



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/01/2015 TO 08/01/2015

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
2015/01/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2025	05/02/2015			Bond Future	118.0381	118.0381	118.0305	118.0305	(0.006)	0.0000	0.0000	16
2015/01/08	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2025	05/02/2015	118.99	Put	Bond Future	951.8900	0.9519	959.5500	0.9595	0.805	0	0	0
2015/01/08	2025	05/02/2015	119.01	Put	Bond Future	971.8900	0.9719	979.5500	0.9795	0.788	0	0	0
2015/01/08	2025	05/02/2015	119.00	Put	Bond Future	961.8900	0.9619	969.5500	0.9695	0.796	0	0	0
2015/01/08	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2025	07/05/2015			Bond Future	119.9153	119.9153	119.9061	119.9061	(0.008)	0.0000	0.0000	0
2015/01/08	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2025	07/05/2015	120.99	Put	Bond Future	1,074.6500	1.0747	1,083.9100	1.0839	0.862	0	0	0
2015/01/08	2025	07/05/2015	121.01	Put	Bond Future	1,094.6500	1.0947	1,103.9100	1.1039	0.846	0	0	0
2015/01/08	2025	07/05/2015	121.00	Put	Bond Future	1,084.6500	1.0847	1,093.9100	1.0939	0.854	0	0	0
2015/01/08	2030	05/02/2015			Bond Future	8.1280	99.1197	8.0669	99.6416	(0.752)	0.0000	0.0000	4,666
2015/01/08	2030	05/02/2015	9.25	Call	Bond Future	8,927.1900	8.9272	9,449.1300	9.4491	5.847	0	0	0
2015/01/08	2030	05/02/2015	9.24	Call	Bond Future	8,852.7900	8.8528	9,374.7300	9.3747	5.896	0	0	0
2015/01/08	2030	05/02/2015	9.26	Call	Bond Future	9,001.5000	9.0015	9,523.4400	9.5234	5.798	0	0	0
2015/01/08	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2030	07/05/2015			Bond Future	8.1800	100.6881	8.1171	101.2172	(0.769)	0.0000	0.0000	0
2015/01/08	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2030	07/05/2015	8.74	Call	Bond Future	4,540.6000	4.5406	5,069.7400	5.0697	11.654	0	0	0
2015/01/08	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2030	07/05/2015	8.75	Call	Bond Future	4,618.9700	4.6190	5,148.1100	5.1481	11.456	0	0	0
2015/01/08	2030	07/05/2015	8.76	Call	Bond Future	4,697.2400	4.6972	5,226.3800	5.2264	11.265	0	0	0
2015/01/08	2032	05/02/2015			Bond Future	8.2838	102.6913	8.2226	103.2470	(0.738)	0.0000	0.0000	15
2015/01/08	2032	05/02/2015	8.50	Call	Bond Future	1,928.6000	1.9286	2,484.2900	2.4843	28.813	0	0	0
2015/01/08	2032	05/02/2015	8.51	Call	Bond Future	2,016.4900	2.0165	2,572.1800	2.5722	27.557	0	0	0
2015/01/08	2032	05/02/2015	8.49	Call	Bond Future	1,840.6000	1.8406	2,396.2900	2.3963	30.191	0	0	0
2015/01/08	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2032	07/05/2015			Bond Future	8.3359	100.1609	8.2730	100.7244	(0.754)	0.0000	0.0000	0
2015/01/08	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2015/01/08	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2032	07/05/2015	8.50	Call	Bond Future	1,449.2400	1.4492	2,012.7700	2.0128	38.885	0	0	0
2015/01/08	2032	07/05/2015	8.51	Call	Bond Future	1,536.5500	1.5366	2,100.0800	2.1001	36.675	0	0	0
2015/01/08	2032	07/05/2015	8.49	Call	Bond Future	1,361.8100	1.3618	1,925.3400	1.9253	41.381	0	0	0
2015/01/08	2032	06/08/2015	8.50	Call	Bond Future	1,082.5500	1.0825	1,655.2600	1.6553	52.904	0	0	0
2015/01/08	2032	06/08/2015			Bond Future	8.3763	101.8815	8.3116	102.4542	(0.772)	0.0000	0.0000	0
2015/01/08	2032	06/08/2015	8.51	Call	Bond Future	1,169.2800	1.1693	1,741.9900	1.7420	48.980	0	0	0
2015/01/08	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2032	06/08/2015	8.49	Call	Bond Future	995.7100	0.9957	1,568.4200	1.5684	57.518	0	0	0
2015/01/08	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2037	05/02/2015			Bond Future	8.3675	101.5527	8.3114	102.1201	(0.670)	0.0000	0.0000	36,001
2015/01/08	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2037	05/02/2015	9.50	Call	Bond Future	10,479.7000	10.4797	11,047.0200	11.0470	5.414	0	0	0
2015/01/08	2037	05/02/2015	9.51	Call	Bond Future	10,564.4400	10.5644	11,131.7600	11.1318	5.370	0	0	0
2015/01/08	2037	05/02/2015	9.49	Call	Bond Future	10,394.8300	10.3948	10,962.1500	10.9621	5.458	0	0	0
2015/01/08	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2037	07/05/2015			Bond Future	8.4182	103.1595	8.3607	103.7348	(0.683)	0.0000	0.0000	500
2015/01/08	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2037	07/05/2015	9.01	Call	Bond Future	5,636.7800	5.6368	6,212.0800	6.2121	10.206	0	0	0
2015/01/08	2037	07/05/2015	8.99	Call	Bond Future	5,454.4500	5.4545	6,029.7500	6.0298	10.547	0	0	0
2015/01/08	2037	07/05/2015	9.00	Call	Bond Future	5,545.6800	5.5457	6,120.9800	6.1210	10.374	0	0	0
2015/01/08	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2037	06/08/2015			Bond Future	8.4594	100.6711	8.4003	101.2559	(0.698)	0.0000	0.0000	0
2015/01/08	2037	06/08/2015	8.75	Call	Bond Future	2,802.1500	2.8021	3,386.8800	3.3869	20.867	0	0	0
2015/01/08	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2037	06/08/2015	8.76	Call	Bond Future	2,896.3800	2.8964	3,481.1100	3.4811	20.188	0	0	0
2015/01/08	2037	06/08/2015	8.74	Call	Bond Future	2,707.7800	2.7078	3,292.5100	3.2925	21.594	0	0	0
2015/01/08	2038	05/02/2015	123.00	Call	Bond Future	2,600.4700	2.6005	2,592.5000	2.5925	(0.306)	0	0	0
2015/01/08	2038	05/02/2015			Bond Future	125.6005	125.6005	125.5925	125.5925	(0.006)	0.0000	0.0000	3,701
2015/01/08	2038	05/02/2015	123.01	Call	Bond Future	2,590.4700	2.5905	2,582.5000	2.5825	(0.308)	0	0	0
2015/01/08	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2038	05/02/2015	122.99	Call	Bond Future	2,610.4700	2.6105	2,602.5000	2.6025	(0.305)	0	0	0
2015/01/08	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2038	07/05/2015			Bond Future	127.5980	127.5980	127.5884	127.5884	(0.008)	0.0000	0.0000	0
2015/01/08	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2038	07/05/2015	126.99	Call	Bond Future	607.9500	0.6080	598.3600	0.5984	(1.577)	0	0	0
2015/01/08	2038	07/05/2015	127.00	Call	Bond Future	597.9500	0.5980	588.3600	0.5884	(1.604)	0	0	0
2015/01/08	2038	07/05/2015	127.01	Call	Bond Future	587.9500	0.5880	578.3600	0.5784	(1.631)	0	0	0

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2015/01/08	2044	05/02/2015	9.00	Call	Bond Future	5,324.2400	5.3242	5,997.5000	5.9975	12.645	0	0	0
2015/01/08	2044	05/02/2015			Bond Future	8.4922	103.0000	8.4312	103.6732	(0.719)	0.0000	0.0000	6,042
2015/01/08	2044	05/02/2015	9.01	Call	Bond Future	5,424.3500	5.4243	6,097.6100	6.0976	12.412	0	0	0
2015/01/08	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2044	05/02/2015	8.99	Call	Bond Future	5,223.9500	5.2239	5,897.2100	5.8972	12.888	0	0	0
2015/01/08	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2044	07/05/2015			Bond Future	8.5424	104.6296	8.4797	105.3126	(0.733)	0.0000	0.0000	0
2015/01/08	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2044	07/05/2015	9.01	Call	Bond Future	4,868.1500	4.8681	5,551.1600	5.5512	14.030	0	0	0
2015/01/08	2044	07/05/2015	8.99	Call	Bond Future	4,668.0700	4.6681	5,351.0800	5.3511	14.632	0	0	0
2015/01/08	2044	07/05/2015	9.00	Call	Bond Future	4,768.1900	4.7682	5,451.2000	5.4512	14.324	0	0	0
2015/01/08	2044	06/08/2015	8.76	Call	Bond Future	1,865.7300	1.8657	2,560.0200	2.5600	37.213	0	0	0
2015/01/08	2044	06/08/2015			Bond Future	8.5836	102.0412	8.5193	102.7355	(0.749)	0.0000	0.0000	0
2015/01/08	2044	06/08/2015	8.74	Call	Bond Future	1,657.1100	1.6571	2,351.4000	2.3514	41.898	0	0	0
2015/01/08	2044	06/08/2015	8.75	Call	Bond Future	1,761.5100	1.7615	2,455.8000	2.4558	39.414	0	0	0
2015/01/08	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2046	05/02/2015			Bond Future	127.8307	127.8307	127.8227	127.8227	(0.006)	0.0000	0.0000	5,889
2015/01/08	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2046	05/02/2015	123.99	Call	Bond Future	3,840.6500	3.8406	3,832.6900	3.8327	(0.207)	0	0	0
2015/01/08	2046	05/02/2015	124.01	Call	Bond Future	3,820.6500	3.8206	3,812.6900	3.8127	(0.208)	0	0	0
2015/01/08	2046	05/02/2015	124.00	Call	Bond Future	3,830.6500	3.8306	3,822.6900	3.8227	(0.208)	0	0	0
2015/01/08	2046	07/05/2015			Bond Future	128.4948	128.4948	128.4850	128.4850	(0.008)	0.0000	0.0000	0
2015/01/08	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2046	07/05/2015	126.99	Call	Bond Future	1,504.7500	1.5047	1,495.0400	1.4950	(0.645)	0	0	0
2015/01/08	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2046	07/05/2015	127.00	Call	Bond Future	1,494.7500	1.4947	1,485.0400	1.4850	(0.650)	0	0	0
2015/01/08	2046	07/05/2015	127.01	Call	Bond Future	1,484.7500	1.4847	1,475.0400	1.4750	(0.654)	0	0	0
2015/01/08	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2050	05/02/2015			Bond Future	136.0585	136.0585	136.0501	136.0501	(0.006)	0.0000	0.0000	2,753
2015/01/08	2050	05/02/2015	130.01	Call	Bond Future	6,048.5200	6.0485	6,040.1200	6.0401	(0.139)	0	0	0
2015/01/08	2050	05/02/2015	129.99	Call	Bond Future	6,068.5200	6.0685	6,060.1200	6.0601	(0.138)	0	0	0
2015/01/08	2050	05/02/2015	130.00	Call	Bond Future	6,058.5200	6.0585	6,050.1200	6.0501	(0.139)	0	0	0
2015/01/08	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	2050	07/05/2015			Bond Future	138.2221	138.2221	138.2120	138.2120	(0.007)	0.0000	0.0000	0
2015/01/08	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/01/08	2050	07/05/2015	135.01	Call	Bond Future	3,212.1200	3.2121	3,202.0000	3.2020	(0.315)	0	0	0
2015/01/08	2050	07/05/2015	134.99	Call	Bond Future	3,232.1200	3.2321	3,222.0000	3.2220	(0.313)	0	0	0
2015/01/08	2050	07/05/2015	135.00	Call	Bond Future	3,222.1200	3.2221	3,212.0000	3.2120	(0.314)	0	0	0
2015/01/08	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	AL12	05/02/2015			Index Future	549.7480	549.7480	552.9930	552.9930	0.590	0.0000	0.0000	0
2015/01/08	AL12	07/05/2015			Index Future	558.4450	558.4450	561.7350	561.7350	0.589	0.0000	0.0000	0
2015/01/08	AL37	05/02/2015			Index Future	452.2110	452.2110	453.9030	453.9030	0.374	0.0000	0.0000	116
2015/01/08	AL37	07/05/2015			Index Future	459.3640	459.3640	461.0780	461.0780	0.373	0.0000	0.0000	0
2015/01/08	AL7T	05/02/2015			Index Future	539.0070	539.0070	541.9620	541.9620	0.548	0.0000	0.0000	3
2015/01/08	AL7T	07/05/2015			Index Future	547.5340	547.5340	550.5300	550.5300	0.547	0.0000	0.0000	0
2015/01/08	ALBI	05/02/2015			Index Future	492.1680	492.1680	494.4940	494.4940	0.473	0.0000	0.0000	774
2015/01/08	ALBI	07/05/2015			Index Future	499.9540	499.9540	502.3110	502.3110	0.471	0.0000	0.0000	0
2015/01/08	ALBI	06/08/2015			Index Future	508.4450	508.4450	510.8420	510.8420	0.471	0.0000	0.0000	0
2015/01/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	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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2015/01/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/01/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	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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2015/01/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/08	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	EL28	05/02/2015			Bond Future	124.8209	124.8209	124.8141	124.8141	(0.005)	0.0000	0.0000	0
2015/01/08	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	EL28	05/02/2015	125.99	Put	Bond Future	1,169.0500	1.1691	1,175.8900	1.1759	0.585	0	0	0
2015/01/08	EL28	05/02/2015	126.01	Put	Bond Future	1,189.0500	1.1891	1,195.8900	1.1959	0.575	0	0	0
2015/01/08	EL28	05/02/2015	126.00	Put	Bond Future	1,179.0500	1.1791	1,185.8900	1.1859	0.580	0	0	0
2015/01/08	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	EL28	07/05/2015	125.00	Call	Bond Future	296.3700	0.2964	287.9100	0.2879	(2.855)	0	0	0
2015/01/08	EL28	07/05/2015			Bond Future	125.2964	125.2964	125.2879	125.2879	(0.007)	0.0000	0.0000	0
2015/01/08	EL28	07/05/2015	125.01	Call	Bond Future	286.3700	0.2864	277.9100	0.2779	(2.954)	0	0	0
2015/01/08	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	EL28	07/05/2015	124.99	Call	Bond Future	306.3700	0.3064	297.9100	0.2979	(2.761)	0	0	0
2015/01/08	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	ES33	05/02/2015	10.00	Call	Bond Future	5,943.4300	5.9434	6,426.0700	6.4261	8.121	0	0	0
2015/01/08	ES33	05/02/2015			Bond Future	9.1969	88.0705	9.1354	88.5532	(0.668)	0.0000	0.0000	6,576
2015/01/08	ES33	05/02/2015	10.01	Call	Bond Future	6,013.3900	6.0134	6,496.0300	6.4960	8.026	0	0	0
2015/01/08	ES33	05/02/2015	9.99	Call	Bond Future	5,873.3800	5.8734	6,356.0200	6.3560	8.217	0	0	0
2015/01/08	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	ES33	07/05/2015			Bond Future	9.2722	85.6762	9.2089	86.1656	(0.682)	0.0000	0.0000	0
2015/01/08	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	ES33	07/05/2015	9.76	Call	Bond Future	3,636.8000	3.6368	4,126.2000	4.1262	13.457	0	0	0
2015/01/08	ES33	07/05/2015	9.74	Call	Bond Future	3,492.4100	3.4924	3,981.8100	3.9818	14.013	0	0	0
2015/01/08	ES33	07/05/2015	9.75	Call	Bond Future	3,564.6500	3.5646	4,054.0500	4.0540	13.729	0	0	0
2015/01/08	ES33	06/08/2015			Bond Future	9.3365	87.1477	9.2714	87.6451	(0.697)	0.0000	0.0000	0
2015/01/08	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	ES33	06/08/2015	9.61	Call	Bond Future	2,041.9300	2.0419	2,539.4100	2.5394	24.363	0	0	0
2015/01/08	ES33	06/08/2015	9.59	Call	Bond Future	1,895.1300	1.8951	2,392.6100	2.3926	26.250	0	0	0
2015/01/08	ES33	06/08/2015	9.60	Call	Bond Future	1,968.5800	1.9686	2,466.0600	2.4661	25.271	0	0	0
2015/01/08	GOVI	05/02/2015	459.99	Call	GOVI	293,910.0000	29.3910	316,240.0000	31.6240	7.598	0	0	0
2015/01/08	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	GOVI	05/02/2015			GOVI	489.3810	489.3810	491.6140	491.6140	0.456	0.0000	0.0000	442
2015/01/08	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	GOVI	05/02/2015	460.00	Call	GOVI	293,810.0000	29.3810	316,140.0000	31.6140	7.600	0	0	0

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2015/01/08	GOVI	05/02/2015	460.01	Call	GOVI	293,710.0000	29.3710	316,040.0000	31.6040	7.603	0	0	0
2015/01/08	GOVI	07/05/2015	449.99	Call	GOVI	471,320.0000	47.1320	493,960.0000	49.3960	4.804	0	0	0
2015/01/08	GOVI	07/05/2015			GOVI	497.1220	497.1220	499.3860	499.3860	0.455	0.0000	0.0000	131
2015/01/08	GOVI	07/05/2015	450.00	Call	GOVI	471,220.0000	47.1220	493,860.0000	49.3860	4.805	0	0	0
2015/01/08	GOVI	07/05/2015	450.01	Call	GOVI	471,120.0000	47.1120	493,760.0000	49.3760	4.806	0	0	0
2015/01/08	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	GOVI	06/08/2015			GOVI	505.5660	505.5660	507.8660	507.8660	0.455	0.0000	0.0000	0
2015/01/08	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	GOVI	06/08/2015	499.99	Call	GOVI	55,760.0000	5.5760	78,760.0000	7.8760	41.248	0	0	0
2015/01/08	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	GOVI	06/08/2015	500.00	Call	GOVI	55,660.0000	5.5660	78,660.0000	7.8660	41.322	0	0	0
2015/01/08	GOVI	06/08/2015	500.01	Call	GOVI	55,560.0000	5.5560	78,560.0000	7.8560	41.397	0	0	0
2015/01/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/01/08	IGOV	05/02/2015			Index Future	224.4930	224.4930	224.5550	224.5550	0.028	0.0000	0.0000	1,093
2015/01/08	IGOV	07/05/2015			Index Future	228.0620	228.0620	228.1240	228.1240	0.027	0.0000	0.0000	81
2015/01/08	IGOV	06/08/2015			Index Future	231.9540	231.9540	232.0150	232.0150	0.026	0.0000	0.0000	0
2015/01/08	ILBI	05/02/2015			Index Future	608.1070	608.1070	608.2790	608.2790	0.028	0.0000	0.0000	157
2015/01/08	ILBI	07/05/2015			Index Future	617.9710	617.9710	618.1430	618.1430	0.028	0.0000	0.0000	0
2015/01/08	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/01/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/01/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/01/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/01/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/01/08	JBAF	21/01/2015			Jibar Tradeable Future	6.1800	93.8200	6.1500	93.8500	(0.485)	0.0000	0.0000	0
2015/01/08	JBAF	18/02/2015			Jibar Tradeable Future	6.2200	93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2015/01/08	JBAF	18/03/2015			Jibar Tradeable Future	6.3200	93.6800	6.2600	93.7400	(0.949)	0.0000	0.0000	2,850
2015/01/08	JBAF	15/04/2015			Jibar Tradeable Future	6.3900	93.6100	6.3900	93.6100	0.000	0.0000	0.0000	0
2015/01/08	JBAF	20/05/2015			Jibar Tradeable Future	6.4700	93.5300	6.4300	93.5700	(0.618)	0.0000	0.0000	0
2015/01/08	JBAF	17/06/2015			Jibar Tradeable Future	6.5400	93.4600	6.5100	93.4900	(0.459)	0.0000	0.0000	5,000
2015/01/08	JBAF	16/09/2015			Jibar Tradeable Future	6.7400	93.2600	6.6700	93.3300	(1.039)	0.0000	0.0000	0
2015/01/08	JBAF	15/12/2015			Jibar Tradeable Future	6.9700	93.0300	6.8800	93.1200	(1.291)	0.0000	0.0000	0
2015/01/08	JBAF	16/03/2016			Jibar Tradeable Future	7.1500	92.8500	7.0200	92.9800	(1.818)	0.0000	0.0000	0
2015/01/08	JBAF	15/06/2016			Jibar Tradeable Future	7.3000	92.7000	7.1600	92.8400	(1.918)	0.0000	0.0000	0
2015/01/08	JBAF	21/09/2016			Jibar Tradeable Future	7.4400	92.5600	7.2800	92.7200	(2.151)	0.0000	0.0000	0



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2015/01/08	R023	05/02/2015			Bond Future	7.5091	104.9189	7.3971	105.5957	(1.492)	0.0000	0.0000	11,167
2015/01/08	R023	05/02/2015	8.74	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/08	R023	05/02/2015	8.75	Call	Bond Future	7,129.4300	7.1294	7,806.2500	7.8063	9.493	0	0	0
2015/01/08	R023	05/02/2015	8.76	Call	Bond Future	7,184.2600	7.1843	7,861.0800	7.8611	9.421	0	0	0
2015/01/08	R023	05/02/2015	8.74	Call	Bond Future	7,074.5700	7.0746	7,751.3800	7.7514	9.567	0	0	0
2015/01/08	R023	05/02/2015	8.76	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/08	R023	05/02/2015	8.75	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/08	R023	07/05/2015	8.15	Put	Bond Future	339.7500	0.3398	235.3900	0.2354	(30.717)	0	0	0
2015/01/08	R023	07/05/2015	8.14	Call	Bond Future	3,705.3400	3.7053	4,285.0100	4.2850	15.644	0	0	0
2015/01/08	R023	07/05/2015			Bond Future	7.5549	102.6548	7.4382	103.3413	(1.545)	0.0000	0.0000	0
2015/01/08	R023	07/05/2015	8.15	Call	Bond Future	3,751.9200	3.7519	4,334.0500	4.3340	15.516	0	0	0
2015/01/08	R023	07/05/2015	8.16	Call	Bond Future	3,798.6900	3.7987	4,383.2300	4.3832	15.388	0	0	0
2015/01/08	R023	07/05/2015	8.14	Put	Bond Future	349.2900	0.3493	242.4700	0.2425	(30.582)	0	0	0
2015/01/08	R023	07/05/2015	8.16	Put	Bond Future	330.4300	0.3304	228.4800	0.2285	(30.854)	0	0	0
2015/01/08	R023	06/08/2015	9.07	Put	Bond Future	111.9500	0.1120	80.1700	0.0802	(28.388)	0	0	911
2015/01/08	R023	06/08/2015	8.24	Call	Bond Future	4,324.4500	4.3244	4,877.8800	4.8779	12.798	0	0	0
2015/01/08	R023	06/08/2015			Bond Future	7.5826	104.4175	7.4608	105.1153	(1.606)	0.0000	0.0000	0
2015/01/08	R023	06/08/2015	9.07	Call	Bond Future	8,167.8100	8.1678	8,833.9100	8.8339	8.155	0	0	0
2015/01/08	R023	06/08/2015	8.26	Put	Bond Future	636.2400	0.6362	496.0100	0.4960	(22.040)	0	0	0
2015/01/08	R023	06/08/2015	8.25	Put	Bond Future	647.9300	0.6479	505.6000	0.5056	(21.967)	0	0	0
2015/01/08	R023	06/08/2015	8.24	Put	Bond Future	659.7900	0.6598	515.3400	0.5153	(21.893)	0	0	0
2015/01/08	R023	06/08/2015	8.25	Call	Bond Future	4,367.0400	4.3670	4,922.5900	4.9226	12.721	0	0	0
2015/01/08	R023	06/08/2015	8.26	Call	Bond Future	4,409.7500	4.4098	4,967.4000	4.9674	12.646	0	0	0
2015/01/08	R157	05/02/2015	8.74	Call	Bond Future	1,073.2000	1.0732	1,073.1900	1.0732	(0.001)	0	0	0
2015/01/08	R157	05/02/2015	8.75	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2015/01/08	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/01/08	R157	05/02/2015	8.74	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2015/01/08	R157	05/02/2015	8.76	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2015/01/08	R157	05/02/2015	8.75	Call	Bond Future	1,079.0000	1.0790	1,079.0000	1.0790	0.000	0	0	0
2015/01/08	R157	05/02/2015	8.76	Call	Bond Future	1,084.8000	1.0848	1,084.7900	1.0848	(0.001)	0	0	0
2015/01/08	R186	05/02/2015	9.00	Call	Bond Future	10,574.1000	10.5741	11,201.8600	11.2019	5.937	0	0	0
2015/01/08	R186	05/02/2015			Bond Future	7.7172	122.8217	7.6459	123.4495	(0.924)	0.0000	0.0000	33,647
2015/01/08	R186	05/02/2015	8.75	Call	Bond Future	8,616.6600	8.6167	9,244.1500	9.2441	7.282	0	0	0
2015/01/08	R186	05/02/2015	8.76	Call	Bond Future	8,695.8600	8.6959	9,323.3800	9.3234	7.216	0	0	0
2015/01/08	R186	05/02/2015	8.74	Call	Bond Future	8,537.3900	8.5374	9,164.8600	9.1649	7.350	0	0	0
2015/01/08	R186	05/02/2015	8.00	Put	Bond Future	241.4200	0.2414	143.1300	0.1431	(40.713)	0	0	6,500
2015/01/08	R186	05/02/2015	8.05	Put	Bond Future	177.0100	0.1770	101.2600	0.1013	(42.794)	0	0	6,500
2015/01/08	R186	05/02/2015	8.45	Put	Bond Future	8.1100	0.0081	3.3800	0.0034	(58.323)	0	0	0
2015/01/08	R186	05/02/2015	8.76	Put	Bond Future	0.3700	0.0004	0.1200	0.0001	(67.568)	0	0	0
2015/01/08	R186	05/02/2015	8.50	Put	Bond Future	5.1200	0.0051	2.0400	0.0020	(60.156)	0	0	0
2015/01/08	R186	05/02/2015	8.75	Put	Bond Future	0.4100	0.0004	0.1300	0.0001	(68.293)	0	0	0
2015/01/08	R186	05/02/2015	8.45	Call	Bond Future	6,211.0500	6.2111	6,834.0900	6.8341	10.031	0	0	0
2015/01/08	R186	05/02/2015	9.00	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	9,600
2015/01/08	R186	05/02/2015	8.50	Call	Bond Future	6,615.2100	6.6152	7,239.9000	7.2399	9.443	0	0	0
2015/01/08	R186	05/02/2015	8.00	Call	Bond Future	2,688.6900	2.6887	3,218.1700	3.2182	19.693	0	0	0
2015/01/08	R186	05/02/2015	8.05	Call	Bond Future	3,049.8300	3.0498	3,601.8500	3.6019	18.100	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
2015/01/08	R186	05/02/2015	8.74	Put	Bond Future	0.4500	0.0005	0.1500	0.0002	(66.667)	0	0	0
2015/01/08	R186	07/05/2015			Bond Future	7.7640	124.7646	7.6903	125.4011	(0.950)	0.0000	0.0000	151
2015/01/08	R186	07/05/2015	8.25	Call	Bond Future	4,852.7700	4.8528	5,348.4200	5.3484	10.214	0	0	0
2015/01/08	R186	07/05/2015	7.80	Put	Bond Future	2,067.6300	2.0676	1,774.3500	1.7744	(14.184)	0	0	300
2015/01/08	R186	07/05/2015	8.24	Put	Bond Future	789.1200	0.7891	645.5400	0.6455	(18.195)	0	0	0
2015/01/08	R186	07/05/2015	8.26	Put	Bond Future	751.6900	0.7517	613.5400	0.6135	(18.379)	0	0	0
2015/01/08	R186	07/05/2015	8.25	Put	Bond Future	770.2100	0.7702	629.3700	0.6294	(18.286)	0	0	0
2015/01/08	R186	07/05/2015	8.26	Call	Bond Future	4,916.2600	4.9163	5,414.6000	5.4146	10.137	0	0	0
2015/01/08	R186	07/05/2015	8.24	Call	Bond Future	4,789.5900	4.7896	5,282.5000	5.2825	10.291	0	0	0
2015/01/08	R186	07/05/2015	7.80	Call	Bond Future	2,376.3700	2.3764	2,719.5800	2.7196	14.443	0	0	0
2015/01/08	R186	06/08/2015	8.90	Put	Bond Future	462.4200	0.4624	388.8400	0.3888	(15.912)	0	0	2,500
2015/01/08	R186	06/08/2015	8.00	Put	Bond Future	2,201.4100	2.2014	1,948.0800	1.9481	(11.508)	0	0	0
2015/01/08	R186	06/08/2015			Bond Future	7.7958	121.6066	7.7194	122.2536	(0.980)	0.0000	0.0000	0
2015/01/08	R186	06/08/2015	8.00	Call	Bond Future	3,908.1700	3.9082	4,301.8000	4.3018	10.072	0	0	0
2015/01/08	R186	06/08/2015	8.01	Call	Bond Future	3,957.9800	3.9580	4,354.3400	4.3543	10.014	0	0	0
2015/01/08	R186	06/08/2015	7.99	Call	Bond Future	3,859.3800	3.8594	4,250.2500	4.2502	10.128	0	0	0
2015/01/08	R186	06/08/2015	8.90	Call	Bond Future	9,309.5500	9.3096	9,882.9300	9.8829	6.159	0	0	0
2015/01/08	R186	06/08/2015	7.99	Put	Bond Future	2,235.4300	2.2354	1,979.3400	1.9793	(11.456)	0	0	0
2015/01/08	R186	06/08/2015	8.01	Put	Bond Future	2,168.4800	2.1685	1,917.8800	1.9179	(11.556)	0	0	0
2015/01/08	R186	05/11/2015	8.24	Call	Bond Future	5,561.5300	5.5615	6,001.9000	6.0019	7.918	0	0	0
2015/01/08	R186	05/11/2015	8.25	Put	Bond Future	2,035.4900	2.0355	1,822.3300	1.8223	(10.472)	0	0	0
2015/01/08	R186	05/11/2015			Bond Future	7.8096	123.8005	7.7309	124.4561	(1.008)	0.0000	0.0000	0
2015/01/08	R186	05/11/2015	9.00	Put	Bond Future	703.5500	0.7036	612.4000	0.6124	(12.956)	0	0	2,600
2015/01/08	R186	05/11/2015	8.24	Put	Bond Future	2,062.0000	2.0620	1,846.7500	1.8468	(10.439)	0	0	0
2015/01/08	R186	05/11/2015	8.26	Put	Bond Future	2,008.8500	2.0088	1,797.7800	1.7978	(10.507)	0	0	0
2015/01/08	R186	05/11/2015	9.00	Call	Bond Future	10,049.9900	10.0500	10,614.4600	10.6145	5.617	0	0	0
2015/01/08	R186	05/11/2015	8.25	Call	Bond Future	5,614.6700	5.6147	6,057.1300	6.0571	7.880	0	0	0
2015/01/08	R186	05/11/2015	8.26	Call	Bond Future	5,667.6100	5.6676	6,112.1600	6.1122	7.844	0	0	0
2015/01/08	R197	05/02/2015	288.99	Put	Bond Future	2,883.0600	2.8831	2,901.5100	2.9015	0.640	0	0	0
2015/01/08	R197	05/02/2015			Bond Future	286.1069	286.1069	286.0885	286.0885	(0.006)	0.0000	0.0000	898
2015/01/08	R197	05/02/2015	289.01	Put	Bond Future	2,903.0600	2.9031	2,921.5100	2.9215	0.636	0	0	0
2015/01/08	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R197	05/02/2015	289.00	Put	Bond Future	2,893.0600	2.8931	2,911.5100	2.9115	0.638	0	0	0
2015/01/08	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R197	07/05/2015			Bond Future	290.6567	290.6567	290.6346	290.6346	(0.008)	0.0000	0.0000	0
2015/01/08	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R197	07/05/2015	293.99	Put	Bond Future	3,333.3000	3.3333	3,355.4500	3.3555	0.665	0	0	0
2015/01/08	R197	07/05/2015	294.01	Put	Bond Future	3,353.3000	3.3533	3,375.4500	3.3755	0.661	0	0	0
2015/01/08	R197	07/05/2015	294.00	Put	Bond Future	3,343.3000	3.3433	3,365.4500	3.3655	0.663	0	0	0
2015/01/08	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R202	05/02/2015	233.01	Call	Bond Future	3,914.2100	3.9142	3,898.7900	3.8988	(0.394)	0	0	0
2015/01/08	R202	05/02/2015			Bond Future	236.9242	236.9242	236.9088	236.9088	(0.007)	0.0000	0.0000	50,884
2015/01/08	R202	05/02/2015	232.99	Call	Bond Future	3,934.2100	3.9342	3,918.7900	3.9188	(0.392)	0	0	0
2015/01/08	R202	05/02/2015	233.00	Call	Bond Future	3,924.2100	3.9242	3,908.7900	3.9088	(0.393)	0	0	0

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2015/01/08	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R202	07/05/2015			Bond Future	240.6919	240.6919	240.6735	240.6735	(0.008)	0.0000	0.0000	0
2015/01/08	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R202	07/05/2015	238.51	Call	Bond Future	2,181.9200	2.1819	2,163.4500	2.1634	(0.847)	0	0	0
2015/01/08	R202	07/05/2015	238.49	Call	Bond Future	2,201.9200	2.2019	2,183.4500	2.1834	(0.839)	0	0	0
2015/01/08	R202	07/05/2015	238.50	Call	Bond Future	2,191.9200	2.1919	2,173.4500	2.1734	(0.843)	0	0	0
2015/01/08	R203	05/02/2015	7.69	Call	Bond Future	2,449.1800	2.4492	2,636.7200	2.6367	7.657	0	0	55
2015/01/08	R203	05/02/2015			Bond Future	6.6544	107.1038	6.5764	107.2913	(1.173)	0.0000	0.0000	14,991
2015/01/08	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R203	05/02/2015	8.35	Call	Bond Future	3,972.2100	3.9722	4,159.7500	4.1598	4.721	0	0	0
2015/01/08	R203	05/02/2015	8.36	Call	Bond Future	3,995.0600	3.9951	4,182.6000	4.1826	4.694	0	0	0
2015/01/08	R203	05/02/2015	8.34	Call	Bond Future	3,949.3500	3.9494	4,136.8900	4.1369	4.749	0	0	0
2015/01/08	R203	05/02/2015	7.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R203	07/05/2015			Bond Future	6.6831	104.6318	6.5964	104.8212	(1.297)	0.0000	0.0000	0
2015/01/08	R203	07/05/2015	7.24	Put	Bond Future	91.3200	0.0913	65.4100	0.0654	(28.373)	0	0	0
2015/01/08	R203	07/05/2015	7.26	Put	Bond Future	85.3700	0.0854	60.8900	0.0609	(28.675)	0	0	0
2015/01/08	R203	07/05/2015	7.25	Put	Bond Future	88.3700	0.0884	63.1700	0.0632	(28.516)	0	0	0
2015/01/08	R203	07/05/2015	7.25	Call	Bond Future	1,316.4400	1.3164	1,480.6800	1.4807	12.476	0	0	0
2015/01/08	R203	07/05/2015	7.26	Call	Bond Future	1,334.9300	1.3349	1,499.8900	1.4999	12.357	0	0	0
2015/01/08	R203	07/05/2015	7.24	Call	Bond Future	1,297.8900	1.2979	1,461.4200	1.4614	12.600	0	0	0
2015/01/08	R203	06/08/2015	6.74	Call	Bond Future	665.3900	0.6654	775.1000	0.7751	16.488	0	0	0
2015/01/08	R203	06/08/2015	6.75	Put	Bond Future	482.1800	0.4822	400.5700	0.4006	(16.925)	0	0	0
2015/01/08	R203	06/08/2015			Bond Future	6.6509	106.4287	6.5531	106.6210	(1.471)	0.0000	0.0000	0
2015/01/08	R203	06/08/2015	6.75	Call	Bond Future	676.4500	0.6764	787.1800	0.7872	16.369	0	0	0
2015/01/08	R203	06/08/2015	6.76	Call	Bond Future	687.9300	0.6879	799.6700	0.7997	16.243	0	0	0
2015/01/08	R203	06/08/2015	6.74	Put	Bond Future	490.7100	0.4907	408.0800	0.4081	(16.839)	0	0	0
2015/01/08	R203	06/08/2015	6.76	Put	Bond Future	474.0800	0.4741	393.4800	0.3935	(17.001)	0	0	0
2015/01/08	R204	05/02/2015			Bond Future	6.9392	104.6459	6.8568	104.9274	(1.187)	0.0000	0.0000	10,492
2015/01/08	R204	05/02/2015	8.25	Call	Bond Future	4,353.6100	4.3536	4,635.0300	4.6350	6.464	0	0	0
2015/01/08	R204	05/02/2015	8.26	Call	Bond Future	4,385.9500	4.3860	4,667.3700	4.6674	6.416	0	0	0
2015/01/08	R204	05/02/2015	8.24	Call	Bond Future	4,321.2600	4.3213	4,602.6800	4.6027	6.512	0	0	0
2015/01/08	R204	05/02/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R204	05/02/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R204	05/02/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R204	07/05/2015	7.51	Put	Bond Future	177.5900	0.1776	130.7800	0.1308	(26.358)	0	0	0
2015/01/08	R204	07/05/2015			Bond Future	6.9842	106.3014	6.8955	106.5862	(1.270)	0.0000	0.0000	0
2015/01/08	R204	07/05/2015	7.50	Put	Bond Future	183.0600	0.1831	135.0600	0.1351	(26.221)	0	0	0
2015/01/08	R204	07/05/2015	7.49	Call	Bond Future	1,794.3900	1.7944	2,030.0000	2.0300	13.130	0	0	0
2015/01/08	R204	07/05/2015	7.50	Call	Bond Future	1,820.2200	1.8202	2,057.0400	2.0570	13.011	0	0	0
2015/01/08	R204	07/05/2015	7.51	Call	Bond Future	1,846.1700	1.8462	2,084.1800	2.0842	12.892	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
2015/01/08	R204	07/05/2015	7.49	Put	Bond Future	188.6700	0.1887	139.4600	0.1395	(26.083)	0	0	0
2015/01/08	R204	06/08/2015	7.74	Call	Bond Future	2,459.7900	2.4598	2,699.4300	2.6994	9.742	0	0	0
2015/01/08	R204	06/08/2015	7.75	Put	Bond Future	243.8500	0.2439	195.0000	0.1950	(20.033)	0	0	0
2015/01/08	R204	06/08/2015			Bond Future	6.9938	104.0882	6.8976	104.3775	(1.375)	0.0000	0.0000	0
2015/01/08	R204	06/08/2015	8.41	Call	Bond Future	4,195.9200	4.1959	4,472.7600	4.4728	6.598	0	0	0
2015/01/08	R204	06/08/2015	7.74	Put	Bond Future	248.8900	0.2489	199.2000	0.1992	(19.965)	0	0	0
2015/01/08	R204	06/08/2015	7.76	Put	Bond Future	238.9000	0.2389	190.8700	0.1909	(20.105)	0	0	0
2015/01/08	R204	06/08/2015	8.41	Put	Bond Future	49.4800	0.0495	36.9900	0.0370	(25.243)	0	0	699
2015/01/08	R204	06/08/2015	7.75	Call	Bond Future	2,483.9800	2.4840	2,724.4600	2.7245	9.681	0	0	0
2015/01/08	R204	06/08/2015	7.76	Call	Bond Future	2,508.2500	2.5082	2,749.5500	2.7495	9.620	0	0	0
2015/01/08	R207	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R207	05/02/2015			Bond Future	7.1652	100.8600	7.0628	101.2809	(1.429)	0.0000	0.0000	30,977
2015/01/08	R207	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R207	05/02/2015	8.50	Call	Bond Future	5,297.1300	5.2971	5,718.1000	5.7181	7.947	0	0	0
2015/01/08	R207	05/02/2015	8.51	Call	Bond Future	5,335.5100	5.3355	5,756.4800	5.7565	7.890	0	0	0
2015/01/08	R207	05/02/2015	8.49	Call	Bond Future	5,258.7300	5.2587	5,679.7000	5.6797	8.005	0	0	0
2015/01/08	R207	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R207	07/05/2015			Bond Future	7.2175	102.4555	7.1089	102.8821	(1.506)	0.0000	0.0000	0
2015/01/08	R207	07/05/2015	8.25	Call	Bond Future	3,993.2700	3.9933	4,402.2600	4.4023	10.242	0	0	0
2015/01/08	R207	07/05/2015	7.73	Call	Bond Future	2,234.7300	2.2347	2,586.8000	2.5868	15.754	0	0	66
2015/01/08	R207	07/05/2015	8.24	Put	Bond Future	49.8500	0.0499	31.6700	0.0317	(36.469)	0	0	0
2015/01/08	R207	07/05/2015	8.26	Put	Bond Future	46.3100	0.0463	29.2900	0.0293	(36.752)	0	0	0
2015/01/08	R207	07/05/2015	7.73	Put	Bond Future	252.4700	0.2525	177.9300	0.1779	(29.524)	0	0	0
2015/01/08	R207	07/05/2015	8.25	Put	Bond Future	48.1400	0.0481	30.5200	0.0305	(36.602)	0	0	0
2015/01/08	R207	07/05/2015	8.26	Call	Bond Future	4,028.7200	4.0287	4,438.3100	4.4383	10.167	0	0	0
2015/01/08	R207	07/05/2015	8.24	Call	Bond Future	3,957.6900	3.9577	4,366.1200	4.3661	10.320	0	0	0
2015/01/08	R207	06/08/2015	7.76	Call	Bond Future	2,427.1300	2.4271	2,752.6000	2.7526	13.410	0	0	0
2015/01/08	R207	06/08/2015			Bond Future	7.2427	100.5705	7.1268	101.0041	(1.601)	0.0000	0.0000	0
2015/01/08	R207	06/08/2015	7.74	Call	Bond Future	2,373.1400	2.3731	2,695.4800	2.6955	13.583	0	0	0
2015/01/08	R207	06/08/2015	7.75	Call	Bond Future	2,400.0800	2.4001	2,723.9900	2.7240	13.496	0	0	0
2015/01/08	R207	06/08/2015	7.46	Call	Bond Future	1,675.2500	1.6753	1,948.1200	1.9481	16.288	0	0	70
2015/01/08	R207	06/08/2015	7.74	Put	Bond Future	538.9800	0.5390	427.7300	0.4277	(20.641)	0	0	0
2015/01/08	R207	06/08/2015	7.76	Put	Bond Future	520.0600	0.5201	411.9400	0.4119	(20.790)	0	0	0
2015/01/08	R207	06/08/2015	7.46	Put	Bond Future	868.7400	0.8687	708.0200	0.7080	(18.500)	0	0	0
2015/01/08	R207	06/08/2015	7.75	Put	Bond Future	529.4500	0.5295	419.7700	0.4198	(20.716)	0	0	0
2015/01/08	R207	05/11/2015	7.76	Call	Bond Future	2,594.3300	2.5943	2,908.0300	2.9080	12.092	0	0	0
2015/01/08	R207	05/11/2015			Bond Future	7.2289	102.3847	7.1058	102.8236	(1.703)	0.0000	0.0000	0
2015/01/08	R207	05/11/2015	7.74	Call	Bond Future	2,545.1800	2.5452	2,856.1400	2.8561	12.218	0	0	0
2015/01/08	R207	05/11/2015	7.75	Call	Bond Future	2,569.8700	2.5699	2,882.2000	2.8822	12.154	0	0	0
2015/01/08	R207	05/11/2015	7.43	Call	Bond Future	1,836.0100	1.8360	2,100.4200	2.1004	14.401	0	0	53
2015/01/08	R207	05/11/2015	7.74	Put	Bond Future	747.7200	0.7477	619.7700	0.6198	(17.112)	0	0	0
2015/01/08	R207	05/11/2015	7.43	Put	Bond Future	1,124.1300	1.1241	949.6300	0.9496	(15.523)	0	0	0
2015/01/08	R207	05/11/2015	7.76	Put	Bond Future	727.3300	0.7273	602.1200	0.6021	(17.215)	0	0	0
2015/01/08	R207	05/11/2015	7.75	Put	Bond Future	737.6300	0.7376	611.0500	0.6110	(17.160)	0	0	0
2015/01/08	R208	05/02/2015	8.51	Call	Bond Future	5,628.9900	5.6290	6,145.0500	6.1450	9.168	0	0	0
2015/01/08	R208	05/02/2015			Bond Future	7.2937	99.8035	7.1865	100.3196	(1.470)	0.0000	0.0000	50,770

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
2015/01/08	R208	05/02/2015	8.49	Call	Bond Future	5,539.7000	5.5397	6,055.7600	6.0558	9.316	0	0	0
2015/01/08	R208	05/02/2015	8.51	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/08	R208	05/02/2015	8.50	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/08	R208	05/02/2015	8.49	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/08	R208	05/02/2015	8.50	Call	Bond Future	5,584.3600	5.5844	6,100.4200	6.1004	9.241	0	0	0
2015/01/08	R208	07/05/2015	8.01	Call	Bond Future	3,240.4800	3.2405	3,700.2800	3.7003	14.189	0	0	0
2015/01/08	R208	07/05/2015			Bond Future	7.3404	97.9828	7.2278	98.5061	(1.534)	0.0000	0.0000	0
2015/01/08	R208	07/05/2015	7.99	Call	Bond Future	3,163.5700	3.1636	3,620.0500	3.6200	14.429	0	0	0
2015/01/08	R208	07/05/2015	8.00	Call	Bond Future	3,201.9600	3.2020	3,660.1200	3.6601	14.309	0	0	0
2015/01/08	R208	07/05/2015	7.99	Put	Bond Future	210.8400	0.2108	144.0700	0.1441	(31.669)	0	0	0
2015/01/08	R208	07/05/2015	8.01	Put	Bond Future	198.5800	0.1986	135.1300	0.1351	(31.952)	0	0	0
2015/01/08	R208	07/05/2015	8.00	Put	Bond Future	204.6300	0.2046	139.5400	0.1395	(31.809)	0	0	0
2015/01/08	R208	06/08/2015			Bond Future	7.3648	99.6657	7.2461	100.1976	(1.611)	0.0000	0.0000	0
2015/01/08	R208	06/08/2015	8.00	Call	Bond Future	3,297.4300	3.2974	3,717.8600	3.7179	12.750	0	0	0
2015/01/08	R208	06/08/2015	8.01	Call	Bond Future	3,331.0900	3.3311	3,753.2000	3.7532	12.672	0	0	0
2015/01/08	R208	06/08/2015	8.85	Call	Bond Future	6,446.9000	6.4469	6,956.6200	6.9566	7.906	0	0	0
2015/01/08	R208	06/08/2015	7.99	Call	Bond Future	3,263.8900	3.2639	3,682.6000	3.6826	12.829	0	0	0
2015/01/08	R208	06/08/2015	8.01	Put	Bond Future	499.2700	0.4993	389.4700	0.3895	(21.992)	0	0	0
2015/01/08	R208	06/08/2015	8.00	Put	Bond Future	508.7200	0.5087	397.2400	0.3972	(21.914)	0	0	0
2015/01/08	R208	06/08/2015	7.99	Put	Bond Future	518.3300	0.5183	405.1300	0.4051	(21.839)	0	0	0
2015/01/08	R208	06/08/2015	8.85	Put	Bond Future	77.0700	0.0771	54.8800	0.0549	(28.792)	0	0	198
2015/01/08	R208	05/11/2015			Bond Future	7.3627	98.0605	7.2381	98.5996	(1.692)	0.0000	0.0000	0
2015/01/08	R208	05/11/2015	8.48	Call	Bond Future	5,039.3000	5.0393	5,504.2600	5.5043	9.227	0	0	0
2015/01/08	R208	05/11/2015	7.74	Put	Bond Future	1,077.1900	1.0772	897.9400	0.8979	(16.641)	0	0	0
2015/01/08	R208	05/11/2015	7.75	Call	Bond Future	2,715.5100	2.7155	3,077.1600	3.0772	13.318	0	0	0
2015/01/08	R208	05/11/2015	7.76	Call	Bond Future	2,743.4600	2.7435	3,106.9300	3.1069	13.249	0	0	0
2015/01/08	R208	05/11/2015	8.48	Put	Bond Future	362.9000	0.3629	288.7900	0.2888	(20.422)	0	0	2,200
2015/01/08	R208	05/11/2015	7.74	Call	Bond Future	2,687.6900	2.6877	3,047.5100	3.0475	13.388	0	0	0
2015/01/08	R208	05/11/2015	7.76	Put	Bond Future	1,048.5000	1.0485	872.9000	0.8729	(16.748)	0	0	0
2015/01/08	R208	05/11/2015	7.75	Put	Bond Future	1,062.7700	1.0628	885.3500	0.8853	(16.694)	0	0	0
2015/01/08	R209	05/02/2015	9.00	Put	Bond Future	15.8400	0.0158	8.0900	0.0081	(48.927)	0	0	0
2015/01/08	R209	05/02/2015			Bond Future	8.2913	82.0728	8.2303	82.5852	(0.736)	0.0000	0.0000	29,898
2015/01/08	R209	05/02/2015	9.25	Call	Bond Future	7,440.1700	7.4402	7,951.4700	7.9515	6.872	0	0	0
2015/01/08	R209	05/02/2015	9.26	Call	Bond Future	7,511.8900	7.5119	8,023.2800	8.0233	6.808	0	0	0
2015/01/08	R209	05/02/2015	9.24	Call	Bond Future	7,368.3500	7.3684	7,879.5600	7.8796	6.938	0	0	0
2015/01/08	R209	05/02/2015	9.25	Put	Bond Future	2.0100	0.0020	0.8700	0.0009	(56.716)	0	0	0
2015/01/08	R209	05/02/2015	9.00	Call	Bond Future	5,620.1200	5.6201	6,124.8100	6.1248	8.980	0	0	0
2015/01/08	R209	05/02/2015	9.24	Put	Bond Future	2.1900	0.0022	0.9600	0.0010	(56.164)	0	0	0
2015/01/08	R209	05/02/2015	9.26	Put	Bond Future	1.8400	0.0018	0.7900	0.0008	(57.065)	0	0	0
2015/01/08	R209	07/05/2015			Bond Future	8.3365	80.2235	8.2740	80.7432	(0.750)	0.0000	0.0000	0
2015/01/08	R209	07/05/2015	8.99	Put	Bond Future	559.3200	0.5593	469.7100	0.4697	(16.021)	0	0	0
2015/01/08	R209	07/05/2015	9.01	Put	Bond Future	532.8800	0.5329	446.7100	0.4467	(16.171)	0	0	0
2015/01/08	R209	07/05/2015	8.99	Call	Bond Future	5,699.0400	5.6990	6,129.1800	6.1292	7.548	0	0	0
2015/01/08	R209	07/05/2015	9.00	Put	Bond Future	545.9600	0.5460	458.0900	0.4581	(16.095)	0	0	0
2015/01/08	R209	07/05/2015	9.00	Call	Bond Future	5,760.3500	5.7603	6,192.2300	6.1922	7.497	0	0	0
2015/01/08	R209	07/05/2015	9.01	Call	Bond Future	5,821.8300	5.8218	6,255.4100	6.2554	7.447	0	0	0
2015/01/08	R209	06/08/2015	8.99	Put	Bond Future	1,260.1000	1.2601	1,127.2800	1.1273	(10.540)	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
2015/01/08	R209	06/08/2015			Bond Future	8.3713	81.6015	8.3072	82.1298	(0.766)	0.0000	0.0000	0
2015/01/08	R209	06/08/2015	9.01	Put	Bond Future	1,221.2100	1.2212	1,091.5800	1.0916	(10.615)	0	0	0
2015/01/08	R209	06/08/2015	9.90	Call	Bond Future	11,419.7600	11.4198	11,913.5100	11.9135	4.324	0	0	0
2015/01/08	R209	06/08/2015	9.00	Call	Bond Future	6,154.5500	6.1546	6,551.7100	6.5517	6.453	0	0	0
2015/01/08	R209	06/08/2015	9.01	Call	Bond Future	6,209.6200	6.2096	6,608.3600	6.6084	6.421	0	0	0
2015/01/08	R209	06/08/2015	8.99	Call	Bond Future	6,099.6400	6.0996	6,495.1900	6.4952	6.485	0	0	0
2015/01/08	R209	06/08/2015	9.00	Put	Bond Future	1,240.5200	1.2405	1,109.3100	1.1093	(10.577)	0	0	0
2015/01/08	R209	06/08/2015	9.90	Put	Bond Future	243.6600	0.2437	209.0400	0.2090	(14.208)	0	0	2,914
2015/01/08	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R210	05/02/2015			Bond Future	177.2699	177.2699	177.2583	177.2583	(0.007)	0.0000	0.0000	628
2015/01/08	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R210	05/02/2015	175.01	Call	Bond Future	2,259.9300	2.2599	2,248.2700	2.2483	(0.516)	0	0	0
2015/01/08	R210	05/02/2015	174.99	Call	Bond Future	2,279.9300	2.2799	2,268.2700	2.2683	(0.511)	0	0	0
2015/01/08	R210	05/02/2015	175.00	Call	Bond Future	2,269.9300	2.2699	2,258.2700	2.2583	(0.514)	0	0	0
2015/01/08	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R210	07/05/2015			Bond Future	178.0138	178.0138	177.9999	177.9999	(0.008)	0.0000	0.0000	0
2015/01/08	R210	07/05/2015	177.00	Call	Bond Future	1,013.8000	1.0138	999.8600	0.9999	(1.375)	0	0	0
2015/01/08	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R210	07/05/2015	177.01	Call	Bond Future	1,003.8000	1.0038	989.8600	0.9899	(1.389)	0	0	0
2015/01/08	R210	07/05/2015	176.99	Call	Bond Future	1,023.8000	1.0238	1,009.8600	1.0099	(1.362)	0	0	0
2015/01/08	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R211	05/02/2015			Bond Future	131.2405	131.2405	131.1512	131.1512	(0.068)	0.0000	0.0000	1,120
2015/01/08	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R211	05/02/2015	132.99	Put	Bond Future	1,749.5500	1.7496	1,838.8100	1.8388	5.102	0	0	0
2015/01/08	R211	05/02/2015	133.01	Put	Bond Future	1,769.5500	1.7696	1,858.8100	1.8588	5.044	0	0	0
2015/01/08	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R211	05/02/2015	133.00	Put	Bond Future	1,759.5500	1.7596	1,848.8100	1.8488	5.073	0	0	0
2015/01/08	R211	07/05/2015	134.99	Put	Bond Future	1,662.4100	1.6624	1,754.6000	1.7546	5.546	0	0	0
2015/01/08	R211	07/05/2015			Bond Future	133.3276	133.3276	133.2354	133.2354	(0.069)	0.0000	0.0000	0
2015/01/08	R211	07/05/2015	135.01	Put	Bond Future	1,682.4100	1.6824	1,774.6000	1.7746	5.480	0	0	0
2015/01/08	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R211	07/05/2015	135.00	Put	Bond Future	1,672.4100	1.6724	1,764.6000	1.7646	5.512	0	0	0
2015/01/08	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R212	05/02/2015			Bond Future	136.2872	136.2872	136.8053	136.8053	0.380	0.0000	0.0000	5,650
2015/01/08	R212	05/02/2015	137.99	Put	Bond Future	1,702.8400	1.7028	1,184.7000	1.1847	(30.428)	0	0	0
2015/01/08	R212	05/02/2015	138.01	Put	Bond Future	1,722.8400	1.7228	1,204.7000	1.2047	(30.075)	0	0	0
2015/01/08	R212	05/02/2015	138.00	Put	Bond Future	1,712.8400	1.7128	1,194.7000	1.1947	(30.250)	0	0	0
2015/01/08	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R212	07/05/2015			Bond Future	138.4546	138.4546	138.9794	138.9794	0.379	0.0000	0.0000	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	
2015/01/08	R212	07/05/2015	140.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2015/01/08	R212	07/05/2015	141.00	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2015/01/08	R212	07/05/2015	140.99	Put	Bond Future		2,535.4100	2.5354	2,010.5800	2.0106	(20.700)	0	0	0
2015/01/08	R212	07/05/2015	141.01	Put	Bond Future		2,555.4100	2.5554	2,030.5800	2.0306	(20.538)	0	0	0
2015/01/08	R212	07/05/2015	141.00	Put	Bond Future		2,545.4100	2.5454	2,020.5800	2.0206	(20.619)	0	0	0
2015/01/08	R213	05/02/2015	9.26	Put	Bond Future		0.5100	0.0005	0.2000	0.0002	(60.784)	0	0	0
2015/01/08	R213	05/02/2015			Bond Future		8.1682	92.8011	8.1070	93.3043	(0.748)	0.0000	0.0000	23,708
2015/01/08	R213	05/02/2015	9.25	Put	Bond Future		0.5700	0.0006	0.2300	0.0002	(59.649)	0	0	0
2015/01/08	R213	05/02/2015	9.24	Put	Bond Future		0.6300	0.0006	0.2500	0.0003	(60.317)	0	0	0
2015/01/08	R213	05/02/2015	9.25	Call	Bond Future		8,282.8000	8.2828	8,785.7000	8.7857	6.072	0	0	0
2015/01/08	R213	05/02/2015	9.26	Call	Bond Future		8,354.0900	8.3541	8,857.0200	8.8570	6.020	0	0	0
2015/01/08	R213	05/02/2015	9.24	Call	Bond Future		8,211.4200	8.2114	8,714.2800	8.7143	6.124	0	0	0
2015/01/08	R213	07/05/2015	8.74	Call	Bond Future		4,840.3100	4.8403	5,239.1300	5.2391	8.240	0	0	0
2015/01/08	R213	07/05/2015	8.75	Put	Bond Future		712.7300	0.7127	603.2400	0.6032	(15.362)	0	0	0
2015/01/08	R213	07/05/2015			Bond Future		8.2152	90.7250	8.1524	91.2354	(0.764)	0.0000	0.0000	0
2015/01/08	R213	07/05/2015	8.75	Call	Bond Future		4,899.0900	4.8991	5,299.9600	5.3000	8.183	0	0	0
2015/01/08	R213	07/05/2015	8.76	Call	Bond Future		4,958.1100	4.9581	5,360.9900	5.3610	8.126	0	0	0
2015/01/08	R213	07/05/2015	8.74	Put	Bond Future		729.6500	0.7297	618.1100	0.6181	(15.287)	0	0	0
2015/01/08	R213	07/05/2015	8.76	Put	Bond Future		696.1500	0.6961	588.6700	0.5887	(15.439)	0	0	0
2015/01/08	R213	06/08/2015			Bond Future		8.2509	92.2829	8.1863	92.8016	(0.782)	0.0000	0.0000	0
2015/01/08	R213	06/08/2015	8.49	Put	Bond Future		2,149.2400	2.1492	1,949.3900	1.9494	(9.299)	0	0	0
2015/01/08	R213	06/08/2015	8.51	Put	Bond Future		2,088.3900	2.0884	1,892.6000	1.8926	(9.375)	0	0	0
2015/01/08	R213	06/08/2015	8.49	Call	Bond Future		4,034.2100	4.0342	4,353.0600	4.3531	7.904	0	0	0
2015/01/08	R213	06/08/2015	8.50	Put	Bond Future		2,118.6400	2.1186	1,920.8300	1.9208	(9.337)	0	0	0
2015/01/08	R213	06/08/2015	8.50	Call	Bond Future		4,081.2200	4.0812	4,402.1100	4.4021	7.863	0	0	0
2015/01/08	R213	06/08/2015	8.51	Call	Bond Future		4,128.4800	4.1285	4,451.3900	4.4514	7.822	0	0	0
2015/01/08	R214	05/02/2015	9.50	Call	Bond Future		9,004.9700	9.0050	9,546.5300	9.5465	6.014	0	0	0
2015/01/08	R214	05/02/2015			Bond Future		8.3766	83.1597	8.3156	83.7017	(0.729)	0.0000	0.0000	14,311
2015/01/08	R214	05/02/2015	9.51	Call	Bond Future		9,077.4500	9.0775	9,619.0600	9.6191	5.967	0	0	0
2015/01/08	R214	05/02/2015	9.49	Call	Bond Future		8,932.3600	8.9324	9,473.8900	9.4739	6.063	0	0	0
2015/01/08	R214	05/02/2015	9.50	Put	Bond Future		0.6800	0.0007	0.2700	0.0003	(60.294)	0	0	0
2015/01/08	R214	05/02/2015	9.49	Put	Bond Future		0.7400	0.0007	0.3000	0.0003	(59.459)	0	0	0
2015/01/08	R214	05/02/2015	9.51	Put	Bond Future		0.6100	0.0006	0.2500	0.0003	(59.016)	0	0	0
2015/01/08	R214	07/05/2015	9.16	Call	Bond Future		6,581.3800	6.5814	7,048.3300	7.0483	7.095	0	0	0
2015/01/08	R214	07/05/2015			Bond Future		8.4202	81.1844	8.3577	81.7340	(0.742)	0.0000	0.0000	0
2015/01/08	R214	07/05/2015	9.15	Call	Bond Future		6,516.7600	6.5168	6,982.0800	6.9821	7.140	0	0	0
2015/01/08	R214	07/05/2015	9.14	Put	Bond Future		534.5900	0.5346	448.5700	0.4486	(16.091)	0	0	0
2015/01/08	R214	07/05/2015	9.16	Put	Bond Future		509.6000	0.5096	426.8700	0.4269	(16.234)	0	0	0
2015/01/08	R214	07/05/2015	9.15	Put	Bond Future		521.9600	0.5220	437.6000	0.4376	(16.162)	0	0	0
2015/01/08	R214	07/05/2015	9.14	Call	Bond Future		6,452.2800	6.4523	6,915.9400	6.9159	7.186	0	0	0
2015/01/08	R214	06/08/2015	8.76	Put	Bond Future		2,194.8500	2.1949	1,993.6200	1.9936	(9.168)	0	0	0
2015/01/08	R214	06/08/2015			Bond Future		8.4543	82.5783	8.3903	83.1372	(0.757)	0.0000	0.0000	0
2015/01/08	R214	06/08/2015	8.75	Put	Bond Future		2,226.1600	2.2262	2,022.8600	2.0229	(9.132)	0	0	0
2015/01/08	R214	06/08/2015	8.74	Call	Bond Future		4,677.0800	4.6771	5,030.5600	5.0306	7.558	0	0	0
2015/01/08	R214	06/08/2015	8.75	Call	Bond Future		4,727.9300	4.7279	5,083.4800	5.0835	7.520	0	0	0
2015/01/08	R214	06/08/2015	8.76	Call	Bond Future		4,779.0000	4.7790	5,136.6200	5.1366	7.483	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
2015/01/08	R214	06/08/2015	8.74	Put	Bond Future	2,257.8200	2.2578	2,052.4500	2.0525	(9.096)	0	0	0
2015/01/08	R248	05/02/2015			Bond Future	8.4572	107.1696	8.3962	107.8681	(0.722)	0.0000	0.0000	43,226
2015/01/08	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R248	05/02/2015	9.50	Call	Bond Future	10,766.1300	10.7661	11,464.6800	11.4647	6.488	0	0	0
2015/01/08	R248	05/02/2015	9.51	Call	Bond Future	10,859.6500	10.8596	11,558.2000	11.5582	6.433	0	0	0
2015/01/08	R248	05/02/2015	9.49	Call	Bond Future	10,672.4300	10.6724	11,370.9800	11.3710	6.545	0	0	0
2015/01/08	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R248	07/05/2015			Bond Future	8.5025	104.4348	8.4400	105.1433	(0.736)	0.0000	0.0000	0
2015/01/08	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R248	07/05/2015	9.26	Call	Bond Future	7,947.5400	7.9475	8,656.0600	8.6561	8.915	0	0	0
2015/01/08	R248	07/05/2015	9.24	Call	Bond Future	7,751.7400	7.7517	8,460.2600	8.4603	9.140	0	0	0
2015/01/08	R248	07/05/2015	9.25	Call	Bond Future	7,849.7300	7.8497	8,558.2500	8.5583	9.026	0	0	0
2015/01/08	R248	06/08/2015	8.76	Call	Bond Future	2,420.8200	2.4208	3,141.0500	3.1411	29.751	0	0	0
2015/01/08	R248	06/08/2015			Bond Future	8.5386	106.2282	8.4744	106.9484	(0.751)	0.0000	0.0000	0
2015/01/08	R248	06/08/2015	8.74	Call	Bond Future	2,206.3000	2.2063	2,926.5300	2.9265	32.644	0	0	0
2015/01/08	R248	06/08/2015	8.75	Call	Bond Future	2,313.6600	2.3137	3,033.8900	3.0339	31.129	0	0	0
2015/01/08	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/08	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**434490**