



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 26/05/2015 TO 26/05/2015

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
2015/05/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	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
2015/05/26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	2025	06/08/2015	120.99	Put	Bond Future	266.3100	0.2663	257.3700	0.2574	(3.357)	0	0	0
2015/05/26	2025	06/08/2015			Bond Future	120.7237	120.7237	120.7326	120.7326	0.007	0.0000	0.0000	16
2015/05/26	2025	06/08/2015	121.01	Put	Bond Future	286.3100	0.2863	277.3700	0.2774	(3.122)	0	0	0
2015/05/26	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2025	06/08/2015	121.00	Put	Bond Future	276.3100	0.2763	267.3700	0.2674	(3.235)	0	0	0
2015/05/26	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2025	05/11/2015	123.01	Put	Bond Future	318.4800	0.3185	310.3700	0.3104	(2.546)	0	0	0
2015/05/26	2025	05/11/2015			Bond Future	122.6915	122.6915	122.6996	122.6996	0.007	0.0000	0.0000	0
2015/05/26	2025	05/11/2015	123.00	Put	Bond Future	308.4800	0.3085	300.3700	0.3004	(2.629)	0	0	0
2015/05/26	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2025	05/11/2015	122.99	Put	Bond Future	298.4800	0.2985	290.3700	0.2904	(2.717)	0	0	0
2015/05/26	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2030	06/08/2015			Bond Future	8.5750	95.5406	8.6359	95.0597	0.710	0.0000	0.0000	9,690
2015/05/26	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2030	06/08/2015	7.74	Put	Bond Future	6,955.1200	6.9551	7,436.1000	7.4361	6.915	0	0	0
2015/05/26	2030	06/08/2015	7.76	Put	Bond Future	6,780.3800	6.7804	7,261.3600	7.2614	7.094	0	0	0
2015/05/26	2030	06/08/2015	7.75	Put	Bond Future	6,867.7000	6.8677	7,348.6800	7.3487	7.004	0	0	0
2015/05/26	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2030	05/11/2015			Bond Future	8.6290	97.0991	8.6919	96.6095	0.729	0.0000	0.0000	0
2015/05/26	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2030	05/11/2015	8.49	Put	Bond Future	1,095.1100	1.0951	1,584.7000	1.5847	44.707	0	0	0
2015/05/26	2030	05/11/2015	8.51	Put	Bond Future	936.4800	0.9365	1,426.0700	1.4261	52.280	0	0	0
2015/05/26	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2030	05/11/2015	8.50	Put	Bond Future	1,015.7500	1.0158	1,505.3400	1.5053	48.200	0	0	0
2015/05/26	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2032	06/08/2015			Bond Future	8.6667	99.3677	8.7275	98.8528	0.702	0.0000	0.0000	1,579
2015/05/26	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2032	06/08/2015	8.50	Put	Bond Future	1,431.2300	1.4312	1,946.1700	1.9462	35.979	0	0	0
2015/05/26	2032	06/08/2015	8.49	Put	Bond Future	1,518.0700	1.5181	2,033.0100	2.0330	33.921	0	0	0
2015/05/26	2032	06/08/2015	8.51	Put	Bond Future	1,344.5000	1.3445	1,859.4400	1.8594	38.300	0	0	0
2015/05/26	2032	05/11/2015			Bond Future	8.7221	96.8322	8.7849	96.3082	0.720	0.0000	0.0000	0
2015/05/26	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2032	05/11/2015	7.99	Put	Bond Future	6,430.8200	6.4308	6,954.8700	6.9549	8.149	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
2015/05/26	2032	05/11/2015	8.01	Put	Bond Future	6,246.9800	6.2470	6,771.0300	6.7710	8.389	0	0	0
2015/05/26	2032	05/11/2015	8.00	Put	Bond Future	6,338.8400	6.3388	6,862.8900	6.8629	8.267	0	0	0
2015/05/26	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2032	04/02/2016			Bond Future	8.7734	98.4840	8.8380	97.9517	0.737	0.0000	0.0000	0
2015/05/26	2032	04/02/2016	8.69	Put	Bond Future	693.3500	0.6933	1,225.6700	1.2257	76.775	0	0	0
2015/05/26	2032	04/02/2016	8.71	Put	Bond Future	526.4100	0.5264	1,058.7300	1.0587	101.123	0	0	0
2015/05/26	2032	04/02/2016	8.70	Put	Bond Future	609.8300	0.6098	1,142.1500	1.1422	87.290	0	0	0
2015/05/26	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2037	06/08/2015			Bond Future	8.7659	97.7188	8.8319	97.1018	0.752	0.0000	0.0000	33,382
2015/05/26	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2037	06/08/2015	8.74	Put	Bond Future	244.5100	0.2445	861.5700	0.8616	252.366	0	0	0
2015/05/26	2037	06/08/2015	8.76	Put	Bond Future	55.9100	0.0559	672.9700	0.6730	1103.667	0	0	0
2015/05/26	2037	06/08/2015	8.75	Put	Bond Future	150.1400	0.1501	767.2000	0.7672	410.990	0	0	0
2015/05/26	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2037	05/11/2015	7.99	Put	Bond Future	8,195.0600	8.1951	8,822.9700	8.8230	7.662	0	0	0
2015/05/26	2037	05/11/2015	8.01	Put	Bond Future	7,984.4700	7.9845	8,612.3800	8.6124	7.864	0	0	0
2015/05/26	2037	05/11/2015			Bond Future	8.8171	99.3130	8.8850	98.6850	0.770	0.0000	0.0000	0
2015/05/26	2037	05/11/2015	8.00	Put	Bond Future	8,089.6800	8.0897	8,717.5900	8.7176	7.762	0	0	0
2015/05/26	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2037	04/02/2016	8.75	Put	Bond Future	1,073.4700	1.0735	1,711.4000	1.7114	59.427	0	0	0
2015/05/26	2037	04/02/2016			Bond Future	8.8657	96.7493	8.9355	96.1114	0.787	0.0000	0.0000	0
2015/05/26	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2037	04/02/2016	8.74	Put	Bond Future	1,167.0900	1.1671	1,805.0200	1.8050	54.660	0	0	0
2015/05/26	2037	04/02/2016	8.76	Put	Bond Future	979.9800	0.9800	1,617.9100	1.6179	65.096	0	0	0
2015/05/26	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2038	06/08/2015			Bond Future	125.5850	125.5850	125.4820	125.4820	(0.082)	0.0000	0.0000	3,627
2015/05/26	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2038	06/08/2015	127.99	Put	Bond Future	2,404.9900	2.4050	2,508.0300	2.5080	4.284	0	0	0
2015/05/26	2038	06/08/2015	128.01	Put	Bond Future	2,424.9900	2.4250	2,528.0300	2.5280	4.249	0	0	0
2015/05/26	2038	06/08/2015	128.00	Put	Bond Future	2,414.9900	2.4150	2,518.0300	2.5180	4.267	0	0	0
2015/05/26	2038	05/11/2015			Bond Future	127.6321	127.6321	127.5266	127.5266	(0.083)	0.0000	0.0000	0
2015/05/26	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2038	05/11/2015	133.99	Put	Bond Future	6,357.9000	6.3579	6,463.4200	6.4634	1.660	0	0	0
2015/05/26	2038	05/11/2015	134.01	Put	Bond Future	6,377.9000	6.3779	6,483.4200	6.4834	1.654	0	0	0
2015/05/26	2038	05/11/2015	134.00	Put	Bond Future	6,367.9000	6.3679	6,473.4200	6.4734	1.657	0	0	0
2015/05/26	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/05/26	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2044	06/08/2015			Bond Future	8.8284	99.4678	8.8994	98.7416	0.805	0.0000	0.0000	10,735
2015/05/26	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2044	06/08/2015	8.74	Put	Bond Future	916.2600	0.9163	1,642.4900	1.6425	79.260	0	0	0
2015/05/26	2044	06/08/2015	8.76	Put	Bond Future	707.6400	0.7076	1,433.8700	1.4339	102.627	0	0	0
2015/05/26	2044	06/08/2015	8.75	Put	Bond Future	811.8600	0.8119	1,538.0900	1.5381	89.453	0	0	0
2015/05/26	2044	05/11/2015			Bond Future	8.8774	101.0903	8.9504	100.3517	0.822	0.0000	0.0000	0
2015/05/26	2044	05/11/2015	8.24	Put	Bond Future	6,868.6700	6.8687	7,607.3600	7.6074	10.754	0	0	0
2015/05/26	2044	05/11/2015	8.26	Put	Bond Future	6,641.1100	6.6411	7,379.8000	7.3798	11.123	0	0	0
2015/05/26	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2044	05/11/2015	8.25	Put	Bond Future	6,754.7800	6.7548	7,493.4700	7.4935	10.936	0	0	0
2015/05/26	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	89.1000	0.0091	100.000	0	0	0
2015/05/26	2044	04/02/2016			Bond Future	8.9240	98.4318	8.9989	97.6812	0.840	0.0000	0.0000	0
2015/05/26	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2044	04/02/2016	9.01	Call	Bond Future	860.4600	0.8605	109.8200	0.1098	(87.237)	0	0	0
2015/05/26	2044	04/02/2016	8.99	Call	Bond Future	661.5400	0.6615	0.0000	0.0000	(100.000)	0	0	0
2015/05/26	2044	04/02/2016	9.00	Call	Bond Future	761.0900	0.7611	10.4500	0.0104	(98.627)	0	0	0
2015/05/26	2046	06/08/2015	129.01	Put	Bond Future	1,855.7700	1.8558	1,845.4900	1.8455	(0.554)	0	0	0
2015/05/26	2046	06/08/2015			Bond Future	127.1542	127.1542	127.1645	127.1645	0.008	0.0000	0.0000	5,722
2015/05/26	2046	06/08/2015	129.00	Put	Bond Future	1,845.7700	1.8458	1,835.4900	1.8355	(0.557)	0	0	0
2015/05/26	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2046	06/08/2015	128.99	Put	Bond Future	1,835.7700	1.8358	1,825.4900	1.8255	(0.560)	0	0	0
2015/05/26	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2046	05/11/2015			Bond Future	127.8286	127.8286	127.8382	127.8382	0.007	0.0000	0.0000	0
2015/05/26	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2046	05/11/2015	132.99	Put	Bond Future	5,161.3500	5.1613	5,151.8500	5.1518	(0.184)	0	0	0
2015/05/26	2046	05/11/2015	133.01	Put	Bond Future	5,181.3500	5.1813	5,171.8500	5.1718	(0.183)	0	0	0
2015/05/26	2046	05/11/2015	133.00	Put	Bond Future	5,171.3500	5.1713	5,161.8500	5.1618	(0.184)	0	0	0
2015/05/26	2050	06/08/2015			Bond Future	135.1728	135.1728	135.1840	135.1840	0.008	0.0000	0.0000	3,821
2015/05/26	2050	06/08/2015	136.99	Put	Bond Future	1,817.2100	1.8172	1,806.0500	1.8060	(0.614)	0	0	0
2015/05/26	2050	06/08/2015	137.01	Put	Bond Future	1,837.2100	1.8372	1,826.0500	1.8260	(0.607)	0	0	0
2015/05/26	2050	06/08/2015	137.00	Put	Bond Future	1,827.2100	1.8272	1,816.0500	1.8160	(0.611)	0	0	0
2015/05/26	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2050	05/11/2015			Bond Future	137.3759	137.3759	137.3862	137.3862	0.007	0.0000	0.0000	0
2015/05/26	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2050	05/11/2015	144.99	Put	Bond Future	7,614.0700	7.6141	7,603.8300	7.6038	(0.134)	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
2015/05/26	2050	05/11/2015	145.01	Put	Bond Future	7,634.0700	7.6341	7,623.8300	7.6238	(0.134)	0	0	0
2015/05/26	2050	05/11/2015	145.00	Put	Bond Future	7,624.0700	7.6241	7,613.8300	7.6138	(0.134)	0	0	0
2015/05/26	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	AL37	06/08/2015			Index Future	459.5690	459.5690	458.4800	458.4800	(0.237)	0.0000	0.0000	124
2015/05/26	AL37	05/11/2015			Index Future	467.1300	467.1300	466.0200	466.0200	(0.238)	0.0000	0.0000	0
2015/05/26	AL7T	06/08/2015			Index Future	543.7980	543.7980	541.7120	541.7120	(0.384)	0.0000	0.0000	3
2015/05/26	AL7T	05/11/2015			Index Future	552.7450	552.7450	550.6200	550.6200	(0.384)	0.0000	0.0000	0
2015/05/26	ALBI	06/08/2015			Index Future	496.6850	496.6850	494.5530	494.5530	(0.429)	0.0000	0.0000	510
2015/05/26	ALBI	05/11/2015			Index Future	504.8570	504.8570	502.6860	502.6860	(0.430)	0.0000	0.0000	103
2015/05/26	ALBI	04/02/2016			Index Future	513.4580	513.4580	511.2540	511.2540	(0.429)	0.0000	0.0000	0
2015/05/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/05/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/05/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	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
2015/05/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/26	EL28	06/08/2015	125.00	Call	Bond Future	633.4200	0.6334	644.0100	0.6440	1.672	0	0	0
2015/05/26	EL28	06/08/2015			Bond Future	125.6334	125.6334	125.6440	125.6440	0.008	0.0000	0.0000	0
2015/05/26	EL28	06/08/2015	125.01	Call	Bond Future	623.4200	0.6234	634.0100	0.6340	1.699	0	0	0
2015/05/26	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	EL28	06/08/2015	124.99	Call	Bond Future	643.4200	0.6434	654.0100	0.6540	1.646	0	0	0
2015/05/26	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	EL28	05/11/2015	126.99	Put	Bond Future	847.8800	0.8479	837.9000	0.8379	(1.177)	0	0	0
2015/05/26	EL28	05/11/2015			Bond Future	126.1421	126.1421	126.1521	126.1521	0.008	0.0000	0.0000	0
2015/05/26	EL28	05/11/2015	127.01	Put	Bond Future	867.8800	0.8679	857.9000	0.8579	(1.150)	0	0	0
2015/05/26	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	EL28	05/11/2015	127.00	Put	Bond Future	857.8800	0.8579	847.9000	0.8479	(1.163)	0	0	0
2015/05/26	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	ES33	06/08/2015			Bond Future	9.7140	84.3488	9.7746	83.9124	0.624	0.0000	0.0000	6,396
2015/05/26	ES33	06/08/2015	9.59	Put	Bond Future	903.7000	0.9037	1,340.1300	1.3401	48.294	0	0	0
2015/05/26	ES33	06/08/2015	9.61	Put	Bond Future	756.9000	0.7569	1,193.3300	1.1933	57.660	0	0	0
2015/05/26	ES33	06/08/2015	9.60	Put	Bond Future	830.2500	0.8303	1,266.6800	1.2667	52.566	0	0	0
2015/05/26	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	ES33	05/11/2015	9.00	Put	Bond Future	5,996.9800	5.9970	6,441.1200	6.4411	7.406	0	0	0
2015/05/26	ES33	05/11/2015			Bond Future	9.7979	81.9364	9.8605	81.4923	0.639	0.0000	0.0000	0
2015/05/26	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	ES33	05/11/2015	8.99	Put	Bond Future	6,076.3100	6.0763	6,520.4500	6.5204	7.309	0	0	0
2015/05/26	ES33	05/11/2015	9.01	Put	Bond Future	5,917.7500	5.9177	6,361.8900	6.3619	7.505	0	0	0
2015/05/26	ES33	04/02/2016	10.01	Call	Bond Future	898.5300	0.8985	447.3500	0.4473	(50.213)	0	0	0
2015/05/26	ES33	04/02/2016			Bond Future	9.8808	83.3340	9.9454	82.8828	0.654	0.0000	0.0000	0
2015/05/26	ES33	04/02/2016	9.99	Call	Bond Future	760.4000	0.7604	309.2200	0.3092	(59.335)	0	0	0
2015/05/26	ES33	04/02/2016	10.00	Call	Bond Future	829.5100	0.8295	378.3300	0.3783	(54.391)	0	0	0
2015/05/26	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	GOVI	06/08/2015			GOVI	492.8800	492.8800	490.9230	490.9230	(0.397)	0.0000	0.0000	456
2015/05/26	GOVI	06/08/2015	499.99	Put	GOVI	71,100.0000	7.1100	90,670.0000	9.0670	27.525	0	0	0
2015/05/26	GOVI	06/08/2015	500.01	Put	GOVI	71,300.0000	7.1300	90,870.0000	9.0870	27.447	0	0	0
2015/05/26	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	GOVI	06/08/2015	500.00	Put	GOVI	71,200.0000	7.1200	90,770.0000	9.0770	27.486	0	0	0
2015/05/26	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	GOVI	05/11/2015			GOVI	500.9890	500.9890	498.9960	498.9960	(0.398)	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
2015/05/26	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	GOVI	05/11/2015	529.99	Put	GOVI	290,010.0000	29.0010	309,940.0000	30.9940	6.872	0	0	0
2015/05/26	GOVI	05/11/2015	530.01	Put	GOVI	290,210.0000	29.0210	310,140.0000	31.0140	6.867	0	0	0
2015/05/26	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	GOVI	05/11/2015	530.00	Put	GOVI	290,110.0000	29.0110	310,040.0000	31.0040	6.870	0	0	0
2015/05/26	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	GOVI	04/02/2016			GOVI	509.5250	509.5250	507.5010	507.5010	(0.397)	0.0000	0.0000	0
2015/05/26	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	GOVI	04/02/2016	511.99	Put	GOVI	24,650.0000	2.4650	44,890.0000	4.4890	82.110	0	0	0
2015/05/26	GOVI	04/02/2016	512.01	Put	GOVI	24,850.0000	2.4850	45,090.0000	4.5090	81.449	0	0	0
2015/05/26	GOVI	04/02/2016	512.00	Put	GOVI	24,750.0000	2.4750	44,990.0000	4.4990	81.778	0	0	0
2015/05/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/05/26	IGOV	06/08/2015			Index Future	229.6410	229.6410	229.3710	229.3710	(0.118)	0.0000	0.0000	1,080
2015/05/26	IGOV	05/11/2015			Index Future	233.4190	233.4190	233.1430	233.1430	(0.118)	0.0000	0.0000	17
2015/05/26	IGOV	04/02/2016			Index Future	237.3960	237.3960	237.1160	237.1160	(0.118)	0.0000	0.0000	0
2015/05/26	ILBI	06/08/2015			Index Future	622.6180	622.6180	621.8750	621.8750	(0.119)	0.0000	0.0000	159
2015/05/26	ILBI	05/11/2015			Index Future	632.8990	632.8990	632.1400	632.1400	(0.120)	0.0000	0.0000	0
2015/05/26	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/05/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/05/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/05/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/05/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/05/26	JBAF	17/06/2015			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	7,500
2015/05/26	JBAF	15/07/2015			Jibar Tradeable Future	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000	0
2015/05/26	JBAF	19/08/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/05/26	JBAF	16/09/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	0
2015/05/26	JBAF	21/10/2015			Jibar Tradeable Future	6.5600	93.4400	6.5700	93.4300	0.152	0.0000	0.0000	0
2015/05/26	JBAF	15/12/2015			Jibar Tradeable Future	6.7500	93.2500	6.7800	93.2200	0.444	0.0000	0.0000	0
2015/05/26	JBAF	17/02/2016			Jibar Tradeable Future	6.7500	6.7500	6.9400	93.0600	2.815	0.0000	0.0000	2,000
2015/05/26	JBAF	16/03/2016			Jibar Tradeable Future	7.0000	93.0000	7.0500	92.9500	0.714	0.0000	0.0000	0
2015/05/26	JBAF	15/06/2016			Jibar Tradeable Future	7.2400	92.7600	7.3100	92.6900	0.967	0.0000	0.0000	0
2015/05/26	JBAF	21/09/2016			Jibar Tradeable Future	7.4300	92.5700	7.4900	92.5100	0.808	0.0000	0.0000	0
2015/05/26	JBAF	21/12/2016			Jibar Tradeable Future	7.5600	92.4400	7.6300	92.3700	0.926	0.0000	0.0000	0
2015/05/26	JBAF	15/03/2017			Jibar Tradeable Future	7.6700	92.3300	7.7500	92.2500	1.043	0.0000	0.0000	0
2015/05/26	R023	06/08/2015	8.24	Call	Bond Future	2,102.2200	2.1022	1,873.5200	1.8735	(10.879)	0	0	0
2015/05/26	R023	06/08/2015	9.07	Put	Bond Future	62.1400	0.0621	75.8700	0.0759	22.095	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
2015/05/26	R023	06/08/2015			Bond Future	7.9928		102.1110	8.0543	101.7708	0.770	0.0000	0.0000	14,842
2015/05/26	R023	06/08/2015	8.26	Put	Bond Future	708.6400		0.7086	816.0900	0.8161	15.163	0	0	0
2015/05/26	R023	06/08/2015	9.07	Call	Bond Future	5,811.5800		5.8116	5,485.1200	5.4851	(5.617)	0	0	0
2015/05/26	R023	06/08/2015	8.25	Put	Bond Future	726.1400		0.7261	835.6000	0.8356	15.074	0	0	0
2015/05/26	R023	06/08/2015	8.24	Put	Bond Future	743.9800		0.7440	855.4700	0.8555	14.986	0	0	0
2015/05/26	R023	06/08/2015	8.25	Call	Bond Future	2,138.8300		2.1388	1,908.1000	1.9081	(10.788)	0	0	0
2015/05/26	R023	06/08/2015	8.26	Call	Bond Future	2,175.7300		2.1757	1,942.9900	1.9430	(10.697)	0	0	0
2015/05/26	R023	05/11/2015			Bond Future	8.0533		99.8516	8.1177	99.5051	0.800	0.0000	0.0000	0
2015/05/26	R023	05/11/2015	7.99	Put	Bond Future	2,137.7700		2.1378	2,316.1400	2.3161	8.344	0	0	0
2015/05/26	R023	05/11/2015	8.01	Put	Bond Future	2,081.9800		2.0820	2,257.2900	2.2573	8.420	0	0	0
2015/05/26	R023	05/11/2015	7.99	Call	Bond Future	1,796.2200		1.7962	1,628.1300	1.6281	(9.358)	0	0	0
2015/05/26	R023	05/11/2015	8.00	Put	Bond Future	2,109.6100		2.1096	2,286.4500	2.2865	8.383	0	0	0
2015/05/26	R023	05/11/2015	8.00	Call	Bond Future	1,822.1500		1.8222	1,652.5300	1.6525	(9.309)	0	0	0
2015/05/26	R023	05/11/2015	8.01	Call	Bond Future	1,848.5800		1.8486	1,677.4300	1.6774	(9.258)	0	0	0
2015/05/26	R023	04/02/2016	8.01	Put	Bond Future	2,660.0800		2.6601	2,843.6500	2.8437	6.901	0	0	0
2015/05/26	R023	04/02/2016			Bond Future	8.1103		101.5544	8.1777	101.2027	0.831	0.0000	0.0000	0
2015/05/26	R023	04/02/2016	8.00	Put	Bond Future	2,687.6100		2.6876	2,872.4200	2.8724	6.876	0	0	0
2015/05/26	R023	04/02/2016	8.01	Call	Bond Future	2,133.9200		2.1339	1,965.7600	1.9658	(7.880)	0	0	0
2015/05/26	R023	04/02/2016	7.99	Call	Bond Future	2,084.1600		2.0842	1,918.4900	1.9185	(7.949)	0	0	0
2015/05/26	R023	04/02/2016	8.00	Call	Bond Future	2,108.7900		2.1088	1,941.8700	1.9419	(7.915)	0	0	0
2015/05/26	R023	04/02/2016	7.99	Put	Bond Future	2,715.6800		2.7157	2,901.7400	2.9017	6.851	0	0	0
2015/05/26	R186	06/08/2015	7.65	Call	Bond Future	540.0100		0.5400	437.9700	0.4380	(18.896)	0	0	75
2015/05/26	R186	06/08/2015	8.00	Put	Bond Future	2,689.9600		2.6900	2,982.5100	2.9825	10.876	0	0	0
2015/05/26	R186	06/08/2015	8.90	Put	Bond Future	311.0100		0.3110	367.5200	0.3675	18.170	0	0	5,350
2015/05/26	R186	06/08/2015			Bond Future	8.1570		118.6101	8.2181	118.1129	0.750	0.0000	0.0000	40,524
2015/05/26	R186	06/08/2015	8.50	Call	Bond Future	3,665.9400		3.6659	3,305.9300	3.3059	(9.820)	0	0	0
2015/05/26	R186	06/08/2015	8.55	Put	Bond Future	807.1200		0.8071	931.5700	0.9316	15.419	0	0	4,229
2015/05/26	R186	06/08/2015	8.01	Call	Bond Future	1,433.5200		1.4335	1,225.6000	1.2256	(14.504)	0	0	0
2015/05/26	R186	06/08/2015	8.00	Call	Bond Future	1,400.2100		1.4002	1,195.5500	1.1956	(14.616)	0	0	0
2015/05/26	R186	06/08/2015	7.75	Call	Bond Future	728.4400		0.7284	600.2100	0.6002	(17.603)	0	0	1,000
2015/05/26	R186	06/08/2015	7.99	Call	Bond Future	1,367.4100		1.3674	1,166.0100	1.1660	(14.729)	0	0	0
2015/05/26	R186	06/08/2015	8.46	Put	Bond Future	1,007.2600		1.0073	1,155.1900	1.1552	14.686	0	0	75
2015/05/26	R186	06/08/2015	8.05	Call	Bond Future	1,571.3700		1.5714	1,350.3300	1.3503	(14.067)	0	0	75
2015/05/26	R186	06/08/2015	8.45	Call	Bond Future	3,388.3200		3.3883	3,041.7900	3.0418	(10.227)	0	0	0
2015/05/26	R186	06/08/2015	7.65	Put	Bond Future	4,775.8500		4.7758	5,171.0200	5.1710	8.274	0	0	0
2015/05/26	R186	06/08/2015	8.50	Put	Bond Future	913.7800		0.9138	1,050.9800	1.0510	15.015	0	0	5,229
2015/05/26	R186	06/08/2015	8.55	Call	Bond Future	3,953.0300		3.9530	3,580.2700	3.5803	(9.430)	0	0	0
2015/05/26	R186	06/08/2015	7.75	Put	Bond Future	4,112.4600		4.1125	4,481.4400	4.4814	8.972	0	0	0
2015/05/26	R186	06/08/2015	7.99	Put	Bond Future	2,739.9700		2.7400	3,035.7800	3.0358	10.796	0	0	0
2015/05/26	R186	06/08/2015	8.05	Put	Bond Future	2,448.2300		2.4482	2,724.4000	2.7244	11.280	0	0	0
2015/05/26	R186	06/08/2015	8.46	Call	Bond Future	3,443.0800		3.4431	3,093.8000	3.0938	(10.144)	0	0	0
2015/05/26	R186	06/08/2015	8.90	Call	Bond Future	6,161.6300		6.1616	5,720.9300	5.7209	(7.152)	0	0	0
2015/05/26	R186	06/08/2015	8.45	Put	Bond Future	1,031.7700		1.0318	1,182.4500	1.1825	14.604	0	0	4,229
2015/05/26	R186	06/08/2015	8.01	Put	Bond Future	2,640.5300		2.6405	2,929.8200	2.9298	10.956	0	0	0
2015/05/26	R186	05/11/2015	8.45	Call	Bond Future	4,037.7200		4.0377	3,725.4900	3.7255	(7.733)	0	0	0
2015/05/26	R186	05/11/2015	8.24	Call	Bond Future	3,106.4200		3.1064	2,838.2500	2.8382	(8.633)	0	0	0
2015/05/26	R186	05/11/2015	8.25	Put	Bond Future	2,825.2600		2.8253	3,061.1300	3.0611	8.349	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
2015/05/26	R186	05/11/2015			Bond Future	8.2096	120.5438	8.2731	120.0376	0.774	0.0000	0.0000	500
2015/05/26	R186	05/11/2015	9.00	Put	Bond Future	901.6600	0.9017	1,001.3000	1.0013	11.051	0	0	2,600
2015/05/26	R186	05/11/2015	8.35	Put	Bond Future	2,463.5800	2.4636	2,678.1600	2.6782	8.710	0	0	9,370
2015/05/26	R186	05/11/2015	8.24	Put	Bond Future	2,863.5900	2.8636	3,101.6100	3.1016	8.312	0	0	0
2015/05/26	R186	05/11/2015	8.22	Call	Bond Future	3,025.0000	3.0250	2,761.1500	2.7612	(8.722)	0	0	0
2015/05/26	R186	05/11/2015	8.26	Put	Bond Future	2,787.3100	2.7873	3,021.0300	3.0210	8.385	0	0	0
2015/05/26	R186	05/11/2015	8.35	Call	Bond Future	3,578.4900	3.5785	3,286.8800	3.2869	(8.149)	0	0	0
2015/05/26	R186	05/11/2015	8.45	Put	Bond Future	2,137.7400	2.1377	2,331.7000	2.3317	9.073	0	0	6,248
2015/05/26	R186	05/11/2015	9.00	Call	Bond Future	6,991.4000	6.9914	6,584.8500	6.5849	(5.815)	0	0	0
2015/05/26	R186	05/11/2015	8.25	Call	Bond Future	3,147.7400	3.1477	2,877.4200	2.8774	(8.588)	0	0	0
2015/05/26	R186	05/11/2015	8.26	Call	Bond Future	3,189.3700	3.1894	2,916.9000	2.9169	(8.543)	0	0	0
2015/05/26	R186	05/11/2015	8.22	Put	Bond Future	2,941.6900	2.9417	3,184.0300	3.1840	8.238	0	0	1,090
2015/05/26	R186	04/02/2016	7.50	Call	Bond Future	1,281.2700	1.2813	1,149.3400	1.1493	(10.297)	0	0	0
2015/05/26	R186	04/02/2016			Bond Future	8.2568	117.3008	8.3226	116.7867	0.797	0.0000	0.0000	5,512
2015/05/26	R186	04/02/2016	7.51	Call	Bond Future	1,301.8900	1.3019	1,168.3800	1.1684	(10.255)	0	0	0
2015/05/26	R186	04/02/2016	7.49	Call	Bond Future	1,260.8900	1.2609	1,130.5300	1.1305	(10.339)	0	0	0
2015/05/26	R186	04/02/2016	7.50	Put	Bond Future	7,419.8700	7.4199	7,802.0500	7.8021	5.151	0	0	0
2015/05/26	R186	04/02/2016	7.49	Put	Bond Future	7,483.5100	7.4835	7,867.2600	7.8673	5.128	0	0	0
2015/05/26	R186	04/02/2016	7.51	Put	Bond Future	7,356.5500	7.3565	7,737.1500	7.7372	5.174	0	0	0
2015/05/26	R186	05/05/2016			Bond Future	8.2911	119.4205	8.3597	118.8951	0.828	0.0000	0.0000	0
2015/05/26	R186	05/05/2016	8.34	Call	Bond Future	4,403.2000	4.4032	4,122.9200	4.1229	(6.365)	0	0	0
2015/05/26	R186	05/05/2016	8.35	Call	Bond Future	4,443.1200	4.4431	4,161.3100	4.1613	(6.343)	0	0	0
2015/05/26	R186	05/05/2016	8.33	Call	Bond Future	4,363.0200	4.3630	4,084.2500	4.0843	(6.389)	0	0	0
2015/05/26	R186	05/05/2016	8.35	Put	Bond Future	3,991.7100	3.9917	4,235.3200	4.2353	6.103	0	0	0
2015/05/26	R186	05/05/2016	7.56	Put	Bond Future	7,719.6000	7.7196	8,084.2500	8.0842	4.724	0	0	0
2015/05/26	R186	05/05/2016	8.34	Put	Bond Future	4,028.2400	4.0282	4,273.3800	4.2734	6.086	0	0	0
2015/05/26	R186	05/05/2016	7.56	Call	Bond Future	1,913.9400	1.9139	1,753.1700	1.7532	(8.400)	0	0	0
2015/05/26	R186	05/05/2016	8.33	Put	Bond Future	4,064.5700	4.0646	4,311.2200	4.3112	6.068	0	0	0
2015/05/26	R197	06/08/2015	288.00	Call	Bond Future	1,956.5600	1.9566	1,976.9700	1.9770	1.043	0	0	0
2015/05/26	R197	06/08/2015			Bond Future	289.9566	289.9566	289.9770	289.9770	0.007	0.0000	0.0000	1,046
2015/05/26	R197	06/08/2015	288.01	Call	Bond Future	1,946.5600	1.9466	1,966.9700	1.9670	1.049	0	0	0
2015/05/26	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R197	06/08/2015	287.99	Call	Bond Future	1,966.5600	1.9666	1,986.9700	1.9870	1.038	0	0	0
2015/05/26	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R197	05/11/2015			Bond Future	294.6818	294.6818	294.7002	294.7002	0.006	0.0000	0.0000	0
2015/05/26	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R197	05/11/2015	294.99	Put	Bond Future	308.2000	0.3082	289.7600	0.2898	(5.983)	0	0	0
2015/05/26	R197	05/11/2015	295.01	Put	Bond Future	328.2000	0.3282	309.7600	0.3098	(5.619)	0	0	0
2015/05/26	R197	05/11/2015	295.00	Put	Bond Future	318.2000	0.3182	299.7600	0.2998	(5.795)	0	0	0
2015/05/26	R202	06/08/2015			Bond Future	238.6729	238.6729	237.3245	237.3245	(0.565)	0.0000	0.0000	54,213
2015/05/26	R202	06/08/2015	239.99	Put	Bond Future	1,317.0600	1.3171	2,665.5300	2.6655	102.385	0	0	0
2015/05/26	R202	06/08/2015	240.00	Put	Bond Future	1,327.0600	1.3271	2,675.5300	2.6755	101.613	0	0	0
2015/05/26	R202	06/08/2015	240.01	Put	Bond Future	1,337.0600	1.3371	2,685.5300	2.6855	100.853	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
2015/05/26	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R202	05/11/2015			Bond Future	242.5625	242.5625	241.1902	241.1902	(0.566)	0.0000	0.0000	0
2015/05/26	R202	05/11/2015	245.99	Put	Bond Future	3,427.5300	3.4275	4,799.7700	4.7998	40.036	0	0	0
2015/05/26	R202	05/11/2015	246.01	Put	Bond Future	3,447.5300	3.4475	4,819.7700	4.8198	39.804	0	0	0
2015/05/26	R202	05/11/2015	246.00	Put	Bond Future	3,437.5300	3.4375	4,809.7700	4.8098	39.919	0	0	0
2015/05/26	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R203	06/08/2015	6.74	Call	Bond Future	123.6300	0.1236	99.6500	0.0996	(19.397)	0	0	0
2015/05/26	R203	06/08/2015	6.75	Put	Bond Future	1,006.2600	1.0063	1,097.7400	1.0977	9.091	0	0	0
2015/05/26	R203	06/08/2015	7.84	Call	Bond Future	1,309.7300	1.3097	1,209.2700	1.2093	(7.670)	0	0	0
2015/05/26	R203	06/08/2015			Bond Future	7.2011	105.3559	7.2611	105.2399	0.833	0.0000	0.0000	17,001
2015/05/26	R203	06/08/2015	6.75	Call	Bond Future	127.7800	0.1278	103.1800	0.1032	(19.252)	0	0	0
2015/05/26	R203	06/08/2015	6.76	Call	Bond Future	132.0200	0.1320	106.8000	0.1068	(19.103)	0	0	0
2015/05/26	R203	06/08/2015	6.74	Put	Bond Future	1,021.7000	1.0217	1,113.8000	1.1138	9.014	0	0	0
2015/05/26	R203	06/08/2015	7.84	Put	Bond Future	81.8600	0.0819	97.4800	0.0975	19.081	0	0	5,000
2015/05/26	R203	06/08/2015	6.76	Put	Bond Future	990.9200	0.9909	1,081.7800	1.0818	9.169	0	0	0
2015/05/26	R203	05/11/2015	5.99	Call	Bond Future	27.3200	0.0273	21.6300	0.0216	(20.827)	0	0	0
2015/05/26	R203	05/11/2015	6.00	Put	Bond Future	2,254.6000	2.2546	2,367.5200	2.3675	5.008	0	0	0
2015/05/26	R203	05/11/2015			Bond Future	7.2766	102.9072	7.3457	102.7884	0.950	0.0000	0.0000	0
2015/05/26	R203	05/11/2015	6.00	Call	Bond Future	28.1800	0.0282	22.3400	0.0223	(20.724)	0	0	0
2015/05/26	R203	05/11/2015	6.01	Call	Bond Future	29.0700	0.0291	23.0600	0.0231	(20.674)	0	0	0
2015/05/26	R203	05/11/2015	5.99	Put	Bond Future	2,271.4300	2.2714	2,384.5000	2.3845	4.978	0	0	0
2015/05/26	R203	05/11/2015	6.01	Put	Bond Future	2,237.8000	2.2378	2,350.5500	2.3506	5.038	0	0	0
2015/05/26	R203	04/02/2016	7.26	Put	Bond Future	592.5300	0.5925	657.9700	0.6580	11.044	0	0	0
2015/05/26	R203	04/02/2016	7.25	Put	Bond Future	600.3100	0.6003	666.3000	0.6663	10.993	0	0	0
2015/05/26	R203	04/02/2016			Bond Future	7.3435	104.6623	7.4239	104.5422	1.095	0.0000	0.0000	0
2015/05/26	R203	04/02/2016	7.26	Call	Bond Future	467.4800	0.4675	412.7700	0.4128	(11.703)	0	0	0
2015/05/26	R203	04/02/2016	7.24	Call	Bond Future	453.1400	0.4531	399.5200	0.3995	(11.833)	0	0	0
2015/05/26	R203	04/02/2016	7.25	Call	Bond Future	460.2800	0.4603	406.1200	0.4061	(11.767)	0	0	0
2015/05/26	R203	04/02/2016	7.24	Put	Bond Future	608.1600	0.6082	674.6900	0.6747	10.940	0	0	0
2015/05/26	R204	06/08/2015	7.74	Call	Bond Future	1,151.6100	1.1516	1,011.5200	1.0115	(12.165)	0	0	0
2015/05/26	R204	06/08/2015	7.75	Put	Bond Future	320.1000	0.3201	381.0900	0.3811	19.053	0	0	0
2015/05/26	R204	06/08/2015			Bond Future	7.4600	102.7001	7.5286	102.4978	0.920	0.0000	0.0000	19,744
2015/05/26	R204	06/08/2015	8.41	Call	Bond Future	2,797.0600	2.7971	2,605.2100	2.6052	(6.859)	0	0	0
2015/05/26	R204	06/08/2015	7.74	Put	Bond Future	328.8200	0.3288	391.0600	0.3911	18.928	0	0	0
2015/05/26	R204	06/08/2015	7.76	Put	Bond Future	311.5600	0.3116	371.3200	0.3713	19.181	0	0	0
2015/05/26	R204	06/08/2015	8.41	Put	Bond Future	38.7300	0.0387	49.2100	0.0492	27.059	0	0	699
2015/05/26	R204	06/08/2015	7.75	Call	Bond Future	1,172.1200	1.1721	1,030.7800	1.0308	(12.058)	0	0	0
2015/05/26	R204	06/08/2015	7.76	Call	Bond Future	1,192.8000	1.1928	1,050.2300	1.0502	(11.953)	0	0	0
2015/05/26	R204	05/11/2015			Bond Future	7.5297	104.3743	7.6048	104.1679	0.997	0.0000	0.0000	0
2015/05/26	R204	05/11/2015	6.25	Call	Bond Future	56.2200	0.0562	44.4500	0.0445	(20.936)	0	0	0
2015/05/26	R204	05/11/2015	6.24	Put	Bond Future	3,682.5500	3.6825	3,877.5100	3.8775	5.294	0	0	0
2015/05/26	R204	05/11/2015	6.26	Put	Bond Future	3,628.3100	3.6283	3,822.6800	3.8227	5.357	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
2015/05/26	R204	05/11/2015	6.25	Put	Bond Future	3,655.4100	3.6554	3,850.0800	3.8501	5.326	0	0	0
2015/05/26	R204	05/11/2015	6.26	Call	Bond Future	57.8600	0.0579	45.7900	0.0458	(20.861)	0	0	0
2015/05/26	R204	05/11/2015	6.24	Call	Bond Future	54.6200	0.0546	43.1400	0.0431	(21.018)	0	0	0
2015/05/26	R204	04/02/2016	7.50	Call	Bond Future	878.4900	0.8785	782.1200	0.7821	(10.970)	0	0	0
2015/05/26	R204	04/02/2016			Bond Future	7.5895	102.1170	7.6717	101.9077	1.083	0.0000	0.0000	0
2015/05/26	R204	04/02/2016	7.51	Call	Bond Future	890.9400	0.8909	793.7000	0.7937	(10.914)	0	0	0
2015/05/26	R204	04/02/2016	7.49	Put	Bond Future	1,120.2600	1.1203	1,234.0700	1.2341	10.159	0	0	0
2015/05/26	R204	04/02/2016	7.51	Put	Bond Future	1,093.9300	1.0939	1,206.0100	1.2060	10.246	0	0	0
2015/05/26	R204	04/02/2016	7.49	Call	Bond Future	866.1500	0.8661	770.6400	0.7706	(11.027)	0	0	0
2015/05/26	R204	04/02/2016	7.50	Put	Bond Future	1,107.0400	1.1070	1,219.9900	1.2200	10.203	0	0	0
2015/05/26	R207	06/08/2015	7.76	Call	Bond Future	953.1800	0.9532	817.8900	0.8179	(14.194)	0	0	0
2015/05/26	R207	06/08/2015			Bond Future	7.6966	98.8949	7.7642	98.6480	0.879	0.0000	0.0000	38,359
2015/05/26	R207	06/08/2015	7.74	Call	Bond Future	913.4400	0.9134	781.5900	0.7816	(14.434)	0	0	0
2015/05/26	R207	06/08/2015	7.75	Call	Bond Future	933.1000	0.9331	799.5300	0.7995	(14.315)	0	0	0
2015/05/26	R207	06/08/2015	7.46	Call	Bond Future	463.3100	0.4633	379.5100	0.3795	(18.087)	0	0	70
2015/05/26	R207	06/08/2015	7.74	Put	Bond Future	754.9000	0.7549	869.9500	0.8700	15.240	0	0	0
2015/05/26	R207	06/08/2015	7.46	Put	Bond Future	1,332.4200	1.3324	1,495.5200	1.4955	12.241	0	0	0
2015/05/26	R207	06/08/2015	7.76	Put	Bond Future	721.7300	0.7217	833.3400	0.8333	15.464	0	0	0
2015/05/26	R207	06/08/2015	7.75	Put	Bond Future	738.0900	0.7381	851.4200	0.8514	15.354	0	0	0
2015/05/26	R207	05/11/2015	7.76	Call	Bond Future	1,210.3200	1.2103	1,083.7600	1.0838	(10.457)	0	0	0
2015/05/26	R207	05/11/2015			Bond Future	7.7629	100.5075	7.8355	100.2559	0.934	0.0000	0.0000	0
2015/05/26	R207	05/11/2015	7.74	Call	Bond Future	1,175.3000	1.1753	1,051.0500	1.0511	(10.572)	0	0	0
2015/05/26	R207	05/11/2015	7.50	Call	Bond Future	802.6500	0.8027	706.0000	0.7060	(12.041)	0	0	19
2015/05/26	R207	05/11/2015	7.75	Call	Bond Future	1,192.7400	1.1927	1,067.3300	1.0673	(10.514)	0	0	0
2015/05/26	R207	05/11/2015	7.43	Call	Bond Future	710.4900	0.7105	621.6800	0.6217	(12.500)	0	0	53
2015/05/26	R207	05/11/2015	7.74	Put	Bond Future	1,255.0300	1.2550	1,382.4300	1.3824	10.151	0	0	0
2015/05/26	R207	05/11/2015	7.76	Put	Bond Future	1,220.5100	1.2205	1,345.6000	1.3456	10.249	0	0	0
2015/05/26	R207	05/11/2015	7.43	Put	Bond Future	1,875.8000	1.8758	2,038.6400	2.0386	8.681	0	0	0
2015/05/26	R207	05/11/2015	7.75	Put	Bond Future	1,237.6900	1.2377	1,363.9300	1.3639	10.200	0	0	0
2015/05/26	R207	05/11/2015	7.50	Put	Bond Future	1,721.5600	1.7216	1,876.5600	1.8766	9.003	0	0	0
2015/05/26	R207	04/02/2016	7.49	Put	Bond Future	1,972.6600	1.9727	2,132.6700	2.1327	8.111	0	0	0
2015/05/26	R207	04/02/2016	7.27	Put	Bond Future	2,459.8100	2.4598	2,640.3500	2.6404	7.340	0	0	0
2015/05/26	R207	04/02/2016			Bond Future	7.8238	98.5794	7.9015	98.3241	0.993	0.0000	0.0000	0
2015/05/26	R207	04/02/2016	7.51	Put	Bond Future	1,931.8300	1.9318	2,089.9000	2.0899	8.182	0	0	0
2015/05/26	R207	04/02/2016	7.27	Call	Bond Future	616.2900	0.6163	541.4900	0.5415	(12.137)	0	0	43
2015/05/26	R207	04/02/2016	7.50	Call	Bond Future	879.3100	0.8793	783.0100	0.7830	(10.952)	0	0	19
2015/05/26	R207	04/02/2016	7.51	Call	Bond Future	892.3100	0.8923	795.0400	0.7950	(10.901)	0	0	0
2015/05/26	R207	04/02/2016	7.49	Call	Bond Future	866.4400	0.8664	771.1100	0.7711	(11.002)	0	0	0
2015/05/26	R207	04/02/2016	7.50	Put	Bond Future	1,952.1700	1.9522	2,111.2100	2.1112	8.147	0	0	0
2015/05/26	R207	05/05/2016	7.86	Put	Bond Future	1,628.0000	1.6280	1,758.1600	1.7582	7.995	0	0	0
2015/05/26	R207	05/05/2016			Bond Future	7.8651	100.3609	7.9494	100.0992	1.072	0.0000	0.0000	0
2015/05/26	R207	05/05/2016	7.85	Put	Bond Future	1,643.1100	1.6431	1,774.0700	1.7741	7.970	0	0	0
2015/05/26	R207	05/05/2016	7.56	Put	Bond Future	2,124.4500	2.1244	2,278.9300	2.2789	7.272	0	0	0
2015/05/26	R207	05/05/2016	7.84	Put	Bond Future	1,658.3300	1.6583	1,790.0900	1.7901	7.945	0	0	0
2015/05/26	R207	05/05/2016	7.56	Call	Bond Future	1,170.6900	1.1707	1,063.4900	1.0635	(9.157)	0	0	43
2015/05/26	R207	05/05/2016	7.85	Call	Bond Future	1,596.2900	1.5963	1,465.5700	1.4656	(8.189)	0	0	0
2015/05/26	R207	05/05/2016	7.86	Call	Bond Future	1,612.2700	1.6123	1,480.7500	1.4807	(8.157)	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
2015/05/26	R207	05/05/2016	7.84	Call	Bond Future	1,580.4000	1.5804	1,450.4800	1.4505	(8.221)	0	0	0
2015/05/26	R208	06/08/2015			Bond Future	7.7994	97.7471	7.8613	97.4775	0.794	0.0000	0.0000	38,764
2015/05/26	R208	06/08/2015	8.00	Call	Bond Future	1,517.6300	1.5176	1,344.2500	1.3443	(11.424)	0	0	0
2015/05/26	R208	06/08/2015	8.01	Call	Bond Future	1,545.4800	1.5455	1,370.4100	1.3704	(11.328)	0	0	0
2015/05/26	R208	06/08/2015	8.85	Call	Bond Future	4,501.9600	4.5020	4,243.8100	4.2438	(5.734)	0	0	0
2015/05/26	R208	06/08/2015	7.99	Call	Bond Future	1,490.0300	1.4900	1,318.3400	1.3183	(11.523)	0	0	0
2015/05/26	R208	06/08/2015	8.01	Put	Bond Future	632.2400	0.6322	726.7600	0.7268	14.950	0	0	0
2015/05/26	R208	06/08/2015	8.00	Put	Bond Future	647.5000	0.6475	743.7100	0.7437	14.859	0	0	0
2015/05/26	R208	06/08/2015	7.99	Put	Bond Future	663.0500	0.6631	760.9500	0.7609	14.765	0	0	0
2015/05/26	R208	06/08/2015	8.85	Put	Bond Future	50.7100	0.0507	62.1500	0.0621	22.560	0	0	198
2015/05/26	R208	05/11/2015			Bond Future	7.8609	95.9407	7.9265	95.6659	0.834	0.0000	0.0000	0
2015/05/26	R208	05/11/2015	8.48	Call	Bond Future	3,133.9700	3.1340	2,925.9800	2.9260	(6.637)	0	0	0
2015/05/26	R208	05/11/2015	7.74	Put	Bond Future	1,759.8800	1.7599	1,909.5600	1.9096	8.505	0	0	0
2015/05/26	R208	05/11/2015	7.75	Call	Bond Future	1,269.6400	1.2696	1,143.3700	1.1434	(9.945)	0	0	0
2015/05/26	R208	05/11/2015	7.76	Call	Bond Future	1,289.1900	1.2892	1,161.6700	1.1617	(9.891)	0	0	0
2015/05/26	R208	05/11/2015	8.48	Put	Bond Future	577.4200	0.5774	644.1500	0.6442	11.557	0	0	2,200
2015/05/26	R208	05/11/2015	7.74	Call	Bond Future	1,250.5300	1.2505	1,125.4900	1.1255	(9.999)	0	0	0
2015/05/26	R208	05/11/2015	7.76	Put	Bond Future	1,714.0800	1.7141	1,861.2800	1.8613	8.588	0	0	0
2015/05/26	R208	05/11/2015	7.75	Put	Bond Future	1,736.7500	1.7368	1,885.2000	1.8852	8.548	0	0	0
2015/05/26	R208	04/02/2016			Bond Future	7.9155	97.5770	7.9848	97.2982	0.875	0.0000	0.0000	0
2015/05/26	R208	04/02/2016	7.74	Put	Bond Future	2,144.3400	2.1443	2,299.1500	2.2991	7.219	0	0	0
2015/05/26	R208	04/02/2016	7.76	Put	Bond Future	2,099.6400	2.0996	2,252.4100	2.2524	7.276	0	0	0
2015/05/26	R208	04/02/2016	7.75	Put	Bond Future	2,121.7500	2.1218	2,275.5400	2.2755	7.248	0	0	0
2015/05/26	R208	04/02/2016	7.76	Call	Bond Future	1,469.5900	1.4696	1,343.5600	1.3436	(8.576)	0	0	0
2015/05/26	R208	04/02/2016	7.74	Call	Bond Future	1,432.9200	1.4329	1,308.9300	1.3089	(8.653)	0	0	0
2015/05/26	R208	04/02/2016	7.75	Call	Bond Future	1,451.0300	1.4510	1,326.0200	1.3260	(8.615)	0	0	0
2015/05/26	R209	06/08/2015	8.99	Put	Bond Future	1,133.0100	1.1330	1,295.0600	1.2951	14.303	0	0	0
2015/05/26	R209	06/08/2015			Bond Future	8.7101	78.8939	8.7760	78.3837	0.756	0.0000	0.0000	25,844
2015/05/26	R209	06/08/2015	9.01	Put	Bond Future	1,084.1200	1.0841	1,240.8200	1.2408	14.454	0	0	0
2015/05/26	R209	06/08/2015	9.90	Call	Bond Future	8,569.6800	8.5697	8,080.7300	8.0807	(5.706)	0	0	0
2015/05/26	R209	06/08/2015	9.00	Call	Bond Future	3,314.8000	3.3148	2,964.0300	2.9640	(10.582)	0	0	0
2015/05/26	R209	06/08/2015	9.01	Call	Bond Future	3,364.9500	3.3650	3,011.5200	3.0115	(10.503)	0	0	0
2015/05/26	R209	06/08/2015	8.99	Call	Bond Future	3,264.9700	3.2650	2,916.8900	2.9169	(10.661)	0	0	0
2015/05/26	R209	06/08/2015	9.00	Put	Bond Future	1,108.3500	1.1083	1,267.7100	1.2677	14.378	0	0	0
2015/05/26	R209	06/08/2015	9.90	Put	Bond Future	101.1600	0.1012	122.3400	0.1223	20.937	0	0	2,914
2015/05/26	R209	05/11/2015	7.99	Put	Bond Future	7,217.4900	7.2175	7,618.8200	7.6188	5.561	0	0	0
2015/05/26	R209	05/11/2015			Bond Future	8.7591	77.0320	8.8268	76.5130	0.773	0.0000	0.0000	0
2015/05/26	R209	05/11/2015	8.01	Put	Bond Future	7,080.4100	7.0804	7,478.2700	7.4783	5.619	0	0	0
2015/05/26	R209	05/11/2015	7.99	Call	Bond Future	928.5800	0.9286	810.8500	0.8108	(12.678)	0	0	0
2015/05/26	R209	05/11/2015	8.00	Put	Bond Future	7,148.7600	7.1488	7,548.3600	7.5484	5.590	0	0	0
2015/05/26	R209	05/11/2015	8.00	Call	Bond Future	946.5200	0.9465	827.0600	0.8271	(12.621)	0	0	0
2015/05/26	R209	05/11/2015	8.01	Call	Bond Future	964.7000	0.9647	843.5000	0.8435	(12.563)	0	0	0
2015/05/26	R209	04/02/2016	8.74	Call	Bond Future	3,646.7400	3.6467	3,378.7600	3.3788	(7.348)	0	0	0
2015/05/26	R209	04/02/2016	8.75	Put	Bond Future	4,098.4300	4.0984	4,356.1800	4.3562	6.289	0	0	0
2015/05/26	R209	04/02/2016			Bond Future	8.8042	78.3460	8.8737	77.8186	0.789	0.0000	0.0000	0
2015/05/26	R209	04/02/2016	8.75	Call	Bond Future	3,683.2100	3.6832	3,413.5600	3.4136	(7.321)	0	0	0

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2015/05/26	R209	04/02/2016	8.76	Call	Bond Future	3,720.3900	3.7204	3,449.0700	3.4491	(7.293)	0	0	0
2015/05/26	R209	04/02/2016	8.74	Put	Bond Future	4,138.9400	4.1389	4,398.3600	4.3984	6.268	0	0	0
2015/05/26	R209	04/02/2016	8.76	Put	Bond Future	4,058.7400	4.0587	4,314.8200	4.3148	6.309	0	0	0
2015/05/26	R210	06/08/2015	179.01	Call	Bond Future	394.7200	0.3947	407.8600	0.4079	3.329	0	0	0
2015/05/26	R210	06/08/2015			Bond Future	179.4047	179.4047	179.4179	179.4179	0.007	0.0000	0.0000	1,184
2015/05/26	R210	06/08/2015	178.99	Call	Bond Future	414.7200	0.4147	427.8600	0.4279	3.168	0	0	0
2015/05/26	R210	06/08/2015	179.00	Call	Bond Future	404.7200	0.4047	417.8600	0.4179	3.247	0	0	0
2015/05/26	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R210	05/11/2015			Bond Future	180.2094	180.2094	180.2215	180.2215	0.007	0.0000	0.0000	0
2015/05/26	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R210	05/11/2015	181.99	Put	Bond Future	1,780.5600	1.7806	1,768.4600	1.7685	(0.680)	0	0	0
2015/05/26	R210	05/11/2015	182.01	Put	Bond Future	1,800.5600	1.8006	1,788.4600	1.7885	(0.672)	0	0	0
2015/05/26	R210	05/11/2015	182.00	Put	Bond Future	1,790.5600	1.7906	1,778.4600	1.7785	(0.676)	0	0	0
2015/05/26	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R211	06/08/2015			Bond Future	133.0849	133.0849	133.0910	133.0910	0.005	0.0000	0.0000	1,120
2015/05/26	R211	06/08/2015	134.99	Put	Bond Future	1,905.0700	1.9051	1,899.0100	1.8990	(0.318)	0	0	0
2015/05/26	R211	06/08/2015	135.01	Put	Bond Future	1,925.0700	1.9251	1,919.0100	1.9190	(0.315)	0	0	0
2015/05/26	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R211	06/08/2015	135.00	Put	Bond Future	1,915.0700	1.9151	1,909.0100	1.9090	(0.316)	0	0	0
2015/05/26	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R211	05/11/2015			Bond Future	135.2543	135.2543	135.2595	135.2595	0.004	0.0000	0.0000	0
2015/05/26	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R211	05/11/2015	134.99	Call	Bond Future	264.3300	0.2643	269.5100	0.2695	1.960	0	0	0
2015/05/26	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R211	05/11/2015	135.00	Call	Bond Future	254.3300	0.2543	259.5100	0.2595	2.037	0	0	0
2015/05/26	R211	05/11/2015	135.01	Call	Bond Future	244.3300	0.2443	249.5100	0.2495	2.120	0	0	0
2015/05/26	R212	06/08/2015	141.01	Put	Bond Future	2,101.0800	2.1011	2,091.1000	2.0911	(0.475)	0	0	0
2015/05/26	R212	06/08/2015			Bond Future	138.9089	138.9089	138.9189	138.9189	0.007	0.0000	0.0000	1,113
2015/05/26	R212	06/08/2015	141.00	Put	Bond Future	2,091.0800	2.0911	2,081.1000	2.0811	(0.477)	0	0	0
2015/05/26	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R212	06/08/2015	140.99	Put	Bond Future	2,081.0800	2.0811	2,071.1000	2.0711	(0.480)	0	0	0
2015/05/26	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R212	05/11/2015			Bond Future	141.1733	141.1733	141.1824	141.1824	0.006	0.0000	0.0000	0
2015/05/26	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R212	05/11/2015	145.99	Put	Bond Future	4,816.7000	4.8167	4,807.6200	4.8076	(0.189)	0	0	0
2015/05/26	R212	05/11/2015	146.01	Put	Bond Future	4,836.7000	4.8367	4,827.6200	4.8276	(0.188)	0	0	0
2015/05/26	R212	05/11/2015	146.00	Put	Bond Future	4,826.7000	4.8267	4,817.6200	4.8176	(0.188)	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
2015/05/26	R213	06/08/2015			Bond Future	8.6093	89.4783	8.6753	88.9756	0.766	0.0000	0.0000	18,397
2015/05/26	R213	06/08/2015	8.49	Put	Bond Future	2,446.0900	2.4461	2,726.8900	2.7269	11.480	0	0	0
2015/05/26	R213	06/08/2015	8.51	Put	Bond Future	2,357.6900	2.3577	2,632.1400	2.6321	11.641	0	0	0
2015/05/26	R213	06/08/2015	8.49	Call	Bond Future	1,526.4800	1.5265	1,304.5900	1.3046	(14.536)	0	0	0
2015/05/26	R213	06/08/2015	8.50	Put	Bond Future	2,401.5400	2.4015	2,679.1700	2.6792	11.560	0	0	0
2015/05/26	R213	06/08/2015	8.50	Call	Bond Future	1,559.5400	1.5595	1,334.4800	1.3345	(14.431)	0	0	0
2015/05/26	R213	06/08/2015	8.51	Call	Bond Future	1,593.2000	1.5932	1,364.9600	1.3650	(14.326)	0	0	0
2015/05/26	R213	05/11/2015	7.76	Call	Bond Future	669.6100	0.6696	577.7200	0.5777	(13.723)	0	0	0
2015/05/26	R213	05/11/2015			Bond Future	8.6642	87.3927	8.7322	86.8812	0.785	0.0000	0.0000	0
2015/05/26	R213	05/11/2015	7.74	Call	Bond Future	642.7800	0.6428	553.8200	0.5538	(13.840)	0	0	0
2015/05/26	R213	05/11/2015	7.75	Call	Bond Future	655.7900	0.6558	565.3900	0.5654	(13.785)	0	0	0
2015/05/26	R213	05/11/2015	7.74	Put	Bond Future	8,037.1000	8.0371	8,459.6800	8.4597	5.258	0	0	0
2015/05/26	R213	05/11/2015	7.76	Put	Bond Future	7,894.7000	7.8947	8,314.3500	8.3143	5.316	0	0	0
2015/05/26	R213	05/11/2015	7.75	Put	Bond Future	7,965.4400	7.9654	8,386.5800	8.3866	5.287	0	0	0
2015/05/26	R213	04/02/2016			Bond Future	8.7167	88.8831	8.7868	88.3633	0.804	0.0000	0.0000	0
2015/05/26	R213	04/02/2016	8.75	Call	Bond Future	3,852.4100	3.8524	3,574.6200	3.5746	(7.211)	0	0	0
2015/05/26	R213	04/02/2016	8.74	Put	Bond Future	3,642.0600	3.6421	3,885.6700	3.8857	6.689	0	0	0
2015/05/26	R213	04/02/2016	8.76	Put	Bond Future	3,569.2600	3.5693	3,809.5800	3.8096	6.733	0	0	0
2015/05/26	R213	04/02/2016	8.75	Put	Bond Future	3,605.2200	3.6052	3,847.1900	3.8472	6.712	0	0	0
2015/05/26	R213	04/02/2016	8.76	Call	Bond Future	3,890.6000	3.8906	3,611.1600	3.6112	(7.182)	0	0	0
2015/05/26	R213	04/02/2016	8.74	Call	Bond Future	3,815.0100	3.8150	3,538.8600	3.5389	(7.239)	0	0	0
2015/05/26	R214	06/08/2015	8.76	Put	Bond Future	2,093.2900	2.0933	2,368.2900	2.3683	13.137	0	0	0
2015/05/26	R214	06/08/2015			Bond Future	8.7427	80.1365	8.8137	79.5540	0.812	0.0000	0.0000	20,996
2015/05/26	R214	06/08/2015	8.75	Put	Bond Future	2,133.5500	2.1335	2,412.1200	2.4121	13.057	0	0	0
2015/05/26	R214	06/08/2015	8.74	Call	Bond Future	2,152.5500	2.1525	1,852.1800	1.8522	(13.954)	0	0	0
2015/05/26	R214	06/08/2015	8.75	Call	Bond Future	2,193.5200	2.1935	1,889.5900	1.8896	(13.856)	0	0	0
2015/05/26	R214	06/08/2015	8.76	Call	Bond Future	2,235.6400	2.2356	1,928.1400	1.9281	(13.754)	0	0	0
2015/05/26	R214	06/08/2015	8.74	Put	Bond Future	2,175.0900	2.1751	2,457.2200	2.4572	12.971	0	0	0
2015/05/26	R214	05/11/2015			Bond Future	8.7911	78.1518	8.8640	77.5593	0.830	0.0000	0.0000	0
2015/05/26	R214	05/11/2015	7.99	Put	Bond Future	7,965.5500	7.9655	8,430.1300	8.4301	5.832	0	0	0
2015/05/26	R214	05/11/2015	8.00	Put	Bond Future	7,890.0100	7.8900	8,352.6500	8.3526	5.864	0	0	0
2015/05/26	R214	05/11/2015	8.01	Put	Bond Future	7,815.0500	7.8150	8,275.7400	8.2757	5.895	0	0	0
2015/05/26	R214	05/11/2015	7.99	Call	Bond Future	937.4800	0.9375	809.5100	0.8095	(13.650)	0	0	0
2015/05/26	R214	05/11/2015	8.00	Call	Bond Future	955.9200	0.9559	826.0100	0.8260	(13.590)	0	0	0
2015/05/26	R214	05/11/2015	8.01	Call	Bond Future	974.7700	0.9748	842.9100	0.8429	(13.527)	0	0	0
2015/05/26	R214	04/02/2016			Bond Future	8.8373	79.4846	8.9122	78.8824	0.847	0.0000	0.0000	4,320
2015/05/26	R214	04/02/2016	7.99	Put	Bond Future	8,912.9600	8.9130	9,356.0300	9.3560	4.971	0	0	0
2015/05/26	R214	04/02/2016	8.00	Call	Bond Future	1,545.8800	1.5459	1,385.0200	1.3850	(10.406)	0	0	0
2015/05/26	R214	04/02/2016	8.01	Call	Bond Future	1,568.2600	1.5683	1,405.6700	1.4057	(10.368)	0	0	0
2015/05/26	R214	04/02/2016	7.99	Call	Bond Future	1,523.4900	1.5235	1,364.3600	1.3644	(10.445)	0	0	0
2015/05/26	R214	04/02/2016	8.01	Put	Bond Future	8,770.4000	8.7704	9,210.0100	9.2100	5.012	0	0	0
2015/05/26	R214	04/02/2016	8.00	Put	Bond Future	8,841.6000	8.8416	9,282.9400	9.2829	4.992	0	0	0
2015/05/26	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R248	06/08/2015			Bond Future	8.8142	103.2298	8.8853	102.4819	0.806	0.0000	0.0000	35,237
2015/05/26	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/05/26	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R248	06/08/2015	8.74	Put	Bond Future	792.0500	0.7920	1,539.9400	1.5399	94.425	0	0	0
2015/05/26	R248	06/08/2015	8.76	Put	Bond Future	577.5300	0.5775	1,325.4200	1.3254	129.498	0	0	0
2015/05/26	R248	06/08/2015	8.75	Put	Bond Future	684.6900	0.6847	1,432.5800	1.4326	109.230	0	0	0
2015/05/26	R248	05/11/2015	8.01	Put	Bond Future	9,721.1300	9.7211	10,481.8900	10.4819	7.826	0	0	0
2015/05/26	R248	05/11/2015			Bond Future	8.8643	100.4823	8.9374	99.7215	0.824	0.0000	0.0000	0
2015/05/26	R248	05/11/2015	8.00	Put	Bond Future	9,844.5900	9.8446	10,605.3500	10.6054	7.728	0	0	0
2015/05/26	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R248	05/11/2015	7.99	Put	Bond Future	9,968.3000	9.9683	10,729.0600	10.7291	7.632	0	0	0
2015/05/26	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R248	04/02/2016			Bond Future	8.9124	102.1960	8.9874	101.4229	0.842	0.0000	0.0000	0
2015/05/26	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/26	R248	04/02/2016	8.99	Call	Bond Future	799.6700	0.7997	26.5000	0.0265	(96.686)	0	0	0
2015/05/26	R248	04/02/2016	9.00	Call	Bond Future	901.8800	0.9019	128.7100	0.1287	(85.729)	0	0	0
2015/05/26	R248	04/02/2016	9.01	Call	Bond Future	1,003.9000	1.0039	230.7300	0.2307	(77.017)	0	0	0

**Total**

**486092**