



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 19/05/2015 TO 19/05/2015

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
2015/05/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	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
2015/05/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2025	06/08/2015			Bond Future	122.7052	122.7052	122.7685	122.7685	0.052	0.0000	0.0000	16
2015/05/19	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2025	06/08/2015	120.99	Call	Bond Future	1,715.2400	1.7152	1,778.5400	1.7785	3.690	0	0	0
2015/05/19	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2025	06/08/2015	121.00	Call	Bond Future	1,705.2400	1.7052	1,768.5400	1.7685	3.712	0	0	0
2015/05/19	2025	06/08/2015	121.01	Call	Bond Future	1,695.2400	1.6952	1,758.5400	1.7585	3.734	0	0	0
2015/05/19	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2025	05/11/2015			Bond Future	124.7179	124.7179	124.7801	124.7801	0.050	0.0000	0.0000	0
2015/05/19	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2025	05/11/2015	123.01	Call	Bond Future	1,707.9100	1.7079	1,770.1300	1.7701	3.643	0	0	0
2015/05/19	2025	05/11/2015	122.99	Call	Bond Future	1,727.9100	1.7279	1,790.1300	1.7901	3.601	0	0	0
2015/05/19	2025	05/11/2015	123.00	Call	Bond Future	1,717.9100	1.7179	1,780.1300	1.7801	3.622	0	0	0
2015/05/19	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2030	06/08/2015			Bond Future	8.5444	95.7837	8.5076	96.0770	(0.430)	0.0000	0.0000	9,690
2015/05/19	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2030	06/08/2015	7.74	Put	Bond Future	6,712.0200	6.7120	6,418.7700	6.4188	(4.369)	0	0	0
2015/05/19	2030	06/08/2015	7.76	Put	Bond Future	6,537.2800	6.5373	6,244.0300	6.2440	(4.486)	0	0	0
2015/05/19	2030	06/08/2015	7.75	Put	Bond Future	6,624.6000	6.6246	6,331.3500	6.3313	(4.427)	0	0	0
2015/05/19	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2030	05/11/2015			Bond Future	8.5962	97.3561	8.5585	97.6526	(0.439)	0.0000	0.0000	0
2015/05/19	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2030	05/11/2015	8.49	Put	Bond Future	838.0800	0.8381	541.6400	0.5416	(35.371)	0	0	0
2015/05/19	2030	05/11/2015	8.51	Put	Bond Future	679.4500	0.6794	383.0100	0.3830	(43.629)	0	0	0
2015/05/19	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2030	05/11/2015	8.50	Put	Bond Future	758.7200	0.7587	462.2800	0.4623	(39.071)	0	0	0
2015/05/19	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2032	06/08/2015			Bond Future	8.6358	99.6309	8.5991	99.9443	(0.425)	0.0000	0.0000	1,585
2015/05/19	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2032	06/08/2015	8.50	Put	Bond Future	1,168.0600	1.1681	854.5900	0.8546	(26.837)	0	0	0
2015/05/19	2032	06/08/2015	8.49	Put	Bond Future	1,254.9000	1.2549	941.4300	0.9414	(24.980)	0	0	0
2015/05/19	2032	06/08/2015	8.51	Put	Bond Future	1,081.3300	1.0813	767.8600	0.7679	(28.989)	0	0	0
2015/05/19	2032	05/11/2015			Bond Future	8.6890	97.1097	8.6515	97.4267	(0.432)	0.0000	0.0000	0
2015/05/19	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2032	05/11/2015	7.99	Put	Bond Future	6,153.3000	6.1533	5,836.3200	5.8363	(5.151)	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
2015/05/19	2032	05/11/2015	8.01	Put	Bond Future	5,969.4600	5.9695	5,652.4800	5.6525	(5.310)	0	0	0
2015/05/19	2032	05/11/2015	8.00	Put	Bond Future	6,061.3200	6.0613	5,744.3400	5.7443	(5.230)	0	0	0
2015/05/19	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2032	04/02/2016			Bond Future	8.7393	98.7668	8.7004	99.0903	(0.445)	0.0000	0.0000	0
2015/05/19	2032	04/02/2016	8.69	Put	Bond Future	410.5700	0.4106	87.0300	0.0870	(78.803)	0	0	0
2015/05/19	2032	04/02/2016	8.71	Put	Bond Future	243.6300	0.2436	0.0000	0.0000	(100.000)	0	0	0
2015/05/19	2032	04/02/2016	8.70	Put	Bond Future	327.0500	0.3270	3.5100	0.0035	(98.927)	0	0	0
2015/05/19	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	79.9100	0.0799	100.000	0	0	0
2015/05/19	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2037	06/08/2015			Bond Future	8.7556	97.8160	8.6933	98.4061	(0.712)	0.0000	0.0000	33,279
2015/05/19	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	537.0900	0.5371	100.000	0	0	0
2015/05/19	2037	06/08/2015	8.74	Put	Bond Future	147.3500	0.1473	0.0000	0.0000	(100.000)	0	0	0
2015/05/19	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2037	06/08/2015	8.75	Put	Bond Future	52.9800	0.0530	0.0000	0.0000	(100.000)	0	0	0
2015/05/19	2037	06/08/2015	8.76	Call	Bond Future	41.2500	0.0413	631.3200	0.6313	1430.473	0	0	0
2015/05/19	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	442.7200	0.4427	100.000	0	0	0
2015/05/19	2037	05/11/2015	7.99	Put	Bond Future	8,086.1400	8.0861	7,488.1500	7.4882	(7.395)	0	0	0
2015/05/19	2037	05/11/2015	8.01	Put	Bond Future	7,875.5500	7.8755	7,277.5600	7.2776	(7.593)	0	0	0
2015/05/19	2037	05/11/2015			Bond Future	8.8054	99.4219	8.7415	100.0199	(0.725)	0.0000	0.0000	0
2015/05/19	2037	05/11/2015	8.00	Put	Bond Future	7,980.7600	7.9808	7,382.7700	7.3828	(7.493)	0	0	0
2015/05/19	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2037	04/02/2016	8.75	Put	Bond Future	962.1000	0.9621	352.7500	0.3527	(63.335)	0	0	0
2015/05/19	2037	04/02/2016			Bond Future	8.8536	96.8607	8.7878	97.4700	(0.743)	0.0000	0.0000	0
2015/05/19	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2037	04/02/2016	8.74	Put	Bond Future	1,055.7200	1.0557	446.3700	0.4464	(57.719)	0	0	0
2015/05/19	2037	04/02/2016	8.76	Put	Bond Future	868.6100	0.8686	259.2600	0.2593	(70.152)	0	0	0
2015/05/19	2038	06/08/2015	128.01	Call	Bond Future	1,534.9400	1.5349	1,545.3600	1.5454	0.679	0	0	0
2015/05/19	2038	06/08/2015			Bond Future	129.5449	129.5449	129.5554	129.5554	0.008	0.0000	0.0000	3,355
2015/05/19	2038	06/08/2015	127.99	Call	Bond Future	1,554.9400	1.5549	1,565.3600	1.5654	0.670	0	0	0
2015/05/19	2038	06/08/2015	128.00	Call	Bond Future	1,544.9400	1.5449	1,555.3600	1.5554	0.674	0	0	0
2015/05/19	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2038	06/08/2015	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2038	05/11/2015			Bond Future	131.6698	131.6698	131.6781	131.6781	0.006	0.0000	0.0000	0
2015/05/19	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2038	05/11/2015	133.99	Put	Bond Future	2,320.2500	2.3203	2,311.9000	2.3119	(0.360)	0	0	0
2015/05/19	2038	05/11/2015	134.01	Put	Bond Future	2,340.2500	2.3403	2,331.9000	2.3319	(0.357)	0	0	0
2015/05/19	2038	05/11/2015	134.00	Put	Bond Future	2,330.2500	2.3303	2,321.9000	2.3219	(0.358)	0	0	0
2015/05/19	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/19	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	99.4200	0.0994	100.000	0	0	0
2015/05/19	2044	06/08/2015			Bond Future	8.8127	99.6292	8.7505	100.2749	(0.706)	0.0000	0.0000	10,733
2015/05/19	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2044	06/08/2015	8.74	Put	Bond Future	754.8300	0.7548	109.2000	0.1092	(85.533)	0	0	0
2015/05/19	2044	06/08/2015	8.76	Put	Bond Future	546.2100	0.5462	0.0000	0.0000	(100.000)	0	0	0
2015/05/19	2044	06/08/2015	8.75	Put	Bond Future	650.4300	0.6504	4.8000	0.0048	(99.262)	0	0	0
2015/05/19	2044	05/11/2015			Bond Future	8.8603	101.2648	8.7965	101.9194	(0.719)	0.0000	0.0000	0
2015/05/19	2044	05/11/2015	8.24	Put	Bond Future	6,694.2000	6.6942	6,039.6000	6.0396	(9.779)	0	0	0
2015/05/19	2044	05/11/2015	8.26	Put	Bond Future	6,466.6400	6.4666	5,812.0400	5.8120	(10.123)	0	0	0
2015/05/19	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2044	05/11/2015	8.25	Put	Bond Future	6,580.3100	6.5803	5,925.7100	5.9257	(9.948)	0	0	0
2015/05/19	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2044	04/02/2016			Bond Future	8.9063	98.6099	8.8408	99.2767	(0.736)	0.0000	0.0000	0
2015/05/19	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2044	04/02/2016	9.01	Call	Bond Future	1,038.5100	1.0385	1,705.3300	1.7053	64.209	0	0	0
2015/05/19	2044	04/02/2016	8.99	Call	Bond Future	839.5900	0.8396	1,506.4100	1.5064	79.422	0	0	0
2015/05/19	2044	04/02/2016	9.00	Call	Bond Future	939.1400	0.9391	1,605.9600	1.6060	71.003	0	0	0
2015/05/19	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2046	06/08/2015			Bond Future	131.2410	131.2410	130.9592	130.9592	(0.215)	0.0000	0.0000	5,722
2015/05/19	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2046	06/08/2015	129.01	Call	Bond Future	2,231.0100	2.2310	1,949.1900	1.9492	(12.632)	0	0	0
2015/05/19	2046	06/08/2015	128.99	Call	Bond Future	2,251.0100	2.2510	1,969.1900	1.9692	(12.520)	0	0	0
2015/05/19	2046	06/08/2015	129.00	Call	Bond Future	2,241.0100	2.2410	1,959.1900	1.9592	(12.576)	0	0	0
2015/05/19	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2046	05/11/2015			Bond Future	131.9954	131.9954	131.7069	131.7069	(0.219)	0.0000	0.0000	0
2015/05/19	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2046	05/11/2015	132.99	Put	Bond Future	994.6200	0.9946	1,283.1200	1.2831	29.006	0	0	0
2015/05/19	2046	05/11/2015	133.01	Put	Bond Future	1,014.6200	1.0146	1,303.1200	1.3031	28.434	0	0	0
2015/05/19	2046	05/11/2015	133.00	Put	Bond Future	1,004.6200	1.0046	1,293.1200	1.2931	28.717	0	0	0
2015/05/19	2050	06/08/2015			Bond Future	140.8875	140.8875	140.8989	140.8989	0.008	0.0000	0.0000	3,773
2015/05/19	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2050	06/08/2015	137.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2050	06/08/2015	137.01	Call	Bond Future	3,877.4500	3.8775	3,888.8700	3.8889	0.295	0	0	0
2015/05/19	2050	06/08/2015	136.99	Call	Bond Future	3,897.4500	3.8975	3,908.8700	3.9089	0.293	0	0	0
2015/05/19	2050	06/08/2015	137.00	Call	Bond Future	3,887.4500	3.8875	3,898.8700	3.8989	0.294	0	0	0
2015/05/19	2050	05/11/2015			Bond Future	143.1981	143.1981	143.2074	143.2074	0.007	0.0000	0.0000	0
2015/05/19	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2050	05/11/2015	144.99	Put	Bond Future	1,791.9500	1.7919	1,782.5600	1.7826	(0.524)	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
2015/05/19	2050	05/11/2015	145.01	Put	Bond Future	1,811.9500	1.8119	1,802.5600	1.8026	(0.518)	0	0	0
2015/05/19	2050	05/11/2015	145.00	Put	Bond Future	1,801.9500	1.8019	1,792.5600	1.7926	(0.521)	0	0	0
2015/05/19	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	AL37	06/08/2015			Index Future	461.2310	461.2310	461.3030	461.3030	0.016	0.0000	0.0000	124
2015/05/19	AL37	05/11/2015			Index Future	468.8660	468.8660	468.9320	468.9320	0.014	0.0000	0.0000	0
2015/05/19	AL7T	06/08/2015			Index Future	545.5000	545.5000	546.1350	546.1350	0.116	0.0000	0.0000	3
2015/05/19	AL7T	05/11/2015			Index Future	554.5310	554.5310	555.1670	555.1670	0.115	0.0000	0.0000	0
2015/05/19	ALBI	06/08/2015			Index Future	497.8960	497.8960	499.2040	499.2040	0.263	0.0000	0.0000	510
2015/05/19	ALBI	05/11/2015			Index Future	506.1380	506.1380	507.4600	507.4600	0.261	0.0000	0.0000	103
2015/05/19	ALBI	04/02/2016			Index Future	514.7640	514.7640	516.1140	516.1140	0.262	0.0000	0.0000	0
2015/05/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C070	01/08/2021			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
2015/05/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/05/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/19	EL28	06/08/2015	125.00	Call	Bond Future	2,302.1800	2.3022	1,681.0500	1.6810	(26.980)	0	0	0
2015/05/19	EL28	06/08/2015			Bond Future	127.3022	127.3022	126.6810	126.6810	(0.488)	0.0000	0.0000	0
2015/05/19	EL28	06/08/2015	125.01	Call	Bond Future	2,292.1800	2.2922	1,671.0500	1.6710	(27.098)	0	0	0
2015/05/19	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	EL28	06/08/2015	124.99	Call	Bond Future	2,312.1800	2.3122	1,691.0500	1.6910	(26.863)	0	0	0
2015/05/19	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	EL28	05/11/2015			Bond Future	127.8511	127.8511	127.2176	127.2176	(0.495)	0.0000	0.0000	0
2015/05/19	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	EL28	05/11/2015	126.99	Call	Bond Future	861.0700	0.8611	227.5700	0.2276	(73.571)	0	0	0
2015/05/19	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	EL28	05/11/2015	127.00	Call	Bond Future	851.0700	0.8511	217.5700	0.2176	(74.436)	0	0	0
2015/05/19	EL28	05/11/2015	127.01	Call	Bond Future	841.0700	0.8411	207.5700	0.2076	(75.321)	0	0	0
2015/05/19	ES33	06/08/2015			Bond Future	9.7057	84.4090	9.6378	84.9024	(0.699)	0.0000	0.0000	6,396
2015/05/19	ES33	06/08/2015	9.59	Put	Bond Future	843.5300	0.8435	350.1100	0.3501	(58.495)	0	0	0
2015/05/19	ES33	06/08/2015	9.61	Put	Bond Future	696.7300	0.6967	203.3100	0.2033	(70.819)	0	0	0
2015/05/19	ES33	06/08/2015	9.60	Put	Bond Future	770.0800	0.7701	276.6600	0.2767	(64.074)	0	0	0
2015/05/19	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	ES33	05/11/2015	9.00	Put	Bond Future	5,927.3600	5.9274	5,427.1900	5.4272	(8.438)	0	0	0
2015/05/19	ES33	05/11/2015			Bond Future	9.7881	82.0060	9.7183	82.5062	(0.713)	0.0000	0.0000	0
2015/05/19	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	ES33	05/11/2015	8.99	Put	Bond Future	6,006.6900	6.0067	5,506.5200	5.5065	(8.327)	0	0	0
2015/05/19	ES33	05/11/2015	9.01	Put	Bond Future	5,848.1300	5.8481	5,347.9600	5.3480	(8.553)	0	0	0
2015/05/19	ES33	04/02/2016	10.01	Call	Bond Future	969.7900	0.9698	1,479.4600	1.4795	52.555	0	0	0
2015/05/19	ES33	04/02/2016			Bond Future	9.8707	83.4053	9.7985	83.9149	(0.731)	0.0000	0.0000	0
2015/05/19	ES33	04/02/2016	9.99	Call	Bond Future	831.6600	0.8317	1,341.3300	1.3413	61.283	0	0	0
2015/05/19	ES33	04/02/2016	10.00	Call	Bond Future	900.7700	0.9008	1,410.4400	1.4104	56.582	0	0	0
2015/05/19	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	GOVI	06/08/2015			GOVI	494.2400	494.2400	495.2590	495.2590	0.206	0.0000	0.0000	454
2015/05/19	GOVI	06/08/2015	499.99	Put	GOVI	57,500.0000	5.7500	47,310.0000	4.7310	(17.722)	0	0	0
2015/05/19	GOVI	06/08/2015	500.01	Put	GOVI	57,700.0000	5.7700	47,510.0000	4.7510	(17.660)	0	0	0
2015/05/19	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	GOVI	06/08/2015	500.00	Put	GOVI	57,600.0000	5.7600	47,410.0000	4.7410	(17.691)	0	0	0
2015/05/19	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	GOVI	05/11/2015			GOVI	502.4220	502.4220	503.4500	503.4500	0.205	0.0000	0.0000	27

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
2015/05/19	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	GOVI	05/11/2015	529.99	Put	GOVI	275,680.0000	27.5680	265,400.0000	26.5400	(3.729)	0	0	0
2015/05/19	GOVI	05/11/2015	530.01	Put	GOVI	275,880.0000	27.5880	265,600.0000	26.5600	(3.726)	0	0	0
2015/05/19	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	GOVI	05/11/2015	530.00	Put	GOVI	275,780.0000	27.5780	265,500.0000	26.5500	(3.728)	0	0	0
2015/05/19	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	260.0000	0.0260	100.000	0	0	0
2015/05/19	GOVI	04/02/2016			GOVI	510.9850	510.9850	512.0360	512.0360	0.206	0.0000	0.0000	0
2015/05/19	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	460.0000	0.0460	100.000	0	0	0
2015/05/19	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	360.0000	0.0360	100.000	0	0	0
2015/05/19	GOVI	04/02/2016	511.99	Put	GOVI	10,050.0000	1.0050	0.0000	0.0000	(100.000)	0	0	0
2015/05/19	GOVI	04/02/2016	512.01	Put	GOVI	10,250.0000	1.0250	0.0000	0.0000	(100.000)	0	0	0
2015/05/19	GOVI	04/02/2016	512.00	Put	GOVI	10,150.0000	1.0150	0.0000	0.0000	(100.000)	0	0	0
2015/05/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/05/19	IGOV	06/08/2015			Index Future	233.3380	233.3380	233.0340	233.0340	(0.130)	0.0000	0.0000	1,080
2015/05/19	IGOV	05/11/2015			Index Future	237.2010	237.2010	236.8880	236.8880	(0.132)	0.0000	0.0000	17
2015/05/19	IGOV	04/02/2016			Index Future	241.2430	241.2430	240.9280	240.9280	(0.131)	0.0000	0.0000	0
2015/05/19	ILBI	06/08/2015			Index Future	632.4250	632.4250	631.5970	631.5970	(0.131)	0.0000	0.0000	159
2015/05/19	ILBI	05/11/2015			Index Future	642.8920	642.8920	642.0460	642.0460	(0.132)	0.0000	0.0000	0
2015/05/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/05/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/05/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/05/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/05/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/05/19	JBAF	20/05/2015			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	0
2015/05/19	JBAF	17/06/2015			Jibar Tradeable Future	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000	7,500
2015/05/19	JBAF	15/07/2015			Jibar Tradeable Future	6.2900	93.7100	6.2900	93.7100	0.000	0.0000	0.0000	0
2015/05/19	JBAF	19/08/2015			Jibar Tradeable Future	6.4200	93.5800	6.4200	93.5800	0.000	0.0000	0.0000	0
2015/05/19	JBAF	16/09/2015			Jibar Tradeable Future	6.4600	93.5400	6.4600	93.5400	0.000	0.0000	0.0000	0
2015/05/19	JBAF	21/10/2015			Jibar Tradeable Future	6.6000	93.4000	6.6000	93.4000	0.000	0.0000	0.0000	0
2015/05/19	JBAF	15/12/2015			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	0
2015/05/19	JBAF	16/03/2016			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2015/05/19	JBAF	15/06/2016			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2015/05/19	JBAF	21/09/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2015/05/19	JBAF	21/12/2016			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2015/05/19	JBAF	15/03/2017			Jibar Tradeable Future	7.6900	92.3100	7.6900	92.3100	0.000	0.0000	0.0000	0
2015/05/19	R023	06/08/2015	8.24	Call	Bond Future	2,487.3100	2.4873	2,503.1300	2.5031	0.636	0	0	0
2015/05/19	R023	06/08/2015	9.07	Put	Bond Future	60.9100	0.0609	57.6400	0.0576	(5.369)	0	0	911



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
2015/05/19	R023	06/08/2015			Bond Future	7.9098		102.5722	7.9039	102.6053	(0.075)	0.0000	0.0000	10,246
2015/05/19	R023	06/08/2015	8.26	Put	Bond Future	636.7200		0.6367	619.8800	0.6199	(2.645)	0	0	0
2015/05/19	R023	06/08/2015	9.07	Call	Bond Future	6,271.5000		6.2715	6,301.3500	6.3013	0.476	0	0	0
2015/05/19	R023	06/08/2015	8.25	Put	Bond Future	652.1700		0.6522	635.1000	0.6351	(2.617)	0	0	0
2015/05/19	R023	06/08/2015	8.24	Put	Bond Future	667.9200		0.6679	650.6200	0.6506	(2.590)	0	0	0
2015/05/19	R023	06/08/2015	8.25	Call	Bond Future	2,526.0100		2.5260	2,542.0600	2.5421	0.635	0	0	0
2015/05/19	R023	06/08/2015	8.26	Call	Bond Future	2,564.9600		2.5650	2,581.2400	2.5812	0.635	0	0	0
2015/05/19	R023	05/11/2015			Bond Future	7.9646		100.3306	7.9587	100.3626	(0.074)	0.0000	0.0000	0
2015/05/19	R023	05/11/2015	7.99	Put	Bond Future	1,943.2600		1.9433	1,922.0900	1.9221	(1.089)	0	0	0
2015/05/19	R023	05/11/2015	8.01	Put	Bond Future	1,891.3700		1.8914	1,870.4800	1.8705	(1.104)	0	0	0
2015/05/19	R023	05/11/2015	7.99	Call	Bond Future	2,080.7100		2.0807	2,091.5200	2.0915	0.520	0	0	0
2015/05/19	R023	05/11/2015	8.00	Put	Bond Future	1,917.1900		1.9172	1,896.1600	1.8962	(1.097)	0	0	0
2015/05/19	R023	05/11/2015	8.00	Call	Bond Future	2,108.7300		2.1087	2,119.6800	2.1197	0.519	0	0	0
2015/05/19	R023	05/11/2015	8.01	Call	Bond Future	2,136.9700		2.1370	2,148.0600	2.1481	0.519	0	0	0
2015/05/19	R023	04/02/2016	8.01	Put	Bond Future	2,448.5300		2.4485	2,427.4000	2.4274	(0.863)	0	0	0
2015/05/19	R023	04/02/2016			Bond Future	8.0173		102.0421	8.0109	102.0758	(0.080)	0.0000	0.0000	0
2015/05/19	R023	04/02/2016	8.00	Put	Bond Future	2,474.6700		2.4747	2,453.4300	2.4534	(0.858)	0	0	0
2015/05/19	R023	04/02/2016	8.01	Call	Bond Future	2,410.0600		2.4101	2,422.6100	2.4226	0.521	0	0	0
2015/05/19	R023	04/02/2016	7.99	Call	Bond Future	2,357.1900		2.3572	2,369.5100	2.3695	0.523	0	0	0
2015/05/19	R023	04/02/2016	8.00	Call	Bond Future	2,383.5400		2.3835	2,395.9800	2.3960	0.522	0	0	0
2015/05/19	R023	04/02/2016	7.99	Put	Bond Future	2,501.0200		2.5010	2,479.6600	2.4797	(0.854)	0	0	0
2015/05/19	R186	06/08/2015	7.65	Call	Bond Future	700.3000		0.7003	732.3600	0.7324	4.578	0	0	75
2015/05/19	R186	06/08/2015	8.00	Put	Bond Future	2,611.6100		2.6116	2,500.9800	2.5010	(4.236)	0	0	0
2015/05/19	R186	06/08/2015	8.90	Put	Bond Future	333.3300		0.3333	306.1400	0.3061	(8.157)	0	0	5,350
2015/05/19	R186	06/08/2015			Bond Future	8.1157		118.9471	8.0943	119.1225	(0.264)	0.0000	0.0000	40,296
2015/05/19	R186	06/08/2015	8.50	Call	Bond Future	4,011.2200		4.0112	4,128.7100	4.1287	2.929	0	0	0
2015/05/19	R186	06/08/2015	8.55	Put	Bond Future	819.3200		0.8193	766.0600	0.7661	(6.501)	0	0	4,229
2015/05/19	R186	06/08/2015	8.01	Call	Bond Future	1,694.6800		1.6947	1,760.4800	1.7605	3.883	0	0	0
2015/05/19	R186	06/08/2015	8.00	Call	Bond Future	1,658.8300		1.6588	1,723.5700	1.7236	3.903	0	0	0
2015/05/19	R186	06/08/2015	7.75	Call	Bond Future	917.9600		0.9180	958.2700	0.9583	4.391	0	0	1,000
2015/05/19	R186	06/08/2015	7.99	Call	Bond Future	1,623.4600		1.6235	1,687.1400	1.6871	3.922	0	0	0
2015/05/19	R186	06/08/2015	8.46	Put	Bond Future	1,011.8900		1.0119	950.1700	0.9502	(6.099)	0	0	75
2015/05/19	R186	06/08/2015	8.05	Call	Bond Future	1,842.3900		1.8424	1,912.4800	1.9125	3.804	0	0	75
2015/05/19	R186	06/08/2015	8.45	Call	Bond Future	3,728.9200		3.7289	3,841.5900	3.8416	3.022	0	0	0
2015/05/19	R186	06/08/2015	7.65	Put	Bond Future	4,599.1700		4.5992	4,455.8600	4.4559	(3.116)	0	0	0
2015/05/19	R186	06/08/2015	8.50	Put	Bond Future	922.0900		0.9221	864.2100	0.8642	(6.277)	0	0	5,229
2015/05/19	R186	06/08/2015	8.55	Call	Bond Future	4,302.2000		4.3022	4,424.3100	4.4243	2.838	0	0	0
2015/05/19	R186	06/08/2015	7.75	Put	Bond Future	3,965.0100		3.9650	3,829.9500	3.8300	(3.406)	0	0	0
2015/05/19	R186	06/08/2015	7.99	Put	Bond Future	2,659.0500		2.6590	2,547.3600	2.5474	(4.200)	0	0	0
2015/05/19	R186	06/08/2015	8.05	Put	Bond Future	2,382.2800		2.3823	2,277.0000	2.2770	(4.419)	0	0	0
2015/05/19	R186	06/08/2015	8.46	Call	Bond Future	3,784.6800		3.7847	3,898.3300	3.8983	3.003	0	0	0
2015/05/19	R186	06/08/2015	8.90	Call	Bond Future	6,520.9200		6.5209	6,669.1000	6.6691	2.272	0	0	0
2015/05/19	R186	06/08/2015	8.45	Put	Bond Future	1,035.4000		1.0354	972.7000	0.9727	(6.056)	0	0	4,229
2015/05/19	R186	06/08/2015	8.01	Put	Bond Future	2,564.7200		2.5647	2,455.1500	2.4551	(4.272)	0	0	0
2015/05/19	R186	05/11/2015	8.45	Call	Bond Future	4,323.6200		4.3236	4,426.4400	4.4264	2.378	0	0	0
2015/05/19	R186	05/11/2015	8.24	Call	Bond Future	3,372.4900		3.3725	3,460.1700	3.4602	2.600	0	0	0
2015/05/19	R186	05/11/2015	8.25	Put	Bond Future	2,737.6000		2.7376	2,649.7800	2.6498	(3.208)	0	0	8,690

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
2015/05/19	R186	05/11/2015			Bond Future	8.1653	120.8986	8.1433	121.0748	(0.269)	0.0000	0.0000	500
2015/05/19	R186	05/11/2015	9.00	Put	Bond Future	877.2500	0.8772	837.4400	0.8374	(4.538)	0	0	2,600
2015/05/19	R186	05/11/2015	8.35	Put	Bond Future	2,385.7900	2.3858	2,305.2500	2.3053	(3.376)	0	0	9,370
2015/05/19	R186	05/11/2015	8.24	Put	Bond Future	2,774.8200	2.7748	2,686.2600	2.6863	(3.192)	0	0	0
2015/05/19	R186	05/11/2015	8.22	Call	Bond Future	3,288.1700	3.2882	3,374.3800	3.3744	2.622	0	0	0
2015/05/19	R186	05/11/2015	8.26	Put	Bond Future	2,700.7400	2.7007	2,613.6500	2.6137	(3.225)	0	0	0
2015/05/19	R186	05/11/2015	8.35	Call	Bond Future	3,855.5400	3.8555	3,951.2400	3.9512	2.482	0	0	0
2015/05/19	R186	05/11/2015	8.45	Put	Bond Future	2,068.8000	2.0688	1,995.3800	1.9954	(3.549)	0	0	6,248
2015/05/19	R186	05/11/2015	9.00	Call	Bond Future	7,321.8300	7.3218	7,458.2600	7.4583	1.863	0	0	0
2015/05/19	R186	05/11/2015	8.25	Call	Bond Future	3,414.9200	3.4149	3,503.3400	3.5033	2.589	0	0	0
2015/05/19	R186	05/11/2015	8.26	Call	Bond Future	3,457.6400	3.4576	3,546.7900	3.5468	2.578	0	0	0
2015/05/19	R186	05/11/2015	8.22	Put	Bond Future	2,850.0200	2.8500	2,759.9900	2.7600	(3.159)	0	0	1,090
2015/05/19	R186	04/02/2016	7.50	Call	Bond Future	1,431.9700	1.4320	1,476.3800	1.4764	3.101	0	0	0
2015/05/19	R186	04/02/2016			Bond Future	8.2107	117.6623	8.1878	117.8430	(0.279)	0.0000	0.0000	5,512
2015/05/19	R186	04/02/2016	7.51	Call	Bond Future	1,454.0400	1.4540	1,498.9700	1.4990	3.090	0	0	0
2015/05/19	R186	04/02/2016	7.49	Call	Bond Future	1,411.1300	1.4111	1,455.0200	1.4550	3.110	0	0	0
2015/05/19	R186	04/02/2016	7.50	Put	Bond Future	7,209.0600	7.2091	7,072.8400	7.0728	(1.890)	0	0	0
2015/05/19	R186	04/02/2016	7.49	Put	Bond Future	7,272.2400	7.2722	7,135.5000	7.1355	(1.880)	0	0	0
2015/05/19	R186	04/02/2016	7.51	Put	Bond Future	7,147.1900	7.1472	7,011.4900	7.0115	(1.899)	0	0	0
2015/05/19	R186	05/05/2016			Bond Future	8.2420	119.7982	8.2185	119.9799	(0.285)	0.0000	0.0000	0
2015/05/19	R186	05/05/2016	8.34	Call	Bond Future	4,667.2400	4.6672	4,760.9900	4.7610	2.009	0	0	0
2015/05/19	R186	05/05/2016	8.35	Call	Bond Future	4,707.7400	4.7077	4,802.0100	4.8020	2.002	0	0	0
2015/05/19	R186	05/05/2016	8.33	Call	Bond Future	4,626.9200	4.6269	4,720.1600	4.7202	2.015	0	0	0
2015/05/19	R186	05/05/2016	8.35	Put	Bond Future	3,878.7000	3.8787	3,791.2300	3.7912	(2.255)	0	0	0
2015/05/19	R186	05/05/2016	7.56	Put	Bond Future	7,517.8200	7.5178	7,389.6900	7.3897	(1.704)	0	0	0
2015/05/19	R186	05/05/2016	8.34	Put	Bond Future	3,914.6500	3.9146	3,826.6600	3.8267	(2.248)	0	0	0
2015/05/19	R186	05/05/2016	7.56	Call	Bond Future	2,089.7900	2.0898	2,143.4000	2.1434	2.565	0	0	0
2015/05/19	R186	05/05/2016	8.33	Put	Bond Future	3,950.8400	3.9508	3,862.3400	3.8623	(2.240)	0	0	0
2015/05/19	R197	06/08/2015	288.00	Call	Bond Future	4,073.2100	4.0732	3,990.0700	3.9901	(2.041)	0	0	0
2015/05/19	R197	06/08/2015			Bond Future	292.0732	292.0732	291.9901	291.9901	(0.028)	0.0000	0.0000	1,046
2015/05/19	R197	06/08/2015	288.01	Call	Bond Future	4,063.2100	4.0632	3,980.0700	3.9801	(2.046)	0	0	0
2015/05/19	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R197	06/08/2015	287.99	Call	Bond Future	4,083.2100	4.0832	4,000.0700	4.0001	(2.036)	0	0	0
2015/05/19	R197	05/11/2015	295.00	Call	Bond Future	1,863.1600	1.8632	1,773.9200	1.7739	(4.790)	0	0	0
2015/05/19	R197	05/11/2015			Bond Future	296.8632	296.8632	296.7739	296.7739	(0.030)	0.0000	0.0000	0
2015/05/19	R197	05/11/2015	294.99	Call	Bond Future	1,873.1600	1.8732	1,783.9200	1.7839	(4.764)	0	0	0
2015/05/19	R197	05/11/2015	295.01	Call	Bond Future	1,853.1600	1.8532	1,763.9200	1.7639	(4.816)	0	0	0
2015/05/19	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R202	06/08/2015			Bond Future	242.8663	242.8663	242.1850	242.1850	(0.281)	0.0000	0.0000	54,213
2015/05/19	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R202	06/08/2015	240.01	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
2015/05/19	R202	06/08/2015	240.01	Call	Bond Future	2,856.3000	2.8563	2,175.0400	2.1750	(23.851)	0	0	0
2015/05/19	R202	06/08/2015	239.99	Call	Bond Future	2,876.3000	2.8763	2,195.0400	2.1950	(23.685)	0	0	0
2015/05/19	R202	06/08/2015	240.00	Call	Bond Future	2,866.3000	2.8663	2,185.0400	2.1850	(23.768)	0	0	0
2015/05/19	R202	05/11/2015			Bond Future	246.8490	246.8490	246.1527	246.1527	(0.282)	0.0000	0.0000	0
2015/05/19	R202	05/11/2015	245.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R202	05/11/2015	246.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R202	05/11/2015	246.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R202	05/11/2015	245.99	Call	Bond Future	859.0500	0.8591	162.7000	0.1627	(81.060)	0	0	0
2015/05/19	R202	05/11/2015	246.00	Call	Bond Future	849.0500	0.8491	152.7000	0.1527	(82.015)	0	0	0
2015/05/19	R202	05/11/2015	246.01	Call	Bond Future	839.0500	0.8391	142.7000	0.1427	(82.993)	0	0	0
2015/05/19	R203	06/08/2015	6.74	Call	Bond Future	186.1900	0.1862	190.2100	0.1902	2.159	0	0	0
2015/05/19	R203	06/08/2015	6.75	Put	Bond Future	890.4100	0.8904	870.8800	0.8709	(2.193)	0	0	0
2015/05/19	R203	06/08/2015	7.84	Call	Bond Future	1,480.5400	1.4805	1,499.8900	1.4999	1.307	0	0	0
2015/05/19	R203	06/08/2015			Bond Future	7.1084	105.5356	7.0962	105.5592	(0.171)	0.0000	0.0000	15,971
2015/05/19	R203	06/08/2015	6.75	Call	Bond Future	191.5800	0.1916	195.7200	0.1957	2.161	0	0	0
2015/05/19	R203	06/08/2015	6.76	Call	Bond Future	197.0900	0.1971	201.3400	0.2013	2.156	0	0	0
2015/05/19	R203	06/08/2015	6.74	Put	Bond Future	904.6100	0.9046	884.9600	0.8850	(2.172)	0	0	0
2015/05/19	R203	06/08/2015	7.84	Put	Bond Future	73.0200	0.0730	68.7000	0.0687	(5.916)	0	0	5,000
2015/05/19	R203	06/08/2015	6.76	Put	Bond Future	876.3400	0.8763	856.9200	0.8569	(2.216)	0	0	0
2015/05/19	R203	05/11/2015	5.99	Call	Bond Future	43.9900	0.0440	45.0600	0.0451	2.432	0	0	0
2015/05/19	R203	05/11/2015	6.00	Put	Bond Future	2,078.4800	2.0785	2,057.2300	2.0572	(1.022)	0	0	0
2015/05/19	R203	05/11/2015			Bond Future	7.1644	103.1004	7.1514	103.1227	(0.181)	0.0000	0.0000	0
2015/05/19	R203	05/11/2015	6.00	Call	Bond Future	45.2500	0.0453	46.3400	0.0463	2.409	0	0	0
2015/05/19	R203	05/11/2015	6.01	Call	Bond Future	46.5300	0.0465	47.6600	0.0477	2.429	0	0	0
2015/05/19	R203	05/11/2015	5.99	Put	Bond Future	2,094.9100	2.0949	2,073.6400	2.0736	(1.015)	0	0	0
2015/05/19	R203	05/11/2015	6.01	Put	Bond Future	2,062.0700	2.0621	2,040.8600	2.0409	(1.029)	0	0	0
2015/05/19	R203	04/02/2016	7.26	Put	Bond Future	510.7300	0.5107	498.3900	0.4984	(2.416)	0	0	0
2015/05/19	R203	04/02/2016	7.25	Put	Bond Future	517.6300	0.5176	505.1700	0.5052	(2.407)	0	0	0
2015/05/19	R203	04/02/2016			Bond Future	7.2120	104.8594	7.1960	104.8833	(0.221)	0.0000	0.0000	0
2015/05/19	R203	04/02/2016	7.26	Call	Bond Future	582.7200	0.5827	594.2900	0.5943	1.986	0	0	0
2015/05/19	R203	04/02/2016	7.24	Call	Bond Future	566.6100	0.5666	577.9600	0.5780	2.003	0	0	0
2015/05/19	R203	04/02/2016	7.25	Call	Bond Future	574.6400	0.5746	586.0900	0.5861	1.993	0	0	0
2015/05/19	R203	04/02/2016	7.24	Put	Bond Future	524.5900	0.5246	512.0300	0.5120	(2.394)	0	0	0
2015/05/19	R204	06/08/2015	7.74	Call	Bond Future	1,410.2600	1.4103	1,420.7800	1.4208	0.746	0	0	0
2015/05/19	R204	06/08/2015	7.75	Put	Bond Future	268.2700	0.2683	260.0500	0.2600	(3.064)	0	0	0
2015/05/19	R204	06/08/2015			Bond Future	7.3545	103.0122	7.3481	103.0310	(0.087)	0.0000	0.0000	11,910
2015/05/19	R204	06/08/2015	8.41	Call	Bond Future	3,104.6000	3.1046	3,121.5800	3.1216	0.547	0	0	0
2015/05/19	R204	06/08/2015	7.74	Put	Bond Future	275.4000	0.2754	267.0400	0.2670	(3.036)	0	0	0
2015/05/19	R204	06/08/2015	7.76	Put	Bond Future	261.1500	0.2611	253.0600	0.2531	(3.098)	0	0	0
2015/05/19	R204	06/08/2015	8.41	Put	Bond Future	34.2000	0.0342	32.3000	0.0323	(5.556)	0	0	699
2015/05/19	R204	06/08/2015	7.75	Call	Bond Future	1,432.3600	1.4324	1,443.0200	1.4430	0.744	0	0	0
2015/05/19	R204	06/08/2015	7.76	Call	Bond Future	1,454.4600	1.4545	1,465.2500	1.4653	0.742	0	0	0
2015/05/19	R204	05/11/2015			Bond Future	7.4109	104.7021	7.4045	104.7196	(0.085)	0.0000	0.0000	0
2015/05/19	R204	05/11/2015	6.25	Call	Bond Future	91.1300	0.0911	91.5600	0.0916	0.472	0	0	0
2015/05/19	R204	05/11/2015	6.24	Put	Bond Future	3,388.9300	3.3889	3,371.8500	3.3719	(0.504)	0	0	0
2015/05/19	R204	05/11/2015	6.26	Put	Bond Future	3,336.1800	3.3362	3,319.1300	3.3191	(0.511)	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
2015/05/19	R204	05/11/2015	6.25	Put	Bond Future	3,362.5300	3.3625	3,345.4700	3.3455	(0.507)	0	0	0
2015/05/19	R204	05/11/2015	6.26	Call	Bond Future	93.5200	0.0935	93.9600	0.0940	0.470	0	0	0
2015/05/19	R204	05/11/2015	6.24	Call	Bond Future	88.7900	0.0888	89.2000	0.0892	0.462	0	0	0
2015/05/19	R204	04/02/2016	7.50	Call	Bond Future	1,071.1100	1.0711	1,079.0800	1.0791	0.744	0	0	0
2015/05/19	R204	04/02/2016			Bond Future	7.4588	102.4510	7.4514	102.4700	(0.099)	0.0000	0.0000	0
2015/05/19	R204	04/02/2016	7.51	Call	Bond Future	1,084.9300	1.0849	1,092.9800	1.0930	0.742	0	0	0
2015/05/19	R204	04/02/2016	7.49	Put	Bond Future	977.8600	0.9779	966.8000	0.9668	(1.131)	0	0	0
2015/05/19	R204	04/02/2016	7.51	Put	Bond Future	953.9300	0.9539	943.0200	0.9430	(1.144)	0	0	0
2015/05/19	R204	04/02/2016	7.49	Call	Bond Future	1,057.7400	1.0577	1,065.6400	1.0656	0.747	0	0	0
2015/05/19	R204	04/02/2016	7.50	Put	Bond Future	965.6700	0.9657	954.6800	0.9547	(1.138)	0	0	0
2015/05/19	R207	06/08/2015	7.76	Call	Bond Future	1,247.9000	1.2479	1,244.8000	1.2448	(0.248)	0	0	0
2015/05/19	R207	06/08/2015			Bond Future	7.5819	99.3149	7.5810	99.3184	(0.013)	0.0000	0.0000	34,592
2015/05/19	R207	06/08/2015	7.74	Call	Bond Future	1,202.9000	1.2029	1,199.7100	1.1997	(0.265)	0	0	0
2015/05/19	R207	06/08/2015	7.75	Call	Bond Future	1,225.2000	1.2252	1,222.0600	1.2221	(0.256)	0	0	0
2015/05/19	R207	06/08/2015	7.46	Call	Bond Future	671.5000	0.6715	667.6200	0.6676	(0.578)	0	0	70
2015/05/19	R207	06/08/2015	7.74	Put	Bond Future	624.3900	0.6244	617.6400	0.6176	(1.081)	0	0	0
2015/05/19	R207	06/08/2015	7.46	Put	Bond Future	1,120.6400	1.1206	1,113.2000	1.1132	(0.664)	0	0	0
2015/05/19	R207	06/08/2015	7.76	Put	Bond Future	596.4800	0.5965	589.8200	0.5898	(1.117)	0	0	0
2015/05/19	R207	06/08/2015	7.75	Put	Bond Future	610.2200	0.6102	603.5200	0.6035	(1.098)	0	0	0
2015/05/19	R207	05/11/2015	7.76	Call	Bond Future	1,485.2300	1.4852	1,482.6700	1.4827	(0.172)	0	0	0
2015/05/19	R207	05/11/2015			Bond Future	7.6375	100.9447	7.6369	100.9466	(0.007)	0.0000	0.0000	0
2015/05/19	R207	05/11/2015	7.74	Call	Bond Future	1,446.3600	1.4464	1,443.7800	1.4438	(0.178)	0	0	0
2015/05/19	R207	05/11/2015	7.50	Call	Bond Future	1,025.4200	1.0254	1,022.6700	1.0227	(0.268)	0	0	19
2015/05/19	R207	05/11/2015	7.75	Call	Bond Future	1,465.7200	1.4657	1,463.1500	1.4631	(0.175)	0	0	0
2015/05/19	R207	05/11/2015	7.43	Call	Bond Future	918.7700	0.9188	916.0200	0.9160	(0.299)	0	0	53
2015/05/19	R207	05/11/2015	7.74	Put	Bond Future	1,088.9600	1.0890	1,084.4200	1.0844	(0.417)	0	0	0
2015/05/19	R207	05/11/2015	7.76	Put	Bond Future	1,058.2900	1.0583	1,053.7700	1.0538	(0.427)	0	0	0
2015/05/19	R207	05/11/2015	7.43	Put	Bond Future	1,646.9500	1.6469	1,642.2400	1.6422	(0.286)	0	0	0
2015/05/19	R207	05/11/2015	7.75	Put	Bond Future	1,073.5400	1.0735	1,069.0100	1.0690	(0.422)	0	0	0
2015/05/19	R207	05/11/2015	7.50	Put	Bond Future	1,507.2000	1.5072	1,502.4900	1.5025	(0.313)	0	0	0
2015/05/19	R207	04/02/2016	7.49	Put	Bond Future	1,748.3200	1.7483	1,743.9200	1.7439	(0.252)	0	0	0
2015/05/19	R207	04/02/2016	7.27	Put	Bond Future	2,193.4000	2.1934	2,188.9200	2.1889	(0.204)	0	0	0
2015/05/19	R207	04/02/2016			Bond Future	7.6889	99.0246	7.6880	99.0277	(0.012)	0.0000	0.0000	0
2015/05/19	R207	04/02/2016	7.51	Put	Bond Future	1,711.0700	1.7111	1,706.6900	1.7067	(0.256)	0	0	0
2015/05/19	R207	04/02/2016	7.27	Call	Bond Future	795.0400	0.7950	793.7000	0.7937	(0.169)	0	0	43
2015/05/19	R207	04/02/2016	7.50	Call	Bond Future	1,101.9300	1.1019	1,100.6800	1.1007	(0.113)	0	0	19
2015/05/19	R207	04/02/2016	7.51	Call	Bond Future	1,116.7100	1.1167	1,115.4700	1.1155	(0.111)	0	0	0
2015/05/19	R207	04/02/2016	7.49	Call	Bond Future	1,087.2600	1.0873	1,086.0000	1.0860	(0.116)	0	0	0
2015/05/19	R207	04/02/2016	7.50	Put	Bond Future	1,729.6300	1.7296	1,725.2400	1.7252	(0.254)	0	0	0
2015/05/19	R207	05/05/2016	7.86	Put	Bond Future	1,452.9900	1.4530	1,449.9900	1.4500	(0.206)	0	0	0
2015/05/19	R207	05/05/2016			Bond Future	7.7171	100.8220	7.7167	100.8235	(0.006)	0.0000	0.0000	0
2015/05/19	R207	05/05/2016	7.85	Put	Bond Future	1,466.7300	1.4667	1,463.7300	1.4637	(0.205)	0	0	0
2015/05/19	R207	05/05/2016	7.56	Put	Bond Future	1,908.2100	1.9082	1,905.1100	1.9051	(0.162)	0	0	0
2015/05/19	R207	05/05/2016	7.84	Put	Bond Future	1,480.5700	1.4806	1,477.5700	1.4776	(0.203)	0	0	0
2015/05/19	R207	05/05/2016	7.56	Call	Bond Future	1,415.5700	1.4156	1,413.9100	1.4139	(0.117)	0	0	43
2015/05/19	R207	05/05/2016	7.85	Call	Bond Future	1,881.0300	1.8810	1,879.4700	1.8795	(0.083)	0	0	0
2015/05/19	R207	05/05/2016	7.86	Call	Bond Future	1,898.3800	1.8984	1,896.8200	1.8968	(0.082)	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
2015/05/19	R207	05/05/2016	7.84	Call	Bond Future	1,863.7600	1.8638	1,862.2000	1.8622	(0.084)	0	0	0
2015/05/19	R208	06/08/2015			Bond Future	7.7162	98.1106	7.7102	98.1371	(0.078)	0.0000	0.0000	38,758
2015/05/19	R208	06/08/2015	8.00	Call	Bond Future	1,797.0100	1.7970	1,809.1500	1.8091	0.676	0	0	0
2015/05/19	R208	06/08/2015	8.01	Call	Bond Future	1,826.7700	1.8268	1,839.1100	1.8391	0.676	0	0	0
2015/05/19	R208	06/08/2015	8.85	Call	Bond Future	4,861.5600	4.8616	4,885.5100	4.8855	0.493	0	0	0
2015/05/19	R208	06/08/2015	7.99	Call	Bond Future	1,767.7900	1.7678	1,779.7300	1.7797	0.675	0	0	0
2015/05/19	R208	06/08/2015	8.01	Put	Bond Future	549.9900	0.5500	535.8200	0.5358	(2.576)	0	0	0
2015/05/19	R208	06/08/2015	8.00	Put	Bond Future	563.3400	0.5633	548.9700	0.5490	(2.551)	0	0	0
2015/05/19	R208	06/08/2015	7.99	Put	Bond Future	577.2700	0.5773	562.7000	0.5627	(2.524)	0	0	0
2015/05/19	R208	06/08/2015	8.85	Put	Bond Future	46.7700	0.0468	44.2100	0.0442	(5.474)	0	0	198
2015/05/19	R208	05/11/2015			Bond Future	7.7708	96.3200	7.7648	96.3454	(0.077)	0.0000	0.0000	0
2015/05/19	R208	05/11/2015	8.48	Call	Bond Future	3,446.1600	3.4462	3,462.5400	3.4625	0.475	0	0	0
2015/05/19	R208	05/11/2015	7.74	Put	Bond Future	1,591.7600	1.5918	1,574.5100	1.5745	(1.084)	0	0	0
2015/05/19	R208	05/11/2015	7.75	Call	Bond Future	1,482.6100	1.4826	1,490.8200	1.4908	0.554	0	0	0
2015/05/19	R208	05/11/2015	7.76	Call	Bond Future	1,503.6200	1.5036	1,511.9400	1.5119	0.553	0	0	0
2015/05/19	R208	05/11/2015	8.48	Put	Bond Future	510.2500	0.5102	501.2800	0.5013	(1.758)	0	0	2,200
2015/05/19	R208	05/11/2015	7.74	Call	Bond Future	1,461.7700	1.4618	1,469.8700	1.4699	0.554	0	0	0
2015/05/19	R208	05/11/2015	7.76	Put	Bond Future	1,549.1500	1.5491	1,532.1200	1.5321	(1.099)	0	0	0
2015/05/19	R208	05/11/2015	7.75	Put	Bond Future	1,570.3600	1.5704	1,553.2200	1.5532	(1.091)	0	0	0
2015/05/19	R208	04/02/2016			Bond Future	7.8200	97.9633	7.8134	97.9902	(0.085)	0.0000	0.0000	0
2015/05/19	R208	04/02/2016	7.74	Put	Bond Future	1,964.0100	1.9640	1,946.6500	1.9466	(0.884)	0	0	0
2015/05/19	R208	04/02/2016	7.76	Put	Bond Future	1,921.8600	1.9219	1,904.6900	1.9047	(0.893)	0	0	0
2015/05/19	R208	04/02/2016	7.75	Put	Bond Future	1,942.8500	1.9428	1,925.5900	1.9256	(0.888)	0	0	0
2015/05/19	R208	04/02/2016	7.76	Call	Bond Future	1,678.1500	1.6781	1,687.8600	1.6879	0.579	0	0	0
2015/05/19	R208	04/02/2016	7.74	Call	Bond Future	1,638.9300	1.6389	1,648.4500	1.6484	0.581	0	0	0
2015/05/19	R208	04/02/2016	7.75	Call	Bond Future	1,658.4700	1.6585	1,668.0900	1.6681	0.580	0	0	0
2015/05/19	R209	06/08/2015	8.99	Put	Bond Future	1,167.7700	1.1678	1,007.0800	1.0071	(13.760)	0	0	0
2015/05/19	R209	06/08/2015			Bond Future	8.6941	79.0188	8.6320	79.5056	(0.714)	0.0000	0.0000	25,841
2015/05/19	R209	06/08/2015	9.01	Put	Bond Future	1,118.7200	1.1187	962.9800	0.9630	(13.921)	0	0	0
2015/05/19	R209	06/08/2015	9.90	Call	Bond Future	8,714.7500	8.7148	9,176.1600	9.1762	5.295	0	0	0
2015/05/19	R209	06/08/2015	9.00	Call	Bond Future	3,474.1300	3.4741	3,802.7800	3.8028	9.460	0	0	0
2015/05/19	R209	06/08/2015	9.01	Call	Bond Future	3,524.4600	3.5245	3,855.5600	3.8556	9.394	0	0	0
2015/05/19	R209	06/08/2015	8.99	Call	Bond Future	3,424.6400	3.4246	3,750.7900	3.7508	9.524	0	0	0
2015/05/19	R209	06/08/2015	9.00	Put	Bond Future	1,142.7700	1.1428	984.5800	0.9846	(13.843)	0	0	0
2015/05/19	R209	06/08/2015	9.90	Put	Bond Future	121.3200	0.1213	95.8900	0.0959	(20.961)	0	0	2,914
2015/05/19	R209	05/11/2015	7.99	Put	Bond Future	7,169.1500	7.1691	6,789.6800	6.7897	(5.293)	0	0	0
2015/05/19	R209	05/11/2015			Bond Future	8.7416	77.1669	8.6780	77.6605	(0.728)	0.0000	0.0000	0
2015/05/19	R209	05/11/2015	8.01	Put	Bond Future	7,033.0500	7.0330	6,656.7900	6.6568	(5.350)	0	0	0
2015/05/19	R209	05/11/2015	7.99	Call	Bond Future	1,015.0700	1.0151	1,129.2400	1.1292	11.248	0	0	0
2015/05/19	R209	05/11/2015	8.00	Put	Bond Future	7,100.5000	7.1005	6,722.6200	6.7226	(5.322)	0	0	0
2015/05/19	R209	05/11/2015	8.00	Call	Bond Future	1,033.0900	1.0331	1,148.8500	1.1489	11.205	0	0	0
2015/05/19	R209	05/11/2015	8.01	Call	Bond Future	1,052.1700	1.0522	1,169.5500	1.1695	11.156	0	0	0
2015/05/19	R209	04/02/2016	8.74	Call	Bond Future	3,780.1100	3.7801	4,034.5600	4.0346	6.731	0	0	0
2015/05/19	R209	04/02/2016	8.75	Put	Bond Future	4,094.6500	4.0946	3,847.7500	3.8477	(6.030)	0	0	0
2015/05/19	R209	04/02/2016			Bond Future	8.7862	78.4836	8.7208	78.9865	(0.744)	0.0000	0.0000	0
2015/05/19	R209	04/02/2016	8.75	Call	Bond Future	3,817.0200	3.8170	4,073.0200	4.0730	6.707	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
2015/05/19	R209	04/02/2016	8.76	Call	Bond Future	3,854.1100	3.8541	4,111.6600	4.1117	6.682	0	0	0
2015/05/19	R209	04/02/2016	8.74	Put	Bond Future	4,134.7200	4.1347	3,886.2700	3.8863	(6.009)	0	0	0
2015/05/19	R209	04/02/2016	8.76	Put	Bond Future	4,054.8700	4.0549	3,809.5200	3.8095	(6.051)	0	0	0
2015/05/19	R210	06/08/2015	179.01	Call	Bond Future	2,784.6100	2.7846	1,898.3400	1.8983	(31.827)	0	0	0
2015/05/19	R210	06/08/2015			Bond Future	181.7946	181.7946	180.9083	180.9083	(0.488)	0.0000	0.0000	1,184
2015/05/19	R210	06/08/2015	178.99	Call	Bond Future	2,804.6100	2.8046	1,918.3400	1.9183	(31.600)	0	0	0
2015/05/19	R210	06/08/2015	179.00	Call	Bond Future	2,794.6100	2.7946	1,908.3400	1.9083	(31.714)	0	0	0
2015/05/19	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R210	05/11/2015			Bond Future	182.6568	182.6568	181.7529	181.7529	(0.495)	0.0000	0.0000	0
2015/05/19	R210	05/11/2015	182.00	Call	Bond Future	656.7900	0.6568	0.0000	0.0000	(100.000)	0	0	0
2015/05/19	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	237.1400	0.2371	100.000	0	0	0
2015/05/19	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	257.1400	0.2571	100.000	0	0	0
2015/05/19	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	247.1400	0.2471	100.000	0	0	0
2015/05/19	R210	05/11/2015	182.01	Call	Bond Future	646.7900	0.6468	0.0000	0.0000	(100.000)	0	0	0
2015/05/19	R210	05/11/2015	181.99	Call	Bond Future	666.7900	0.6668	0.0000	0.0000	(100.000)	0	0	0
2015/05/19	R211	06/08/2015			Bond Future	133.0274	133.0274	133.0451	133.0451	0.013	0.0000	0.0000	1,120
2015/05/19	R211	06/08/2015	134.99	Put	Bond Future	1,962.6100	1.9626	1,944.8500	1.9449	(0.905)	0	0	0
2015/05/19	R211	06/08/2015	135.01	Put	Bond Future	1,982.6100	1.9826	1,964.8500	1.9649	(0.896)	0	0	0
2015/05/19	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R211	06/08/2015	135.00	Put	Bond Future	1,972.6100	1.9726	1,954.8500	1.9549	(0.900)	0	0	0
2015/05/19	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R211	05/11/2015			Bond Future	135.2095	135.2095	135.2253	135.2253	0.012	0.0000	0.0000	0
2015/05/19	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R211	05/11/2015	134.99	Call	Bond Future	219.5000	0.2195	235.3200	0.2353	7.207	0	0	0
2015/05/19	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R211	05/11/2015	135.00	Call	Bond Future	209.5000	0.2095	225.3200	0.2253	7.551	0	0	0
2015/05/19	R211	05/11/2015	135.01	Call	Bond Future	199.5000	0.1995	215.3200	0.2153	7.930	0	0	0
2015/05/19	R212	06/08/2015	141.01	Put	Bond Future	1,012.4800	1.0125	1,045.6600	1.0457	3.277	0	0	0
2015/05/19	R212	06/08/2015			Bond Future	139.9975	139.9975	139.9643	139.9643	(0.024)	0.0000	0.0000	1,113
2015/05/19	R212	06/08/2015	141.00	Put	Bond Future	1,002.4800	1.0025	1,035.6600	1.0357	3.310	0	0	0
2015/05/19	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R212	06/08/2015	140.99	Put	Bond Future	992.4800	0.9925	1,025.6600	1.0257	3.343	0	0	0
2015/05/19	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R212	05/11/2015			Bond Future	142.2940	142.2940	142.2580	142.2580	(0.025)	0.0000	0.0000	0
2015/05/19	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R212	05/11/2015	145.99	Put	Bond Future	3,695.9700	3.6960	3,732.0500	3.7320	0.976	0	0	0
2015/05/19	R212	05/11/2015	146.01	Put	Bond Future	3,715.9700	3.7160	3,752.0500	3.7520	0.971	0	0	0
2015/05/19	R212	05/11/2015	146.00	Put	Bond Future	3,705.9700	3.7060	3,742.0500	3.7420	0.974	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/19	R213	06/08/2015			Bond Future	8.5833	89.6775	8.5467	89.9592	(0.427)	0.0000	0.0000	18,397
2015/05/19	R213	06/08/2015	8.49	Put	Bond Future	2,449.2900	2.4493	2,286.1500	2.2862	(6.661)	0	0	0
2015/05/19	R213	06/08/2015	8.51	Put	Bond Future	2,363.8100	2.3638	2,204.0000	2.2040	(6.761)	0	0	0
2015/05/19	R213	06/08/2015	8.49	Call	Bond Future	1,728.8300	1.7288	1,847.4800	1.8475	6.863	0	0	0
2015/05/19	R213	06/08/2015	8.50	Put	Bond Future	2,406.2100	2.4062	2,244.7300	2.2447	(6.711)	0	0	0
2015/05/19	R213	06/08/2015	8.50	Call	Bond Future	1,763.3600	1.7634	1,883.6700	1.8837	6.823	0	0	0
2015/05/19	R213	06/08/2015	8.51	Call	Bond Future	1,798.4700	1.7985	1,920.4500	1.9204	6.782	0	0	0
2015/05/19	R213	05/11/2015	7.76	Call	Bond Future	775.6700	0.7757	826.4600	0.8265	6.548	0	0	0
2015/05/19	R213	05/11/2015			Bond Future	8.6362	87.6042	8.5987	87.8891	(0.434)	0.0000	0.0000	0
2015/05/19	R213	05/11/2015	7.74	Call	Bond Future	746.3200	0.7463	795.5400	0.7955	6.595	0	0	0
2015/05/19	R213	05/11/2015	7.75	Call	Bond Future	760.5600	0.7606	810.5500	0.8106	6.573	0	0	0
2015/05/19	R213	05/11/2015	7.74	Put	Bond Future	7,929.1800	7.9292	7,693.4800	7.6935	(2.973)	0	0	0
2015/05/19	R213	05/11/2015	7.76	Put	Bond Future	7,789.3000	7.7893	7,555.1700	7.5552	(3.006)	0	0	0
2015/05/19	R213	05/11/2015	7.75	Put	Bond Future	7,858.7500	7.8588	7,623.8200	7.6238	(2.989)	0	0	0
2015/05/19	R213	04/02/2016			Bond Future	8.6879	89.0986	8.6491	89.3894	(0.447)	0.0000	0.0000	0
2015/05/19	R213	04/02/2016	8.75	Call	Bond Future	4,069.6500	4.0696	4,221.2800	4.2213	3.726	0	0	0
2015/05/19	R213	04/02/2016	8.74	Put	Bond Future	3,643.1500	3.6431	3,503.1400	3.5031	(3.843)	0	0	0
2015/05/19	R213	04/02/2016	8.76	Put	Bond Future	3,571.5900	3.5716	3,433.3700	3.4334	(3.870)	0	0	0
2015/05/19	R213	04/02/2016	8.75	Put	Bond Future	3,606.9400	3.6069	3,467.8200	3.4678	(3.857)	0	0	0
2015/05/19	R213	04/02/2016	8.76	Call	Bond Future	4,108.4500	4.1085	4,260.9800	4.2610	3.713	0	0	0
2015/05/19	R213	04/02/2016	8.74	Call	Bond Future	4,031.6200	4.0316	4,182.3600	4.1824	3.739	0	0	0
2015/05/19	R214	06/08/2015	8.76	Put	Bond Future	2,144.5000	2.1445	1,897.4300	1.8974	(11.521)	0	0	0
2015/05/19	R214	06/08/2015			Bond Future	8.7316	80.2283	8.6696	80.7443	(0.711)	0.0000	0.0000	20,806
2015/05/19	R214	06/08/2015	8.75	Put	Bond Future	2,184.9900	2.1850	1,934.9200	1.9349	(11.445)	0	0	0
2015/05/19	R214	06/08/2015	8.74	Call	Bond Future	2,295.2000	2.2952	2,558.1900	2.5582	11.458	0	0	0
2015/05/19	R214	06/08/2015	8.75	Call	Bond Future	2,336.6800	2.3367	2,602.6800	2.6027	11.384	0	0	0
2015/05/19	R214	06/08/2015	8.76	Call	Bond Future	2,378.5700	2.3786	2,647.5700	2.6476	11.309	0	0	0
2015/05/19	R214	06/08/2015	8.74	Put	Bond Future	2,226.0200	2.2260	1,972.9400	1.9729	(11.369)	0	0	0
2015/05/19	R214	05/11/2015			Bond Future	8.7787	78.2531	8.7152	78.7763	(0.723)	0.0000	0.0000	0
2015/05/19	R214	05/11/2015	7.99	Put	Bond Future	7,937.4700	7.9375	7,529.2500	7.5292	(5.143)	0	0	0
2015/05/19	R214	05/11/2015	8.00	Put	Bond Future	7,861.8900	7.8619	7,455.3200	7.4553	(5.171)	0	0	0
2015/05/19	R214	05/11/2015	8.01	Put	Bond Future	7,787.5500	7.7875	7,382.6600	7.3827	(5.199)	0	0	0
2015/05/19	R214	05/11/2015	7.99	Call	Bond Future	1,010.7200	1.0107	1,125.6800	1.1257	11.374	0	0	0
2015/05/19	R214	05/11/2015	8.00	Call	Bond Future	1,029.1200	1.0291	1,145.7300	1.1457	11.331	0	0	0
2015/05/19	R214	05/11/2015	8.01	Call	Bond Future	1,048.5900	1.0486	1,166.8800	1.1669	11.281	0	0	0
2015/05/19	R214	04/02/2016			Bond Future	8.8245	79.5881	8.7592	80.1211	(0.740)	0.0000	0.0000	4,320
2015/05/19	R214	04/02/2016	7.99	Put	Bond Future	8,883.9800	8.8840	8,492.8600	8.4929	(4.403)	0	0	0
2015/05/19	R214	04/02/2016	8.00	Call	Bond Future	1,619.5500	1.6196	1,762.9400	1.7629	8.854	0	0	0
2015/05/19	R214	04/02/2016	8.01	Call	Bond Future	1,642.4800	1.6425	1,787.3900	1.7874	8.823	0	0	0
2015/05/19	R214	04/02/2016	7.99	Call	Bond Future	1,597.9400	1.5979	1,739.8600	1.7399	8.881	0	0	0
2015/05/19	R214	04/02/2016	8.01	Put	Bond Future	8,741.1900	8.7412	8,353.0600	8.3531	(4.440)	0	0	0
2015/05/19	R214	04/02/2016	8.00	Put	Bond Future	8,811.8400	8.8118	8,422.1900	8.4222	(4.422)	0	0	0
2015/05/19	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	312.7200	0.3127	100.000	0	0	0
2015/05/19	R248	06/08/2015			Bond Future	8.7981	103.4007	8.7309	104.1201	(0.764)	0.0000	0.0000	35,237
2015/05/19	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	98.2000	0.0982	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
2015/05/19	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	205.5600	0.2056	100.000	0	0	0
2015/05/19	R248	06/08/2015	8.74	Put	Bond Future	621.1700	0.6212	0.0000	0.0000	(100.000)	0	0	0
2015/05/19	R248	06/08/2015	8.76	Put	Bond Future	406.6500	0.4066	0.0000	0.0000	(100.000)	0	0	0
2015/05/19	R248	06/08/2015	8.75	Put	Bond Future	513.8100	0.5138	0.0000	0.0000	(100.000)	0	0	0
2015/05/19	R248	05/11/2015	8.01	Put	Bond Future	9,537.0000	9.5370	8,807.4400	8.8074	(7.650)	0	0	0
2015/05/19	R248	05/11/2015			Bond Future	8.8468	100.6664	8.7779	101.3960	(0.779)	0.0000	0.0000	0
2015/05/19	R248	05/11/2015	8.00	Put	Bond Future	9,660.4600	9.6605	8,930.9000	8.9309	(7.552)	0	0	0
2015/05/19	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R248	05/11/2015	7.99	Put	Bond Future	9,784.1700	9.7842	9,054.6100	9.0546	(7.457)	0	0	0
2015/05/19	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R248	04/02/2016			Bond Future	8.8943	102.3838	8.8234	103.1269	(0.797)	0.0000	0.0000	0
2015/05/19	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/19	R248	04/02/2016	8.99	Call	Bond Future	987.4000	0.9874	1,730.5100	1.7305	75.259	0	0	0
2015/05/19	R248	04/02/2016	9.00	Call	Bond Future	1,089.6100	1.0896	1,832.7200	1.8327	68.200	0	0	0
2015/05/19	R248	04/02/2016	9.01	Call	Bond Future	1,191.6300	1.1916	1,934.7400	1.9347	62.361	0	0	0

**Total**

**466017**