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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/02/2015 TO 27/02/2015

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
2015/02/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	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
2015/02/27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2025	07/05/2015			Bond Future	118.7282	118.7282	118.9198	118.9198	0.161	0.0000	0.0000	16
2015/02/27	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2025	07/05/2015	120.99	Put	Bond Future	2,261.7700	2.2618	2,070.1600	2.0702	(8.472)	0	0	0
2015/02/27	2025	07/05/2015	121.01	Put	Bond Future	2,281.7700	2.2818	2,090.1600	2.0902	(8.397)	0	0	0
2015/02/27	2025	07/05/2015	121.00	Put	Bond Future	2,271.7700	2.2718	2,080.1600	2.0802	(8.434)	0	0	0
2015/02/27	2025	06/08/2015	120.99	Put	Bond Future	1,476.7500	1.4768	1,283.9200	1.2839	(13.058)	0	0	0
2015/02/27	2025	06/08/2015			Bond Future	119.5133	119.5133	119.7061	119.7061	0.161	0.0000	0.0000	0
2015/02/27	2025	06/08/2015	121.01	Put	Bond Future	1,496.7500	1.4968	1,303.9200	1.3039	(12.883)	0	0	0
2015/02/27	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2025	06/08/2015	121.00	Put	Bond Future	1,486.7500	1.4868	1,293.9200	1.2939	(12.970)	0	0	0
2015/02/27	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2030	07/05/2015			Bond Future	7.9804	102.3809	8.0668	101.6429	1.083	0.0000	0.0000	5,775
2015/02/27	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2030	07/05/2015	8.74	Call	Bond Future	6,233.4400	6.2334	5,495.4100	5.4954	(11.840)	0	0	0
2015/02/27	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2030	07/05/2015	8.75	Call	Bond Future	6,311.8100	6.3118	5,573.7800	5.5738	(11.693)	0	0	0
2015/02/27	2030	07/05/2015	8.76	Call	Bond Future	6,390.0800	6.3901	5,652.0500	5.6521	(11.550)	0	0	0
2015/02/27	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2030	06/08/2015			Bond Future	8.0238	100.0547	8.1131	99.3028	1.114	0.0000	0.0000	0
2015/02/27	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2030	06/08/2015	7.74	Put	Bond Future	2,441.0600	2.4411	3,192.9300	3.1929	30.801	0	0	0
2015/02/27	2030	06/08/2015	7.76	Put	Bond Future	2,266.3200	2.2663	3,018.1900	3.0182	33.176	0	0	0
2015/02/27	2030	06/08/2015	7.75	Put	Bond Future	2,353.6400	2.3536	3,105.5100	3.1055	31.945	0	0	0
2015/02/27	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2032	07/05/2015			Bond Future	8.1095	102.2125	8.1958	101.4231	1.065	0.0000	0.0000	18
2015/02/27	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2032	07/05/2015	8.50	Call	Bond Future	3,500.8000	3.5008	2,711.4100	2.7114	(22.549)	0	0	0
2015/02/27	2032	07/05/2015	8.51	Call	Bond Future	3,588.1100	3.5881	2,798.7200	2.7987	(22.000)	0	0	0
2015/02/27	2032	07/05/2015	8.49	Call	Bond Future	3,413.3700	3.4134	2,623.9800	2.6240	(23.126)	0	0	0
2015/02/27	2032	06/08/2015	8.50	Call	Bond Future	3,093.5500	3.0936	2,289.4800	2.2895	(25.992)	0	0	0
2015/02/27	2032	06/08/2015			Bond Future	8.1515	103.8925	8.2406	103.0884	1.093	0.0000	0.0000	0
2015/02/27	2032	06/08/2015	8.51	Call	Bond Future	3,180.2800	3.1803	2,376.2100	2.3762	(25.283)	0	0	0

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2015/02/27	2032	06/08/2015	8.49	Call	Bond Future	3,006.7100	3.0067	2,202.6400	2.2026	(26.743)	0	0	0
2015/02/27	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2032	05/11/2015			Bond Future	8.1879	101.4650	8.2794	100.6489	1.118	0.0000	0.0000	0
2015/02/27	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2032	05/11/2015	7.99	Put	Bond Future	1,798.0000	1.7980	2,614.1300	2.6141	45.391	0	0	0
2015/02/27	2032	05/11/2015	8.01	Put	Bond Future	1,614.1600	1.6142	2,430.2900	2.4303	50.561	0	0	0
2015/02/27	2032	05/11/2015	8.00	Put	Bond Future	1,706.0200	1.7060	2,522.1500	2.5222	47.838	0	0	0
2015/02/27	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2037	07/05/2015			Bond Future	8.1784	105.5938	8.2646	104.7080	1.055	0.0000	0.0000	32,860
2015/02/27	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2037	07/05/2015	9.01	Call	Bond Future	8,071.1000	8.0711	7,185.3200	7.1853	(10.975)	0	0	0
2015/02/27	2037	07/05/2015	8.99	Call	Bond Future	7,888.7700	7.8888	7,002.9900	7.0030	(11.228)	0	0	0
2015/02/27	2037	07/05/2015	9.00	Call	Bond Future	7,980.0000	7.9800	7,094.2200	7.0942	(11.100)	0	0	0
2015/02/27	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2037	06/08/2015			Bond Future	8.2204	103.0699	8.3092	102.1678	1.081	0.0000	0.0000	1,954
2015/02/27	2037	06/08/2015	8.75	Call	Bond Future	5,200.9400	5.2009	4,298.8500	4.2988	(17.345)	0	0	0
2015/02/27	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2037	06/08/2015	8.76	Call	Bond Future	5,295.1700	5.2952	4,393.0800	4.3931	(17.036)	0	0	0
2015/02/27	2037	06/08/2015	8.74	Call	Bond Future	5,106.5700	5.1066	4,204.4800	4.2045	(17.665)	0	0	0
2015/02/27	2037	05/11/2015	7.99	Put	Bond Future	2,722.3600	2.7224	3,638.2300	3.6382	33.643	0	0	0
2015/02/27	2037	05/11/2015	8.01	Put	Bond Future	2,511.7700	2.5118	3,427.6400	3.4276	36.463	0	0	0
2015/02/27	2037	05/11/2015			Bond Future	8.2534	104.7857	8.3445	103.8698	1.103	0.0000	0.0000	0
2015/02/27	2037	05/11/2015	8.00	Put	Bond Future	2,616.9800	2.6170	3,532.8500	3.5329	34.997	0	0	0
2015/02/27	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2038	07/05/2015	126.99	Put	Bond Future	1,449.0200	1.4490	789.8700	0.7899	(45.489)	0	0	0
2015/02/27	2038	07/05/2015			Bond Future	125.5410	125.5410	126.2001	126.2001	0.525	0.0000	0.0000	2,476
2015/02/27	2038	07/05/2015	127.00	Put	Bond Future	1,459.0200	1.4590	799.8700	0.7999	(45.178)	0	0	0
2015/02/27	2038	07/05/2015	127.01	Put	Bond Future	1,469.0200	1.4690	809.8700	0.8099	(44.870)	0	0	0
2015/02/27	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2038	06/08/2015			Bond Future	126.2913	126.2913	126.9596	126.9596	0.529	0.0000	0.0000	0
2015/02/27	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2038	06/08/2015	127.99	Put	Bond Future	1,698.7100	1.6987	1,030.3600	1.0304	(39.345)	0	0	0
2015/02/27	2038	06/08/2015	128.01	Put	Bond Future	1,718.7100	1.7187	1,050.3600	1.0504	(38.887)	0	0	0
2015/02/27	2038	06/08/2015	128.00	Put	Bond Future	1,708.7100	1.7087	1,040.3600	1.0404	(39.114)	0	0	0

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2015/02/27	2044	07/05/2015			Bond Future	8.2262	108.1579	8.3124	107.1757	1.048	0.0000	0.0000	9,494
2015/02/27	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2044	07/05/2015	9.01	Call	Bond Future	8,396.4400	8.3964	7,414.3100	7.4143	(11.697)	0	0	0
2015/02/27	2044	07/05/2015	8.99	Call	Bond Future	8,196.3600	8.1964	7,214.2300	7.2142	(11.983)	0	0	0
2015/02/27	2044	07/05/2015	9.00	Call	Bond Future	8,296.4800	8.2965	7,314.3500	7.3143	(11.838)	0	0	0
2015/02/27	2044	06/08/2015	8.76	Call	Bond Future	5,375.3800	5.3754	4,375.2600	4.3753	(18.606)	0	0	0
2015/02/27	2044	06/08/2015			Bond Future	8.2661	105.5508	8.3547	104.5507	1.073	0.0000	0.0000	0
2015/02/27	2044	06/08/2015	8.74	Call	Bond Future	5,166.7600	5.1668	4,166.6400	4.1666	(19.357)	0	0	0
2015/02/27	2044	06/08/2015	8.75	Call	Bond Future	5,271.1600	5.2712	4,271.0400	4.2710	(18.973)	0	0	0
2015/02/27	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2044	05/11/2015			Bond Future	8.2974	107.3079	8.3882	106.2924	1.094	0.0000	0.0000	0
2015/02/27	2044	05/11/2015	8.24	Put	Bond Future	651.1400	0.6511	1,666.5800	1.6666	155.948	0	0	0
2015/02/27	2044	05/11/2015	8.26	Put	Bond Future	423.5800	0.4236	1,439.0200	1.4390	239.728	0	0	0
2015/02/27	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2044	05/11/2015	8.25	Put	Bond Future	537.2500	0.5373	1,552.6900	1.5527	189.007	0	0	0
2015/02/27	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2046	07/05/2015			Bond Future	125.5402	125.5402	125.7984	125.7984	0.206	0.0000	0.0000	5,889
2015/02/27	2046	07/05/2015	126.99	Put	Bond Future	1,449.8400	1.4498	1,191.6100	1.1916	(17.811)	0	0	0
2015/02/27	2046	07/05/2015	127.01	Put	Bond Future	1,469.8400	1.4698	1,211.6100	1.2116	(17.569)	0	0	0
2015/02/27	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2046	07/05/2015	127.00	Put	Bond Future	1,459.8400	1.4598	1,201.6100	1.2016	(17.689)	0	0	0
2015/02/27	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2046	06/08/2015	129.01	Put	Bond Future	1,396.3700	1.3964	1,136.1800	1.1362	(18.633)	0	0	0
2015/02/27	2046	06/08/2015			Bond Future	127.6136	127.6136	127.8738	127.8738	0.204	0.0000	0.0000	0
2015/02/27	2046	06/08/2015	129.00	Put	Bond Future	1,386.3700	1.3864	1,126.1800	1.1262	(18.768)	0	0	0
2015/02/27	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2046	06/08/2015	128.99	Put	Bond Future	1,376.3700	1.3764	1,116.1800	1.1162	(18.904)	0	0	0
2015/02/27	2050	07/05/2015	135.01	Put	Bond Future	361.1700	0.3612	0.0000	0.0000	(100.000)	0	0	0
2015/02/27	2050	07/05/2015			Bond Future	134.6488	134.6488	135.2860	135.2860	0.473	0.0000	0.0000	2,753
2015/02/27	2050	07/05/2015	135.00	Put	Bond Future	351.1700	0.3512	0.0000	0.0000	(100.000)	0	0	0
2015/02/27	2050	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	275.9900	0.2760	100.000	0	0	0
2015/02/27	2050	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	295.9900	0.2960	100.000	0	0	0
2015/02/27	2050	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	285.9900	0.2860	100.000	0	0	0
2015/02/27	2050	07/05/2015	134.99	Put	Bond Future	341.1700	0.3412	0.0000	0.0000	(100.000)	0	0	0
2015/02/27	2050	06/08/2015			Bond Future	135.4004	135.4004	136.0461	136.0461	0.477	0.0000	0.0000	0
2015/02/27	2050	06/08/2015	136.99	Put	Bond Future	1,589.6100	1.5896	943.8700	0.9439	(40.623)	0	0	0
2015/02/27	2050	06/08/2015	137.01	Put	Bond Future	1,609.6100	1.6096	963.8700	0.9639	(40.118)	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
2015/02/27	2050	06/08/2015	137.00	Put	Bond Future	1,599.6100	1.5996	953.8700	0.9539	(40.369)	0	0	0
2015/02/27	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	AL12	07/05/2015			Index Future	570.7330	570.7330	566.0190	566.0190	(0.826)	0.0000	0.0000	0
2015/02/27	AL37	07/05/2015			Index Future	462.9590	462.9590	461.2980	461.2980	(0.359)	0.0000	0.0000	119
2015/02/27	AL37	06/08/2015			Index Future	470.4860	470.4860	468.7900	468.7900	(0.360)	0.0000	0.0000	0
2015/02/27	AL7T	07/05/2015			Index Future	554.1890	554.1890	550.8610	550.8610	(0.601)	0.0000	0.0000	3
2015/02/27	AL7T	06/08/2015			Index Future	563.1990	563.1990	559.8070	559.8070	(0.602)	0.0000	0.0000	0
2015/02/27	ALBI	07/05/2015			Index Future	506.5700	506.5700	503.6670	503.6670	(0.573)	0.0000	0.0000	577
2015/02/27	ALBI	06/08/2015			Index Future	514.8060	514.8060	511.8470	511.8470	(0.575)	0.0000	0.0000	10
2015/02/27	ALBI	05/11/2015			Index Future	523.4560	523.4560	520.4550	520.4550	(0.573)	0.0000	0.0000	0
2015/02/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	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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2015/02/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/02/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	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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2015/02/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/27	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	EL28	07/05/2015			Bond Future	122.1725	122.1725	122.3577	122.3577	0.152	0.0000	0.0000	0
2015/02/27	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	EL28	07/05/2015	124.99	Put	Bond Future	2,817.5000	2.8175	2,632.3200	2.6323	(6.572)	0	0	0
2015/02/27	EL28	07/05/2015	125.01	Put	Bond Future	2,837.5000	2.8375	2,652.3200	2.6523	(6.526)	0	0	0
2015/02/27	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	EL28	07/05/2015	125.00	Put	Bond Future	2,827.5000	2.8275	2,642.3200	2.6423	(6.549)	0	0	0
2015/02/27	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	EL28	06/08/2015			Bond Future	124.1904	124.1904	124.3767	124.3767	0.150	0.0000	0.0000	0
2015/02/27	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	EL28	06/08/2015	124.99	Put	Bond Future	799.6200	0.7996	613.2800	0.6133	(23.304)	0	0	0
2015/02/27	EL28	06/08/2015	125.01	Put	Bond Future	819.6200	0.8196	633.2800	0.6333	(22.735)	0	0	0
2015/02/27	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	EL28	06/08/2015	125.00	Put	Bond Future	809.6200	0.8096	623.2800	0.6233	(23.016)	0	0	0
2015/02/27	ES33	07/05/2015			Bond Future	9.0619	87.3204	9.1479	86.6416	0.950	0.0000	0.0000	6,576
2015/02/27	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	ES33	07/05/2015	9.76	Call	Bond Future	5,281.0000	5.2810	4,602.2400	4.6022	(12.853)	0	0	0
2015/02/27	ES33	07/05/2015	9.74	Call	Bond Future	5,136.6100	5.1366	4,457.8500	4.4579	(13.214)	0	0	0
2015/02/27	ES33	07/05/2015	9.75	Call	Bond Future	5,208.8500	5.2088	4,530.0900	4.5301	(13.031)	0	0	0
2015/02/27	ES33	06/08/2015			Bond Future	9.1282	88.7553	9.2171	88.0640	0.974	0.0000	0.0000	0
2015/02/27	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	ES33	06/08/2015	9.61	Call	Bond Future	3,649.5800	3.6496	2,958.2200	2.9582	(18.944)	0	0	0
2015/02/27	ES33	06/08/2015	9.59	Call	Bond Future	3,502.7800	3.5028	2,811.4200	2.8114	(19.737)	0	0	0
2015/02/27	ES33	06/08/2015	9.60	Call	Bond Future	3,576.2300	3.5762	2,884.8700	2.8849	(19.332)	0	0	0
2015/02/27	ES33	05/11/2015	9.00	Put	Bond Future	1,489.7100	1.4897	2,191.4900	2.1915	47.108	0	0	0
2015/02/27	ES33	05/11/2015			Bond Future	9.1903	86.4437	9.2817	85.7419	0.994	0.0000	0.0000	0
2015/02/27	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	ES33	05/11/2015	8.99	Put	Bond Future	1,569.0400	1.5690	2,270.8200	2.2708	44.727	0	0	0
2015/02/27	ES33	05/11/2015	9.01	Put	Bond Future	1,410.4800	1.4105	2,112.2600	2.1123	49.755	0	0	0
2015/02/27	GOVI	07/05/2015	449.99	Call	GOVI	524,480.0000	52.4480	496,260.0000	49.6260	(5.381)	0	0	0
2015/02/27	GOVI	07/05/2015			GOVI	502.4380	502.4380	499.6160	499.6160	(0.562)	0.0000	0.0000	454
2015/02/27	GOVI	07/05/2015	450.00	Call	GOVI	524,380.0000	52.4380	496,160.0000	49.6160	(5.382)	0	0	0
2015/02/27	GOVI	07/05/2015	450.01	Call	GOVI	524,280.0000	52.4280	496,060.0000	49.6060	(5.383)	0	0	0
2015/02/27	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	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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2015/02/27	GOVI	06/08/2015			GOVI	510.6060	510.6060	507.7300	507.7300	(0.563)	0.0000	0.0000	29
2015/02/27	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	GOVI	06/08/2015	499.99	Call	GOVI	106,160.0000	10.6160	77,400.0000	7.7400	(27.091)	0	0	0
2015/02/27	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	GOVI	06/08/2015	500.00	Call	GOVI	106,060.0000	10.6060	77,300.0000	7.7300	(27.117)	0	0	0
2015/02/27	GOVI	06/08/2015	500.01	Call	GOVI	105,960.0000	10.5960	77,200.0000	7.7200	(27.142)	0	0	0
2015/02/27	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	GOVI	05/11/2015			GOVI	519.1870	519.1870	516.2680	516.2680	(0.562)	0.0000	0.0000	0
2015/02/27	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	GOVI	05/11/2015	529.99	Put	GOVI	108,030.0000	10.8030	137,220.0000	13.7220	27.020	0	0	0
2015/02/27	GOVI	05/11/2015	530.01	Put	GOVI	108,230.0000	10.8230	137,420.0000	13.7420	26.970	0	0	0
2015/02/27	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	GOVI	05/11/2015	530.00	Put	GOVI	108,130.0000	10.8130	137,320.0000	13.7320	26.995	0	0	0
2015/02/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/02/27	IGOV	07/05/2015			Index Future	224.8370	224.8370	225.1070	225.1070	0.120	0.0000	0.0000	1,081
2015/02/27	IGOV	06/08/2015			Index Future	228.5100	228.5100	228.7820	228.7820	0.119	0.0000	0.0000	100
2015/02/27	IGOV	05/11/2015			Index Future	232.3680	232.3680	232.6470	232.6470	0.120	0.0000	0.0000	0
2015/02/27	ILBI	07/05/2015			Index Future	608.7680	608.7680	609.4730	609.4730	0.116	0.0000	0.0000	0
2015/02/27	ILBI	06/08/2015			Index Future	618.7390	618.7390	619.4530	619.4530	0.115	0.0000	0.0000	159
2015/02/27	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/02/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/02/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/02/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/02/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/02/27	JBAF	18/03/2015			Jibar Tradeable Future	6.1000	93.9000	6.1500	93.8500	0.820	0.0000	0.0000	2,850
2015/02/27	JBAF	15/04/2015			Jibar Tradeable Future	6.1200	93.8800	6.1800	93.8200	0.980	0.0000	0.0000	0
2015/02/27	JBAF	20/05/2015			Jibar Tradeable Future	6.1600	93.8400	6.2100	93.7900	0.812	0.0000	0.0000	0
2015/02/27	JBAF	17/06/2015			Jibar Tradeable Future	6.1700	93.8300	6.2400	93.7600	1.135	0.0000	0.0000	5,000
2015/02/27	JBAF	15/07/2015			Jibar Tradeable Future	6.1400	93.8600	6.3000	93.7000	2.606	0.0000	0.0000	0
2015/02/27	JBAF	19/08/2015			Jibar Tradeable Future	6.2450	93.7550	6.2450	93.7550	0.000	0.0000	0.0000	0
2015/02/27	JBAF	16/09/2015			Jibar Tradeable Future	6.2500	93.7500	6.3400	93.6600	1.440	0.0000	0.0000	0
2015/02/27	JBAF	15/12/2015			Jibar Tradeable Future	6.3700	93.6300	6.4900	93.5100	1.884	0.0000	0.0000	0
2015/02/27	JBAF	16/03/2016			Jibar Tradeable Future	6.5000	93.5000	6.6300	93.3700	2.000	0.0000	0.0000	0
2015/02/27	JBAF	15/06/2016			Jibar Tradeable Future	6.6600	93.3400	6.8100	93.1900	2.252	0.0000	0.0000	0
2015/02/27	JBAF	21/09/2016			Jibar Tradeable Future	6.8100	93.1900	6.9500	93.0500	2.056	0.0000	0.0000	0
2015/02/27	JBAF	21/12/2016			Jibar Tradeable Future	6.9500	93.0500	7.1000	92.9000	2.158	0.0000	0.0000	0

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2015/02/27	R023	07/05/2015	8.15	Put	Bond Future	60.3600	0.0604	88.0000	0.0880	45.792	0	0	0
2015/02/27	R023	07/05/2015	8.14	Call	Bond Future	4,659.7000	4.6597	4,140.4800	4.1405	(11.143)	0	0	0
2015/02/27	R023	07/05/2015			Bond Future	7.3447	103.8953	7.4372	103.3474	1.258	0.0000	0.0000	14,434
2015/02/27	R023	07/05/2015	8.15	Call	Bond Future	4,713.0700	4.7131	4,192.7400	4.1927	(11.040)	0	0	0
2015/02/27	R023	07/05/2015	8.16	Call	Bond Future	4,766.5100	4.7665	4,245.1100	4.2451	(10.939)	0	0	0
2015/02/27	R023	07/05/2015	8.14	Put	Bond Future	63.1100	0.0631	91.8600	0.0919	45.555	0	0	0
2015/02/27	R023	07/05/2015	8.16	Put	Bond Future	57.7100	0.0577	84.2800	0.0843	46.041	0	0	0
2015/02/27	R023	06/08/2015	9.07	Put	Bond Future	20.5800	0.0206	27.1800	0.0272	32.070	0	0	911
2015/02/27	R023	06/08/2015	8.24	Call	Bond Future	5,113.0500	5.1131	4,620.2100	4.6202	(9.639)	0	0	0
2015/02/27	R023	06/08/2015			Bond Future	7.3764	105.6025	7.4732	105.0437	1.313	0.0000	0.0000	0
2015/02/27	R023	06/08/2015	9.07	Call	Bond Future	9,261.4700	9.2615	8,709.3200	8.7093	(5.962)	0	0	0
2015/02/27	R023	06/08/2015	8.26	Put	Bond Future	250.6300	0.2506	313.8000	0.3138	25.204	0	0	0
2015/02/27	R023	06/08/2015	8.25	Put	Bond Future	256.9300	0.2569	321.4500	0.3215	25.112	0	0	0
2015/02/27	R023	06/08/2015	8.24	Put	Bond Future	263.3600	0.2634	329.2700	0.3293	25.027	0	0	0
2015/02/27	R023	06/08/2015	8.25	Call	Bond Future	5,161.0700	5.1611	4,666.8400	4.6668	(9.576)	0	0	0
2015/02/27	R023	06/08/2015	8.26	Call	Bond Future	5,209.1700	5.2092	4,713.5900	4.7136	(9.514)	0	0	0
2015/02/27	R186	07/05/2015	7.40	Call	Bond Future	1,025.5300	1.0255	757.9900	0.7580	(26.088)	0	0	0
2015/02/27	R186	07/05/2015			Bond Future	7.5770	126.3881	7.6690	125.5862	1.214	0.0000	0.0000	33,040
2015/02/27	R186	07/05/2015	7.50	Put	Bond Future	2,055.7400	2.0557	2,526.5700	2.5266	22.903	0	0	4,229
2015/02/27	R186	07/05/2015	8.25	Call	Bond Future	5,899.8800	5.8999	5,191.7100	5.1917	(12.003)	0	0	0
2015/02/27	R186	07/05/2015	7.80	Put	Bond Future	908.3400	0.9083	1,203.1600	1.2032	32.457	0	0	300
2015/02/27	R186	07/05/2015	7.45	Put	Bond Future	2,312.8800	2.3129	2,815.9400	2.8159	21.750	0	0	4,229
2015/02/27	R186	07/05/2015	8.24	Put	Bond Future	201.4600	0.2015	298.1500	0.2982	47.995	0	0	0
2015/02/27	R186	07/05/2015	8.26	Put	Bond Future	186.4600	0.1865	277.3800	0.2774	48.761	0	0	0
2015/02/27	R186	07/05/2015	7.40	Put	Bond Future	2,589.2000	2.5892	3,123.6000	3.1236	20.640	0	0	4,229
2015/02/27	R186	07/05/2015	7.50	Call	Bond Future	1,378.8700	1.3789	1,047.7600	1.0478	(24.013)	0	0	0
2015/02/27	R186	07/05/2015	8.25	Put	Bond Future	193.8300	0.1938	287.6000	0.2876	48.377	0	0	0
2015/02/27	R186	07/05/2015	8.26	Call	Bond Future	5,974.5200	5.9745	5,263.5000	5.2635	(11.901)	0	0	0
2015/02/27	R186	07/05/2015	7.45	Call	Bond Future	1,193.6900	1.1937	894.8100	0.8948	(25.038)	0	0	0
2015/02/27	R186	07/05/2015	7.80	Call	Bond Future	2,840.5700	2.8406	2,333.4500	2.3334	(17.853)	0	0	0
2015/02/27	R186	07/05/2015	8.24	Call	Bond Future	5,825.4200	5.8254	5,120.1700	5.1202	(12.106)	0	0	0
2015/02/27	R186	06/08/2015	8.90	Put	Bond Future	152.1300	0.1521	191.4100	0.1914	25.820	0	0	2,500
2015/02/27	R186	06/08/2015	8.00	Put	Bond Future	1,253.6700	1.2537	1,491.7700	1.4918	18.992	0	0	0
2015/02/27	R186	06/08/2015			Bond Future	7.6125	123.1671	7.7081	122.3498	1.256	0.0000	0.0000	540
2015/02/27	R186	06/08/2015	8.01	Call	Bond Future	4,579.1400	4.5791	3,996.3900	3.9964	(12.726)	0	0	0
2015/02/27	R186	06/08/2015	8.00	Call	Bond Future	4,520.8600	4.5209	3,941.7000	3.9417	(12.811)	0	0	0
2015/02/27	R186	06/08/2015	7.99	Call	Bond Future	4,462.8900	4.4629	3,887.3700	3.8874	(12.896)	0	0	0
2015/02/27	R186	06/08/2015	8.90	Call	Bond Future	10,559.6900	10.5597	9,781.7100	9.7817	(7.367)	0	0	0
2015/02/27	R186	06/08/2015	7.99	Put	Bond Future	1,278.5100	1.2785	1,520.2500	1.5203	18.908	0	0	0
2015/02/27	R186	06/08/2015	8.01	Put	Bond Future	1,229.2100	1.2292	1,463.7200	1.4637	19.078	0	0	0
2015/02/27	R186	05/11/2015	8.25	Put	Bond Future	1,297.2100	1.2972	1,496.4100	1.4964	15.356	0	0	0
2015/02/27	R186	05/11/2015	8.24	Call	Bond Future	6,233.6200	6.2336	5,606.5700	5.6066	(10.059)	0	0	0
2015/02/27	R186	05/11/2015			Bond Future	7.6403	125.2168	7.7391	124.3876	1.293	0.0000	0.0000	0
2015/02/27	R186	05/11/2015	9.00	Put	Bond Future	336.7300	0.3367	400.0600	0.4001	18.807	0	0	2,600
2015/02/27	R186	05/11/2015	8.24	Put	Bond Future	1,317.7300	1.3177	1,519.8500	1.5199	15.338	0	0	0
2015/02/27	R186	05/11/2015	8.26	Put	Bond Future	1,276.6200	1.2766	1,473.6100	1.4736	15.431	0	0	0
2015/02/27	R186	05/11/2015	9.00	Call	Bond Future	11,099.5300	11.0995	10,333.6900	10.3337	(6.900)	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
2015/02/27	R186	05/11/2015	8.25	Call	Bond Future	6,292.7500	6.2927	5,662.7800	5.6628	(10.011)	0	0	0
2015/02/27	R186	05/11/2015	8.26	Call	Bond Future	6,351.7400	6.3517	5,719.5600	5.7196	(9.953)	0	0	0
2015/02/27	R186	04/02/2016	7.50	Call	Bond Future	2,997.4600	2.9975	2,590.8100	2.5908	(13.566)	0	0	0
2015/02/27	R186	04/02/2016			Bond Future	7.6516	122.1748	7.7548	121.3247	1.348	0.0000	0.0000	5,660
2015/02/27	R186	04/02/2016	7.51	Call	Bond Future	3,035.0900	3.0351	2,625.7000	2.6257	(13.489)	0	0	0
2015/02/27	R186	04/02/2016	7.49	Call	Bond Future	2,960.0900	2.9601	2,556.6500	2.5566	(13.629)	0	0	0
2015/02/27	R186	04/02/2016	7.50	Put	Bond Future	4,262.0700	4.2621	4,705.5600	4.7056	10.406	0	0	0
2015/02/27	R186	04/02/2016	7.49	Put	Bond Future	4,308.7200	4.3087	4,755.4200	4.7554	10.367	0	0	0
2015/02/27	R186	04/02/2016	7.51	Put	Bond Future	4,215.7600	4.2158	4,656.5100	4.6565	10.455	0	0	0
2015/02/27	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R197	07/05/2015			Bond Future	288.0356	288.0356	288.1905	288.1905	0.054	0.0000	0.0000	1,044
2015/02/27	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R197	07/05/2015	293.99	Put	Bond Future	5,954.3700	5.9544	5,799.4900	5.7995	(2.601)	0	0	0
2015/02/27	R197	07/05/2015	294.01	Put	Bond Future	5,974.3700	5.9744	5,819.4900	5.8195	(2.592)	0	0	0
2015/02/27	R197	07/05/2015	294.00	Put	Bond Future	5,964.3700	5.9644	5,809.4900	5.8095	(2.597)	0	0	0
2015/02/27	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R197	06/08/2015			Bond Future	286.6876	286.6876	286.8406	286.8406	0.053	0.0000	0.0000	0
2015/02/27	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R197	06/08/2015	287.99	Put	Bond Future	1,302.4200	1.3024	1,149.4300	1.1494	(11.747)	0	0	0
2015/02/27	R197	06/08/2015	288.01	Put	Bond Future	1,322.4200	1.3224	1,169.4300	1.1694	(11.569)	0	0	0
2015/02/27	R197	06/08/2015	288.00	Put	Bond Future	1,312.4200	1.3124	1,159.4300	1.1594	(11.657)	0	0	0
2015/02/27	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R202	07/05/2015			Bond Future	236.2913	236.2913	236.2488	236.2488	(0.018)	0.0000	0.0000	50,916
2015/02/27	R202	07/05/2015	238.49	Put	Bond Future	2,198.6900	2.1987	2,241.2200	2.2412	1.934	0	0	0
2015/02/27	R202	07/05/2015	238.50	Put	Bond Future	2,208.6900	2.2087	2,251.2200	2.2512	1.926	0	0	0
2015/02/27	R202	07/05/2015	238.51	Put	Bond Future	2,218.6900	2.2187	2,261.2200	2.2612	1.917	0	0	0
2015/02/27	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R202	06/08/2015			Bond Future	236.9511	236.9511	236.9040	236.9040	(0.020)	0.0000	0.0000	0
2015/02/27	R202	06/08/2015	239.99	Put	Bond Future	3,038.8800	3.0389	3,086.0200	3.0860	1.551	0	0	0
2015/02/27	R202	06/08/2015	240.00	Put	Bond Future	3,048.8800	3.0489	3,096.0200	3.0960	1.546	0	0	0
2015/02/27	R202	06/08/2015	240.01	Put	Bond Future	3,058.8800	3.0589	3,106.0200	3.1060	1.541	0	0	0
2015/02/27	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R203	07/05/2015			Bond Future	6.6020	104.8089	6.6777	104.6435	1.146	0.0000	0.0000	7,710
2015/02/27	R203	07/05/2015	7.24	Put	Bond Future	27.9200	0.0279	42.3600	0.0424	51.719	0	0	0
2015/02/27	R203	07/05/2015	7.26	Put	Bond Future	25.3200	0.0253	38.6500	0.0387	52.646	0	0	0
2015/02/27	R203	07/05/2015	7.25	Put	Bond Future	26.5900	0.0266	40.4700	0.0405	52.200	0	0	0
2015/02/27	R203	07/05/2015	7.25	Call	Bond Future	1,431.7400	1.4317	1,280.3100	1.2803	(10.577)	0	0	0
2015/02/27	R203	07/05/2015	7.24	Call	Bond Future	1,411.5700	1.4116	1,260.7000	1.2607	(10.688)	0	0	0
2015/02/27	R203	07/05/2015	7.26	Call	Bond Future	1,451.9600	1.4520	1,299.9800	1.3000	(10.467)	0	0	0
2015/02/27	R203	06/08/2015	6.74	Call	Bond Future	655.0000	0.6550	566.2600	0.5663	(13.548)	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
2015/02/27	R203	06/08/2015	6.75	Put	Bond Future	369.9700	0.3700	450.0100	0.4500	21.634	0	0	0
2015/02/27	R203	06/08/2015			Bond Future	6.5987	106.5312	6.6852	106.3614	1.311	0.0000	0.0000	0
2015/02/27	R203	06/08/2015	6.75	Call	Bond Future	666.7800	0.6668	577.0000	0.5770	(13.465)	0	0	0
2015/02/27	R203	06/08/2015	6.76	Call	Bond Future	678.9500	0.6789	588.1300	0.5881	(13.377)	0	0	0
2015/02/27	R203	06/08/2015	6.74	Put	Bond Future	377.7800	0.3778	458.8600	0.4589	21.462	0	0	0
2015/02/27	R203	06/08/2015	6.76	Put	Bond Future	362.5600	0.3626	441.5600	0.4416	21.789	0	0	0
2015/02/27	R203	05/11/2015	5.99	Call	Bond Future	186.1000	0.1861	146.1600	0.1462	(21.462)	0	0	0
2015/02/27	R203	05/11/2015	6.00	Put	Bond Future	1,187.6700	1.1877	1,318.3400	1.3183	11.002	0	0	0
2015/02/27	R203	05/11/2015			Bond Future	6.5673	104.1364	6.6655	103.9651	1.495	0.0000	0.0000	0
2015/02/27	R203	05/11/2015	6.00	Call	Bond Future	190.4500	0.1905	149.8200	0.1498	(21.334)	0	0	0
2015/02/27	R203	05/11/2015	6.01	Call	Bond Future	194.8900	0.1949	153.5400	0.1535	(21.217)	0	0	0
2015/02/27	R203	05/11/2015	5.99	Put	Bond Future	1,201.0100	1.2010	1,332.3700	1.3324	10.937	0	0	0
2015/02/27	R203	05/11/2015	6.01	Put	Bond Future	1,174.4200	1.1744	1,304.3700	1.3044	11.065	0	0	0
2015/02/27	R204	07/05/2015	7.51	Put	Bond Future	38.8700	0.0389	59.8400	0.0598	53.949	0	0	0
2015/02/27	R204	07/05/2015			Bond Future	6.8288	106.8011	6.9079	106.5464	1.158	0.0000	0.0000	14,609
2015/02/27	R204	07/05/2015	7.50	Put	Bond Future	40.7500	0.0408	62.5400	0.0625	53.472	0	0	0
2015/02/27	R204	07/05/2015	7.49	Call	Bond Future	2,148.2200	2.1482	1,916.1500	1.9162	(10.803)	0	0	0
2015/02/27	R204	07/05/2015	7.50	Call	Bond Future	2,177.6400	2.1776	1,944.7800	1.9448	(10.693)	0	0	0
2015/02/27	R204	07/05/2015	7.51	Call	Bond Future	2,207.1800	2.2072	1,973.5000	1.9735	(10.587)	0	0	0
2015/02/27	R204	07/05/2015	7.49	Put	Bond Future	42.7700	0.0428	65.3500	0.0654	52.794	0	0	0
2015/02/27	R204	06/08/2015	7.74	Call	Bond Future	2,749.6400	2.7496	2,522.1100	2.5221	(8.275)	0	0	0
2015/02/27	R204	06/08/2015	7.75	Put	Bond Future	104.5300	0.1045	136.9000	0.1369	30.967	0	0	0
2015/02/27	R204	06/08/2015			Bond Future	6.8505	104.5195	6.9370	104.2589	1.262	0.0000	0.0000	0
2015/02/27	R204	06/08/2015	8.41	Call	Bond Future	4,589.8600	4.5899	4,332.9300	4.3329	(5.598)	0	0	0
2015/02/27	R204	06/08/2015	7.74	Put	Bond Future	107.4000	0.1074	140.4800	0.1405	30.801	0	0	0
2015/02/27	R204	06/08/2015	7.76	Put	Bond Future	101.7300	0.1017	133.1200	0.1331	30.856	0	0	0
2015/02/27	R204	06/08/2015	8.41	Put	Bond Future	12.0800	0.0121	15.7600	0.0158	30.464	0	0	699
2015/02/27	R204	06/08/2015	7.75	Call	Bond Future	2,776.0000	2.7760	2,547.7600	2.5478	(8.222)	0	0	0
2015/02/27	R204	06/08/2015	7.76	Call	Bond Future	2,802.4200	2.8024	2,573.2000	2.5732	(8.179)	0	0	0
2015/02/27	R204	05/11/2015			Bond Future	6.8528	106.2589	6.9465	105.9953	1.368	0.0000	0.0000	0
2015/02/27	R204	05/11/2015	6.25	Call	Bond Future	321.8400	0.3218	265.0100	0.2650	(17.658)	0	0	0
2015/02/27	R204	05/11/2015	6.24	Put	Bond Future	2,058.1100	2.0581	2,265.8400	2.2658	10.093	0	0	0
2015/02/27	R204	05/11/2015	6.26	Put	Bond Future	2,014.9600	2.0150	2,220.7300	2.2207	10.212	0	0	0
2015/02/27	R204	05/11/2015	6.25	Put	Bond Future	2,036.4800	2.0365	2,243.2400	2.2432	10.153	0	0	0
2015/02/27	R204	05/11/2015	6.26	Call	Bond Future	329.0600	0.3291	271.2400	0.2712	(17.571)	0	0	0
2015/02/27	R204	05/11/2015	6.24	Call	Bond Future	314.7300	0.3147	258.8700	0.2589	(17.749)	0	0	0
2015/02/27	R207	07/05/2015			Bond Future	6.9850	103.3708	7.0841	102.9795	1.418	0.0000	0.0000	35,323
2015/02/27	R207	07/05/2015	8.25	Call	Bond Future	4,863.0800	4.8631	4,473.5100	4.4735	(8.011)	0	0	0
2015/02/27	R207	07/05/2015	7.73	Call	Bond Future	2,942.0600	2.9421	2,574.3200	2.5743	(12.499)	0	0	66
2015/02/27	R207	07/05/2015	8.24	Put	Bond Future	2.7400	0.0027	4.5900	0.0046	67.518	0	0	0
2015/02/27	R207	07/05/2015	7.73	Put	Bond Future	44.4100	0.0444	67.9900	0.0680	53.096	0	0	0
2015/02/27	R207	07/05/2015	8.26	Put	Bond Future	2.4000	0.0024	4.0400	0.0040	68.333	0	0	0
2015/02/27	R207	07/05/2015	8.25	Put	Bond Future	2.5600	0.0026	4.3100	0.0043	68.359	0	0	0
2015/02/27	R207	07/05/2015	8.26	Call	Bond Future	4,900.2000	4.9002	4,510.5200	4.5105	(7.952)	0	0	0
2015/02/27	R207	07/05/2015	8.24	Call	Bond Future	4,825.9700	4.8260	4,436.5000	4.4365	(8.070)	0	0	0
2015/02/27	R207	06/08/2015	7.76	Call	Bond Future	2,976.5600	2.9766	2,637.8300	2.6378	(11.380)	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
2015/02/27	R207	06/08/2015			Bond Future	7.0144	101.4266	7.1206	101.0271	1.515	0.0000	0.0000	0
2015/02/27	R207	06/08/2015	7.74	Call	Bond Future	2,914.4300	2.9144	2,578.2200	2.5782	(11.536)	0	0	0
2015/02/27	R207	06/08/2015	7.75	Call	Bond Future	2,945.3700	2.9454	2,608.0600	2.6081	(11.452)	0	0	0
2015/02/27	R207	06/08/2015	7.46	Call	Bond Future	2,092.7100	2.0927	1,797.6500	1.7976	(14.099)	0	0	70
2015/02/27	R207	06/08/2015	7.74	Put	Bond Future	224.1800	0.2242	287.4800	0.2875	28.236	0	0	0
2015/02/27	R207	06/08/2015	7.76	Put	Bond Future	213.4000	0.2134	274.1800	0.2742	28.482	0	0	0
2015/02/27	R207	06/08/2015	7.46	Put	Bond Future	430.1100	0.4301	534.5600	0.5346	24.284	0	0	0
2015/02/27	R207	06/08/2015	7.75	Put	Bond Future	218.6500	0.2186	280.8500	0.2809	28.447	0	0	0
2015/02/27	R207	05/11/2015	7.76	Call	Bond Future	2,998.0700	2.9981	2,675.4400	2.6754	(10.761)	0	0	0
2015/02/27	R207	05/11/2015			Bond Future	7.0246	103.1146	7.1377	102.7098	1.610	0.0000	0.0000	0
2015/02/27	R207	05/11/2015	7.74	Call	Bond Future	2,942.7400	2.9427	2,622.5100	2.6225	(10.882)	0	0	0
2015/02/27	R207	05/11/2015	7.75	Call	Bond Future	2,970.4900	2.9705	2,649.0600	2.6491	(10.821)	0	0	0
2015/02/27	R207	05/11/2015	7.43	Call	Bond Future	2,134.6300	2.1346	1,857.2800	1.8573	(12.993)	0	0	53
2015/02/27	R207	05/11/2015	7.74	Put	Bond Future	415.3900	0.4154	499.9600	0.5000	20.359	0	0	0
2015/02/27	R207	05/11/2015	7.76	Put	Bond Future	401.1800	0.4012	483.3500	0.4834	20.482	0	0	0
2015/02/27	R207	05/11/2015	7.43	Put	Bond Future	692.8600	0.6929	820.3100	0.8203	18.395	0	0	0
2015/02/27	R207	05/11/2015	7.75	Put	Bond Future	408.3600	0.4084	491.7300	0.4917	20.416	0	0	0
2015/02/27	R208	07/05/2015	8.01	Call	Bond Future	4,164.6800	4.1647	3,696.0100	3.6960	(11.253)	0	0	0
2015/02/27	R208	07/05/2015			Bond Future	7.1053	99.0793	7.2088	98.5950	1.456	7.1270	7.1060	60,921
2015/02/27	R208	07/05/2015	7.99	Call	Bond Future	4,078.1600	4.0782	3,610.9300	3.6109	(11.457)	0	0	0
2015/02/27	R208	07/05/2015	8.00	Call	Bond Future	4,121.3900	4.1214	3,653.4400	3.6534	(11.354)	0	0	0
2015/02/27	R208	07/05/2015	7.99	Put	Bond Future	28.9400	0.0289	46.0000	0.0460	58.950	0	0	0
2015/02/27	R208	07/05/2015	8.01	Put	Bond Future	26.2900	0.0263	41.9100	0.0419	59.414	0	0	0
2015/02/27	R208	07/05/2015	8.00	Put	Bond Future	27.5700	0.0276	43.9100	0.0439	59.267	0	0	0
2015/02/27	R208	06/08/2015			Bond Future	7.1331	100.7078	7.2425	100.2138	1.535	0.0000	0.0000	0
2015/02/27	R208	06/08/2015	8.00	Call	Bond Future	4,024.6300	4.0246	3,589.2400	3.5892	(10.818)	0	0	0
2015/02/27	R208	06/08/2015	8.01	Call	Bond Future	4,062.8500	4.0629	3,626.2100	3.6262	(10.747)	0	0	0
2015/02/27	R208	06/08/2015	8.85	Call	Bond Future	7,424.7600	7.4248	6,935.9500	6.9360	(6.584)	0	0	0
2015/02/27	R208	06/08/2015	7.99	Call	Bond Future	3,986.4800	3.9865	3,552.3700	3.5524	(10.890)	0	0	0
2015/02/27	R208	06/08/2015	8.01	Put	Bond Future	188.9400	0.1889	246.2500	0.2463	30.332	0	0	0
2015/02/27	R208	06/08/2015	8.00	Put	Bond Future	193.8300	0.1938	252.3900	0.2524	30.212	0	0	0
2015/02/27	R208	06/08/2015	7.99	Put	Bond Future	198.8300	0.1988	258.6700	0.2587	30.096	0	0	0
2015/02/27	R208	06/08/2015	8.85	Put	Bond Future	12.8400	0.0128	17.9800	0.0180	40.031	0	0	198
2015/02/27	R208	05/11/2015			Bond Future	7.1500	98.9829	7.2652	98.4820	1.611	0.0000	0.0000	0
2015/02/27	R208	05/11/2015	8.48	Call	Bond Future	5,744.7200	5.7447	5,280.4500	5.2804	(8.082)	0	0	0
2015/02/27	R208	05/11/2015	7.74	Put	Bond Future	615.1900	0.6152	741.1300	0.7411	20.472	0	0	0
2015/02/27	R208	05/11/2015	7.75	Call	Bond Future	3,179.9100	3.1799	2,803.3200	2.8033	(11.843)	0	0	0
2015/02/27	R208	05/11/2015	7.76	Call	Bond Future	3,211.9000	3.2119	2,833.6300	2.8336	(11.777)	0	0	0
2015/02/27	R208	05/11/2015	8.48	Put	Bond Future	145.9600	0.1460	182.5300	0.1825	25.055	0	0	2,200
2015/02/27	R208	05/11/2015	7.74	Call	Bond Future	3,148.0500	3.1481	2,773.1500	2.7731	(11.909)	0	0	0
2015/02/27	R208	05/11/2015	7.76	Put	Bond Future	594.5800	0.5946	717.1500	0.7172	20.615	0	0	0
2015/02/27	R208	05/11/2015	7.75	Put	Bond Future	604.8100	0.6048	729.0600	0.7291	20.544	0	0	0
2015/02/27	R209	07/05/2015			Bond Future	8.1346	81.9206	8.2207	81.1898	1.059	0.0000	0.0000	14,191
2015/02/27	R209	07/05/2015	8.99	Put	Bond Future	129.2800	0.1293	172.5500	0.1725	33.470	0	0	0
2015/02/27	R209	07/05/2015	7.30	Call	Bond Future	82.5700	0.0826	49.6300	0.0496	(39.893)	0	0	700
2015/02/27	R209	07/05/2015	8.30	Put	Bond Future	1,165.2800	1.1653	1,432.5000	1.4325	22.932	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
2015/02/27	R209	07/05/2015	9.01	Put	Bond Future	120.0900	0.1201	160.5900	0.1606	33.725	0	0	0
2015/02/27	R209	07/05/2015	8.99	Call	Bond Future	6,966.1700	6.9662	6,278.5700	6.2786	(9.871)	0	0	0
2015/02/27	R209	07/05/2015	9.00	Put	Bond Future	124.5900	0.1246	166.5000	0.1665	33.638	0	0	0
2015/02/27	R209	07/05/2015	9.00	Call	Bond Future	7,036.1500	7.0362	6,347.1900	6.3472	(9.792)	0	0	0
2015/02/27	R209	07/05/2015	7.30	Put	Bond Future	7,703.3000	7.7033	8,401.2300	8.4012	9.060	0	0	0
2015/02/27	R209	07/05/2015	8.30	Call	Bond Future	2,559.7200	2.5597	2,096.0700	2.0961	(18.113)	0	0	0
2015/02/27	R209	07/05/2015	9.01	Call	Bond Future	7,106.2100	7.1062	6,415.8400	6.4158	(9.715)	0	0	0
2015/02/27	R209	06/08/2015	8.99	Put	Bond Future	609.0200	0.6090	719.1600	0.7192	18.085	0	0	0
2015/02/27	R209	06/08/2015			Bond Future	8.1713	83.2671	8.2599	82.5228	1.084	0.0000	0.0000	0
2015/02/27	R209	06/08/2015	9.01	Put	Bond Future	584.5700	0.5846	690.9400	0.6909	18.196	0	0	0
2015/02/27	R209	06/08/2015	9.90	Call	Bond Future	12,905.6700	12.9057	12,176.5700	12.1766	(5.649)	0	0	0
2015/02/27	R209	06/08/2015	9.00	Call	Bond Future	7,176.3300	7.1763	6,540.2900	6.5403	(8.863)	0	0	0
2015/02/27	R209	06/08/2015	9.01	Call	Bond Future	7,238.6000	7.2386	6,600.6800	6.6007	(8.813)	0	0	0
2015/02/27	R209	06/08/2015	9.00	Put	Bond Future	596.6800	0.5967	704.9300	0.7049	18.142	0	0	0
2015/02/27	R209	06/08/2015	8.99	Call	Bond Future	7,114.1800	7.1142	6,480.0300	6.4800	(8.914)	0	0	0
2015/02/27	R209	06/08/2015	9.90	Put	Bond Future	63.9500	0.0639	79.1400	0.0791	23.753	0	0	2,914
2015/02/27	R209	05/11/2015	7.99	Put	Bond Future	4,359.6500	4.3596	4,772.8800	4.7729	9.479	0	0	0
2015/02/27	R209	05/11/2015			Bond Future	8.2030	81.5039	8.2937	80.7483	1.105	0.0000	0.0000	0
2015/02/27	R209	05/11/2015	8.01	Put	Bond Future	4,258.5000	4.2585	4,665.2500	4.6652	9.551	0	0	0
2015/02/27	R209	05/11/2015	7.99	Call	Bond Future	2,542.6500	2.5426	2,200.2600	2.2003	(13.466)	0	0	0
2015/02/27	R209	05/11/2015	8.00	Put	Bond Future	4,308.7300	4.3087	4,718.8500	4.7188	9.518	0	0	0
2015/02/27	R209	05/11/2015	8.00	Call	Bond Future	2,578.4000	2.5784	2,232.9000	2.2329	(13.400)	0	0	0
2015/02/27	R209	05/11/2015	8.01	Call	Bond Future	2,614.7000	2.6147	2,265.8300	2.2658	(13.343)	0	0	0
2015/02/27	R210	07/05/2015			Bond Future	174.6641	174.6641	174.9258	174.9258	0.150	0.0000	0.0000	829
2015/02/27	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R210	07/05/2015	176.99	Put	Bond Future	2,325.8600	2.3259	2,064.2100	2.0642	(11.250)	0	0	0
2015/02/27	R210	07/05/2015	177.01	Put	Bond Future	2,345.8600	2.3459	2,084.2100	2.0842	(11.154)	0	0	0
2015/02/27	R210	07/05/2015	177.00	Put	Bond Future	2,335.8600	2.3359	2,074.2100	2.0742	(11.201)	0	0	0
2015/02/27	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R210	06/08/2015			Bond Future	177.5488	177.5488	177.8119	177.8119	0.148	0.0000	0.0000	0
2015/02/27	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R210	06/08/2015	178.99	Put	Bond Future	1,441.1900	1.4412	1,178.1000	1.1781	(18.255)	0	0	0
2015/02/27	R210	06/08/2015	179.01	Put	Bond Future	1,461.1900	1.4612	1,198.1000	1.1981	(18.005)	0	0	0
2015/02/27	R210	06/08/2015	179.00	Put	Bond Future	1,451.1900	1.4512	1,188.1000	1.1881	(18.129)	0	0	0
2015/02/27	R211	07/05/2015	134.99	Put	Bond Future	3,225.5100	3.2255	3,250.1500	3.2501	0.764	0	0	0
2015/02/27	R211	07/05/2015			Bond Future	131.7645	131.7645	131.7399	131.7399	(0.019)	0.0000	0.0000	1,120
2015/02/27	R211	07/05/2015	135.01	Put	Bond Future	3,245.5100	3.2455	3,270.1500	3.2701	0.759	0	0	0
2015/02/27	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R211	07/05/2015	135.00	Put	Bond Future	3,235.5100	3.2355	3,260.1500	3.2601	0.762	0	0	0
2015/02/27	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R211	06/08/2015			Bond Future	132.3084	132.3084	132.2812	132.2812	(0.021)	0.0000	0.0000	0
2015/02/27	R211	06/08/2015	134.99	Put	Bond Future	2,681.6000	2.6816	2,708.7700	2.7088	1.013	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
2015/02/27	R211	06/08/2015	135.01	Put	Bond Future	2,701.6000	2.7016	2,728.7700	2.7288	1.006	0	0	0
2015/02/27	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R211	06/08/2015	135.00	Put	Bond Future	2,691.6000	2.6916	2,718.7700	2.7188	1.009	0	0	0
2015/02/27	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R212	07/05/2015			Bond Future	137.5239	137.5239	137.4125	137.4125	(0.081)	0.0000	0.0000	1,145
2015/02/27	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R212	07/05/2015	140.99	Put	Bond Future	3,466.1400	3.4661	3,577.5300	3.5775	3.214	0	0	0
2015/02/27	R212	07/05/2015	141.01	Put	Bond Future	3,486.1400	3.4861	3,597.5300	3.5975	3.195	0	0	0
2015/02/27	R212	07/05/2015	141.00	Put	Bond Future	3,476.1400	3.4761	3,587.5300	3.5875	3.204	0	0	0
2015/02/27	R212	06/08/2015	141.01	Put	Bond Future	3,006.4300	3.0064	3,121.8300	3.1218	3.838	0	0	0
2015/02/27	R212	06/08/2015			Bond Future	138.0036	138.0036	137.8882	137.8882	(0.084)	0.0000	0.0000	0
2015/02/27	R212	06/08/2015	141.00	Put	Bond Future	2,996.4300	2.9964	3,111.8300	3.1118	3.851	0	0	0
2015/02/27	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R212	06/08/2015	140.99	Put	Bond Future	2,986.4300	2.9864	3,101.8300	3.1018	3.864	0	0	0
2015/02/27	R213	07/05/2015	8.74	Call	Bond Future	5,850.9200	5.8509	5,254.6000	5.2546	(10.192)	0	0	0
2015/02/27	R213	07/05/2015	8.75	Put	Bond Future	182.7900	0.1828	254.7000	0.2547	39.340	0	0	0
2015/02/27	R213	07/05/2015			Bond Future	8.0260	92.2757	8.1072	91.6054	1.012	0.0000	0.0000	15,666
2015/02/27	R213	07/05/2015	8.75	Call	Bond Future	5,919.8100	5.9198	5,321.4100	5.3214	(10.108)	0	0	0
2015/02/27	R213	07/05/2015	8.76	Call	Bond Future	5,988.8200	5.9888	5,388.3100	5.3883	(10.027)	0	0	0
2015/02/27	R213	07/05/2015	8.74	Put	Bond Future	189.6000	0.1896	263.5900	0.2636	39.024	0	0	0
2015/02/27	R213	07/05/2015	8.76	Put	Bond Future	176.2000	0.1762	246.0000	0.2460	39.614	0	0	0
2015/02/27	R213	06/08/2015			Bond Future	8.0646	93.7918	8.1483	93.1090	1.039	0.0000	0.0000	0
2015/02/27	R213	06/08/2015	8.49	Put	Bond Future	1,219.2300	1.2192	1,435.7800	1.4358	17.761	0	0	0
2015/02/27	R213	06/08/2015	8.51	Put	Bond Future	1,174.1300	1.1741	1,384.8700	1.3849	17.949	0	0	0
2015/02/27	R213	06/08/2015	8.49	Call	Bond Future	4,613.1400	4.6131	4,146.8600	4.1469	(10.108)	0	0	0
2015/02/27	R213	06/08/2015	8.50	Put	Bond Future	1,196.5000	1.1965	1,410.1400	1.4101	17.855	0	0	0
2015/02/27	R213	06/08/2015	8.50	Call	Bond Future	4,668.0200	4.6680	4,198.8300	4.1988	(10.051)	0	0	0
2015/02/27	R213	06/08/2015	8.51	Call	Bond Future	4,723.1600	4.7232	4,251.0700	4.2511	(9.995)	0	0	0
2015/02/27	R213	05/11/2015	7.76	Call	Bond Future	1,981.3600	1.9814	1,702.2700	1.7023	(14.086)	0	0	0
2015/02/27	R213	05/11/2015			Bond Future	8.0998	91.8069	8.1858	91.1139	1.062	0.0000	0.0000	0
2015/02/27	R213	05/11/2015	7.74	Call	Bond Future	1,921.0200	1.9210	1,647.6600	1.6477	(14.230)	0	0	0
2015/02/27	R213	05/11/2015	7.75	Call	Bond Future	1,951.0500	1.9510	1,674.8200	1.6748	(14.158)	0	0	0
2015/02/27	R213	05/11/2015	7.74	Put	Bond Future	4,901.1700	4.9012	5,320.8200	5.3208	8.562	0	0	0
2015/02/27	R213	05/11/2015	7.76	Put	Bond Future	4,792.2800	4.7923	5,206.2000	5.2062	8.637	0	0	0
2015/02/27	R213	05/11/2015	7.75	Put	Bond Future	4,846.5300	4.8465	5,263.3100	5.2633	8.600	0	0	0
2015/02/27	R214	07/05/2015			Bond Future	8.1618	83.4980	8.2479	82.7148	1.056	0.0000	0.0000	15,271
2015/02/27	R214	07/05/2015	9.15	Call	Bond Future	8,400.1200	8.4001	7,649.3500	7.6493	(8.938)	0	0	0
2015/02/27	R214	07/05/2015	9.16	Call	Bond Future	8,473.7600	8.4738	7,721.9200	7.7219	(8.873)	0	0	0
2015/02/27	R214	07/05/2015	9.14	Put	Bond Future	95.1200	0.0951	128.6900	0.1287	35.292	0	0	0
2015/02/27	R214	07/05/2015	9.16	Put	Bond Future	88.3200	0.0883	119.7200	0.1197	35.553	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/27	R214	07/05/2015	9.15	Put	Bond Future	91.6600		0.0917	124.1300	0.1241	35.424	0	0	0
2015/02/27	R214	07/05/2015	9.14	Call	Bond Future	8,326.4700		8.3265	7,576.8000	7.5768	(9.003)	0	0	0
2015/02/27	R214	06/08/2015	8.76	Put	Bond Future	1,075.5800		1.0756	1,294.0200	1.2940	20.309	0	0	0
2015/02/27	R214	06/08/2015			Bond Future	8.1963		84.8700	8.2848	84.0724	1.079	0.0000	0.0000	0
2015/02/27	R214	06/08/2015	8.75	Put	Bond Future	1,096.2600		1.0963	1,317.5600	1.3176	20.187	0	0	0
2015/02/27	R214	06/08/2015	8.74	Call	Bond Future	5,828.2000		5.8282	5,254.9800	5.2550	(9.835)	0	0	0
2015/02/27	R214	06/08/2015	8.75	Call	Bond Future	5,889.7000		5.8897	5,313.4100	5.3134	(9.785)	0	0	0
2015/02/27	R214	06/08/2015	8.76	Call	Bond Future	5,951.4000		5.9514	5,372.2500	5.3723	(9.731)	0	0	0
2015/02/27	R214	06/08/2015	8.74	Put	Bond Future	1,117.2700		1.1173	1,341.6400	1.3416	20.082	0	0	0
2015/02/27	R214	05/11/2015			Bond Future	8.2278		82.9898	8.3183	82.1801	1.100	0.0000	0.0000	0
2015/02/27	R214	05/11/2015	7.99	Put	Bond Future	4,827.9100		4.8279	5,318.5200	5.3185	10.162	0	0	0
2015/02/27	R214	05/11/2015	8.00	Put	Bond Future	4,771.8300		4.7718	5,259.2100	5.2592	10.214	0	0	0
2015/02/27	R214	05/11/2015	8.01	Put	Bond Future	4,715.9600		4.7160	5,200.1100	5.2001	10.266	0	0	0
2015/02/27	R214	05/11/2015	7.99	Call	Bond Future	2,637.8400		2.6378	2,318.7100	2.3187	(12.098)	0	0	0
2015/02/27	R214	05/11/2015	8.00	Call	Bond Future	2,675.7400		2.6757	2,353.3800	2.3534	(12.048)	0	0	0
2015/02/27	R214	05/11/2015	8.01	Call	Bond Future	2,713.6800		2.7137	2,388.0900	2.3881	(11.998)	0	0	0
2015/02/27	R214	04/02/2016			Bond Future	8.2503		84.4866	8.3435	83.6582	1.129	0.0000	0.0000	4,420
2015/02/27	R214	04/02/2016	7.99	Put	Bond Future	5,511.2600		5.5113	6,008.3200	6.0083	9.019	0	0	0
2015/02/27	R214	04/02/2016	8.00	Call	Bond Future	3,161.7700		3.1618	2,827.9200	2.8279	(10.559)	0	0	0
2015/02/27	R214	04/02/2016	8.01	Call	Bond Future	3,200.0600		3.2001	2,863.6700	2.8637	(10.512)	0	0	0
2015/02/27	R214	04/02/2016	7.99	Call	Bond Future	3,123.7400		3.1237	2,792.4200	2.7924	(10.607)	0	0	0
2015/02/27	R214	04/02/2016	8.01	Put	Bond Future	5,400.2500		5.4002	5,892.2400	5.8922	9.111	0	0	0
2015/02/27	R214	04/02/2016	8.00	Put	Bond Future	5,455.5400		5.4555	5,950.0700	5.9501	9.065	0	0	0
2015/02/27	R248	07/05/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R248	07/05/2015			Bond Future	8.2175		107.7333	8.2986	106.7765	0.987	0.0000	0.0000	34,576
2015/02/27	R248	07/05/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R248	07/05/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R248	07/05/2015	9.26	Call	Bond Future	11,246.0000		11.2460	10,289.2300	10.2892	(8.508)	0	0	0
2015/02/27	R248	07/05/2015	9.24	Call	Bond Future	11,050.2000		11.0502	10,093.4300	10.0934	(8.658)	0	0	0
2015/02/27	R248	07/05/2015	9.25	Call	Bond Future	11,148.1900		11.1482	10,191.4200	10.1914	(8.582)	0	0	0
2015/02/27	R248	06/08/2015	8.76	Call	Bond Future	5,696.0300		5.6960	4,721.8800	4.7219	(17.102)	0	0	0
2015/02/27	R248	06/08/2015			Bond Future	8.2531		109.5034	8.3364	108.5292	1.009	0.0000	0.0000	745
2015/02/27	R248	06/08/2015	8.74	Call	Bond Future	5,481.5100		5.4815	4,507.3600	4.5074	(17.772)	0	0	0
2015/02/27	R248	06/08/2015	8.75	Call	Bond Future	5,588.8700		5.5889	4,614.7200	4.6147	(17.430)	0	0	0
2015/02/27	R248	06/08/2015	8.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R248	06/08/2015	8.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R248	06/08/2015	8.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R248	05/11/2015	8.01	Put	Bond Future	3,309.9000		3.3099	4,298.9400	4.2989	29.881	0	0	0
2015/02/27	R248	05/11/2015			Bond Future	8.2855		106.8935	8.3708	105.9045	1.029	0.0000	0.0000	0
2015/02/27	R248	05/11/2015	8.00	Put	Bond Future	3,433.3600		3.4334	4,422.4000	4.4224	28.807	0	0	0
2015/02/27	R248	05/11/2015	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R248	05/11/2015	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R248	05/11/2015	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/27	R248	05/11/2015	7.99	Put	Bond Future	3,557.0700		3.5571	4,546.1100	4.5461	27.805	0	0	0

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Total												416951
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