



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 01/12/2014 TO 01/12/2014

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
2014/12/01	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	0904	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	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
2014/12/01	0908	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	2025	05/02/2015	119.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2025	05/02/2015			Bond Future	118.9894		118.9894	118.8676	118.8676	(0.102)	0.0000	0.0000	16
2014/12/01	2025	05/02/2015	118.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2025	05/02/2015	119.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2025	05/02/2015	118.99	Put	Bond Future	0.5900		0.0006	122.4000	0.1224	20645.763	0	0	0
2014/12/01	2025	05/02/2015	119.01	Put	Bond Future	20.5900		0.0206	142.4000	0.1424	591.598	0	0	0
2014/12/01	2025	05/02/2015	119.00	Put	Bond Future	10.5900		0.0106	132.4000	0.1324	1150.236	0	0	0
2014/12/01	2025	07/05/2015	120.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2025	07/05/2015	121.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2025	07/05/2015			Bond Future	120.9282		120.9282	120.7960	120.7960	(0.109)	0.0000	0.0000	0
2014/12/01	2025	07/05/2015	121.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2025	07/05/2015	120.99	Put	Bond Future	61.8500		0.0618	193.9500	0.1939	213.581	0	0	0
2014/12/01	2025	07/05/2015	121.01	Put	Bond Future	81.8500		0.0819	213.9500	0.2139	161.393	0	0	0
2014/12/01	2025	07/05/2015	121.00	Put	Bond Future	71.8500		0.0718	203.9500	0.2039	183.855	0	0	0
2014/12/01	2030	05/02/2015			Bond Future	8.0584		99.7140	8.0220	100.0276	(0.453)	0.0000	0.0000	4,663
2014/12/01	2030	05/02/2015	9.25	Call	Bond Future	9,521.4800		9.5215	9,835.0700	9.8351	3.294	0	0	0
2014/12/01	2030	05/02/2015	9.24	Call	Bond Future	9,447.0800		9.4471	9,760.6700	9.7607	3.319	0	0	0
2014/12/01	2030	05/02/2015	9.26	Call	Bond Future	9,595.7900		9.5958	9,909.3800	9.9094	3.268	0	0	0
2014/12/01	2030	05/02/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2030	05/02/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2030	05/02/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2030	07/05/2015			Bond Future	8.1036		101.3314	8.0668	101.6428	(0.453)	0.0000	0.0000	0
2014/12/01	2030	07/05/2015	8.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2030	07/05/2015	8.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2030	07/05/2015	8.74	Call	Bond Future	5,183.9900		5.1840	5,495.3300	5.4953	6.006	0	0	0
2014/12/01	2030	07/05/2015	8.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2030	07/05/2015	8.75	Call	Bond Future	5,262.3600		5.2624	5,573.7000	5.5737	5.916	0	0	0
2014/12/01	2030	07/05/2015	8.76	Call	Bond Future	5,340.6300		5.3406	5,651.9700	5.6520	5.830	0	0	0
2014/12/01	2032	05/02/2015			Bond Future	8.2618		102.8909	8.2202	103.2695	(0.504)	0.0000	0.0000	15
2014/12/01	2032	05/02/2015	8.50	Call	Bond Future	2,128.1500		2.1281	2,506.7300	2.5067	17.789	0	0	0
2014/12/01	2032	05/02/2015	8.51	Call	Bond Future	2,216.0400		2.2160	2,594.6200	2.5946	17.084	0	0	0
2014/12/01	2032	05/02/2015	8.49	Call	Bond Future	2,040.1500		2.0401	2,418.7300	2.4187	18.556	0	0	0
2014/12/01	2032	05/02/2015	8.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2032	05/02/2015	8.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2032	05/02/2015	8.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/01	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2032	07/05/2015			Bond Future	8.3088	100.4035	8.2667	100.7810	(0.506)	0.0000	0.0000	0
2014/12/01	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2032	07/05/2015	8.50	Call	Bond Future	1,691.8500	1.6919	2,069.3200	2.0693	22.311	0	0	0
2014/12/01	2032	07/05/2015	8.51	Call	Bond Future	1,779.1600	1.7792	2,156.6300	2.1566	21.216	0	0	0
2014/12/01	2032	07/05/2015	8.49	Call	Bond Future	1,604.4200	1.6044	1,981.8900	1.9819	23.527	0	0	0
2014/12/01	2032	06/08/2015	8.50	Call	Bond Future	1,358.0800	1.3581	1,741.9300	1.7419	28.264	0	0	0
2014/12/01	2032	06/08/2015			Bond Future	8.3451	102.1570	8.3018	102.5409	(0.518)	0.0000	0.0000	0
2014/12/01	2032	06/08/2015	8.51	Call	Bond Future	1,444.8100	1.4448	1,828.6600	1.8287	26.568	0	0	0
2014/12/01	2032	06/08/2015	8.49	Call	Bond Future	1,271.2400	1.2712	1,655.0900	1.6551	30.195	0	0	0
2014/12/01	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2037	05/02/2015			Bond Future	8.3998	101.2275	8.3532	101.6969	(0.555)	0.0000	0.0000	36,001
2014/12/01	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2037	05/02/2015	9.50	Call	Bond Future	10,154.4900	10.1545	10,623.8200	10.6238	4.622	0	0	0
2014/12/01	2037	05/02/2015	9.51	Call	Bond Future	10,239.2300	10.2392	10,708.5600	10.7086	4.584	0	0	0
2014/12/01	2037	05/02/2015	9.49	Call	Bond Future	10,069.6200	10.0696	10,538.9500	10.5389	4.661	0	0	0
2014/12/01	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2037	07/05/2015			Bond Future	8.4474	102.8695	8.4002	103.3390	(0.558)	0.0000	0.0000	500
2014/12/01	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2037	07/05/2015	9.01	Call	Bond Future	5,346.8200	5.3468	5,816.3600	5.8164	8.782	0	0	0
2014/12/01	2037	07/05/2015	8.99	Call	Bond Future	5,164.4900	5.1645	5,634.0300	5.6340	9.092	0	0	0
2014/12/01	2037	07/05/2015	9.00	Call	Bond Future	5,255.7200	5.2557	5,725.2600	5.7253	8.934	0	0	0
2014/12/01	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2037	06/08/2015			Bond Future	8.4863	100.4057	8.4379	100.8832	(0.571)	0.0000	0.0000	0
2014/12/01	2037	06/08/2015	8.75	Call	Bond Future	2,536.6800	2.5367	3,014.2000	3.0142	18.825	0	0	0
2014/12/01	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2037	06/08/2015	8.76	Call	Bond Future	2,630.9100	2.6309	3,108.4300	3.1084	18.150	0	0	0
2014/12/01	2037	06/08/2015	8.74	Call	Bond Future	2,442.3100	2.4423	2,919.8300	2.9198	19.552	0	0	0
2014/12/01	2038	05/02/2015	123.00	Call	Bond Future	3,605.2900	3.6053	3,824.8000	3.8248	6.089	0	0	0
2014/12/01	2038	05/02/2015	123.01	Call	Bond Future	3,595.2900	3.5953	3,814.8000	3.8148	6.105	0	0	0
2014/12/01	2038	05/02/2015			Bond Future	126.6053	126.6053	126.8248	126.8248	0.173	0.0000	0.0000	3,701
2014/12/01	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2038	05/02/2015	122.99	Call	Bond Future	3,615.2900	3.6153	3,834.8000	3.8348	6.072	0	0	0
2014/12/01	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2038	07/05/2015			Bond Future	128.6680	128.6680	128.8825	128.8825	0.167	0.0000	0.0000	0
2014/12/01	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2038	07/05/2015	127.01	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
2014/12/01	2038	07/05/2015	126.99	Call	Bond Future	1,677.9900	1.6780	1,892.4800	1.8925	12.783	0	0	0
2014/12/01	2038	07/05/2015	127.00	Call	Bond Future	1,667.9900	1.6680	1,882.4800	1.8825	12.859	0	0	0
2014/12/01	2038	07/05/2015	127.01	Call	Bond Future	1,657.9900	1.6580	1,872.4800	1.8725	12.937	0	0	0
2014/12/01	2044	05/02/2015	9.00	Call	Bond Future	5,028.5100	5.0285	5,595.1900	5.5952	11.269	0	0	0
2014/12/01	2044	05/02/2015			Bond Future	8.5192	102.7042	8.4675	103.2709	(0.607)	0.0000	0.0000	5,842
2014/12/01	2044	05/02/2015	9.01	Call	Bond Future	5,128.6200	5.1286	5,695.3000	5.6953	11.049	0	0	0
2014/12/01	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2044	05/02/2015	8.99	Call	Bond Future	4,928.2200	4.9282	5,494.9000	5.4949	11.499	0	0	0
2014/12/01	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2044	07/05/2015			Bond Future	8.5663	104.3702	8.5139	104.9385	(0.611)	0.0000	0.0000	0
2014/12/01	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2044	07/05/2015	9.01	Call	Bond Future	4,608.7900	4.6088	5,177.1300	5.1771	12.332	0	0	0
2014/12/01	2044	07/05/2015	8.99	Call	Bond Future	4,408.7100	4.4087	4,977.0500	4.9770	12.891	0	0	0
2014/12/01	2044	07/05/2015	9.00	Call	Bond Future	4,508.8300	4.5088	5,077.1700	5.0772	12.605	0	0	0
2014/12/01	2044	06/08/2015	8.76	Call	Bond Future	1,631.8800	1.6319	2,209.9300	2.2099	35.422	0	0	0
2014/12/01	2044	06/08/2015			Bond Future	8.6054	101.8073	8.5516	102.3854	(0.625)	0.0000	0.0000	0
2014/12/01	2044	06/08/2015	8.74	Call	Bond Future	1,423.2600	1.4233	2,001.3100	2.0013	40.615	0	0	0
2014/12/01	2044	06/08/2015	8.75	Call	Bond Future	1,527.6600	1.5277	2,105.7100	2.1057	37.839	0	0	0
2014/12/01	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2046	05/02/2015			Bond Future	130.4071	130.4071	130.3926	130.3926	(0.011)	0.0000	0.0000	5,889
2014/12/01	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2046	05/02/2015	123.99	Call	Bond Future	6,417.1300	6.4171	6,402.5900	6.4026	(0.227)	0	0	0
2014/12/01	2046	05/02/2015	124.01	Call	Bond Future	6,397.1300	6.3971	6,382.5900	6.3826	(0.227)	0	0	0
2014/12/01	2046	05/02/2015	124.00	Call	Bond Future	6,407.1300	6.4071	6,392.5900	6.3926	(0.227)	0	0	0
2014/12/01	2046	07/05/2015			Bond Future	131.1611	131.1611	131.1388	131.1388	(0.017)	0.0000	0.0000	0
2014/12/01	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2046	07/05/2015	126.99	Call	Bond Future	4,171.1500	4.1712	4,148.7800	4.1488	(0.536)	0	0	0
2014/12/01	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2046	07/05/2015	127.00	Call	Bond Future	4,161.1500	4.1612	4,138.7800	4.1388	(0.538)	0	0	0
2014/12/01	2046	07/05/2015	127.01	Call	Bond Future	4,151.1500	4.1512	4,128.7800	4.1288	(0.539)	0	0	0
2014/12/01	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2050	05/02/2015			Bond Future	138.6953	138.6953	139.2003	139.2003	0.364	0.0000	0.0000	2,640
2014/12/01	2050	05/02/2015	130.01	Call	Bond Future	8,685.2900	8.6853	9,190.2700	9.1903	5.814	0	0	0
2014/12/01	2050	05/02/2015	129.99	Call	Bond Future	8,705.2900	8.7053	9,210.2700	9.2103	5.801	0	0	0
2014/12/01	2050	05/02/2015	130.00	Call	Bond Future	8,695.2900	8.6953	9,200.2700	9.2003	5.808	0	0	0
2014/12/01	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2050	05/02/2015	130.01	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	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
2014/12/01	2050	07/05/2015	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2050	07/05/2015			Bond Future	140.9547		140.9547	141.4584	141.4584	0.357	0.0000	0.0000	0
2014/12/01	2050	07/05/2015	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	2050	07/05/2015	135.01	Call	Bond Future	5,944.7300		5.9447	6,448.4500	6.4485	8.473	0	0	0
2014/12/01	2050	07/05/2015	134.99	Call	Bond Future	5,964.7300		5.9647	6,468.4500	6.4685	8.445	0	0	0
2014/12/01	2050	07/05/2015	135.00	Call	Bond Future	5,954.7300		5.9547	6,458.4500	6.4585	8.459	0	0	0
2014/12/01	2050	07/05/2015	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	AI03	09/03/2016			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	AL12	05/02/2015			Index Future	548.9630		548.9630	551.1350	551.1350	0.396	0.0000	0.0000	0
2014/12/01	AL12	07/05/2015			Index Future	557.8620		557.8620	560.0270	560.0270	0.388	0.0000	0.0000	0
2014/12/01	AL37	05/02/2015			Index Future	455.5860		455.5860	456.0210	456.0210	0.095	0.0000	0.0000	116
2014/12/01	AL37	07/05/2015			Index Future	462.9720		462.9720	463.3780	463.3780	0.088	0.0000	0.0000	0
2014/12/01	AL7T	05/02/2015			Index Future	542.6670		542.6670	543.7620	543.7620	0.202	0.0000	0.0000	3
2014/12/01	AL7T	07/05/2015			Index Future	551.4650		551.4650	552.5350	552.5350	0.194	0.0000	0.0000	0
2014/12/01	ALBI	05/02/2015			Index Future	494.0420		494.0420	495.2810	495.2810	0.251	0.0000	0.0000	654
2014/12/01	ALBI	07/05/2015			Index Future	502.0510		502.0510	503.2720	503.2720	0.243	0.0000	0.0000	0
2014/12/01	ALBI	06/08/2015			Index Future	510.7200		510.7200	511.9560	511.9560	0.242	0.0000	0.0000	0
2014/12/01	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C030	31/01/2030			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C038	31/01/2038			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C048	28/02/2048			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
2014/12/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/12/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	C446	31/03/2046			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
2014/12/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/01	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	EL28	05/02/2015			Bond Future	125.0299	125.0299	125.0171	125.0171	(0.010)	0.0000	0.0000	0
2014/12/01	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	EL28	05/02/2015	125.99	Put	Bond Future	960.1200	0.9601	972.9200	0.9729	1.333	0	0	0
2014/12/01	EL28	05/02/2015	126.01	Put	Bond Future	980.1200	0.9801	992.9200	0.9929	1.306	0	0	0
2014/12/01	EL28	05/02/2015	126.00	Put	Bond Future	970.1200	0.9701	982.9200	0.9829	1.319	0	0	0
2014/12/01	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	EL28	07/05/2015	125.00	Call	Bond Future	555.5000	0.5555	535.5700	0.5356	(3.588)	0	0	0
2014/12/01	EL28	07/05/2015			Bond Future	125.5555	125.5555	125.5356	125.5356	(0.016)	0.0000	0.0000	0
2014/12/01	EL28	07/05/2015	125.01	Call	Bond Future	545.5000	0.5455	525.5700	0.5256	(3.654)	0	0	0
2014/12/01	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	EL28	07/05/2015	124.99	Call	Bond Future	565.5000	0.5655	545.5700	0.5456	(3.524)	0	0	0
2014/12/01	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	ES33	05/02/2015	10.00	Call	Bond Future	5,748.7000	5.7487	6,116.5500	6.1165	6.399	0	0	0
2014/12/01	ES33	05/02/2015			Bond Future	9.2218	87.8758	9.1748	88.2436	(0.510)	0.0000	0.0000	6,220
2014/12/01	ES33	05/02/2015	10.01	Call	Bond Future	5,818.6600	5.8187	6,186.5100	6.1865	6.322	0	0	0
2014/12/01	ES33	05/02/2015	9.99	Call	Bond Future	5,678.6500	5.6787	6,046.5000	6.0465	6.478	0	0	0
2014/12/01	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	ES33	07/05/2015			Bond Future	9.2935	85.5123	9.2458	85.8799	(0.513)	0.0000	0.0000	0
2014/12/01	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	ES33	07/05/2015	9.76	Call	Bond Future	3,472.8900	3.4729	3,840.4600	3.8405	10.584	0	0	0
2014/12/01	ES33	07/05/2015	9.74	Call	Bond Future	3,328.5000	3.3285	3,696.0700	3.6961	11.043	0	0	0
2014/12/01	ES33	07/05/2015	9.75	Call	Bond Future	3,400.7400	3.4007	3,768.3100	3.7683	10.809	0	0	0
2014/12/01	ES33	06/08/2015			Bond Future	9.3553	87.0055	9.3062	87.3793	(0.525)	0.0000	0.0000	0
2014/12/01	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	ES33	06/08/2015	9.61	Call	Bond Future	1,899.7900	1.8998	2,273.5800	2.2736	19.675	0	0	0
2014/12/01	ES33	06/08/2015	9.59	Call	Bond Future	1,752.9900	1.7530	2,126.7800	2.1268	21.323	0	0	0
2014/12/01	ES33	06/08/2015	9.60	Call	Bond Future	1,826.4400	1.8264	2,200.2300	2.2002	20.465	0	0	0
2014/12/01	GOVI	05/02/2015	459.99	Call	GOVI	317,420.0000	31.7420	327,840.0000	32.7840	3.283	0	0	0
2014/12/01	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	GOVI	05/02/2015			GOVI	491.7320	491.7320	492.7740	492.7740	0.212	0.0000	0.0000	416

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
2014/12/01	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	GOVI	05/02/2015	460.00	Call	GOVI	317,320.0000	31.7320	327,740.0000	32.7740	3.284	0	0	0
2014/12/01	GOVI	05/02/2015	460.01	Call	GOVI	317,220.0000	31.7220	327,640.0000	32.7640	3.285	0	0	0
2014/12/01	GOVI	07/05/2015	449.99	Call	GOVI	497,130.0000	49.7130	507,340.0000	50.7340	2.054	0	0	0
2014/12/01	GOVI	07/05/2015			GOVI	499.7030	499.7030	500.7240	500.7240	0.204	0.0000	0.0000	130
2014/12/01	GOVI	07/05/2015	450.00	Call	GOVI	497,030.0000	49.7030	507,240.0000	50.7240	2.054	0	0	0
2014/12/01	GOVI	07/05/2015	450.01	Call	GOVI	496,930.0000	49.6930	507,140.0000	50.7140	2.055	0	0	0
2014/12/01	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	GOVI	06/08/2015			GOVI	508.3310	508.3310	509.3650	509.3650	0.203	0.0000	0.0000	0
2014/12/01	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	GOVI	06/08/2015	499.99	Call	GOVI	83,410.0000	8.3410	93,750.0000	9.3750	12.397	0	0	0
2014/12/01	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	GOVI	06/08/2015	500.00	Call	GOVI	83,310.0000	8.3310	93,650.0000	9.3650	12.411	0	0	0
2014/12/01	GOVI	06/08/2015	500.01	Call	GOVI	83,210.0000	8.3210	93,550.0000	9.3550	12.426	0	0	0
2014/12/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/12/01	IGOV	05/02/2015			Index Future	226.0400	226.0400	226.1860	226.1860	0.065	0.0000	0.0000	1,093
2014/12/01	IGOV	07/05/2015			Index Future	229.7230	229.7230	229.8540	229.8540	0.057	0.0000	0.0000	81
2014/12/01	IGOV	06/08/2015			Index Future	233.7080	233.7080	233.8390	233.8390	0.056	0.0000	0.0000	0
2014/12/01	ILBI	05/02/2015			Index Future	612.3140	612.3140	612.6300	612.6300	0.052	0.0000	0.0000	157
2014/12/01	ILBI	07/05/2015			Index Future	622.3450	622.3450	622.6590	622.6590	0.050	0.0000	0.0000	0
2014/12/01	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/12/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/12/01	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/12/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/12/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/12/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/12/01	JBAF	17/12/2014			Jibar Tradeable Future	6.0800	93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2014/12/01	JBAF	21/01/2015			Jibar Tradeable Future	6.0800	93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2014/12/01	JBAF	18/02/2015			Jibar Tradeable Future	6.1000	93.9000	6.1000	93.9000	0.000	0.0000	0.0000	0
2014/12/01	JBAF	18/03/2015			Jibar Tradeable Future	6.1300	93.8700	6.1200	93.8800	(0.163)	0.0000	0.0000	2,850
2014/12/01	JBAF	15/04/2015			Jibar Tradeable Future	6.1500	93.8500	6.1400	93.8600	(0.163)	0.0000	0.0000	0
2014/12/01	JBAF	20/05/2015			Jibar Tradeable Future	6.1900	93.8100	6.1800	93.8200	(0.162)	0.0000	0.0000	0
2014/12/01	JBAF	17/06/2015			Jibar Tradeable Future	6.2100	93.7900	6.2000	93.8000	(0.161)	0.0000	0.0000	5,000



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
2014/12/01	JBAF	16/09/2015			Jibar Tradeable Future	6.2900	93.7100	6.2800	93.7200	(0.159)	0.0000	0.0000	0
2014/12/01	JBAF	15/12/2015			Jibar Tradeable Future	6.4100	93.5900	6.3800	93.6200	(0.468)	0.0000	0.0000	0
2014/12/01	JBAF	16/03/2016			Jibar Tradeable Future	6.5200	93.4800	6.4800	93.5200	(0.613)	0.0000	0.0000	0
2014/12/01	JBAF	15/06/2016			Jibar Tradeable Future	6.6300	93.3700	6.5900	93.4100	(0.603)	0.0000	0.0000	0
2014/12/01	JBAF	21/09/2016			Jibar Tradeable Future	6.7400	93.2600	6.6900	93.3100	(0.742)	0.0000	0.0000	0
2014/12/01	R023	05/02/2015			Bond Future	7.3569	105.8395	7.3252	106.0324	(0.430)	0.0000	0.0000	10,322
2014/12/01	R023	05/02/2015	8.74	Put	Bond Future	1.5700	0.0016	0.9700	0.0010	(38.217)	0	0	0
2014/12/01	R023	05/02/2015	8.75	Call	Bond Future	8,051.5400	8.0515	8,243.8600	8.2439	2.389	0	0	0
2014/12/01	R023	05/02/2015	8.76	Call	Bond Future	8,106.2600	8.1063	8,298.6200	8.2986	2.373	0	0	0
2014/12/01	R023	05/02/2015	8.74	Call	Bond Future	7,996.7700	7.9968	8,189.0600	8.1891	2.405	0	0	0
2014/12/01	R023	05/02/2015	8.76	Put	Bond Future	1.3600	0.0014	0.8300	0.0008	(38.971)	0	0	0
2014/12/01	R023	05/02/2015	8.75	Put	Bond Future	1.4700	0.0015	0.9000	0.0009	(38.776)	0	0	0
2014/12/01	R023	07/05/2015	8.15	Put	Bond Future	343.8300	0.3438	307.6000	0.3076	(10.537)	0	0	0
2014/12/01	R023	07/05/2015	8.14	Call	Bond Future	4,684.2000	4.6842	4,835.8800	4.8359	3.238	0	0	0
2014/12/01	R023	07/05/2015			Bond Future	7.3893	103.6308	7.3575	103.8193	(0.430)	0.0000	0.0000	0
2014/12/01	R023	07/05/2015	8.15	Call	Bond Future	4,731.9700	4.7320	4,884.3200	4.8843	3.220	0	0	0
2014/12/01	R023	07/05/2015	8.16	Call	Bond Future	4,779.8800	4.7799	4,932.8900	4.9329	3.201	0	0	0
2014/12/01	R023	07/05/2015	8.14	Put	Bond Future	352.1800	0.3522	315.2800	0.3153	(10.478)	0	0	0
2014/12/01	R023	07/05/2015	8.16	Put	Bond Future	335.6500	0.3356	300.0800	0.3001	(10.597)	0	0	0
2014/12/01	R023	06/08/2015	9.07	Put	Bond Future	116.9200	0.1169	104.8500	0.1048	(10.323)	0	0	911
2014/12/01	R023	06/08/2015	8.24	Call	Bond Future	5,308.8100	5.3088	5,455.3900	5.4554	2.761	0	0	0
2014/12/01	R023	06/08/2015			Bond Future	7.4045	105.4399	7.3713	105.6316	(0.448)	0.0000	0.0000	0
2014/12/01	R023	06/08/2015	9.07	Call	Bond Future	9,195.2000	9.1952	9,374.8100	9.3748	1.953	0	0	0
2014/12/01	R023	06/08/2015	8.26	Put	Bond Future	601.3100	0.6013	557.3300	0.5573	(7.314)	0	0	0
2014/12/01	R023	06/08/2015	8.25	Put	Bond Future	611.4400	0.6114	566.9000	0.5669	(7.284)	0	0	0
2014/12/01	R023	06/08/2015	8.24	Put	Bond Future	621.7300	0.6217	576.6300	0.5766	(7.254)	0	0	0
2014/12/01	R023	06/08/2015	8.25	Call	Bond Future	5,352.9700	5.3530	5,500.1100	5.5001	2.749	0	0	0
2014/12/01	R023	06/08/2015	8.26	Call	Bond Future	5,397.2400	5.3972	5,544.9400	5.5449	2.737	0	0	0
2014/12/01	R157	05/02/2015	8.74	Call	Bond Future	1,075.8600	1.0759	1,075.4600	1.0755	(0.037)	0	0	0
2014/12/01	R157	05/02/2015	8.75	Put	Bond Future	2.6100	0.0026	2.2200	0.0022	(14.943)	0	0	0
2014/12/01	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/12/01	R157	05/02/2015	8.74	Put	Bond Future	2.7000	0.0027	2.3000	0.0023	(14.815)	0	0	0
2014/12/01	R157	05/02/2015	8.76	Put	Bond Future	2.5300	0.0025	2.1500	0.0022	(15.020)	0	0	0
2014/12/01	R157	05/02/2015	8.75	Call	Bond Future	1,081.5800	1.0816	1,081.1900	1.0812	(0.036)	0	0	0
2014/12/01	R157	05/02/2015	8.76	Call	Bond Future	1,087.3000	1.0873	1,086.9200	1.0869	(0.035)	0	0	0
2014/12/01	R186	05/02/2015	9.00	Call	Bond Future	11,339.5300	11.3395	11,662.4500	11.6624	2.848	0	0	0
2014/12/01	R186	05/02/2015			Bond Future	7.6307	123.5833	7.5941	123.9077	(0.480)	0.0000	0.0000	43,403
2014/12/01	R186	05/02/2015	8.75	Call	Bond Future	9,393.5300	9.3935	9,712.7100	9.7127	3.398	0	0	0
2014/12/01	R186	05/02/2015	8.76	Call	Bond Future	9,471.9500	9.4720	9,791.3700	9.7914	3.372	0	0	0
2014/12/01	R186	05/02/2015	8.74	Call	Bond Future	9,315.0900	9.3151	9,634.0200	9.6340	3.424	0	0	0
2014/12/01	R186	05/02/2015	8.00	Put	Bond Future	484.6300	0.4846	397.1000	0.3971	(18.061)	0	0	6,500
2014/12/01	R186	05/02/2015	8.05	Put	Bond Future	402.1100	0.4021	325.7600	0.3258	(18.987)	0	0	6,500
2014/12/01	R186	05/02/2015	8.45	Put	Bond Future	72.3900	0.0724	52.8900	0.0529	(26.937)	0	0	0
2014/12/01	R186	05/02/2015	8.76	Put	Bond Future	14.8200	0.0148	9.8600	0.0099	(33.468)	0	0	0
2014/12/01	R186	05/02/2015	8.50	Put	Bond Future	56.8700	0.0569	40.9600	0.0410	(27.976)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/01	R186	05/02/2015	8.75	Put	Bond Future	15.6400	0.0156	10.4400	0.0104	(33.248)	0	0	0
2014/12/01	R186	05/02/2015	8.45	Call	Bond Future	7,036.9700	7.0370	7,341.8500	7.3418	4.333	0	0	0
2014/12/01	R186	05/02/2015	9.00	Put	Bond Future	3.8100	0.0038	2.3500	0.0024	(38.320)	0	0	9,600
2014/12/01	R186	05/02/2015	8.50	Call	Bond Future	7,428.6000	7.4286	7,737.0700	7.7371	4.152	0	0	0
2014/12/01	R186	05/02/2015	8.00	Call	Bond Future	3,693.5400	3.6935	3,930.3900	3.9304	6.413	0	0	0
2014/12/01	R186	05/02/2015	8.05	Call	Bond Future	4,036.5700	4.0366	4,284.6000	4.2846	6.145	0	0	0
2014/12/01	R186	05/02/2015	8.74	Put	Bond Future	16.5100	0.0165	11.0600	0.0111	(33.010)	0	0	0
2014/12/01	R186	07/05/2015	8.25	Call	Bond Future	5,732.6500	5.7326	5,969.1600	5.9692	4.126	0	0	0
2014/12/01	R186	07/05/2015			Bond Future	7.6688	125.5872	7.6320	125.9080	(0.481)	0.0000	0.0000	1
2014/12/01	R186	07/05/2015	8.24	Put	Bond Future	845.3900	0.8454	759.8600	0.7599	(10.117)	0	0	0
2014/12/01	R186	07/05/2015	8.26	Put	Bond Future	809.9200	0.8099	727.0300	0.7270	(10.234)	0	0	0
2014/12/01	R186	07/05/2015	8.25	Put	Bond Future	827.5000	0.8275	743.2900	0.7433	(10.176)	0	0	0
2014/12/01	R186	07/05/2015	8.26	Call	Bond Future	5,797.0800	5.7971	6,034.9100	6.0349	4.103	0	0	0
2014/12/01	R186	07/05/2015	8.24	Call	Bond Future	5,668.4500	5.6685	5,903.6400	5.9036	4.149	0	0	0
2014/12/01	R186	06/08/2015	8.00	Put	Bond Future	2,119.0800	2.1191	1,984.8500	1.9849	(6.334)	0	0	0
2014/12/01	R186	06/08/2015			Bond Future	7.6930	122.4785	7.6548	122.8045	(0.496)	0.0000	0.0000	0
2014/12/01	R186	06/08/2015	8.00	Call	Bond Future	4,697.7100	4.6977	4,889.5200	4.8895	4.083	0	0	0
2014/12/01	R186	06/08/2015	8.01	Call	Bond Future	4,749.9800	4.7500	4,943.0900	4.9431	4.065	0	0	0
2014/12/01	R186	06/08/2015	7.99	Call	Bond Future	4,645.7000	4.6457	4,836.2200	4.8362	4.101	0	0	0
2014/12/01	R186	06/08/2015	7.99	Put	Bond Future	2,149.8800	2.1499	2,014.3600	2.0144	(6.304)	0	0	0
2014/12/01	R186	06/08/2015	8.01	Put	Bond Future	2,088.6100	2.0886	1,955.6800	1.9557	(6.365)	0	0	0
2014/12/01	R186	05/11/2015	8.25	Put	Bond Future	1,917.2200	1.9172	1,803.7900	1.8038	(5.916)	0	0	0
2014/12/01	R186	05/11/2015	8.24	Call	Bond Future	6,387.9400	6.3879	6,608.1900	6.6082	3.448	0	0	0
2014/12/01	R186	05/11/2015			Bond Future	7.6961	124.7474	7.6563	125.0821	(0.518)	0.0000	0.0000	0
2014/12/01	R186	05/11/2015	9.00	Put	Bond Future	690.6500	0.6906	638.4100	0.6384	(7.564)	0	0	2,600
2014/12/01	R186	05/11/2015	8.24	Put	Bond Future	1,941.4500	1.9415	1,826.9900	1.8270	(5.896)	0	0	0
2014/12/01	R186	05/11/2015	8.26	Put	Bond Future	1,893.2500	1.8932	1,780.8300	1.7808	(5.938)	0	0	0
2014/12/01	R186	05/11/2015	9.00	Call	Bond Future	10,984.0500	10.9840	11,266.5200	11.2665	2.572	0	0	0
2014/12/01	R186	05/11/2015	8.25	Call	Bond Future	6,443.3600	6.4434	6,664.6400	6.6646	3.434	0	0	0
2014/12/01	R186	05/11/2015	8.26	Call	Bond Future	6,498.9700	6.4990	6,721.2600	6.7213	3.420	0	0	0
2014/12/01	R197	05/02/2015	288.99	Put	Bond Future	150.3500	0.1504	183.2900	0.1833	21.909	0	0	0
2014/12/01	R197	05/02/2015			Bond Future	288.8397	288.8397	288.8067	288.8067	(0.011)	0.0000	0.0000	898
2014/12/01	R197	05/02/2015	289.01	Put	Bond Future	170.3500	0.1704	203.2900	0.2033	19.337	0	0	0
2014/12/01	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R197	05/02/2015	289.00	Put	Bond Future	160.3500	0.1604	193.2900	0.1933	20.543	0	0	0
2014/12/01	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R197	07/05/2015			Bond Future	293.5450	293.5450	293.4917	293.4917	(0.018)	0.0000	0.0000	0
2014/12/01	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R197	07/05/2015	293.99	Put	Bond Future	445.0000	0.4450	498.3100	0.4983	11.980	0	0	0
2014/12/01	R197	07/05/2015	294.01	Put	Bond Future	465.0000	0.4650	518.3100	0.5183	11.465	0	0	0
2014/12/01	R197	07/05/2015	294.00	Put	Bond Future	455.0000	0.4550	508.3100	0.5083	11.716	0	0	0
2014/12/01	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R202	05/02/2015	233.01	Call	Bond Future	3,554.3800	3.5544	3,874.4600	3.8745	9.005	0	0	0
2014/12/01	R202	05/02/2015			Bond Future	236.5644	236.5644	236.8845	236.8845	0.135	0.0000	0.0000	50,634

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/01	R202	05/02/2015	232.99	Call	Bond Future	3,574.3800	3.5744	3,894.4600	3.8945	8.955	0	0	0
2014/12/01	R202	05/02/2015	233.00	Call	Bond Future	3,564.3800	3.5644	3,884.4600	3.8845	8.980	0	0	0
2014/12/01	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R202	07/05/2015			Bond Future	240.4183	240.4183	240.7272	240.7272	0.128	0.0000	0.0000	0
2014/12/01	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R202	07/05/2015	238.51	Call	Bond Future	1,908.3500	1.9084	2,217.1500	2.2172	16.182	0	0	0
2014/12/01	R202	07/05/2015	238.49	Call	Bond Future	1,928.3500	1.9284	2,237.1500	2.2372	16.014	0	0	0
2014/12/01	R202	07/05/2015	238.50	Call	Bond Future	1,918.3500	1.9184	2,227.1500	2.2272	16.097	0	0	0
2014/12/01	R203	05/02/2015	7.69	Call	Bond Future	3,029.4100	3.0294	3,031.1300	3.0311	0.057	0	0	55
2014/12/01	R203	05/02/2015			Bond Future	6.4136	107.6838	6.4129	107.6856	(0.011)	0.0000	0.0000	13,903
2014/12/01	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R203	05/02/2015	8.35	Call	Bond Future	4,552.2900	4.5523	4,554.0500	4.5540	0.039	0	0	0
2014/12/01	R203	05/02/2015	8.36	Call	Bond Future	4,575.1400	4.5751	4,576.9000	4.5769	0.038	0	0	0
2014/12/01	R203	05/02/2015	8.34	Call	Bond Future	4,529.4300	4.5294	4,531.1900	4.5312	0.039	0	0	0
2014/12/01	R203	05/02/2015	7.69	Put	Bond Future	0.1500	0.0002	0.1100	0.0001	(26.667)	0	0	0
2014/12/01	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R203	07/05/2015			Bond Future	6.3952	105.2626	6.3978	105.2568	0.041	0.0000	0.0000	0
2014/12/01	R203	07/05/2015	7.24	Put	Bond Future	58.7900	0.0588	57.1800	0.0572	(2.739)	0	0	0
2014/12/01	R203	07/05/2015	7.26	Put	Bond Future	55.3500	0.0554	53.8000	0.0538	(2.800)	0	0	0
2014/12/01	R203	07/05/2015	7.25	Put	Bond Future	57.0400	0.0570	55.4600	0.0555	(2.770)	0	0	0
2014/12/01	R203	07/05/2015	7.25	Call	Bond Future	1,915.9500	1.9159	1,908.5600	1.9086	(0.386)	0	0	0
2014/12/01	R203	07/05/2015	7.24	Call	Bond Future	1,896.2000	1.8962	1,888.7800	1.8888	(0.391)	0	0	0
2014/12/01	R203	07/05/2015	7.26	Call	Bond Future	1,935.7500	1.9357	1,928.3900	1.9284	(0.380)	0	0	0
2014/12/01	R203	06/08/2015	6.74	Call	Bond Future	1,148.6800	1.1487	1,141.0200	1.1410	(0.667)	0	0	0
2014/12/01	R203	06/08/2015	6.75	Put	Bond Future	296.9000	0.2969	295.3900	0.2954	(0.509)	0	0	0
2014/12/01	R203	06/08/2015			Bond Future	6.3101	107.1005	6.3132	107.0944	0.049	0.0000	0.0000	0
2014/12/01	R203	06/08/2015	6.75	Call	Bond Future	1,163.0300	1.1630	1,155.3600	1.1554	(0.659)	0	0	0
2014/12/01	R203	06/08/2015	6.76	Call	Bond Future	1,177.4400	1.1774	1,169.7700	1.1698	(0.651)	0	0	0
2014/12/01	R203	06/08/2015	6.74	Put	Bond Future	302.1400	0.3021	300.6400	0.3006	(0.496)	0	0	0
2014/12/01	R203	06/08/2015	6.76	Put	Bond Future	291.7300	0.2917	290.2200	0.2902	(0.518)	0	0	0
2014/12/01	R204	05/02/2015			Bond Future	6.7171	105.4067	6.7111	105.4272	(0.089)	0.0000	0.0000	10,267
2014/12/01	R204	05/02/2015	8.25	Call	Bond Future	5,114.3800	5.1144	5,134.9300	5.1349	0.402	0	0	0
2014/12/01	R204	05/02/2015	8.26	Call	Bond Future	5,146.7100	5.1467	5,167.2700	5.1673	0.399	0	0	0
2014/12/01	R204	05/02/2015	8.24	Call	Bond Future	5,082.0300	5.0820	5,102.5900	5.1026	0.405	0	0	0
2014/12/01	R204	05/02/2015	8.26	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2014/12/01	R204	05/02/2015	8.25	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2014/12/01	R204	05/02/2015	8.24	Put	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	0
2014/12/01	R204	07/05/2015	7.51	Put	Bond Future	124.3700	0.1244	118.8900	0.1189	(4.406)	0	0	0
2014/12/01	R204	07/05/2015			Bond Future	6.7314	107.1158	6.7273	107.1291	(0.061)	0.0000	0.0000	0
2014/12/01	R204	07/05/2015	7.50	Put	Bond Future	127.9600	0.1280	122.3800	0.1224	(4.361)	0	0	0
2014/12/01	R204	07/05/2015	7.49	Call	Bond Future	2,551.7500	2.5518	2,559.4000	2.5594	0.300	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
2014/12/01	R204	07/05/2015	7.50	Call	Bond Future	2,579.5100	2.5795	2,587.2700	2.5873	0.301	0	0	0
2014/12/01	R204	07/05/2015	7.51	Call	Bond Future	2,607.3400	2.6073	2,615.2000	2.6152	0.301	0	0	0
2014/12/01	R204	07/05/2015	7.49	Put	Bond Future	131.6400	0.1316	125.9500	0.1260	(4.322)	0	0	0
2014/12/01	R204	06/08/2015	7.74	Call	Bond Future	3,243.1500	3.2431	3,251.4300	3.2514	0.255	0	0	0
2014/12/01	R204	06/08/2015	7.75	Put	Bond Future	170.3900	0.1704	165.4200	0.1654	(2.917)	0	0	0
2014/12/01	R204	06/08/2015			Bond Future	6.7094	104.9466	6.7050	104.9599	(0.065)	0.0000	0.0000	0
2014/12/01	R204	06/08/2015	8.41	Call	Bond Future	5,040.4100	5.0404	5,052.1100	5.0521	0.232	0	0	0
2014/12/01	R204	06/08/2015	7.74	Put	Bond Future	173.8400	0.1738	168.8000	0.1688	(2.899)	0	0	0
2014/12/01	R204	06/08/2015	7.76	Put	Bond Future	167.0100	0.1670	162.0900	0.1621	(2.946)	0	0	0
2014/12/01	R204	06/08/2015	8.41	Put	Bond Future	35.5600	0.0356	33.9400	0.0339	(4.556)	0	0	699
2014/12/01	R204	06/08/2015	7.75	Call	Bond Future	3,268.9300	3.2689	3,277.2800	3.2773	0.255	0	0	0
2014/12/01	R204	06/08/2015	7.76	Call	Bond Future	3,294.7700	3.2948	3,303.1700	3.3032	0.255	0	0	0
2014/12/01	R207	05/02/2015	8.49	Put	Bond Future	0.1100	0.0001	0.0600	0.0001	(45.455)	0	0	0
2014/12/01	R207	05/02/2015			Bond Future	6.9358	101.8062	6.9089	101.9174	(0.387)	0.0000	0.0000	33,123
2014/12/01	R207	05/02/2015	8.51	Put	Bond Future	0.0900	0.0001	0.0500	0.0001	(44.444)	0	0	0
2014/12/01	R207	05/02/2015	8.50	Call	Bond Future	6,243.4200	6.2434	6,354.6600	6.3547	1.782	0	0	0
2014/12/01	R207	05/02/2015	8.51	Call	Bond Future	6,281.7900	6.2818	6,393.0300	6.3930	1.771	0	0	0
2014/12/01	R207	05/02/2015	8.49	Call	Bond Future	6,205.0300	6.2050	6,316.2600	6.3163	1.793	0	0	0
2014/12/01	R207	05/02/2015	8.50	Put	Bond Future	0.1000	0.0001	0.0600	0.0001	(40.000)	0	0	0
2014/12/01	R207	07/05/2015			Bond Future	6.9632	103.4572	6.9366	103.5629	(0.383)	0.0000	0.0000	0
2014/12/01	R207	07/05/2015	8.25	Call	Bond Future	4,986.5200	4.9865	5,086.8000	5.0868	2.011	0	0	0
2014/12/01	R207	07/05/2015	7.73	Call	Bond Future	3,163.5800	3.1636	3,250.8300	3.2508	2.758	0	0	66
2014/12/01	R207	07/05/2015	8.24	Put	Bond Future	40.9400	0.0409	35.3300	0.0353	(13.703)	0	0	0
2014/12/01	R207	07/05/2015	8.26	Put	Bond Future	38.3200	0.0383	33.0100	0.0330	(13.857)	0	0	0
2014/12/01	R207	07/05/2015	7.73	Put	Bond Future	179.6200	0.1796	161.1200	0.1611	(10.300)	0	0	0
2014/12/01	R207	07/05/2015	8.25	Put	Bond Future	39.6900	0.0397	34.2200	0.0342	(13.782)	0	0	0
2014/12/01	R207	07/05/2015	8.26	Call	Bond Future	5,022.4300	5.0224	5,122.8700	5.1229	2.000	0	0	0
2014/12/01	R207	07/05/2015	8.24	Call	Bond Future	4,950.4800	4.9505	5,050.6200	5.0506	2.023	0	0	0
2014/12/01	R207	06/08/2015	7.76	Call	Bond Future	3,327.4400	3.3274	3,409.2400	3.4092	2.458	0	0	0
2014/12/01	R207	06/08/2015			Bond Future	6.9634	101.6190	6.9350	101.7263	(0.408)	0.0000	0.0000	0
2014/12/01	R207	06/08/2015	7.74	Call	Bond Future	3,268.1600	3.2682	3,349.2700	3.3493	2.482	0	0	0
2014/12/01	R207	06/08/2015	7.75	Call	Bond Future	3,297.8800	3.2979	3,379.3300	3.3793	2.470	0	0	0
2014/12/01	R207	06/08/2015	7.46	Call	Bond Future	2,477.1300	2.4771	2,547.4300	2.5474	2.838	0	0	70
2014/12/01	R207	06/08/2015	7.74	Put	Bond Future	385.5200	0.3855	359.3200	0.3593	(6.796)	0	0	0
2014/12/01	R207	06/08/2015	7.76	Put	Bond Future	371.8900	0.3719	346.3800	0.3464	(6.860)	0	0	0
2014/12/01	R207	06/08/2015	7.46	Put	Bond Future	622.1400	0.6221	585.1300	0.5851	(5.949)	0	0	0
2014/12/01	R207	06/08/2015	7.75	Put	Bond Future	378.7700	0.3788	352.9100	0.3529	(6.827)	0	0	0
2014/12/01	R208	05/02/2015	8.51	Call	Bond Future	6,424.2000	6.4242	6,578.3000	6.5783	2.399	0	0	0
2014/12/01	R208	05/02/2015			Bond Future	7.1289	100.5979	7.0971	100.7523	(0.447)	0.0000	0.0000	52,091
2014/12/01	R208	05/02/2015	8.49	Call	Bond Future	6,335.0500	6.3350	6,489.1000	6.4891	2.432	0	0	0
2014/12/01	R208	05/02/2015	8.51	Put	Bond Future	0.8400	0.0008	0.5000	0.0005	(40.476)	0	0	0
2014/12/01	R208	05/02/2015	8.50	Put	Bond Future	0.9100	0.0009	0.5400	0.0005	(40.659)	0	0	0
2014/12/01	R208	05/02/2015	8.49	Put	Bond Future	0.9800	0.0010	0.5900	0.0006	(39.796)	0	0	0
2014/12/01	R208	05/02/2015	8.50	Call	Bond Future	6,379.6400	6.3796	6,533.7100	6.5337	2.415	0	0	0
2014/12/01	R208	07/05/2015	8.01	Call	Bond Future	4,085.1800	4.0852	4,212.1500	4.2121	3.108	0	0	0
2014/12/01	R208	07/05/2015			Bond Future	7.1587	98.8289	7.1267	98.9787	(0.447)	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
2014/12/01	R208	07/05/2015	7.99	Call	Bond Future	4,006.4000	4.0064	4,132.4400	4.1324	3.146	0	0	0
2014/12/01	R208	07/05/2015	8.00	Call	Bond Future	4,045.6800	4.0457	4,172.1900	4.1722	3.127	0	0	0
2014/12/01	R208	07/05/2015	7.99	Put	Bond Future	207.6400	0.2076	183.8600	0.1839	(11.453)	0	0	0
2014/12/01	R208	07/05/2015	8.01	Put	Bond Future	197.2500	0.1973	174.4000	0.1744	(11.584)	0	0	0
2014/12/01	R208	07/05/2015	8.00	Put	Bond Future	202.3200	0.2023	179.0100	0.1790	(11.521)	0	0	0
2014/12/01	R208	06/08/2015			Bond Future	7.1670	100.5545	7.1333	100.7067	(0.470)	0.0000	0.0000	0
2014/12/01	R208	06/08/2015	8.00	Call	Bond Future	4,136.0800	4.1361	4,253.5000	4.2535	2.839	0	0	0
2014/12/01	R208	06/08/2015	8.01	Call	Bond Future	4,171.2900	4.1713	4,289.1600	4.2892	2.826	0	0	0
2014/12/01	R208	06/08/2015	8.85	Call	Bond Future	7,334.8600	7.3349	7,478.6800	7.4787	1.961	0	0	0
2014/12/01	R208	06/08/2015	7.99	Call	Bond Future	4,100.9500	4.1010	4,217.9100	4.2179	2.852	0	0	0
2014/12/01	R208	06/08/2015	8.01	Put	Bond Future	450.6400	0.4506	416.3400	0.4163	(7.611)	0	0	0
2014/12/01	R208	06/08/2015	8.00	Put	Bond Future	458.5400	0.4585	423.7900	0.4238	(7.578)	0	0	0
2014/12/01	R208	06/08/2015	7.99	Put	Bond Future	466.5600	0.4666	431.3500	0.4313	(7.547)	0	0	0
2014/12/01	R208	06/08/2015	8.85	Put	Bond Future	76.2000	0.0762	67.8500	0.0679	(10.958)	0	0	198
2014/12/01	R208	05/11/2015			Bond Future	7.1431	99.0130	7.1071	99.1702	(0.504)	0.0000	0.0000	0
2014/12/01	R208	05/11/2015	8.48	Call	Bond Future	5,917.9800	5.9180	6,053.2100	6.0532	2.285	0	0	0
2014/12/01	R208	05/11/2015	7.74	Put	Bond Future	881.2600	0.8813	830.0700	0.8301	(5.809)	0	0	0
2014/12/01	R208	05/11/2015	7.75	Call	Bond Future	3,474.7400	3.4747	3,581.2300	3.5812	3.065	0	0	0
2014/12/01	R208	05/11/2015	7.76	Call	Bond Future	3,505.3300	3.5053	3,612.3100	3.6123	3.052	0	0	0
2014/12/01	R208	05/11/2015	8.48	Put	Bond Future	289.0800	0.2891	267.1300	0.2671	(7.593)	0	0	2,200
2014/12/01	R208	05/11/2015	7.74	Call	Bond Future	3,444.2600	3.4443	3,550.2500	3.5502	3.077	0	0	0
2014/12/01	R208	05/11/2015	7.76	Put	Bond Future	857.8700	0.8579	807.6700	0.8077	(5.852)	0	0	0
2014/12/01	R208	05/11/2015	7.75	Put	Bond Future	869.5000	0.8695	818.8100	0.8188	(5.830)	0	0	0
2014/12/01	R209	05/02/2015	9.00	Put	Bond Future	168.7000	0.1687	125.6700	0.1257	(25.507)	0	0	0
2014/12/01	R209	05/02/2015			Bond Future	8.3071	81.9412	8.2606	82.3304	(0.560)	0.0000	0.0000	28,455
2014/12/01	R209	05/02/2015	9.25	Call	Bond Future	7,367.8900	7.3679	7,738.6600	7.7387	5.032	0	0	0
2014/12/01	R209	05/02/2015	9.26	Call	Bond Future	7,437.2200	7.4372	7,808.6600	7.8087	4.994	0	0	0
2014/12/01	R209	05/02/2015	9.24	Call	Bond Future	7,298.5400	7.2985	7,668.6300	7.6686	5.071	0	0	0
2014/12/01	R209	05/02/2015	9.25	Put	Bond Future	61.3600	0.0614	42.8800	0.0429	(30.117)	0	0	0
2014/12/01	R209	05/02/2015	9.00	Call	Bond Future	5,641.3500	5.6413	5,987.5700	5.9876	6.137	0	0	0
2014/12/01	R209	05/02/2015	9.24	Put	Bond Future	64.0100	0.0640	44.8500	0.0449	(29.933)	0	0	0
2014/12/01	R209	05/02/2015	9.26	Put	Bond Future	58.8000	0.0588	40.9900	0.0410	(30.289)	0	0	0
2014/12/01	R209	07/05/2015			Bond Future	8.3488	80.1216	8.3018	80.5113	(0.563)	0.0000	0.0000	0
2014/12/01	R209	07/05/2015	8.99	Put	Bond Future	813.8500	0.8139	719.2400	0.7192	(11.625)	0	0	0
2014/12/01	R209	07/05/2015	9.01	Put	Bond Future	781.9300	0.7819	690.1000	0.6901	(11.744)	0	0	0
2014/12/01	R209	07/05/2015	8.99	Call	Bond Future	5,851.6700	5.8517	6,146.8000	6.1468	5.044	0	0	0
2014/12/01	R209	07/05/2015	9.00	Put	Bond Future	797.7500	0.7978	704.5400	0.7045	(11.684)	0	0	0
2014/12/01	R209	07/05/2015	9.00	Call	Bond Future	5,910.2400	5.9102	6,206.7700	6.2068	5.017	0	0	0
2014/12/01	R209	07/05/2015	9.01	Call	Bond Future	5,968.9800	5.9690	6,266.8900	6.2669	4.991	0	0	0
2014/12/01	R209	06/08/2015	8.99	Put	Bond Future	1,518.7000	1.5187	1,398.0900	1.3981	(7.942)	0	0	0
2014/12/01	R209	06/08/2015			Bond Future	8.3811	81.5207	8.3329	81.9171	(0.575)	0.0000	0.0000	0
2014/12/01	R209	06/08/2015	9.01	Put	Bond Future	1,476.7500	1.4768	1,358.5700	1.3586	(8.003)	0	0	0
2014/12/01	R209	06/08/2015	9.90	Call	Bond Future	11,450.3600	11.4504	11,807.4600	11.8075	3.119	0	0	0
2014/12/01	R209	06/08/2015	9.00	Call	Bond Future	6,330.9000	6.3309	6,607.8900	6.6079	4.375	0	0	0
2014/12/01	R209	06/08/2015	9.01	Call	Bond Future	6,384.4300	6.3844	6,662.6300	6.6626	4.357	0	0	0
2014/12/01	R209	06/08/2015	9.00	Put	Bond Future	1,497.6000	1.4976	1,378.2100	1.3782	(7.972)	0	0	0
2014/12/01	R209	06/08/2015	8.99	Call	Bond Future	6,277.5100	6.2775	6,553.2800	6.5533	4.393	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/01	R209	06/08/2015	9.90	Put	Bond Future	354.9900	0.3550	315.7100	0.3157	(11.065)	0	0	2,914
2014/12/01	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R210	05/02/2015			Bond Future	177.6437	177.6437	177.6238	177.6238	(0.011)	0.0000	0.0000	628
2014/12/01	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R210	05/02/2015	175.01	Call	Bond Future	2,633.7000	2.6337	2,613.8300	2.6138	(0.754)	0	0	0
2014/12/01	R210	05/02/2015	174.99	Call	Bond Future	2,653.7000	2.6537	2,633.8300	2.6338	(0.749)	0	0	0
2014/12/01	R210	05/02/2015	175.00	Call	Bond Future	2,643.7000	2.6437	2,623.8300	2.6238	(0.752)	0	0	0
2014/12/01	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R210	07/05/2015			Bond Future	178.4601	178.4601	178.4298	178.4298	(0.017)	0.0000	0.0000	0
2014/12/01	R210	07/05/2015	177.00	Call	Bond Future	1,460.1400	1.4601	1,429.8300	1.4298	(2.076)	0	0	0
2014/12/01	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R210	07/05/2015	177.01	Call	Bond Future	1,450.1400	1.4501	1,419.8300	1.4198	(2.090)	0	0	0
2014/12/01	R210	07/05/2015	176.99	Call	Bond Future	1,470.1400	1.4701	1,439.8300	1.4398	(2.062)	0	0	0
2014/12/01	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R211	05/02/2015			Bond Future	132.5881	132.5881	132.5439	132.5439	(0.033)	0.0000	0.0000	1,120
2014/12/01	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R211	05/02/2015	132.99	Put	Bond Future	401.9500	0.4020	446.1000	0.4461	10.984	0	0	0
2014/12/01	R211	05/02/2015	133.01	Put	Bond Future	421.9500	0.4220	466.1000	0.4661	10.463	0	0	0
2014/12/01	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R211	05/02/2015	133.00	Put	Bond Future	411.9500	0.4120	456.1000	0.4561	10.717	0	0	0
2014/12/01	R211	07/05/2015	134.99	Put	Bond Future	241.6200	0.2416	295.6800	0.2957	22.374	0	0	0
2014/12/01	R211	07/05/2015			Bond Future	134.7484	134.7484	134.6943	134.6943	(0.040)	0.0000	0.0000	0
2014/12/01	R211	07/05/2015	135.01	Put	Bond Future	261.6200	0.2616	315.6800	0.3157	20.664	0	0	0
2014/12/01	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R211	07/05/2015	135.00	Put	Bond Future	251.6200	0.2516	305.6800	0.3057	21.485	0	0	0
2014/12/01	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R212	05/02/2015			Bond Future	137.5118	137.5118	137.4979	137.4979	(0.010)	0.0000	0.0000	14,564
2014/12/01	R212	05/02/2015	137.99	Put	Bond Future	478.2100	0.4782	492.1300	0.4921	2.911	0	0	0
2014/12/01	R212	05/02/2015	138.01	Put	Bond Future	498.2100	0.4982	512.1300	0.5121	2.794	0	0	0
2014/12/01	R212	05/02/2015	138.00	Put	Bond Future	488.2100	0.4882	502.1300	0.5021	2.851	0	0	0
2014/12/01	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R212	07/05/2015			Bond Future	139.7524	139.7524	139.7287	139.7287	(0.017)	0.0000	0.0000	0
2014/12/01	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R212	07/05/2015	140.99	Put	Bond Future	1,237.5700	1.2376	1,261.3100	1.2613	1.918	0	0	0
2014/12/01	R212	07/05/2015	141.01	Put	Bond Future	1,257.5700	1.2576	1,281.3100	1.2813	1.888	0	0	0
2014/12/01	R212	07/05/2015	141.00	Put	Bond Future	1,247.5700	1.2476	1,271.3100	1.2713	1.903	0	0	0
2014/12/01	R213	05/02/2015	9.26	Put	Bond Future	22.7600	0.0228	15.8000	0.0158	(30.580)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/01	R213	05/02/2015			Bond Future	8.1197		93.1997	8.0832	93.5013	(0.449)	0.0000	0.0000	21,796
2014/12/01	R213	05/02/2015	9.25	Put	Bond Future	23.9700		0.0240	16.7000	0.0167	(30.330)	0	0	0
2014/12/01	R213	05/02/2015	9.24	Put	Bond Future	25.1100		0.0251	17.5400	0.0175	(30.147)	0	0	0
2014/12/01	R213	05/02/2015	9.25	Call	Bond Future	8,704.8100		8.7048	8,999.1000	8.9991	3.381	0	0	0
2014/12/01	R213	05/02/2015	9.26	Call	Bond Future	8,774.9500		8.7750	9,069.5500	9.0696	3.357	0	0	0
2014/12/01	R213	05/02/2015	9.24	Call	Bond Future	8,634.5100		8.6345	8,928.5000	8.9285	3.405	0	0	0
2014/12/01	R213	07/05/2015	8.74	Call	Bond Future	5,433.2600		5.4333	5,649.5900	5.6496	3.982	0	0	0
2014/12/01	R213	07/05/2015	8.75	Put	Bond Future	864.1900		0.8642	781.8900	0.7819	(9.523)	0	0	0
2014/12/01	R213	07/05/2015			Bond Future	8.1609		91.1659	8.1242	91.4657	(0.450)	0.0000	0.0000	0
2014/12/01	R213	07/05/2015	8.75	Call	Bond Future	5,491.4100		5.4914	5,708.9400	5.7089	3.961	0	0	0
2014/12/01	R213	07/05/2015	8.76	Call	Bond Future	5,549.7600		5.5498	5,768.4800	5.7685	3.941	0	0	0
2014/12/01	R213	07/05/2015	8.74	Put	Bond Future	881.7400		0.8817	798.2400	0.7982	(9.470)	0	0	0
2014/12/01	R213	07/05/2015	8.76	Put	Bond Future	846.9400		0.8469	765.8300	0.7658	(9.577)	0	0	0
2014/12/01	R213	06/08/2015			Bond Future	8.1918		92.7574	8.1541	93.0622	(0.460)	0.0000	0.0000	0
2014/12/01	R213	06/08/2015	8.49	Put	Bond Future	2,195.3300		2.1953	2,066.5800	2.0666	(5.865)	0	0	0
2014/12/01	R213	06/08/2015	8.51	Put	Bond Future	2,136.3100		2.1363	2,009.8600	2.0099	(5.919)	0	0	0
2014/12/01	R213	06/08/2015	8.49	Call	Bond Future	4,554.8000		4.5548	4,730.9000	4.7309	3.866	0	0	0
2014/12/01	R213	06/08/2015	8.50	Put	Bond Future	2,165.3700		2.1654	2,037.7800	2.0378	(5.892)	0	0	0
2014/12/01	R213	06/08/2015	8.50	Call	Bond Future	4,602.4500		4.6025	4,779.7100	4.7797	3.851	0	0	0
2014/12/01	R213	06/08/2015	8.51	Call	Bond Future	4,650.9000		4.6509	4,829.3000	4.8293	3.836	0	0	0
2014/12/01	R214	05/02/2015	9.50	Call	Bond Future	8,722.4800		8.7225	9,163.9700	9.1640	5.062	0	0	0
2014/12/01	R214	05/02/2015			Bond Future	8.4133		82.8373	8.3616	83.2925	(0.614)	0.0000	0.0000	9,409
2014/12/01	R214	05/02/2015	9.51	Call	Bond Future	8,793.1800		8.7932	9,235.2100	9.2352	5.027	0	0	0
2014/12/01	R214	05/02/2015	9.49	Call	Bond Future	8,651.5700		8.6516	9,092.5400	9.0925	5.097	0	0	0
2014/12/01	R214	05/02/2015	9.50	Put	Bond Future	40.5800		0.0406	26.9300	0.0269	(33.637)	0	0	0
2014/12/01	R214	05/02/2015	9.49	Put	Bond Future	42.3400		0.0423	28.1700	0.0282	(33.467)	0	0	0
2014/12/01	R214	05/02/2015	9.51	Put	Bond Future	38.7300		0.0387	25.6200	0.0256	(33.850)	0	0	0
2014/12/01	R214	07/05/2015			Bond Future	8.4541		80.8886	8.4018	81.3454	(0.618)	0.0000	0.0000	0
2014/12/01	R214	07/05/2015	9.15	Call	Bond Future	6,501.9700		6.5020	6,856.7100	6.8567	5.456	0	0	0
2014/12/01	R214	07/05/2015	9.16	Call	Bond Future	6,563.2600		6.5633	6,919.5200	6.9195	5.428	0	0	0
2014/12/01	R214	07/05/2015	9.14	Put	Bond Future	818.8700		0.8189	715.3200	0.7153	(12.645)	0	0	0
2014/12/01	R214	07/05/2015	9.16	Put	Bond Future	787.2300		0.7872	686.7300	0.6867	(12.766)	0	0	0
2014/12/01	R214	07/05/2015	9.15	Put	Bond Future	802.9200		0.8029	700.9000	0.7009	(12.706)	0	0	0
2014/12/01	R214	07/05/2015	9.14	Call	Bond Future	6,440.8100		6.4408	6,794.0200	6.7940	5.484	0	0	0
2014/12/01	R214	06/08/2015	8.76	Put	Bond Future	2,524.5700		2.5246	2,333.5600	2.3336	(7.566)	0	0	0
2014/12/01	R214	06/08/2015			Bond Future	8.4864		82.3008	8.4328	82.7653	(0.631)	0.0000	0.0000	0
2014/12/01	R214	06/08/2015	8.75	Put	Bond Future	2,557.4500		2.5575	2,364.7700	2.3648	(7.534)	0	0	0
2014/12/01	R214	06/08/2015	8.74	Call	Bond Future	4,732.9100		4.7329	5,003.1000	5.0031	5.709	0	0	0
2014/12/01	R214	06/08/2015	8.75	Call	Bond Future	4,781.6700		4.7817	5,053.5500	5.0536	5.686	0	0	0
2014/12/01	R214	06/08/2015	8.76	Call	Bond Future	4,831.1700		4.8312	5,104.7200	5.1047	5.662	0	0	0
2014/12/01	R214	06/08/2015	8.74	Put	Bond Future	2,591.2000		2.5912	2,396.8300	2.3968	(7.501)	0	0	0
2014/12/01	R248	05/02/2015			Bond Future	8.5049		106.6300	8.4481	107.2735	(0.668)	0.0000	0.0000	40,873
2014/12/01	R248	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R248	05/02/2015	9.50	Call	Bond Future	10,226.5100		10.2265	10,870.0400	10.8700	6.293	0	0	0
2014/12/01	R248	05/02/2015	9.51	Call	Bond Future	10,320.0300		10.3200	10,963.5600	10.9636	6.236	0	0	0
2014/12/01	R248	05/02/2015	9.49	Call	Bond Future	10,132.8100		10.1328	10,776.3400	10.7763	6.351	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
2014/12/01	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R248	07/05/2015			Bond Future	8.5478	103.9277	8.4902	104.5740	(0.674)	0.0000	0.0000	0
2014/12/01	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R248	07/05/2015	9.26	Call	Bond Future	7,440.4100	7.4404	8,086.7400	8.0867	8.687	0	0	0
2014/12/01	R248	07/05/2015	9.24	Call	Bond Future	7,244.6100	7.2446	7,890.9400	7.8909	8.922	0	0	0
2014/12/01	R248	07/05/2015	9.25	Call	Bond Future	7,342.6000	7.3426	7,988.9300	7.9889	8.802	0	0	0
2014/12/01	R248	06/08/2015	8.76	Call	Bond Future	1,934.8200	1.9348	2,592.1900	2.5922	33.976	0	0	0
2014/12/01	R248	06/08/2015			Bond Future	8.5823	105.7422	8.5232	106.3995	(0.688)	0.0000	0.0000	0
2014/12/01	R248	06/08/2015	8.74	Call	Bond Future	1,720.3000	1.7203	2,377.6700	2.3777	38.213	0	0	0
2014/12/01	R248	06/08/2015	8.75	Call	Bond Future	1,827.6600	1.8277	2,485.0300	2.4850	35.968	0	0	0
2014/12/01	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/01	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**439787**