



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/12/2014 TO 03/12/2014

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
2014/12/03	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/03	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2025	05/02/2015			Bond Future	118.8538	118.8538	118.8098	118.8098	(0.037)	0.0000	0.0000	16
2014/12/03	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2025	05/02/2015	118.99	Put	Bond Future	136.2500	0.1363	180.2400	0.1802	32.286	0	0	0
2014/12/03	2025	05/02/2015	119.01	Put	Bond Future	156.2500	0.1563	200.2400	0.2002	28.154	0	0	0
2014/12/03	2025	05/02/2015	119.00	Put	Bond Future	146.2500	0.1463	190.2400	0.1902	30.079	0	0	0
2014/12/03	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2025	07/05/2015			Bond Future	120.7798	120.7798	120.7325	120.7325	(0.039)	0.0000	0.0000	0
2014/12/03	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2025	07/05/2015	120.99	Put	Bond Future	210.1800	0.2102	257.4600	0.2575	22.495	0	0	0
2014/12/03	2025	07/05/2015	121.01	Put	Bond Future	230.1800	0.2302	277.4600	0.2775	20.540	0	0	0
2014/12/03	2025	07/05/2015	121.00	Put	Bond Future	220.1800	0.2202	267.4600	0.2675	21.473	0	0	0
2014/12/03	2030	05/02/2015			Bond Future	8.1134	99.2445	8.1831	98.6525	0.860	0.0000	0.0000	4,663
2014/12/03	2030	05/02/2015	9.25	Call	Bond Future	9,051.9800	9.0520	8,460.0200	8.4600	(6.540)	0	0	0
2014/12/03	2030	05/02/2015	9.24	Call	Bond Future	8,977.5800	8.9776	8,385.6200	8.3856	(6.594)	0	0	0
2014/12/03	2030	05/02/2015	9.26	Call	Bond Future	9,126.2900	9.1263	8,534.3300	8.5343	(6.486)	0	0	0
2014/12/03	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2030	07/05/2015			Bond Future	8.1612	100.8455	8.2334	100.2415	0.885	0.0000	0.0000	0
2014/12/03	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2030	07/05/2015	8.74	Call	Bond Future	4,698.0000	4.6980	4,094.0600	4.0941	(12.855)	0	0	0
2014/12/03	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2030	07/05/2015	8.75	Call	Bond Future	4,776.3700	4.7764	4,172.4300	4.1724	(12.644)	0	0	0
2014/12/03	2030	07/05/2015	8.76	Call	Bond Future	4,854.6400	4.8546	4,250.7000	4.2507	(12.440)	0	0	0
2014/12/03	2032	05/02/2015			Bond Future	8.3064	102.4875	8.3811	101.8170	0.899	0.0000	0.0000	15
2014/12/03	2032	05/02/2015	8.50	Call	Bond Future	1,724.7600	1.7248	1,054.2300	1.0542	(38.877)	0	0	0
2014/12/03	2032	05/02/2015	8.51	Call	Bond Future	1,812.6500	1.8126	1,142.1200	1.1421	(36.992)	0	0	0
2014/12/03	2032	05/02/2015	8.49	Call	Bond Future	1,636.7600	1.6368	966.2300	0.9662	(40.967)	0	0	0
2014/12/03	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	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
2014/12/03	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2032	07/05/2015			Bond Future	8.3557	99.9848	8.4328	99.3009	0.924	0.0000	0.0000	0
2014/12/03	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2032	07/05/2015	8.50	Call	Bond Future	1,273.0800	1.2731	589.2800	0.5893	(53.712)	0	0	0
2014/12/03	2032	07/05/2015	8.51	Call	Bond Future	1,360.3900	1.3604	676.5900	0.6766	(50.265)	0	0	0
2014/12/03	2032	07/05/2015	8.49	Call	Bond Future	1,185.6500	1.1856	501.8500	0.5019	(57.673)	0	0	0
2014/12/03	2032	06/08/2015	8.50	Call	Bond Future	930.9500	0.9309	234.4800	0.2345	(74.813)	0	0	0
2014/12/03	2032	06/08/2015			Bond Future	8.3935	101.7299	8.4730	101.0334	0.948	0.0000	0.0000	0
2014/12/03	2032	06/08/2015	8.51	Call	Bond Future	1,017.6800	1.0177	321.2100	0.3212	(68.437)	0	0	0
2014/12/03	2032	06/08/2015	8.49	Call	Bond Future	844.1100	0.8441	147.6400	0.1476	(82.509)	0	0	0
2014/12/03	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2037	05/02/2015			Bond Future	8.4291	100.9344	8.4834	100.3943	0.644	0.0000	0.0000	36,001
2014/12/03	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2037	05/02/2015	9.50	Call	Bond Future	9,861.3600	9.8614	9,321.2400	9.3212	(5.477)	0	0	0
2014/12/03	2037	05/02/2015	9.51	Call	Bond Future	9,946.1000	9.9461	9,405.9800	9.4060	(5.430)	0	0	0
2014/12/03	2037	05/02/2015	9.49	Call	Bond Future	9,776.4900	9.7765	9,236.3700	9.2364	(5.525)	0	0	0
2014/12/03	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2037	07/05/2015			Bond Future	8.4784	102.5627	8.5345	102.0114	0.662	0.0000	0.0000	500
2014/12/03	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2037	07/05/2015	9.01	Call	Bond Future	5,039.9900	5.0400	4,488.7000	4.4887	(10.938)	0	0	0
2014/12/03	2037	07/05/2015	8.99	Call	Bond Future	4,857.6600	4.8577	4,306.3700	4.3064	(11.349)	0	0	0
2014/12/03	2037	07/05/2015	9.00	Call	Bond Future	4,948.8900	4.9489	4,397.6000	4.3976	(11.140)	0	0	0
2014/12/03	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2037	06/08/2015			Bond Future	8.5183	100.0924	8.5761	99.5307	0.678	0.0000	0.0000	0
2014/12/03	2037	06/08/2015	8.75	Call	Bond Future	2,223.4400	2.2234	1,661.7200	1.6617	(25.264)	0	0	0
2014/12/03	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2037	06/08/2015	8.76	Call	Bond Future	2,317.6700	2.3177	1,755.9500	1.7559	(24.236)	0	0	0
2014/12/03	2037	06/08/2015	8.74	Call	Bond Future	2,129.0700	2.1291	1,567.3500	1.5674	(26.383)	0	0	0
2014/12/03	2038	05/02/2015	123.00	Call	Bond Future	3,810.0400	3.8100	4,112.6700	4.1127	7.943	0	0	0
2014/12/03	2038	05/02/2015			Bond Future	126.8100	126.8100	127.1127	127.1127	0.239	0.0000	0.0000	3,701
2014/12/03	2038	05/02/2015	123.01	Call	Bond Future	3,800.0400	3.8000	4,102.6700	4.1027	7.964	0	0	0
2014/12/03	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2038	05/02/2015	122.99	Call	Bond Future	3,820.0400	3.8200	4,122.6700	4.1227	7.922	0	0	0
2014/12/03	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2038	07/05/2015			Bond Future	128.8652	128.8652	129.1700	129.1700	0.237	0.0000	0.0000	0
2014/12/03	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	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
2014/12/03	2038	07/05/2015	126.99	Call	Bond Future	1,875.1600	1.8752	2,179.9800	2.1800	16.256	0	0	0
2014/12/03	2038	07/05/2015	127.00	Call	Bond Future	1,865.1600	1.8652	2,169.9800	2.1700	16.343	0	0	0
2014/12/03	2038	07/05/2015	127.01	Call	Bond Future	1,855.1600	1.8552	2,159.9800	2.1600	16.431	0	0	0
2014/12/03	2044	05/02/2015	9.00	Call	Bond Future	4,709.6600	4.7097	4,068.0700	4.0681	(13.623)	0	0	0
2014/12/03	2044	05/02/2015			Bond Future	8.5485	102.3854	8.6079	101.7438	0.695	0.0000	0.0000	5,842
2014/12/03	2044	05/02/2015	9.01	Call	Bond Future	4,809.7700	4.8098	4,168.1800	4.1682	(13.339)	0	0	0
2014/12/03	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2044	05/02/2015	8.99	Call	Bond Future	4,609.3700	4.6094	3,967.7800	3.9678	(13.919)	0	0	0
2014/12/03	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2044	07/05/2015			Bond Future	8.5973	104.0369	8.6585	103.3826	0.712	0.0000	0.0000	0
2014/12/03	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2044	07/05/2015	9.01	Call	Bond Future	4,275.5200	4.2755	3,621.1400	3.6211	(15.305)	0	0	0
2014/12/03	2044	07/05/2015	8.99	Call	Bond Future	4,075.4400	4.0754	3,421.0600	3.4211	(16.057)	0	0	0
2014/12/03	2044	07/05/2015	9.00	Call	Bond Future	4,175.5600	4.1756	3,521.1800	3.5212	(15.672)	0	0	0
2014/12/03	2044	06/08/2015	8.76	Call	Bond Future	1,291.7900	1.2918	625.1300	0.6251	(51.607)	0	0	0
2014/12/03	2044	06/08/2015			Bond Future	8.6373	101.4672	8.7003	100.8006	0.729	0.0000	0.0000	0
2014/12/03	2044	06/08/2015	8.74	Call	Bond Future	1,083.1700	1.0832	416.5100	0.4165	(61.547)	0	0	0
2014/12/03	2044	06/08/2015	8.75	Call	Bond Future	1,187.5700	1.1876	520.9100	0.5209	(56.136)	0	0	0
2014/12/03	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2046	05/02/2015			Bond Future	130.3777	130.3777	130.3302	130.3302	(0.036)	0.0000	0.0000	5,889
2014/12/03	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2046	05/02/2015	123.99	Call	Bond Future	6,387.7300	6.3877	6,340.2200	6.3402	(0.744)	0	0	0
2014/12/03	2046	05/02/2015	124.01	Call	Bond Future	6,367.7300	6.3677	6,320.2200	6.3202	(0.746)	0	0	0
2014/12/03	2046	05/02/2015	124.00	Call	Bond Future	6,377.7300	6.3777	6,330.2200	6.3302	(0.745)	0	0	0
2014/12/03	2046	07/05/2015			Bond Future	131.1212	131.1212	131.0703	131.0703	(0.039)	0.0000	0.0000	0
2014/12/03	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2046	07/05/2015	126.99	Call	Bond Future	4,131.2100	4.1312	4,080.2700	4.0803	(1.233)	0	0	0
2014/12/03	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2046	07/05/2015	127.00	Call	Bond Future	4,121.2100	4.1212	4,070.2700	4.0703	(1.236)	0	0	0
2014/12/03	2046	07/05/2015	127.01	Call	Bond Future	4,111.2100	4.1112	4,060.2700	4.0603	(1.239)	0	0	0
2014/12/03	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2050	05/02/2015			Bond Future	139.1840	139.1840	138.6130	138.6130	(0.410)	0.0000	0.0000	2,640
2014/12/03	2050	05/02/2015	130.01	Call	Bond Future	9,174.0200	9.1740	8,602.9800	8.6030	(6.225)	0	0	0
2014/12/03	2050	05/02/2015	129.99	Call	Bond Future	9,194.0200	9.1940	8,622.9800	8.6230	(6.211)	0	0	0
2014/12/03	2050	05/02/2015	130.00	Call	Bond Future	9,184.0200	9.1840	8,612.9800	8.6130	(6.218)	0	0	0
2014/12/03	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/03	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2050	07/05/2015			Bond Future	141.4393	141.4393	140.8561	140.8561	(0.412)	0.0000	0.0000	0
2014/12/03	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	2050	07/05/2015	135.01	Call	Bond Future	6,429.3300	6.4293	5,846.1500	5.8462	(9.071)	0	0	0
2014/12/03	2050	07/05/2015	134.99	Call	Bond Future	6,449.3300	6.4493	5,866.1500	5.8662	(9.042)	0	0	0
2014/12/03	2050	07/05/2015	135.00	Call	Bond Future	6,439.3300	6.4393	5,856.1500	5.8562	(9.057)	0	0	0
2014/12/03	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	AL12	05/02/2015			Index Future	547.0960	547.0960	543.8700	543.8700	(0.590)	0.0000	0.0000	0
2014/12/03	AL12	07/05/2015			Index Future	555.9140	555.9140	552.6260	552.6260	(0.591)	0.0000	0.0000	0
2014/12/03	AL37	05/02/2015			Index Future	454.4170	454.4170	452.7240	452.7240	(0.373)	0.0000	0.0000	116
2014/12/03	AL37	07/05/2015			Index Future	461.7410	461.7410	460.0130	460.0130	(0.374)	0.0000	0.0000	0
2014/12/03	AL7T	05/02/2015			Index Future	541.3460	541.3460	538.4000	538.4000	(0.544)	0.0000	0.0000	3
2014/12/03	AL7T	07/05/2015			Index Future	550.0720	550.0720	547.0690	547.0690	(0.546)	0.0000	0.0000	0
2014/12/03	ALBI	05/02/2015			Index Future	492.5930	492.5930	490.2160	490.2160	(0.483)	0.0000	0.0000	654
2014/12/03	ALBI	07/05/2015			Index Future	500.5320	500.5320	498.1080	498.1080	(0.484)	0.0000	0.0000	0
2014/12/03	ALBI	06/08/2015			Index Future	509.1650	509.1650	506.7000	506.7000	(0.484)	0.0000	0.0000	0
2014/12/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	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
2014/12/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/12/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	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
2014/12/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/03	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	EL28	05/02/2015			Bond Future	125.0750	125.0750	125.0330	125.0330	(0.034)	0.0000	0.0000	0
2014/12/03	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	EL28	05/02/2015	125.99	Put	Bond Future	914.9800	0.9150	956.9700	0.9570	4.589	0	0	0
2014/12/03	EL28	05/02/2015	126.01	Put	Bond Future	934.9800	0.9350	976.9700	0.9770	4.491	0	0	0
2014/12/03	EL28	05/02/2015	126.00	Put	Bond Future	924.9800	0.9250	966.9700	0.9670	4.540	0	0	0
2014/12/03	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	EL28	07/05/2015	125.00	Call	Bond Future	592.1500	0.5922	546.8300	0.5468	(7.653)	0	0	0
2014/12/03	EL28	07/05/2015			Bond Future	125.5922	125.5922	125.5468	125.5468	(0.036)	0.0000	0.0000	0
2014/12/03	EL28	07/05/2015	125.01	Call	Bond Future	582.1500	0.5822	536.8300	0.5368	(7.785)	0	0	0
2014/12/03	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	EL28	07/05/2015	124.99	Call	Bond Future	602.1500	0.6022	556.8300	0.5568	(7.526)	0	0	0
2014/12/03	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	ES33	05/02/2015	10.00	Call	Bond Future	5,525.5300	5.5255	5,033.4600	5.0335	(8.905)	0	0	0
2014/12/03	ES33	05/02/2015			Bond Future	9.2505	87.6526	9.3142	87.1605	0.689	0.0000	0.0000	6,220
2014/12/03	ES33	05/02/2015	10.01	Call	Bond Future	5,595.4900	5.5955	5,103.4200	5.1034	(8.794)	0	0	0
2014/12/03	ES33	05/02/2015	9.99	Call	Bond Future	5,455.4800	5.4555	4,963.4100	4.9634	(9.020)	0	0	0
2014/12/03	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	ES33	07/05/2015			Bond Future	9.3240	85.2780	9.3899	84.7759	0.707	0.0000	0.0000	0
2014/12/03	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	ES33	07/05/2015	9.76	Call	Bond Future	3,238.5600	3.2386	2,736.5000	2.7365	(15.503)	0	0	0
2014/12/03	ES33	07/05/2015	9.74	Call	Bond Future	3,094.1700	3.0942	2,592.1100	2.5921	(16.226)	0	0	0
2014/12/03	ES33	07/05/2015	9.75	Call	Bond Future	3,166.4100	3.1664	2,664.3500	2.6644	(15.856)	0	0	0
2014/12/03	ES33	06/08/2015			Bond Future	9.3869	86.7662	9.4549	86.2548	0.725	0.0000	0.0000	0
2014/12/03	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	ES33	06/08/2015	9.61	Call	Bond Future	1,660.4700	1.6605	1,149.0300	1.1490	(30.801)	0	0	0
2014/12/03	ES33	06/08/2015	9.59	Call	Bond Future	1,513.6700	1.5137	1,002.2300	1.0022	(33.788)	0	0	0
2014/12/03	ES33	06/08/2015	9.60	Call	Bond Future	1,587.1200	1.5871	1,075.6800	1.0757	(32.224)	0	0	0
2014/12/03	GOVI	05/02/2015	459.99	Call	GOVI	302,930.0000	30.2930	280,310.0000	28.0310	(7.467)	0	0	0
2014/12/03	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	GOVI	05/02/2015			GOVI	490.2830	490.2830	488.0210	488.0210	(0.461)	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
2014/12/03	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	GOVI	05/02/2015	460.00	Call	GOVI	302,830.0000	30.2830	280,210.0000	28.0210	(7.470)	0	0	0
2014/12/03	GOVI	05/02/2015	460.01	Call	GOVI	302,730.0000	30.2730	280,110.0000	28.0110	(7.472)	0	0	0
2014/12/03	GOVI	07/05/2015	449.99	Call	GOVI	481,950.0000	48.1950	458,890.0000	45.8890	(4.785)	0	0	0
2014/12/03	GOVI	07/05/2015			GOVI	498.1850	498.1850	495.8790	495.8790	(0.463)	0.0000	0.0000	130
2014/12/03	GOVI	07/05/2015	450.00	Call	GOVI	481,850.0000	48.1850	458,790.0000	45.8790	(4.786)	0	0	0
2014/12/03	GOVI	07/05/2015	450.01	Call	GOVI	481,750.0000	48.1750	458,690.0000	45.8690	(4.787)	0	0	0
2014/12/03	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	GOVI	06/08/2015			GOVI	506.7780	506.7780	504.4320	504.4320	(0.463)	0.0000	0.0000	0
2014/12/03	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	GOVI	06/08/2015	499.99	Call	GOVI	67,880.0000	6.7880	44,420.0000	4.4420	(34.561)	0	0	0
2014/12/03	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	GOVI	06/08/2015	500.00	Call	GOVI	67,780.0000	6.7780	44,320.0000	4.4320	(34.612)	0	0	0
2014/12/03	GOVI	06/08/2015	500.01	Call	GOVI	67,680.0000	6.7680	44,220.0000	4.4220	(34.663)	0	0	0
2014/12/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/12/03	IGOV	05/02/2015			Index Future	226.2050	226.2050	226.3870	226.3870	0.080	0.0000	0.0000	1,093
2014/12/03	IGOV	07/05/2015			Index Future	229.8690	229.8690	230.0500	230.0500	0.079	0.0000	0.0000	81
2014/12/03	IGOV	06/08/2015			Index Future	233.8530	233.8530	234.0360	234.0360	0.078	0.0000	0.0000	0
2014/12/03	ILBI	05/02/2015			Index Future	612.6780	612.6780	613.0140	613.0140	0.055	0.0000	0.0000	157
2014/12/03	ILBI	07/05/2015			Index Future	622.7040	622.7040	623.0430	623.0430	0.054	0.0000	0.0000	0
2014/12/03	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/12/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/12/03	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/12/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/12/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/12/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/12/03	JBAF	17/12/2014			Jibar Tradeable Future	6.0800	93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2014/12/03	JBAF	21/01/2015			Jibar Tradeable Future	6.0900	93.9100	6.1000	93.9000	0.164	0.0000	0.0000	0
2014/12/03	JBAF	18/02/2015			Jibar Tradeable Future	6.1100	93.8900	6.1400	93.8600	0.491	0.0000	0.0000	0
2014/12/03	JBAF	18/03/2015			Jibar Tradeable Future	6.1300	93.8700	6.1800	93.8200	0.816	0.0000	0.0000	2,850
2014/12/03	JBAF	15/04/2015			Jibar Tradeable Future	6.1500	93.8500	6.2200	93.7800	1.138	0.0000	0.0000	0
2014/12/03	JBAF	20/05/2015			Jibar Tradeable Future	6.1800	93.8200	6.2700	93.7300	1.456	0.0000	0.0000	0
2014/12/03	JBAF	17/06/2015			Jibar Tradeable Future	6.2100	93.7900	6.3000	93.7000	1.449	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
2014/12/03	JBAF	16/09/2015			Jibar Tradeable Future	6.3000	93.7000	6.4000	93.6000	1.587	0.0000	0.0000	0
2014/12/03	JBAF	15/12/2015			Jibar Tradeable Future	6.4100	93.5900	6.5400	93.4600	2.028	0.0000	0.0000	0
2014/12/03	JBAF	16/03/2016			Jibar Tradeable Future	6.5200	93.4800	6.6500	93.3500	1.994	0.0000	0.0000	0
2014/12/03	JBAF	15/06/2016			Jibar Tradeable Future	6.6200	93.3800	6.7600	93.2400	2.115	0.0000	0.0000	0
2014/12/03	JBAF	21/09/2016			Jibar Tradeable Future	6.7200	93.2800	6.8700	93.1300	2.232	0.0000	0.0000	0
2014/12/03	R023	05/02/2015			Bond Future	7.3968	105.5972	7.4930	105.0159	1.300	0.0000	0.0000	10,552
2014/12/03	R023	05/02/2015	8.74	Put	Bond Future	1.5200	0.0015	2.3300	0.0023	53.289	0	0	0
2014/12/03	R023	05/02/2015	8.75	Call	Bond Future	7,809.1100	7.8091	7,228.6000	7.2286	(7.434)	0	0	0
2014/12/03	R023	05/02/2015	8.76	Call	Bond Future	7,863.8400	7.8638	7,283.2800	7.2833	(7.383)	0	0	0
2014/12/03	R023	05/02/2015	8.74	Call	Bond Future	7,754.3500	7.7543	7,173.8900	7.1739	(7.486)	0	0	0
2014/12/03	R023	05/02/2015	8.76	Put	Bond Future	1.3100	0.0013	2.0200	0.0020	54.198	0	0	0
2014/12/03	R023	05/02/2015	8.75	Put	Bond Future	1.4100	0.0014	2.1700	0.0022	53.901	0	0	0
2014/12/03	R023	07/05/2015	8.15	Put	Bond Future	370.0800	0.3701	447.5100	0.4475	20.923	0	0	0
2014/12/03	R023	07/05/2015	8.14	Call	Bond Future	4,455.6900	4.4557	3,941.6200	3.9416	(11.537)	0	0	0
2014/12/03	R023	07/05/2015			Bond Future	7.4324	103.3754	7.5331	102.7822	1.355	0.0000	0.0000	0
2014/12/03	R023	07/05/2015	8.15	Call	Bond Future	4,502.8400	4.5028	3,987.0700	3.9871	(11.454)	0	0	0
2014/12/03	R023	07/05/2015	8.16	Call	Bond Future	4,550.1400	4.5501	4,032.7000	4.0327	(11.372)	0	0	0
2014/12/03	R023	07/05/2015	8.14	Put	Bond Future	379.0500	0.3791	458.1800	0.4582	20.876	0	0	0
2014/12/03	R023	07/05/2015	8.16	Put	Bond Future	361.2900	0.3613	437.0500	0.4370	20.969	0	0	0
2014/12/03	R023	06/08/2015	9.07	Put	Bond Future	125.0700	0.1251	142.5500	0.1426	13.976	0	0	911
2014/12/03	R023	06/08/2015	8.24	Call	Bond Future	5,086.9300	5.0869	4,574.8400	4.5748	(10.067)	0	0	0
2014/12/03	R023	06/08/2015			Bond Future	7.4497	105.1790	7.5550	104.5747	1.414	0.0000	0.0000	0
2014/12/03	R023	06/08/2015	9.07	Call	Bond Future	8,942.4800	8.9425	8,355.6100	8.3556	(6.563)	0	0	0
2014/12/03	R023	06/08/2015	8.26	Put	Bond Future	639.1200	0.6391	728.5400	0.7285	13.991	0	0	0
2014/12/03	R023	06/08/2015	8.25	Put	Bond Future	649.8400	0.6498	740.6800	0.7407	13.979	0	0	0
2014/12/03	R023	06/08/2015	8.24	Put	Bond Future	660.7200	0.6607	752.9800	0.7530	13.964	0	0	0
2014/12/03	R023	06/08/2015	8.25	Call	Bond Future	5,130.5000	5.1305	4,616.9900	4.6170	(10.009)	0	0	0
2014/12/03	R023	06/08/2015	8.26	Call	Bond Future	5,174.1800	5.1742	4,659.2500	4.6593	(9.952)	0	0	0
2014/12/03	R157	05/02/2015	8.74	Call	Bond Future	1,075.3300	1.0753	1,075.2100	1.0752	(0.011)	0	0	0
2014/12/03	R157	05/02/2015	8.75	Put	Bond Future	2.1000	0.0021	1.9800	0.0020	(5.714)	0	0	0
2014/12/03	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/12/03	R157	05/02/2015	8.74	Put	Bond Future	2.1700	0.0022	2.0500	0.0021	(5.530)	0	0	0
2014/12/03	R157	05/02/2015	8.76	Put	Bond Future	2.0300	0.0020	1.9100	0.0019	(5.911)	0	0	0
2014/12/03	R157	05/02/2015	8.75	Call	Bond Future	1,081.0700	1.0811	1,080.9500	1.0809	(0.011)	0	0	0
2014/12/03	R157	05/02/2015	8.76	Call	Bond Future	1,086.8000	1.0868	1,086.6800	1.0867	(0.011)	0	0	0
2014/12/03	R186	05/02/2015	9.00	Call	Bond Future	10,853.2400	10.8532	10,196.1000	10.1961	(6.055)	0	0	0
2014/12/03	R186	05/02/2015			Bond Future	7.6859	123.0967	7.7611	122.4374	0.978	0.0000	0.0000	44,875
2014/12/03	R186	05/02/2015	8.75	Call	Bond Future	8,908.7300	8.9087	8,257.8200	8.2578	(7.306)	0	0	0
2014/12/03	R186	05/02/2015	8.76	Call	Bond Future	8,987.0300	8.9870	8,335.7000	8.3357	(7.247)	0	0	0
2014/12/03	R186	05/02/2015	8.74	Call	Bond Future	8,830.4100	8.8304	8,179.9300	8.1799	(7.366)	0	0	0
2014/12/03	R186	05/02/2015	8.00	Put	Bond Future	557.1200	0.5571	720.9400	0.7209	29.405	0	0	6,500
2014/12/03	R186	05/02/2015	8.05	Put	Bond Future	462.6800	0.4627	604.5900	0.6046	30.671	0	0	6,500
2014/12/03	R186	05/02/2015	8.45	Put	Bond Future	82.6700	0.0827	116.5500	0.1165	40.982	0	0	0
2014/12/03	R186	05/02/2015	8.76	Put	Bond Future	16.5000	0.0165	24.5400	0.0245	48.727	0	0	0
2014/12/03	R186	05/02/2015	8.50	Put	Bond Future	64.7600	0.0648	92.1300	0.0921	42.264	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
2014/12/03	R186	05/02/2015	8.75	Put	Bond Future	17.4400		0.0174	25.9000	0.0259	48.509	0	0	0
2014/12/03	R186	05/02/2015	8.45	Call	Bond Future	6,560.6500		6.5607	5,935.1600	5.9352	(9.534)	0	0	0
2014/12/03	R186	05/02/2015	9.00	Put	Bond Future	4.1200		0.0041	6.3500	0.0064	54.126	0	0	9,600
2014/12/03	R186	05/02/2015	8.50	Call	Bond Future	6,949.8900		6.9499	6,317.8900	6.3179	(9.094)	0	0	0
2014/12/03	R186	05/02/2015	8.00	Call	Bond Future	3,279.4300		3.2794	2,783.8800	2.7839	(15.111)	0	0	0
2014/12/03	R186	05/02/2015	8.05	Call	Bond Future	3,610.5400		3.6105	3,093.0800	3.0931	(14.332)	0	0	0
2014/12/03	R186	05/02/2015	8.74	Put	Bond Future	18.4300		0.0184	27.3200	0.0273	48.237	0	0	0
2014/12/03	R186	07/05/2015			Bond Future	7.7272		125.0819	7.8055	124.4088	1.013	0.0000	0.0000	1
2014/12/03	R186	07/05/2015	8.25	Call	Bond Future	5,316.5300		5.3165	4,774.5500	4.7745	(10.194)	0	0	0
2014/12/03	R186	07/05/2015	8.24	Put	Bond Future	936.3300		0.9363	1,070.1900	1.0702	14.296	0	0	0
2014/12/03	R186	07/05/2015	8.26	Put	Bond Future	897.4600		0.8975	1,026.1800	1.0262	14.343	0	0	0
2014/12/03	R186	07/05/2015	8.25	Put	Bond Future	916.7200		0.9167	1,047.8600	1.0479	14.305	0	0	0
2014/12/03	R186	07/05/2015	8.26	Call	Bond Future	5,379.2800		5.3793	4,834.8800	4.8349	(10.120)	0	0	0
2014/12/03	R186	07/05/2015	8.24	Call	Bond Future	5,254.0500		5.2540	4,714.7900	4.7148	(10.264)	0	0	0
2014/12/03	R186	06/08/2015	8.00	Put	Bond Future	2,287.2000		2.2872	2,552.9100	2.5529	11.617	0	0	0
2014/12/03	R186	06/08/2015			Bond Future	7.7537		121.9631	7.8349	121.2773	1.048	0.0000	0.0000	0
2014/12/03	R186	06/08/2015	8.00	Call	Bond Future	4,350.4500		4.3505	3,930.3500	3.9304	(9.656)	0	0	0
2014/12/03	R186	06/08/2015	8.01	Call	Bond Future	4,400.8100		4.4008	3,978.4000	3.9784	(9.598)	0	0	0
2014/12/03	R186	06/08/2015	7.99	Call	Bond Future	4,300.3700		4.3004	3,882.6000	3.8826	(9.715)	0	0	0
2014/12/03	R186	06/08/2015	7.99	Put	Bond Future	2,319.9300		2.3199	2,587.9700	2.5880	11.554	0	0	0
2014/12/03	R186	06/08/2015	8.01	Put	Bond Future	2,254.8200		2.2548	2,518.2200	2.5182	11.682	0	0	0
2014/12/03	R186	05/11/2015	8.25	Put	Bond Future	2,060.1700		2.0602	2,285.2400	2.2852	10.925	0	0	0
2014/12/03	R186	05/11/2015	8.24	Call	Bond Future	6,008.9600		6.0090	5,533.5700	5.5336	(7.911)	0	0	0
2014/12/03	R186	05/11/2015	9.00	Put	Bond Future	749.8000		0.7498	818.1400	0.8181	9.114	0	0	2,600
2014/12/03	R186	05/11/2015			Bond Future	7.7587		124.2240	7.8434	123.5210	1.091	0.0000	0.0000	0
2014/12/03	R186	05/11/2015	8.24	Put	Bond Future	2,085.8700		2.0859	2,313.5200	2.3135	10.914	0	0	0
2014/12/03	R186	05/11/2015	8.26	Put	Bond Future	2,034.7200		2.0347	2,257.6700	2.2577	10.957	0	0	0
2014/12/03	R186	05/11/2015	9.00	Call	Bond Future	10,519.8000		10.5198	9,885.1000	9.8851	(6.033)	0	0	0
2014/12/03	R186	05/11/2015	8.25	Call	Bond Future	6,062.9100		6.0629	5,584.9400	5.5849	(7.884)	0	0	0
2014/12/03	R186	05/11/2015	8.26	Call	Bond Future	6,117.0400		6.1170	5,636.9500	5.6370	(7.848)	0	0	0
2014/12/03	R197	05/02/2015	288.99	Put	Bond Future	217.0400		0.2170	323.4700	0.3235	49.037	0	0	0
2014/12/03	R197	05/02/2015			Bond Future	288.7730		288.7730	288.6665	288.6665	(0.037)	0.0000	0.0000	898
2014/12/03	R197	05/02/2015	289.01	Put	Bond Future	237.0400		0.2370	343.4700	0.3435	44.900	0	0	0
2014/12/03	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R197	05/02/2015	289.00	Put	Bond Future	227.0400		0.2270	333.4700	0.3335	46.877	0	0	0
2014/12/03	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R197	05/02/2015	289.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R197	07/05/2015			Bond Future	293.4522		293.4522	293.3377	293.3377	(0.039)	0.0000	0.0000	0
2014/12/03	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R197	07/05/2015	293.99	Put	Bond Future	537.7900		0.5378	652.3000	0.6523	21.293	0	0	0
2014/12/03	R197	07/05/2015	294.01	Put	Bond Future	557.7900		0.5578	672.3000	0.6723	20.529	0	0	0
2014/12/03	R197	07/05/2015	294.00	Put	Bond Future	547.7900		0.5478	662.3000	0.6623	20.904	0	0	0
2014/12/03	R197	07/05/2015	293.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R202	05/02/2015	233.01	Call	Bond Future	3,847.0500		3.8470	4,802.3800	4.8024	24.833	0	0	0
2014/12/03	R202	05/02/2015			Bond Future	236.8571		236.8571	237.8124	237.8124	0.403	0.0000	0.0000	50,884

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
2014/12/03	R202	05/02/2015	232.99	Call	Bond Future	3,867.0500	3.8670	4,822.3800	4.8224	24.704	0	0	0
2014/12/03	R202	05/02/2015	233.00	Call	Bond Future	3,857.0500	3.8570	4,812.3800	4.8124	24.768	0	0	0
2014/12/03	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R202	07/05/2015			Bond Future	240.6953	240.6953	241.6604	241.6604	0.401	0.0000	0.0000	0
2014/12/03	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R202	07/05/2015	238.51	Call	Bond Future	2,185.3400	2.1853	3,150.4500	3.1505	44.163	0	0	0
2014/12/03	R202	07/05/2015	238.49	Call	Bond Future	2,205.3400	2.2053	3,170.4500	3.1705	43.762	0	0	0
2014/12/03	R202	07/05/2015	238.50	Call	Bond Future	2,195.3400	2.1953	3,160.4500	3.1605	43.962	0	0	0
2014/12/03	R203	05/02/2015	7.69	Call	Bond Future	2,771.9900	2.7720	2,529.2100	2.5292	(8.758)	0	0	55
2014/12/03	R203	05/02/2015			Bond Future	6.5203	107.4263	6.6213	107.1832	1.549	0.0000	0.0000	14,361
2014/12/03	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R203	05/02/2015	8.35	Call	Bond Future	4,294.7300	4.2947	4,051.6400	4.0516	(5.660)	0	0	0
2014/12/03	R203	05/02/2015	8.36	Call	Bond Future	4,317.5800	4.3176	4,074.4900	4.0745	(5.630)	0	0	0
2014/12/03	R203	05/02/2015	8.34	Call	Bond Future	4,271.8700	4.2719	4,028.7800	4.0288	(5.690)	0	0	0
2014/12/03	R203	05/02/2015	7.69	Put	Bond Future	0.2900	0.0003	0.6000	0.0006	106.897	0	0	0
2014/12/03	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R203	07/05/2015			Bond Future	6.5186	104.9916	6.6326	104.7421	1.749	0.0000	0.0000	0
2014/12/03	R203	07/05/2015	7.24	Put	Bond Future	84.3900	0.0844	115.7500	0.1157	37.161	0	0	0
2014/12/03	R203	07/05/2015	7.26	Put	Bond Future	79.6500	0.0796	109.4900	0.1095	37.464	0	0	0
2014/12/03	R203	07/05/2015	7.25	Put	Bond Future	81.9900	0.0820	112.5800	0.1126	37.309	0	0	0
2014/12/03	R203	07/05/2015	7.25	Call	Bond Future	1,669.9100	1.6699	1,450.9300	1.4509	(13.113)	0	0	0
2014/12/03	R203	07/05/2015	7.26	Call	Bond Future	1,689.0600	1.6891	1,469.3300	1.4693	(13.009)	0	0	0
2014/12/03	R203	07/05/2015	7.24	Call	Bond Future	1,650.8100	1.6508	1,432.6000	1.4326	(13.218)	0	0	0
2014/12/03	R203	06/08/2015	6.74	Call	Bond Future	957.4500	0.9575	793.2700	0.7933	(17.148)	0	0	0
2014/12/03	R203	06/08/2015	6.75	Put	Bond Future	381.2900	0.3813	470.7000	0.4707	23.449	0	0	0
2014/12/03	R203	06/08/2015			Bond Future	6.4502	106.8238	6.5795	106.5690	2.005	0.0000	0.0000	0
2014/12/03	R203	06/08/2015	6.75	Call	Bond Future	970.6300	0.9706	805.3000	0.8053	(17.033)	0	0	0
2014/12/03	R203	06/08/2015	6.76	Call	Bond Future	983.9000	0.9839	817.4200	0.8174	(16.920)	0	0	0
2014/12/03	R203	06/08/2015	6.74	Put	Bond Future	387.7000	0.3877	478.2600	0.4783	23.358	0	0	0
2014/12/03	R203	06/08/2015	6.76	Put	Bond Future	374.9800	0.3750	463.2400	0.4632	23.537	0	0	0
2014/12/03	R204	05/02/2015			Bond Future	6.8161	105.0669	6.9093	104.7478	1.369	0.0000	0.0000	10,509
2014/12/03	R204	05/02/2015	8.25	Call	Bond Future	4,774.6600	4.7747	4,455.6400	4.4556	(6.682)	0	0	0
2014/12/03	R204	05/02/2015	8.26	Call	Bond Future	4,806.9900	4.8070	4,487.9700	4.4880	(6.637)	0	0	0
2014/12/03	R204	05/02/2015	8.24	Call	Bond Future	4,742.3200	4.7423	4,423.3100	4.4233	(6.727)	0	0	0
2014/12/03	R204	05/02/2015	8.26	Put	Bond Future	0.0700	0.0001	0.1500	0.0002	114.286	0	0	0
2014/12/03	R204	05/02/2015	8.25	Put	Bond Future	0.0800	0.0001	0.1600	0.0002	100.000	0	0	0
2014/12/03	R204	05/02/2015	8.24	Put	Bond Future	0.0900	0.0001	0.1800	0.0002	100.000	0	0	0
2014/12/03	R204	07/05/2015	7.51	Put	Bond Future	166.0200	0.1660	225.4500	0.2255	35.797	0	0	0
2014/12/03	R204	07/05/2015			Bond Future	6.8412	106.7613	6.9428	106.4344	1.485	0.0000	0.0000	0
2014/12/03	R204	07/05/2015	7.50	Put	Bond Future	170.6300	0.1706	231.3300	0.2313	35.574	0	0	0
2014/12/03	R204	07/05/2015	7.49	Call	Bond Future	2,240.9900	2.2410	1,976.1400	1.9761	(11.818)	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
2014/12/03	R204	07/05/2015	7.50	Call	Bond Future	2,267.7000	2.2677	2,001.5700	2.0016	(11.736)	0	0	0
2014/12/03	R204	07/05/2015	7.51	Call	Bond Future	2,294.5100	2.2945	2,027.1100	2.0271	(11.654)	0	0	0
2014/12/03	R204	07/05/2015	7.49	Put	Bond Future	175.3600	0.1754	237.3400	0.2373	35.344	0	0	0
2014/12/03	R204	06/08/2015	7.74	Call	Bond Future	2,926.8700	2.9269	2,650.4600	2.6505	(9.444)	0	0	0
2014/12/03	R204	06/08/2015	7.75	Put	Bond Future	215.1000	0.2151	271.1700	0.2712	26.067	0	0	0
2014/12/03	R204	06/08/2015			Bond Future	6.8289	104.5849	6.9395	104.2515	1.619	0.0000	0.0000	0
2014/12/03	R204	06/08/2015	8.41	Call	Bond Future	4,690.1400	4.6901	4,368.3100	4.3683	(6.862)	0	0	0
2014/12/03	R204	06/08/2015	7.74	Put	Bond Future	219.3200	0.2193	276.2600	0.2763	25.962	0	0	0
2014/12/03	R204	06/08/2015	7.76	Put	Bond Future	210.9500	0.2109	265.7000	0.2657	25.954	0	0	0
2014/12/03	R204	06/08/2015	8.41	Put	Bond Future	47.0500	0.0471	58.5700	0.0586	24.485	0	0	699
2014/12/03	R204	06/08/2015	7.75	Call	Bond Future	2,951.8800	2.9519	2,674.6000	2.6746	(9.393)	0	0	0
2014/12/03	R204	06/08/2015	7.76	Call	Bond Future	2,976.9500	2.9769	2,698.3500	2.6983	(9.359)	0	0	0
2014/12/03	R207	05/02/2015	8.49	Put	Bond Future	0.1300	0.0001	0.2200	0.0002	69.231	0	0	0
2014/12/03	R207	05/02/2015			Bond Future	7.0024	101.5302	7.1000	101.1277	1.394	0.0000	0.0000	33,451
2014/12/03	R207	05/02/2015	8.51	Put	Bond Future	0.1100	0.0001	0.1900	0.0002	72.727	0	0	0
2014/12/03	R207	05/02/2015	8.50	Call	Bond Future	5,967.5100	5.9675	5,565.0200	5.5650	(6.745)	0	0	0
2014/12/03	R207	05/02/2015	8.51	Call	Bond Future	6,005.8800	6.0059	5,603.3900	5.6034	(6.702)	0	0	0
2014/12/03	R207	05/02/2015	8.49	Call	Bond Future	5,929.1200	5.9291	5,526.6400	5.5266	(6.788)	0	0	0
2014/12/03	R207	05/02/2015	8.50	Put	Bond Future	0.1200	0.0001	0.2000	0.0002	66.667	0	0	0
2014/12/03	R207	07/05/2015			Bond Future	7.0364	103.1678	7.1409	102.7563	1.485	0.0000	0.0000	0
2014/12/03	R207	07/05/2015	8.25	Call	Bond Future	4,705.3400	4.7053	4,307.8100	4.3078	(8.448)	0	0	0
2014/12/03	R207	07/05/2015	7.73	Call	Bond Future	2,907.2400	2.9072	2,565.1900	2.5652	(11.765)	0	0	66
2014/12/03	R207	07/05/2015	8.24	Put	Bond Future	49.3500	0.0493	64.0100	0.0640	29.706	0	0	0
2014/12/03	R207	07/05/2015	8.26	Put	Bond Future	46.2300	0.0462	59.8000	0.0598	29.353	0	0	0
2014/12/03	R207	07/05/2015	7.73	Put	Bond Future	212.6300	0.2126	282.1200	0.2821	32.681	0	0	0
2014/12/03	R207	07/05/2015	8.25	Put	Bond Future	47.8600	0.0479	61.8700	0.0619	29.273	0	0	0
2014/12/03	R207	07/05/2015	8.26	Call	Bond Future	4,740.9900	4.7410	4,343.0200	4.3430	(8.394)	0	0	0
2014/12/03	R207	07/05/2015	8.24	Call	Bond Future	4,669.5400	4.6695	4,272.6600	4.2727	(8.499)	0	0	0
2014/12/03	R207	06/08/2015	7.76	Call	Bond Future	3,083.6000	3.0836	2,756.2800	2.7563	(10.615)	0	0	0
2014/12/03	R207	06/08/2015			Bond Future	7.0417	101.3235	7.1535	100.9040	1.587	0.0000	0.0000	0
2014/12/03	R207	06/08/2015	7.74	Call	Bond Future	3,025.9200	3.0259	2,700.9500	2.7010	(10.740)	0	0	0
2014/12/03	R207	06/08/2015	7.75	Call	Bond Future	3,054.8400	3.0548	2,728.5700	2.7286	(10.680)	0	0	0
2014/12/03	R207	06/08/2015	7.46	Call	Bond Future	2,260.9600	2.2610	1,977.4300	1.9774	(12.540)	0	0	70
2014/12/03	R207	06/08/2015	7.74	Put	Bond Future	438.7600	0.4388	533.3300	0.5333	21.554	0	0	0
2014/12/03	R207	06/08/2015	7.76	Put	Bond Future	423.5300	0.4235	515.7500	0.5158	21.774	0	0	0
2014/12/03	R207	06/08/2015	7.46	Put	Bond Future	701.4500	0.7014	837.4600	0.8375	19.390	0	0	0
2014/12/03	R207	06/08/2015	7.75	Put	Bond Future	431.2100	0.4312	524.4800	0.5245	21.630	0	0	0
2014/12/03	R208	05/02/2015	8.51	Call	Bond Future	6,204.8400	6.2048	5,763.6600	5.7637	(7.110)	0	0	0
2014/12/03	R208	05/02/2015			Bond Future	7.1743	100.3785	7.2659	99.9369	1.277	0.0000	0.0000	50,744
2014/12/03	R208	05/02/2015	8.49	Call	Bond Future	6,115.6900	6.1157	5,674.5900	5.6746	(7.213)	0	0	0
2014/12/03	R208	05/02/2015	8.51	Put	Bond Future	0.8500	0.0009	1.2800	0.0013	50.588	0	0	0
2014/12/03	R208	05/02/2015	8.50	Put	Bond Future	0.9200	0.0009	1.3800	0.0014	50.000	0	0	0
2014/12/03	R208	05/02/2015	8.49	Put	Bond Future	0.9900	0.0010	1.5000	0.0015	51.515	0	0	0
2014/12/03	R208	05/02/2015	8.50	Call	Bond Future	6,160.2800	6.1603	5,719.1300	5.7191	(7.161)	0	0	0
2014/12/03	R208	07/05/2015	8.01	Call	Bond Future	3,873.3300	3.8733	3,469.0300	3.4690	(10.438)	0	0	0
2014/12/03	R208	07/05/2015			Bond Future	7.2083	98.5972	7.3052	98.1462	1.345	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
2014/12/03	R208	07/05/2015	7.99	Call	Bond Future	3,795.5500	3.7956	3,393.5000	3.3935	(10.593)	0	0	0
2014/12/03	R208	07/05/2015	8.00	Call	Bond Future	3,834.3300	3.8343	3,431.1300	3.4311	(10.516)	0	0	0
2014/12/03	R208	07/05/2015	7.99	Put	Bond Future	228.4200	0.2284	277.4400	0.2774	21.460	0	0	0
2014/12/03	R208	07/05/2015	8.01	Put	Bond Future	217.0300	0.2170	263.8000	0.2638	21.550	0	0	0
2014/12/03	R208	07/05/2015	8.00	Put	Bond Future	222.6000	0.2226	270.4700	0.2705	21.505	0	0	0
2014/12/03	R208	06/08/2015	8.00	Call	Bond Future	3,935.9500	3.9360	3,546.0300	3.5460	(9.907)	0	0	0
2014/12/03	R208	06/08/2015			Bond Future	7.2194	100.3178	7.3218	99.8581	1.418	0.0000	0.0000	0
2014/12/03	R208	06/08/2015	8.01	Call	Bond Future	3,970.6000	3.9706	3,579.5600	3.5796	(9.848)	0	0	0
2014/12/03	R208	06/08/2015	8.85	Call	Bond Future	7,105.2300	7.1052	6,658.0200	6.6580	(6.294)	0	0	0
2014/12/03	R208	06/08/2015	7.99	Call	Bond Future	3,901.4000	3.9014	3,512.6100	3.5126	(9.965)	0	0	0
2014/12/03	R208	06/08/2015	8.01	Put	Bond Future	486.6500	0.4866	555.2900	0.5553	14.105	0	0	0
2014/12/03	R208	06/08/2015	8.00	Put	Bond Future	495.1100	0.4951	564.8700	0.5649	14.090	0	0	0
2014/12/03	R208	06/08/2015	8.85	Put	Bond Future	83.2700	0.0833	95.7400	0.0957	14.975	0	0	198
2014/12/03	R208	06/08/2015	7.99	Put	Bond Future	503.7100	0.5037	574.6000	0.5746	14.074	0	0	0
2014/12/03	R208	05/11/2015			Bond Future	7.1981	98.7733	7.3069	98.3014	1.511	0.0000	0.0000	0
2014/12/03	R208	05/11/2015	8.48	Call	Bond Future	5,701.3400	5.7013	5,268.1500	5.2682	(7.598)	0	0	0
2014/12/03	R208	05/11/2015	7.74	Put	Bond Future	942.1200	0.9421	1,052.6900	1.0527	11.736	0	0	0
2014/12/03	R208	05/11/2015	7.75	Call	Bond Future	3,295.1800	3.2952	2,932.5400	2.9325	(11.005)	0	0	0
2014/12/03	R208	05/11/2015	7.76	Call	Bond Future	3,325.1000	3.3251	2,961.1400	2.9611	(10.946)	0	0	0
2014/12/03	R208	05/11/2015	8.48	Put	Bond Future	312.1800	0.3122	350.8700	0.3509	12.393	0	0	2,200
2014/12/03	R208	05/11/2015	7.74	Call	Bond Future	3,265.3800	3.2654	2,904.0700	2.9041	(11.065)	0	0	0
2014/12/03	R208	05/11/2015	7.76	Put	Bond Future	917.3800	0.9174	1,025.3000	1.0253	11.764	0	0	0
2014/12/03	R208	05/11/2015	7.75	Put	Bond Future	929.6800	0.9297	1,038.9200	1.0389	11.750	0	0	0
2014/12/03	R209	05/02/2015	9.00	Put	Bond Future	170.3200	0.1703	227.8400	0.2278	33.772	0	0	0
2014/12/03	R209	05/02/2015			Bond Future	8.3365	81.6972	8.4010	81.1642	0.774	0.0000	0.0000	28,455
2014/12/03	R209	05/02/2015	9.25	Call	Bond Future	7,122.6500	7.1226	6,614.2800	6.6143	(7.137)	0	0	0
2014/12/03	R209	05/02/2015	9.26	Call	Bond Future	7,191.9600	7.1920	6,682.4000	6.6824	(7.085)	0	0	0
2014/12/03	R209	05/02/2015	9.24	Call	Bond Future	7,053.3400	7.0533	6,545.8600	6.5459	(7.195)	0	0	0
2014/12/03	R209	05/02/2015	9.25	Put	Bond Future	60.1500	0.0601	84.6900	0.0847	40.798	0	0	0
2014/12/03	R209	05/02/2015	9.00	Call	Bond Future	5,398.9400	5.3989	4,923.5500	4.9236	(8.805)	0	0	0
2014/12/03	R209	05/02/2015	9.24	Put	Bond Future	62.8400	0.0628	88.2700	0.0883	40.468	0	0	0
2014/12/03	R209	05/02/2015	9.26	Put	Bond Future	57.5700	0.0576	80.9200	0.0809	40.559	0	0	0
2014/12/03	R209	07/05/2015			Bond Future	8.3798	79.8666	8.4463	79.3231	0.793	0.0000	0.0000	0
2014/12/03	R209	07/05/2015	8.99	Put	Bond Future	843.3100	0.8433	944.4100	0.9444	11.988	0	0	0
2014/12/03	R209	07/05/2015	9.01	Put	Bond Future	810.1200	0.8101	907.8000	0.9078	12.057	0	0	0
2014/12/03	R209	07/05/2015	8.99	Call	Bond Future	5,626.1300	5.6261	5,183.7500	5.1838	(7.863)	0	0	0
2014/12/03	R209	07/05/2015	9.00	Put	Bond Future	826.5800	0.8266	925.9600	0.9260	12.023	0	0	0
2014/12/03	R209	07/05/2015	9.00	Call	Bond Future	5,684.0700	5.6841	5,239.9700	5.2400	(7.813)	0	0	0
2014/12/03	R209	07/05/2015	9.01	Call	Bond Future	5,742.1700	5.7422	5,296.3700	5.2964	(7.764)	0	0	0
2014/12/03	R209	06/08/2015	8.99	Put	Bond Future	1,566.6800	1.5667	1,697.4900	1.6975	8.350	0	0	0
2014/12/03	R209	06/08/2015			Bond Future	8.4130	81.2605	8.4813	80.7069	0.812	0.0000	0.0000	0
2014/12/03	R209	06/08/2015	9.01	Put	Bond Future	1,523.4400	1.5234	1,651.1800	1.6512	8.385	0	0	0
2014/12/03	R209	06/08/2015	9.90	Call	Bond Future	11,200.9800	11.2010	10,683.5300	10.6835	(4.620)	0	0	0
2014/12/03	R209	06/08/2015	9.00	Call	Bond Future	6,117.9600	6.1180	5,693.6700	5.6937	(6.935)	0	0	0
2014/12/03	R209	06/08/2015	9.01	Call	Bond Future	6,170.8500	6.1709	5,745.0300	5.7450	(6.901)	0	0	0
2014/12/03	R209	06/08/2015	9.00	Put	Bond Future	1,544.9300	1.5449	1,674.2000	1.6742	8.367	0	0	0
2014/12/03	R209	06/08/2015	8.99	Call	Bond Future	6,065.2200	6.0652	5,642.4700	5.6425	(6.970)	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
2014/12/03	R209	06/08/2015	9.90	Put	Bond Future	365.8800	0.3659	401.9900	0.4020	9.869	0	0	2,914
2014/12/03	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R210	05/02/2015			Bond Future	177.7039	177.7039	177.6385	177.6385	(0.037)	0.0000	0.0000	628
2014/12/03	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R210	05/02/2015	175.01	Call	Bond Future	2,693.8600	2.6939	2,628.4900	2.6285	(2.427)	0	0	0
2014/12/03	R210	05/02/2015	174.99	Call	Bond Future	2,713.8600	2.7139	2,648.4900	2.6485	(2.409)	0	0	0
2014/12/03	R210	05/02/2015	175.00	Call	Bond Future	2,703.8600	2.7039	2,638.4900	2.6385	(2.418)	0	0	0
2014/12/03	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R210	07/05/2015			Bond Future	178.5080	178.5080	178.4377	178.4377	(0.039)	0.0000	0.0000	0
2014/12/03	R210	07/05/2015	177.00	Call	Bond Future	1,507.9700	1.5080	1,437.7000	1.4377	(4.660)	0	0	0
2014/12/03	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R210	07/05/2015	177.01	Call	Bond Future	1,497.9700	1.4980	1,427.7000	1.4277	(4.691)	0	0	0
2014/12/03	R210	07/05/2015	176.99	Call	Bond Future	1,517.9700	1.5180	1,447.7000	1.4477	(4.629)	0	0	0
2014/12/03	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R211	05/02/2015			Bond Future	132.5257	132.5257	132.3572	132.3572	(0.127)	0.0000	0.0000	1,120
2014/12/03	R211	05/02/2015	132.99	Put	Bond Future	464.2900	0.4643	632.7600	0.6328	36.286	0	0	0
2014/12/03	R211	05/02/2015	133.01	Put	Bond Future	484.2900	0.4843	652.7600	0.6528	34.787	0	0	0
2014/12/03	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R211	05/02/2015	133.00	Put	Bond Future	474.2900	0.4743	642.7600	0.6428	35.520	0	0	0
2014/12/03	R211	07/05/2015	134.99	Put	Bond Future	316.5700	0.3166	490.6900	0.4907	55.002	0	0	0
2014/12/03	R211	07/05/2015			Bond Future	134.6734	134.6734	134.4993	134.4993	(0.129)	0.0000	0.0000	0
2014/12/03	R211	07/05/2015	135.01	Put	Bond Future	336.5700	0.3366	510.6900	0.5107	51.734	0	0	0
2014/12/03	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R211	07/05/2015	135.00	Put	Bond Future	326.5700	0.3266	500.6900	0.5007	53.318	0	0	0
2014/12/03	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R212	05/02/2015			Bond Future	137.6616	137.6616	137.6997	137.6997	0.028	0.0000	0.0000	13,564
2014/12/03	R212	05/02/2015	137.99	Put	Bond Future	328.4500	0.3284	290.3200	0.2903	(11.609)	0	0	0
2014/12/03	R212	05/02/2015	138.01	Put	Bond Future	348.4500	0.3484	310.3200	0.3103	(10.943)	0	0	0
2014/12/03	R212	05/02/2015	138.00	Put	Bond Future	338.4500	0.3384	300.3200	0.3003	(11.266)	0	0	0
2014/12/03	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R212	07/05/2015			Bond Future	139.8925	139.8925	139.9283	139.9283	0.026	0.0000	0.0000	0
2014/12/03	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R212	07/05/2015	140.99	Put	Bond Future	1,097.5000	1.0975	1,061.7400	1.0617	(3.258)	0	0	0
2014/12/03	R212	07/05/2015	141.01	Put	Bond Future	1,117.5000	1.1175	1,081.7400	1.0817	(3.200)	0	0	0
2014/12/03	R212	07/05/2015	141.00	Put	Bond Future	1,107.5000	1.1075	1,071.7400	1.0717	(3.229)	0	0	0
2014/12/03	R213	05/02/2015	9.26	Put	Bond Future	24.2100	0.0242	31.1100	0.0311	28.501	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
2014/12/03	R213	05/02/2015			Bond Future	8.1694	92.7906	8.2391	92.2221	0.853	0.0000	0.0000	21,796
2014/12/03	R213	05/02/2015	9.25	Put	Bond Future	25.5300	0.0255	32.7800	0.0328	28.398	0	0	0
2014/12/03	R213	05/02/2015	9.24	Put	Bond Future	26.7700	0.0268	34.3700	0.0344	28.390	0	0	0
2014/12/03	R213	05/02/2015	9.25	Call	Bond Future	8,297.2700	8.2973	7,735.9700	7.7360	(6.765)	0	0	0
2014/12/03	R213	05/02/2015	9.26	Call	Bond Future	8,367.3000	8.3673	7,805.6500	7.8057	(6.712)	0	0	0
2014/12/03	R213	05/02/2015	9.24	Call	Bond Future	8,227.0700	8.2271	7,666.1200	7.6661	(6.818)	0	0	0
2014/12/03	R213	07/05/2015	8.74	Call	Bond Future	5,083.8100	5.0838	4,623.3900	4.6234	(9.057)	0	0	0
2014/12/03	R213	07/05/2015	8.75	Put	Bond Future	937.1700	0.9372	1,054.6200	1.0546	12.532	0	0	0
2014/12/03	R213	07/05/2015			Bond Future	8.2130	90.7421	8.2850	90.1622	0.876	0.0000	0.0000	0
2014/12/03	R213	07/05/2015	8.75	Call	Bond Future	5,140.6200	5.1406	4,678.1800	4.6782	(8.996)	0	0	0
2014/12/03	R213	07/05/2015	8.76	Call	Bond Future	5,197.6400	5.1976	4,733.1900	4.7332	(8.936)	0	0	0
2014/12/03	R213	07/05/2015	8.74	Put	Bond Future	956.0600	0.9561	1,075.5300	1.0755	12.496	0	0	0
2014/12/03	R213	07/05/2015	8.76	Put	Bond Future	918.5900	0.9186	1,034.0300	1.0340	12.567	0	0	0
2014/12/03	R213	06/08/2015			Bond Future	8.2456	92.3253	8.3197	91.7346	0.899	0.0000	0.0000	0
2014/12/03	R213	06/08/2015	8.49	Put	Bond Future	2,333.9000	2.3339	2,573.4300	2.5734	10.263	0	0	0
2014/12/03	R213	06/08/2015	8.51	Put	Bond Future	2,271.8700	2.2719	2,507.5500	2.5075	10.374	0	0	0
2014/12/03	R213	06/08/2015	8.49	Call	Bond Future	4,261.3000	4.2613	3,910.1000	3.9101	(8.242)	0	0	0
2014/12/03	R213	06/08/2015	8.50	Put	Bond Future	2,302.4300	2.3024	2,540.3200	2.5403	10.332	0	0	0
2014/12/03	R213	06/08/2015	8.50	Call	Bond Future	4,307.4400	4.3074	3,954.6000	3.9546	(8.191)	0	0	0
2014/12/03	R213	06/08/2015	8.51	Call	Bond Future	4,354.3900	4.3544	3,999.3400	3.9993	(8.154)	0	0	0
2014/12/03	R214	05/02/2015	9.50	Call	Bond Future	8,464.4000	8.4644	7,958.0400	7.9580	(5.982)	0	0	0
2014/12/03	R214	05/02/2015			Bond Future	8.4426	82.5808	8.5020	82.0648	0.704	0.0000	0.0000	9,409
2014/12/03	R214	05/02/2015	9.51	Call	Bond Future	8,535.1100	8.5351	8,028.3300	8.0283	(5.938)	0	0	0
2014/12/03	R214	05/02/2015	9.49	Call	Bond Future	8,393.4800	8.3935	7,887.5200	7.8875	(6.028)	0	0	0
2014/12/03	R214	05/02/2015	9.50	Put	Bond Future	39.0300	0.0390	48.6400	0.0486	24.622	0	0	0
2014/12/03	R214	05/02/2015	9.49	Put	Bond Future	40.7800	0.0408	50.7900	0.0508	24.546	0	0	0
2014/12/03	R214	05/02/2015	9.51	Put	Bond Future	37.1900	0.0372	46.3800	0.0464	24.711	0	0	0
2014/12/03	R214	07/05/2015			Bond Future	8.4849	80.6208	8.5461	80.0947	0.721	0.0000	0.0000	0
2014/12/03	R214	07/05/2015	9.15	Call	Bond Future	6,261.8900	6.2619	5,829.5500	5.8296	(6.904)	0	0	0
2014/12/03	R214	07/05/2015	9.16	Call	Bond Future	6,322.5900	6.3226	5,888.6900	5.8887	(6.863)	0	0	0
2014/12/03	R214	07/05/2015	9.14	Put	Bond Future	847.2000	0.8472	942.6000	0.9426	11.261	0	0	0
2014/12/03	R214	07/05/2015	9.16	Put	Bond Future	814.3500	0.8144	906.6100	0.9066	11.329	0	0	0
2014/12/03	R214	07/05/2015	9.15	Put	Bond Future	830.6300	0.8306	924.4500	0.9244	11.295	0	0	0
2014/12/03	R214	07/05/2015	9.14	Call	Bond Future	6,201.3500	6.2013	5,770.5900	5.7706	(6.946)	0	0	0
2014/12/03	R214	06/08/2015	8.76	Put	Bond Future	2,601.4900	2.6015	2,837.2700	2.8373	9.063	0	0	0
2014/12/03	R214	06/08/2015	8.75	Put	Bond Future	2,635.2800	2.6353	2,873.0500	2.8731	9.023	0	0	0
2014/12/03	R214	06/08/2015			Bond Future	8.5181	82.0275	8.5809	81.4915	0.737	0.0000	0.0000	0
2014/12/03	R214	06/08/2015	8.74	Call	Bond Future	4,538.4100	4.5384	4,241.6300	4.2416	(6.539)	0	0	0
2014/12/03	R214	06/08/2015	8.75	Call	Bond Future	4,586.2500	4.5863	4,288.0000	4.2880	(6.503)	0	0	0
2014/12/03	R214	06/08/2015	8.76	Call	Bond Future	4,634.8400	4.6348	4,334.6000	4.3346	(6.478)	0	0	0
2014/12/03	R214	06/08/2015	8.74	Put	Bond Future	2,669.9500	2.6700	2,909.1900	2.9092	8.960	0	0	0
2014/12/03	R248	05/02/2015			Bond Future	8.5291	106.3581	8.5885	105.6959	0.696	0.0000	0.0000	42,706
2014/12/03	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R248	05/02/2015	9.50	Call	Bond Future	9,954.6700	9.9547	9,292.4100	9.2924	(6.653)	0	0	0
2014/12/03	R248	05/02/2015	9.51	Call	Bond Future	10,048.1900	10.0482	9,385.9300	9.3859	(6.591)	0	0	0
2014/12/03	R248	05/02/2015	9.49	Call	Bond Future	9,860.9700	9.8610	9,198.7100	9.1987	(6.716)	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
2014/12/03	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R248	07/05/2015			Bond Future	8.5734	103.6422	8.6346	102.9667	0.713	0.0000	0.0000	0
2014/12/03	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R248	07/05/2015	9.26	Call	Bond Future	7,154.9300	7.1549	6,479.4300	6.4794	(9.441)	0	0	0
2014/12/03	R248	07/05/2015	9.24	Call	Bond Future	6,959.1300	6.9591	6,283.6300	6.2836	(9.707)	0	0	0
2014/12/03	R248	07/05/2015	9.25	Call	Bond Future	7,057.1200	7.0571	6,381.6200	6.3816	(9.572)	0	0	0
2014/12/03	R248	06/08/2015	8.76	Call	Bond Future	1,643.2900	1.6433	955.1700	0.9552	(41.875)	0	0	0
2014/12/03	R248	06/08/2015			Bond Future	8.6087	105.4506	8.6715	104.7625	0.730	0.0000	0.0000	0
2014/12/03	R248	06/08/2015	8.74	Call	Bond Future	1,428.7700	1.4288	740.6500	0.7406	(48.162)	0	0	0
2014/12/03	R248	06/08/2015	8.75	Call	Bond Future	1,536.1300	1.5361	848.0100	0.8480	(44.796)	0	0	0
2014/12/03	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/03	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

442253