



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 21/04/2015 TO 21/04/2015

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
2015/04/21	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	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
2015/04/21	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2025	07/05/2015			Bond Future	120.4948	120.4948	120.4724	120.4724	(0.019)	0.0000	0.0000	16
2015/04/21	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2025	07/05/2015	120.99	Put	Bond Future	495.2300	0.4952	517.5900	0.5176	4.515	0	0	0
2015/04/21	2025	07/05/2015	121.01	Put	Bond Future	515.2300	0.5152	537.5900	0.5376	4.340	0	0	0
2015/04/21	2025	07/05/2015	121.00	Put	Bond Future	505.2300	0.5052	527.5900	0.5276	4.426	0	0	0
2015/04/21	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2025	06/08/2015			Bond Future	121.2514	121.2514	121.2277	121.2277	(0.020)	0.0000	0.0000	0
2015/04/21	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2025	06/08/2015	120.99	Call	Bond Future	261.3900	0.2614	237.6700	0.2377	(9.075)	0	0	0
2015/04/21	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2025	06/08/2015	121.00	Call	Bond Future	251.3900	0.2514	227.6700	0.2277	(9.436)	0	0	0
2015/04/21	2025	06/08/2015	121.01	Call	Bond Future	241.3900	0.2414	217.6700	0.2177	(9.826)	0	0	0
2015/04/21	2030	07/05/2015			Bond Future	8.3689	99.1225	8.3732	99.0872	0.052	0.0000	0.0000	7,020
2015/04/21	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2030	07/05/2015	8.74	Call	Bond Future	2,975.0600	2.9751	2,939.7500	2,9398	(1.187)	0	0	0
2015/04/21	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2030	07/05/2015	8.75	Call	Bond Future	3,053.4300	3.0534	3,018.1200	3,0181	(1.156)	0	0	0
2015/04/21	2030	07/05/2015	8.76	Call	Bond Future	3,131.7000	3.1317	3,096.3900	3,0964	(1.128)	0	0	0
2015/04/21	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2030	06/08/2015			Bond Future	8.4316	96.6868	8.4361	96.6502	0.054	0.0000	0.0000	0
2015/04/21	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2030	06/08/2015	7.74	Put	Bond Future	5,808.9600	5.8090	5,845.5500	5,8455	0.630	0	0	0
2015/04/21	2030	06/08/2015	7.76	Put	Bond Future	5,634.2200	5.6342	5,670.8100	5,6708	0.649	0	0	0
2015/04/21	2030	06/08/2015	7.75	Put	Bond Future	5,721.5400	5.7215	5,758.1300	5,7581	0.640	0	0	0
2015/04/21	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2032	07/05/2015			Bond Future	8.4780	98.9038	8.4774	98.9098	(0.008)	0.0000	0.0000	126
2015/04/21	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2032	07/05/2015	8.50	Call	Bond Future	192.1500	0.1921	198.1000	0.1981	3.097	0	0	0
2015/04/21	2032	07/05/2015	8.51	Call	Bond Future	279.4600	0.2795	285.4100	0.2854	2.129	0	0	0
2015/04/21	2032	07/05/2015	8.49	Call	Bond Future	104.7200	0.1047	110.6700	0.1107	5.682	0	0	0
2015/04/21	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2032	06/08/2015			Bond Future	8.5377	100.4729	8.5370	100.4782	(0.007)	0.0000	0.0000	0
2015/04/21	2032	06/08/2015	8.51	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
2015/04/21	2032	06/08/2015	8.50	Put	Bond Future	326.0500	0.3260	320.7000	0.3207	(1.641)	0	0	0
2015/04/21	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2032	06/08/2015	8.49	Put	Bond Future	412.8900	0.4129	407.5400	0.4075	(1.296)	0	0	0
2015/04/21	2032	06/08/2015	8.51	Put	Bond Future	239.3200	0.2393	233.9700	0.2340	(2.236)	0	0	0
2015/04/21	2032	05/11/2015			Bond Future	8.5875	97.9695	8.5870	97.9743	(0.007)	0.0000	0.0000	0
2015/04/21	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2032	05/11/2015	7.99	Put	Bond Future	5,293.4900	5.2935	5,288.7200	5.2887	(0.090)	0	0	0
2015/04/21	2032	05/11/2015	8.01	Put	Bond Future	5,109.6500	5.1096	5,104.8800	5.1049	(0.093)	0	0	0
2015/04/21	2032	05/11/2015	8.00	Put	Bond Future	5,201.5100	5.2015	5,196.7400	5.1967	(0.092)	0	0	0
2015/04/21	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2037	07/05/2015			Bond Future	8.5932	101.4395	8.5824	101.5438	(0.125)	0.0000	0.0000	32,001
2015/04/21	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2037	07/05/2015	9.01	Call	Bond Future	3,916.8200	3.9168	4,021.0700	4.0211	2.662	0	0	0
2015/04/21	2037	07/05/2015	8.99	Call	Bond Future	3,734.4900	3.7345	3,838.7400	3.8387	2.792	0	0	0
2015/04/21	2037	07/05/2015	9.00	Call	Bond Future	3,825.7200	3.8257	3,929.9700	3.9300	2.725	0	0	0
2015/04/21	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2037	06/08/2015			Bond Future	8.6530	98.7900	8.6421	98.8952	(0.127)	0.0000	0.0000	1,954
2015/04/21	2037	06/08/2015	8.75	Call	Bond Future	921.0000	0.9210	1,026.2600	1.0263	11.429	0	0	0
2015/04/21	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2037	06/08/2015	8.76	Call	Bond Future	1,015.2300	1.0152	1,120.4900	1.1205	10.368	0	0	0
2015/04/21	2037	06/08/2015	8.74	Call	Bond Future	826.6300	0.8266	931.8900	0.9319	12.734	0	0	0
2015/04/21	2037	05/11/2015	7.99	Put	Bond Future	7,092.3500	7.0924	6,986.0400	6.9860	(1.499)	0	0	0
2015/04/21	2037	05/11/2015	8.01	Put	Bond Future	6,881.7600	6.8818	6,775.4500	6.7754	(1.545)	0	0	0
2015/04/21	2037	05/11/2015			Bond Future	8.6996	100.4157	8.6884	100.5220	(0.129)	0.0000	0.0000	0
2015/04/21	2037	05/11/2015	8.00	Put	Bond Future	6,986.9700	6.9870	6,880.6600	6.8807	(1.522)	0	0	0
2015/04/21	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2038	07/05/2015			Bond Future	131.5548	131.5548	131.0557	131.0557	(0.379)	0.0000	0.0000	3,293
2015/04/21	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2038	07/05/2015	126.99	Call	Bond Future	4,564.8400	4.5648	4,065.6600	4.0657	(10.935)	0	0	0
2015/04/21	2038	07/05/2015	127.00	Call	Bond Future	4,554.8400	4.5548	4,055.6600	4.0557	(10.959)	0	0	0
2015/04/21	2038	07/05/2015	127.01	Call	Bond Future	4,544.8400	4.5448	4,045.6600	4.0457	(10.983)	0	0	0
2015/04/21	2038	06/08/2015	128.01	Call	Bond Future	4,332.2700	4.3323	3,823.9000	3.8239	(11.734)	0	0	0
2015/04/21	2038	06/08/2015			Bond Future	132.3423	132.3423	131.8339	131.8339	(0.384)	0.0000	0.0000	33
2015/04/21	2038	06/08/2015	127.99	Call	Bond Future	4,352.2700	4.3523	3,843.9000	3.8439	(11.681)	0	0	0
2015/04/21	2038	06/08/2015	128.00	Call	Bond Future	4,342.2700	4.3423	3,833.9000	3.8339	(11.707)	0	0	0
2015/04/21	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	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
2015/04/21	2044	07/05/2015			Bond Future	8.6576	103.3923	8.6519	103.4528	(0.066)	0.0000	0.0000	9,526
2015/04/21	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2044	07/05/2015	9.01	Call	Bond Future	3,630.9200	3.6309	3,691.4200	3.6914	1.666	0	0	0
2015/04/21	2044	07/05/2015	8.99	Call	Bond Future	3,430.8400	3.4308	3,491.3400	3.4913	1.763	0	0	0
2015/04/21	2044	07/05/2015	9.00	Call	Bond Future	3,530.9600	3.5310	3,591.4600	3.5915	1.713	0	0	0
2015/04/21	2044	06/08/2015	8.76	Call	Bond Future	473.1600	0.4732	533.8600	0.5339	12.829	0	0	0
2015/04/21	2044	06/08/2015			Bond Future	8.7147	100.6486	8.7090	100.7093	(0.066)	0.0000	0.0000	650
2015/04/21	2044	06/08/2015	8.74	Call	Bond Future	264.5400	0.2645	325.2400	0.3252	22.945	0	0	0
2015/04/21	2044	06/08/2015	8.75	Call	Bond Future	368.9400	0.3689	429.6400	0.4296	16.453	0	0	0
2015/04/21	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2044	05/11/2015			Bond Future	8.7593	102.3049	8.7535	102.3659	(0.067)	0.0000	0.0000	0
2015/04/21	2044	05/11/2015	8.24	Put	Bond Future	5,654.1700	5.6542	5,593.1200	5.5931	(1.080)	0	0	0
2015/04/21	2044	05/11/2015	8.26	Put	Bond Future	5,426.6100	5.4266	5,365.5600	5.3656	(1.125)	0	0	0
2015/04/21	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2044	05/11/2015	8.25	Put	Bond Future	5,540.2800	5.5403	5,479.2300	5.4792	(1.102)	0	0	0
2015/04/21	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2046	07/05/2015			Bond Future	130.0876	130.0876	130.6488	130.6488	0.431	0.0000	0.0000	5,889
2015/04/21	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2046	07/05/2015	126.99	Call	Bond Future	3,097.6300	3.0976	3,658.8000	3.6588	18.116	0	0	0
2015/04/21	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2046	07/05/2015	127.00	Call	Bond Future	3,087.6300	3.0876	3,648.8000	3.6488	18.175	0	0	0
2015/04/21	2046	07/05/2015	127.01	Call	Bond Future	3,077.6300	3.0776	3,638.8000	3.6388	18.234	0	0	0
2015/04/21	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2046	06/08/2015			Bond Future	132.1625	132.1625	132.7314	132.7314	0.431	0.0000	0.0000	0
2015/04/21	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2046	06/08/2015	129.01	Call	Bond Future	3,152.4800	3.1525	3,721.4400	3.7214	18.048	0	0	0
2015/04/21	2046	06/08/2015	128.99	Call	Bond Future	3,172.4800	3.1725	3,741.4400	3.7414	17.934	0	0	0
2015/04/21	2046	06/08/2015	129.00	Call	Bond Future	3,162.4800	3.1625	3,731.4400	3.7314	17.991	0	0	0
2015/04/21	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2050	07/05/2015			Bond Future	140.1582	140.1582	141.1746	141.1746	0.725	0.0000	0.0000	3,242
2015/04/21	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2050	07/05/2015	135.01	Call	Bond Future	5,148.1800	5.1482	6,164.5800	6.1646	19.743	0	0	0
2015/04/21	2050	07/05/2015	134.99	Call	Bond Future	5,168.1800	5.1682	6,184.5800	6.1846	19.666	0	0	0
2015/04/21	2050	07/05/2015	135.00	Call	Bond Future	5,158.1800	5.1582	6,174.5800	6.1746	19.705	0	0	0
2015/04/21	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2050	06/08/2015			Bond Future	140.9348	140.9348	141.9666	141.9666	0.732	0.0000	0.0000	0
2015/04/21	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2050	06/08/2015	137.01	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
2015/04/21	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	2050	06/08/2015	137.01	Call	Bond Future	3,924.7800	3.9248	4,956.5800	4.9566	26.289	0	0	0
2015/04/21	2050	06/08/2015	136.99	Call	Bond Future	3,944.7800	3.9448	4,976.5800	4.9766	26.156	0	0	0
2015/04/21	2050	06/08/2015	137.00	Call	Bond Future	3,934.7800	3.9348	4,966.5800	4.9666	26.223	0	0	0
2015/04/21	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	AL12	07/05/2015			Index Future	548.6020	548.6020	548.8720	548.8720	0.049	0.0000	0.0000	0
2015/04/21	AL37	07/05/2015			Index Future	455.2470	455.2470	455.0490	455.0490	(0.043)	0.0000	0.0000	122
2015/04/21	AL37	06/08/2015			Index Future	462.3880	462.3880	462.1840	462.1840	(0.044)	0.0000	0.0000	0
2015/04/21	AL7T	07/05/2015			Index Future	540.3420	540.3420	540.2380	540.2380	(0.019)	0.0000	0.0000	3
2015/04/21	AL7T	06/08/2015			Index Future	548.8180	548.8180	548.7090	548.7090	(0.020)	0.0000	0.0000	0
2015/04/21	ALBI	07/05/2015			Index Future	493.0460	493.0460	493.0730	493.0730	0.005	0.0000	0.0000	573
2015/04/21	ALBI	06/08/2015			Index Future	500.7800	500.7800	500.8040	500.8040	0.005	0.0000	0.0000	10
2015/04/21	ALBI	05/11/2015			Index Future	509.0960	509.0960	509.1160	509.1160	0.004	0.0000	0.0000	0
2015/04/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	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
2015/04/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/04/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/04/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/04/21	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	EL28	07/05/2015			Bond Future	124.7611	124.7611	124.7394	124.7394	(0.017)	0.0000	0.0000	0
2015/04/21	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	EL28	07/05/2015	124.99	Put	Bond Future	228.8500	0.2289	250.5600	0.2506	9.487	0	0	0
2015/04/21	EL28	07/05/2015	125.01	Put	Bond Future	248.8500	0.2489	270.5600	0.2706	8.724	0	0	0
2015/04/21	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	EL28	07/05/2015	125.00	Put	Bond Future	238.8500	0.2389	260.5600	0.2606	9.089	0	0	0
2015/04/21	EL28	06/08/2015	125.00	Call	Bond Future	1,750.8900	1.7509	1,727.8300	1.7278	(1.317)	0	0	0
2015/04/21	EL28	06/08/2015			Bond Future	126.7509	126.7509	126.7278	126.7278	(0.018)	0.0000	0.0000	0
2015/04/21	EL28	06/08/2015	125.01	Call	Bond Future	1,740.8900	1.7409	1,717.8300	1.7178	(1.325)	0	0	0
2015/04/21	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	EL28	06/08/2015	124.99	Call	Bond Future	1,760.8900	1.7609	1,737.8300	1.7378	(1.310)	0	0	0
2015/04/21	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	ES33	07/05/2015			Bond Future	9.5235	83.7721	9.5125	83.8543	(0.116)	0.0000	0.0000	6,576
2015/04/21	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	ES33	07/05/2015	9.76	Call	Bond Future	1,732.7100	1.7327	1,814.9000	1.8149	4.743	0	0	0
2015/04/21	ES33	07/05/2015	9.74	Call	Bond Future	1,588.3200	1.5883	1,670.5100	1.6705	5.175	0	0	0
2015/04/21	ES33	07/05/2015	9.75	Call	Bond Future	1,660.5600	1.6606	1,742.7500	1.7428	4.950	0	0	0
2015/04/21	ES33	06/08/2015			Bond Future	9.6106	85.1010	9.5993	85.1840	(0.118)	0.0000	0.0000	0
2015/04/21	ES33	06/08/2015	9.59	Put	Bond Future	151.4900	0.1515	68.5300	0.0685	(54.763)	0	0	0
2015/04/21	ES33	06/08/2015	9.61	Put	Bond Future	4.6900	0.0047	0.0000	0.0000	(100.000)	0	0	0
2015/04/21	ES33	06/08/2015	9.60	Put	Bond Future	78.0400	0.0780	0.0000	0.0000	(100.000)	0	0	0
2015/04/21	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	78.2700	0.0783	100.000	0	0	0
2015/04/21	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	4.9200	0.0049	100.000	0	0	0
2015/04/21	ES33	05/11/2015	9.00	Put	Bond Future	5,220.6000	5.2206	5,136.9400	5.1369	(1.602)	0	0	0
2015/04/21	ES33	05/11/2015			Bond Future	9.6896	82.7128	9.6780	82.7964	(0.119)	0.0000	0.0000	0
2015/04/21	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	ES33	05/11/2015	8.99	Put	Bond Future	5,299.9300	5.2999	5,216.2700	5.2163	(1.579)	0	0	0
2015/04/21	ES33	05/11/2015	9.01	Put	Bond Future	5,141.3700	5.1414	5,057.7100	5.0577	(1.627)	0	0	0
2015/04/21	GOVI	07/05/2015	449.99	Call	GOVI	393,740.0000	39.3740	393,820.0000	39.3820	0.020	0	0	0
2015/04/21	GOVI	07/05/2015			GOVI	489.3640	489.3640	489.3720	489.3720	0.002	0.0000	0.0000	497
2015/04/21	GOVI	07/05/2015	450.00	Call	GOVI	393,640.0000	39.3640	393,720.0000	39.3720	0.020	0	0	0
2015/04/21	GOVI	07/05/2015	450.01	Call	GOVI	393,540.0000	39.3540	393,620.0000	39.3620	0.020	0	0	0
2015/04/21	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	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
2015/04/21	GOVI	06/08/2015			GOVI	497.0400	497.0400	497.0450	497.0450	0.001	0.0000	0.0000	29
2015/04/21	GOVI	06/08/2015	499.99	Put	GOVI	29,500.0000	2.9500	29,450.0000	2.9450	(0.169)	0	0	0
2015/04/21	GOVI	06/08/2015	500.01	Put	GOVI	29,700.0000	2.9700	29,650.0000	2.9650	(0.168)	0	0	0
2015/04/21	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	GOVI	06/08/2015	500.00	Put	GOVI	29,600.0000	2.9600	29,550.0000	2.9550	(0.169)	0	0	0
2015/04/21	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	GOVI	05/11/2015			GOVI	505.2940	505.2940	505.2950	505.2950	0.000	0.0000	0.0000	0
2015/04/21	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	GOVI	05/11/2015	529.99	Put	GOVI	246,960.0000	24.6960	246,950.0000	24.6950	(0.004)	0	0	0
2015/04/21	GOVI	05/11/2015	530.01	Put	GOVI	247,160.0000	24.7160	247,150.0000	24.7150	(0.004)	0	0	0
2015/04/21	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	GOVI	05/11/2015	530.00	Put	GOVI	247,060.0000	24.7060	247,050.0000	24.7050	(0.004)	0	0	0
2015/04/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/04/21	IGOV	07/05/2015			Index Future	229.5040	229.5040	229.7050	229.7050	0.088	0.0000	0.0000	996
2015/04/21	IGOV	06/08/2015			Index Future	233.1230	233.1230	233.3250	233.3250	0.087	0.0000	0.0000	98
2015/04/21	IGOV	05/11/2015			Index Future	237.0130	237.0130	237.2160	237.2160	0.086	0.0000	0.0000	0
2015/04/21	ILBI	07/05/2015			Index Future	621.4590	621.4590	621.9810	621.9810	0.084	0.0000	0.0000	0
2015/04/21	ILBI	06/08/2015			Index Future	631.5060	631.5060	632.0330	632.0330	0.083	0.0000	0.0000	159
2015/04/21	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/04/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/04/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/04/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/04/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/04/21	JBAF	20/05/2015			Jibar Tradeable Future	6.1300	93.8700	6.1400	93.8600	0.163	0.0000	0.0000	0
2015/04/21	JBAF	17/06/2015			Jibar Tradeable Future	6.2200	93.7800	6.2300	93.7700	0.161	0.0000	0.0000	5,000
2015/04/21	JBAF	15/07/2015			Jibar Tradeable Future	6.2500	93.7500	6.2700	93.7300	0.320	0.0000	0.0000	0
2015/04/21	JBAF	19/08/2015			Jibar Tradeable Future	6.3700	93.6300	6.3900	93.6100	0.314	0.0000	0.0000	0
2015/04/21	JBAF	16/09/2015			Jibar Tradeable Future	6.4100	93.5900	6.4300	93.5700	0.312	0.0000	0.0000	0
2015/04/21	JBAF	21/10/2015			Jibar Tradeable Future	6.5500	93.4500	6.5700	93.4300	0.305	0.0000	0.0000	0
2015/04/21	JBAF	15/12/2015			Jibar Tradeable Future	6.6900	93.3100	6.7300	93.2700	0.598	0.0000	0.0000	0
2015/04/21	JBAF	16/03/2016			Jibar Tradeable Future	6.9000	93.1000	6.9500	93.0500	0.725	0.0000	0.0000	0
2015/04/21	JBAF	15/06/2016			Jibar Tradeable Future	7.0900	92.9100	7.1600	92.8400	0.987	0.0000	0.0000	0
2015/04/21	JBAF	21/09/2016			Jibar Tradeable Future	7.2500	92.7500	7.3300	92.6700	1.103	0.0000	0.0000	0
2015/04/21	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.4700	92.5300	1.220	0.0000	0.0000	0
2015/04/21	JBAF	15/03/2017			Jibar Tradeable Future	7.5100	92.4900	7.6000	92.4000	1.198	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
2015/04/21	R023	07/05/2015	8.14	Call	Bond Future	2,357.3000		2.3573	2,273.5100	2.2735	(3.554)	0	0	0
2015/04/21	R023	07/05/2015	8.15	Put	Bond Future	37.0300		0.0370	36.5800	0.0366	(1.215)	0	0	0
2015/04/21	R023	07/05/2015			Bond Future	7.7334		101.6158	7.7478	101.5324	0.187	0.0000	0.0000	14,264
2015/04/21	R023	07/05/2015	8.15	Call	Bond Future	2,410.1500		2.4101	2,326.3000	2.3263	(3.479)	0	0	0
2015/04/21	R023	07/05/2015	8.16	Call	Bond Future	2,463.2000		2.4632	2,379.3100	2.3793	(3.406)	0	0	0
2015/04/21	R023	07/05/2015	8.14	Put	Bond Future	40.3000		0.0403	39.9100	0.0399	(0.968)	0	0	0
2015/04/21	R023	07/05/2015	8.16	Put	Bond Future	33.9900		0.0340	33.5000	0.0335	(1.442)	0	0	0
2015/04/21	R023	06/08/2015	9.07	Put	Bond Future	45.1200		0.0451	46.5100	0.0465	3.081	0	0	911
2015/04/21	R023	06/08/2015	8.24	Call	Bond Future	3,020.7300		3.0207	2,950.9700	2.9510	(2.309)	0	0	0
2015/04/21	R023	06/08/2015			Bond Future	7.7927		103.2278	7.8079	103.1423	0.195	0.0000	0.0000	0
2015/04/21	R023	06/08/2015	9.07	Call	Bond Future	6,911.2900		6.9113	6,827.2300	6.8272	(1.216)	0	0	0
2015/04/21	R023	06/08/2015	8.26	Put	Bond Future	519.8500		0.5198	534.8600	0.5349	2.887	0	0	0
2015/04/21	R023	06/08/2015	8.25	Put	Bond Future	532.6800		0.5327	548.0300	0.5480	2.882	0	0	0
2015/04/21	R023	06/08/2015	8.24	Put	Bond Future	545.7600		0.5458	561.4500	0.5615	2.875	0	0	0
2015/04/21	R023	06/08/2015	8.25	Call	Bond Future	3,062.1000		3.0621	2,992.0000	2.9920	(2.289)	0	0	0
2015/04/21	R023	06/08/2015	8.26	Call	Bond Future	3,103.6700		3.1037	3,033.2300	3.0332	(2.270)	0	0	0
2015/04/21	R186	07/05/2015	7.40	Call	Bond Future	11.2800		0.0113	9.1000	0.0091	(19.326)	0	0	0
2015/04/21	R186	07/05/2015	8.10	Put	Bond Future	445.8000		0.4458	420.3400	0.4203	(5.711)	0	0	4,229
2015/04/21	R186	07/05/2015			Bond Future	7.9634		123.0663	7.9627	123.0722	(0.009)	0.0000	0.0000	37,256
2015/04/21	R186	07/05/2015	7.50	Put	Bond Future	4,031.5000		4.0315	4,020.6800	4.0207	(0.268)	0	0	4,229
2015/04/21	R186	07/05/2015	8.25	Call	Bond Future	2,558.8500		2.5588	2,548.4300	2.5484	(0.407)	0	0	0
2015/04/21	R186	07/05/2015	7.30	Call	Bond Future	3.3500		0.0034	2.5400	0.0025	(24.179)	0	0	0
2015/04/21	R186	07/05/2015	7.80	Put	Bond Future	1,756.2700		1.7563	1,730.0000	1.7300	(1.496)	0	0	300
2015/04/21	R186	07/05/2015	7.45	Put	Bond Future	4,460.6300		4.4606	4,451.3800	4.4514	(0.207)	0	0	4,229
2015/04/21	R186	07/05/2015	8.00	Put	Bond Future	755.9900		0.7560	726.7300	0.7267	(3.870)	0	0	4,229
2015/04/21	R186	07/05/2015	8.24	Put	Bond Future	186.9800		0.1870	170.0300	0.1700	(9.065)	0	0	0
2015/04/21	R186	07/05/2015	8.05	Put	Bond Future	586.0200		0.5860	558.2800	0.5583	(4.734)	0	0	4,229
2015/04/21	R186	07/05/2015	8.26	Put	Bond Future	163.0300		0.1630	147.3500	0.1473	(9.618)	0	0	0
2015/04/21	R186	07/05/2015	7.40	Put	Bond Future	4,896.8200		4.8968	4,888.7400	4.8887	(0.165)	0	0	4,229
2015/04/21	R186	07/05/2015	7.50	Call	Bond Future	32.7600		0.0328	27.8400	0.0278	(15.018)	0	0	0
2015/04/21	R186	07/05/2015	8.25	Put	Bond Future	174.6700		0.1747	158.3500	0.1584	(9.343)	0	0	0
2015/04/21	R186	07/05/2015	8.10	Call	Bond Future	1,590.2800		1.5903	1,570.7200	1.5707	(1.230)	0	0	0
2015/04/21	R186	07/05/2015	8.26	Call	Bond Future	2,629.2200		2.6292	2,619.4400	2.6194	(0.372)	0	0	0
2015/04/21	R186	07/05/2015	7.30	Put	Bond Future	5,784.4000		5.7844	5,777.6900	5.7777	(0.116)	0	0	0
2015/04/21	R186	07/05/2015	7.45	Call	Bond Future	19.5700		0.0196	16.2200	0.0162	(17.118)	0	0	0
2015/04/21	R186	07/05/2015	7.80	Call	Bond Future	366.6300		0.3666	346.2600	0.3463	(5.556)	0	0	0
2015/04/21	R186	07/05/2015	8.00	Call	Bond Future	1,063.9400		1.0639	1,040.5800	1.0406	(2.196)	0	0	0
2015/04/21	R186	07/05/2015	8.24	Call	Bond Future	2,489.0700		2.4891	2,478.0200	2.4780	(0.444)	0	0	0
2015/04/21	R186	07/05/2015	8.05	Call	Bond Future	1,313.2500		1.3132	1,291.4100	1.2914	(1.663)	0	0	0
2015/04/21	R186	06/08/2015	8.90	Put	Bond Future	300.2200		0.3002	294.7600	0.2948	(1.819)	0	0	5,350
2015/04/21	R186	06/08/2015	8.00	Put	Bond Future	2,328.6200		2.3286	2,315.6200	2.3156	(0.558)	0	0	0
2015/04/21	R186	06/08/2015			Bond Future	8.0215		119.7217	8.0209	119.7269	(0.008)	0.0000	0.0000	2,110
2015/04/21	R186	06/08/2015	8.00	Call	Bond Future	2,150.4200		2.1504	2,142.6300	2.1426	(0.362)	0	0	0
2015/04/21	R186	06/08/2015	8.01	Call	Bond Future	2,191.5100		2.1915	2,183.7500	2.1838	(0.354)	0	0	0
2015/04/21	R186	06/08/2015	7.99	Call	Bond Future	2,109.7800		2.1098	2,101.9600	2.1020	(0.371)	0	0	0
2015/04/21	R186	06/08/2015	7.75	Call	Bond Future	1,272.2600		1.2723	1,264.5700	1.2646	(0.604)	0	0	1,000
2015/04/21	R186	06/08/2015	8.90	Call	Bond Future	7,262.3900		7.2624	7,262.1400	7.2621	(0.003)	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
2015/04/21	R186	06/08/2015	7.99	Put	Bond Future	2,370.7900	2.3708	2,357.7600	2.3578	(0.550)	0	0	0
2015/04/21	R186	06/08/2015	7.75	Put	Bond Future	3,544.7300	3.5447	3,531.8300	3.5318	(0.364)	0	0	0
2015/04/21	R186	06/08/2015	8.01	Put	Bond Future	2,286.9700	2.2870	2,274.0000	2.2740	(0.567)	0	0	0
2015/04/21	R186	05/11/2015	8.24	Call	Bond Future	3,762.8600	3.7629	3,757.9600	3.7580	(0.130)	0	0	0
2015/04/21	R186	05/11/2015	8.25	Put	Bond Future	2,339.2100	2.3392	2,329.9700	2.3300	(0.395)	0	0	0
2015/04/21	R186	05/11/2015			Bond Future	8.0670	121.6911	8.0664	121.6955	(0.007)	0.0000	0.0000	0
2015/04/21	R186	05/11/2015	9.00	Put	Bond Future	690.3400	0.6903	684.8000	0.6848	(0.803)	0	0	2,600
2015/04/21	R186	05/11/2015	8.24	Put	Bond Future	2,372.6500	2.3726	2,363.3700	2.3634	(0.391)	0	0	0
2015/04/21	R186	05/11/2015	8.26	Put	Bond Future	2,306.4900	2.3065	2,297.2700	2.2973	(0.400)	0	0	0
2015/04/21	R186	05/11/2015	9.00	Call	Bond Future	7,927.4600	7.9275	7,926.3000	7.9263	(0.015)	0	0	0
2015/04/21	R186	05/11/2015	8.25	Call	Bond Future	3,809.0700	3.8091	3,804.2100	3.8042	(0.128)	0	0	0
2015/04/21	R186	05/11/2015	8.26	Call	Bond Future	3,855.9300	3.8559	3,851.0900	3.8511	(0.126)	0	0	0
2015/04/21	R186	04/02/2016	7.50	Call	Bond Future	1,602.3700	1.6024	1,598.1100	1.5981	(0.266)	0	0	0
2015/04/21	R186	04/02/2016			Bond Future	8.1024	118.5185	8.1020	118.5217	(0.005)	0.0000	0.0000	5,512
2015/04/21	R186	04/02/2016	7.51	Call	Bond Future	1,627.2200	1.6272	1,622.9400	1.6229	(0.263)	0	0	0
2015/04/21	R186	04/02/2016	7.50	Put	Bond Future	6,523.3000	6.5233	6,515.8700	6.5159	(0.114)	0	0	0
2015/04/21	R186	04/02/2016	7.49	Call	Bond Future	1,578.1500	1.5781	1,573.9100	1.5739	(0.269)	0	0	0
2015/04/21	R186	04/02/2016	7.49	Put	Bond Future	6,583.1000	6.5831	6,575.6900	6.5757	(0.113)	0	0	0
2015/04/21	R186	04/02/2016	7.51	Put	Bond Future	6,464.2100	6.4642	6,456.7600	6.4568	(0.115)	0	0	0
2015/04/21	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R197	07/05/2015			Bond Future	291.9438	291.9438	291.8891	291.8891	(0.019)	0.0000	0.0000	1,046
2015/04/21	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R197	07/05/2015	293.99	Put	Bond Future	2,046.1600	2.0462	2,100.8900	2.1009	2.675	0	0	0
2015/04/21	R197	07/05/2015	294.01	Put	Bond Future	2,066.1600	2.0662	2,120.8900	2.1209	2.649	0	0	0
2015/04/21	R197	07/05/2015	294.00	Put	Bond Future	2,056.1600	2.0562	2,110.8900	2.1109	2.662	0	0	0
2015/04/21	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R197	06/08/2015	288.00	Call	Bond Future	2,551.4500	2.5515	2,493.4100	2.4934	(2.275)	0	0	0
2015/04/21	R197	06/08/2015			Bond Future	290.5515	290.5515	290.4934	290.4934	(0.020)	0.0000	0.0000	0
2015/04/21	R197	06/08/2015	288.01	Call	Bond Future	2,541.4500	2.5415	2,483.4100	2.4834	(2.284)	0	0	0
2015/04/21	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R197	06/08/2015	287.99	Call	Bond Future	2,561.4500	2.5614	2,503.4100	2.5034	(2.266)	0	0	0
2015/04/21	R202	07/05/2015			Bond Future	241.9675	241.9675	241.9226	241.9226	(0.019)	0.0000	0.0000	53,342
2015/04/21	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R202	07/05/2015	238.51	Call	Bond Future	3,457.4800	3.4575	3,412.5900	3.4126	(1.298)	0	0	0
2015/04/21	R202	07/05/2015	238.49	Call	Bond Future	3,477.4800	3.4775	3,432.5900	3.4326	(1.291)	0	0	0
2015/04/21	R202	07/05/2015	238.50	Call	Bond Future	3,467.4800	3.4675	3,422.5900	3.4226	(1.295)	0	0	0
2015/04/21	R202	06/08/2015			Bond Future	242.6136	242.6136	242.5664	242.5664	(0.019)	0.0000	0.0000	120
2015/04/21	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R202	06/08/2015	240.01	Call	Bond Future	2,603.6000	2.6036	2,556.4000	2.5564	(1.813)	0	0	0
2015/04/21	R202	06/08/2015	239.99	Call	Bond Future	2,623.6000	2.6236	2,576.4000	2.5764	(1.799)	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
2015/04/21	R202	06/08/2015	240.00	Call	Bond Future	2,613.6000	2.6136	2,566.4000	2.5664	(1.806)	0	0	0
2015/04/21	R203	07/05/2015	7.84	Put	Bond Future	0.0900	0.0001	0.0500	0.0001	(44.444)	0	0	5,000
2015/04/21	R203	07/05/2015			Bond Future	7.0706	103.7903	7.0644	103.8037	(0.087)	0.0000	0.0000	7,691
2015/04/21	R203	07/05/2015	7.24	Put	Bond Future	65.2600	0.0653	57.9600	0.0580	(11.186)	0	0	0
2015/04/21	R203	07/05/2015	7.26	Put	Bond Future	56.2000	0.0562	49.5300	0.0495	(11.868)	0	0	0
2015/04/21	R203	07/05/2015	7.25	Put	Bond Future	60.5900	0.0606	53.6100	0.0536	(11.520)	0	0	0
2015/04/21	R203	07/05/2015	7.25	Call	Bond Future	447.2200	0.4472	453.5700	0.4536	1.420	0	0	0
2015/04/21	R203	07/05/2015	7.84	Call	Bond Future	1,645.1700	1.6452	1,658.4600	1.6585	0.808	0	0	0
2015/04/21	R203	07/05/2015	7.24	Call	Bond Future	430.3900	0.4304	436.4200	0.4364	1.401	0	0	0
2015/04/21	R203	07/05/2015	7.26	Call	Bond Future	464.3200	0.4643	470.9800	0.4710	1.434	0	0	0
2015/04/21	R203	06/08/2015	7.84	Call	Bond Future	1,396.2800	1.3963	1,406.1200	1.4061	0.705	0	0	0
2015/04/21	R203	06/08/2015	6.74	Call	Bond Future	158.1200	0.1581	159.5600	0.1596	0.911	0	0	0
2015/04/21	R203	06/08/2015	6.75	Put	Bond Future	960.5100	0.9605	949.1500	0.9492	(1.183)	0	0	0
2015/04/21	R203	06/08/2015			Bond Future	7.1593	105.4368	7.1527	105.4497	(0.093)	0.0000	0.0000	252
2015/04/21	R203	06/08/2015	6.75	Call	Bond Future	162.9500	0.1630	164.4500	0.1645	0.921	0	0	0
2015/04/21	R203	06/08/2015	6.76	Call	Bond Future	167.8900	0.1679	169.4400	0.1694	0.923	0	0	0
2015/04/21	R203	06/08/2015	7.84	Put	Bond Future	87.4900	0.0875	84.4700	0.0845	(3.452)	0	0	5,000
2015/04/21	R203	06/08/2015	6.74	Put	Bond Future	975.2700	0.9753	963.8500	0.9639	(1.171)	0	0	0
2015/04/21	R203	06/08/2015	6.76	Put	Bond Future	945.8700	0.9459	934.5600	0.9346	(1.196)	0	0	0
2015/04/21	R203	05/11/2015	6.00	Put	Bond Future	2,161.0400	2.1610	2,149.0400	2.1490	(0.555)	0	0	0
2015/04/21	R203	05/11/2015	5.99	Call	Bond Future	30.6600	0.0307	30.9600	0.0310	0.978	0	0	0
2015/04/21	R203	05/11/2015			Bond Future	7.2202	103.0042	7.2131	103.0165	(0.099)	0.0000	0.0000	0
2015/04/21	R203	05/11/2015	6.00	Call	Bond Future	31.6200	0.0316	31.9300	0.0319	0.980	0	0	0
2015/04/21	R203	05/11/2015	6.01	Call	Bond Future	32.6900	0.0327	33.0200	0.0330	1.009	0	0	0
2015/04/21	R203	05/11/2015	5.99	Put	Bond Future	2,177.7700	2.1778	2,165.7600	2.1658	(0.551)	0	0	0
2015/04/21	R203	05/11/2015	6.01	Put	Bond Future	2,144.4200	2.1444	2,132.4400	2.1324	(0.559)	0	0	0
2015/04/21	R204	07/05/2015	7.51	Put	Bond Future	80.4300	0.0804	70.8300	0.0708	(11.936)	0	0	0
2015/04/21	R204	07/05/2015			Bond Future	7.3045	105.2810	7.2984	105.3003	(0.083)	0.0000	0.0000	12,510
2015/04/21	R204	07/05/2015	7.50	Put	Bond Future	86.6000	0.0866	76.5600	0.0766	(11.594)	0	0	0
2015/04/21	R204	07/05/2015	7.49	Call	Bond Future	678.4800	0.6785	687.2900	0.6873	1.298	0	0	0
2015/04/21	R204	07/05/2015	7.50	Call	Bond Future	703.4400	0.7034	712.6900	0.7127	1.315	0	0	0
2015/04/21	R204	07/05/2015	7.51	Call	Bond Future	728.6900	0.7287	738.3800	0.7384	1.330	0	0	0
2015/04/21	R204	07/05/2015	7.49	Put	Bond Future	93.0800	0.0931	82.6000	0.0826	(11.259)	0	0	0
2015/04/21	R204	06/08/2015	7.74	Call	Bond Future	1,373.5400	1.3735	1,384.1200	1.3841	0.770	0	0	0
2015/04/21	R204	06/08/2015	7.75	Put	Bond Future	327.2800	0.3273	319.1400	0.3191	(2.487)	0	0	0
2015/04/21	R204	06/08/2015			Bond Future	7.3871	102.9155	7.3808	102.9344	(0.086)	0.0000	0.0000	321
2015/04/21	R204	06/08/2015	8.41	Call	Bond Future	3,021.3900	3.0214	3,038.1700	3.0382	0.555	0	0	0
2015/04/21	R204	06/08/2015	7.74	Put	Bond Future	335.3500	0.3353	327.0700	0.3271	(2.469)	0	0	0
2015/04/21	R204	06/08/2015	7.76	Put	Bond Future	319.3800	0.3194	311.3500	0.3114	(2.514)	0	0	0
2015/04/21	R204	06/08/2015	8.41	Put	Bond Future	47.6600	0.0477	45.5800	0.0456	(4.364)	0	0	699
2015/04/21	R204	06/08/2015	7.75	Call	Bond Future	1,394.7000	1.3947	1,405.4200	1.4054	0.769	0	0	0
2015/04/21	R204	06/08/2015	7.76	Call	Bond Future	1,416.0200	1.4160	1,426.8500	1.4269	0.765	0	0	0
2015/04/21	R204	05/11/2015			Bond Future	7.4448	104.6083	7.4381	104.6268	(0.090)	0.0000	0.0000	0
2015/04/21	R204	05/11/2015	6.25	Call	Bond Future	70.0000	0.0700	70.5500	0.0705	0.786	0	0	0
2015/04/21	R204	05/11/2015	6.24	Put	Bond Future	3,461.9700	3.4620	3,444.0300	3.4440	(0.518)	0	0	0
2015/04/21	R204	05/11/2015	6.26	Put	Bond Future	3,408.6200	3.4086	3,390.7200	3.3907	(0.525)	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
2015/04/21	R204	05/11/2015	6.25	Put	Bond Future	3,435.1600	3.4352	3,417.2400	3.4172	(0.522)	0	0	0
2015/04/21	R204	05/11/2015	6.26	Call	Bond Future	72.2000	0.0722	72.7700	0.0728	0.789	0	0	0
2015/04/21	R204	05/11/2015	6.24	Call	Bond Future	68.0700	0.0681	68.6000	0.0686	0.779	0	0	0
2015/04/21	R207	07/05/2015			Bond Future	7.4326	101.6175	7.4469	101.5622	0.192	0.0000	0.0000	40,822
2015/04/21	R207	07/05/2015	8.25	Call	Bond Future	3,107.4600	3.1075	3,052.1000	3.0521	(1.782)	0	0	0
2015/04/21	R207	07/05/2015	7.73	Call	Bond Future	1,199.9900	1.2000	1,145.4900	1.1455	(4.542)	0	0	66
2015/04/21	R207	07/05/2015	8.24	Put	Bond Future	0.2700	0.0003	0.2200	0.0002	(18.519)	0	0	0
2015/04/21	R207	07/05/2015	7.73	Put	Bond Future	55.6300	0.0556	56.4600	0.0565	1.492	0	0	0
2015/04/21	R207	07/05/2015	8.26	Put	Bond Future	0.2000	0.0002	0.1700	0.0002	(15.000)	0	0	0
2015/04/21	R207	07/05/2015	8.25	Put	Bond Future	0.2300	0.0002	0.2000	0.0002	(13.043)	0	0	0
2015/04/21	R207	07/05/2015	8.26	Call	Bond Future	3,144.7100	3.1447	3,089.3500	3.0894	(1.760)	0	0	0
2015/04/21	R207	07/05/2015	8.24	Call	Bond Future	3,070.2100	3.0702	3,014.8300	3.0148	(1.804)	0	0	0
2015/04/21	R207	06/08/2015	7.76	Call	Bond Future	1,477.5700	1.4776	1,436.4000	1.4364	(2.786)	0	0	0
2015/04/21	R207	06/08/2015			Bond Future	7.5079	99.5872	7.5234	99.5303	0.206	0.0000	0.0000	121
2015/04/21	R207	06/08/2015	7.74	Call	Bond Future	1,429.7800	1.4298	1,389.2200	1.3892	(2.837)	0	0	0
2015/04/21	R207	06/08/2015	7.75	Call	Bond Future	1,453.6800	1.4537	1,412.8200	1.4128	(2.811)	0	0	0
2015/04/21	R207	06/08/2015	7.46	Call	Bond Future	846.2800	0.8463	815.2600	0.8153	(3.665)	0	0	70
2015/04/21	R207	06/08/2015	7.74	Put	Bond Future	578.9700	0.5790	595.2900	0.5953	2.819	0	0	0
2015/04/21	R207	06/08/2015	7.76	Put	Bond Future	553.8500	0.5538	569.5600	0.5696	2.837	0	0	0
2015/04/21	R207	06/08/2015	7.46	Put	Bond Future	1,023.1200	1.0231	1,048.9800	1.0490	2.528	0	0	0
2015/04/21	R207	06/08/2015	7.75	Put	Bond Future	566.4000	0.5664	582.4200	0.5824	2.828	0	0	0
2015/04/21	R207	05/11/2015	7.76	Call	Bond Future	1,631.6400	1.6316	1,593.9200	1.5939	(2.312)	0	0	0
2015/04/21	R207	05/11/2015			Bond Future	7.5572	101.2256	7.5739	101.1670	0.221	0.0000	0.0000	0
2015/04/21	R207	05/11/2015	7.74	Call	Bond Future	1,589.9000	1.5899	1,552.6800	1.5527	(2.341)	0	0	0
2015/04/21	R207	05/11/2015	7.75	Call	Bond Future	1,610.5600	1.6106	1,573.0800	1.5731	(2.327)	0	0	0
2015/04/21	R207	05/11/2015	7.43	Call	Bond Future	1,018.3700	1.0184	989.3000	0.9893	(2.855)	0	0	53
2015/04/21	R207	05/11/2015	7.74	Put	Bond Future	951.5900	0.9516	972.9000	0.9729	2.239	0	0	0
2015/04/21	R207	05/11/2015	7.76	Put	Bond Future	923.7900	0.9238	944.6000	0.9446	2.253	0	0	0
2015/04/21	R207	05/11/2015	7.43	Put	Bond Future	1,465.6400	1.4656	1,495.1000	1.4951	2.010	0	0	0
2015/04/21	R207	05/11/2015	7.75	Put	Bond Future	937.4700	0.9375	958.5200	0.9585	2.245	0	0	0
2015/04/21	R207	04/02/2016	7.49	Put	Bond Future	1,591.2300	1.5912	1,621.1700	1.6212	1.882	0	0	0
2015/04/21	R207	04/02/2016	7.27	Put	Bond Future	2,004.5200	2.0045	2,039.5800	2.0396	1.749	0	0	0
2015/04/21	R207	04/02/2016			Bond Future	7.5901	99.3523	7.6084	99.2916	0.241	0.0000	0.0000	0
2015/04/21	R207	04/02/2016	7.51	Put	Bond Future	1,556.5800	1.5566	1,586.0500	1.5860	1.893	0	0	0
2015/04/21	R207	04/02/2016	7.27	Call	Bond Future	933.8400	0.9338	908.2500	0.9083	(2.740)	0	0	43
2015/04/21	R207	04/02/2016	7.50	Call	Bond Future	1,273.8200	1.2738	1,242.8700	1.2429	(2.430)	0	0	0
2015/04/21	R207	04/02/2016	7.51	Call	Bond Future	1,289.9000	1.2899	1,258.7200	1.2587	(2.417)	0	0	0
2015/04/21	R207	04/02/2016	7.49	Call	Bond Future	1,257.8500	1.2578	1,227.1400	1.2271	(2.441)	0	0	0
2015/04/21	R207	04/02/2016	7.50	Put	Bond Future	1,573.8400	1.5738	1,603.5400	1.6035	1.887	0	0	0
2015/04/21	R208	07/05/2015	8.01	Call	Bond Future	2,207.2300	2.2072	2,118.3800	2.1184	(4.025)	0	0	0
2015/04/21	R208	07/05/2015			Bond Future	7.5244	97.1354	7.5438	97.0463	0.259	0.0000	0.0000	56,504
2015/04/21	R208	07/05/2015	7.99	Call	Bond Future	2,120.7600	2.1208	2,032.0500	2.0321	(4.183)	0	0	0
2015/04/21	R208	07/05/2015	8.00	Call	Bond Future	2,163.9600	2.1640	2,075.1800	2.0752	(4.103)	0	0	0
2015/04/21	R208	07/05/2015	7.99	Put	Bond Future	15.4800	0.0155	15.9000	0.0159	2.713	0	0	0
2015/04/21	R208	07/05/2015	8.00	Put	Bond Future	14.0800	0.0141	14.4300	0.0144	2.486	0	0	0
2015/04/21	R208	07/05/2015	8.01	Put	Bond Future	12.7800	0.0128	13.0600	0.0131	2.191	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
2015/04/21	R208	06/08/2015			Bond Future	7.5876	98.6764	7.6083	98.5851	0.273	0.0000	0.0000	0
2015/04/21	R208	06/08/2015	8.00	Call	Bond Future	2,258.0000	2.2580	2,186.5200	2.1865	(3.166)	0	0	0
2015/04/21	R208	06/08/2015	8.85	Call	Bond Future	5,415.1600	5.4152	5,325.7900	5.3258	(1.650)	0	0	0
2015/04/21	R208	06/08/2015	8.01	Call	Bond Future	2,290.1300	2.2901	2,218.2500	2.2182	(3.139)	0	0	0
2015/04/21	R208	06/08/2015	7.99	Call	Bond Future	2,226.0400	2.2260	2,154.9700	2.1550	(3.193)	0	0	0
2015/04/21	R208	06/08/2015	8.01	Put	Bond Future	447.6300	0.4476	466.9600	0.4670	4.318	0	0	0
2015/04/21	R208	06/08/2015	8.00	Put	Bond Future	458.6100	0.4586	478.3400	0.4783	4.302	0	0	0
2015/04/21	R208	06/08/2015	8.85	Put	Bond Future	34.6500	0.0346	36.4900	0.0365	5.310	0	0	198
2015/04/21	R208	06/08/2015	7.99	Put	Bond Future	469.8000	0.4698	489.9400	0.4899	4.287	0	0	0
2015/04/21	R208	05/11/2015			Bond Future	7.6340	96.8990	7.6560	96.8056	0.288	0.0000	0.0000	0
2015/04/21	R208	05/11/2015	8.48	Call	Bond Future	3,887.4000	3.8874	3,807.9900	3.8080	(2.043)	0	0	0
2015/04/21	R208	05/11/2015	7.74	Put	Bond Future	1,274.7000	1.2747	1,312.9500	1.3129	3.001	0	0	0
2015/04/21	R208	05/11/2015	7.75	Call	Bond Future	1,747.4400	1.7474	1,691.8700	1.6919	(3.180)	0	0	0
2015/04/21	R208	05/11/2015	7.76	Call	Bond Future	1,771.3700	1.7714	1,715.4000	1.7154	(3.160)	0	0	0
2015/04/21	R208	05/11/2015	8.48	Put	Bond Future	372.5200	0.3725	386.5100	0.3865	3.756	0	0	2,200
2015/04/21	R208	05/11/2015	7.74	Call	Bond Future	1,723.6800	1.7237	1,668.5300	1.6685	(3.200)	0	0	0
2015/04/21	R208	05/11/2015	7.76	Put	Bond Future	1,237.9300	1.2379	1,275.3600	1.2754	3.024	0	0	0
2015/04/21	R208	05/11/2015	7.75	Put	Bond Future	1,256.2200	1.2562	1,294.0500	1.2941	3.011	0	0	0
2015/04/21	R209	07/05/2015			Bond Future	8.5366	78.5936	8.5260	78.6791	(0.125)	0.0000	0.0000	24,830
2015/04/21	R209	07/05/2015	8.99	Put	Bond Future	67.8600	0.0679	54.3400	0.0543	(19.923)	0	0	0
2015/04/21	R209	07/05/2015	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R209	07/05/2015	8.30	Put	Bond Future	2,191.4700	2.1915	2,104.2500	2.1043	(3.980)	0	0	700
2015/04/21	R209	07/05/2015	9.01	Put	Bond Future	58.6700	0.0587	46.5700	0.0466	(20.624)	0	0	0
2015/04/21	R209	07/05/2015	8.99	Call	Bond Future	3,577.7600	3.5778	3,649.7000	3.6497	2.011	0	0	0
2015/04/21	R209	07/05/2015	9.00	Put	Bond Future	63.1200	0.0631	50.3200	0.0503	(20.279)	0	0	0
2015/04/21	R209	07/05/2015	9.00	Call	Bond Future	3,647.6900	3.6477	3,720.3500	3.7204	1.992	0	0	0
2015/04/21	R209	07/05/2015	7.30	Put	Bond Future	10,947.7200	10.9477	10,862.2600	10.8623	(0.781)	0	0	0
2015/04/21	R209	07/05/2015	8.30	Call	Bond Future	258.9200	0.2589	257.1600	0.2572	(0.680)	0	0	0
2015/04/21	R209	07/05/2015	9.01	Call	Bond Future	3,717.8000	3.7178	3,791.1600	3.7912	1.973	0	0	0
2015/04/21	R209	06/08/2015	8.99	Put	Bond Future	1,097.6500	1.0977	1,063.9400	1.0639	(3.071)	0	0	0
2015/04/21	R209	06/08/2015			Bond Future	8.5896	79.8404	8.5788	79.9267	(0.127)	0.0000	0.0000	0
2015/04/21	R209	06/08/2015	9.01	Put	Bond Future	1,054.0300	1.0540	1,021.2000	1.0212	(3.115)	0	0	0
2015/04/21	R209	06/08/2015	9.90	Call	Bond Future	9,526.9000	9.5269	9,606.9500	9.6070	0.840	0	0	0
2015/04/21	R209	06/08/2015	9.00	Call	Bond Future	4,228.6300	4.2286	4,281.7000	4.2817	1.255	0	0	0
2015/04/21	R209	06/08/2015	9.01	Call	Bond Future	4,281.3800	4.2814	4,334.8900	4.3349	1.250	0	0	0
2015/04/21	R209	06/08/2015	9.00	Put	Bond Future	1,075.6600	1.0757	1,042.3900	1.0424	(3.093)	0	0	0
2015/04/21	R209	06/08/2015	8.99	Call	Bond Future	4,176.1300	4.1761	4,228.7600	4.2288	1.260	0	0	0
2015/04/21	R209	06/08/2015	9.90	Put	Bond Future	111.8600	0.1119	105.5700	0.1056	(5.623)	0	0	2,914
2015/04/21	R209	05/11/2015	7.99	Put	Bond Future	6,497.2100	6.4972	6,427.0200	6.4270	(1.080)	0	0	0
2015/04/21	R209	05/11/2015			Bond Future	8.6339	78.0052	8.6228	78.0924	(0.129)	0.0000	0.0000	0
2015/04/21	R209	05/11/2015	8.01	Put	Bond Future	6,367.4400	6.3674	6,297.7900	6.2978	(1.094)	0	0	0
2015/04/21	R209	05/11/2015	7.99	Call	Bond Future	1,181.5000	1.1815	1,198.5400	1.1985	1.442	0	0	0
2015/04/21	R209	05/11/2015	8.00	Put	Bond Future	6,432.2200	6.4322	6,362.3000	6.3623	(1.087)	0	0	0
2015/04/21	R209	05/11/2015	8.00	Call	Bond Future	1,203.1800	1.2032	1,220.4900	1.2205	1.439	0	0	0
2015/04/21	R209	05/11/2015	8.01	Call	Bond Future	1,224.9300	1.2249	1,242.5100	1.2425	1.435	0	0	0
2015/04/21	R210	07/05/2015			Bond Future	178.2277	178.2277	178.1947	178.1947	(0.019)	0.0000	0.0000	833

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
2015/04/21	R210	07/05/2015	177.00	Call	Bond Future	1,227.7400	1.2277	1,194.6500	1.1947	(2.695)	0	0	0
2015/04/21	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R210	07/05/2015	177.01	Call	Bond Future	1,217.7400	1.2177	1,184.6500	1.1847	(2.717)	0	0	0
2015/04/21	R210	07/05/2015	176.99	Call	Bond Future	1,237.7400	1.2377	1,204.6500	1.2047	(2.673)	0	0	0
2015/04/21	R210	06/08/2015	179.01	Call	Bond Future	2,060.1600	2.0602	2,024.9800	2.0250	(1.708)	0	0	0
2015/04/21	R210	06/08/2015			Bond Future	181.0702	181.0702	181.0350	181.0350	(0.019)	0.0000	0.0000	18
2015/04/21	R210	06/08/2015	178.99	Call	Bond Future	2,080.1600	2.0802	2,044.9800	2.0450	(1.691)	0	0	0
2015/04/21	R210	06/08/2015	179.00	Call	Bond Future	2,070.1600	2.0702	2,034.9800	2.0350	(1.699)	0	0	0
2015/04/21	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R211	07/05/2015	134.99	Put	Bond Future	3,676.2700	3.6763	3,361.7500	3.3618	(8.555)	0	0	0
2015/04/21	R211	07/05/2015			Bond Future	131.3137	131.3137	131.6283	131.6283	0.240	0.0000	0.0000	1,120
2015/04/21	R211	07/05/2015	135.01	Put	Bond Future	3,696.2700	3.6963	3,381.7500	3.3818	(8.509)	0	0	0
2015/04/21	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R211	07/05/2015	135.00	Put	Bond Future	3,686.2700	3.6863	3,371.7500	3.3718	(8.532)	0	0	0
2015/04/21	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R211	06/08/2015			Bond Future	131.7906	131.7906	132.1091	132.1091	0.242	0.0000	0.0000	0
2015/04/21	R211	06/08/2015	134.99	Put	Bond Future	3,199.3600	3.1994	2,880.9400	2.8809	(9.953)	0	0	0
2015/04/21	R211	06/08/2015	135.01	Put	Bond Future	3,219.3600	3.2194	2,900.9400	2.9009	(9.891)	0	0	0
2015/04/21	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R211	06/08/2015	135.00	Put	Bond Future	3,209.3600	3.2094	2,890.9400	2.8909	(9.922)	0	0	0
2015/04/21	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R212	07/05/2015			Bond Future	138.7322	138.7322	139.3068	139.3068	0.414	0.0000	0.0000	1,145
2015/04/21	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R212	07/05/2015	140.99	Put	Bond Future	2,257.8300	2.2578	1,683.2400	1.6832	(25.449)	0	0	0
2015/04/21	R212	07/05/2015	141.01	Put	Bond Future	2,277.8300	2.2778	1,703.2400	1.7032	(25.225)	0	0	0
2015/04/21	R212	07/05/2015	141.00	Put	Bond Future	2,267.8300	2.2678	1,693.2400	1.6932	(25.337)	0	0	0
2015/04/21	R212	06/08/2015	141.01	Put	Bond Future	1,840.5000	1.8405	1,257.8500	1.2578	(31.657)	0	0	0
2015/04/21	R212	06/08/2015			Bond Future	139.1695	139.1695	139.7522	139.7522	0.419	0.0000	0.0000	7
2015/04/21	R212	06/08/2015	141.00	Put	Bond Future	1,830.5000	1.8305	1,247.8500	1.2478	(31.830)	0	0	0
2015/04/21	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R212	06/08/2015	140.99	Put	Bond Future	1,820.5000	1.8205	1,237.8500	1.2378	(32.005)	0	0	0
2015/04/21	R213	07/05/2015	8.74	Call	Bond Future	2,608.1300	2.6081	2,598.3100	2.5983	(0.377)	0	0	0
2015/04/21	R213	07/05/2015	8.75	Put	Bond Future	144.1000	0.1441	129.7200	0.1297	(9.979)	0	0	0
2015/04/21	R213	07/05/2015			Bond Future	8.4225	89.0685	8.4218	89.0736	(0.008)	0.0000	0.0000	16,799
2015/04/21	R213	07/05/2015	8.75	Call	Bond Future	2,673.9200	2.6739	2,664.6700	2.6647	(0.346)	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
2015/04/21	R213	07/05/2015	8.76	Call	Bond Future	2,740.1500	2.7401	2,731.4700	2.7315	(0.317)	0	0	0
2015/04/21	R213	07/05/2015	8.74	Put	Bond Future	154.0100	0.1540	139.0600	0.1391	(9.707)	0	0	0
2015/04/21	R213	07/05/2015	8.76	Put	Bond Future	134.7300	0.1347	120.9200	0.1209	(10.250)	0	0	0
2015/04/21	R213	06/08/2015			Bond Future	8.4792	90.4815	8.4787	90.4860	(0.007)	0.0000	0.0000	2,973
2015/04/21	R213	06/08/2015	8.49	Put	Bond Future	2,176.6800	2.1767	2,164.1800	2.1642	(0.574)	0	0	0
2015/04/21	R213	06/08/2015	8.51	Put	Bond Future	2,101.3500	2.1013	2,088.9100	2.0889	(0.592)	0	0	0
2015/04/21	R213	06/08/2015	8.49	Call	Bond Future	2,260.2200	2.2602	2,252.3100	2.2523	(0.350)	0	0	0
2015/04/21	R213	06/08/2015	8.50	Put	Bond Future	2,138.7800	2.1388	2,126.3000	2.1263	(0.584)	0	0	0
2015/04/21	R213	06/08/2015	8.50	Call	Bond Future	2,299.9300	2.2999	2,292.0400	2.2920	(0.343)	0	0	0
2015/04/21	R213	06/08/2015	8.51	Call	Bond Future	2,340.0100	2.3400	2,332.1600	2.3322	(0.335)	0	0	0
2015/04/21	R213	05/11/2015	7.76	Call	Bond Future	866.9800	0.8670	862.4900	0.8625	(0.518)	0	0	0
2015/04/21	R213	05/11/2015			Bond Future	8.5286	88.4247	8.5281	88.4288	(0.006)	0.0000	0.0000	0
2015/04/21	R213	05/11/2015	7.74	Call	Bond Future	833.0100	0.8330	828.5900	0.8286	(0.531)	0	0	0
2015/04/21	R213	05/11/2015	7.75	Call	Bond Future	849.7800	0.8498	845.3300	0.8453	(0.524)	0	0	0
2015/04/21	R213	05/11/2015	7.74	Put	Bond Future	7,195.3000	7.1953	7,186.8100	7.1868	(0.118)	0	0	0
2015/04/21	R213	05/11/2015	7.76	Put	Bond Future	7,060.0400	7.0600	7,051.4800	7.0515	(0.121)	0	0	0
2015/04/21	R213	05/11/2015	7.75	Put	Bond Future	7,127.4000	7.1274	7,118.8800	7.1189	(0.120)	0	0	0
2015/04/21	R214	07/05/2015			Bond Future	8.5761	79.8387	8.5705	79.8864	(0.065)	0.0000	0.0000	15,271
2015/04/21	R214	07/05/2015	9.15	Call	Bond Future	4,681.6000	4.6816	4,722.7500	4.7227	0.879	0	0	0
2015/04/21	R214	07/05/2015	9.16	Call	Bond Future	4,756.1700	4.7562	4,797.7000	4.7977	0.873	0	0	0
2015/04/21	R214	07/05/2015	9.14	Put	Bond Future	35.0700	0.0351	28.1200	0.0281	(19.818)	0	0	0
2015/04/21	R214	07/05/2015	9.16	Put	Bond Future	30.0700	0.0301	23.9100	0.0239	(20.486)	0	0	0
2015/04/21	R214	07/05/2015	9.15	Put	Bond Future	32.4800	0.0325	25.9400	0.0259	(20.135)	0	0	0
2015/04/21	R214	07/05/2015	9.14	Call	Bond Future	4,607.0800	4.6071	4,647.8200	4.6478	0.884	0	0	0
2015/04/21	R214	06/08/2015	8.76	Put	Bond Future	1,985.7500	1.9857	1,954.5400	1.9545	(1.572)	0	0	0
2015/04/21	R214	06/08/2015			Bond Future	8.6266	81.1052	8.6209	81.1531	(0.066)	0.0000	0.0000	6,842
2015/04/21	R214	06/08/2015	8.75	Put	Bond Future	2,021.2500	2.0213	1,989.7700	1.9898	(1.557)	0	0	0
2015/04/21	R214	06/08/2015	8.74	Call	Bond Future	3,003.5200	3.0035	3,019.7100	3.0197	0.539	0	0	0
2015/04/21	R214	06/08/2015	8.75	Call	Bond Future	3,049.8700	3.0499	3,066.3400	3.0663	0.540	0	0	0
2015/04/21	R214	06/08/2015	8.76	Call	Bond Future	3,096.7500	3.0968	3,113.4900	3.1135	0.541	0	0	0
2015/04/21	R214	06/08/2015	8.74	Put	Bond Future	2,057.4100	2.0574	2,025.6500	2.0256	(1.544)	0	0	0
2015/04/21	R214	05/11/2015			Bond Future	8.6705	79.1475	8.6648	79.1957	(0.067)	0.0000	0.0000	0
2015/04/21	R214	05/11/2015	7.99	Put	Bond Future	7,218.0000	7.2180	7,175.5000	7.1755	(0.589)	0	0	0
2015/04/21	R214	05/11/2015	8.00	Put	Bond Future	7,146.0300	7.1460	7,103.6600	7.1037	(0.593)	0	0	0
2015/04/21	R214	05/11/2015	8.01	Put	Bond Future	7,074.5100	7.0745	7,032.2600	7.0323	(0.597)	0	0	0
2015/04/21	R214	05/11/2015	7.99	Call	Bond Future	1,185.6200	1.1856	1,191.3100	1.1913	0.480	0	0	0
2015/04/21	R214	05/11/2015	8.00	Call	Bond Future	1,207.6300	1.2076	1,213.4500	1.2134	0.482	0	0	0
2015/04/21	R214	05/11/2015	8.01	Call	Bond Future	1,229.9200	1.2299	1,235.8600	1.2359	0.483	0	0	0
2015/04/21	R214	04/02/2016			Bond Future	8.7095	80.5309	8.7037	80.5790	(0.067)	0.0000	0.0000	4,320
2015/04/21	R214	04/02/2016	7.99	Put	Bond Future	7,995.6200	7.9956	7,955.5800	7.9556	(0.501)	0	0	0
2015/04/21	R214	04/02/2016	8.00	Call	Bond Future	1,676.9200	1.6769	1,685.1000	1.6851	0.488	0	0	0
2015/04/21	R214	04/02/2016	8.01	Call	Bond Future	1,701.6700	1.7017	1,709.9800	1.7100	0.488	0	0	0
2015/04/21	R214	04/02/2016	7.99	Call	Bond Future	1,652.3900	1.6524	1,660.4600	1.6605	0.488	0	0	0
2015/04/21	R214	04/02/2016	8.01	Put	Bond Future	7,857.5700	7.8576	7,817.7700	7.8178	(0.507)	0	0	0
2015/04/21	R214	04/02/2016	8.00	Put	Bond Future	7,926.4000	7.9264	7,886.4700	7.8865	(0.504)	0	0	0
2015/04/21	R248	07/05/2015	9.24	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
2015/04/21	R248	07/05/2015			Bond Future	8.6313	103.0025	8.6257	103.0643	(0.065)	0.0000	0.0000	34,224
2015/04/21	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R248	07/05/2015	9.26	Call	Bond Future	6,515.2400	6.5152	6,577.0100	6.5770	0.948	0	0	0
2015/04/21	R248	07/05/2015	9.24	Call	Bond Future	6,319.4400	6.3194	6,381.2100	6.3812	0.977	0	0	0
2015/04/21	R248	07/05/2015	9.25	Call	Bond Future	6,417.4300	6.4174	6,479.2000	6.4792	0.963	0	0	0
2015/04/21	R248	06/08/2015	8.76	Call	Bond Future	829.2600	0.8293	891.2000	0.8912	7.469	0	0	0
2015/04/21	R248	06/08/2015			Bond Future	8.6831	104.6366	8.6774	104.6985	(0.066)	0.0000	0.0000	1,995
2015/04/21	R248	06/08/2015	8.74	Call	Bond Future	614.7400	0.6147	676.6800	0.6767	10.076	0	0	0
2015/04/21	R248	06/08/2015	8.75	Call	Bond Future	722.1000	0.7221	784.0400	0.7840	8.578	0	0	0
2015/04/21	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R248	05/11/2015	8.01	Put	Bond Future	8,276.8400	8.2768	8,214.5300	8.2145	(0.753)	0	0	0
2015/04/21	R248	05/11/2015			Bond Future	8.7283	101.9266	8.7225	101.9889	(0.066)	0.0000	0.0000	0
2015/04/21	R248	05/11/2015	8.00	Put	Bond Future	8,400.3000	8.4003	8,337.9900	8.3380	(0.742)	0	0	0
2015/04/21	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/04/21	R248	05/11/2015	7.99	Put	Bond Future	8,524.0100	8.5240	8,461.7000	8.4617	(0.731)	0	0	0

Total

472539