.3700	8.6804	(2.858)	0	0	0
2015/02/24	R209	07/05/2015	8.30	Call	Bond Future	1,861.7700	1.8618	1,988.5800	1.9886	6.811	0	0	0
2015/02/24	R209	07/05/2015	9.01	Call	Bond Future	5,948.5900	5.9486	6,178.9200	6.1789	3.872	0	0	0
2015/02/24	R209	06/08/2015	8.99	Put	Bond Future	861.6900	0.8617	802.0000	0.8020	(6.927)	0	0	0
2015/02/24	R209	06/08/2015			Bond Future	8.3255	81.9779	8.2936	82.2422	(0.383)	0.0000	0.0000	0
2015/02/24	R209	06/08/2015	9.01	Put	Bond Future	829.5400	0.8295	771.5700	0.7716	(6.988)	0	0	0
2015/02/24	R209	06/08/2015	9.90	Call	Bond Future	11,658.7900	11.6588	11,912.2000	11.9122	2.174	0	0	0
2015/02/24	R209	06/08/2015	9.00	Call	Bond Future	6,136.0000	6.1360	6,341.4300	6.3414	3.348	0	0	0
2015/02/24	R209	06/08/2015	9.01	Call	Bond Future	6,194.4400	6.1944	6,400.7200	6.4007	3.330	0	0	0
2015/02/24	R209	06/08/2015	9.00	Put	Bond Future	845.4800	0.8455	786.6600	0.7867	(6.957)	0	0	0
2015/02/24	R209	06/08/2015	8.99	Call	Bond Future	6,077.7200	6.0777	6,282.2800	6.2823	3.366	0	0	0
2015/02/24	R209	06/08/2015	9.90	Put	Bond Future	106.2000	0.1062	95.3600	0.0954	(10.207)	0	0	2,914
2015/02/24	R209	05/11/2015	7.99	Put	Bond Future	5,157.4700	5.1575	4,986.0000	4.9860	(3.325)	0	0	0
2015/02/24	R209	05/11/2015			Bond Future	8.3608	80.1954	8.3283	80.4624	(0.389)	0.0000	0.0000	0
2015/02/24	R209	05/11/2015	8.01	Put	Bond Future	5,046.0200	5.0460	4,876.6000	4.8766	(3.357)	0	0	0
2015/02/24	R209	05/11/2015	7.99	Call	Bond Future	2,031.9200	2.0319	2,127.4300	2.1274	4.700	0	0	0
2015/02/24	R209	05/11/2015	8.00	Put	Bond Future	5,101.4100	5.1014	4,930.9600	4.9310	(3.341)	0	0	0
2015/02/24	R209	05/11/2015	8.00	Call	Bond Future	2,062.5300	2.0625	2,159.0600	2.1591	4.680	0	0	0
2015/02/24	R209	05/11/2015	8.01	Call	Bond Future	2,093.6700	2.0937	2,191.2300	2.1912	4.660	0	0	0
2015/02/24	R210	07/05/2015			Bond Future	174.7901	174.7901	174.7693	174.7693	(0.012)	0.0000	0.0000	583
2015/02/24	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R210	07/05/2015	176.99	Put	Bond Future	2,199.9000	2.1999	2,220.6800	2.2207	0.945	0	0	0
2015/02/24	R210	07/05/2015	177.01	Put	Bond Future	2,219.9000	2.2199	2,240.6800	2.2407	0.936	0	0	0
2015/02/24	R210	07/05/2015	177.00	Put	Bond Future	2,209.9000	2.2099	2,230.6800	2.2307	0.940	0	0	0
2015/02/24	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R210	06/08/2015			Bond Future	177.6836	177.6836	177.6601	177.6601	(0.013)	0.0000	0.0000	0
2015/02/24	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R210	06/08/2015	178.99	Put	Bond Future	1,306.3600	1.3064	1,329.8600	1.3299	1.799	0	0	0
2015/02/24	R210	06/08/2015	179.01	Put	Bond Future	1,326.3600	1.3264	1,349.8600	1.3499	1.772	0	0	0
2015/02/24	R210	06/08/2015	179.00	Put	Bond Future	1,316.3600	1.3164	1,339.8600	1.3399	1.785	0	0	0
2015/02/24	R211	07/05/2015	134.99	Put	Bond Future	3,126.8400	3.1268	3,143.3700	3.1434	0.529	0	0	0
2015/02/24	R211	07/05/2015			Bond Future	131.8632	131.8632	131.8466	131.8466	(0.013)	0.0000	0.0000	1,120
2015/02/24	R211	07/05/2015	135.01	Put	Bond Future	3,146.8400	3.1468	3,163.3700	3.1634	0.525	0	0	0
2015/02/24	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R211	07/05/2015	135.00	Put	Bond Future	3,136.8400	3.1368	3,153.3700	3.1534	0.527	0	0	0
2015/02/24	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R211	06/08/2015			Bond Future	132.4139	132.4139	132.3953	132.3953	(0.014)	0.0000	0.0000	0
2015/02/24	R211	06/08/2015	134.99	Put	Bond Future	2,576.1500	2.5762	2,594.7200	2.5947	0.721	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
2015/02/24	R211	06/08/2015	135.01	Put	Bond Future	2,596.1500	2.5962	2,614.7200	2.6147	0.715	0	0	0
2015/02/24	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R211	06/08/2015	135.00	Put	Bond Future	2,586.1500	2.5862	2,604.7200	2.6047	0.718	0	0	0
2015/02/24	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R212	07/05/2015			Bond Future	137.1888	137.1888	137.1727	137.1727	(0.012)	0.0000	0.0000	1,145
2015/02/24	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R212	07/05/2015	140.99	Put	Bond Future	3,801.1800	3.8012	3,817.3400	3.8173	0.425	0	0	0
2015/02/24	R212	07/05/2015	141.01	Put	Bond Future	3,821.1800	3.8212	3,837.3400	3.8373	0.423	0	0	0
2015/02/24	R212	07/05/2015	141.00	Put	Bond Future	3,811.1800	3.8112	3,827.3400	3.8273	0.424	0	0	0
2015/02/24	R212	06/08/2015	141.01	Put	Bond Future	3,341.6900	3.3417	3,359.8900	3.3599	0.545	0	0	0
2015/02/24	R212	06/08/2015			Bond Future	137.6683	137.6683	137.6501	137.6501	(0.013)	0.0000	0.0000	0
2015/02/24	R212	06/08/2015	141.00	Put	Bond Future	3,331.6900	3.3317	3,349.8900	3.3499	0.546	0	0	0
2015/02/24	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R212	06/08/2015	140.99	Put	Bond Future	3,321.6900	3.3217	3,339.8900	3.3399	0.548	0	0	0
2015/02/24	R213	07/05/2015	8.74	Call	Bond Future	4,740.2200	4.7402	4,951.4100	4.9514	4.455	0	0	0
2015/02/24	R213	07/05/2015	8.75	Put	Bond Future	349.7500	0.3498	306.9500	0.3070	(12.237)	0	0	0
2015/02/24	R213	07/05/2015			Bond Future	8.1821	90.9933	8.1508	91.2484	(0.383)	0.0000	0.0000	16,466
2015/02/24	R213	07/05/2015	8.75	Call	Bond Future	4,804.4400	4.8044	5,016.7300	5.0167	4.419	0	0	0
2015/02/24	R213	07/05/2015	8.76	Call	Bond Future	4,868.8600	4.8689	5,082.2500	5.0823	4.383	0	0	0
2015/02/24	R213	07/05/2015	8.74	Put	Bond Future	361.2300	0.3612	317.3300	0.3173	(12.153)	0	0	0
2015/02/24	R213	07/05/2015	8.76	Put	Bond Future	338.5700	0.3386	296.8700	0.2969	(12.317)	0	0	0
2015/02/24	R213	06/08/2015			Bond Future	8.2248	92.4919	8.1927	92.7502	(0.390)	0.0000	0.0000	0
2015/02/24	R213	06/08/2015	8.49	Put	Bond Future	1,660.3000	1.6603	1,562.0100	1.5620	(5.920)	0	0	0
2015/02/24	R213	06/08/2015	8.51	Put	Bond Future	1,603.8700	1.6039	1,507.9300	1.5079	(5.982)	0	0	0
2015/02/24	R213	06/08/2015	8.49	Call	Bond Future	3,754.3300	3.7543	3,914.3000	3.9143	4.261	0	0	0
2015/02/24	R213	06/08/2015	8.50	Put	Bond Future	1,631.8900	1.6319	1,534.7800	1.5348	(5.951)	0	0	0
2015/02/24	R213	06/08/2015	8.50	Call	Bond Future	3,803.5300	3.8035	3,964.6800	3.9647	4.237	0	0	0
2015/02/24	R213	06/08/2015	8.51	Call	Bond Future	3,853.0200	3.8530	4,015.3400	4.0153	4.213	0	0	0
2015/02/24	R213	05/11/2015	7.76	Call	Bond Future	1,539.2300	1.5392	1,618.0900	1.6181	5.123	0	0	0
2015/02/24	R213	05/11/2015			Bond Future	8.2643	90.4875	8.2315	90.7482	(0.397)	0.0000	0.0000	0
2015/02/24	R213	05/11/2015	7.74	Call	Bond Future	1,488.9900	1.4890	1,565.9400	1.5659	5.168	0	0	0
2015/02/24	R213	05/11/2015	7.75	Call	Bond Future	1,513.9700	1.5140	1,591.8800	1.5919	5.146	0	0	0
2015/02/24	R213	05/11/2015	7.74	Put	Bond Future	5,788.5300	5.7885	5,604.7800	5.6048	(3.174)	0	0	0
2015/02/24	R213	05/11/2015	7.76	Put	Bond Future	5,669.5400	5.6695	5,487.7000	5.4877	(3.207)	0	0	0
2015/02/24	R213	05/11/2015	7.75	Put	Bond Future	5,728.8400	5.7288	5,546.0500	5.5461	(3.191)	0	0	0
2015/02/24	R214	07/05/2015			Bond Future	8.3070	82.1850	8.2809	82.4180	(0.313)	0.0000	0.0000	15,571
2015/02/24	R214	07/05/2015	9.15	Call	Bond Future	7,175.4600	7.1755	7,386.9300	7.3869	2.947	0	0	0
2015/02/24	R214	07/05/2015	9.16	Call	Bond Future	7,246.5300	7.2465	7,458.5800	7.4586	2.926	0	0	0
2015/02/24	R214	07/05/2015	9.14	Put	Bond Future	186.1200	0.1861	163.9700	0.1640	(11.901)	0	0	0
2015/02/24	R214	07/05/2015	9.16	Put	Bond Future	174.1100	0.1741	153.1400	0.1531	(12.044)	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
2015/02/24	R214	07/05/2015	9.15	Put	Bond Future	180.0200	0.1800	158.4700	0.1585	(11.971)	0	0	0
2015/02/24	R214	07/05/2015	9.14	Call	Bond Future	7,104.4500	7.1045	7,315.3200	7.3153	2.968	0	0	0
2015/02/24	R214	06/08/2015	8.76	Put	Bond Future	1,451.8600	1.4519	1,375.4800	1.3755	(5.261)	0	0	0
2015/02/24	R214	06/08/2015			Bond Future	8.3448	83.5385	8.3182	83.7745	(0.319)	0.0000	0.0000	0
2015/02/24	R214	06/08/2015	8.75	Put	Bond Future	1,477.6700	1.4777	1,400.3300	1.4003	(5.234)	0	0	0
2015/02/24	R214	06/08/2015	8.74	Call	Bond Future	4,883.3400	4.8833	5,041.0000	5.0410	3.229	0	0	0
2015/02/24	R214	06/08/2015	8.75	Call	Bond Future	4,939.6500	4.9396	5,098.3000	5.0983	3.212	0	0	0
2015/02/24	R214	06/08/2015	8.76	Call	Bond Future	4,996.2200	4.9962	5,155.8300	5.1558	3.195	0	0	0
2015/02/24	R214	06/08/2015	8.74	Put	Bond Future	1,503.8700	1.5039	1,425.5400	1.4255	(5.209)	0	0	0
2015/02/24	R214	05/11/2015			Bond Future	8.3797	81.6381	8.3526	81.8764	(0.323)	0.0000	0.0000	0
2015/02/24	R214	05/11/2015	7.99	Put	Bond Future	5,663.1900	5.6632	5,507.2800	5.5073	(2.753)	0	0	0
2015/02/24	R214	05/11/2015	8.00	Put	Bond Future	5,601.7900	5.6018	5,446.7900	5.4468	(2.767)	0	0	0
2015/02/24	R214	05/11/2015	8.01	Put	Bond Future	5,540.5900	5.5406	5,386.5100	5.3865	(2.781)	0	0	0
2015/02/24	R214	05/11/2015	7.99	Call	Bond Future	2,121.4600	2.1215	2,203.8300	2.2038	3.883	0	0	0
2015/02/24	R214	05/11/2015	8.00	Call	Bond Future	2,154.0400	2.1540	2,237.3200	2.2373	3.866	0	0	0
2015/02/24	R214	05/11/2015	8.01	Call	Bond Future	2,186.6500	2.1866	2,270.8500	2.2709	3.851	0	0	0
2015/02/24	R214	04/02/2016			Bond Future	8.4056	83.1131	8.3778	83.3562	(0.331)	0.0000	0.0000	4,420
2015/02/24	R214	04/02/2016	7.99	Put	Bond Future	6,340.3400	6.3403	6,185.8800	6.1859	(2.436)	0	0	0
2015/02/24	R214	04/02/2016	8.00	Call	Bond Future	2,612.6400	2.6126	2,702.1100	2.7021	3.425	0	0	0
2015/02/24	R214	04/02/2016	8.01	Call	Bond Future	2,646.2300	2.6462	2,736.5100	2.7365	3.412	0	0	0
2015/02/24	R214	04/02/2016	7.99	Call	Bond Future	2,579.3100	2.5793	2,667.9600	2.6680	3.437	0	0	0
2015/02/24	R214	04/02/2016	8.01	Put	Bond Future	6,219.9300	6.2199	6,067.1000	6.0671	(2.457)	0	0	0
2015/02/24	R214	04/02/2016	8.00	Put	Bond Future	6,279.9200	6.2799	6,126.2800	6.1263	(2.447)	0	0	0
2015/02/24	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R248	07/05/2015			Bond Future	8.3781	105.8526	8.3520	106.1540	(0.311)	0.0000	0.0000	32,838
2015/02/24	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R248	07/05/2015	9.26	Call	Bond Future	9,365.2700	9.3653	9,666.7100	9.6667	3.219	0	0	0
2015/02/24	R248	07/05/2015	9.24	Call	Bond Future	9,169.4700	9.1695	9,470.9100	9.4709	3.287	0	0	0
2015/02/24	R248	07/05/2015	9.25	Call	Bond Future	9,267.4600	9.2675	9,568.9000	9.5689	3.253	0	0	0
2015/02/24	R248	06/08/2015	8.76	Call	Bond Future	3,788.6300	3.7886	4,093.7000	4.0937	8.052	0	0	0
2015/02/24	R248	06/08/2015			Bond Future	8.4174	107.5960	8.3908	107.9010	(0.316)	0.0000	0.0000	745
2015/02/24	R248	06/08/2015	8.74	Call	Bond Future	3,574.1100	3.5741	3,879.1800	3.8792	8.536	0	0	0
2015/02/24	R248	06/08/2015	8.75	Call	Bond Future	3,681.4700	3.6815	3,986.5400	3.9865	8.287	0	0	0
2015/02/24	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R248	05/11/2015	8.01	Put	Bond Future	5,246.6700	5.2467	4,938.4600	4.9385	(5.874)	0	0	0
2015/02/24	R248	05/11/2015			Bond Future	8.4538	104.9567	8.4267	105.2650	(0.321)	0.0000	0.0000	0
2015/02/24	R248	05/11/2015	8.00	Put	Bond Future	5,370.1300	5.3701	5,061.9200	5.0619	(5.739)	0	0	0
2015/02/24	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/24	R248	05/11/2015	7.99	Put	Bond Future	5,493.8400	5.4938	5,185.6300	5.1856	(5.610)	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												417926