



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 12/02/2015 TO 12/02/2015

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2025	07/05/2015			Bond Future	119.5482	119.5482	119.5335	119.5335	(0.012)	0.0000	0.0000	16
2015/02/12	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2025	07/05/2015	120.99	Put	Bond Future	1,441.8500	1.4419	1,456.5400	1.4565	1.019	0	0	0
2015/02/12	2025	07/05/2015	121.01	Put	Bond Future	1,461.8500	1.4619	1,476.5400	1.4765	1.005	0	0	0
2015/02/12	2025	07/05/2015	121.00	Put	Bond Future	1,451.8500	1.4519	1,466.5400	1.4665	1.012	0	0	0
2015/02/12	2025	06/08/2015	120.99	Put	Bond Future	620.7300	0.6207	636.6800	0.6367	2.570	0	0	0
2015/02/12	2025	06/08/2015			Bond Future	120.3693	120.3693	120.3533	120.3533	(0.013)	0.0000	0.0000	0
2015/02/12	2025	06/08/2015	121.01	Put	Bond Future	640.7300	0.6407	656.6800	0.6567	2.489	0	0	0
2015/02/12	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2025	06/08/2015	121.00	Put	Bond Future	630.7300	0.6307	646.6800	0.6467	2.529	0	0	0
2015/02/12	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2030	07/05/2015			Bond Future	8.0503	101.7829	8.0292	101.9630	(0.262)	0.0000	0.0000	5,775
2015/02/12	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2030	07/05/2015	8.74	Call	Bond Future	5,635.4600	5.6355	5,815.5400	5.8155	3.195	0	0	0
2015/02/12	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2030	07/05/2015	8.75	Call	Bond Future	5,713.8300	5.7138	5,893.9100	5.8939	3.152	0	0	0
2015/02/12	2030	07/05/2015	8.76	Call	Bond Future	5,792.1000	5.7921	5,972.1800	5.9722	3.109	0	0	0
2015/02/12	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2030	06/08/2015			Bond Future	8.0937	99.4660	8.0720	99.6483	(0.268)	0.0000	0.0000	0
2015/02/12	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2030	06/08/2015	7.74	Put	Bond Future	3,029.7000	3.0297	2,847.4300	2.8474	(6.016)	0	0	0
2015/02/12	2030	06/08/2015	7.76	Put	Bond Future	2,854.9600	2.8550	2,672.6900	2.6727	(6.384)	0	0	0
2015/02/12	2030	06/08/2015	7.75	Put	Bond Future	2,942.2800	2.9423	2,760.0100	2.7600	(6.195)	0	0	0
2015/02/12	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2032	07/05/2015			Bond Future	8.2206	101.1979	8.1995	101.3895	(0.257)	0.0000	0.0000	15
2015/02/12	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2032	07/05/2015	8.50	Call	Bond Future	2,486.2000	2.4862	2,677.8700	2.6779	7.709	0	0	0
2015/02/12	2032	07/05/2015	8.51	Call	Bond Future	2,573.5100	2.5735	2,765.1800	2.7652	7.448	0	0	0
2015/02/12	2032	07/05/2015	8.49	Call	Bond Future	2,398.7700	2.3988	2,590.4400	2.5904	7.990	0	0	0
2015/02/12	2032	06/08/2015	8.50	Call	Bond Future	2,081.6600	2.0817	2,275.7500	2.2757	9.324	0	0	0
2015/02/12	2032	06/08/2015			Bond Future	8.2638	102.8806	8.2421	103.0747	(0.262)	0.0000	0.0000	0
2015/02/12	2032	06/08/2015	8.51	Call	Bond Future	2,168.3900	2.1684	2,362.4800	2.3625	8.951	0	0	0

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2015/02/12	2032	06/08/2015	8.49	Call	Bond Future	1,994.8200	1.9948	2,188.9100	2.1889	9.730	0	0	0
2015/02/12	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2032	05/11/2015			Bond Future	8.3032	100.4377	8.2810	100.6345	(0.268)	0.0000	0.0000	0
2015/02/12	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2032	05/11/2015	7.99	Put	Bond Future	2,825.3800	2.8254	2,628.5800	2.6286	(6.965)	0	0	0
2015/02/12	2032	05/11/2015	8.01	Put	Bond Future	2,641.5400	2.6415	2,444.7400	2.4447	(7.450)	0	0	0
2015/02/12	2032	05/11/2015	8.00	Put	Bond Future	2,733.4000	2.7334	2,536.6000	2.5366	(7.200)	0	0	0
2015/02/12	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2037	07/05/2015			Bond Future	8.2837	104.5138	8.2524	104.8331	(0.378)	0.0000	0.0000	32,860
2015/02/12	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2037	07/05/2015	9.01	Call	Bond Future	6,991.1600	6.9912	7,310.4100	7.3104	4.566	0	0	0
2015/02/12	2037	07/05/2015	8.99	Call	Bond Future	6,808.8300	6.8088	7,128.0800	7.1281	4.689	0	0	0
2015/02/12	2037	07/05/2015	9.00	Call	Bond Future	6,900.0600	6.9001	7,219.3100	7.2193	4.627	0	0	0
2015/02/12	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2037	06/08/2015			Bond Future	8.3267	101.9918	8.2946	102.3155	(0.386)	0.0000	0.0000	3,220
2015/02/12	2037	06/08/2015	8.75	Call	Bond Future	4,122.8000	4.1228	4,446.5600	4.4466	7.853	0	0	0
2015/02/12	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2037	06/08/2015	8.76	Call	Bond Future	4,217.0300	4.2170	4,540.7900	4.5408	7.677	0	0	0
2015/02/12	2037	06/08/2015	8.74	Call	Bond Future	4,028.4300	4.0284	4,352.1900	4.3522	8.037	0	0	0
2015/02/12	2037	05/11/2015	7.99	Put	Bond Future	3,817.2000	3.8172	3,488.6200	3.4886	(8.608)	0	0	0
2015/02/12	2037	05/11/2015	8.01	Put	Bond Future	3,606.6100	3.6066	3,278.0300	3.2780	(9.110)	0	0	0
2015/02/12	2037	05/11/2015			Bond Future	8.3624	103.6908	8.3295	104.0194	(0.393)	0.0000	0.0000	0
2015/02/12	2037	05/11/2015	8.00	Put	Bond Future	3,711.8200	3.7118	3,383.2400	3.3832	(8.852)	0	0	0
2015/02/12	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2038	07/05/2015	126.99	Put	Bond Future	1,209.0900	1.2091	1,224.1400	1.2241	1.245	0	0	0
2015/02/12	2038	07/05/2015			Bond Future	125.7809	125.7809	125.7659	125.7659	(0.012)	0.0000	0.0000	3,261
2015/02/12	2038	07/05/2015	127.00	Put	Bond Future	1,219.0900	1.2191	1,234.1400	1.2341	1.235	0	0	0
2015/02/12	2038	07/05/2015	127.01	Put	Bond Future	1,229.0900	1.2291	1,244.1400	1.2441	1.224	0	0	0
2015/02/12	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2038	06/08/2015			Bond Future	126.5591	126.5591	126.5429	126.5429	(0.013)	0.0000	0.0000	0
2015/02/12	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2038	06/08/2015	127.99	Put	Bond Future	1,430.9300	1.4309	1,447.1300	1.4471	1.132	0	0	0
2015/02/12	2038	06/08/2015	128.01	Put	Bond Future	1,450.9300	1.4509	1,467.1300	1.4671	1.117	0	0	0
2015/02/12	2038	06/08/2015	128.00	Put	Bond Future	1,440.9300	1.4409	1,457.1300	1.4571	1.124	0	0	0

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2015/02/12	2044	07/05/2015			Bond Future	8.3566	106.6779	8.3305	106.9718	(0.313)	0.0000	0.0000	9,494
2015/02/12	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2044	07/05/2015	9.01	Call	Bond Future	6,916.4900	6.9165	7,210.3600	7.2104	4.249	0	0	0
2015/02/12	2044	07/05/2015	8.99	Call	Bond Future	6,716.4100	6.7164	7,010.2800	7.0103	4.375	0	0	0
2015/02/12	2044	07/05/2015	9.00	Call	Bond Future	6,816.5300	6.8165	7,110.4000	7.1104	4.311	0	0	0
2015/02/12	2044	06/08/2015	8.76	Call	Bond Future	3,891.2500	3.8913	4,189.1000	4.1891	7.654	0	0	0
2015/02/12	2044	06/08/2015			Bond Future	8.3982	104.0667	8.3714	104.3645	(0.319)	0.0000	0.0000	0
2015/02/12	2044	06/08/2015	8.74	Call	Bond Future	3,682.6300	3.6826	3,980.4800	3.9805	8.088	0	0	0
2015/02/12	2044	06/08/2015	8.75	Call	Bond Future	3,787.0300	3.7870	4,084.8800	4.0849	7.865	0	0	0
2015/02/12	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2044	05/11/2015			Bond Future	8.4327	105.8002	8.4053	106.1025	(0.325)	0.0000	0.0000	0
2015/02/12	2044	05/11/2015	8.24	Put	Bond Future	2,158.8100	2.1588	1,856.5500	1.8566	(14.001)	0	0	0
2015/02/12	2044	05/11/2015	8.26	Put	Bond Future	1,931.2500	1.9313	1,628.9900	1.6290	(15.651)	0	0	0
2015/02/12	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2044	05/11/2015	8.25	Put	Bond Future	2,044.9200	2.0449	1,742.6600	1.7427	(14.781)	0	0	0
2015/02/12	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2046	07/05/2015			Bond Future	126.6287	126.6287	126.6133	126.6133	(0.012)	0.0000	0.0000	5,889
2015/02/12	2046	07/05/2015	126.99	Put	Bond Future	361.2700	0.3613	376.7200	0.3767	4.277	0	0	0
2015/02/12	2046	07/05/2015	127.01	Put	Bond Future	381.2700	0.3813	396.7200	0.3967	4.052	0	0	0
2015/02/12	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2046	07/05/2015	127.00	Put	Bond Future	371.2700	0.3713	386.7200	0.3867	4.161	0	0	0
2015/02/12	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2046	06/08/2015	129.01	Put	Bond Future	265.8900	0.2659	282.5400	0.2825	6.262	0	0	0
2015/02/12	2046	06/08/2015			Bond Future	128.7441	128.7441	128.7275	128.7275	(0.013)	0.0000	0.0000	0
2015/02/12	2046	06/08/2015	129.00	Put	Bond Future	255.8900	0.2559	272.5400	0.2725	6.507	0	0	0
2015/02/12	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2046	06/08/2015	128.99	Put	Bond Future	245.8900	0.2459	262.5400	0.2625	6.771	0	0	0
2015/02/12	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2050	07/05/2015			Bond Future	135.2337	135.2337	135.2176	135.2176	(0.012)	0.0000	0.0000	2,753
2015/02/12	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2050	07/05/2015	135.01	Call	Bond Future	223.6800	0.2237	207.5600	0.2076	(7.207)	0	0	0
2015/02/12	2050	07/05/2015	134.99	Call	Bond Future	243.6800	0.2437	227.5600	0.2276	(6.615)	0	0	0
2015/02/12	2050	07/05/2015	135.00	Call	Bond Future	233.6800	0.2337	217.5600	0.2176	(6.898)	0	0	0
2015/02/12	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2050	06/08/2015			Bond Future	136.0203	136.0203	136.0028	136.0028	(0.013)	0.0000	0.0000	0
2015/02/12	2050	06/08/2015	136.99	Put	Bond Future	969.6700	0.9697	987.1900	0.9872	1.807	0	0	0
2015/02/12	2050	06/08/2015	137.01	Put	Bond Future	989.6700	0.9897	1,007.1900	1.0072	1.770	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/12	2050	06/08/2015	137.00	Put	Bond Future	979.6700	0.9797	997.1900	0.9972	1.788	0	0	0
2015/02/12	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	AL12	07/05/2015			Index Future	565.2290	565.2290	566.6980	566.6980	0.260	0.0000	0.0000	0
2015/02/12	AL37	07/05/2015			Index Future	462.3690	462.3690	462.4080	462.4080	0.008	0.0000	0.0000	119
2015/02/12	AL37	06/08/2015			Index Future	469.9730	469.9730	470.0090	470.0090	0.008	0.0000	0.0000	0
2015/02/12	AL7T	07/05/2015			Index Future	552.0560	552.0560	552.9530	552.9530	0.162	0.0000	0.0000	3
2015/02/12	AL7T	06/08/2015			Index Future	561.1350	561.1350	562.0430	562.0430	0.162	0.0000	0.0000	0
2015/02/12	ALBI	07/05/2015			Index Future	503.9930	503.9930	504.7270	504.7270	0.146	0.0000	0.0000	697
2015/02/12	ALBI	06/08/2015			Index Future	512.2810	512.2810	513.0240	513.0240	0.145	0.0000	0.0000	6
2015/02/12	ALBI	05/11/2015			Index Future	520.8970	520.8970	521.6490	521.6490	0.144	0.0000	0.0000	0
2015/02/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/02/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/02/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/12	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	EL28	07/05/2015			Bond Future	123.0814	123.0814	123.0675	123.0675	(0.011)	0.0000	0.0000	0
2015/02/12	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	EL28	07/05/2015	124.99	Put	Bond Future	1,908.6100	1.9086	1,922.4800	1.9225	0.727	0	0	0
2015/02/12	EL28	07/05/2015	125.01	Put	Bond Future	1,928.6100	1.9286	1,942.4800	1.9425	0.719	0	0	0
2015/02/12	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	EL28	07/05/2015	125.00	Put	Bond Future	1,918.6100	1.9186	1,932.4800	1.9325	0.723	0	0	0
2015/02/12	EL28	06/08/2015	125.00	Call	Bond Future	137.7100	0.1377	122.5800	0.1226	(10.987)	0	0	0
2015/02/12	EL28	06/08/2015			Bond Future	125.1377	125.1377	125.1226	125.1226	(0.012)	0.0000	0.0000	0
2015/02/12	EL28	06/08/2015	125.01	Call	Bond Future	127.7100	0.1277	112.5800	0.1126	(11.847)	0	0	0
2015/02/12	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	EL28	06/08/2015	124.99	Call	Bond Future	147.7100	0.1477	132.5800	0.1326	(10.243)	0	0	0
2015/02/12	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	ES33	07/05/2015			Bond Future	9.1467	86.6517	9.1150	86.9008	(0.347)	0.0000	0.0000	6,576
2015/02/12	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	ES33	07/05/2015	9.76	Call	Bond Future	4,612.2800	4.6123	4,861.3700	4.8614	5.401	0	0	0
2015/02/12	ES33	07/05/2015	9.74	Call	Bond Future	4,467.8900	4.4679	4,716.9800	4.7170	5.575	0	0	0
2015/02/12	ES33	07/05/2015	9.75	Call	Bond Future	4,540.1300	4.5401	4,789.2200	4.7892	5.486	0	0	0
2015/02/12	ES33	06/08/2015			Bond Future	9.2134	88.0923	9.1808	88.3449	(0.354)	0.0000	0.0000	0
2015/02/12	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	ES33	06/08/2015	9.61	Call	Bond Future	2,986.5200	2.9865	3,239.1800	3.2392	8.460	0	0	0
2015/02/12	ES33	06/08/2015	9.59	Call	Bond Future	2,839.7200	2.8397	3,092.3800	3.0924	8.897	0	0	0
2015/02/12	ES33	06/08/2015	9.60	Call	Bond Future	2,913.1700	2.9132	3,165.8300	3.1658	8.673	0	0	0
2015/02/12	ES33	05/11/2015	9.00	Put	Bond Future	2,162.7100	2.1627	1,906.3400	1.9063	(11.854)	0	0	0
2015/02/12	ES33	05/11/2015			Bond Future	9.2779	85.7707	9.2445	86.0270	(0.361)	0.0000	0.0000	0
2015/02/12	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	ES33	05/11/2015	8.99	Put	Bond Future	2,242.0400	2.2420	1,985.6700	1.9857	(11.435)	0	0	0
2015/02/12	ES33	05/11/2015	9.01	Put	Bond Future	2,083.4800	2.0835	1,827.1100	1.8271	(12.305)	0	0	0
2015/02/12	GOVI	07/05/2015	449.99	Call	GOVI	500,440.0000	50.0440	507,410.0000	50.7410	1.393	0	0	0
2015/02/12	GOVI	07/05/2015			GOVI	500.0340	500.0340	500.7310	500.7310	0.139	0.0000	0.0000	457
2015/02/12	GOVI	07/05/2015	450.00	Call	GOVI	500,340.0000	50.0340	507,310.0000	50.7310	1.393	0	0	0
2015/02/12	GOVI	07/05/2015	450.01	Call	GOVI	500,240.0000	50.0240	507,210.0000	50.7210	1.393	0	0	0
2015/02/12	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/02/12	GOVI	06/08/2015			GOVI	508.2580	508.2580	508.9620	508.9620	0.139	0.0000	0.0000	29
2015/02/12	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	GOVI	06/08/2015	499.99	Call	GOVI	82,680.0000	8.2680	89,720.0000	8.9720	8.515	0	0	0
2015/02/12	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	GOVI	06/08/2015	500.00	Call	GOVI	82,580.0000	8.2580	89,620.0000	8.9620	8.525	0	0	0
2015/02/12	GOVI	06/08/2015	500.01	Call	GOVI	82,480.0000	8.2480	89,520.0000	8.9520	8.535	0	0	0
2015/02/12	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	GOVI	05/11/2015			GOVI	516.8050	516.8050	517.5190	517.5190	0.138	0.0000	0.0000	0
2015/02/12	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	GOVI	05/11/2015	529.99	Put	GOVI	131,850.0000	13.1850	124,710.0000	12.4710	(5.415)	0	0	0
2015/02/12	GOVI	05/11/2015	530.01	Put	GOVI	132,050.0000	13.2050	124,910.0000	12.4910	(5.407)	0	0	0
2015/02/12	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	GOVI	05/11/2015	530.00	Put	GOVI	131,950.0000	13.1950	124,810.0000	12.4810	(5.411)	0	0	0
2015/02/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/02/12	IGOV	07/05/2015			Index Future	226.1650	226.1650	226.1040	226.1040	(0.027)	0.0000	0.0000	1,074
2015/02/12	IGOV	06/08/2015			Index Future	229.9030	229.9030	229.8390	229.8390	(0.028)	0.0000	0.0000	100
2015/02/12	IGOV	05/11/2015			Index Future	233.7870	233.7870	233.7210	233.7210	(0.028)	0.0000	0.0000	0
2015/02/12	ILBI	07/05/2015			Index Future	612.4170	612.4170	612.2540	612.2540	(0.027)	0.0000	0.0000	0
2015/02/12	ILBI	06/08/2015			Index Future	622.4830	622.4830	622.3150	622.3150	(0.027)	0.0000	0.0000	159
2015/02/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/02/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/02/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/02/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/02/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/02/12	JBAF	18/02/2015			Jibar Tradeable Future	6.0900	93.9100	6.0900	93.9100	0.000	0.0000	0.0000	0
2015/02/12	JBAF	18/03/2015			Jibar Tradeable Future	6.1000	93.9000	6.1000	93.9000	0.000	0.0000	0.0000	2,850
2015/02/12	JBAF	15/04/2015			Jibar Tradeable Future	6.0900	93.9100	6.0900	93.9100	0.000	0.0000	0.0000	0
2015/02/12	JBAF	20/05/2015			Jibar Tradeable Future	6.1200	93.8800	6.1100	93.8900	(0.163)	0.0000	0.0000	0
2015/02/12	JBAF	17/06/2015			Jibar Tradeable Future	6.1400	93.8600	6.1200	93.8800	(0.326)	0.0000	0.0000	5,000
2015/02/12	JBAF	15/07/2015			Jibar Tradeable Future	6.1500	93.8500	6.1300	93.8700	(0.325)	0.0000	0.0000	0
2015/02/12	JBAF	16/09/2015			Jibar Tradeable Future	6.2300	93.7700	6.1900	93.8100	(0.642)	0.0000	0.0000	0
2015/02/12	JBAF	15/12/2015			Jibar Tradeable Future	6.4000	93.6000	6.3200	93.6800	(1.250)	0.0000	0.0000	0
2015/02/12	JBAF	16/03/2016			Jibar Tradeable Future	6.5800	93.4200	6.4800	93.5200	(1.520)	0.0000	0.0000	0
2015/02/12	JBAF	15/06/2016			Jibar Tradeable Future	6.7200	93.2800	6.6200	93.3800	(1.488)	0.0000	0.0000	0
2015/02/12	JBAF	21/09/2016			Jibar Tradeable Future	6.8900	93.1100	6.8200	93.1800	(1.016)	0.0000	0.0000	0
2015/02/12	JBAF	21/12/2016			Jibar Tradeable Future	7.0200	92.9800	6.9200	93.0800	(1.425)	0.0000	0.0000	0

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2015/02/12	R023	07/05/2015	8.14	Call	Bond Future	4,597.3700		4.5974	4,540.0500	4.5400	(1.247)	0	0	0
2015/02/12	R023	07/05/2015	8.15	Put	Bond Future	74.4100		0.0744	75.7700	0.0758	1.828	0	0	0
2015/02/12	R023	07/05/2015			Bond Future	7.3576		103.8185	7.3675	103.7597	0.134	0.0000	0.0000	7,963
2015/02/12	R023	07/05/2015	8.15	Call	Bond Future	4,650.2400		4.6502	4,592.8500	4.5929	(1.234)	0	0	0
2015/02/12	R023	07/05/2015	8.16	Call	Bond Future	4,703.2100		4.7032	4,645.7500	4.6457	(1.222)	0	0	0
2015/02/12	R023	07/05/2015	8.14	Put	Bond Future	77.6600		0.0777	79.0900	0.0791	1.841	0	0	0
2015/02/12	R023	07/05/2015	8.16	Put	Bond Future	71.2900		0.0713	72.5800	0.0726	1.810	0	0	0
2015/02/12	R023	06/08/2015	9.07	Put	Bond Future	28.8300		0.0288	29.3200	0.0293	1.700	0	0	911
2015/02/12	R023	06/08/2015	8.24	Call	Bond Future	5,101.7100		5.1017	5,046.6100	5.0466	(1.080)	0	0	0
2015/02/12	R023	06/08/2015			Bond Future	7.3864		105.5441	7.3969	105.4836	0.142	0.0000	0.0000	0
2015/02/12	R023	06/08/2015	9.07	Call	Bond Future	9,211.3400		9.2113	9,151.3500	9.1513	(0.651)	0	0	0
2015/02/12	R023	06/08/2015	8.26	Put	Bond Future	296.3300		0.2963	301.4700	0.3015	1.735	0	0	0
2015/02/12	R023	06/08/2015	8.25	Put	Bond Future	303.2900		0.3033	308.5500	0.3086	1.734	0	0	0
2015/02/12	R023	06/08/2015	8.24	Put	Bond Future	310.4000		0.3104	315.7800	0.3158	1.733	0	0	0
2015/02/12	R023	06/08/2015	8.25	Call	Bond Future	5,149.0500		5.1490	5,093.8300	5.0938	(1.072)	0	0	0
2015/02/12	R023	06/08/2015	8.26	Call	Bond Future	5,196.4900		5.1965	5,141.1500	5.1412	(1.065)	0	0	0
2015/02/12	R186	07/05/2015	7.40	Call	Bond Future	892.7900		0.8928	988.4300	0.9884	10.712	0	0	0
2015/02/12	R186	07/05/2015			Bond Future	7.6516		125.7371	7.6149	126.0565	(0.479)	7.6250	7.5790	33,961
2015/02/12	R186	07/05/2015	7.50	Put	Bond Future	2,530.3200		2.5303	2,329.6900	2.3297	(7.929)	0	0	4,350
2015/02/12	R186	07/05/2015	8.25	Call	Bond Future	5,363.8400		5.3638	5,638.5800	5.6386	5.122	0	0	0
2015/02/12	R186	07/05/2015	7.80	Put	Bond Future	1,229.0600		1.2291	1,101.5900	1.1016	(10.371)	0	0	300
2015/02/12	R186	07/05/2015	7.45	Put	Bond Future	2,810.0700		2.8101	2,597.6500	2.5976	(7.559)	0	0	4,400
2015/02/12	R186	07/05/2015	8.24	Put	Bond Future	319.6700		0.3197	273.7200	0.2737	(14.374)	0	0	0
2015/02/12	R186	07/05/2015	8.26	Put	Bond Future	298.1600		0.2982	254.7300	0.2547	(14.566)	0	0	0
2015/02/12	R186	07/05/2015	7.40	Put	Bond Future	3,107.4900		3.1075	2,883.7100	2.8837	(7.201)	0	0	4,350
2015/02/12	R186	07/05/2015	7.50	Call	Bond Future	1,202.4200		1.2024	1,321.2100	1.3212	9.879	0	0	0
2015/02/12	R186	07/05/2015	8.25	Put	Bond Future	308.8200		0.3088	264.1400	0.2641	(14.468)	0	0	0
2015/02/12	R186	07/05/2015	8.26	Call	Bond Future	5,435.1900		5.4352	5,711.1800	5.7112	5.078	0	0	0
2015/02/12	R186	07/05/2015	7.45	Call	Bond Future	1,039.8500		1.0398	1,146.8500	1.1469	10.290	0	0	0
2015/02/12	R186	07/05/2015	7.80	Call	Bond Future	2,510.2600		2.5103	2,702.2100	2.7022	7.647	0	0	0
2015/02/12	R186	07/05/2015	8.24	Call	Bond Future	5,292.6000		5.2926	5,566.0700	5.5661	5.167	0	0	0
2015/02/12	R186	06/08/2015	8.90	Put	Bond Future	207.2800		0.2073	184.2400	0.1842	(11.115)	0	0	2,500
2015/02/12	R186	06/08/2015	8.00	Put	Bond Future	1,505.4000		1.5054	1,393.3600	1.3934	(7.443)	0	0	0
2015/02/12	R186	06/08/2015			Bond Future	7.6871		122.5287	7.6492	122.8525	(0.493)	0.0000	0.0000	540
2015/02/12	R186	06/08/2015	8.01	Call	Bond Future	4,189.4300		4.1894	4,402.6200	4.4026	5.089	0	0	0
2015/02/12	R186	06/08/2015	8.00	Call	Bond Future	4,134.2500		4.1343	4,345.9500	4.3460	5.121	0	0	0
2015/02/12	R186	06/08/2015	7.99	Call	Bond Future	4,079.4000		4.0794	4,289.6000	4.2896	5.153	0	0	0
2015/02/12	R186	06/08/2015	8.90	Call	Bond Future	9,976.5000		9.9765	10,277.2000	10,2772	3.014	0	0	0
2015/02/12	R186	06/08/2015	7.99	Put	Bond Future	1,533.3600		1.5334	1,419.8200	1.4198	(7.405)	0	0	0
2015/02/12	R186	06/08/2015	8.01	Put	Bond Future	1,477.8400		1.4778	1,367.2900	1.3673	(7.481)	0	0	0
2015/02/12	R186	05/11/2015	8.25	Put	Bond Future	1,537.4500		1.5375	1,440.5100	1.4405	(6.305)	0	0	0
2015/02/12	R186	05/11/2015	8.24	Call	Bond Future	5,829.2200		5.8292	6,059.6900	6.0597	3.954	0	0	0
2015/02/12	R186	05/11/2015			Bond Future	7.7174		124.5694	7.6782	124.8979	(0.508)	0.0000	0.0000	0
2015/02/12	R186	05/11/2015	9.00	Put	Bond Future	433.3200		0.4333	397.8400	0.3978	(8.188)	0	0	2,600
2015/02/12	R186	05/11/2015	8.24	Put	Bond Future	1,560.7500		1.5607	1,462.7200	1.4627	(6.281)	0	0	0
2015/02/12	R186	05/11/2015	8.26	Put	Bond Future	1,514.8000		1.5148	1,418.9400	1.4189	(6.328)	0	0	0
2015/02/12	R186	05/11/2015	9.00	Call	Bond Future	10,548.7000		10.5487	10,841.7200	10.8417	2.778	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/12	R186	05/11/2015	8.25	Call	Bond Future	5,885.5700	5.8856	6,117.1300	6.1171	3.934	0	0	0
2015/02/12	R186	05/11/2015	8.26	Call	Bond Future	5,942.5000	5.9425	6,175.1400	6.1751	3.915	0	0	0
2015/02/12	R186	04/02/2016	7.50	Call	Bond Future	2,704.4900	2.7045	2,845.5800	2.8456	5.217	0	0	0
2015/02/12	R186	04/02/2016			Bond Future	7.7289	121.5369	7.6885	121.8705	(0.524)	0.0000	0.0000	5,660
2015/02/12	R186	04/02/2016	7.51	Call	Bond Future	2,740.2600	2.7403	2,882.5800	2.8826	5.194	0	0	0
2015/02/12	R186	04/02/2016	7.49	Call	Bond Future	2,669.4700	2.6695	2,809.3300	2.8093	5.239	0	0	0
2015/02/12	R186	04/02/2016	7.50	Put	Bond Future	4,607.0300	4.6070	4,414.5000	4.4145	(4.179)	0	0	0
2015/02/12	R186	04/02/2016	7.49	Put	Bond Future	4,656.0300	4.6560	4,462.2700	4.4623	(4.161)	0	0	0
2015/02/12	R186	04/02/2016	7.51	Put	Bond Future	4,558.8600	4.5589	4,367.5600	4.3676	(4.196)	0	0	0
2015/02/12	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R197	07/05/2015			Bond Future	290.0577	290.0577	289.9170	289.9170	(0.048)	0.0000	0.0000	861
2015/02/12	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R197	07/05/2015	293.99	Put	Bond Future	3,932.3000	3.9323	4,072.9700	4.0730	3.577	0	0	0
2015/02/12	R197	07/05/2015	294.01	Put	Bond Future	3,952.3000	3.9523	4,092.9700	4.0930	3.559	0	0	0
2015/02/12	R197	07/05/2015	294.00	Put	Bond Future	3,942.3000	3.9423	4,082.9700	4.0830	3.568	0	0	0
2015/02/12	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R197	06/08/2015	288.00	Call	Bond Future	797.5500	0.7975	652.0600	0.6521	(18.242)	0	0	0
2015/02/12	R197	06/08/2015			Bond Future	288.7976	288.7976	288.6521	288.6521	(0.050)	0.0000	0.0000	0
2015/02/12	R197	06/08/2015	288.01	Call	Bond Future	787.5500	0.7875	642.0600	0.6421	(18.474)	0	0	0
2015/02/12	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R197	06/08/2015	287.99	Call	Bond Future	807.5500	0.8075	662.0600	0.6621	(18.016)	0	0	0
2015/02/12	R202	07/05/2015			Bond Future	238.1178	238.1178	238.0884	238.0884	(0.012)	0.0000	0.0000	50,916
2015/02/12	R202	07/05/2015	238.49	Put	Bond Future	372.2100	0.3722	401.6200	0.4016	7.901	0	0	0
2015/02/12	R202	07/05/2015	238.50	Put	Bond Future	382.2100	0.3822	411.6200	0.4116	7.695	0	0	0
2015/02/12	R202	07/05/2015	238.51	Put	Bond Future	392.2100	0.3922	421.6200	0.4216	7.499	0	0	0
2015/02/12	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R202	06/08/2015			Bond Future	238.8521	238.8521	238.8207	238.8207	(0.013)	0.0000	0.0000	0
2015/02/12	R202	06/08/2015	239.99	Put	Bond Future	1,137.8800	1.1379	1,169.2600	1.1693	2.758	0	0	0
2015/02/12	R202	06/08/2015	240.00	Put	Bond Future	1,147.8800	1.1479	1,179.2600	1.1793	2.734	0	0	0
2015/02/12	R202	06/08/2015	240.01	Put	Bond Future	1,157.8800	1.1579	1,189.2600	1.1893	2.710	0	0	0
2015/02/12	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R203	07/05/2015			Bond Future	6.6480	104.7084	6.6365	104.7336	(0.173)	0.0000	0.0000	7,875
2015/02/12	R203	07/05/2015	7.24	Put	Bond Future	41.7600	0.0418	38.5900	0.0386	(7.591)	0	0	0
2015/02/12	R203	07/05/2015	7.26	Put	Bond Future	38.2200	0.0382	35.2700	0.0353	(7.718)	0	0	0
2015/02/12	R203	07/05/2015	7.25	Put	Bond Future	39.9600	0.0400	36.9000	0.0369	(7.658)	0	0	0
2015/02/12	R203	07/05/2015	7.25	Call	Bond Future	1,344.6400	1.3446	1,366.7700	1.3668	1.646	0	0	0
2015/02/12	R203	07/05/2015	7.24	Call	Bond Future	1,324.9400	1.3249	1,346.9600	1.3470	1.662	0	0	0
2015/02/12	R203	07/05/2015	7.26	Call	Bond Future	1,364.3900	1.3644	1,386.6300	1.3866	1.630	0	0	0
2015/02/12	R203	06/08/2015	6.74	Call	Bond Future	636.2100	0.6362	648.7200	0.6487	1.966	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/12	R203	06/08/2015	6.75	Put	Bond Future	432.7100	0.4327	420.5400	0.4205	(2.813)	0	0	0
2015/02/12	R203	06/08/2015			Bond Future	6.6405	106.4491	6.6279	106.4740	(0.190)	0.0000	0.0000	0
2015/02/12	R203	06/08/2015	6.75	Call	Bond Future	647.4400	0.6474	660.0900	0.6601	1.954	0	0	0
2015/02/12	R203	06/08/2015	6.76	Call	Bond Future	659.0700	0.6591	671.8700	0.6719	1.942	0	0	0
2015/02/12	R203	06/08/2015	6.74	Put	Bond Future	441.0700	0.4411	428.7600	0.4288	(2.791)	0	0	0
2015/02/12	R203	06/08/2015	6.76	Put	Bond Future	424.7600	0.4248	412.7400	0.4127	(2.830)	0	0	0
2015/02/12	R203	05/11/2015	5.99	Call	Bond Future	192.9600	0.1930	197.8300	0.1978	2.524	0	0	0
2015/02/12	R203	05/11/2015	6.00	Put	Bond Future	1,276.5200	1.2765	1,256.8400	1.2568	(1.542)	0	0	0
2015/02/12	R203	05/11/2015			Bond Future	6.6143	104.0543	6.6002	104.0790	(0.214)	0.0000	0.0000	0
2015/02/12	R203	05/11/2015	6.00	Call	Bond Future	197.2400	0.1972	202.2100	0.2022	2.520	0	0	0
2015/02/12	R203	05/11/2015	6.01	Call	Bond Future	201.6000	0.2016	206.6500	0.2066	2.505	0	0	0
2015/02/12	R203	05/11/2015	5.99	Put	Bond Future	1,289.9300	1.2899	1,270.1500	1.2702	(1.533)	0	0	0
2015/02/12	R203	05/11/2015	6.01	Put	Bond Future	1,263.1900	1.2632	1,243.5900	1.2436	(1.552)	0	0	0
2015/02/12	R204	07/05/2015	7.51	Put	Bond Future	58.4300	0.0584	56.9400	0.0569	(2.550)	0	0	0
2015/02/12	R204	07/05/2015			Bond Future	6.8628	106.6916	6.8624	106.6930	(0.006)	0.0000	0.0000	14,609
2015/02/12	R204	07/05/2015	7.50	Put	Bond Future	61.0200	0.0610	59.4900	0.0595	(2.507)	0	0	0
2015/02/12	R204	07/05/2015	7.49	Call	Bond Future	2,059.6200	2.0596	2,059.4700	2.0595	(0.007)	0	0	0
2015/02/12	R204	07/05/2015	7.50	Call	Bond Future	2,088.3700	2.0884	2,088.2600	2.0883	(0.005)	0	0	0
2015/02/12	R204	07/05/2015	7.51	Call	Bond Future	2,117.2000	2.1172	2,117.1300	2.1171	(0.003)	0	0	0
2015/02/12	R204	07/05/2015	7.49	Put	Bond Future	63.7100	0.0637	62.1400	0.0621	(2.464)	0	0	0
2015/02/12	R204	06/08/2015	7.74	Call	Bond Future	2,679.9600	2.6800	2,679.3300	2.6793	(0.024)	0	0	0
2015/02/12	R204	06/08/2015	7.75	Put	Bond Future	125.9200	0.1259	124.6200	0.1246	(1.032)	0	0	0
2015/02/12	R204	06/08/2015			Bond Future	6.8809	104.4281	6.8806	104.4288	(0.003)	0.0000	0.0000	0
2015/02/12	R204	06/08/2015	8.41	Call	Bond Future	4,503.0900	4.5031	4,503.4600	4.5035	0.008	0	0	0
2015/02/12	R204	06/08/2015	7.74	Put	Bond Future	129.1800	0.1292	127.8600	0.1279	(1.022)	0	0	0
2015/02/12	R204	06/08/2015	7.76	Put	Bond Future	122.7300	0.1227	121.4500	0.1214	(1.043)	0	0	0
2015/02/12	R204	06/08/2015	8.41	Put	Bond Future	16.7700	0.0168	16.4500	0.0165	(1.908)	0	0	699
2015/02/12	R204	06/08/2015	7.75	Call	Bond Future	2,705.9300	2.7059	2,705.3200	2.7053	(0.023)	0	0	0
2015/02/12	R204	06/08/2015	7.76	Call	Bond Future	2,731.9600	2.7320	2,731.3700	2.7314	(0.022)	0	0	0
2015/02/12	R204	05/11/2015			Bond Future	6.8853	106.1672	6.8853	106.1673	(0.001)	0.0000	0.0000	0
2015/02/12	R204	05/11/2015	6.25	Call	Bond Future	338.1200	0.3381	336.7300	0.3367	(0.411)	0	0	0
2015/02/12	R204	05/11/2015	6.24	Put	Bond Future	2,166.0500	2.1660	2,164.5600	2.1646	(0.069)	0	0	0
2015/02/12	R204	05/11/2015	6.26	Put	Bond Future	2,122.9000	2.1229	2,121.3800	2.1214	(0.072)	0	0	0
2015/02/12	R204	05/11/2015	6.25	Put	Bond Future	2,144.4200	2.1444	2,142.9200	2.1429	(0.070)	0	0	0
2015/02/12	R204	05/11/2015	6.26	Call	Bond Future	345.3400	0.3453	343.9300	0.3439	(0.408)	0	0	0
2015/02/12	R204	05/11/2015	6.24	Call	Bond Future	331.0100	0.3310	329.6300	0.3296	(0.417)	0	0	0
2015/02/12	R207	07/05/2015			Bond Future	7.0191	103.2359	7.0134	103.2588	(0.082)	0.0000	0.0000	35,580
2015/02/12	R207	07/05/2015	8.25	Call	Bond Future	4,730.3600	4.7304	4,752.8200	4.7528	0.475	0	0	0
2015/02/12	R207	07/05/2015	7.73	Call	Bond Future	2,827.8200	2.8278	2,847.4200	2.8474	0.693	0	0	66
2015/02/12	R207	07/05/2015	8.24	Put	Bond Future	5.0700	0.0051	4.6600	0.0047	(8.087)	0	0	0
2015/02/12	R207	07/05/2015	7.73	Put	Bond Future	65.1000	0.0651	61.8500	0.0618	(4.992)	0	0	0
2015/02/12	R207	07/05/2015	8.26	Put	Bond Future	4.4900	0.0045	4.1200	0.0041	(8.241)	0	0	0
2015/02/12	R207	07/05/2015	8.25	Put	Bond Future	4.7700	0.0048	4.3800	0.0044	(8.176)	0	0	0
2015/02/12	R207	07/05/2015	8.26	Call	Bond Future	4,767.3600	4.7674	4,789.8400	4.7898	0.472	0	0	0
2015/02/12	R207	07/05/2015	8.24	Call	Bond Future	4,693.3700	4.6934	4,715.8100	4.7158	0.478	0	0	0
2015/02/12	R207	06/08/2015	7.76	Call	Bond Future	2,897.1100	2.8971	2,913.9000	2.9139	0.580	0	0	0

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2015/02/12	R207	06/08/2015			Bond Future	7.0457	101.3088	7.0397	101.3313	(0.085)	0.0000	0.0000	0
2015/02/12	R207	06/08/2015	7.74	Call	Bond Future	2,836.0200	2.8360	2,852.6300	2.8526	0.586	0	0	0
2015/02/12	R207	06/08/2015	7.75	Call	Bond Future	2,866.5200	2.8665	2,883.2200	2.8832	0.583	0	0	0
2015/02/12	R207	06/08/2015	7.46	Call	Bond Future	2,030.9500	2.0309	2,044.5300	2.0445	0.669	0	0	70
2015/02/12	R207	06/08/2015	7.74	Put	Bond Future	263.6100	0.2636	257.7200	0.2577	(2.234)	0	0	0
2015/02/12	R207	06/08/2015	7.76	Put	Bond Future	251.7900	0.2518	246.0800	0.2461	(2.268)	0	0	0
2015/02/12	R207	06/08/2015	7.46	Put	Bond Future	486.1900	0.4862	477.2700	0.4773	(1.835)	0	0	0
2015/02/12	R207	06/08/2015	7.75	Put	Bond Future	257.6400	0.2576	251.8400	0.2518	(2.251)	0	0	0
2015/02/12	R207	05/11/2015	7.76	Call	Bond Future	2,950.3600	2.9504	2,965.6100	2.9656	0.517	0	0	0
2015/02/12	R207	05/11/2015			Bond Future	7.0577	102.9960	7.0514	103.0184	(0.088)	0.0000	0.0000	0
2015/02/12	R207	05/11/2015	7.74	Call	Bond Future	2,896.4000	2.8964	2,911.4800	2.9115	0.521	0	0	0
2015/02/12	R207	05/11/2015	7.75	Call	Bond Future	2,923.2000	2.9232	2,938.3700	2.9384	0.519	0	0	0
2015/02/12	R207	05/11/2015	7.43	Call	Bond Future	2,111.4200	2.1114	2,123.8100	2.1238	0.587	0	0	53
2015/02/12	R207	05/11/2015	7.74	Put	Bond Future	487.6100	0.4876	480.3700	0.4804	(1.485)	0	0	0
2015/02/12	R207	05/11/2015	7.76	Put	Bond Future	472.0300	0.4720	464.9600	0.4650	(1.498)	0	0	0
2015/02/12	R207	05/11/2015	7.43	Put	Bond Future	788.2100	0.7882	778.2800	0.7783	(1.260)	0	0	0
2015/02/12	R207	05/11/2015	7.75	Put	Bond Future	479.6300	0.4796	472.4800	0.4725	(1.491)	0	0	0
2015/02/12	R208	07/05/2015	8.01	Call	Bond Future	4,019.0300	4.0190	4,019.9500	4.0200	0.023	0	0	0
2015/02/12	R208	07/05/2015			Bond Future	7.1387	98.9228	7.1382	98.9250	(0.006)	7.0940	7.0570	62,199
2015/02/12	R208	07/05/2015	7.99	Call	Bond Future	3,933.4100	3.9334	3,934.2500	3.9343	0.021	0	0	0
2015/02/12	R208	07/05/2015	8.00	Call	Bond Future	3,976.1800	3.9762	3,977.0600	3.9771	0.022	0	0	0
2015/02/12	R208	07/05/2015	7.99	Put	Bond Future	40.7100	0.0407	39.3900	0.0394	(3.242)	0	0	0
2015/02/12	R208	07/05/2015	8.01	Put	Bond Future	37.1600	0.0372	35.9200	0.0359	(3.337)	0	0	0
2015/02/12	R208	07/05/2015	8.00	Put	Bond Future	38.8800	0.0389	37.6000	0.0376	(3.292)	0	0	0
2015/02/12	R208	06/08/2015			Bond Future	7.1640	100.5676	7.1637	100.5691	(0.004)	0.0000	0.0000	0
2015/02/12	R208	06/08/2015	8.00	Call	Bond Future	3,930.6500	3.9306	3,929.7600	3.9298	(0.023)	0	0	0
2015/02/12	R208	06/08/2015	8.01	Call	Bond Future	3,968.1200	3.9681	3,967.2600	3.9673	(0.022)	0	0	0
2015/02/12	R208	06/08/2015	8.85	Call	Bond Future	7,291.1400	7.2911	7,292.1800	7.2922	0.014	0	0	0
2015/02/12	R208	06/08/2015	7.99	Call	Bond Future	3,893.2600	3.8933	3,892.3400	3.8923	(0.024)	0	0	0
2015/02/12	R208	06/08/2015	8.01	Put	Bond Future	234.3600	0.2344	232.0600	0.2321	(0.981)	0	0	0
2015/02/12	R208	06/08/2015	8.00	Put	Bond Future	240.0000	0.2400	237.6700	0.2377	(0.971)	0	0	0
2015/02/12	R208	06/08/2015	7.99	Put	Bond Future	245.7600	0.2458	243.4000	0.2434	(0.960)	0	0	0
2015/02/12	R208	06/08/2015	8.85	Put	Bond Future	19.3700	0.0194	18.9700	0.0190	(2.065)	0	0	198
2015/02/12	R208	05/11/2015			Bond Future	7.1824	98.8417	7.1822	98.8426	(0.003)	0.0000	0.0000	0
2015/02/12	R208	05/11/2015	8.48	Call	Bond Future	5,632.3600	5.6324	5,631.9200	5.6319	(0.008)	0	0	0
2015/02/12	R208	05/11/2015	7.74	Put	Bond Future	687.2500	0.6872	684.4700	0.6845	(0.405)	0	0	0
2015/02/12	R208	05/11/2015	7.75	Call	Bond Future	3,110.1400	3.1101	3,108.3000	3.1083	(0.059)	0	0	0
2015/02/12	R208	05/11/2015	7.76	Call	Bond Future	3,141.4400	3.1414	3,139.6200	3.1396	(0.058)	0	0	0
2015/02/12	R208	05/11/2015	8.48	Put	Bond Future	174.7400	0.1747	173.3900	0.1734	(0.773)	0	0	2,200
2015/02/12	R208	05/11/2015	7.74	Call	Bond Future	3,078.9700	3.0790	3,077.1000	3.0771	(0.061)	0	0	0
2015/02/12	R208	05/11/2015	7.76	Put	Bond Future	665.2600	0.6653	662.5300	0.6625	(0.410)	0	0	0
2015/02/12	R208	05/11/2015	7.75	Put	Bond Future	676.1800	0.6762	673.4300	0.6734	(0.407)	0	0	0
2015/02/12	R209	07/05/2015			Bond Future	8.2238	81.1636	8.1926	81.4271	(0.380)	0.0000	0.0000	14,564
2015/02/12	R209	07/05/2015	8.99	Put	Bond Future	202.0600	0.2021	175.5500	0.1755	(13.120)	0	0	0
2015/02/12	R209	07/05/2015	7.30	Call	Bond Future	63.4200	0.0634	71.4900	0.0715	12.725	0	0	700
2015/02/12	R209	07/05/2015	8.30	Put	Bond Future	1,528.1100	1.5281	1,406.2200	1.4062	(7.977)	0	0	700

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2015/02/12	R209	07/05/2015	9.01	Put	Bond Future	188.5900	0.1886	163.5500	0.1636	(13.277)	0	0	0
2015/02/12	R209	07/05/2015	8.99	Call	Bond Future	6,281.8900	6.2819	6,518.9000	6.5189	3.773	0	0	0
2015/02/12	R209	07/05/2015	9.00	Put	Bond Future	195.2200	0.1952	169.4600	0.1695	(13.195)	0	0	0
2015/02/12	R209	07/05/2015	9.00	Call	Bond Future	6,349.7200	6.3497	6,587.4800	6.5875	3.744	0	0	0
2015/02/12	R209	07/05/2015	7.30	Put	Bond Future	8,441.2100	8.4412	8,185.7600	8.1858	(3.026)	0	0	0
2015/02/12	R209	07/05/2015	8.30	Call	Bond Future	2,165.4900	2.1655	2,307.1200	2.3071	6.540	0	0	0
2015/02/12	R209	07/05/2015	9.01	Call	Bond Future	6,417.6500	6.4176	6,656.1300	6.6561	3.716	0	0	0
2015/02/12	R209	06/08/2015	8.99	Put	Bond Future	806.0000	0.8060	750.2600	0.7503	(6.916)	0	0	0
2015/02/12	R209	06/08/2015			Bond Future	8.2611	82.5131	8.2291	82.7804	(0.387)	0.0000	0.0000	0
2015/02/12	R209	06/08/2015	9.01	Put	Bond Future	776.1900	0.7762	722.0600	0.7221	(6.974)	0	0	0
2015/02/12	R209	06/08/2015	9.90	Call	Bond Future	12,190.1300	12.1901	12,447.2100	12.4472	2.109	0	0	0
2015/02/12	R209	06/08/2015	9.00	Call	Bond Future	6,616.6500	6.6166	6,829.0600	6.8291	3.210	0	0	0
2015/02/12	R209	06/08/2015	9.01	Call	Bond Future	6,676.2500	6.6763	6,889.4600	6.8895	3.194	0	0	0
2015/02/12	R209	06/08/2015	9.00	Put	Bond Future	790.9700	0.7910	736.0400	0.7360	(6.945)	0	0	0
2015/02/12	R209	06/08/2015	8.99	Call	Bond Future	6,557.1900	6.5572	6,768.7900	6.7688	3.227	0	0	0
2015/02/12	R209	06/08/2015	9.90	Put	Bond Future	102.3800	0.1024	92.1200	0.0921	(10.021)	0	0	2,914
2015/02/12	R209	05/11/2015	7.99	Put	Bond Future	4,811.4000	4.8114	4,644.1100	4.6441	(3.477)	0	0	0
2015/02/12	R209	05/11/2015			Bond Future	8.2948	80.7385	8.2621	81.0098	(0.394)	0.0000	0.0000	0
2015/02/12	R209	05/11/2015	8.01	Put	Bond Future	4,704.2100	4.7042	4,539.0600	4.5391	(3.511)	0	0	0
2015/02/12	R209	05/11/2015	7.99	Call	Bond Future	2,229.0200	2.2290	2,333.0200	2.3330	4.666	0	0	0
2015/02/12	R209	05/11/2015	8.00	Put	Bond Future	4,757.7300	4.7577	4,591.5100	4.5915	(3.494)	0	0	0
2015/02/12	R209	05/11/2015	8.00	Call	Bond Future	2,262.0200	2.2620	2,367.0900	2.3671	4.645	0	0	0
2015/02/12	R209	05/11/2015	8.01	Call	Bond Future	2,295.0300	2.2950	2,401.1700	2.4012	4.625	0	0	0
2015/02/12	R210	07/05/2015			Bond Future	175.9930	175.9930	175.9711	175.9711	(0.012)	0.0000	0.0000	583
2015/02/12	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R210	07/05/2015	176.99	Put	Bond Future	997.0200	0.9970	1,018.9300	1.0189	2.198	0	0	0
2015/02/12	R210	07/05/2015	177.01	Put	Bond Future	1,017.0200	1.0170	1,038.9300	1.0389	2.154	0	0	0
2015/02/12	R210	07/05/2015	177.00	Put	Bond Future	1,007.0200	1.0070	1,028.9300	1.0289	2.176	0	0	0
2015/02/12	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R210	06/08/2015			Bond Future	178.9331	178.9331	178.9092	178.9092	(0.013)	0.0000	0.0000	0
2015/02/12	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R210	06/08/2015	178.99	Put	Bond Future	56.9400	0.0569	80.8200	0.0808	41.939	0	0	0
2015/02/12	R210	06/08/2015	179.01	Put	Bond Future	76.9400	0.0769	100.8200	0.1008	31.037	0	0	0
2015/02/12	R210	06/08/2015	179.00	Put	Bond Future	66.9400	0.0669	90.8200	0.0908	35.674	0	0	0
2015/02/12	R211	07/05/2015	134.99	Put	Bond Future	2,829.8000	2.8298	2,847.0200	2.8470	0.609	0	0	0
2015/02/12	R211	07/05/2015			Bond Future	132.1602	132.1602	132.1430	132.1430	(0.013)	0.0000	0.0000	1,120
2015/02/12	R211	07/05/2015	135.01	Put	Bond Future	2,849.8000	2.8498	2,867.0200	2.8670	0.604	0	0	0
2015/02/12	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R211	07/05/2015	135.00	Put	Bond Future	2,839.8000	2.8398	2,857.0200	2.8570	0.606	0	0	0
2015/02/12	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R211	06/08/2015			Bond Future	132.7356	132.7356	132.7170	132.7170	(0.014)	0.0000	0.0000	0
2015/02/12	R211	06/08/2015	134.99	Put	Bond Future	2,254.4100	2.2544	2,273.0400	2.2730	0.826	0	0	0

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2015/02/12	R211	06/08/2015	135.01	Put	Bond Future	2,274.4100	2.2744	2,293.0400	2.2930	0.819	0	0	0
2015/02/12	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R211	06/08/2015	135.00	Put	Bond Future	2,264.4100	2.2644	2,283.0400	2.2830	0.823	0	0	0
2015/02/12	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R212	07/05/2015			Bond Future	137.9667	137.9667	137.8624	137.8624	(0.076)	0.0000	0.0000	1,145
2015/02/12	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R212	07/05/2015	140.99	Put	Bond Future	3,023.2600	3.0233	3,127.6500	3.1276	3.453	0	0	0
2015/02/12	R212	07/05/2015	141.01	Put	Bond Future	3,043.2600	3.0433	3,147.6500	3.1476	3.430	0	0	0
2015/02/12	R212	07/05/2015	141.00	Put	Bond Future	3,033.2600	3.0333	3,137.6500	3.1376	3.442	0	0	0
2015/02/12	R212	06/08/2015	141.01	Put	Bond Future	2,530.2700	2.5303	2,637.5000	2.6375	4.238	0	0	0
2015/02/12	R212	06/08/2015			Bond Future	138.4797	138.4797	138.3725	138.3725	(0.077)	0.0000	0.0000	0
2015/02/12	R212	06/08/2015	141.00	Put	Bond Future	2,520.2700	2.5203	2,627.5000	2.6275	4.255	0	0	0
2015/02/12	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R212	06/08/2015	140.99	Put	Bond Future	2,510.2700	2.5103	2,617.5000	2.6175	4.272	0	0	0
2015/02/12	R213	07/05/2015	8.74	Call	Bond Future	5,334.6100	5.3346	5,481.7800	5.4818	2.759	0	0	0
2015/02/12	R213	07/05/2015	8.75	Put	Bond Future	281.0800	0.2811	255.5000	0.2555	(9.101)	0	0	0
2015/02/12	R213	07/05/2015			Bond Future	8.1007	91.6584	8.0796	91.8318	(0.260)	0.0000	0.0000	16,466
2015/02/12	R213	07/05/2015	8.75	Call	Bond Future	5,400.8400	5.4008	5,548.6900	5.5487	2.738	0	0	0
2015/02/12	R213	07/05/2015	8.76	Call	Bond Future	5,467.1600	5.4672	5,615.6800	5.6157	2.717	0	0	0
2015/02/12	R213	07/05/2015	8.74	Put	Bond Future	290.5500	0.2905	264.2900	0.2643	(9.038)	0	0	0
2015/02/12	R213	07/05/2015	8.76	Put	Bond Future	271.8000	0.2718	246.8900	0.2469	(9.165)	0	0	0
2015/02/12	R213	06/08/2015			Bond Future	8.1393	93.1819	8.1177	93.3576	(0.266)	0.0000	0.0000	0
2015/02/12	R213	06/08/2015	8.49	Put	Bond Future	1,482.6100	1.4826	1,419.6700	1.4197	(4.245)	0	0	0
2015/02/12	R213	06/08/2015	8.51	Put	Bond Future	1,431.6700	1.4317	1,370.2600	1.3703	(4.289)	0	0	0
2015/02/12	R213	06/08/2015	8.49	Call	Bond Future	4,266.6200	4.2666	4,379.3100	4.3793	2.641	0	0	0
2015/02/12	R213	06/08/2015	8.50	Put	Bond Future	1,456.9600	1.4570	1,394.7900	1.3948	(4.267)	0	0	0
2015/02/12	R213	06/08/2015	8.50	Call	Bond Future	4,318.5800	4.3186	4,432.0400	4.4320	2.627	0	0	0
2015/02/12	R213	06/08/2015	8.51	Call	Bond Future	4,370.8000	4.3708	4,485.0200	4.4850	2.613	0	0	0
2015/02/12	R213	05/11/2015	7.76	Call	Bond Future	1,754.4200	1.7544	1,811.8800	1.8119	3.275	0	0	0
2015/02/12	R213	05/11/2015			Bond Future	8.1765	91.1879	8.1544	91.3660	(0.271)	0.0000	0.0000	0
2015/02/12	R213	05/11/2015	7.74	Call	Bond Future	1,698.9300	1.6989	1,755.0400	1.7550	3.303	0	0	0
2015/02/12	R213	05/11/2015	7.75	Call	Bond Future	1,726.5300	1.7265	1,783.3200	1.7833	3.289	0	0	0
2015/02/12	R213	05/11/2015	7.74	Put	Bond Future	5,298.0200	5.2980	5,176.0400	5.1760	(2.302)	0	0	0
2015/02/12	R213	05/11/2015	7.76	Put	Bond Future	5,184.2800	5.1843	5,063.6500	5.0637	(2.327)	0	0	0
2015/02/12	R213	05/11/2015	7.75	Put	Bond Future	5,240.9500	5.2410	5,119.6500	5.1196	(2.314)	0	0	0
2015/02/12	R214	07/05/2015			Bond Future	8.2763	82.4591	8.2451	82.7400	(0.377)	0.0000	0.0000	15,571
2015/02/12	R214	07/05/2015	9.15	Call	Bond Future	7,430.7200	7.4307	7,689.6100	7.6896	3.484	0	0	0
2015/02/12	R214	07/05/2015	9.16	Call	Bond Future	7,502.2100	7.5022	7,761.7300	7.7617	3.459	0	0	0
2015/02/12	R214	07/05/2015	9.14	Put	Bond Future	166.8100	0.1668	144.2200	0.1442	(13.542)	0	0	0
2015/02/12	R214	07/05/2015	9.16	Put	Bond Future	155.6700	0.1557	134.3500	0.1344	(13.696)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/12	R214	07/05/2015	9.15	Put	Bond Future	161.1600	0.1612	139.2100	0.1392	(13.620)	0	0	0
2015/02/12	R214	07/05/2015	9.14	Call	Bond Future	7,359.2600	7.3593	7,617.5100	7.6175	3.509	0	0	0
2015/02/12	R214	06/08/2015	8.76	Put	Bond Future	1,474.0100	1.4740	1,385.8600	1.3859	(5.980)	0	0	0
2015/02/12	R214	06/08/2015			Bond Future	8.3120	83.8298	8.2800	84.1147	(0.384)	0.0000	0.0000	0
2015/02/12	R214	06/08/2015	8.75	Put	Bond Future	1,499.3000	1.4993	1,410.0500	1.4100	(5.953)	0	0	0
2015/02/12	R214	06/08/2015	8.74	Call	Bond Future	5,195.4600	5.1955	5,389.9800	5.3900	3.744	0	0	0
2015/02/12	R214	06/08/2015	8.75	Call	Bond Future	5,252.5200	5.2525	5,448.1400	5.4481	3.724	0	0	0
2015/02/12	R214	06/08/2015	8.76	Call	Bond Future	5,309.6100	5.3096	5,506.3300	5.5063	3.705	0	0	0
2015/02/12	R214	06/08/2015	8.74	Put	Bond Future	1,524.7500	1.5247	1,434.4000	1.4344	(5.926)	0	0	0
2015/02/12	R214	05/11/2015			Bond Future	8.3461	81.9334	8.3135	82.2225	(0.391)	0.0000	0.0000	0
2015/02/12	R214	05/11/2015	7.99	Put	Bond Future	5,498.9400	5.4989	5,315.5500	5.3155	(3.335)	0	0	0
2015/02/12	R214	05/11/2015	8.00	Put	Bond Future	5,438.7900	5.4388	5,256.5200	5.2565	(3.351)	0	0	0
2015/02/12	R214	05/11/2015	8.01	Put	Bond Future	5,379.1200	5.3791	5,197.9600	5.1980	(3.368)	0	0	0
2015/02/12	R214	05/11/2015	7.99	Call	Bond Future	2,252.4300	2.2524	2,358.1900	2.3582	4.695	0	0	0
2015/02/12	R214	05/11/2015	8.00	Call	Bond Future	2,286.2600	2.2863	2,393.1400	2.3931	4.675	0	0	0
2015/02/12	R214	05/11/2015	8.01	Call	Bond Future	2,320.4000	2.3204	2,428.3900	2.4284	4.654	0	0	0
2015/02/12	R214	04/02/2016			Bond Future	8.3700	83.4253	8.3366	83.7191	(0.399)	0.0000	0.0000	4,420
2015/02/12	R214	04/02/2016	7.99	Put	Bond Future	6,224.2400	6.2242	6,043.2800	6.0433	(2.907)	0	0	0
2015/02/12	R214	04/02/2016	8.00	Call	Bond Future	2,810.3600	2.8104	2,924.1600	2.9242	4.049	0	0	0
2015/02/12	R214	04/02/2016	8.01	Call	Bond Future	2,845.5200	2.8455	2,960.3000	2.9603	4.034	0	0	0
2015/02/12	R214	04/02/2016	7.99	Call	Bond Future	2,775.4400	2.7754	2,888.2700	2.8883	4.065	0	0	0
2015/02/12	R214	04/02/2016	8.01	Put	Bond Future	6,106.9900	6.1070	5,927.9800	5.9280	(2.931)	0	0	0
2015/02/12	R214	04/02/2016	8.00	Put	Bond Future	6,165.4100	6.1654	5,985.4200	5.9854	(2.919)	0	0	0
2015/02/12	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R248	07/05/2015			Bond Future	8.3374	106.3238	8.3113	106.6279	(0.313)	0.0000	0.0000	29,620
2015/02/12	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R248	07/05/2015	9.26	Call	Bond Future	9,836.4600	9.8365	10,140.6200	10.1406	3.092	0	0	0
2015/02/12	R248	07/05/2015	9.24	Call	Bond Future	9,640.6600	9.6407	9,944.8200	9.9448	3.155	0	0	0
2015/02/12	R248	07/05/2015	9.25	Call	Bond Future	9,738.6500	9.7387	10,042.8100	10.0428	3.123	0	0	0
2015/02/12	R248	06/08/2015	8.76	Call	Bond Future	4,283.7900	4.2838	4,592.0900	4.5921	7.197	0	0	0
2015/02/12	R248	06/08/2015			Bond Future	8.3743	108.0911	8.3476	108.3994	(0.319)	0.0000	0.0000	745
2015/02/12	R248	06/08/2015	8.74	Call	Bond Future	4,069.2700	4.0693	4,377.5700	4.3776	7.576	0	0	0
2015/02/12	R248	06/08/2015	8.75	Call	Bond Future	4,176.6300	4.1766	4,484.9300	4.4849	7.382	0	0	0
2015/02/12	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R248	05/11/2015	8.01	Put	Bond Future	4,744.3600	4.7444	4,431.4800	4.4315	(6.595)	0	0	0
2015/02/12	R248	05/11/2015			Bond Future	8.4097	105.4591	8.3823	105.7719	(0.325)	0.0000	0.0000	0
2015/02/12	R248	05/11/2015	8.00	Put	Bond Future	4,867.8200	4.8678	4,554.9400	4.5549	(6.428)	0	0	0
2015/02/12	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/12	R248	05/11/2015	7.99	Put	Bond Future	4,991.5300	4.9915	4,678.6500	4.6787	(6.268)	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
Total											411762	