



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/04/2015 TO 02/04/2015

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
2015/04/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	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
2015/04/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2025	07/05/2015			Bond Future	118.7051	118.7051	118.7889	118.7889	0.071	0.0000	0.0000	16
2015/04/02	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2025	07/05/2015	120.99	Put	Bond Future	2,284.8800	2.2849	2,201.0800	2.2011	(3.668)	0	0	0
2015/04/02	2025	07/05/2015	121.01	Put	Bond Future	2,304.8800	2.3049	2,221.0800	2.2211	(3.636)	0	0	0
2015/04/02	2025	07/05/2015	121.00	Put	Bond Future	2,294.8800	2.2949	2,211.0800	2.2111	(3.652)	0	0	0
2015/04/02	2025	06/08/2015	120.99	Put	Bond Future	1,537.0000	1.5370	1,453.5000	1.4535	(5.433)	0	0	0
2015/04/02	2025	06/08/2015			Bond Future	119.4530	119.4530	119.5365	119.5365	0.070	0.0000	0.0000	0
2015/04/02	2025	06/08/2015	121.01	Put	Bond Future	1,557.0000	1.5570	1,473.5000	1.4735	(5.363)	0	0	0
2015/04/02	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2025	06/08/2015	121.00	Put	Bond Future	1,547.0000	1.5470	1,463.5000	1.4635	(5.398)	0	0	0
2015/04/02	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2030	07/05/2015			Bond Future	8.1015	101.3488	8.0908	101.4396	(0.132)	0.0000	0.0000	7,046
2015/04/02	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2030	07/05/2015	8.74	Call	Bond Future	5,201.3300	5.2013	5,292.1700	5.2922	1.746	0	0	0
2015/04/02	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2030	07/05/2015	8.75	Call	Bond Future	5,279.7000	5.2797	5,370.5400	5.3705	1.721	0	0	0
2015/04/02	2030	07/05/2015	8.76	Call	Bond Future	5,357.9700	5.3580	5,448.8100	5.4488	1.695	0	0	0
2015/04/02	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2030	06/08/2015			Bond Future	8.1536	98.9652	8.1427	99.0561	(0.134)	0.0000	0.0000	0
2015/04/02	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2030	06/08/2015	7.74	Put	Bond Future	3,530.5100	3.5305	3,439.6500	3.4396	(2.574)	0	0	0
2015/04/02	2030	06/08/2015	7.76	Put	Bond Future	3,355.7700	3.3558	3,264.9100	3.2649	(2.708)	0	0	0
2015/04/02	2030	06/08/2015	7.75	Put	Bond Future	3,443.0900	3.4431	3,352.2300	3.3522	(2.639)	0	0	0
2015/04/02	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2032	07/05/2015			Bond Future	8.2153	101.2463	8.1995	101.3892	(0.192)	0.0000	0.0000	126
2015/04/02	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2032	07/05/2015	8.50	Call	Bond Future	2,534.6100	2.5346	2,677.5000	2.6775	5.638	0	0	0
2015/04/02	2032	07/05/2015	8.51	Call	Bond Future	2,621.9200	2.6219	2,764.8100	2.7648	5.450	0	0	0
2015/04/02	2032	07/05/2015	8.49	Call	Bond Future	2,447.1800	2.4472	2,590.0700	2.5901	5.839	0	0	0
2015/04/02	2032	06/08/2015	8.50	Call	Bond Future	2,070.4800	2.0705	2,214.2200	2.2142	6.942	0	0	0
2015/04/02	2032	06/08/2015			Bond Future	8.2650	102.8694	8.2490	103.0132	(0.194)	0.0000	0.0000	0
2015/04/02	2032	06/08/2015	8.51	Call	Bond Future	2,157.2100	2.1572	2,300.9500	2.3009	6.663	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
2015/04/02	2032	06/08/2015	8.49	Call	Bond Future	1,983.6400	1.9836	2,127.3800	2.1274	7.246	0	0	0
2015/04/02	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2032	05/11/2015			Bond Future	8.3059	100.4136	8.2895	100.5595	(0.199)	0.0000	0.0000	0
2015/04/02	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2032	05/11/2015	7.99	Put	Bond Future	2,849.4200	2.8494	2,703.5400	2.7035	(5.120)	0	0	0
2015/04/02	2032	05/11/2015	8.01	Put	Bond Future	2,665.5800	2.6656	2,519.7000	2.5197	(5.473)	0	0	0
2015/04/02	2032	05/11/2015	8.00	Put	Bond Future	2,757.4400	2.7574	2,611.5600	2.6116	(5.290)	0	0	0
2015/04/02	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2037	07/05/2015			Bond Future	8.3205	104.1401	8.2997	104.3508	(0.250)	0.0000	0.0000	32,365
2015/04/02	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2037	07/05/2015	9.01	Call	Bond Future	6,617.4000	6.6174	6,828.1100	6.8281	3.184	0	0	0
2015/04/02	2037	07/05/2015	8.99	Call	Bond Future	6,435.0700	6.4351	6,645.7800	6.6458	3.274	0	0	0
2015/04/02	2037	07/05/2015	9.00	Call	Bond Future	6,526.3000	6.5263	6,737.0100	6.7370	3.229	0	0	0
2015/04/02	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2037	06/08/2015			Bond Future	8.3707	101.5508	8.3495	101.7634	(0.254)	0.0000	0.0000	1,954
2015/04/02	2037	06/08/2015	8.75	Call	Bond Future	3,681.8300	3.6818	3,894.3800	3.8944	5.773	0	0	0
2015/04/02	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2037	06/08/2015	8.76	Call	Bond Future	3,776.0600	3.7761	3,988.6100	3.9886	5.629	0	0	0
2015/04/02	2037	06/08/2015	8.74	Call	Bond Future	3,587.4600	3.5875	3,800.0100	3.8000	5.925	0	0	0
2015/04/02	2037	05/11/2015	7.99	Put	Bond Future	4,277.8300	4.2778	4,062.0100	4.0620	(5.045)	0	0	0
2015/04/02	2037	05/11/2015	8.01	Put	Bond Future	4,067.2400	4.0672	3,851.4200	3.8514	(5.306)	0	0	0
2015/04/02	2037	05/11/2015			Bond Future	8.4088	103.2302	8.3870	103.4460	(0.259)	0.0000	0.0000	0
2015/04/02	2037	05/11/2015	8.00	Put	Bond Future	4,172.4500	4.1725	3,956.6300	3.9566	(5.173)	0	0	0
2015/04/02	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2038	07/05/2015			Bond Future	127.6976	127.6976	128.1357	128.1357	0.343	0.0000	0.0000	2,657
2015/04/02	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2038	07/05/2015	126.99	Call	Bond Future	707.6100	0.7076	1,145.6800	1.1457	61.908	0	0	0
2015/04/02	2038	07/05/2015	127.00	Call	Bond Future	697.6100	0.6976	1,135.6800	1.1357	62.796	0	0	0
2015/04/02	2038	07/05/2015	127.01	Call	Bond Future	687.6100	0.6876	1,125.6800	1.1257	63.709	0	0	0
2015/04/02	2038	06/08/2015	128.01	Call	Bond Future	434.8000	0.4348	878.0700	0.8781	101.948	0	0	0
2015/04/02	2038	06/08/2015			Bond Future	128.4448	128.4448	128.8881	128.8881	0.345	0.0000	0.0000	0
2015/04/02	2038	06/08/2015	127.99	Call	Bond Future	454.8000	0.4548	898.0700	0.8981	97.465	0	0	0
2015/04/02	2038	06/08/2015	128.00	Call	Bond Future	444.8000	0.4448	888.0700	0.8881	99.656	0	0	0
2015/04/02	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2038	06/08/2015	128.00	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
2015/04/02	2044	07/05/2015			Bond Future	8.3643	106.5916	8.3486	106.7678	(0.188)	0.0000	0.0000	9,496
2015/04/02	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2044	07/05/2015	9.01	Call	Bond Future	6,830.1900	6.8302	7,006.3900	7.0064	2.580	0	0	0
2015/04/02	2044	07/05/2015	8.99	Call	Bond Future	6,630.1100	6.6301	6,806.3100	6.8063	2.658	0	0	0
2015/04/02	2044	07/05/2015	9.00	Call	Bond Future	6,730.2300	6.7302	6,906.4300	6.9064	2.618	0	0	0
2015/04/02	2044	06/08/2015	8.76	Call	Bond Future	3,740.9700	3.7410	3,918.4600	3.9185	4.744	0	0	0
2015/04/02	2044	06/08/2015			Bond Future	8.4117	103.9164	8.3957	104.0939	(0.190)	0.0000	0.0000	0
2015/04/02	2044	06/08/2015	8.74	Call	Bond Future	3,532.3500	3.5324	3,709.8400	3.7098	5.025	0	0	0
2015/04/02	2044	06/08/2015	8.75	Call	Bond Future	3,636.7500	3.6368	3,814.2400	3.8142	4.880	0	0	0
2015/04/02	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2044	05/11/2015			Bond Future	8.4477	105.6349	8.4313	105.8150	(0.194)	0.0000	0.0000	0
2015/04/02	2044	05/11/2015	8.24	Put	Bond Future	2,324.1000	2.3241	2,144.0500	2.1441	(7.747)	0	0	0
2015/04/02	2044	05/11/2015	8.26	Put	Bond Future	2,096.5400	2.0965	1,916.4900	1.9165	(8.588)	0	0	0
2015/04/02	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2044	05/11/2015	8.25	Put	Bond Future	2,210.2100	2.2102	2,030.1600	2.0302	(8.146)	0	0	0
2015/04/02	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2046	07/05/2015			Bond Future	126.5608	126.5608	126.5381	126.5381	(0.018)	0.0000	0.0000	5,889
2015/04/02	2046	07/05/2015	126.99	Put	Bond Future	429.1600	0.4292	451.9400	0.4519	5.308	0	0	0
2015/04/02	2046	07/05/2015	127.01	Put	Bond Future	449.1600	0.4492	471.9400	0.4719	5.072	0	0	0
2015/04/02	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2046	07/05/2015	127.00	Put	Bond Future	439.1600	0.4392	461.9400	0.4619	5.187	0	0	0
2015/04/02	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2046	06/08/2015	129.01	Put	Bond Future	409.8700	0.4099	434.4300	0.4344	5.992	0	0	0
2015/04/02	2046	06/08/2015			Bond Future	128.6001	128.6001	128.5756	128.5756	(0.019)	0.0000	0.0000	0
2015/04/02	2046	06/08/2015	129.00	Put	Bond Future	399.8700	0.3999	424.4300	0.4244	6.142	0	0	0
2015/04/02	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2046	06/08/2015	128.99	Put	Bond Future	389.8700	0.3899	414.4300	0.4144	6.300	0	0	0
2015/04/02	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2050	07/05/2015			Bond Future	135.4497	135.4497	137.0951	137.0951	1.215	0.0000	0.0000	2,753
2015/04/02	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2050	07/05/2015	135.01	Call	Bond Future	439.6600	0.4397	2,085.0800	2.0851	374.248	0	0	0
2015/04/02	2050	07/05/2015	134.99	Call	Bond Future	459.6600	0.4597	2,105.0800	2.1051	357.965	0	0	0
2015/04/02	2050	07/05/2015	135.00	Call	Bond Future	449.6600	0.4497	2,095.0800	2.0951	365.925	0	0	0
2015/04/02	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	2050	06/08/2015			Bond Future	136.1739	136.1739	137.8437	137.8437	1.226	0.0000	0.0000	0
2015/04/02	2050	06/08/2015	136.99	Put	Bond Future	816.1400	0.8161	0.0000	0.0000	(100.000)	0	0	0
2015/04/02	2050	06/08/2015	137.01	Put	Bond Future	836.1400	0.8361	0.0000	0.0000	(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
2015/04/02	2050	06/08/2015	137.00	Put	Bond Future	826.1400	0.8261	0.0000	0.0000	(100.000)	0	0	0
2015/04/02	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	833.7200	0.8337	100.000	0	0	0
2015/04/02	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	853.7200	0.8537	100.000	0	0	0
2015/04/02	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	843.7200	0.8437	100.000	0	0	0
2015/04/02	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	AL12	07/05/2015			Index Future	563.2240	563.2240	564.2580	564.2580	0.184	0.0000	0.0000	0
2015/04/02	AL37	07/05/2015			Index Future	459.2260	459.2260	459.3930	459.3930	0.036	0.0000	0.0000	122
2015/04/02	AL37	06/08/2015			Index Future	466.5120	466.5120	466.6750	466.6750	0.035	0.0000	0.0000	0
2015/04/02	AL7T	07/05/2015			Index Future	548.4030	548.4030	548.7450	548.7450	0.062	0.0000	0.0000	3
2015/04/02	AL7T	06/08/2015			Index Future	557.1050	557.1050	557.4440	557.4440	0.061	0.0000	0.0000	0
2015/04/02	ALBI	07/05/2015			Index Future	501.4990	501.4990	501.9870	501.9870	0.097	0.0000	0.0000	573
2015/04/02	ALBI	06/08/2015			Index Future	509.4560	509.4560	509.9450	509.9450	0.096	0.0000	0.0000	10
2015/04/02	ALBI	05/11/2015			Index Future	517.9640	517.9640	518.4600	518.4600	0.096	0.0000	0.0000	0
2015/04/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	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
2015/04/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/04/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	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	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
2015/04/02	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/02	EL28	07/05/2015	125.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	EL28	07/05/2015			Bond Future	122.1272		122.1272	122.8570	122.8570	0.598	0.0000	0.0000	0
2015/04/02	EL28	07/05/2015	125.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	EL28	07/05/2015	124.99	Put	Bond Future	2,862.8400		2.8628	2,132.9900	2.1330	(25.494)	0	0	0
2015/04/02	EL28	07/05/2015	125.01	Put	Bond Future	2,882.8400		2.8828	2,152.9900	2.1530	(25.317)	0	0	0
2015/04/02	EL28	07/05/2015	124.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	EL28	07/05/2015	125.00	Put	Bond Future	2,872.8400		2.8728	2,142.9900	2.1430	(25.405)	0	0	0
2015/04/02	EL28	06/08/2015	125.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	EL28	06/08/2015			Bond Future	124.0954		124.0954	124.8352	124.8352	0.596	0.0000	0.0000	0
2015/04/02	EL28	06/08/2015	125.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	EL28	06/08/2015	124.99	Put	Bond Future	894.6300		0.8946	154.8300	0.1548	(82.693)	0	0	0
2015/04/02	EL28	06/08/2015	125.01	Put	Bond Future	914.6300		0.9146	174.8300	0.1748	(80.885)	0	0	0
2015/04/02	EL28	06/08/2015	124.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	EL28	06/08/2015	125.00	Put	Bond Future	904.6300		0.9046	164.8300	0.1648	(81.779)	0	0	0
2015/04/02	ES33	07/05/2015			Bond Future	9.2397		85.9270	9.2186	86.0905	(0.228)	0.0000	0.0000	6,576
2015/04/02	ES33	07/05/2015	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	ES33	07/05/2015	9.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	ES33	07/05/2015	9.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	ES33	07/05/2015	9.76	Call	Bond Future	3,887.6600		3.8877	4,051.0800	4.0511	4.204	0	0	0
2015/04/02	ES33	07/05/2015	9.74	Call	Bond Future	3,743.2700		3.7433	3,906.6900	3.9067	4.366	0	0	0
2015/04/02	ES33	07/05/2015	9.75	Call	Bond Future	3,815.5100		3.8155	3,978.9300	3.9789	4.283	0	0	0
2015/04/02	ES33	06/08/2015			Bond Future	9.3160		87.3046	9.2944	87.4694	(0.232)	0.0000	0.0000	0
2015/04/02	ES33	06/08/2015	9.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	ES33	06/08/2015	9.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	ES33	06/08/2015	9.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	ES33	06/08/2015	9.61	Call	Bond Future	2,198.8500		2.1988	2,363.6300	2.3636	7.494	0	0	0
2015/04/02	ES33	06/08/2015	9.59	Call	Bond Future	2,052.0500		2.0521	2,216.8300	2.2168	8.030	0	0	0
2015/04/02	ES33	06/08/2015	9.60	Call	Bond Future	2,125.5000		2.1255	2,290.2800	2.2903	7.753	0	0	0
2015/04/02	ES33	05/11/2015	9.00	Put	Bond Future	2,973.9300		2.9739	2,806.6800	2.8067	(5.624)	0	0	0
2015/04/02	ES33	05/11/2015			Bond Future	9.3850		84.9594	9.3628	85.1267	(0.236)	0.0000	0.0000	0
2015/04/02	ES33	05/11/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	ES33	05/11/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	ES33	05/11/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	ES33	05/11/2015	8.99	Put	Bond Future	3,053.2600		3.0533	2,886.0100	2.8860	(5.478)	0	0	0
2015/04/02	ES33	05/11/2015	9.01	Put	Bond Future	2,894.7000		2.8947	2,727.4500	2.7275	(5.778)	0	0	0
2015/04/02	GOVI	07/05/2015	449.99	Call	GOVI	474,040.0000		47.4040	478,700.0000	47.8700	0.983	0	0	0
2015/04/02	GOVI	07/05/2015			GOVI	497.3940		497.3940	497.8600	497.8600	0.094	0.0000	0.0000	488
2015/04/02	GOVI	07/05/2015	450.00	Call	GOVI	473,940.0000		47.3940	478,600.0000	47.8600	0.983	0	0	0
2015/04/02	GOVI	07/05/2015	450.01	Call	GOVI	473,840.0000		47.3840	478,500.0000	47.8500	0.983	0	0	0
2015/04/02	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	GOVI	07/05/2015	450.01	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
2015/04/02	GOVI	06/08/2015			GOVI	505.2860	505.2860	505.7530	505.7530	0.092	0.0000	0.0000	29
2015/04/02	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	GOVI	06/08/2015	499.99	Call	GOVI	52,960.0000	5.2960	57,630.0000	5.7630	8.818	0	0	0
2015/04/02	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	GOVI	06/08/2015	500.00	Call	GOVI	52,860.0000	5.2860	57,530.0000	5.7530	8.835	0	0	0
2015/04/02	GOVI	06/08/2015	500.01	Call	GOVI	52,760.0000	5.2760	57,430.0000	5.7430	8.851	0	0	0
2015/04/02	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	GOVI	05/11/2015			GOVI	513.7250	513.7250	514.1980	514.1980	0.092	0.0000	0.0000	0
2015/04/02	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	GOVI	05/11/2015	529.99	Put	GOVI	162,650.0000	16.2650	157,920.0000	15.7920	(2.908)	0	0	0
2015/04/02	GOVI	05/11/2015	530.01	Put	GOVI	162,850.0000	16.2850	158,120.0000	15.8120	(2.905)	0	0	0
2015/04/02	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	GOVI	05/11/2015	530.00	Put	GOVI	162,750.0000	16.2750	158,020.0000	15.8020	(2.906)	0	0	0
2015/04/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/04/02	IGOV	07/05/2015			Index Future	225.1420	225.1420	226.2560	226.2560	0.495	0.0000	0.0000	1,013
2015/04/02	IGOV	06/08/2015			Index Future	228.7330	228.7330	229.8620	229.8620	0.494	0.0000	0.0000	98
2015/04/02	IGOV	05/11/2015			Index Future	232.5700	232.5700	233.7180	233.7180	0.494	0.0000	0.0000	0
2015/04/02	ILBI	07/05/2015			Index Future	609.4580	609.4580	612.4710	612.4710	0.494	0.0000	0.0000	0
2015/04/02	ILBI	06/08/2015			Index Future	619.3570	619.3570	622.4160	622.4160	0.494	0.0000	0.0000	159
2015/04/02	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/04/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/04/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/04/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/04/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/04/02	JBAF	15/04/2015			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	1,000
2015/04/02	JBAF	20/05/2015			Jibar Tradeable Future	6.1400	93.8600	6.1200	93.8800	(0.326)	0.0000	0.0000	0
2015/04/02	JBAF	17/06/2015			Jibar Tradeable Future	6.2400	93.7600	6.2300	93.7700	(0.160)	0.0000	0.0000	5,000
2015/04/02	JBAF	15/07/2015			Jibar Tradeable Future	6.2800	93.7200	6.2500	93.7500	(0.478)	0.0000	0.0000	0
2015/04/02	JBAF	19/08/2015			Jibar Tradeable Future	6.3800	93.6200	6.3500	93.6500	(0.470)	0.0000	0.0000	0
2015/04/02	JBAF	16/09/2015			Jibar Tradeable Future	6.4100	93.5900	6.3700	93.6300	(0.624)	0.0000	0.0000	0
2015/04/02	JBAF	15/12/2015			Jibar Tradeable Future	6.6600	93.3400	6.6200	93.3800	(0.601)	0.0000	0.0000	0
2015/04/02	JBAF	16/03/2016			Jibar Tradeable Future	6.8500	93.1500	6.8000	93.2000	(0.730)	0.0000	0.0000	0
2015/04/02	JBAF	15/06/2016			Jibar Tradeable Future	6.9700	93.0300	6.9400	93.0600	(0.430)	0.0000	0.0000	0
2015/04/02	JBAF	21/09/2016			Jibar Tradeable Future	7.1100	92.8900	7.0700	92.9300	(0.563)	0.0000	0.0000	0
2015/04/02	JBAF	21/12/2016			Jibar Tradeable Future	7.2400	92.7600	7.2000	92.8000	(0.552)	0.0000	0.0000	0
2015/04/02	JBAF	15/03/2017			Jibar Tradeable Future	7.3700	92.6300	7.3200	92.6800	(0.678)	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
2015/04/02	R023	07/05/2015	8.14	Call	Bond Future	3,637.0200		3.6370	3,665.4100	3.6654	0.781	0	0	0
2015/04/02	R023	07/05/2015	8.15	Put	Bond Future	45.5000		0.0455	40.9000	0.0409	(10.110)	0	0	0
2015/04/02	R023	07/05/2015			Bond Future	7.5152		102.8875	7.5096	102.9207	(0.075)	0.0000	0.0000	15,264
2015/04/02	R023	07/05/2015	8.15	Call	Bond Future	3,690.3900		3.6904	3,718.9900	3.7190	0.775	0	0	0
2015/04/02	R023	07/05/2015	8.16	Call	Bond Future	3,743.8800		3.7439	3,772.6800	3.7727	0.769	0	0	0
2015/04/02	R023	07/05/2015	8.14	Put	Bond Future	48.2500		0.0483	43.4400	0.0434	(9.969)	0	0	0
2015/04/02	R023	07/05/2015	8.16	Put	Bond Future	42.9000		0.0429	38.5000	0.0385	(10.256)	0	0	0
2015/04/02	R023	06/08/2015	9.07	Put	Bond Future	36.5600		0.0366	34.9500	0.0350	(4.404)	0	0	911
2015/04/02	R023	06/08/2015	8.24	Call	Bond Future	4,177.7900		4.1778	4,200.3700	4.2004	0.540	0	0	0
2015/04/02	R023	06/08/2015			Bond Future	7.5616		104.5369	7.5560	104.5692	(0.075)	0.0000	0.0000	0
2015/04/02	R023	06/08/2015	9.07	Call	Bond Future	8,211.9000		8.2119	8,242.5800	8.2426	0.374	0	0	0
2015/04/02	R023	06/08/2015	8.26	Put	Bond Future	375.3400		0.3753	365.9400	0.3659	(2.504)	0	0	0
2015/04/02	R023	06/08/2015	8.25	Put	Bond Future	384.4000		0.3844	374.8500	0.3748	(2.484)	0	0	0
2015/04/02	R023	06/08/2015	8.24	Put	Bond Future	393.6500		0.3937	383.9400	0.3839	(2.467)	0	0	0
2015/04/02	R023	06/08/2015	8.25	Call	Bond Future	4,222.9900		4.2230	4,245.7300	4.2457	0.538	0	0	0
2015/04/02	R023	06/08/2015	8.26	Call	Bond Future	4,268.3300		4.2683	4,291.2200	4.2912	0.536	0	0	0
2015/04/02	R186	07/05/2015	7.40	Call	Bond Future	345.8700		0.3459	351.3600	0.3514	1.587	0	0	0
2015/04/02	R186	07/05/2015	8.10	Put	Bond Future	310.7600		0.3108	283.7600	0.2838	(8.688)	0	0	4,229
2015/04/02	R186	07/05/2015			Bond Future	7.7306		125.0527	7.7199	125.1453	(0.139)	7.7130	7.7130	37,840
2015/04/02	R186	07/05/2015	7.50	Put	Bond Future	2,561.9400		2.5619	2,479.8000	2.4798	(3.206)	0	0	4,229
2015/04/02	R186	07/05/2015	8.25	Call	Bond Future	4,521.4600		4.5215	4,597.9500	4.5980	1.692	0	0	0
2015/04/02	R186	07/05/2015	7.30	Call	Bond Future	205.6600		0.2057	208.0300	0.2080	1.152	0	0	0
2015/04/02	R186	07/05/2015	7.80	Put	Bond Future	1,044.9500		1.0450	988.1800	0.9882	(5.433)	0	0	300
2015/04/02	R186	07/05/2015	7.45	Put	Bond Future	2,893.6000		2.8936	2,808.7600	2.8088	(2.932)	0	0	4,229
2015/04/02	R186	07/05/2015	8.00	Put	Bond Future	481.2800		0.4813	445.1600	0.4452	(7.505)	0	0	4,229
2015/04/02	R186	07/05/2015	8.24	Put	Bond Future	158.6600		0.1587	141.9900	0.1420	(10.507)	0	0	0
2015/04/02	R186	07/05/2015	8.05	Put	Bond Future	388.4600		0.3885	357.0600	0.3571	(8.083)	0	0	4,229
2015/04/02	R186	07/05/2015	8.26	Put	Bond Future	143.3200		0.1433	127.8600	0.1279	(10.787)	0	0	0
2015/04/02	R186	07/05/2015	7.40	Put	Bond Future	3,244.9500		3.2450	3,157.9000	3.1579	(2.683)	0	0	4,229
2015/04/02	R186	07/05/2015	7.50	Call	Bond Future	549.6600		0.5497	560.0600	0.5601	1.892	0	0	0
2015/04/02	R186	07/05/2015	8.25	Put	Bond Future	150.8200		0.1508	134.7700	0.1348	(10.642)	0	0	0
2015/04/02	R186	07/05/2015	8.10	Call	Bond Future	3,441.7000		3.4417	3,507.2400	3.5072	1.904	0	0	0
2015/04/02	R186	07/05/2015	8.26	Call	Bond Future	4,595.9700		4.5960	4,673.0500	4.6731	1.677	0	0	0
2015/04/02	R186	07/05/2015	7.30	Put	Bond Future	4,000.2500		4.0002	3,910.0800	3.9101	(2.254)	0	0	0
2015/04/02	R186	07/05/2015	7.45	Call	Bond Future	439.0000		0.4390	446.7000	0.4467	1.754	0	0	0
2015/04/02	R186	07/05/2015	7.80	Call	Bond Future	1,641.7700		1.6418	1,677.5400	1.6775	2.179	0	0	0
2015/04/02	R186	07/05/2015	8.00	Call	Bond Future	2,775.6900		2.7757	2,832.1100	2.8321	2.033	0	0	0
2015/04/02	R186	07/05/2015	8.24	Call	Bond Future	4,447.2100		4.4472	4,523.0800	4.5231	1.706	0	0	0
2015/04/02	R186	07/05/2015	8.05	Call	Bond Future	3,102.1500		3.1021	3,163.2900	3.1633	1.971	0	0	0
2015/04/02	R186	06/08/2015	8.90	Put	Bond Future	213.6400		0.2136	203.6300	0.2036	(4.685)	0	0	5,350
2015/04/02	R186	06/08/2015	8.00	Put	Bond Future	1,642.9000		1.6429	1,599.6000	1.5996	(2.636)	0	0	0
2015/04/02	R186	06/08/2015			Bond Future	7.7776		121.7603	7.7667	121.8526	(0.140)	0.0000	0.0000	340
2015/04/02	R186	06/08/2015	8.00	Call	Bond Future	3,503.3300		3.5033	3,552.3200	3.5523	1.398	0	0	0
2015/04/02	R186	06/08/2015	8.01	Call	Bond Future	3,554.9900		3.5550	3,604.4800	3.6045	1.392	0	0	0
2015/04/02	R186	06/08/2015	7.99	Call	Bond Future	3,452.0500		3.4520	3,500.5400	3.5005	1.405	0	0	0
2015/04/02	R186	06/08/2015	7.75	Call	Bond Future	2,342.5200		2.3425	2,378.7800	2.3788	1.548	0	0	1,000
2015/04/02	R186	06/08/2015	8.90	Call	Bond Future	9,214.4400		9.2144	9,296.7200	9.2967	0.893	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/02	R186	06/08/2015	7.99	Put	Bond Future	1,674.4300	1.6744	1,630.6300	1.6306	(2.616)	0	0	0
2015/04/02	R186	06/08/2015	7.75	Put	Bond Future	2,576.3600	2.5764	2,520.3300	2.5203	(2.175)	0	0	0
2015/04/02	R186	06/08/2015	8.01	Put	Bond Future	1,611.8200	1.6118	1,569.0200	1.5690	(2.655)	0	0	0
2015/04/02	R186	05/11/2015	8.24	Call	Bond Future	5,234.1600	5.2342	5,291.1500	5.2912	1.089	0	0	0
2015/04/02	R186	05/11/2015	8.25	Put	Bond Future	1,736.2300	1.7362	1,700.1300	1.7001	(2.079)	0	0	0
2015/04/02	R186	05/11/2015			Bond Future	7.8129	123.7733	7.8016	123.8667	(0.144)	0.0000	0.0000	0
2015/04/02	R186	05/11/2015	9.00	Put	Bond Future	514.8000	0.5148	499.8700	0.4999	(2.900)	0	0	2,600
2015/04/02	R186	05/11/2015	8.24	Put	Bond Future	1,761.8400	1.7618	1,725.3800	1.7254	(2.069)	0	0	0
2015/04/02	R186	05/11/2015	8.26	Put	Bond Future	1,710.9200	1.7109	1,675.1800	1.6752	(2.089)	0	0	0
2015/04/02	R186	05/11/2015	9.00	Call	Bond Future	9,834.0300	9.8340	9,912.5500	9.9125	0.798	0	0	0
2015/04/02	R186	05/11/2015	8.25	Call	Bond Future	5,288.2000	5.2882	5,345.5500	5.3455	1.084	0	0	0
2015/04/02	R186	05/11/2015	8.26	Call	Bond Future	5,342.4700	5.3425	5,400.1800	5.4002	1.080	0	0	0
2015/04/02	R186	04/02/2016	7.50	Call	Bond Future	2,489.3900	2.4894	2,520.0200	2.5200	1.230	0	0	0
2015/04/02	R186	04/02/2016			Bond Future	7.8369	120.6539	7.8257	120.7452	(0.143)	0.0000	0.0000	5,592
2015/04/02	R186	04/02/2016	7.51	Call	Bond Future	2,521.7100	2.5217	2,552.6400	2.5526	1.227	0	0	0
2015/04/02	R186	04/02/2016	7.50	Put	Bond Future	5,274.8700	5.2749	5,214.2800	5.2143	(1.149)	0	0	0
2015/04/02	R186	04/02/2016	7.49	Call	Bond Future	2,456.9000	2.4569	2,487.2300	2.4872	1.234	0	0	0
2015/04/02	R186	04/02/2016	7.49	Put	Bond Future	5,326.4000	5.3264	5,265.5100	5.2655	(1.143)	0	0	0
2015/04/02	R186	04/02/2016	7.51	Put	Bond Future	5,223.2500	5.2233	5,162.9600	5.1630	(1.154)	0	0	0
2015/04/02	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R197	07/05/2015			Bond Future	286.8014	286.8014	287.7673	287.7673	0.337	0.0000	0.0000	1,046
2015/04/02	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R197	07/05/2015	293.99	Put	Bond Future	7,188.5700	7.1886	6,222.6700	6.2227	(13.437)	0	0	0
2015/04/02	R197	07/05/2015	294.01	Put	Bond Future	7,208.5700	7.2086	6,242.6700	6.2427	(13.399)	0	0	0
2015/04/02	R197	07/05/2015	294.00	Put	Bond Future	7,198.5700	7.1986	6,232.6700	6.2327	(13.418)	0	0	0
2015/04/02	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R197	06/08/2015			Bond Future	285.3746	285.3746	286.3518	286.3518	0.342	0.0000	0.0000	0
2015/04/02	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R197	06/08/2015	287.99	Put	Bond Future	2,615.4100	2.6154	1,638.2400	1.6382	(37.362)	0	0	0
2015/04/02	R197	06/08/2015	288.01	Put	Bond Future	2,635.4100	2.6354	1,658.2400	1.6582	(37.078)	0	0	0
2015/04/02	R197	06/08/2015	288.00	Put	Bond Future	2,625.4100	2.6254	1,648.2400	1.6482	(37.220)	0	0	0
2015/04/02	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R202	07/05/2015			Bond Future	236.6326	236.6326	239.1411	239.1411	1.060	0.0000	0.0000	52,706
2015/04/02	R202	07/05/2015	238.49	Put	Bond Future	1,857.3600	1.8574	0.0000	0.0000	(100.000)	0	0	0
2015/04/02	R202	07/05/2015	238.50	Put	Bond Future	1,867.3600	1.8674	0.0000	0.0000	(100.000)	0	0	0
2015/04/02	R202	07/05/2015	238.51	Put	Bond Future	1,877.3600	1.8774	0.0000	0.0000	(100.000)	0	0	0
2015/04/02	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	631.0600	0.6311	100.000	0	0	0
2015/04/02	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	651.0600	0.6511	100.000	0	0	0
2015/04/02	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	641.0600	0.6411	100.000	0	0	0
2015/04/02	R202	06/08/2015			Bond Future	237.2329	237.2329	239.7786	239.7786	1.073	0.0000	0.0000	0
2015/04/02	R202	06/08/2015	239.99	Put	Bond Future	2,757.0500	2.7570	211.4400	0.2114	(92.331)	0	0	0
2015/04/02	R202	06/08/2015	240.00	Put	Bond Future	2,767.0500	2.7670	221.4400	0.2214	(91.997)	0	0	0
2015/04/02	R202	06/08/2015	240.01	Put	Bond Future	2,777.0500	2.7770	231.4400	0.2314	(91.666)	0	0	0
2015/04/02	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R202	06/08/2015	239.99	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
2015/04/02	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R203	07/05/2015			Bond Future	6.7995	104.3780	6.7936	104.3908	(0.087)	0.0000	0.0000	7,710
2015/04/02	R203	07/05/2015	7.24	Put	Bond Future	32.9200	0.0329	30.0300	0.0300	(8.779)	0	0	0
2015/04/02	R203	07/05/2015	7.26	Put	Bond Future	29.1800	0.0292	26.5400	0.0265	(9.047)	0	0	0
2015/04/02	R203	07/05/2015	7.25	Put	Bond Future	31.0000	0.0310	28.2400	0.0282	(8.903)	0	0	0
2015/04/02	R203	07/05/2015	7.25	Call	Bond Future	1,005.2900	1.0053	1,015.3500	1.0153	1.001	0	0	0
2015/04/02	R203	07/05/2015	7.24	Call	Bond Future	985.7100	0.9857	995.6400	0.9956	1.007	0	0	0
2015/04/02	R203	07/05/2015	7.26	Call	Bond Future	1,024.9600	1.0250	1,035.1400	1.0351	0.993	0	0	0
2015/04/02	R203	06/08/2015	6.74	Call	Bond Future	409.4700	0.4095	412.5900	0.4126	0.762	0	0	0
2015/04/02	R203	06/08/2015	6.75	Put	Bond Future	601.3700	0.6014	593.0200	0.5930	(1.388)	0	0	0
2015/04/02	R203	06/08/2015			Bond Future	6.8436	106.0513	6.8377	106.0628	(0.086)	0.0000	0.0000	0
2015/04/02	R203	06/08/2015	6.75	Call	Bond Future	418.2800	0.4183	421.4600	0.4215	0.760	0	0	0
2015/04/02	R203	06/08/2015	6.76	Call	Bond Future	427.2100	0.4272	430.4500	0.4305	0.758	0	0	0
2015/04/02	R203	06/08/2015	6.74	Put	Bond Future	612.1500	0.6122	603.7400	0.6037	(1.374)	0	0	0
2015/04/02	R203	06/08/2015	6.76	Put	Bond Future	590.7200	0.5907	582.4300	0.5824	(1.403)	0	0	0
2015/04/02	R203	05/11/2015	5.99	Call	Bond Future	107.7500	0.1078	108.6900	0.1087	0.872	0	0	0
2015/04/02	R203	05/11/2015	6.00	Put	Bond Future	1,606.8100	1.6068	1,596.3400	1.5963	(0.652)	0	0	0
2015/04/02	R203	05/11/2015			Bond Future	6.8541	103.6371	6.8475	103.6485	(0.096)	0.0000	0.0000	0
2015/04/02	R203	05/11/2015	6.00	Call	Bond Future	110.3300	0.1103	111.2900	0.1113	0.870	0	0	0
2015/04/02	R203	05/11/2015	6.01	Call	Bond Future	113.1500	0.1131	114.1300	0.1141	0.866	0	0	0
2015/04/02	R203	05/11/2015	5.99	Put	Bond Future	1,621.9200	1.6219	1,611.4300	1.6114	(0.647)	0	0	0
2015/04/02	R203	05/11/2015	6.01	Put	Bond Future	1,591.9400	1.5919	1,581.4900	1.5815	(0.656)	0	0	0
2015/04/02	R204	07/05/2015	7.51	Put	Bond Future	50.6400	0.0506	46.2800	0.0463	(8.610)	0	0	0
2015/04/02	R204	07/05/2015			Bond Future	7.0517	106.0854	7.0458	106.1043	(0.084)	0.0000	0.0000	12,556
2015/04/02	R204	07/05/2015	7.50	Put	Bond Future	53.6000	0.0536	49.0700	0.0491	(8.451)	0	0	0
2015/04/02	R204	07/05/2015	7.49	Call	Bond Future	1,446.5600	1.4466	1,460.7000	1.4607	0.977	0	0	0
2015/04/02	R204	07/05/2015	7.50	Call	Bond Future	1,474.8300	1.4748	1,489.1600	1.4892	0.972	0	0	0
2015/04/02	R204	07/05/2015	7.51	Call	Bond Future	1,503.2900	1.5033	1,517.7900	1.5178	0.965	0	0	0
2015/04/02	R204	07/05/2015	7.49	Put	Bond Future	56.7700	0.0568	52.0500	0.0521	(8.314)	0	0	0
2015/04/02	R204	06/08/2015	7.74	Call	Bond Future	2,078.0700	2.0781	2,090.4600	2.0905	0.596	0	0	0
2015/04/02	R204	06/08/2015	7.75	Put	Bond Future	200.1800	0.2002	194.9800	0.1950	(2.598)	0	0	0
2015/04/02	R204	06/08/2015			Bond Future	7.1066	103.7502	7.1007	103.7678	(0.083)	0.0000	0.0000	100
2015/04/02	R204	06/08/2015	8.41	Call	Bond Future	3,838.4800	3.8385	3,854.9100	3.8549	0.428	0	0	0
2015/04/02	R204	06/08/2015	7.74	Put	Bond Future	205.2200	0.2052	199.9300	0.1999	(2.578)	0	0	0
2015/04/02	R204	06/08/2015	7.76	Put	Bond Future	195.2500	0.1952	190.1300	0.1901	(2.622)	0	0	0
2015/04/02	R204	06/08/2015	8.41	Put	Bond Future	30.0900	0.0301	28.8400	0.0288	(4.154)	0	0	699
2015/04/02	R204	06/08/2015	7.75	Call	Bond Future	2,102.2600	2.1023	2,114.7400	2.1147	0.594	0	0	0
2015/04/02	R204	06/08/2015	7.76	Call	Bond Future	2,126.5500	2.1266	2,139.1100	2.1391	0.591	0	0	0
2015/04/02	R204	05/11/2015			Bond Future	7.1360	105.4652	7.1296	105.4830	(0.089)	0.0000	0.0000	0
2015/04/02	R204	05/11/2015	6.25	Call	Bond Future	196.8400	0.1968	198.2800	0.1983	0.732	0	0	0
2015/04/02	R204	05/11/2015	6.24	Put	Bond Future	2,729.5500	2.7295	2,713.2500	2.7132	(0.597)	0	0	0
2015/04/02	R204	05/11/2015	6.26	Put	Bond Future	2,680.7500	2.6807	2,664.5200	2.6645	(0.605)	0	0	0
2015/04/02	R204	05/11/2015	6.25	Put	Bond Future	2,705.1100	2.7051	2,688.8400	2.6888	(0.601)	0	0	0
2015/04/02	R204	05/11/2015	6.26	Call	Bond Future	201.2200	0.2012	202.7000	0.2027	0.736	0	0	0
2015/04/02	R204	05/11/2015	6.24	Call	Bond Future	192.5400	0.1925	193.9500	0.1939	0.732	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
2015/04/02	R207	07/05/2015			Bond Future	7.2108	102.4819	7.1998	102.5249	(0.152)	0.0000	0.0000	34,939
2015/04/02	R207	07/05/2015	8.25	Call	Bond Future	3,972.9300	3.9729	4,015.6000	4.0156	1.074	0	0	0
2015/04/02	R207	07/05/2015	7.73	Call	Bond Future	2,058.0500	2.0581	2,095.1100	2.0951	1.801	0	0	66
2015/04/02	R207	07/05/2015	8.24	Put	Bond Future	1.4800	0.0015	1.1700	0.0012	(20.946)	0	0	0
2015/04/02	R207	07/05/2015	7.73	Put	Bond Future	49.3600	0.0494	43.4500	0.0434	(11.973)	0	0	0
2015/04/02	R207	07/05/2015	8.26	Put	Bond Future	1.2600	0.0013	0.9900	0.0010	(21.429)	0	0	0
2015/04/02	R207	07/05/2015	8.25	Put	Bond Future	1.3700	0.0014	1.0700	0.0011	(21.898)	0	0	0
2015/04/02	R207	07/05/2015	8.26	Call	Bond Future	4,010.1000	4.0101	4,052.8000	4.0528	1.065	0	0	0
2015/04/02	R207	07/05/2015	8.24	Call	Bond Future	3,935.7500	3.9357	3,978.4100	3.9784	1.084	0	0	0
2015/04/02	R207	06/08/2015	7.76	Call	Bond Future	2,189.8800	2.1899	2,218.9800	2.2190	1.329	0	0	0
2015/04/02	R207	06/08/2015			Bond Future	7.2664	100.4823	7.2551	100.5245	(0.156)	0.0000	0.0000	100
2015/04/02	R207	06/08/2015	7.74	Call	Bond Future	2,134.1100	2.1341	2,162.7900	2.1628	1.344	0	0	0
2015/04/02	R207	06/08/2015	7.75	Call	Bond Future	2,161.9300	2.1619	2,190.8200	2.1908	1.336	0	0	0
2015/04/02	R207	06/08/2015	7.46	Call	Bond Future	1,422.0100	1.4220	1,444.2300	1.4442	1.563	0	0	70
2015/04/02	R207	06/08/2015	7.74	Put	Bond Future	388.1900	0.3882	374.6800	0.3747	(3.480)	0	0	0
2015/04/02	R207	06/08/2015	7.76	Put	Bond Future	371.0500	0.3710	357.9600	0.3580	(3.528)	0	0	0
2015/04/02	R207	06/08/2015	7.46	Put	Bond Future	703.7400	0.7037	683.7700	0.6838	(2.838)	0	0	0
2015/04/02	R207	06/08/2015	7.75	Put	Bond Future	379.5400	0.3795	366.2400	0.3662	(3.504)	0	0	0
2015/04/02	R207	05/11/2015	7.76	Call	Bond Future	2,293.7500	2.2938	2,320.7300	2.3207	1.176	0	0	0
2015/04/02	R207	05/11/2015			Bond Future	7.2968	102.1436	7.2848	102.1862	(0.165)	0.0000	0.0000	0
2015/04/02	R207	05/11/2015	7.74	Call	Bond Future	2,245.2000	2.2452	2,271.8400	2.2718	1.187	0	0	0
2015/04/02	R207	05/11/2015	7.75	Call	Bond Future	2,269.5600	2.2696	2,296.3700	2.2964	1.181	0	0	0
2015/04/02	R207	05/11/2015	7.43	Call	Bond Future	1,554.5900	1.5546	1,575.7600	1.5758	1.362	0	0	53
2015/04/02	R207	05/11/2015	7.74	Put	Bond Future	688.8800	0.6889	672.8900	0.6729	(2.321)	0	0	0
2015/04/02	R207	05/11/2015	7.76	Put	Bond Future	667.8900	0.6679	652.2400	0.6522	(2.343)	0	0	0
2015/04/02	R207	05/11/2015	7.43	Put	Bond Future	1,083.8500	1.0839	1,062.3900	1.0624	(1.980)	0	0	0
2015/04/02	R207	05/11/2015	7.75	Put	Bond Future	678.4600	0.6785	662.6400	0.6626	(2.332)	0	0	0
2015/04/02	R207	04/02/2016	7.27	Put	Bond Future	1,537.4000	1.5374	1,514.8300	1.5148	(1.468)	0	0	0
2015/04/02	R207	04/02/2016	7.49	Put	Bond Future	1,202.1100	1.2021	1,182.6900	1.1827	(1.615)	0	0	0
2015/04/02	R207	04/02/2016			Bond Future	7.3064	100.3005	7.2945	100.3405	(0.163)	0.0000	0.0000	0
2015/04/02	R207	04/02/2016	7.51	Put	Bond Future	1,174.3100	1.1743	1,155.1800	1.1552	(1.629)	0	0	0
2015/04/02	R207	04/02/2016	7.27	Call	Bond Future	1,414.8800	1.4149	1,432.3900	1.4324	1.238	0	0	43
2015/04/02	R207	04/02/2016	7.50	Call	Bond Future	1,836.2900	1.8363	1,857.1000	1.8571	1.133	0	0	0
2015/04/02	R207	04/02/2016	7.51	Call	Bond Future	1,855.7900	1.8558	1,876.7400	1.8767	1.129	0	0	0
2015/04/02	R207	04/02/2016	7.50	Put	Bond Future	1,188.1500	1.1881	1,168.8800	1.1689	(1.622)	0	0	0
2015/04/02	R207	04/02/2016	7.49	Call	Bond Future	1,816.8900	1.8169	1,837.5500	1.8375	1.137	0	0	0
2015/04/02	R208	07/05/2015	8.01	Call	Bond Future	3,245.1800	3.2452	3,292.2300	3.2922	1.450	0	0	0
2015/04/02	R208	07/05/2015			Bond Future	7.3011	98.1651	7.2903	98.2152	(0.148)	0.0000	0.0000	60,275
2015/04/02	R208	07/05/2015	7.99	Call	Bond Future	3,158.8300	3.1588	3,205.5500	3.2056	1.479	0	0	0
2015/04/02	R208	07/05/2015	8.00	Call	Bond Future	3,201.9800	3.2020	3,248.8700	3.2489	1.464	0	0	0
2015/04/02	R208	07/05/2015	7.99	Put	Bond Future	23.7800	0.0238	20.4000	0.0204	(14.214)	0	0	0
2015/04/02	R208	07/05/2015	8.00	Put	Bond Future	22.3300	0.0223	19.1200	0.0191	(14.375)	0	0	0
2015/04/02	R208	07/05/2015	8.01	Put	Bond Future	20.9600	0.0210	17.9100	0.0179	(14.552)	0	0	0
2015/04/02	R208	06/08/2015			Bond Future	7.3484	99.7389	7.3373	99.7884	(0.151)	0.0000	0.0000	0
2015/04/02	R208	06/08/2015	8.00	Call	Bond Future	3,169.8900	3.1699	3,207.5300	3.2075	1.187	0	0	0
2015/04/02	R208	06/08/2015	8.85	Call	Bond Future	6,470.0700	6.4701	6,517.8400	6.5178	0.738	0	0	0
2015/04/02	R208	06/08/2015	8.01	Call	Bond Future	3,205.5600	3.2056	3,243.4000	3.2434	1.180	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
2015/04/02	R208	06/08/2015	7.99	Call	Bond Future	3,134.3400	3.1343	3,171.7700	3.1718	1.194	0	0	0
2015/04/02	R208	06/08/2015	8.01	Put	Bond Future	300.5200	0.3005	288.8800	0.2889	(3.873)	0	0	0
2015/04/02	R208	06/08/2015	8.00	Put	Bond Future	307.9600	0.3080	296.1200	0.2961	(3.845)	0	0	0
2015/04/02	R208	06/08/2015	8.85	Put	Bond Future	27.0200	0.0270	25.3100	0.0253	(6.329)	0	0	198
2015/04/02	R208	06/08/2015	7.99	Put	Bond Future	315.5600	0.3156	303.5100	0.3035	(3.819)	0	0	0
2015/04/02	R208	05/11/2015			Bond Future	7.3798	97.9870	7.3682	98.0370	(0.157)	0.0000	0.0000	0
2015/04/02	R208	05/11/2015	8.48	Call	Bond Future	4,866.8500	4.8669	4,908.7500	4.9088	0.861	0	0	0
2015/04/02	R208	05/11/2015	7.74	Put	Bond Future	933.2600	0.9333	912.9100	0.9129	(2.181)	0	0	0
2015/04/02	R208	05/11/2015	7.75	Call	Bond Future	2,498.3100	2.4983	2,528.2000	2.5282	1.196	0	0	0
2015/04/02	R208	05/11/2015	7.76	Call	Bond Future	2,526.5400	2.5265	2,556.6300	2.5566	1.191	0	0	0
2015/04/02	R208	05/11/2015	8.48	Put	Bond Future	263.9700	0.2640	255.8400	0.2558	(3.080)	0	0	2,200
2015/04/02	R208	05/11/2015	7.74	Call	Bond Future	2,470.2400	2.4702	2,499.9200	2.4999	1.202	0	0	0
2015/04/02	R208	05/11/2015	7.76	Put	Bond Future	905.1000	0.9051	885.1600	0.8852	(2.203)	0	0	0
2015/04/02	R208	05/11/2015	7.75	Put	Bond Future	919.0900	0.9191	898.9500	0.8989	(2.191)	0	0	0
2015/04/02	R209	07/05/2015			Bond Future	8.2680	80.7929	8.2473	80.9664	(0.250)	0.0000	0.0000	21,991
2015/04/02	R209	07/05/2015	8.99	Put	Bond Future	68.1300	0.0681	56.2700	0.0563	(17.408)	0	0	0
2015/04/02	R209	07/05/2015	7.30	Call	Bond Future	6.7100	0.0067	6.9900	0.0070	4.173	0	0	0
2015/04/02	R209	07/05/2015	8.30	Put	Bond Future	1,229.5100	1.2295	1,132.5400	1.1325	(7.887)	0	0	700
2015/04/02	R209	07/05/2015	9.01	Put	Bond Future	61.3900	0.0614	50.5200	0.0505	(17.706)	0	0	0
2015/04/02	R209	07/05/2015	8.99	Call	Bond Future	5,777.3300	5.7773	5,938.9200	5.9389	2.797	0	0	0
2015/04/02	R209	07/05/2015	9.00	Put	Bond Future	64.6800	0.0647	53.3200	0.0533	(17.563)	0	0	0
2015/04/02	R209	07/05/2015	9.00	Call	Bond Future	5,848.5500	5.8486	6,010.6400	6.0106	2.771	0	0	0
2015/04/02	R209	07/05/2015	7.30	Put	Bond Future	8,755.1300	8.7551	8,581.9600	8.5820	(1.978)	0	0	0
2015/04/02	R209	07/05/2015	8.30	Call	Bond Future	1,496.2600	1.4963	1,572.7400	1.5727	5.111	0	0	0
2015/04/02	R209	07/05/2015	9.01	Call	Bond Future	5,919.8200	5.9198	6,082.4000	6.0824	2.746	0	0	0
2015/04/02	R209	06/08/2015	8.99	Put	Bond Future	723.1100	0.7231	683.3500	0.6833	(5.498)	0	0	0
2015/04/02	R209	06/08/2015			Bond Future	8.3122	82.0882	8.2911	82.2632	(0.254)	0.0000	0.0000	0
2015/04/02	R209	06/08/2015	9.01	Put	Bond Future	693.6100	0.6936	655.0700	0.6551	(5.556)	0	0	0
2015/04/02	R209	06/08/2015	9.90	Call	Bond Future	11,740.6000	11.7406	11,909.0400	11.9090	1.435	0	0	0
2015/04/02	R209	06/08/2015	9.00	Call	Bond Future	6,108.9800	6.1090	6,244.8600	6.2449	2.224	0	0	0
2015/04/02	R209	06/08/2015	9.01	Call	Bond Future	6,168.7400	6.1687	6,305.2300	6.3052	2.213	0	0	0
2015/04/02	R209	06/08/2015	9.00	Put	Bond Future	708.2300	0.7082	669.0800	0.6691	(5.528)	0	0	0
2015/04/02	R209	06/08/2015	8.99	Call	Bond Future	6,049.3700	6.0494	6,184.6400	6.1846	2.236	0	0	0
2015/04/02	R209	06/08/2015	9.90	Put	Bond Future	77.7800	0.0778	71.1900	0.0712	(8.473)	0	0	2,914
2015/04/02	R209	05/11/2015	7.99	Put	Bond Future	5,085.7000	5.0857	4,968.7900	4.9688	(2.299)	0	0	0
2015/04/02	R209	05/11/2015			Bond Future	8.3485	80.2965	8.3269	80.4742	(0.259)	0.0000	0.0000	0
2015/04/02	R209	05/11/2015	8.01	Put	Bond Future	4,974.5300	4.9745	4,858.9600	4.8590	(2.323)	0	0	0
2015/04/02	R209	05/11/2015	7.99	Call	Bond Future	2,061.2200	2.0612	2,122.0800	2.1221	2.953	0	0	0
2015/04/02	R209	05/11/2015	8.00	Put	Bond Future	5,029.9100	5.0299	4,913.6600	4.9137	(2.311)	0	0	0
2015/04/02	R209	05/11/2015	8.00	Call	Bond Future	2,092.1000	2.0921	2,153.6200	2.1536	2.941	0	0	0
2015/04/02	R209	05/11/2015	8.01	Call	Bond Future	2,123.2500	2.1232	2,185.4500	2.1854	2.929	0	0	0
2015/04/02	R210	07/05/2015			Bond Future	174.5028	174.5028	175.5403	175.5403	0.595	0.0000	0.0000	833
2015/04/02	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R210	07/05/2015	176.99	Put	Bond Future	2,487.1700	2.4872	1,449.6600	1.4497	(41.714)	0	0	0
2015/04/02	R210	07/05/2015	177.01	Put	Bond Future	2,507.1700	2.5072	1,469.6600	1.4697	(41.382)	0	0	0
2015/04/02	R210	07/05/2015	177.00	Put	Bond Future	2,497.1700	2.4972	1,459.6600	1.4597	(41.547)	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
2015/04/02	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R210	06/08/2015			Bond Future	177.3149	177.3149	178.3667	178.3667	0.593	0.0000	0.0000	0
2015/04/02	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R210	06/08/2015	178.99	Put	Bond Future	1,675.0900	1.6751	623.2800	0.6233	(62.791)	0	0	0
2015/04/02	R210	06/08/2015	179.01	Put	Bond Future	1,695.0900	1.6951	643.2800	0.6433	(62.050)	0	0	0
2015/04/02	R210	06/08/2015	179.00	Put	Bond Future	1,685.0900	1.6851	633.2800	0.6333	(62.419)	0	0	0
2015/04/02	R211	07/05/2015	134.99	Put	Bond Future	4,079.0400	4.0790	4,103.4900	4.1035	0.599	0	0	0
2015/04/02	R211	07/05/2015			Bond Future	130.9110	130.9110	130.8865	130.8865	(0.019)	0.0000	0.0000	1,120
2015/04/02	R211	07/05/2015	135.01	Put	Bond Future	4,099.0400	4.0990	4,123.4900	4.1235	0.596	0	0	0
2015/04/02	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R211	07/05/2015	135.00	Put	Bond Future	4,089.0400	4.0890	4,113.4900	4.1135	0.598	0	0	0
2015/04/02	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R211	06/08/2015			Bond Future	131.4033	131.4033	131.3766	131.3766	(0.020)	0.0000	0.0000	0
2015/04/02	R211	06/08/2015	134.99	Put	Bond Future	3,586.7200	3.5867	3,613.4400	3.6134	0.745	0	0	0
2015/04/02	R211	06/08/2015	135.01	Put	Bond Future	3,606.7200	3.6067	3,633.4400	3.6334	0.741	0	0	0
2015/04/02	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R211	06/08/2015	135.00	Put	Bond Future	3,596.7200	3.5967	3,623.4400	3.6234	0.743	0	0	0
2015/04/02	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R212	07/05/2015			Bond Future	137.3208	137.3208	137.2958	137.2958	(0.018)	0.0000	0.0000	1,145
2015/04/02	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R212	07/05/2015	140.99	Put	Bond Future	3,669.2000	3.6692	3,694.2100	3.6942	0.682	0	0	0
2015/04/02	R212	07/05/2015	141.01	Put	Bond Future	3,689.2000	3.6892	3,714.2100	3.7142	0.678	0	0	0
2015/04/02	R212	07/05/2015	141.00	Put	Bond Future	3,679.2000	3.6792	3,704.2100	3.7042	0.680	0	0	0
2015/04/02	R212	06/08/2015	141.01	Put	Bond Future	3,251.5100	3.2515	3,278.9000	3.2789	0.842	0	0	0
2015/04/02	R212	06/08/2015			Bond Future	137.7585	137.7585	137.7311	137.7311	(0.020)	0.0000	0.0000	0
2015/04/02	R212	06/08/2015	141.00	Put	Bond Future	3,241.5100	3.2415	3,268.9000	3.2689	0.845	0	0	0
2015/04/02	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R212	06/08/2015	140.99	Put	Bond Future	3,231.5100	3.2315	3,258.9000	3.2589	0.848	0	0	0
2015/04/02	R213	07/05/2015	8.74	Call	Bond Future	4,687.8500	4.6879	4,799.7800	4.7998	2.388	0	0	0
2015/04/02	R213	07/05/2015	8.75	Put	Bond Future	117.3800	0.1174	101.6100	0.1016	(13.435)	0	0	0
2015/04/02	R213	07/05/2015			Bond Future	8.1593	91.1788	8.1436	91.3072	(0.193)	0.0000	0.0000	16,829
2015/04/02	R213	07/05/2015	8.75	Call	Bond Future	4,757.5600	4.7576	4,870.1100	4.8701	2.366	0	0	0
2015/04/02	R213	07/05/2015	8.76	Call	Bond Future	4,827.4300	4.8274	4,940.5900	4.9406	2.344	0	0	0
2015/04/02	R213	07/05/2015	8.74	Put	Bond Future	123.3700	0.1234	106.9800	0.1070	(13.285)	0	0	0
2015/04/02	R213	07/05/2015	8.76	Put	Bond Future	111.6500	0.1116	96.4900	0.0965	(13.578)	0	0	0
2015/04/02	R213	06/08/2015			Bond Future	8.2063	92.6406	8.1903	92.7696	(0.195)	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
2015/04/02	R213	06/08/2015	8.49	Put	Bond Future	1,481.6500	1.4816	1,428.7400	1.4287	(3.571)	0	0	0
2015/04/02	R213	06/08/2015	8.51	Put	Bond Future	1,427.0700	1.4271	1,375.4400	1.3754	(3.618)	0	0	0
2015/04/02	R213	06/08/2015	8.49	Call	Bond Future	3,724.3100	3.7243	3,800.4600	3.8005	2.045	0	0	0
2015/04/02	R213	06/08/2015	8.50	Put	Bond Future	1,453.9600	1.4540	1,401.6900	1.4017	(3.595)	0	0	0
2015/04/02	R213	06/08/2015	8.50	Call	Bond Future	3,774.2300	3.7742	3,851.0200	3.8510	2.035	0	0	0
2015/04/02	R213	06/08/2015	8.51	Call	Bond Future	3,824.8500	3.8249	3,902.2800	3.9023	2.024	0	0	0
2015/04/02	R213	05/11/2015	7.76	Call	Bond Future	1,595.8500	1.5959	1,632.2600	1.6323	2.282	0	0	0
2015/04/02	R213	05/11/2015			Bond Future	8.2468	90.6267	8.2304	90.7576	(0.199)	0.0000	0.0000	0
2015/04/02	R213	05/11/2015	7.74	Call	Bond Future	1,544.3600	1.5444	1,579.8400	1.5798	2.297	0	0	0
2015/04/02	R213	05/11/2015	7.75	Call	Bond Future	1,570.0900	1.5701	1,606.0400	1.6060	2.290	0	0	0
2015/04/02	R213	05/11/2015	7.74	Put	Bond Future	5,704.7400	5.7047	5,609.2800	5.6093	(1.673)	0	0	0
2015/04/02	R213	05/11/2015	7.76	Put	Bond Future	5,587.0000	5.5870	5,492.4700	5.4925	(1.692)	0	0	0
2015/04/02	R213	05/11/2015	7.75	Put	Bond Future	5,645.8000	5.6458	5,550.8100	5.5508	(1.682)	0	0	0
2015/04/02	R214	07/05/2015			Bond Future	8.3021	82.2286	8.2814	82.4137	(0.249)	0.0000	0.0000	15,271
2015/04/02	R214	07/05/2015	9.15	Call	Bond Future	7,079.2000	7.0792	7,256.6400	7.2566	2.506	0	0	0
2015/04/02	R214	07/05/2015	9.16	Call	Bond Future	7,154.0900	7.1541	7,331.8700	7.3319	2.485	0	0	0
2015/04/02	R214	07/05/2015	9.14	Put	Bond Future	42.3600	0.0424	34.3300	0.0343	(18.957)	0	0	0
2015/04/02	R214	07/05/2015	9.16	Put	Bond Future	38.0800	0.0381	30.7400	0.0307	(19.275)	0	0	0
2015/04/02	R214	07/05/2015	9.15	Put	Bond Future	40.1700	0.0402	32.4900	0.0325	(19.119)	0	0	0
2015/04/02	R214	07/05/2015	9.14	Call	Bond Future	7,004.2800	7.0043	7,181.3700	7.1814	2.528	0	0	0
2015/04/02	R214	06/08/2015	8.76	Put	Bond Future	1,322.4900	1.3225	1,260.1800	1.2602	(4.712)	0	0	0
2015/04/02	R214	06/08/2015			Bond Future	8.3438	83.5469	8.3228	83.7337	(0.253)	0.0000	0.0000	0
2015/04/02	R214	06/08/2015	8.75	Put	Bond Future	1,347.6300	1.3476	1,284.4900	1.2845	(4.685)	0	0	0
2015/04/02	R214	06/08/2015	8.74	Call	Bond Future	4,760.9400	4.7609	4,883.8500	4.8838	2.582	0	0	0
2015/04/02	R214	06/08/2015	8.75	Call	Bond Future	4,817.9300	4.8179	4,941.6600	4.9417	2.568	0	0	0
2015/04/02	R214	06/08/2015	8.76	Call	Bond Future	4,875.1700	4.8752	4,999.7300	4.9997	2.555	0	0	0
2015/04/02	R214	06/08/2015	8.74	Put	Bond Future	1,373.1500	1.3731	1,309.1900	1.3092	(4.658)	0	0	0
2015/04/02	R214	05/11/2015			Bond Future	8.3799	81.6359	8.3583	81.8256	(0.257)	0.0000	0.0000	0
2015/04/02	R214	05/11/2015	7.99	Put	Bond Future	5,638.2500	5.6383	5,511.2300	5.5112	(2.253)	0	0	0
2015/04/02	R214	05/11/2015	8.00	Put	Bond Future	5,576.3900	5.5764	5,450.0800	5.4501	(2.265)	0	0	0
2015/04/02	R214	05/11/2015	8.01	Put	Bond Future	5,515.2400	5.5152	5,389.6600	5.3897	(2.277)	0	0	0
2015/04/02	R214	05/11/2015	7.99	Call	Bond Future	2,094.2400	2.0942	2,156.9900	2.1570	2.996	0	0	0
2015/04/02	R214	05/11/2015	8.00	Call	Bond Future	2,126.3600	2.1264	2,189.8200	2.1898	2.984	0	0	0
2015/04/02	R214	05/11/2015	8.01	Call	Bond Future	2,159.0200	2.1590	2,223.2100	2.2232	2.973	0	0	0
2015/04/02	R214	04/02/2016			Bond Future	8.4101	83.0740	8.3883	83.2645	(0.259)	0.0000	0.0000	4,320
2015/04/02	R214	04/02/2016	7.99	Put	Bond Future	6,422.8900	6.4229	6,299.8400	6.2998	(1.916)	0	0	0
2015/04/02	R214	04/02/2016	8.00	Call	Bond Future	2,656.0500	2.6561	2,724.1100	2.7241	2.562	0	0	0
2015/04/02	R214	04/02/2016	8.01	Call	Bond Future	2,689.5700	2.6896	2,758.2400	2.7582	2.553	0	0	0
2015/04/02	R214	04/02/2016	7.99	Call	Bond Future	2,622.7900	2.6228	2,690.2200	2.6902	2.571	0	0	0
2015/04/02	R214	04/02/2016	8.01	Put	Bond Future	6,302.3400	6.3023	6,180.5300	6.1805	(1.933)	0	0	0
2015/04/02	R214	04/02/2016	8.00	Put	Bond Future	6,362.4000	6.3624	6,239.9800	6.2400	(1.924)	0	0	0
2015/04/02	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R248	07/05/2015			Bond Future	8.3524	106.1496	8.3317	106.3898	(0.248)	0.0000	0.0000	34,143
2015/04/02	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R248	07/05/2015	9.26	Call	Bond Future	9,662.3000	9.6623	9,902.5000	9.9025	2.486	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
2015/04/02	R248	07/05/2015	9.24	Call	Bond Future	9,466.5000	9.4665	9,706.7000	9.7067	2.537	0	0	0
2015/04/02	R248	07/05/2015	9.25	Call	Bond Future	9,564.4900	9.5645	9,804.6900	9.8047	2.511	0	0	0
2015/04/02	R248	06/08/2015	8.76	Call	Bond Future	4,044.0100	4.0440	4,286.5500	4.2865	5.998	0	0	0
2015/04/02	R248	06/08/2015			Bond Future	8.3951	107.8514	8.3740	108.0939	(0.251)	0.0000	0.0000	745
2015/04/02	R248	06/08/2015	8.74	Call	Bond Future	3,829.4900	3.8295	4,072.0300	4.0720	6.333	0	0	0
2015/04/02	R248	06/08/2015	8.75	Call	Bond Future	3,936.8500	3.9369	4,179.3900	4.1794	6.161	0	0	0
2015/04/02	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R248	05/11/2015	8.01	Put	Bond Future	5,000.8200	5.0008	4,754.5200	4.7545	(4.925)	0	0	0
2015/04/02	R248	05/11/2015			Bond Future	8.4322	105.2026	8.4105	105.4489	(0.256)	0.0000	0.0000	0
2015/04/02	R248	05/11/2015	8.00	Put	Bond Future	5,124.2800	5.1243	4,877.9800	4.8780	(4.807)	0	0	0
2015/04/02	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/02	R248	05/11/2015	7.99	Put	Bond Future	5,247.9900	5.2480	5,001.6900	5.0017	(4.693)	0	0	0

**Total**

**444716**