



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

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/01/2015 TO 22/01/2015

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
2015/01/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	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
2015/01/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2025	05/02/2015			Bond Future	117.7210	117.7210	117.7139	117.7139	(0.006)	0.0000	0.0000	16
2015/01/22	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2025	05/02/2015	118.99	Put	Bond Future	1,269.0100	1.2690	1,276.1300	1.2761	0.561	0	0	0
2015/01/22	2025	05/02/2015	119.01	Put	Bond Future	1,289.0100	1.2890	1,296.1300	1.2961	0.552	0	0	0
2015/01/22	2025	05/02/2015	119.00	Put	Bond Future	1,279.0100	1.2790	1,286.1300	1.2861	0.557	0	0	0
2015/01/22	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2025	07/05/2015			Bond Future	119.5773	119.5773	119.5697	119.5697	(0.006)	0.0000	0.0000	0
2015/01/22	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2025	07/05/2015	120.99	Put	Bond Future	1,412.6900	1.4127	1,420.3500	1.4203	0.542	0	0	0
2015/01/22	2025	07/05/2015	121.01	Put	Bond Future	1,432.6900	1.4327	1,440.3500	1.4403	0.535	0	0	0
2015/01/22	2025	07/05/2015	121.00	Put	Bond Future	1,422.6900	1.4227	1,430.3500	1.4303	0.538	0	0	0
2015/01/22	2030	05/02/2015			Bond Future	7.7727	102.2078	7.7270	102.6147	(0.588)	0.0000	0.0000	6,938
2015/01/22	2030	05/02/2015	9.25	Call	Bond Future	12,015.3100	12.0153	12,422.1700	12.4222	3.386	0	0	0
2015/01/22	2030	05/02/2015	9.24	Call	Bond Future	11,940.9100	11.9409	12,347.7700	12.3478	3.407	0	0	0
2015/01/22	2030	05/02/2015	9.26	Call	Bond Future	12,089.6200	12.0896	12,496.4800	12.4965	3.365	0	0	0
2015/01/22	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2030	07/05/2015			Bond Future	7.8154	103.8110	7.7684	104.2238	(0.602)	0.0000	0.0000	0
2015/01/22	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2030	07/05/2015	8.74	Call	Bond Future	7,663.5100	7.6635	8,076.3200	8.0763	5.387	0	0	0
2015/01/22	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2030	07/05/2015	8.75	Call	Bond Future	7,741.8800	7.7419	8,154.6900	8.1547	5.332	0	0	0
2015/01/22	2030	07/05/2015	8.76	Call	Bond Future	7,820.1500	7.8201	8,232.9600	8.2330	5.279	0	0	0
2015/01/22	2032	05/02/2015			Bond Future	7.9482	105.7966	7.9075	106.1829	(0.512)	0.0000	0.0000	15
2015/01/22	2032	05/02/2015	8.50	Call	Bond Future	5,033.8300	5.0338	5,420.1600	5.4202	7.675	0	0	0
2015/01/22	2032	05/02/2015	8.51	Call	Bond Future	5,121.7200	5.1217	5,508.0500	5.5080	7.543	0	0	0
2015/01/22	2032	05/02/2015	8.49	Call	Bond Future	4,945.8300	4.9458	5,332.1600	5.3322	7.811	0	0	0
2015/01/22	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2032	07/05/2015			Bond Future	7.9920	103.3013	7.9501	103.6933	(0.524)	0.0000	0.0000	0
2015/01/22	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
2015/01/22	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2032	07/05/2015	8.50	Call	Bond Future	4,589.6200	4.5896	4,981.6400	4.9816	8.541	0	0	0
2015/01/22	2032	07/05/2015	8.51	Call	Bond Future	4,676.9300	4.6769	5,068.9500	5.0689	8.382	0	0	0
2015/01/22	2032	07/05/2015	8.49	Call	Bond Future	4,502.1900	4.5022	4,894.2100	4.8942	8.707	0	0	0
2015/01/22	2032	06/08/2015	8.50	Call	Bond Future	4,262.9100	4.2629	4,660.3500	4.6604	9.323	0	0	0
2015/01/22	2032	06/08/2015			Bond Future	8.0238	105.0618	7.9809	105.4593	(0.535)	0.0000	0.0000	0
2015/01/22	2032	06/08/2015	8.51	Call	Bond Future	4,349.6400	4.3496	4,747.0800	4.7471	9.137	0	0	0
2015/01/22	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2032	06/08/2015	8.49	Call	Bond Future	4,176.0700	4.1761	4,573.5100	4.5735	9.517	0	0	0
2015/01/22	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2037	05/02/2015			Bond Future	8.0728	104.5925	8.0321	105.0230	(0.504)	0.0000	0.0000	34,464
2015/01/22	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2037	05/02/2015	9.50	Call	Bond Future	13,519.4200	13.5194	13,949.9700	13.9500	3.185	0	0	0
2015/01/22	2037	05/02/2015	9.51	Call	Bond Future	13,604.1600	13.6042	14,034.7100	14.0347	3.165	0	0	0
2015/01/22	2037	05/02/2015	9.49	Call	Bond Future	13,434.5500	13.4345	13,865.1000	13.8651	3.205	0	0	0
2015/01/22	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2037	07/05/2015			Bond Future	8.1168	106.2331	8.0751	106.6700	(0.514)	0.0000	0.0000	500
2015/01/22	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2037	07/05/2015	9.01	Call	Bond Future	8,710.3900	8.7104	9,147.2700	9.1473	5.016	0	0	0
2015/01/22	2037	07/05/2015	8.99	Call	Bond Future	8,528.0600	8.5281	8,964.9400	8.9649	5.123	0	0	0
2015/01/22	2037	07/05/2015	9.00	Call	Bond Future	8,619.2900	8.6193	9,056.1700	9.0562	5.069	0	0	0
2015/01/22	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2037	06/08/2015			Bond Future	8.1510	103.7831	8.1083	104.2261	(0.524)	0.0000	0.0000	0
2015/01/22	2037	06/08/2015	8.75	Call	Bond Future	5,914.1500	5.9141	6,357.1400	6.3571	7.490	0	0	0
2015/01/22	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2037	06/08/2015	8.76	Call	Bond Future	6,008.3800	6.0084	6,451.3700	6.4514	7.373	0	0	0
2015/01/22	2037	06/08/2015	8.74	Call	Bond Future	5,819.7800	5.8198	6,262.7700	6.2628	7.612	0	0	0
2015/01/22	2038	05/02/2015	123.00	Call	Bond Future	907.0100	0.9070	899.6100	0.8996	(0.816)	0	0	0
2015/01/22	2038	05/02/2015			Bond Future	123.9070	123.9070	123.8996	123.8996	(0.006)	0.0000	0.0000	3,741
2015/01/22	2038	05/02/2015	123.01	Call	Bond Future	897.0100	0.8970	889.6100	0.8896	(0.825)	0	0	0
2015/01/22	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2038	05/02/2015	122.99	Call	Bond Future	917.0100	0.9170	909.6100	0.9096	(0.807)	0	0	0
2015/01/22	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2038	07/05/2015	126.99	Put	Bond Future	1,129.1600	1.1292	1,137.0200	1.1370	0.696	0	0	0
2015/01/22	2038	07/05/2015			Bond Future	125.8608	125.8608	125.8530	125.8530	(0.006)	0.0000	0.0000	0
2015/01/22	2038	07/05/2015	127.00	Put	Bond Future	1,139.1600	1.1392	1,147.0200	1.1470	0.690	0	0	0
2015/01/22	2038	07/05/2015	127.01	Put	Bond Future	1,149.1600	1.1492	1,157.0200	1.1570	0.684	0	0	0
2015/01/22	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2038	07/05/2015	127.01	Call	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
2015/01/22	2044	05/02/2015	9.00	Call	Bond Future	8,467.8000	8.4678	8,996.8800	8.9969	6.248	0	0	0
2015/01/22	2044	05/02/2015			Bond Future	8.2127	106.1435	8.1671	106.6726	(0.556)	0.0000	0.0000	6,042
2015/01/22	2044	05/02/2015	9.01	Call	Bond Future	8,567.9100	8.5679	9,096.9900	9.0970	6.175	0	0	0
2015/01/22	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2044	05/02/2015	8.99	Call	Bond Future	8,367.5100	8.3675	8,896.5900	8.8966	6.323	0	0	0
2015/01/22	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2044	07/05/2015			Bond Future	8.2568	107.8084	8.2099	108.3454	(0.567)	0.0000	0.0000	0
2015/01/22	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2044	07/05/2015	9.01	Call	Bond Future	8,046.9600	8.0470	8,584.0000	8.5840	6.674	0	0	0
2015/01/22	2044	07/05/2015	8.99	Call	Bond Future	7,846.8800	7.8469	8,383.9200	8.3839	6.844	0	0	0
2015/01/22	2044	07/05/2015	9.00	Call	Bond Future	7,947.0000	7.9470	8,484.0400	8.4840	6.758	0	0	0
2015/01/22	2044	06/08/2015	8.76	Call	Bond Future	5,084.6300	5.0846	5,629.3400	5.6293	10.713	0	0	0
2015/01/22	2044	06/08/2015			Bond Future	8.2917	105.2601	8.2438	105.8048	(0.578)	0.0000	0.0000	0
2015/01/22	2044	06/08/2015	8.74	Call	Bond Future	4,876.0100	4.8760	5,420.7200	5.4207	11.171	0	0	0
2015/01/22	2044	06/08/2015	8.75	Call	Bond Future	4,980.4100	4.9804	5,525.1200	5.5251	10.937	0	0	0
2015/01/22	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2046	05/02/2015			Bond Future	126.5920	126.5920	126.5847	126.5847	(0.006)	0.0000	0.0000	5,889
2015/01/22	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2046	05/02/2015	123.99	Call	Bond Future	2,601.9800	2.6020	2,594.6700	2.5947	(0.281)	0	0	0
2015/01/22	2046	05/02/2015	124.01	Call	Bond Future	2,581.9800	2.5820	2,574.6700	2.5747	(0.283)	0	0	0
2015/01/22	2046	05/02/2015	124.00	Call	Bond Future	2,591.9800	2.5920	2,584.6700	2.5847	(0.282)	0	0	0
2015/01/22	2046	07/05/2015			Bond Future	127.2192	127.2192	127.2113	127.2113	(0.006)	0.0000	0.0000	0
2015/01/22	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2046	07/05/2015	126.99	Call	Bond Future	229.2300	0.2292	221.3300	0.2213	(3.446)	0	0	0
2015/01/22	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2046	07/05/2015	127.00	Call	Bond Future	219.2300	0.2192	211.3300	0.2113	(3.604)	0	0	0
2015/01/22	2046	07/05/2015	127.01	Call	Bond Future	209.2300	0.2092	201.3300	0.2013	(3.776)	0	0	0
2015/01/22	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2050	05/02/2015			Bond Future	134.4450	134.4450	134.4374	134.4374	(0.006)	0.0000	0.0000	2,753
2015/01/22	2050	05/02/2015	130.01	Call	Bond Future	4,435.0500	4.4350	4,427.4400	4.4274	(0.172)	0	0	0
2015/01/22	2050	05/02/2015	129.99	Call	Bond Future	4,455.0500	4.4550	4,447.4400	4.4474	(0.171)	0	0	0
2015/01/22	2050	05/02/2015	130.00	Call	Bond Future	4,445.0500	4.4450	4,437.4400	4.4374	(0.171)	0	0	0
2015/01/22	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	2050	07/05/2015			Bond Future	136.5648	136.5648	136.5565	136.5565	(0.006)	0.0000	0.0000	0
2015/01/22	2050	07/05/2015	135.00	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
2015/01/22	2050	07/05/2015	135.01	Call	Bond Future	1,554.8300	1.5548	1,546.5200	1.5465	(0.534)	0	0	0
2015/01/22	2050	07/05/2015	134.99	Call	Bond Future	1,574.8300	1.5748	1,566.5200	1.5665	(0.528)	0	0	0
2015/01/22	2050	07/05/2015	135.00	Call	Bond Future	1,564.8300	1.5648	1,556.5200	1.5565	(0.531)	0	0	0
2015/01/22	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	AL12	05/02/2015			Index Future	566.4590	566.4590	568.8590	568.8590	0.424	0.0000	0.0000	0
2015/01/22	AL12	07/05/2015			Index Future	575.3440	575.3440	577.7800	577.7800	0.423	0.0000	0.0000	0
2015/01/22	AL37	05/02/2015			Index Future	459.7330	459.7330	460.8910	460.8910	0.252	0.0000	0.0000	116
2015/01/22	AL37	07/05/2015			Index Future	466.9440	466.9440	468.1180	468.1180	0.251	0.0000	0.0000	0
2015/01/22	AL7T	05/02/2015			Index Future	554.2070	554.2070	556.2120	556.2120	0.362	0.0000	0.0000	3
2015/01/22	AL7T	07/05/2015			Index Future	562.9000	562.9000	564.9350	564.9350	0.362	0.0000	0.0000	0
2015/01/22	ALBI	05/02/2015			Index Future	503.7440	503.7440	505.4030	505.4030	0.329	0.0000	0.0000	770
2015/01/22	ALBI	07/05/2015			Index Future	511.6460	511.6460	513.3290	513.3290	0.329	0.0000	0.0000	0
2015/01/22	ALBI	06/08/2015			Index Future	520.2700	520.2700	521.9740	521.9740	0.328	0.0000	0.0000	0
2015/01/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C050	31/12/2050			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
2015/01/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/01/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	CS23	25/01/2023			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
2015/01/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/22	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	EL28	05/02/2015			Bond Future	123.2683	123.2683	123.1243	123.1243	(0.117)	0.0000	0.0000	0
2015/01/22	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	EL28	05/02/2015	125.99	Put	Bond Future	2,721.6800	2.7217	2,865.7300	2.8657	5.293	0	0	0
2015/01/22	EL28	05/02/2015	126.01	Put	Bond Future	2,741.6800	2.7417	2,885.7300	2.8857	5.254	0	0	0
2015/01/22	EL28	05/02/2015	126.00	Put	Bond Future	2,731.6800	2.7317	2,875.7300	2.8757	5.273	0	0	0
2015/01/22	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	EL28	07/05/2015			Bond Future	123.7025	123.7025	123.5558	123.5558	(0.119)	0.0000	0.0000	0
2015/01/22	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	EL28	07/05/2015	124.99	Put	Bond Future	1,287.5200	1.2875	1,434.2000	1.4342	11.392	0	0	0
2015/01/22	EL28	07/05/2015	125.01	Put	Bond Future	1,307.5200	1.3075	1,454.2000	1.4542	11.218	0	0	0
2015/01/22	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	EL28	07/05/2015	125.00	Put	Bond Future	1,297.5200	1.2975	1,444.2000	1.4442	11.305	0	0	0
2015/01/22	ES33	05/02/2015	10.00	Call	Bond Future	8,415.2700	8.4153	8,750.9900	8.7510	3.989	0	0	0
2015/01/22	ES33	05/02/2015			Bond Future	8.8875	90.5424	8.8465	90.8781	(0.461)	0.0000	0.0000	6,576
2015/01/22	ES33	05/02/2015	10.01	Call	Bond Future	8,485.2300	8.4852	8,820.9500	8.8210	3.957	0	0	0
2015/01/22	ES33	05/02/2015	9.99	Call	Bond Future	8,345.2200	8.3452	8,680.9400	8.6809	4.023	0	0	0
2015/01/22	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	ES33	07/05/2015			Bond Future	8.9549	88.1751	8.9127	88.5159	(0.471)	0.0000	0.0000	0
2015/01/22	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	ES33	07/05/2015	9.76	Call	Bond Future	6,135.7300	6.1357	6,476.4900	6.4765	5.554	0	0	0
2015/01/22	ES33	07/05/2015	9.74	Call	Bond Future	5,991.3400	5.9913	6,332.1000	6.3321	5.688	0	0	0
2015/01/22	ES33	07/05/2015	9.75	Call	Bond Future	6,063.5800	6.0636	6,404.3400	6.4043	5.620	0	0	0
2015/01/22	ES33	06/08/2015			Bond Future	9.0113	89.6777	8.9680	90.0231	(0.481)	0.0000	0.0000	0
2015/01/22	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	ES33	06/08/2015	9.61	Call	Bond Future	4,572.0200	4.5720	4,917.3700	4.9174	7.554	0	0	0
2015/01/22	ES33	06/08/2015	9.59	Call	Bond Future	4,425.2200	4.4252	4,770.5700	4.7706	7.804	0	0	0
2015/01/22	ES33	06/08/2015	9.60	Call	Bond Future	4,498.6700	4.4987	4,844.0200	4.8440	7.677	0	0	0
2015/01/22	GOVI	05/02/2015	459.99	Call	GOVI	404,120.0000	40.4120	419,610.0000	41.9610	3.833	0	0	0
2015/01/22	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	GOVI	05/02/2015			GOVI	500.4020	500.4020	501.9510	501.9510	0.310	0.0000	0.0000	441
2015/01/22	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	GOVI	05/02/2015	460.00	Call	GOVI	404,020.0000	40.4020	419,510.0000	41.9510	3.834	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
2015/01/22	GOVI	05/02/2015	460.01	Call	GOVI	403,920.0000	40.3920	419,410.0000	41.9410	3.835	0	0	0
2015/01/22	GOVI	07/05/2015	449.99	Call	GOVI	582,610.0000	58.2610	598,330.0000	59.8330	2.698	0	0	0
2015/01/22	GOVI	07/05/2015			GOVI	508.2510	508.2510	509.8230	509.8230	0.309	0.0000	0.0000	131
2015/01/22	GOVI	07/05/2015	450.00	Call	GOVI	582,510.0000	58.2510	598,230.0000	59.8230	2.699	0	0	0
2015/01/22	GOVI	07/05/2015	450.01	Call	GOVI	582,410.0000	58.2410	598,130.0000	59.8130	2.699	0	0	0
2015/01/22	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	GOVI	06/08/2015			GOVI	516.8180	516.8180	518.4090	518.4090	0.308	0.0000	0.0000	0
2015/01/22	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	GOVI	06/08/2015	499.99	Call	GOVI	168,280.0000	16.8280	184,190.0000	18.4190	9.454	0	0	0
2015/01/22	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	GOVI	06/08/2015	500.00	Call	GOVI	168,180.0000	16.8180	184,090.0000	18.4090	9.460	0	0	0
2015/01/22	GOVI	06/08/2015	500.01	Call	GOVI	168,080.0000	16.8080	183,990.0000	18.3990	9.466	0	0	0
2015/01/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/01/22	IGOV	05/02/2015			Index Future	223.4520	223.4520	223.3650	223.3650	(0.039)	0.0000	0.0000	1,093
2015/01/22	IGOV	07/05/2015			Index Future	226.9750	226.9750	226.8870	226.8870	(0.039)	0.0000	0.0000	82
2015/01/22	IGOV	06/08/2015			Index Future	230.8190	230.8190	230.7260	230.7260	(0.040)	0.0000	0.0000	0
2015/01/22	ILBI	05/02/2015			Index Future	605.2420	605.2420	605.0080	605.0080	(0.039)	0.0000	0.0000	159
2015/01/22	ILBI	07/05/2015			Index Future	615.0250	615.0250	614.7840	614.7840	(0.039)	0.0000	0.0000	0
2015/01/22	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/01/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/01/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/01/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/01/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/01/22	JBAF	18/02/2015			Jibar Tradeable Future	6.0300	93.9700	6.0700	93.9300	0.663	0.0000	0.0000	0
2015/01/22	JBAF	18/03/2015			Jibar Tradeable Future	6.0000	94.0000	6.0300	93.9700	0.500	0.0000	0.0000	2,850
2015/01/22	JBAF	15/04/2015			Jibar Tradeable Future	5.9700	94.0300	5.9900	94.0100	0.335	0.0000	0.0000	0
2015/01/22	JBAF	20/05/2015			Jibar Tradeable Future	5.9400	94.0600	5.9500	94.0500	0.168	0.0000	0.0000	0
2015/01/22	JBAF	17/06/2015			Jibar Tradeable Future	5.9200	94.0800	5.9400	94.0600	0.338	0.0000	0.0000	5,000
2015/01/22	JBAF	15/07/2015			Jibar Tradeable Future	6.0400	93.9600	5.9900	94.0100	(0.828)	0.0000	0.0000	0
2015/01/22	JBAF	16/09/2015			Jibar Tradeable Future	5.9500	94.0500	5.9500	94.0500	0.000	0.0000	0.0000	0
2015/01/22	JBAF	15/12/2015			Jibar Tradeable Future	6.0600	93.9400	6.0800	93.9200	0.330	0.0000	0.0000	0
2015/01/22	JBAF	16/03/2016			Jibar Tradeable Future	6.2000	93.8000	6.2300	93.7700	0.484	0.0000	0.0000	0
2015/01/22	JBAF	15/06/2016			Jibar Tradeable Future	6.3300	93.6700	6.3600	93.6400	0.474	0.0000	0.0000	0
2015/01/22	JBAF	21/09/2016			Jibar Tradeable Future	6.4400	93.5600	6.4800	93.5200	0.621	0.0000	0.0000	0
2015/01/22	JBAF	21/12/2016			Jibar Tradeable Future	6.5400	93.4600	6.5900	93.4100	0.765	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
2015/01/22	R023	05/02/2015			Bond Future	7.0519	107.7165	6.9910	108.0961	(0.863)	0.0000	0.0000	8,864
2015/01/22	R023	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R023	05/02/2015	8.75	Call	Bond Future	9,927.0600	9.9271	10,306.6500	10.3066	3.824	0	0	0
2015/01/22	R023	05/02/2015	8.76	Call	Bond Future	9,981.8900	9.9819	10,361.4800	10.3615	3.803	0	0	0
2015/01/22	R023	05/02/2015	8.74	Call	Bond Future	9,872.1900	9.8722	10,251.7800	10.2518	3.845	0	0	0
2015/01/22	R023	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R023	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R023	07/05/2015	8.15	Put	Bond Future	42.5500	0.0425	31.0500	0.0310	(27.027)	0	0	0
2015/01/22	R023	07/05/2015	8.14	Call	Bond Future	6,228.0800	6.2281	6,601.2600	6.6013	5.992	0	0	0
2015/01/22	R023	07/05/2015			Bond Future	7.0804	105.4825	7.0171	105.8676	(0.895)	0.0000	0.0000	1,410
2015/01/22	R023	07/05/2015	8.15	Call	Bond Future	6,282.4500	6.2825	6,656.0500	6.6561	5.947	0	0	0
2015/01/22	R023	07/05/2015	8.16	Call	Bond Future	6,336.8500	6.3368	6,710.8600	6.7109	5.902	0	0	0
2015/01/22	R023	07/05/2015	8.14	Put	Bond Future	44.3000	0.0443	32.3800	0.0324	(26.907)	0	0	0
2015/01/22	R023	07/05/2015	8.16	Put	Bond Future	40.8600	0.0409	29.7700	0.0298	(27.141)	0	0	0
2015/01/22	R023	06/08/2015	9.07	Put	Bond Future	10.5100	0.0105	7.9700	0.0080	(24.167)	0	0	911
2015/01/22	R023	06/08/2015	8.24	Call	Bond Future	6,682.4200	6.6824	7,044.9500	7.0450	5.425	0	0	0
2015/01/22	R023	06/08/2015			Bond Future	7.0896	107.2796	7.0236	107.6699	(0.930)	0.0000	0.0000	0
2015/01/22	R023	06/08/2015	9.07	Call	Bond Future	10,928.5300	10.9285	11,316.3200	11.3163	3.548	0	0	0
2015/01/22	R023	06/08/2015	8.26	Put	Bond Future	147.5900	0.1476	121.0300	0.1210	(17.996)	0	0	0
2015/01/22	R023	06/08/2015	8.25	Put	Bond Future	151.7600	0.1518	124.5700	0.1246	(17.916)	0	0	0
2015/01/22	R023	06/08/2015	8.24	Put	Bond Future	155.6000	0.1556	127.8000	0.1278	(17.866)	0	0	0
2015/01/22	R023	06/08/2015	8.25	Call	Bond Future	6,733.0300	6.7330	7,096.1700	7.0962	5.393	0	0	0
2015/01/22	R023	06/08/2015	8.26	Call	Bond Future	6,783.2600	6.7833	7,147.0300	7.1470	5.363	0	0	0
2015/01/22	R157	05/02/2015	8.74	Call	Bond Future	1,073.1600	1.0732	1,073.1600	1.0732	0.000	0	0	0
2015/01/22	R157	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/01/22	R157	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R157	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R157	05/02/2015	8.75	Call	Bond Future	1,078.9700	1.0790	1,078.9700	1.0790	0.000	0	0	0
2015/01/22	R157	05/02/2015	8.76	Call	Bond Future	1,084.7700	1.0848	1,084.7700	1.0848	0.000	0	0	0
2015/01/22	R186	05/02/2015	9.00	Call	Bond Future	14,157.7600	14.1578	14,621.7700	14.6218	3.277	0	0	0
2015/01/22	R186	05/02/2015			Bond Future	7.3167	126.4054	7.2660	126.8694	(0.693)	0.0000	0.0000	28,999
2015/01/22	R186	05/02/2015	8.75	Call	Bond Future	12,199.9300	12.1999	12,663.9400	12.6639	3.803	0	0	0
2015/01/22	R186	05/02/2015	8.76	Call	Bond Future	12,279.1700	12.2792	12,743.1800	12.7432	3.779	0	0	0
2015/01/22	R186	05/02/2015	8.74	Call	Bond Future	12,120.6200	12.1206	12,584.6300	12.5846	3.828	0	0	0
2015/01/22	R186	05/02/2015	8.00	Put	Bond Future	0.3300	0.0003	0.0800	0.0001	(75.758)	0	0	6,500
2015/01/22	R186	05/02/2015	8.05	Put	Bond Future	0.1400	0.0001	0.0300	0.0000	(78.571)	0	0	6,500
2015/01/22	R186	05/02/2015	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R186	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R186	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R186	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R186	05/02/2015	8.45	Call	Bond Future	9,786.6200	9.7866	10,250.6300	10.2506	4.741	0	0	0
2015/01/22	R186	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	9,600
2015/01/22	R186	05/02/2015	8.50	Call	Bond Future	10,193.7700	10.1938	10,657.7800	10.6578	4.552	0	0	0
2015/01/22	R186	05/02/2015	8.00	Call	Bond Future	6,031.2800	6.0313	6,495.0400	6.4950	7.689	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
2015/01/22	R186	05/02/2015	8.05	Call	Bond Future	6,456.6400		6.4566	6,920.5400	6.9205	7.185	0	0	0
2015/01/22	R186	05/02/2015	8.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R186	07/05/2015			Bond Future	7.3512		128.3880	7.2987	128.8589	(0.714)	0.0000	0.0000	219
2015/01/22	R186	07/05/2015	8.25	Call	Bond Future	7,869.0800		7.8691	8,307.8100	8.3078	5.575	0	0	0
2015/01/22	R186	07/05/2015	7.80	Put	Bond Future	664.6800		0.6647	561.6400	0.5616	(15.502)	0	0	300
2015/01/22	R186	07/05/2015	8.24	Put	Bond Future	168.8200		0.1688	135.6600	0.1357	(19.642)	0	0	0
2015/01/22	R186	07/05/2015	7.45	Put	Bond Future	1,631.2700		1.6313	1,430.7300	1.4307	(12.293)	0	0	50
2015/01/22	R186	07/05/2015	8.26	Put	Bond Future	157.6000		0.1576	126.3500	0.1263	(19.829)	0	0	0
2015/01/22	R186	07/05/2015	8.25	Put	Bond Future	163.1700		0.1632	130.9700	0.1310	(19.734)	0	0	0
2015/01/22	R186	07/05/2015	8.26	Call	Bond Future	7,945.5200		7.9455	8,385.2000	8.3852	5.534	0	0	0
2015/01/22	R186	07/05/2015	7.80	Call	Bond Future	4,596.7700		4.5968	4,964.6600	4.9647	8.003	0	0	0
2015/01/22	R186	07/05/2015	8.24	Call	Bond Future	7,792.6400		7.7926	8,230.4100	8.2304	5.618	0	0	0
2015/01/22	R186	07/05/2015	7.45	Call	Bond Future	2,511.9400		2.5119	2,782.3300	2.7823	10.764	0	0	0
2015/01/22	R186	06/08/2015	8.90	Put	Bond Future	101.9800		0.1020	85.4500	0.0854	(16.209)	0	0	2,500
2015/01/22	R186	06/08/2015	8.00	Put	Bond Future	886.0300		0.8860	784.1500	0.7842	(11.498)	0	0	0
2015/01/22	R186	06/08/2015			Bond Future	7.3699		125.2756	7.3158	125.7530	(0.735)	0.0000	0.0000	0
2015/01/22	R186	06/08/2015	8.01	Call	Bond Future	6,327.0300		6.3270	6,704.0800	6.7041	5.959	0	0	0
2015/01/22	R186	06/08/2015	8.00	Call	Bond Future	6,261.7900		6.2618	6,637.2400	6.6372	5.996	0	0	0
2015/01/22	R186	06/08/2015	7.99	Call	Bond Future	6,196.7800		6.1968	6,570.6100	6.5706	6.033	0	0	0
2015/01/22	R186	06/08/2015	8.90	Call	Bond Future	12,618.1100		12.6181	13,078.9100	13.0789	3.652	0	0	0
2015/01/22	R186	06/08/2015	7.99	Put	Bond Future	903.8300		0.9038	800.3300	0.8003	(11.451)	0	0	0
2015/01/22	R186	06/08/2015	8.01	Put	Bond Future	868.5300		0.8685	768.2500	0.7683	(11.546)	0	0	0
2015/01/22	R186	05/11/2015	8.25	Put	Bond Future	895.2200		0.8952	805.8900	0.8059	(9.979)	0	0	0
2015/01/22	R186	05/11/2015	8.24	Call	Bond Future	8,119.3900		8.1194	8,513.6500	8.5137	4.856	0	0	0
2015/01/22	R186	05/11/2015			Bond Future	7.3716		127.5104	7.3157	127.9952	(0.759)	0.0000	0.0000	0
2015/01/22	R186	05/11/2015	9.00	Put	Bond Future	207.7000		0.2077	181.2200	0.1812	(12.749)	0	0	2,600
2015/01/22	R186	05/11/2015	8.24	Put	Bond Future	909.9200		0.9099	819.4100	0.8194	(9.947)	0	0	0
2015/01/22	R186	05/11/2015	8.26	Put	Bond Future	880.4200		0.8804	792.2900	0.7923	(10.010)	0	0	0
2015/01/22	R186	05/11/2015	9.00	Call	Bond Future	13,264.0800		13.2641	13,722.3700	13.7224	3.455	0	0	0
2015/01/22	R186	05/11/2015	8.25	Call	Bond Future	8,184.3400		8.1843	8,579.7800	8.5798	4.832	0	0	0
2015/01/22	R186	05/11/2015	8.26	Call	Bond Future	8,249.1200		8.2491	8,645.7600	8.6458	4.808	0	0	0
2015/01/22	R197	05/02/2015	288.99	Put	Bond Future	3,961.2000		3.9612	3,978.3300	3.9783	0.432	0	0	0
2015/01/22	R197	05/02/2015			Bond Future	285.0288		285.0288	285.0117	285.0117	(0.006)	0.0000	0.0000	898
2015/01/22	R197	05/02/2015	289.01	Put	Bond Future	3,981.2000		3.9812	3,998.3300	3.9983	0.430	0	0	0
2015/01/22	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R197	05/02/2015	289.00	Put	Bond Future	3,971.2000		3.9712	3,988.3300	3.9883	0.431	0	0	0
2015/01/22	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R197	05/02/2015	289.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R197	07/05/2015			Bond Future	289.5231		289.5231	289.5049	289.5049	(0.006)	0.0000	0.0000	0
2015/01/22	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R197	07/05/2015	293.99	Put	Bond Future	4,466.8700		4.4669	4,485.0800	4.4851	0.408	0	0	0
2015/01/22	R197	07/05/2015	294.01	Put	Bond Future	4,486.8700		4.4869	4,505.0800	4.5051	0.406	0	0	0
2015/01/22	R197	07/05/2015	294.00	Put	Bond Future	4,476.8700		4.4769	4,495.0800	4.4951	0.407	0	0	0
2015/01/22	R197	07/05/2015	293.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R202	05/02/2015	233.01	Call	Bond Future	3,535.5200		3.5355	3,349.5400	3.3495	(5.260)	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
2015/01/22	R202	05/02/2015			Bond Future	236.5455	236.5455	236.3595	236.3595	(0.079)	0.0000	0.0000	50,902
2015/01/22	R202	05/02/2015	232.99	Call	Bond Future	3,555.5200	3.5555	3,369.5400	3.3695	(5.231)	0	0	0
2015/01/22	R202	05/02/2015	233.00	Call	Bond Future	3,545.5200	3.5455	3,359.5400	3.3595	(5.245)	0	0	0
2015/01/22	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R202	07/05/2015			Bond Future	240.2754	240.2754	240.0858	240.0858	(0.079)	0.0000	0.0000	0
2015/01/22	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R202	07/05/2015	238.51	Call	Bond Future	1,765.4500	1.7654	1,575.7800	1.5758	(10.743)	0	0	0
2015/01/22	R202	07/05/2015	238.49	Call	Bond Future	1,785.4500	1.7854	1,595.7800	1.5958	(10.623)	0	0	0
2015/01/22	R202	07/05/2015	238.50	Call	Bond Future	1,775.4500	1.7754	1,585.7800	1.5858	(10.683)	0	0	0
2015/01/22	R203	05/02/2015	7.69	Call	Bond Future	3,244.3800	3.2444	3,393.1200	3.3931	4.585	0	0	55
2015/01/22	R203	05/02/2015			Bond Future	6.3248	107.8990	6.2634	108.0477	(0.969)	0.0000	0.0000	14,991
2015/01/22	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R203	05/02/2015	8.35	Call	Bond Future	4,767.4100	4.7674	4,916.1500	4.9162	3.120	0	0	0
2015/01/22	R203	05/02/2015	8.36	Call	Bond Future	4,790.2600	4.7903	4,939.0000	4.9390	3.105	0	0	0
2015/01/22	R203	05/02/2015	8.34	Call	Bond Future	4,744.5500	4.7445	4,893.2900	4.8933	3.135	0	0	0
2015/01/22	R203	05/02/2015	7.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R203	07/05/2015			Bond Future	6.3213	105.4253	6.2530	105.5760	(1.081)	0.0000	0.0000	2,000
2015/01/22	R203	07/05/2015	7.24	Put	Bond Future	12.6700	0.0127	8.5200	0.0085	(32.755)	0	0	0
2015/01/22	R203	07/05/2015	7.26	Put	Bond Future	11.5100	0.0115	7.7000	0.0077	(33.102)	0	0	0
2015/01/22	R203	07/05/2015	7.25	Put	Bond Future	12.1000	0.0121	8.1100	0.0081	(32.975)	0	0	0
2015/01/22	R203	07/05/2015	7.25	Call	Bond Future	2,033.6800	2.0337	2,180.3800	2.1804	7.214	0	0	0
2015/01/22	R203	07/05/2015	7.26	Call	Bond Future	2,054.5800	2.0546	2,201.4600	2.2015	7.149	0	0	0
2015/01/22	R203	07/05/2015	7.24	Call	Bond Future	2,012.7500	2.0128	2,159.2900	2.1593	7.281	0	0	0
2015/01/22	R203	06/08/2015	6.74	Call	Bond Future	1,149.5200	1.1495	1,267.7900	1.2678	10.289	0	0	0
2015/01/22	R203	06/08/2015	6.75	Put	Bond Future	177.6500	0.1777	144.6800	0.1447	(18.559)	0	0	0
2015/01/22	R203	06/08/2015			Bond Future	6.2489	107.2218	6.1724	107.3736	(1.225)	0.0000	0.0000	0
2015/01/22	R203	06/08/2015	6.75	Call	Bond Future	1,165.0200	1.1650	1,283.9000	1.2839	10.204	0	0	0
2015/01/22	R203	06/08/2015	6.76	Call	Bond Future	1,180.5800	1.1806	1,300.0800	1.3001	10.122	0	0	0
2015/01/22	R203	06/08/2015	6.74	Put	Bond Future	181.7400	0.1817	148.1600	0.1482	(18.477)	0	0	0
2015/01/22	R203	06/08/2015	6.76	Put	Bond Future	173.6300	0.1736	141.2800	0.1413	(18.632)	0	0	0
2015/01/22	R204	05/02/2015			Bond Future	6.5658	105.9289	6.4997	106.1581	(1.007)	0.0000	0.0000	10,492
2015/01/22	R204	05/02/2015	8.25	Call	Bond Future	5,636.5800	5.6366	5,865.7200	5.8657	4.065	0	0	0
2015/01/22	R204	05/02/2015	8.26	Call	Bond Future	5,668.9200	5.6689	5,898.0600	5.8981	4.042	0	0	0
2015/01/22	R204	05/02/2015	8.24	Call	Bond Future	5,604.2300	5.6042	5,833.3700	5.8334	4.089	0	0	0
2015/01/22	R204	05/02/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R204	05/02/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R204	05/02/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R204	07/05/2015	7.51	Put	Bond Future	24.7600	0.0248	16.9200	0.0169	(31.664)	0	0	0
2015/01/22	R204	07/05/2015			Bond Future	6.5852	107.5904	6.5139	107.8228	(1.083)	0.0000	0.0000	3,760
2015/01/22	R204	07/05/2015	7.50	Put	Bond Future	25.8800	0.0259	17.7300	0.0177	(31.491)	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
2015/01/22	R204	07/05/2015	7.49	Call	Bond Future	2,921.8200	2.9218	3,145.7200	3.1457	7.663	0	0	0
2015/01/22	R204	07/05/2015	7.50	Call	Bond Future	2,952.0900	2.9521	3,176.3200	3.1763	7.596	0	0	0
2015/01/22	R204	07/05/2015	7.51	Call	Bond Future	2,982.3900	2.9824	3,206.9300	3.2069	7.529	0	0	0
2015/01/22	R204	07/05/2015	7.49	Put	Bond Future	27.0500	0.0271	18.5700	0.0186	(31.349)	0	0	0
2015/01/22	R204	06/08/2015	7.74	Call	Bond Future	3,563.2400	3.5632	3,785.6800	3.7857	6.243	0	0	0
2015/01/22	R204	06/08/2015	7.75	Put	Bond Future	53.5500	0.0536	41.3300	0.0413	(22.820)	0	0	0
2015/01/22	R204	06/08/2015			Bond Future	6.5651	105.3855	6.4882	105.6204	(1.172)	0.0000	0.0000	0
2015/01/22	R204	06/08/2015	8.41	Call	Bond Future	5,448.6500	5.4487	5,682.1800	5.6822	4.286	0	0	0
2015/01/22	R204	06/08/2015	7.74	Put	Bond Future	55.0800	0.0551	42.5500	0.0425	(22.749)	0	0	0
2015/01/22	R204	06/08/2015	7.76	Put	Bond Future	51.8900	0.0519	40.0000	0.0400	(22.914)	0	0	0
2015/01/22	R204	06/08/2015	8.41	Put	Bond Future	4.9500	0.0050	3.5100	0.0035	(29.091)	0	0	699
2015/01/22	R204	06/08/2015	7.75	Call	Bond Future	3,590.9400	3.5909	3,813.6900	3.8137	6.203	0	0	0
2015/01/22	R204	06/08/2015	7.76	Call	Bond Future	3,618.5000	3.6185	3,841.5800	3.8416	6.165	0	0	0
2015/01/22	R207	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R207	05/02/2015			Bond Future	6.7366	102.6362	6.6757	102.8921	(0.905)	0.0000	0.0000	35,234
2015/01/22	R207	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R207	05/02/2015	8.50	Call	Bond Future	7,073.3300	7.0733	7,329.2200	7.3292	3.618	0	0	0
2015/01/22	R207	05/02/2015	8.51	Call	Bond Future	7,111.7100	7.1117	7,367.6000	7.3676	3.598	0	0	0
2015/01/22	R207	05/02/2015	8.49	Call	Bond Future	7,034.9300	7.0349	7,290.8200	7.2908	3.637	0	0	0
2015/01/22	R207	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R207	07/05/2015			Bond Future	6.7651	104.2461	6.7003	104.5056	(0.957)	0.0000	0.0000	800
2015/01/22	R207	07/05/2015	8.25	Call	Bond Future	5,738.0600	5.7381	5,996.7400	5.9967	4.508	0	0	0
2015/01/22	R207	07/05/2015	7.73	Call	Bond Future	3,807.0400	3.8070	4,057.0300	4.0570	6.567	0	0	66
2015/01/22	R207	07/05/2015	8.24	Put	Bond Future	2.4500	0.0025	1.5800	0.0016	(35.510)	0	0	0
2015/01/22	R207	07/05/2015	8.26	Put	Bond Future	2.1800	0.0022	1.4000	0.0014	(35.780)	0	0	0
2015/01/22	R207	07/05/2015	7.73	Put	Bond Future	34.1600	0.0342	24.6500	0.0246	(27.840)	0	0	0
2015/01/22	R207	07/05/2015	8.25	Put	Bond Future	2.3100	0.0023	1.4900	0.0015	(35.498)	0	0	0
2015/01/22	R207	07/05/2015	8.26	Call	Bond Future	5,775.2100	5.7752	6,033.9300	6.0339	4.480	0	0	0
2015/01/22	R207	07/05/2015	8.24	Call	Bond Future	5,700.9100	5.7009	5,959.5400	5.9595	4.537	0	0	0
2015/01/22	R207	06/08/2015	7.76	Call	Bond Future	3,844.9000	3.8449	4,083.5500	4.0836	6.207	0	0	0
2015/01/22	R207	06/08/2015			Bond Future	6.7633	102.3783	6.6945	102.6409	(1.017)	0.0000	0.0000	0
2015/01/22	R207	06/08/2015	7.74	Call	Bond Future	3,779.0000	3.7790	4,016.5600	4.0166	6.286	0	0	0
2015/01/22	R207	06/08/2015	7.75	Call	Bond Future	3,812.1100	3.8121	4,050.2000	4.0502	6.246	0	0	0
2015/01/22	R207	06/08/2015	7.46	Call	Bond Future	2,882.1200	2.8821	3,100.6600	3.1007	7.583	0	0	70
2015/01/22	R207	06/08/2015	7.74	Put	Bond Future	137.1100	0.1371	112.0400	0.1120	(18.285)	0	0	0
2015/01/22	R207	06/08/2015	7.76	Put	Bond Future	130.1000	0.1301	106.1200	0.1061	(18.432)	0	0	0
2015/01/22	R207	06/08/2015	7.46	Put	Bond Future	267.8800	0.2679	223.7900	0.2238	(16.459)	0	0	0
2015/01/22	R207	06/08/2015	7.75	Put	Bond Future	133.7500	0.1338	109.2100	0.1092	(18.348)	0	0	0
2015/01/22	R207	05/11/2015	7.76	Call	Bond Future	3,927.4100	3.9274	4,158.7300	4.1587	5.890	0	0	0
2015/01/22	R207	05/11/2015			Bond Future	6.7228	104.2045	6.6496	104.4709	(1.089)	0.0000	0.0000	0
2015/01/22	R207	05/11/2015	7.74	Call	Bond Future	3,867.5600	3.8676	4,097.7100	4.0977	5.951	0	0	0
2015/01/22	R207	05/11/2015	7.75	Call	Bond Future	3,897.6600	3.8977	4,128.3800	4.1284	5.919	0	0	0
2015/01/22	R207	05/11/2015	7.43	Call	Bond Future	2,965.6400	2.9656	3,174.9200	3.1749	7.057	0	0	53
2015/01/22	R207	05/11/2015	7.74	Put	Bond Future	250.3200	0.2503	214.0200	0.2140	(14.501)	0	0	0
2015/01/22	R207	05/11/2015	7.43	Put	Bond Future	433.9800	0.4340	376.8100	0.3768	(13.173)	0	0	0
2015/01/22	R207	05/11/2015	7.76	Put	Bond Future	240.6300	0.2406	205.5000	0.2055	(14.599)	0	0	0
2015/01/22	R207	05/11/2015	7.75	Put	Bond Future	245.6400	0.2456	209.9100	0.2099	(14.546)	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
2015/01/22	R208	05/02/2015	8.51	Call	Bond Future	7,755.5200	7.7555	8,055.9600	8.0560	3.874	0	0	0
2015/01/22	R208	05/02/2015			Bond Future	6.8563	101.9300	6.7954	102.2305	(0.888)	0.0000	0.0000	51,193
2015/01/22	R208	05/02/2015	8.49	Call	Bond Future	7,666.2300	7.6662	7,966.6700	7.9667	3.919	0	0	0
2015/01/22	R208	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R208	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R208	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R208	05/02/2015	8.50	Call	Bond Future	7,710.8900	7.7109	8,011.3300	8.0113	3.896	0	0	0
2015/01/22	R208	07/05/2015	8.01	Call	Bond Future	5,210.9600	5.2110	5,509.2300	5.5092	5.724	0	0	0
2015/01/22	R208	07/05/2015			Bond Future	6.8830	100.1295	6.8191	100.4342	(0.929)	0.0000	0.0000	1,295
2015/01/22	R208	07/05/2015	7.99	Call	Bond Future	5,123.8800	5.1239	5,421.6100	5.4216	5.811	0	0	0
2015/01/22	R208	07/05/2015	8.00	Call	Bond Future	5,167.4700	5.1675	5,465.4700	5.4655	5.767	0	0	0
2015/01/22	R208	07/05/2015	7.99	Put	Bond Future	24.4900	0.0245	17.4700	0.0175	(28.665)	0	0	0
2015/01/22	R208	07/05/2015	8.01	Put	Bond Future	22.4000	0.0224	15.9200	0.0159	(28.929)	0	0	0
2015/01/22	R208	07/05/2015	8.00	Put	Bond Future	23.4800	0.0235	16.7300	0.0167	(28.748)	0	0	0
2015/01/22	R208	06/08/2015			Bond Future	6.8855	101.8358	6.8184	102.1445	(0.975)	0.0000	0.0000	0
2015/01/22	R208	06/08/2015	8.00	Call	Bond Future	5,078.7100	5.0787	5,365.1400	5.3651	5.640	0	0	0
2015/01/22	R208	06/08/2015	8.01	Call	Bond Future	5,118.4500	5.1185	5,405.4100	5.4054	5.606	0	0	0
2015/01/22	R208	06/08/2015	8.85	Call	Bond Future	8,546.7400	8.5467	8,853.6900	8.8537	3.591	0	0	0
2015/01/22	R208	06/08/2015	7.99	Call	Bond Future	5,038.7000	5.0387	5,324.6300	5.3246	5.675	0	0	0
2015/01/22	R208	06/08/2015	8.01	Put	Bond Future	116.4500	0.1164	94.7500	0.0947	(18.635)	0	0	0
2015/01/22	R208	06/08/2015	8.00	Put	Bond Future	119.8200	0.1198	97.5900	0.0976	(18.553)	0	0	0
2015/01/22	R208	06/08/2015	7.99	Put	Bond Future	122.9600	0.1230	100.2300	0.1002	(18.486)	0	0	0
2015/01/22	R208	06/08/2015	8.85	Put	Bond Future	6.7300	0.0067	5.0200	0.0050	(25.409)	0	0	198
2015/01/22	R208	05/11/2015			Bond Future	6.8618	100.2496	6.7912	100.5630	(1.029)	0.0000	0.0000	0
2015/01/22	R208	05/11/2015	8.48	Call	Bond Future	6,944.4600	6.9445	7,244.2200	7.2442	4.317	0	0	0
2015/01/22	R208	05/11/2015	7.74	Put	Bond Future	388.1200	0.3881	335.8000	0.3358	(13.480)	0	0	0
2015/01/22	R208	05/11/2015	7.75	Call	Bond Future	4,223.0400	4.2230	4,484.8100	4.4848	6.199	0	0	0
2015/01/22	R208	05/11/2015	7.76	Call	Bond Future	4,258.4300	4.2584	4,520.9600	4.5210	6.165	0	0	0
2015/01/22	R208	05/11/2015	8.48	Put	Bond Future	78.9400	0.0789	65.3800	0.0654	(17.178)	0	0	2,200
2015/01/22	R208	05/11/2015	7.74	Call	Bond Future	4,187.7400	4.1877	4,448.7400	4.4487	6.232	0	0	0
2015/01/22	R208	05/11/2015	7.76	Put	Bond Future	374.3500	0.3744	323.5600	0.3236	(13.568)	0	0	0
2015/01/22	R208	05/11/2015	7.75	Put	Bond Future	381.1800	0.3812	329.6300	0.3296	(13.524)	0	0	0
2015/01/22	R209	05/02/2015	9.00	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/01/22	R209	05/02/2015			Bond Future	7.9873	84.6764	7.9466	85.0341	(0.509)	0.0000	0.0000	14,609
2015/01/22	R209	05/02/2015	9.25	Call	Bond Future	10,041.7800	10.0418	10,399.4000	10.3994	3.561	0	0	0
2015/01/22	R209	05/02/2015	9.26	Call	Bond Future	10,113.6700	10.1137	10,471.2900	10.4713	3.536	0	0	0
2015/01/22	R209	05/02/2015	9.24	Call	Bond Future	9,969.7800	9.9698	10,327.4000	10.3274	3.587	0	0	0
2015/01/22	R209	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R209	05/02/2015	9.00	Call	Bond Future	8,207.9100	8.2079	8,565.5200	8.5655	4.357	0	0	0
2015/01/22	R209	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R209	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R209	07/05/2015			Bond Future	8.0259	82.8571	7.9842	83.2200	(0.519)	0.0000	0.0000	0
2015/01/22	R209	07/05/2015	8.99	Put	Bond Future	190.0000	0.1900	161.8600	0.1619	(14.811)	0	0	0
2015/01/22	R209	07/05/2015	9.01	Put	Bond Future	178.4400	0.1784	151.7400	0.1517	(14.963)	0	0	0
2015/01/22	R209	07/05/2015	8.99	Call	Bond Future	7,963.3200	7.9633	8,298.1100	8.2981	4.204	0	0	0
2015/01/22	R209	07/05/2015	9.00	Put	Bond Future	184.3500	0.1843	156.9100	0.1569	(14.885)	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
2015/01/22	R209	07/05/2015	9.00	Call	Bond Future	8,032.3400	8.0323	8,367.8300	8.3678	4.177	0	0	0
2015/01/22	R209	07/05/2015	9.01	Call	Bond Future	8,100.9900	8.1010	8,437.2200	8.4372	4.150	0	0	0
2015/01/22	R209	06/08/2015	8.99	Put	Bond Future	612.3100	0.6123	556.1600	0.5562	(9.170)	0	0	0
2015/01/22	R209	06/08/2015			Bond Future	8.0540	84.2692	8.0114	84.6373	(0.528)	0.0000	0.0000	0
2015/01/22	R209	06/08/2015	9.01	Put	Bond Future	588.6100	0.5886	534.2100	0.5342	(9.242)	0	0	0
2015/01/22	R209	06/08/2015	9.90	Call	Bond Future	13,915.7400	13.9157	14,274.4900	14.2745	2.578	0	0	0
2015/01/22	R209	06/08/2015	9.00	Call	Bond Future	8,182.6500	8.1826	8,495.3800	8.4954	3.822	0	0	0
2015/01/22	R209	06/08/2015	9.01	Call	Bond Future	8,244.7900	8.2448	8,558.4200	8.5584	3.804	0	0	0
2015/01/22	R209	06/08/2015	8.99	Call	Bond Future	8,119.6200	8.1196	8,431.5000	8.4315	3.841	0	0	0
2015/01/22	R209	06/08/2015	9.00	Put	Bond Future	600.8500	0.6009	545.5500	0.5455	(9.204)	0	0	0
2015/01/22	R209	06/08/2015	9.90	Put	Bond Future	71.8700	0.0719	62.5900	0.0626	(12.912)	0	0	2,914
2015/01/22	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R210	05/02/2015			Bond Future	176.2238	176.2238	176.0161	176.0161	(0.118)	0.0000	0.0000	628
2015/01/22	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R210	05/02/2015	175.01	Call	Bond Future	1,213.8400	1.2138	1,006.1300	1.0061	(17.112)	0	0	0
2015/01/22	R210	05/02/2015	174.99	Call	Bond Future	1,233.8400	1.2338	1,026.1300	1.0261	(16.834)	0	0	0
2015/01/22	R210	05/02/2015	175.00	Call	Bond Future	1,223.8400	1.2238	1,016.1300	1.0161	(16.972)	0	0	0
2015/01/22	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R210	07/05/2015			Bond Future	176.9276	176.9276	176.7161	176.7161	(0.120)	0.0000	0.0000	0
2015/01/22	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R210	07/05/2015	176.99	Put	Bond Future	62.4100	0.0624	273.9200	0.2739	338.904	0	0	0
2015/01/22	R210	07/05/2015	177.01	Put	Bond Future	82.4100	0.0824	293.9200	0.2939	256.656	0	0	0
2015/01/22	R210	07/05/2015	177.00	Put	Bond Future	72.4100	0.0724	283.9200	0.2839	292.101	0	0	0
2015/01/22	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R211	05/02/2015			Bond Future	130.8151	130.8151	130.7543	130.7543	(0.046)	0.0000	0.0000	1,120
2015/01/22	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R211	05/02/2015	132.99	Put	Bond Future	2,174.8600	2.1749	2,235.6600	2.2357	2.796	0	0	0
2015/01/22	R211	05/02/2015	133.01	Put	Bond Future	2,194.8600	2.1949	2,255.6600	2.2557	2.770	0	0	0
2015/01/22	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R211	05/02/2015	133.00	Put	Bond Future	2,184.8600	2.1849	2,245.6600	2.2457	2.783	0	0	0
2015/01/22	R211	07/05/2015	134.99	Put	Bond Future	2,112.1300	2.1121	2,174.3400	2.1743	2.945	0	0	0
2015/01/22	R211	07/05/2015			Bond Future	132.8779	132.8779	132.8157	132.8157	(0.047)	0.0000	0.0000	0
2015/01/22	R211	07/05/2015	135.01	Put	Bond Future	2,132.1300	2.1321	2,194.3400	2.1943	2.918	0	0	0
2015/01/22	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R211	07/05/2015	135.00	Put	Bond Future	2,122.1300	2.1221	2,184.3400	2.1843	2.931	0	0	0
2015/01/22	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R212	05/02/2015			Bond Future	136.3409	136.3409	136.3325	136.3325	(0.006)	0.0000	0.0000	1,621
2015/01/22	R212	05/02/2015	137.99	Put	Bond Future	1,649.1400	1.6491	1,657.5500	1.6575	0.510	0	0	0
2015/01/22	R212	05/02/2015	138.01	Put	Bond Future	1,669.1400	1.6691	1,677.5500	1.6775	0.504	0	0	0
2015/01/22	R212	05/02/2015	138.00	Put	Bond Future	1,659.1400	1.6591	1,667.5500	1.6675	0.507	0	0	0
2015/01/22	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R212	05/02/2015	137.99	Call	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
2015/01/22	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R212	07/05/2015			Bond Future	138.4907	138.4907	138.4817	138.4817	(0.007)	0.0000	0.0000	0
2015/01/22	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R212	07/05/2015	140.99	Put	Bond Future	2,499.3000	2.4993	2,508.3500	2.5084	0.362	0	0	0
2015/01/22	R212	07/05/2015	141.01	Put	Bond Future	2,519.3000	2.5193	2,528.3500	2.5284	0.359	0	0	0
2015/01/22	R212	07/05/2015	141.00	Put	Bond Future	2,509.3000	2.5093	2,518.3500	2.5184	0.361	0	0	0
2015/01/22	R213	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R213	05/02/2015			Bond Future	7.8128	95.7830	7.7671	96.1767	(0.585)	0.0000	0.0000	16,582
2015/01/22	R213	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R213	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R213	05/02/2015	9.25	Call	Bond Future	11,264.0700	11.2641	11,657.8200	11.6578	3.496	0	0	0
2015/01/22	R213	05/02/2015	9.26	Call	Bond Future	11,335.4200	11.3354	11,729.1700	11.7292	3.474	0	0	0
2015/01/22	R213	05/02/2015	9.24	Call	Bond Future	11,192.6300	11.1926	11,586.3800	11.5864	3.518	0	0	0
2015/01/22	R213	07/05/2015	8.74	Call	Bond Future	7,330.1900	7.3302	7,696.0900	7.6961	4.992	0	0	0
2015/01/22	R213	07/05/2015	8.75	Put	Bond Future	196.8400	0.1968	164.1300	0.1641	(16.618)	0	0	0
2015/01/22	R213	07/05/2015			Bond Future	7.8512	93.7415	7.8043	94.1410	(0.598)	0.0000	0.0000	0
2015/01/22	R213	07/05/2015	8.75	Call	Bond Future	7,399.7000	7.3997	7,766.4700	7.7665	4.957	0	0	0
2015/01/22	R213	07/05/2015	8.76	Call	Bond Future	7,469.2100	7.4692	7,836.8500	7.8368	4.922	0	0	0
2015/01/22	R213	07/05/2015	8.74	Put	Bond Future	203.0300	0.2030	169.4500	0.1695	(16.539)	0	0	0
2015/01/22	R213	07/05/2015	8.76	Put	Bond Future	190.7500	0.1907	158.9100	0.1589	(16.692)	0	0	0
2015/01/22	R213	06/08/2015			Bond Future	7.8780	95.3385	7.8299	95.7437	(0.611)	0.0000	0.0000	0
2015/01/22	R213	06/08/2015	8.49	Put	Bond Future	1,000.8100	1.0008	905.8200	0.9058	(9.491)	0	0	0
2015/01/22	R213	06/08/2015	8.51	Put	Bond Future	964.6000	0.9646	872.3000	0.8723	(9.569)	0	0	0
2015/01/22	R213	06/08/2015	8.49	Call	Bond Future	5,941.4200	5.9414	6,251.6300	6.2516	5.221	0	0	0
2015/01/22	R213	06/08/2015	8.50	Put	Bond Future	982.5600	0.9826	888.9200	0.8889	(9.530)	0	0	0
2015/01/22	R213	06/08/2015	8.50	Call	Bond Future	6,000.7800	6.0008	6,312.3400	6.3123	5.192	0	0	0
2015/01/22	R213	06/08/2015	8.51	Call	Bond Future	6,060.3300	6.0603	6,373.2300	6.3732	5.163	0	0	0
2015/01/22	R214	05/02/2015	9.50	Call	Bond Future	11,625.3800	11.6254	12,004.8800	12.0049	3.264	0	0	0
2015/01/22	R214	05/02/2015			Bond Future	8.0875	85.7808	8.0468	86.1603	(0.503)	0.0000	0.0000	13,207
2015/01/22	R214	05/02/2015	9.51	Call	Bond Future	11,697.9300	11.6979	12,077.4300	12.0774	3.244	0	0	0
2015/01/22	R214	05/02/2015	9.49	Call	Bond Future	11,552.7100	11.5527	11,932.2100	11.9322	3.285	0	0	0
2015/01/22	R214	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R214	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R214	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R214	07/05/2015			Bond Future	8.1250	83.8355	8.0834	84.2207	(0.512)	0.0000	0.0000	0
2015/01/22	R214	07/05/2015	9.15	Call	Bond Future	8,823.3200	8.8233	9,181.8600	9.1819	4.064	0	0	0
2015/01/22	R214	07/05/2015	9.16	Call	Bond Future	8,895.0600	8.8951	9,254.2800	9.2543	4.038	0	0	0
2015/01/22	R214	07/05/2015	9.14	Put	Bond Future	182.7200	0.1827	155.4300	0.1554	(14.935)	0	0	0
2015/01/22	R214	07/05/2015	9.16	Put	Bond Future	172.1000	0.1721	146.1700	0.1462	(15.067)	0	0	0
2015/01/22	R214	07/05/2015	9.15	Put	Bond Future	177.3400	0.1773	150.7300	0.1507	(15.005)	0	0	0
2015/01/22	R214	07/05/2015	9.14	Call	Bond Future	8,751.5900	8.7516	9,109.4500	9.1095	4.089	0	0	0
2015/01/22	R214	06/08/2015	8.76	Put	Bond Future	1,205.4400	1.2054	1,108.9200	1.1089	(8.007)	0	0	0
2015/01/22	R214	06/08/2015			Bond Future	8.1531	85.2639	8.1106	85.6545	(0.521)	0.0000	0.0000	0
2015/01/22	R214	06/08/2015	8.75	Put	Bond Future	1,226.3800	1.2264	1,128.5900	1.1286	(7.974)	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
2015/01/22	R214	06/08/2015	8.74	Call	Bond Future	6,352.2200	6.3522	6,643.7400	6.6437	4.589	0	0	0
2015/01/22	R214	06/08/2015	8.75	Call	Bond Future	6,413.6700	6.4137	6,706.4800	6.7065	4.565	0	0	0
2015/01/22	R214	06/08/2015	8.76	Call	Bond Future	6,475.1100	6.4751	6,769.1900	6.7692	4.542	0	0	0
2015/01/22	R214	06/08/2015	8.74	Put	Bond Future	1,247.4400	1.2474	1,148.3600	1.1484	(7.943)	0	0	0
2015/01/22	R248	05/02/2015			Bond Future	8.2029	110.1337	8.1572	110.6820	(0.557)	0.0000	0.0000	33,741
2015/01/22	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R248	05/02/2015	9.50	Call	Bond Future	13,730.2900	13.7303	14,278.5600	14.2786	3.993	0	0	0
2015/01/22	R248	05/02/2015	9.51	Call	Bond Future	13,823.8100	13.8238	14,372.0800	14.3721	3.966	0	0	0
2015/01/22	R248	05/02/2015	9.49	Call	Bond Future	13,636.5900	13.6366	14,184.8600	14.1849	4.021	0	0	0
2015/01/22	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R248	07/05/2015			Bond Future	8.2429	107.4313	8.1961	107.9878	(0.568)	0.0000	0.0000	0
2015/01/22	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R248	07/05/2015	9.26	Call	Bond Future	10,943.9900	10.9440	11,500.5300	11.5005	5.085	0	0	0
2015/01/22	R248	07/05/2015	9.24	Call	Bond Future	10,748.1900	10.7482	11,304.7300	11.3047	5.178	0	0	0
2015/01/22	R248	07/05/2015	9.25	Call	Bond Future	10,846.1800	10.8462	11,402.7200	11.4027	5.131	0	0	0
2015/01/22	R248	06/08/2015	8.76	Call	Bond Future	5,454.3800	5.4544	6,018.9400	6.0189	10.351	0	0	0
2015/01/22	R248	06/08/2015			Bond Future	8.2736	109.2617	8.2257	109.8263	(0.578)	0.0000	0.0000	0
2015/01/22	R248	06/08/2015	8.74	Call	Bond Future	5,239.8600	5.2399	5,804.4200	5.8044	10.774	0	0	0
2015/01/22	R248	06/08/2015	8.75	Call	Bond Future	5,347.2200	5.3472	5,911.7800	5.9118	10.558	0	0	0
2015/01/22	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/22	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

405360