



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 27/01/2015 TO 27/01/2015

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
2015/01/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2025	05/02/2015			Bond Future	117.6995	117.6995	117.6924	117.6924	(0.006)	0.0000	0.0000	16
2015/01/27	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2025	05/02/2015	118.99	Put	Bond Future	1,290.4600	1.2905	1,297.5700	1.2976	0.551	0	0	0
2015/01/27	2025	05/02/2015	119.01	Put	Bond Future	1,310.4600	1.3105	1,317.5700	1.3176	0.543	0	0	0
2015/01/27	2025	05/02/2015	119.00	Put	Bond Future	1,300.4600	1.3005	1,307.5700	1.3076	0.547	0	0	0
2015/01/27	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2025	07/05/2015			Bond Future	119.5505	119.5505	119.5428	119.5428	(0.006)	0.0000	0.0000	0
2015/01/27	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2025	07/05/2015	120.99	Put	Bond Future	1,439.5300	1.4395	1,447.1800	1.4472	0.531	0	0	0
2015/01/27	2025	07/05/2015	121.01	Put	Bond Future	1,459.5300	1.4595	1,467.1800	1.4672	0.524	0	0	0
2015/01/27	2025	07/05/2015	121.00	Put	Bond Future	1,449.5300	1.4495	1,457.1800	1.4572	0.528	0	0	0
2015/01/27	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2025	06/08/2015			Bond Future	121.5500	121.5500	121.5447	121.5447	(0.004)	0.0000	0.0000	0
2015/01/27	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	554.6600	0.5547	100.000	0	0	0
2015/01/27	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	544.6600	0.5447	100.000	0	0	0
2015/01/27	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	534.6600	0.5347	100.000	0	0	0
2015/01/27	2030	05/02/2015			Bond Future	7.6407	103.3890	7.6152	103.6197	(0.334)	0.0000	0.0000	6,938
2015/01/27	2030	05/02/2015	9.25	Call	Bond Future	13,196.4900	13.1965	13,427.2300	13.4272	1.748	0	0	0
2015/01/27	2030	05/02/2015	9.24	Call	Bond Future	13,122.0900	13.1221	13,352.8300	13.3528	1.758	0	0	0
2015/01/27	2030	05/02/2015	9.26	Call	Bond Future	13,270.8000	13.2708	13,501.5400	13.5015	1.739	0	0	0
2015/01/27	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2030	07/05/2015			Bond Future	7.6800	105.0062	7.6537	105.2402	(0.342)	0.0000	0.0000	0
2015/01/27	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2030	07/05/2015	8.74	Call	Bond Future	8,858.7700	8.8588	9,092.7200	9.0927	2.641	0	0	0
2015/01/27	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2030	07/05/2015	8.75	Call	Bond Future	8,937.1400	8.9371	9,171.0900	9.1711	2.618	0	0	0
2015/01/27	2030	07/05/2015	8.76	Call	Bond Future	9,015.4100	9.0154	9,249.3600	9.2494	2.595	0	0	0
2015/01/27	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	523.2900	0.5233	100.000	0	0	0
2015/01/27	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	698.0300	0.6980	100.000	0	0	0
2015/01/27	2030	06/08/2015			Bond Future	7.7000	7.7000	7.6804	103.0190	(0.255)	0.0000	0.0000	0
2015/01/27	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	610.7100	0.6107	100.000	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
2015/01/27	2030	06/08/2015	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2030	06/08/2015	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2030	06/08/2015	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2032	05/02/2015			Bond Future	7.8262	106.9612	7.8056	107.1594	(0.263)	0.0000	0.0000	15
2015/01/27	2032	05/02/2015	8.50	Call	Bond Future	6,198.4700	6.1985	6,396.6700	6.3967	3.198	0	0	0
2015/01/27	2032	05/02/2015	8.51	Call	Bond Future	6,286.3600	6.2864	6,484.5600	6.4846	3.153	0	0	0
2015/01/27	2032	05/02/2015	8.49	Call	Bond Future	6,110.4700	6.1105	6,308.6700	6.3087	3.244	0	0	0
2015/01/27	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2032	07/05/2015			Bond Future	7.8668	104.4796	7.8457	104.6805	(0.269)	0.0000	0.0000	0
2015/01/27	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2032	07/05/2015	8.50	Call	Bond Future	5,767.9400	5.7679	5,968.8400	5.9688	3.483	0	0	0
2015/01/27	2032	07/05/2015	8.51	Call	Bond Future	5,855.2500	5.8552	6,056.1500	6.0562	3.431	0	0	0
2015/01/27	2032	07/05/2015	8.49	Call	Bond Future	5,680.5100	5.6805	5,881.4100	5.8814	3.537	0	0	0
2015/01/27	2032	06/08/2015	8.50	Call	Bond Future	5,457.8100	5.4578	5,660.6800	5.6607	3.717	0	0	0
2015/01/27	2032	06/08/2015			Bond Future	7.8955	106.2567	7.8739	106.4596	(0.273)	0.0000	0.0000	0
2015/01/27	2032	06/08/2015	8.51	Call	Bond Future	5,544.5400	5.5445	5,747.4100	5.7474	3.659	0	0	0
2015/01/27	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2032	06/08/2015	8.49	Call	Bond Future	5,370.9700	5.3710	5,573.8400	5.5738	3.777	0	0	0
2015/01/27	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2032	05/11/2015			Bond Future	7.9100	7.9100	7.8897	104.1926	(0.257)	0.0000	0.0000	0
2015/01/27	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	1,021.5700	1.0216	100.000	0	0	0
2015/01/27	2032	05/11/2015	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2032	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2032	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	1,113.4300	1.1134	100.000	0	0	0
2015/01/27	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	929.5900	0.9296	100.000	0	0	0
2015/01/27	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2037	05/02/2015			Bond Future	7.9308	106.1078	7.8902	106.5472	(0.512)	0.0000	0.0000	36,014
2015/01/27	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2037	05/02/2015	9.50	Call	Bond Future	15,034.7500	15.0347	15,474.1300	15.4741	2.922	0	0	0
2015/01/27	2037	05/02/2015	9.51	Call	Bond Future	15,119.4900	15.1195	15,558.8700	15.5589	2.906	0	0	0
2015/01/27	2037	05/02/2015	9.49	Call	Bond Future	14,949.8800	14.9499	15,389.2600	15.3893	2.939	0	0	0
2015/01/27	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2037	07/05/2015			Bond Future	7.9715	107.7675	7.9298	108.2134	(0.522)	0.0000	0.0000	500
2015/01/27	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2037	07/05/2015	9.01	Call	Bond Future	10,244.8100	10.2448	10,690.7200	10.6907	4.353	0	0	0
2015/01/27	2037	07/05/2015	8.99	Call	Bond Future	10,062.4800	10.0625	10,508.3900	10.5084	4.431	0	0	0
2015/01/27	2037	07/05/2015	9.00	Call	Bond Future	10,153.7100	10.1537	10,599.6200	10.5996	4.392	0	0	0
2015/01/27	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2037	06/08/2015			Bond Future	8.0021	105.3401	7.9594	105.7922	(0.533)	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
2015/01/27	2037	06/08/2015	8.75	Call	Bond Future	7,471.0900	7.4711	7,923.2200	7.9232	6.052	0	0	0
2015/01/27	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2037	06/08/2015	8.76	Call	Bond Future	7,565.3200	7.5653	8,017.4500	8.0175	5.976	0	0	0
2015/01/27	2037	06/08/2015	8.74	Call	Bond Future	7,376.7200	7.3767	7,828.8500	7.8288	6.129	0	0	0
2015/01/27	2037	05/11/2015	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2037	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2037	05/11/2015			Bond Future	8.0200	8.0200	7.9744	107.6724	(0.568)	0.0000	0.0000	0
2015/01/27	2037	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	164.3800	0.1644	100.000	0	0	0
2015/01/27	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	269.7600	0.2698	100.000	0	0	0
2015/01/27	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	374.9700	0.3750	100.000	0	0	0
2015/01/27	2038	05/02/2015	123.00	Call	Bond Future	1,110.2100	1.1102	1,102.8000	1.1028	(0.667)	0	0	0
2015/01/27	2038	05/02/2015			Bond Future	124.1102	124.1102	124.1028	124.1028	(0.006)	0.0000	0.0000	3,741
2015/01/27	2038	05/02/2015	123.01	Call	Bond Future	1,100.2100	1.1002	1,092.8000	1.0928	(0.674)	0	0	0
2015/01/27	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2038	05/02/2015	122.99	Call	Bond Future	1,120.2100	1.1202	1,112.8000	1.1128	(0.661)	0	0	0
2015/01/27	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2038	07/05/2015	126.99	Put	Bond Future	928.1900	0.9282	936.0600	0.9361	0.848	0	0	0
2015/01/27	2038	07/05/2015			Bond Future	126.0618	126.0618	126.0539	126.0539	(0.006)	0.0000	0.0000	0
2015/01/27	2038	07/05/2015	127.00	Put	Bond Future	938.1900	0.9382	946.0600	0.9461	0.839	0	0	0
2015/01/27	2038	07/05/2015	127.01	Put	Bond Future	948.1900	0.9482	956.0600	0.9561	0.830	0	0	0
2015/01/27	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	152.2100	0.1522	100.000	0	0	0
2015/01/27	2038	06/08/2015			Bond Future	128.0000	128.0000	128.1622	128.1622	0.127	0.0000	0.0000	0
2015/01/27	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	172.2100	0.1722	100.000	0	0	0
2015/01/27	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	162.2100	0.1622	100.000	0	0	0
2015/01/27	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2038	06/08/2015	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2044	05/02/2015	9.00	Call	Bond Future	10,364.7600	10.3648	11,089.2800	11.0893	6.990	0	0	0
2015/01/27	2044	05/02/2015			Bond Future	8.0507	108.0405	7.9901	108.7650	(0.753)	0.0000	0.0000	6,042
2015/01/27	2044	05/02/2015	9.01	Call	Bond Future	10,464.8700	10.4649	11,189.3900	11.1894	6.923	0	0	0
2015/01/27	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2044	05/02/2015	8.99	Call	Bond Future	10,264.4700	10.2645	10,988.9900	10.9890	7.059	0	0	0
2015/01/27	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2044	07/05/2015			Bond Future	8.0910	109.7305	8.0288	110.4659	(0.768)	0.0000	0.0000	3,650
2015/01/27	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2044	07/05/2015	9.01	Call	Bond Future	9,969.0600	9.9691	10,704.5200	10.7045	7.377	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
2015/01/27	2044	07/05/2015	8.99	Call	Bond Future	9,768.9800	9.7690	10,504.4400	10.5044	7.529	0	0	0
2015/01/27	2044	07/05/2015	9.00	Call	Bond Future	9,869.1000	9.8691	10,604.5600	10.6046	7.452	0	0	0
2015/01/27	2044	06/08/2015	8.76	Call	Bond Future	7,035.7100	7.0357	7,782.2400	7.7822	10.611	0	0	0
2015/01/27	2044	06/08/2015			Bond Future	8.1219	107.2111	8.0583	107.9577	(0.783)	0.0000	0.0000	0
2015/01/27	2044	06/08/2015	8.74	Call	Bond Future	6,827.0900	6.8271	7,573.6200	7.5736	10.935	0	0	0
2015/01/27	2044	06/08/2015	8.75	Call	Bond Future	6,931.4900	6.9315	7,678.0200	7.6780	10.770	0	0	0
2015/01/27	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2044	05/11/2015			Bond Future	8.2500	8.2500	8.0743	109.8764	(2.130)	0.0000	0.0000	0
2015/01/27	2044	05/11/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2044	05/11/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	1,917.3500	1.9174	100.000	0	0	0
2015/01/27	2044	05/11/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	2,031.2400	2.0312	100.000	0	0	0
2015/01/27	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	2,144.9100	2.1449	100.000	0	0	0
2015/01/27	2046	05/02/2015			Bond Future	126.5698	126.5698	126.5625	126.5625	(0.006)	0.0000	0.0000	5,889
2015/01/27	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2046	05/02/2015	123.99	Call	Bond Future	2,579.7800	2.5798	2,572.4800	2.5725	(0.283)	0	0	0
2015/01/27	2046	05/02/2015	124.01	Call	Bond Future	2,559.7800	2.5598	2,552.4800	2.5525	(0.285)	0	0	0
2015/01/27	2046	05/02/2015	124.00	Call	Bond Future	2,569.7800	2.5698	2,562.4800	2.5625	(0.284)	0	0	0
2015/01/27	2046	07/05/2015			Bond Future	127.1916	127.1916	127.1837	127.1837	(0.006)	0.0000	0.0000	0
2015/01/27	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2046	07/05/2015	126.99	Call	Bond Future	201.5900	0.2016	193.7000	0.1937	(3.914)	0	0	0
2015/01/27	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2046	07/05/2015	127.00	Call	Bond Future	191.5900	0.1916	183.7000	0.1837	(4.118)	0	0	0
2015/01/27	2046	07/05/2015	127.01	Call	Bond Future	181.5900	0.1816	173.7000	0.1737	(4.345)	0	0	0
2015/01/27	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2046	06/08/2015			Bond Future	129.3600	129.3600	129.3544	129.3544	(0.004)	0.0000	0.0000	0
2015/01/27	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	344.4300	0.3444	100.000	0	0	0
2015/01/27	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	364.4300	0.3644	100.000	0	0	0
2015/01/27	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	354.4300	0.3544	100.000	0	0	0
2015/01/27	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2050	05/02/2015			Bond Future	134.0912	134.0912	134.0836	134.0836	(0.006)	0.0000	0.0000	2,753
2015/01/27	2050	05/02/2015	130.01	Call	Bond Future	4,081.2300	4.0812	4,073.6500	4.0737	(0.186)	0	0	0
2015/01/27	2050	05/02/2015	129.99	Call	Bond Future	4,101.2300	4.1012	4,093.6500	4.0937	(0.185)	0	0	0
2015/01/27	2050	05/02/2015	130.00	Call	Bond Future	4,091.2300	4.0912	4,083.6500	4.0837	(0.185)	0	0	0
2015/01/27	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2050	07/05/2015			Bond Future	136.2001	136.2001	136.1918	136.1918	(0.006)	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
2015/01/27	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2050	07/05/2015	135.01	Call	Bond Future	1,190.1000	1.1901	1,181.8200	1.1818	(0.696)	0	0	0
2015/01/27	2050	07/05/2015	134.99	Call	Bond Future	1,210.1000	1.2101	1,201.8200	1.2018	(0.684)	0	0	0
2015/01/27	2050	07/05/2015	135.00	Call	Bond Future	1,200.1000	1.2001	1,191.8200	1.1918	(0.690)	0	0	0
2015/01/27	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2050	06/08/2015			Bond Future	137.0000	137.0000	137.0295	137.0295	0.022	0.0000	0.0000	0
2015/01/27	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2050	06/08/2015	137.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	19.5100	0.0195	100.000	0	0	0
2015/01/27	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	39.5100	0.0395	100.000	0	0	0
2015/01/27	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	29.5100	0.0295	100.000	0	0	0
2015/01/27	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	AL12	05/02/2015			Index Future	574.4320	574.4320	576.5500	576.5500	0.369	0.0000	0.0000	0
2015/01/27	AL12	07/05/2015			Index Future	583.4130	583.4130	585.5620	585.5620	0.368	0.0000	0.0000	0
2015/01/27	AL37	05/02/2015			Index Future	461.9830	461.9830	461.7820	461.7820	(0.044)	0.0000	0.0000	116
2015/01/27	AL37	07/05/2015			Index Future	469.2060	469.2060	469.0000	469.0000	(0.044)	0.0000	0.0000	0
2015/01/27	AL37	06/08/2015			Index Future	477.0000	477.0000	476.8780	476.8780	(0.026)	0.0000	0.0000	0
2015/01/27	AL7T	05/02/2015			Index Future	558.5860	558.5860	558.7580	558.7580	0.031	0.0000	0.0000	3
2015/01/27	AL7T	07/05/2015			Index Future	567.3190	567.3190	567.4920	567.4920	0.030	0.0000	0.0000	0
2015/01/27	AL7T	06/08/2015			Index Future	576.8500	576.8500	577.0250	577.0250	0.030	0.0000	0.0000	0
2015/01/27	ALBI	05/02/2015			Index Future	508.1480	508.1480	508.7900	508.7900	0.126	0.0000	0.0000	770
2015/01/27	ALBI	07/05/2015			Index Future	516.0930	516.0930	516.7430	516.7430	0.126	0.0000	0.0000	0
2015/01/27	ALBI	06/08/2015			Index Future	524.7690	524.7690	525.4240	525.4240	0.125	0.0000	0.0000	0
2015/01/27	ALBI	05/11/2015			Index Future	534.1700	534.1700	534.8320	534.8320	0.124	0.0000	0.0000	0
2015/01/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C023	28/02/2023			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
2015/01/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/01/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C223	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	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
2015/01/27	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/01/27	EL28	05/02/2015	126.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	EL28	05/02/2015			Bond Future	123.1122		123.1122	123.1061	123.1061	(0.005)	0.0000	0.0000	0
2015/01/27	EL28	05/02/2015	126.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	EL28	05/02/2015	125.99	Put	Bond Future	2,877.8200		2.8778	2,883.8700	2.8839	0.210	0	0	0
2015/01/27	EL28	05/02/2015	126.01	Put	Bond Future	2,897.8200		2.8978	2,903.8700	2.9039	0.209	0	0	0
2015/01/27	EL28	05/02/2015	126.00	Put	Bond Future	2,887.8200		2.8878	2,893.8700	2.8939	0.210	0	0	0
2015/01/27	EL28	05/02/2015	125.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	EL28	07/05/2015	125.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	EL28	07/05/2015			Bond Future	123.5386		123.5386	123.5321	123.5321	(0.005)	0.0000	0.0000	0
2015/01/27	EL28	07/05/2015	125.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	EL28	07/05/2015	124.99	Put	Bond Future	1,451.3900		1.4514	1,457.9400	1.4579	0.451	0	0	0
2015/01/27	EL28	07/05/2015	125.01	Put	Bond Future	1,471.3900		1.4714	1,477.9400	1.4779	0.445	0	0	0
2015/01/27	EL28	07/05/2015	124.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	EL28	07/05/2015	125.00	Put	Bond Future	1,461.3900		1.4614	1,467.9400	1.4679	0.448	0	0	0
2015/01/27	EL28	06/08/2015	125.00	Call	Bond Future	0.0000		0.0000	640.9100	0.6409	100.000	0	0	0
2015/01/27	EL28	06/08/2015			Bond Future	125.6500		125.6500	125.6409	125.6409	(0.007)	0.0000	0.0000	0
2015/01/27	EL28	06/08/2015	125.01	Call	Bond Future	0.0000		0.0000	630.9100	0.6309	100.000	0	0	0
2015/01/27	EL28	06/08/2015	124.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	EL28	06/08/2015	125.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	EL28	06/08/2015	124.99	Call	Bond Future	0.0000		0.0000	650.9100	0.6509	100.000	0	0	0
2015/01/27	EL28	06/08/2015	125.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	ES33	05/02/2015	10.00	Call	Bond Future	9,469.3700		9.4694	9,726.7300	9.7267	2.718	0	0	0
2015/01/27	ES33	05/02/2015			Bond Future	8.7595		91.5965	8.7286	91.8538	(0.353)	0.0000	0.0000	6,576
2015/01/27	ES33	05/02/2015	10.01	Call	Bond Future	9,539.3300		9.5393	9,796.6900	9.7967	2.698	0	0	0
2015/01/27	ES33	05/02/2015	9.99	Call	Bond Future	9,399.3200		9.3993	9,656.6800	9.6567	2.738	0	0	0
2015/01/27	ES33	05/02/2015	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	ES33	05/02/2015	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	ES33	05/02/2015	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	ES33	07/05/2015			Bond Future	8.8236		89.2419	8.7918	89.5030	(0.360)	0.0000	0.0000	0
2015/01/27	ES33	07/05/2015	9.74	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
2015/01/27	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	ES33	07/05/2015	9.76	Call	Bond Future	7,202.5300	7.2025	7,463.5900	7.4636	3.625	0	0	0
2015/01/27	ES33	07/05/2015	9.74	Call	Bond Future	7,058.1400	7.0581	7,319.2000	7.3192	3.699	0	0	0
2015/01/27	ES33	07/05/2015	9.75	Call	Bond Future	7,130.3800	7.1304	7,391.4400	7.3914	3.661	0	0	0
2015/01/27	ES33	06/08/2015			Bond Future	8.8765	90.7596	8.8439	91.0239	(0.367)	0.0000	0.0000	0
2015/01/27	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	ES33	06/08/2015	9.61	Call	Bond Future	5,653.8600	5.6539	5,918.2100	5.9182	4.676	0	0	0
2015/01/27	ES33	06/08/2015	9.59	Call	Bond Future	5,507.0600	5.5071	5,771.4100	5.7714	4.800	0	0	0
2015/01/27	ES33	06/08/2015	9.60	Call	Bond Future	5,580.5100	5.5805	5,844.8600	5.8449	4.737	0	0	0
2015/01/27	ES33	05/11/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	ES33	05/11/2015			Bond Future	8.9200	8.9200	8.8853	88.8500	(0.389)	0.0000	0.0000	0
2015/01/27	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	916.6700	0.9167	100.000	0	0	0
2015/01/27	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	837.3400	0.8373	100.000	0	0	0
2015/01/27	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	995.9000	0.9959	100.000	0	0	0
2015/01/27	ES33	05/11/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	ES33	05/11/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	GOVI	05/02/2015	459.99	Call	GOVI	442,520.0000	44.2520	446,130.0000	44.6130	0.816	0	0	0
2015/01/27	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	GOVI	05/02/2015			GOVI	504.2420	504.2420	504.6030	504.6030	0.072	0.0000	0.0000	444
2015/01/27	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	GOVI	05/02/2015	460.00	Call	GOVI	442,420.0000	44.2420	446,030.0000	44.6030	0.816	0	0	0
2015/01/27	GOVI	05/02/2015	460.01	Call	GOVI	442,320.0000	44.2320	445,930.0000	44.5930	0.816	0	0	0
2015/01/27	GOVI	07/05/2015	449.99	Call	GOVI	621,350.0000	62.1350	625,010.0000	62.5010	0.589	0	0	0
2015/01/27	GOVI	07/05/2015			GOVI	512.1250	512.1250	512.4910	512.4910	0.071	0.0000	0.0000	131
2015/01/27	GOVI	07/05/2015	450.00	Call	GOVI	621,250.0000	62.1250	624,910.0000	62.4910	0.589	0	0	0
2015/01/27	GOVI	07/05/2015	450.01	Call	GOVI	621,150.0000	62.1150	624,810.0000	62.4810	0.589	0	0	0
2015/01/27	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	GOVI	06/08/2015			GOVI	520.7340	520.7340	521.0990	521.0990	0.070	0.0000	0.0000	0
2015/01/27	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	GOVI	06/08/2015	499.99	Call	GOVI	207,440.0000	20.7440	211,090.0000	21.1090	1.760	0	0	0
2015/01/27	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	GOVI	06/08/2015	500.00	Call	GOVI	207,340.0000	20.7340	210,990.0000	21.0990	1.760	0	0	0
2015/01/27	GOVI	06/08/2015	500.01	Call	GOVI	207,240.0000	20.7240	210,890.0000	21.0890	1.761	0	0	0
2015/01/27	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	4,300.0000	0.4300	100.000	0	0	0
2015/01/27	GOVI	05/11/2015			GOVI	530.0700	530.0700	530.4300	530.4300	0.068	0.0000	0.0000	0
2015/01/27	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	4,200.0000	0.4200	100.000	0	0	0
2015/01/27	GOVI	05/11/2015	529.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	GOVI	05/11/2015	530.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	4,400.0000	0.4400	100.000	0	0	0
2015/01/27	GOVI	05/11/2015	530.00	Put	GOVI	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
2015/01/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/01/27	IGOV	05/02/2015			Index Future	223.2900	223.2900	223.2700	223.2700	(0.009)	0.0000	0.0000	1,093
2015/01/27	IGOV	07/05/2015			Index Future	226.7990	226.7990	226.7790	226.7790	(0.009)	0.0000	0.0000	82
2015/01/27	IGOV	06/08/2015			Index Future	230.6300	230.6300	230.6060	230.6060	(0.010)	0.0000	0.0000	0
2015/01/27	IGOV	05/11/2015			Index Future	234.7400	234.7400	234.7530	234.7530	0.006	0.0000	0.0000	0
2015/01/27	ILBI	05/02/2015			Index Future	604.8670	604.8670	604.8120	604.8120	(0.009)	0.0000	0.0000	159
2015/01/27	ILBI	07/05/2015			Index Future	614.6310	614.6310	614.5720	614.5720	(0.010)	0.0000	0.0000	0
2015/01/27	ILBI	06/08/2015			Index Future	624.8100	624.8100	624.7520	624.7520	(0.009)	0.0000	0.0000	0
2015/01/27	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/01/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/01/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/01/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/01/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/01/27	JBAF	18/02/2015			Jibar Tradeable Future	6.0500	93.9500	6.0600	93.9400	0.165	0.0000	0.0000	0
2015/01/27	JBAF	18/03/2015			Jibar Tradeable Future	6.0200	93.9800	6.0300	93.9700	0.166	0.0000	0.0000	2,850
2015/01/27	JBAF	15/04/2015			Jibar Tradeable Future	5.9700	94.0300	5.9900	94.0100	0.335	0.0000	0.0000	0
2015/01/27	JBAF	20/05/2015			Jibar Tradeable Future	5.9100	94.0900	5.9400	94.0600	0.508	0.0000	0.0000	0
2015/01/27	JBAF	17/06/2015			Jibar Tradeable Future	5.9000	94.1000	5.9300	94.0700	0.508	0.0000	0.0000	5,000
2015/01/27	JBAF	15/07/2015			Jibar Tradeable Future	5.9000	94.1000	5.9200	94.0800	0.339	0.0000	0.0000	0
2015/01/27	JBAF	16/09/2015			Jibar Tradeable Future	5.9100	94.0900	5.9400	94.0600	0.508	0.0000	0.0000	0
2015/01/27	JBAF	15/12/2015			Jibar Tradeable Future	5.9800	94.0200	6.0100	93.9900	0.502	0.0000	0.0000	0
2015/01/27	JBAF	16/03/2016			Jibar Tradeable Future	6.1000	93.9000	6.1300	93.8700	0.492	0.0000	0.0000	0
2015/01/27	JBAF	15/06/2016			Jibar Tradeable Future	6.2600	93.7400	6.2900	93.7100	0.479	0.0000	0.0000	0
2015/01/27	JBAF	21/09/2016			Jibar Tradeable Future	6.3800	93.6200	6.4200	93.5800	0.627	0.0000	0.0000	0
2015/01/27	JBAF	21/12/2016			Jibar Tradeable Future	6.4800	93.5200	6.5200	93.4800	0.617	0.0000	0.0000	0
2015/01/27	R023	05/02/2015			Bond Future	6.9248	108.5111	6.9345	108.4505	0.139	0.0000	0.0000	8,859
2015/01/27	R023	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R023	05/02/2015	8.75	Call	Bond Future	10,721.6300	10.7216	10,661.0200	10.6610	(0.565)	0	0	0
2015/01/27	R023	05/02/2015	8.76	Call	Bond Future	10,776.4600	10.7765	10,715.8500	10.7159	(0.562)	0	0	0
2015/01/27	R023	05/02/2015	8.74	Call	Bond Future	10,666.7600	10.6668	10,606.1500	10.6062	(0.568)	0	0	0
2015/01/27	R023	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R023	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R023	07/05/2015	8.14	Call	Bond Future	7,006.8000	7.0068	6,945.1900	6.9452	(0.879)	0	0	0
2015/01/27	R023	07/05/2015	8.15	Put	Bond Future	19.7000	0.0197	20.0200	0.0200	1.624	0	0	0
2015/01/27	R023	07/05/2015			Bond Future	6.9488	106.2850	6.9589	106.2230	0.146	0.0000	0.0000	1,410
2015/01/27	R023	07/05/2015	8.15	Call	Bond Future	7,062.0200	7.0620	7,000.4000	7.0004	(0.873)	0	0	0
2015/01/27	R023	07/05/2015	8.16	Call	Bond Future	7,117.2500	7.1173	7,055.6100	7.0556	(0.866)	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
2015/01/27	R023	07/05/2015	8.14	Put	Bond Future	20.6000	0.0206	20.9300	0.0209	1.602	0	0	0
2015/01/27	R023	07/05/2015	8.16	Put	Bond Future	18.8400	0.0188	19.1400	0.0191	1.592	0	0	0
2015/01/27	R023	06/08/2015	9.07	Put	Bond Future	5.4500	0.0055	5.5600	0.0056	2.018	0	0	911
2015/01/27	R023	06/08/2015	8.24	Call	Bond Future	7,438.1600	7.4382	7,375.7300	7.3757	(0.839)	0	0	0
2015/01/27	R023	06/08/2015			Bond Future	6.9527	108.0920	6.9635	108.0276	0.155	0.0000	0.0000	0
2015/01/27	R023	06/08/2015	9.07	Call	Bond Future	11,735.9000	11.7359	11,671.6100	11.6716	(0.548)	0	0	0
2015/01/27	R023	06/08/2015	8.26	Put	Bond Future	93.4400	0.0934	95.3100	0.0953	2.001	0	0	0
2015/01/27	R023	06/08/2015	8.25	Put	Bond Future	96.3000	0.0963	98.2200	0.0982	1.994	0	0	0
2015/01/27	R023	06/08/2015	8.24	Put	Bond Future	98.9100	0.0989	100.8800	0.1009	1.992	0	0	0
2015/01/27	R023	06/08/2015	8.25	Call	Bond Future	7,490.0000	7.4900	7,427.5200	7.4275	(0.834)	0	0	0
2015/01/27	R023	06/08/2015	8.26	Call	Bond Future	7,541.5400	7.5415	7,479.0100	7.4790	(0.829)	0	0	0
2015/01/27	R157	05/02/2015	8.74	Call	Bond Future	1,073.1600	1.0732	1,073.1600	1.0732	0.000	0	0	0
2015/01/27	R157	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/01/27	R157	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R157	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R157	05/02/2015	8.75	Call	Bond Future	1,078.9700	1.0790	1,078.9700	1.0790	0.000	0	0	0
2015/01/27	R157	05/02/2015	8.76	Call	Bond Future	1,084.7700	1.0848	1,084.7700	1.0848	0.000	0	0	0
2015/01/27	R186	05/02/2015	9.00	Call	Bond Future	15,184.3700	15.1844	15,280.7900	15.2808	0.635	0	0	0
2015/01/27	R186	05/02/2015			Bond Future	7.2049	127.4320	7.1945	127.5284	(0.145)	0.0000	0.0000	35,347
2015/01/27	R186	05/02/2015	8.75	Call	Bond Future	13,226.5400	13.2265	13,322.9600	13.3230	0.729	0	0	0
2015/01/27	R186	05/02/2015	8.76	Call	Bond Future	13,305.7800	13.3058	13,402.2000	13.4022	0.725	0	0	0
2015/01/27	R186	05/02/2015	8.74	Call	Bond Future	13,147.2300	13.1472	13,243.6500	13.2437	0.733	0	0	0
2015/01/27	R186	05/02/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2015/01/27	R186	05/02/2015	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2015/01/27	R186	05/02/2015	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R186	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R186	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R186	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R186	05/02/2015	8.45	Call	Bond Future	10,813.2300	10.8132	10,909.6500	10.9096	0.892	0	0	0
2015/01/27	R186	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	9,600
2015/01/27	R186	05/02/2015	8.50	Call	Bond Future	11,220.3800	11.2204	11,316.8000	11.3168	0.859	0	0	0
2015/01/27	R186	05/02/2015	8.00	Call	Bond Future	7,057.5600	7.0576	7,153.9800	7.1540	1.366	0	0	0
2015/01/27	R186	05/02/2015	8.05	Call	Bond Future	7,483.1100	7.4831	7,579.5300	7.5795	1.289	0	0	0
2015/01/27	R186	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R186	07/05/2015			Bond Future	7.2360	129.4252	7.2252	129.5228	(0.149)	7.2820	7.2820	2,769
2015/01/27	R186	07/05/2015	8.25	Call	Bond Future	8,835.8500	8.8359	8,927.1100	8.9271	1.033	0	0	0
2015/01/27	R186	07/05/2015	7.80	Put	Bond Future	436.9600	0.4370	415.6600	0.4157	(4.875)	0	0	300
2015/01/27	R186	07/05/2015	8.24	Put	Bond Future	96.2400	0.0962	89.7100	0.0897	(6.785)	0	0	0
2015/01/27	R186	07/05/2015	7.45	Put	Bond Future	1,186.3700	1.1864	1,144.0000	1.1440	(3.571)	0	0	50
2015/01/27	R186	07/05/2015	8.26	Put	Bond Future	89.2300	0.0892	83.1000	0.0831	(6.870)	0	0	0
2015/01/27	R186	07/05/2015	8.25	Put	Bond Future	92.7000	0.0927	86.3800	0.0864	(6.818)	0	0	0
2015/01/27	R186	07/05/2015	8.26	Call	Bond Future	8,914.3900	8.9144	9,005.8400	9.0058	1.026	0	0	0
2015/01/27	R186	07/05/2015	7.80	Call	Bond Future	5,406.2900	5.4063	5,482.5700	5.4826	1.411	0	0	0
2015/01/27	R186	07/05/2015	8.24	Call	Bond Future	8,757.3000	8.7573	8,848.3500	8.8484	1.040	0	0	0
2015/01/27	R186	07/05/2015	7.45	Call	Bond Future	3,104.2800	3.1043	3,159.4900	3.1595	1.779	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
2015/01/27	R186	06/08/2015	8.90	Put	Bond Future	65.7300	0.0657	62.4500	0.0625	(4.990)	0	0	2,500
2015/01/27	R186	06/08/2015	8.00	Put	Bond Future	660.9300	0.6609	639.9200	0.6399	(3.179)	0	0	0
2015/01/27	R186	06/08/2015			Bond Future	7.2511	126.3261	7.2401	126.4237	(0.151)	0.0000	0.0000	0
2015/01/27	R186	06/08/2015	8.01	Call	Bond Future	7,155.9500	7.1560	7,232.8800	7.2329	1.075	0	0	0
2015/01/27	R186	06/08/2015	8.00	Call	Bond Future	7,087.1700	7.0872	7,163.7600	7.1638	1.081	0	0	0
2015/01/27	R186	06/08/2015	7.99	Call	Bond Future	7,018.5800	7.0186	7,094.8300	7.0948	1.086	0	0	0
2015/01/27	R186	06/08/2015	8.90	Call	Bond Future	13,632.3400	13.6323	13,726.6600	13.7267	0.692	0	0	0
2015/01/27	R186	06/08/2015	7.99	Put	Bond Future	675.1500	0.6752	653.8000	0.6538	(3.162)	0	0	0
2015/01/27	R186	06/08/2015	8.01	Put	Bond Future	646.9700	0.6470	626.3000	0.6263	(3.195)	0	0	0
2015/01/27	R186	05/11/2015	8.25	Put	Bond Future	698.6900	0.6987	680.7300	0.6807	(2.571)	0	0	0
2015/01/27	R186	05/11/2015	8.24	Call	Bond Future	8,983.2700	8.9833	9,061.4200	9.0614	0.870	0	0	0
2015/01/27	R186	05/11/2015			Bond Future	7.2494	128.5734	7.2384	128.6698	(0.152)	0.0000	0.0000	0
2015/01/27	R186	05/11/2015	9.00	Put	Bond Future	149.6300	0.1496	144.3800	0.1444	(3.509)	0	0	2,600
2015/01/27	R186	05/11/2015	8.24	Put	Bond Future	710.7800	0.7108	692.5800	0.6926	(2.561)	0	0	0
2015/01/27	R186	05/11/2015	8.26	Put	Bond Future	686.5300	0.6865	668.8000	0.6688	(2.583)	0	0	0
2015/01/27	R186	05/11/2015	9.00	Call	Bond Future	14,269.0300	14.2690	14,360.1300	14.3601	0.638	0	0	0
2015/01/27	R186	05/11/2015	8.25	Call	Bond Future	9,050.8300	9.0508	9,129.2200	9.1292	0.866	0	0	0
2015/01/27	R186	05/11/2015	8.26	Call	Bond Future	9,118.2500	9.1183	9,196.8700	9.1969	0.862	0	0	0
2015/01/27	R197	05/02/2015	288.99	Put	Bond Future	3,805.1500	3.8051	3,822.2900	3.8223	0.450	0	0	0
2015/01/27	R197	05/02/2015			Bond Future	285.1849	285.1849	285.1677	285.1677	(0.006)	0.0000	0.0000	898
2015/01/27	R197	05/02/2015	289.01	Put	Bond Future	3,825.1500	3.8251	3,842.2900	3.8423	0.448	0	0	0
2015/01/27	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R197	05/02/2015	289.00	Put	Bond Future	3,815.1500	3.8151	3,832.2900	3.8323	0.449	0	0	0
2015/01/27	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R197	07/05/2015			Bond Future	289.6694	289.6694	289.6510	289.6510	(0.006)	0.0000	0.0000	0
2015/01/27	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R197	07/05/2015	293.99	Put	Bond Future	4,320.5600	4.3206	4,338.9800	4.3390	0.426	0	0	0
2015/01/27	R197	07/05/2015	294.01	Put	Bond Future	4,340.5600	4.3406	4,358.9800	4.3590	0.424	0	0	0
2015/01/27	R197	07/05/2015	294.00	Put	Bond Future	4,330.5600	4.3306	4,348.9800	4.3490	0.425	0	0	0
2015/01/27	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	441.1000	0.4411	100.000	0	0	0
2015/01/27	R197	06/08/2015			Bond Future	288.4600	288.4600	288.4411	288.4411	(0.007)	0.0000	0.0000	0
2015/01/27	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	431.1000	0.4311	100.000	0	0	0
2015/01/27	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	451.1000	0.4511	100.000	0	0	0
2015/01/27	R202	05/02/2015	233.01	Call	Bond Future	2,978.4300	2.9784	2,964.1100	2.9641	(0.481)	0	0	0
2015/01/27	R202	05/02/2015			Bond Future	235.9884	235.9884	235.9741	235.9741	(0.006)	0.0000	0.0000	50,902
2015/01/27	R202	05/02/2015	232.99	Call	Bond Future	2,998.4300	2.9984	2,984.1100	2.9841	(0.478)	0	0	0
2015/01/27	R202	05/02/2015	233.00	Call	Bond Future	2,988.4300	2.9884	2,974.1100	2.9741	(0.479)	0	0	0
2015/01/27	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R202	05/02/2015	233.00	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/01/27	R202	07/05/2015			Bond Future	239.6995		239.6842		(0.006)	0.0000	0.0000	0
2015/01/27	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R202	07/05/2015	238.51	Call	Bond Future	1,189.5000	1.1895	1,174.1900	1.1742	(1.287)	0	0	0
2015/01/27	R202	07/05/2015	238.49	Call	Bond Future	1,209.5000	1.2095	1,194.1900	1.1942	(1.266)	0	0	0
2015/01/27	R202	07/05/2015	238.50	Call	Bond Future	1,199.5000	1.1995	1,184.1900	1.1842	(1.276)	0	0	0
2015/01/27	R202	06/08/2015			Bond Future	240.5200	240.5200	240.5062		(0.006)	0.0000	0.0000	0
2015/01/27	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	496.1500	0.4962	100.000	0	0	0
2015/01/27	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	516.1500	0.5162	100.000	0	0	0
2015/01/27	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	506.1500	0.5062	100.000	0	0	0
2015/01/27	R203	05/02/2015	7.69	Call	Bond Future	3,480.4600	3.4805	3,382.4900	3.3825	(2.815)	0	0	55
2015/01/27	R203	05/02/2015			Bond Future	6.2275	108.1350	6.2678	108.0371	0.648	0.0000	0.0000	14,991
2015/01/27	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R203	05/02/2015	8.35	Call	Bond Future	5,003.4900	5.0035	4,905.5200	4.9055	(1.958)	0	0	0
2015/01/27	R203	05/02/2015	8.36	Call	Bond Future	5,026.3400	5.0263	4,928.3700	4.9284	(1.949)	0	0	0
2015/01/27	R203	05/02/2015	8.34	Call	Bond Future	4,980.6300	4.9806	4,882.6600	4.8827	(1.967)	0	0	0
2015/01/27	R203	05/02/2015	7.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R203	07/05/2015			Bond Future	6.2147	105.6605	6.2600	105.5606	0.728	0.0000	0.0000	2,000
2015/01/27	R203	07/05/2015	7.24	Put	Bond Future	6.0100	0.0060	7.5500	0.0076	25.624	0	0	0
2015/01/27	R203	07/05/2015	7.26	Put	Bond Future	5.4100	0.0054	6.8000	0.0068	25.693	0	0	0
2015/01/27	R203	07/05/2015	7.25	Put	Bond Future	5.7100	0.0057	7.1800	0.0072	25.744	0	0	0
2015/01/27	R203	07/05/2015	7.25	Call	Bond Future	2,262.5000	2.2625	2,164.0800	2.1641	(4.350)	0	0	0
2015/01/27	R203	07/05/2015	7.26	Call	Bond Future	2,283.6900	2.2837	2,185.1900	2.1852	(4.313)	0	0	0
2015/01/27	R203	07/05/2015	7.24	Call	Bond Future	2,241.3000	2.2413	2,142.9500	2.1429	(4.388)	0	0	0
2015/01/27	R203	06/08/2015	6.74	Call	Bond Future	1,331.9900	1.3320	1,247.5400	1.2475	(6.340)	0	0	0
2015/01/27	R203	06/08/2015	6.75	Put	Bond Future	125.5900	0.1256	143.7100	0.1437	14.428	0	0	0
2015/01/27	R203	06/08/2015			Bond Future	6.1303	107.4573	6.1821	107.3543	0.845	0.0000	0.0000	0
2015/01/27	R203	06/08/2015	6.75	Call	Bond Future	1,348.4600	1.3485	1,263.6300	1.2636	(6.291)	0	0	0
2015/01/27	R203	06/08/2015	6.76	Call	Bond Future	1,364.9800	1.3650	1,279.7800	1.2798	(6.242)	0	0	0
2015/01/27	R203	06/08/2015	6.74	Put	Bond Future	128.7100	0.1287	147.2100	0.1472	14.373	0	0	0
2015/01/27	R203	06/08/2015	6.76	Put	Bond Future	122.5300	0.1225	140.2800	0.1403	14.486	0	0	0
2015/01/27	R203	05/11/2015	5.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R203	05/11/2015	6.00	Put	Bond Future	0.0000	0.0000	42.3000	0.0423	100.000	0	0	0
2015/01/27	R203	05/11/2015			Bond Future	5.9600	5.9600	6.0239	105.0913	1.072	0.0000	0.0000	0
2015/01/27	R203	05/11/2015	6.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R203	05/11/2015	6.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R203	05/11/2015	5.99	Put	Bond Future	0.0000	0.0000	59.9900	0.0600	100.000	0	0	0
2015/01/27	R203	05/11/2015	6.01	Put	Bond Future	0.0000	0.0000	24.6100	0.0246	100.000	0	0	0
2015/01/27	R204	05/02/2015			Bond Future	6.4435	106.3533	6.4634	106.2841	0.309	0.0000	0.0000	10,492
2015/01/27	R204	05/02/2015	8.25	Call	Bond Future	6,060.9200	6.0609	5,991.7300	5.9917	(1.142)	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
2015/01/27	R204	05/02/2015	8.26	Call	Bond Future	6,093.2600		6.0933	6,024.0700	6.0241	(1.136)	0	0	0
2015/01/27	R204	05/02/2015	8.24	Call	Bond Future	6,028.5700		6.0286	5,959.3800	5.9594	(1.148)	0	0	0
2015/01/27	R204	05/02/2015	8.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R204	05/02/2015	8.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R204	05/02/2015	8.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R204	07/05/2015	7.51	Put	Bond Future	10.9400		0.0109	11.9000	0.0119	8.775	0	0	0
2015/01/27	R204	07/05/2015			Bond Future	6.4545		108.0168	6.4761	107.9462	0.335	0.0000	0.0000	3,760
2015/01/27	R204	07/05/2015	7.50	Put	Bond Future	11.4900		0.0115	12.5000	0.0125	8.790	0	0	0
2015/01/27	R204	07/05/2015	7.49	Call	Bond Future	3,333.2700		3.3333	3,263.7000	3.2637	(2.087)	0	0	0
2015/01/27	R204	07/05/2015	7.50	Call	Bond Future	3,364.1300		3.3641	3,294.5100	3.2945	(2.069)	0	0	0
2015/01/27	R204	07/05/2015	7.51	Call	Bond Future	3,395.0000		3.3950	3,325.3300	3.3253	(2.052)	0	0	0
2015/01/27	R204	07/05/2015	7.49	Put	Bond Future	12.0700		0.0121	13.1300	0.0131	8.782	0	0	0
2015/01/27	R204	06/08/2015	7.74	Call	Bond Future	3,970.8000		3.9708	3,899.8400	3.8998	(1.787)	0	0	0
2015/01/27	R204	06/08/2015	7.75	Put	Bond Future	31.6300		0.0316	33.8200	0.0338	6.924	0	0	0
2015/01/27	R204	06/08/2015			Bond Future	6.4244		105.8155	6.4483	105.7423	0.372	0.0000	0.0000	0
2015/01/27	R204	06/08/2015	8.41	Call	Bond Future	5,876.1500		5.8762	5,803.1300	5.8031	(1.243)	0	0	0
2015/01/27	R204	06/08/2015	7.74	Put	Bond Future	32.6000		0.0326	34.8600	0.0349	6.933	0	0	0
2015/01/27	R204	06/08/2015	7.76	Put	Bond Future	30.5700		0.0306	32.6900	0.0327	6.935	0	0	0
2015/01/27	R204	06/08/2015	8.41	Put	Bond Future	2.4100		0.0024	2.6100	0.0026	8.299	0	0	699
2015/01/27	R204	06/08/2015	7.75	Call	Bond Future	3,999.0600		3.9991	3,928.0300	3.9280	(1.776)	0	0	0
2015/01/27	R204	06/08/2015	7.76	Call	Bond Future	4,027.2200		4.0272	3,956.1200	3.9561	(1.765)	0	0	0
2015/01/27	R204	05/11/2015			Bond Future	6.3500		6.3500	6.3730	107.6207	0.363	0.0000	0.0000	0
2015/01/27	R204	05/11/2015	6.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R204	05/11/2015	6.24	Put	Bond Future	0.0000		0.0000	381.5900	0.3816	100.000	0	0	0
2015/01/27	R204	05/11/2015	6.26	Put	Bond Future	0.0000		0.0000	324.1100	0.3241	100.000	0	0	0
2015/01/27	R204	05/11/2015	6.25	Put	Bond Future	0.0000		0.0000	352.8500	0.3528	100.000	0	0	0
2015/01/27	R204	05/11/2015	6.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R204	05/11/2015	6.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R207	05/02/2015	8.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R207	05/02/2015			Bond Future	6.6144		103.1499	6.6191	103.1302	0.071	0.0000	0.0000	35,234
2015/01/27	R207	05/02/2015	8.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R207	05/02/2015	8.50	Call	Bond Future	7,587.0300		7.5870	7,567.3500	7.5674	(0.259)	0	0	0
2015/01/27	R207	05/02/2015	8.51	Call	Bond Future	7,625.4100		7.6254	7,605.7300	7.6057	(0.258)	0	0	0
2015/01/27	R207	05/02/2015	8.49	Call	Bond Future	7,548.6300		7.5486	7,528.9500	7.5289	(0.261)	0	0	0
2015/01/27	R207	05/02/2015	8.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R207	07/05/2015			Bond Future	6.6362		104.7633	6.6413	104.7430	0.076	0.0000	0.0000	800
2015/01/27	R207	07/05/2015	8.25	Call	Bond Future	6,253.8300		6.2538	6,233.4400	6.2334	(0.326)	0	0	0
2015/01/27	R207	07/05/2015	7.73	Call	Bond Future	4,306.1200		4.3061	4,285.6500	4.2856	(0.475)	0	0	66
2015/01/27	R207	07/05/2015	8.24	Put	Bond Future	0.8500		0.0009	0.8300	0.0008	(2.353)	0	0	0
2015/01/27	R207	07/05/2015	8.26	Put	Bond Future	0.7500		0.0008	0.7300	0.0007	(2.667)	0	0	0
2015/01/27	R207	07/05/2015	7.73	Put	Bond Future	15.9600		0.0160	15.8600	0.0159	(0.627)	0	0	0
2015/01/27	R207	07/05/2015	8.25	Put	Bond Future	0.8000		0.0008	0.7800	0.0008	(2.500)	0	0	0
2015/01/27	R207	07/05/2015	8.26	Call	Bond Future	6,291.0600		6.2911	6,270.6700	6.2707	(0.324)	0	0	0
2015/01/27	R207	07/05/2015	8.24	Call	Bond Future	6,216.5900		6.2166	6,196.2000	6.1962	(0.328)	0	0	0
2015/01/27	R207	06/08/2015	7.76	Call	Bond Future	4,320.5500		4.3206	4,299.0200	4.2990	(0.498)	0	0	0
2015/01/27	R207	06/08/2015			Bond Future	6.6267		102.9008	6.6324	102.8788	0.087	0.0000	0.0000	0
2015/01/27	R207	06/08/2015	7.74	Call	Bond Future	4,252.4900		4.2525	4,231.0000	4.2310	(0.505)	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
2015/01/27	R207	06/08/2015	7.75	Call	Bond Future	4,286.6500		4.2867	4,265.1400	4.2651	(0.502)	0	0	0
2015/01/27	R207	06/08/2015	7.46	Call	Bond Future	3,318.1600		3.3182	3,297.4200	3.2974	(0.625)	0	0	70
2015/01/27	R207	06/08/2015	7.74	Put	Bond Future	88.0800		0.0881	88.6000	0.0886	0.590	0	0	0
2015/01/27	R207	06/08/2015	7.76	Put	Bond Future	83.2300		0.0832	83.7100	0.0837	0.577	0	0	0
2015/01/27	R207	06/08/2015	7.46	Put	Bond Future	181.4000		0.1814	182.6700	0.1827	0.700	0	0	0
2015/01/27	R207	06/08/2015	7.75	Put	Bond Future	85.7700		0.0858	86.2700	0.0863	0.583	0	0	0
2015/01/27	R207	05/11/2015	7.76	Call	Bond Future	4,385.6400		4.3856	4,362.2600	4.3623	(0.533)	0	0	0
2015/01/27	R207	05/11/2015			Bond Future	6.5783		104.7314	6.5851	104.7065	0.103	0.0000	0.0000	0
2015/01/27	R207	05/11/2015	7.74	Call	Bond Future	4,323.5000		4.3235	4,300.1800	4.3002	(0.539)	0	0	0
2015/01/27	R207	05/11/2015	7.75	Call	Bond Future	4,354.7200		4.3547	4,331.3700	4.3314	(0.536)	0	0	0
2015/01/27	R207	05/11/2015	7.43	Call	Bond Future	3,380.6200		3.3806	3,358.5800	3.3586	(0.652)	0	0	53
2015/01/27	R207	05/11/2015	7.74	Put	Bond Future	179.4000		0.1794	180.9400	0.1809	0.858	0	0	0
2015/01/27	R207	05/11/2015	7.43	Put	Bond Future	322.1000		0.3221	324.9200	0.3249	0.876	0	0	0
2015/01/27	R207	05/11/2015	7.76	Put	Bond Future	172.0000		0.1720	173.4800	0.1735	0.860	0	0	0
2015/01/27	R207	05/11/2015	7.75	Put	Bond Future	175.8400		0.1758	177.3500	0.1773	0.859	0	0	0
2015/01/27	R208	05/02/2015	8.51	Call	Bond Future	8,333.8800		8.3339	8,285.7300	8.2857	(0.578)	0	0	0
2015/01/27	R208	05/02/2015			Bond Future	6.7393		102.5084	6.7490	102.4603	0.144	0.0000	0.0000	51,193
2015/01/27	R208	05/02/2015	8.49	Call	Bond Future	8,244.5900		8.2446	8,196.4400	8.1964	(0.584)	0	0	0
2015/01/27	R208	05/02/2015	8.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R208	05/02/2015	8.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R208	05/02/2015	8.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R208	05/02/2015	8.50	Call	Bond Future	8,289.2500		8.2892	8,241.1000	8.2411	(0.581)	0	0	0
2015/01/27	R208	07/05/2015	8.01	Call	Bond Future	5,781.8900		5.7819	5,732.7800	5.7328	(0.849)	0	0	0
2015/01/27	R208	07/05/2015			Bond Future	6.7609		100.7125	6.7712	100.6633	0.152	0.0000	0.0000	1,295
2015/01/27	R208	07/05/2015	7.99	Call	Bond Future	5,693.7800		5.6938	5,644.7000	5.6447	(0.862)	0	0	0
2015/01/27	R208	07/05/2015	8.00	Call	Bond Future	5,737.8700		5.7379	5,688.7800	5.6888	(0.856)	0	0	0
2015/01/27	R208	07/05/2015	7.99	Put	Bond Future	11.3400		0.0113	11.5400	0.0115	1.764	0	0	0
2015/01/27	R208	07/05/2015	8.01	Put	Bond Future	10.2800		0.0103	10.4500	0.0104	1.654	0	0	0
2015/01/27	R208	07/05/2015	8.00	Put	Bond Future	10.8300		0.0108	11.0200	0.0110	1.754	0	0	0
2015/01/27	R208	06/08/2015			Bond Future	6.7576		102.4253	6.7687	102.3740	0.165	0.0000	0.0000	0
2015/01/27	R208	06/08/2015	8.00	Call	Bond Future	5,625.8600		5.6259	5,576.1600	5.5762	(0.883)	0	0	0
2015/01/27	R208	06/08/2015	8.01	Call	Bond Future	5,666.6200		5.6666	5,616.8700	5.6169	(0.878)	0	0	0
2015/01/27	R208	06/08/2015	8.85	Call	Bond Future	9,133.0400		9.1330	9,081.7200	9.0817	(0.562)	0	0	0
2015/01/27	R208	06/08/2015	7.99	Call	Bond Future	5,584.8800		5.5849	5,535.2300	5.5352	(0.889)	0	0	0
2015/01/27	R208	06/08/2015	8.01	Put	Bond Future	75.1200		0.0751	76.7600	0.0768	2.183	0	0	0
2015/01/27	R208	06/08/2015	8.00	Put	Bond Future	77.4700		0.0775	79.1600	0.0792	2.181	0	0	0
2015/01/27	R208	06/08/2015	8.85	Put	Bond Future	3.5300		0.0035	3.6000	0.0036	1.983	0	0	198
2015/01/27	R208	06/08/2015	7.99	Put	Bond Future	79.6400		0.0796	81.3800	0.0814	2.185	0	0	0
2015/01/27	R208	05/11/2015			Bond Future	6.7280		100.8447	6.7402	100.7900	0.182	0.0000	0.0000	0
2015/01/27	R208	05/11/2015	8.48	Call	Bond Future	7,513.8600		7.5139	7,460.4000	7.4604	(0.711)	0	0	0
2015/01/27	R208	05/11/2015	7.74	Put	Bond Future	288.7600		0.2888	294.6200	0.2946	2.029	0	0	0
2015/01/27	R208	05/11/2015	7.75	Call	Bond Future	4,720.1900		4.7202	4,671.2600	4.6713	(1.037)	0	0	0
2015/01/27	R208	05/11/2015	7.76	Call	Bond Future	4,757.0300		4.7570	4,708.0000	4.7080	(1.031)	0	0	0
2015/01/27	R208	05/11/2015	8.48	Put	Bond Future	53.3000		0.0533	54.5200	0.0545	2.289	0	0	2,200
2015/01/27	R208	05/11/2015	7.74	Call	Bond Future	4,683.4200		4.6834	4,634.6000	4.6346	(1.042)	0	0	0
2015/01/27	R208	05/11/2015	7.76	Put	Bond Future	277.9100		0.2779	283.5600	0.2836	2.033	0	0	0
2015/01/27	R208	05/11/2015	7.75	Put	Bond Future	283.2900		0.2833	289.0400	0.2890	2.030	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
2015/01/27	R209	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R209	05/02/2015			Bond Future	7.8604	85.8006	7.8299	86.0745	(0.388)	0.0000	0.0000	14,609
2015/01/27	R209	05/02/2015	9.25	Call	Bond Future	11,165.9300	11.1659	11,439.8600	11.4399	2.453	0	0	0
2015/01/27	R209	05/02/2015	9.26	Call	Bond Future	11,237.8200	11.2378	11,511.7500	11.5117	2.438	0	0	0
2015/01/27	R209	05/02/2015	9.24	Call	Bond Future	11,093.9300	11.0939	11,367.8600	11.3679	2.469	0	0	0
2015/01/27	R209	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R209	05/02/2015	9.00	Call	Bond Future	9,332.0500	9.3321	9,605.9800	9.6060	2.935	0	0	0
2015/01/27	R209	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R209	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R209	07/05/2015			Bond Future	7.8962	83.9952	7.8649	84.2732	(0.396)	0.0000	0.0000	0
2015/01/27	R209	07/05/2015	8.99	Put	Bond Future	108.0200	0.1080	93.6500	0.0937	(13.303)	0	0	0
2015/01/27	R209	07/05/2015	9.01	Put	Bond Future	100.7800	0.1008	87.2300	0.0872	(13.445)	0	0	0
2015/01/27	R209	07/05/2015	8.99	Call	Bond Future	9,019.4700	9.0195	9,283.0800	9.2831	2.923	0	0	0
2015/01/27	R209	07/05/2015	9.00	Put	Bond Future	104.4800	0.1045	90.5200	0.0905	(13.361)	0	0	0
2015/01/27	R209	07/05/2015	9.00	Call	Bond Future	9,090.6000	9.0906	9,354.6200	9.3546	2.904	0	0	0
2015/01/27	R209	07/05/2015	9.01	Call	Bond Future	9,161.4600	9.1615	9,425.8900	9.4259	2.886	0	0	0
2015/01/27	R209	06/08/2015	8.99	Put	Bond Future	442.6400	0.4426	408.2500	0.4083	(7.769)	0	0	0
2015/01/27	R209	06/08/2015			Bond Future	7.9214	85.4238	7.8895	85.7053	(0.403)	0.0000	0.0000	0
2015/01/27	R209	06/08/2015	9.01	Put	Bond Future	424.3200	0.4243	391.0900	0.3911	(7.831)	0	0	0
2015/01/27	R209	06/08/2015	9.90	Call	Bond Future	15,043.1100	15.0431	15,319.7700	15.3198	1.839	0	0	0
2015/01/27	R209	06/08/2015	9.00	Call	Bond Future	9,170.1300	9.1701	9,417.9000	9.4179	2.702	0	0	0
2015/01/27	R209	06/08/2015	9.01	Call	Bond Future	9,235.0300	9.2350	9,483.3900	9.4834	2.689	0	0	0
2015/01/27	R209	06/08/2015	8.99	Call	Bond Future	9,104.4800	9.1045	9,351.6800	9.3517	2.715	0	0	0
2015/01/27	R209	06/08/2015	9.00	Put	Bond Future	433.8000	0.4338	399.9800	0.4000	(7.796)	0	0	0
2015/01/27	R209	06/08/2015	9.90	Put	Bond Future	44.7100	0.0447	39.7800	0.0398	(11.027)	0	0	2,914
2015/01/27	R209	05/11/2015	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R209	05/11/2015			Bond Future	7.9400	7.9400	7.9034	84.0775	(0.461)	0.0000	0.0000	0
2015/01/27	R209	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R209	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R209	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	756.5900	0.7566	100.000	0	0	0
2015/01/27	R209	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	843.2600	0.8433	100.000	0	0	0
2015/01/27	R209	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	929.7900	0.9298	100.000	0	0	0
2015/01/27	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R210	05/02/2015			Bond Future	175.9946	175.9946	175.9838	175.9838	(0.006)	0.0000	0.0000	628
2015/01/27	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R210	05/02/2015	175.01	Call	Bond Future	984.5700	0.9846	973.8000	0.9738	(1.094)	0	0	0
2015/01/27	R210	05/02/2015	174.99	Call	Bond Future	1,004.5700	1.0046	993.8000	0.9938	(1.072)	0	0	0
2015/01/27	R210	05/02/2015	175.00	Call	Bond Future	994.5700	0.9946	983.8000	0.9838	(1.083)	0	0	0
2015/01/27	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R210	07/05/2015			Bond Future	176.6873	176.6873	176.6758	176.6758	(0.006)	0.0000	0.0000	0
2015/01/27	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R210	07/05/2015	176.99	Put	Bond Future	302.7200	0.3027	314.2000	0.3142	3.792	0	0	0
2015/01/27	R210	07/05/2015	177.01	Put	Bond Future	322.7200	0.3227	334.2000	0.3342	3.557	0	0	0
2015/01/27	R210	07/05/2015	177.00	Put	Bond Future	312.7200	0.3127	324.2000	0.3242	3.671	0	0	0
2015/01/27	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R210	07/05/2015	176.99	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
2015/01/27	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	681.3600	0.6814	100.000	0	0	0
2015/01/27	R210	06/08/2015			Bond Future	179.7000	179.7000	179.6914	179.6914	(0.005)	0.0000	0.0000	0
2015/01/27	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	701.3600	0.7014	100.000	0	0	0
2015/01/27	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	691.3600	0.6914	100.000	0	0	0
2015/01/27	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R211	05/02/2015			Bond Future	130.7355	130.7355	130.6750	130.6750	(0.046)	0.0000	0.0000	1,120
2015/01/27	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R211	05/02/2015	132.99	Put	Bond Future	2,254.4800	2.2545	2,314.9600	2.3150	2.683	0	0	0
2015/01/27	R211	05/02/2015	133.01	Put	Bond Future	2,274.4800	2.2745	2,334.9600	2.3350	2.659	0	0	0
2015/01/27	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R211	05/02/2015	133.00	Put	Bond Future	2,264.4800	2.2645	2,324.9600	2.3250	2.671	0	0	0
2015/01/27	R211	07/05/2015	134.99	Put	Bond Future	2,198.6300	2.1986	2,260.5000	2.2605	2.814	0	0	0
2015/01/27	R211	07/05/2015			Bond Future	132.7914	132.7914	132.7295	132.7295	(0.047)	0.0000	0.0000	0
2015/01/27	R211	07/05/2015	135.01	Put	Bond Future	2,218.6300	2.2186	2,280.5000	2.2805	2.789	0	0	0
2015/01/27	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R211	07/05/2015	135.00	Put	Bond Future	2,208.6300	2.2086	2,270.5000	2.2705	2.801	0	0	0
2015/01/27	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R211	06/08/2015			Bond Future	135.0000	135.0000	134.9416	134.9416	(0.043)	0.0000	0.0000	0
2015/01/27	R211	06/08/2015	134.99	Put	Bond Future	0.0000	0.0000	48.4500	0.0484	100.000	0	0	0
2015/01/27	R211	06/08/2015	135.01	Put	Bond Future	0.0000	0.0000	68.4500	0.0684	100.000	0	0	0
2015/01/27	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R211	06/08/2015	135.00	Put	Bond Future	0.0000	0.0000	58.4500	0.0584	100.000	0	0	0
2015/01/27	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R212	05/02/2015			Bond Future	136.4026	136.4026	136.3942	136.3942	(0.006)	0.0000	0.0000	1,621
2015/01/27	R212	05/02/2015	137.99	Put	Bond Future	1,587.4000	1.5874	1,595.8100	1.5958	0.530	0	0	0
2015/01/27	R212	05/02/2015	138.01	Put	Bond Future	1,607.4000	1.6074	1,615.8100	1.6158	0.523	0	0	0
2015/01/27	R212	05/02/2015	138.00	Put	Bond Future	1,597.4000	1.5974	1,605.8100	1.6058	0.526	0	0	0
2015/01/27	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R212	07/05/2015			Bond Future	138.5476	138.5476	138.5386	138.5386	(0.007)	0.0000	0.0000	0
2015/01/27	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R212	07/05/2015	140.99	Put	Bond Future	2,442.3700	2.4424	2,451.4200	2.4514	0.371	0	0	0
2015/01/27	R212	07/05/2015	141.01	Put	Bond Future	2,462.3700	2.4624	2,471.4200	2.4714	0.368	0	0	0
2015/01/27	R212	07/05/2015	141.00	Put	Bond Future	2,452.3700	2.4524	2,461.4200	2.4614	0.369	0	0	0
2015/01/27	R212	06/08/2015	141.01	Put	Bond Future	0.0000	0.0000	165.4600	0.1655	100.000	0	0	0
2015/01/27	R212	06/08/2015			Bond Future	140.8500	140.8500	140.8445	140.8445	(0.004)	0.0000	0.0000	0
2015/01/27	R212	06/08/2015	141.00	Put	Bond Future	0.0000	0.0000	155.4600	0.1555	100.000	0	0	0
2015/01/27	R212	06/08/2015	140.99	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
2015/01/27	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R212	06/08/2015	140.99	Put	Bond Future	0.0000	0.0000	145.4600	0.1455	100.000	0	0	0
2015/01/27	R213	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R213	05/02/2015			Bond Future	7.6858	96.8828	7.6602	97.1063	(0.333)	0.0000	0.0000	16,582
2015/01/27	R213	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R213	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R213	05/02/2015	9.25	Call	Bond Future	12,363.8900	12.3639	12,587.3900	12.5874	1.808	0	0	0
2015/01/27	R213	05/02/2015	9.26	Call	Bond Future	12,435.2400	12.4352	12,658.7400	12.6587	1.797	0	0	0
2015/01/27	R213	05/02/2015	9.24	Call	Bond Future	12,292.4500	12.2924	12,515.9500	12.5160	1.818	0	0	0
2015/01/27	R213	07/05/2015	8.74	Call	Bond Future	8,354.6900	8.3547	8,567.9700	8.5680	2.553	0	0	0
2015/01/27	R213	07/05/2015	8.75	Put	Bond Future	110.8400	0.1108	97.7600	0.0978	(11.801)	0	0	0
2015/01/27	R213	07/05/2015			Bond Future	7.7211	94.8544	7.6949	95.0811	(0.340)	0.0000	0.0000	0
2015/01/27	R213	07/05/2015	8.75	Call	Bond Future	8,426.5500	8.4265	8,640.2000	8.6402	2.535	0	0	0
2015/01/27	R213	07/05/2015	8.76	Call	Bond Future	8,498.3700	8.4984	8,712.4000	8.7124	2.518	0	0	0
2015/01/27	R213	07/05/2015	8.74	Put	Bond Future	114.6800	0.1147	101.2300	0.1012	(11.728)	0	0	0
2015/01/27	R213	07/05/2015	8.76	Put	Bond Future	107.0600	0.1071	94.3600	0.0944	(11.863)	0	0	0
2015/01/27	R213	06/08/2015			Bond Future	7.7446	96.4672	7.7178	96.6965	(0.346)	0.0000	0.0000	0
2015/01/27	R213	06/08/2015	8.49	Put	Bond Future	742.4500	0.7425	696.7200	0.6967	(6.159)	0	0	0
2015/01/27	R213	06/08/2015	8.51	Put	Bond Future	713.6500	0.7136	669.3100	0.6693	(6.213)	0	0	0
2015/01/27	R213	06/08/2015	8.49	Call	Bond Future	6,811.6800	6.8117	6,995.2800	6.9953	2.695	0	0	0
2015/01/27	R213	06/08/2015	8.50	Put	Bond Future	727.9200	0.7279	682.9000	0.6829	(6.185)	0	0	0
2015/01/27	R213	06/08/2015	8.50	Call	Bond Future	6,874.7600	6.8748	7,059.0700	7.0591	2.681	0	0	0
2015/01/27	R213	06/08/2015	8.51	Call	Bond Future	6,938.0000	6.9380	7,122.9900	7.1230	2.666	0	0	0
2015/01/27	R213	05/11/2015	7.76	Call	Bond Future	0.0000	0.0000	247.9000	0.2479	100.000	0	0	0
2015/01/27	R213	05/11/2015			Bond Future	7.7500	7.7500	7.7307	94.8657	(0.249)	0.0000	0.0000	0
2015/01/27	R213	05/11/2015	7.74	Call	Bond Future	0.0000	0.0000	78.6700	0.0787	100.000	0	0	0
2015/01/27	R213	05/11/2015	7.75	Call	Bond Future	0.0000	0.0000	163.3400	0.1633	100.000	0	0	0
2015/01/27	R213	05/11/2015	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R213	05/11/2015	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R213	05/11/2015	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R214	05/02/2015	9.50	Call	Bond Future	13,106.6000	13.1066	13,496.2400	13.4962	2.973	0	0	0
2015/01/27	R214	05/02/2015			Bond Future	7.9305	87.2620	7.8899	87.6517	(0.512)	0.0000	0.0000	13,207
2015/01/27	R214	05/02/2015	9.51	Call	Bond Future	13,179.1500	13.1791	13,568.7900	13.5688	2.956	0	0	0
2015/01/27	R214	05/02/2015	9.49	Call	Bond Future	13,033.9300	13.0339	13,423.5700	13.4236	2.989	0	0	0
2015/01/27	R214	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R214	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R214	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R214	07/05/2015			Bond Future	7.9646	85.3364	7.9231	85.7318	(0.521)	0.0000	0.0000	0
2015/01/27	R214	07/05/2015	9.15	Call	Bond Future	10,235.7000	10.2357	10,615.8900	10.6159	3.714	0	0	0
2015/01/27	R214	07/05/2015	9.16	Call	Bond Future	10,309.7600	10.3098	10,690.3900	10.6904	3.692	0	0	0
2015/01/27	R214	07/05/2015	9.14	Put	Bond Future	91.9200	0.0919	76.2000	0.0762	(17.102)	0	0	0
2015/01/27	R214	07/05/2015	9.16	Put	Bond Future	85.9800	0.0860	71.1600	0.0712	(17.237)	0	0	0
2015/01/27	R214	07/05/2015	9.15	Put	Bond Future	88.9000	0.0889	73.6400	0.0736	(17.165)	0	0	0
2015/01/27	R214	07/05/2015	9.14	Call	Bond Future	10,161.6100	10.1616	10,541.3400	10.5413	3.737	0	0	0
2015/01/27	R214	06/08/2015	8.76	Put	Bond Future	855.6300	0.8556	779.5400	0.7795	(8.893)	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
2015/01/27	R214	06/08/2015			Bond Future	7.9892	86.7872	7.9468	87.1883	(0.531)	0.0000	0.0000	0
2015/01/27	R214	06/08/2015	8.75	Put	Bond Future	871.7600	0.8718	794.5400	0.7945	(8.858)	0	0	0
2015/01/27	R214	06/08/2015	8.74	Call	Bond Future	7,516.1200	7.5161	7,838.8900	7.8389	4.294	0	0	0
2015/01/27	R214	06/08/2015	8.75	Call	Bond Future	7,582.3900	7.5824	7,906.3100	7.9063	4.272	0	0	0
2015/01/27	R214	06/08/2015	8.76	Call	Bond Future	7,648.6400	7.6486	7,973.6900	7.9737	4.250	0	0	0
2015/01/27	R214	06/08/2015	8.74	Put	Bond Future	888.0000	0.8880	809.6300	0.8096	(8.825)	0	0	0
2015/01/27	R214	05/11/2015			Bond Future	8.0000	8.0000	7.9622	85.4422	(0.473)	0.0000	0.0000	0
2015/01/27	R214	05/11/2015	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R214	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R214	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R214	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	262.3300	0.2623	100.000	0	0	0
2015/01/27	R214	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	356.3100	0.3563	100.000	0	0	0
2015/01/27	R214	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	450.1200	0.4501	100.000	0	0	0
2015/01/27	R248	05/02/2015			Bond Future	8.0408	112.1009	7.9801	112.8533	(0.755)	0.0000	0.0000	32,841
2015/01/27	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R248	05/02/2015	9.50	Call	Bond Future	15,697.4200	15.6974	16,449.8100	16.4498	4.793	0	0	0
2015/01/27	R248	05/02/2015	9.51	Call	Bond Future	15,790.9400	15.7909	16,543.3300	16.5433	4.765	0	0	0
2015/01/27	R248	05/02/2015	9.49	Call	Bond Future	15,603.7200	15.6037	16,356.1100	16.3561	4.822	0	0	0
2015/01/27	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R248	07/05/2015			Bond Future	8.0772	109.4247	8.0150	110.1884	(0.769)	0.0000	0.0000	0
2015/01/27	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R248	07/05/2015	9.26	Call	Bond Future	12,937.4200	12.9374	13,701.1400	13.7011	5.903	0	0	0
2015/01/27	R248	07/05/2015	9.24	Call	Bond Future	12,741.6200	12.7416	13,505.3400	13.5053	5.994	0	0	0
2015/01/27	R248	07/05/2015	9.25	Call	Bond Future	12,839.6100	12.8396	13,603.3300	13.6033	5.948	0	0	0
2015/01/27	R248	06/08/2015	8.76	Call	Bond Future	7,477.8700	7.4779	8,253.0600	8.2531	10.366	0	0	0
2015/01/27	R248	06/08/2015			Bond Future	8.1041	111.2852	8.0406	112.0604	(0.784)	0.0000	0.0000	0
2015/01/27	R248	06/08/2015	8.74	Call	Bond Future	7,263.3500	7.2634	8,038.5400	8.0385	10.673	0	0	0
2015/01/27	R248	06/08/2015	8.75	Call	Bond Future	7,370.7100	7.3707	8,145.9000	8.1459	10.517	0	0	0
2015/01/27	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R248	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	587.7300	0.5877	100.000	0	0	0
2015/01/27	R248	05/11/2015			Bond Future	8.1200	8.1200	8.0579	109.6157	(0.765)	0.0000	0.0000	0
2015/01/27	R248	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	711.1900	0.7112	100.000	0	0	0
2015/01/27	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/01/27	R248	05/11/2015	7.99	Put	Bond Future	0.0000	0.0000	834.9000	0.8349	100.000	0	0	0

Total **418556**