



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/02/2015 TO 25/02/2015

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
2015/02/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	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
2015/02/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2025	07/05/2015			Bond Future	118.4794	118.4794	118.4310	118.4310	(0.041)	0.0000	0.0000	16
2015/02/25	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2025	07/05/2015	120.99	Put	Bond Future	2,510.5800	2.5106	2,558.9700	2.5590	1.927	0	0	0
2015/02/25	2025	07/05/2015	121.01	Put	Bond Future	2,530.5800	2.5306	2,578.9700	2.5790	1.912	0	0	0
2015/02/25	2025	07/05/2015	121.00	Put	Bond Future	2,520.5800	2.5206	2,568.9700	2.5690	1.920	0	0	0
2015/02/25	2025	06/08/2015	120.99	Put	Bond Future	1,726.6600	1.7267	1,777.4900	1.7775	2.944	0	0	0
2015/02/25	2025	06/08/2015			Bond Future	119.2633	119.2633	119.2125	119.2125	(0.043)	0.0000	0.0000	0
2015/02/25	2025	06/08/2015	121.01	Put	Bond Future	1,746.6600	1.7467	1,797.4900	1.7975	2.910	0	0	0
2015/02/25	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2025	06/08/2015	121.00	Put	Bond Future	1,736.6600	1.7367	1,787.4900	1.7875	2.927	0	0	0
2015/02/25	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2030	07/05/2015			Bond Future	8.0954	101.4002	8.0526	101.7639	(0.529)	0.0000	0.0000	5,775
2015/02/25	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2030	07/05/2015	8.74	Call	Bond Future	5,252.7900	5.2528	5,616.4900	5.6165	6.924	0	0	0
2015/02/25	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2030	07/05/2015	8.75	Call	Bond Future	5,331.1600	5.3312	5,694.8600	5.6949	6.822	0	0	0
2015/02/25	2030	07/05/2015	8.76	Call	Bond Future	5,409.4300	5.4094	5,773.1300	5.7731	6.723	0	0	0
2015/02/25	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2030	06/08/2015			Bond Future	8.1421	99.0607	8.0981	99.4290	(0.541)	0.0000	0.0000	0
2015/02/25	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2030	06/08/2015	7.74	Put	Bond Future	3,435.0700	3.4351	3,066.7700	3.0668	(10.722)	0	0	0
2015/02/25	2030	06/08/2015	7.76	Put	Bond Future	3,260.3300	3.2603	2,892.0300	2.8920	(11.296)	0	0	0
2015/02/25	2030	06/08/2015	7.75	Put	Bond Future	3,347.6500	3.3476	2,979.3500	2.9794	(11.002)	0	0	0
2015/02/25	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2032	07/05/2015			Bond Future	8.2449	100.9781	8.1969	101.4127	(0.582)	0.0000	0.0000	18
2015/02/25	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2032	07/05/2015	8.50	Call	Bond Future	2,266.4200	2.2664	2,701.0500	2.7011	19.177	0	0	0
2015/02/25	2032	07/05/2015	8.51	Call	Bond Future	2,353.7300	2.3537	2,788.3600	2.7884	18.466	0	0	0
2015/02/25	2032	07/05/2015	8.49	Call	Bond Future	2,178.9900	2.1790	2,613.6200	2.6136	19.946	0	0	0
2015/02/25	2032	06/08/2015	8.50	Call	Bond Future	1,841.7300	1.8417	2,282.0300	2.2820	23.907	0	0	0
2015/02/25	2032	06/08/2015			Bond Future	8.2907	102.6407	8.2414	103.0810	(0.594)	0.0000	0.0000	0
2015/02/25	2032	06/08/2015	8.51	Call	Bond Future	1,928.4600	1.9285	2,368.7600	2.3688	22.832	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
2015/02/25	2032	06/08/2015	8.49	Call	Bond Future	1,754.8900	1.7549	2,195.1900	2.1952	25.090	0	0	0
2015/02/25	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2032	05/11/2015			Bond Future	8.3310	100.1928	8.2804	100.6397	(0.607)	0.0000	0.0000	0
2015/02/25	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2032	05/11/2015	7.99	Put	Bond Future	3,070.2500	3.0702	2,623.3500	2.6233	(14.556)	0	0	0
2015/02/25	2032	05/11/2015	8.01	Put	Bond Future	2,886.4100	2.8864	2,439.5100	2.4395	(15.483)	0	0	0
2015/02/25	2032	05/11/2015	8.00	Put	Bond Future	2,978.2700	2.9783	2,531.3700	2.5314	(15.005)	0	0	0
2015/02/25	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2037	07/05/2015			Bond Future	8.3032	104.3152	8.2504	104.8535	(0.637)	0.0000	0.0000	32,860
2015/02/25	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2037	07/05/2015	9.01	Call	Bond Future	6,792.5000	6.7925	7,330.8500	7.3309	7.926	0	0	0
2015/02/25	2037	07/05/2015	8.99	Call	Bond Future	6,610.1700	6.6102	7,148.5200	7.1485	8.144	0	0	0
2015/02/25	2037	07/05/2015	9.00	Call	Bond Future	6,701.4000	6.7014	7,239.7500	7.2398	8.033	0	0	0
2015/02/25	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2037	06/08/2015			Bond Future	8.3485	101.7731	8.2943	102.3189	(0.649)	0.0000	0.0000	1,954
2015/02/25	2037	06/08/2015	8.75	Call	Bond Future	3,904.1000	3.9041	4,449.9000	4.4499	13.980	0	0	0
2015/02/25	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2037	06/08/2015	8.76	Call	Bond Future	3,998.3300	3.9983	4,544.1300	4.5441	13.651	0	0	0
2015/02/25	2037	06/08/2015	8.74	Call	Bond Future	3,809.7300	3.8097	4,355.5300	4.3555	14.326	0	0	0
2015/02/25	2037	05/11/2015	7.99	Put	Bond Future	4,040.3700	4.0404	3,486.2100	3.4862	(13.716)	0	0	0
2015/02/25	2037	05/11/2015	8.01	Put	Bond Future	3,829.7800	3.8298	3,275.6200	3.2756	(14.470)	0	0	0
2015/02/25	2037	05/11/2015			Bond Future	8.3848	103.4676	8.3292	104.0218	(0.663)	0.0000	0.0000	0
2015/02/25	2037	05/11/2015	8.00	Put	Bond Future	3,934.9900	3.9350	3,380.8300	3.3808	(14.083)	0	0	0
2015/02/25	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2038	07/05/2015	126.99	Put	Bond Future	1,375.4600	1.3755	1,426.6000	1.4266	3.718	0	0	0
2015/02/25	2038	07/05/2015			Bond Future	125.6145	125.6145	125.5634	125.5634	(0.041)	0.0000	0.0000	3,261
2015/02/25	2038	07/05/2015	127.00	Put	Bond Future	1,385.4600	1.3855	1,436.6000	1.4366	3.691	0	0	0
2015/02/25	2038	07/05/2015	127.01	Put	Bond Future	1,395.4600	1.3955	1,446.6000	1.4466	3.665	0	0	0
2015/02/25	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2038	06/08/2015			Bond Future	126.3695	126.3695	126.3158	126.3158	(0.042)	0.0000	0.0000	0
2015/02/25	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2038	06/08/2015	127.99	Put	Bond Future	1,620.5400	1.6205	1,674.2300	1.6742	3.313	0	0	0
2015/02/25	2038	06/08/2015	128.01	Put	Bond Future	1,640.5400	1.6405	1,694.2300	1.6942	3.273	0	0	0
2015/02/25	2038	06/08/2015	128.00	Put	Bond Future	1,630.5400	1.6305	1,684.2300	1.6842	3.293	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
2015/02/25	2044	07/05/2015			Bond Future	8.3713	106.5137	8.3033	107.2797	(0.813)	0.0000	0.0000	9,494
2015/02/25	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2044	07/05/2015	9.01	Call	Bond Future	6,752.2900	6.7523	7,518.2900	7.5183	11.344	0	0	0
2015/02/25	2044	07/05/2015	8.99	Call	Bond Future	6,552.2100	6.5522	7,318.2100	7.3182	11.691	0	0	0
2015/02/25	2044	07/05/2015	9.00	Call	Bond Future	6,652.3300	6.6523	7,418.3300	7.4183	11.515	0	0	0
2015/02/25	2044	06/08/2015	8.76	Call	Bond Future	3,707.0800	3.7071	4,484.2500	4.4843	20.964	0	0	0
2015/02/25	2044	06/08/2015			Bond Future	8.4148	103.8825	8.3450	104.6597	(0.829)	0.0000	0.0000	0
2015/02/25	2044	06/08/2015	8.74	Call	Bond Future	3,498.4600	3.4985	4,275.6300	4.2756	22.215	0	0	0
2015/02/25	2044	06/08/2015	8.75	Call	Bond Future	3,602.8600	3.6029	4,380.0300	4.3800	21.571	0	0	0
2015/02/25	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2044	05/11/2015			Bond Future	8.4498	105.6122	8.3783	106.4015	(0.845)	0.0000	0.0000	0
2015/02/25	2044	05/11/2015	8.24	Put	Bond Future	2,346.8300	2.3468	1,557.4800	1.5575	(33.635)	0	0	0
2015/02/25	2044	05/11/2015	8.26	Put	Bond Future	2,119.2700	2.1193	1,329.9200	1.3299	(37.246)	0	0	0
2015/02/25	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2044	05/11/2015	8.25	Put	Bond Future	2,232.9400	2.2329	1,443.5900	1.4436	(35.350)	0	0	0
2015/02/25	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2046	07/05/2015			Bond Future	125.6144	125.6144	125.5630	125.5630	(0.041)	0.0000	0.0000	5,889
2015/02/25	2046	07/05/2015	126.99	Put	Bond Future	1,375.6100	1.3756	1,427.0500	1.4271	3.739	0	0	0
2015/02/25	2046	07/05/2015	127.01	Put	Bond Future	1,395.6100	1.3956	1,447.0500	1.4471	3.686	0	0	0
2015/02/25	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2046	07/05/2015	127.00	Put	Bond Future	1,385.6100	1.3856	1,437.0500	1.4371	3.712	0	0	0
2015/02/25	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2046	06/08/2015	129.01	Put	Bond Future	1,317.9100	1.3179	1,371.8000	1.3718	4.089	0	0	0
2015/02/25	2046	06/08/2015			Bond Future	127.6921	127.6921	127.6382	127.6382	(0.042)	0.0000	0.0000	0
2015/02/25	2046	06/08/2015	129.00	Put	Bond Future	1,307.9100	1.3079	1,361.8000	1.3618	4.120	0	0	0
2015/02/25	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2046	06/08/2015	128.99	Put	Bond Future	1,297.9100	1.2979	1,351.8000	1.3518	4.152	0	0	0
2015/02/25	2050	07/05/2015	135.01	Put	Bond Future	283.2900	0.2833	337.2800	0.3373	19.058	0	0	0
2015/02/25	2050	07/05/2015			Bond Future	134.7267	134.7267	134.6727	134.6727	(0.040)	0.0000	0.0000	2,753
2015/02/25	2050	07/05/2015	135.00	Put	Bond Future	273.2900	0.2733	327.2800	0.3273	19.756	0	0	0
2015/02/25	2050	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2050	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2050	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2050	07/05/2015	134.99	Put	Bond Future	263.2900	0.2633	317.2800	0.3173	20.506	0	0	0
2015/02/25	2050	06/08/2015			Bond Future	135.4830	135.4830	135.4264	135.4264	(0.042)	0.0000	0.0000	0
2015/02/25	2050	06/08/2015	136.99	Put	Bond Future	1,507.0500	1.5071	1,563.6400	1.5636	3.755	0	0	0
2015/02/25	2050	06/08/2015	137.01	Put	Bond Future	1,527.0500	1.5271	1,583.6400	1.5836	3.706	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
2015/02/25	2050	06/08/2015	137.00	Put	Bond Future	1,517.0500	1.5171	1,573.6400	1.5736	3.730	0	0	0
2015/02/25	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	AL12	07/05/2015			Index Future	563.8860	563.8860	566.5560	566.5560	0.473	0.0000	0.0000	0
2015/02/25	AL37	07/05/2015			Index Future	461.3480	461.3480	462.2950	462.2950	0.205	0.0000	0.0000	119
2015/02/25	AL37	06/08/2015			Index Future	468.8570	468.8570	469.8170	469.8170	0.205	0.0000	0.0000	0
2015/02/25	AL7T	07/05/2015			Index Future	550.5360	550.5360	552.3990	552.3990	0.338	0.0000	0.0000	3
2015/02/25	AL7T	06/08/2015			Index Future	559.4960	559.4960	561.3880	561.3880	0.338	0.0000	0.0000	0
2015/02/25	ALBI	07/05/2015			Index Future	502.8570	502.8570	504.5230	504.5230	0.331	0.0000	0.0000	618
2015/02/25	ALBI	06/08/2015			Index Future	511.0410	511.0410	512.7320	512.7320	0.331	0.0000	0.0000	10
2015/02/25	ALBI	05/11/2015			Index Future	519.6280	519.6280	521.3470	521.3470	0.331	0.0000	0.0000	0
2015/02/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C050	31/12/2050			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
2015/02/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/02/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/25	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	EL28	07/05/2015			Bond Future	122.2398	122.2398	122.1934	122.1934	(0.038)	0.0000	0.0000	0
2015/02/25	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	EL28	07/05/2015	124.99	Put	Bond Future	2,750.1900	2.7502	2,796.6000	2.7966	1.688	0	0	0
2015/02/25	EL28	07/05/2015	125.01	Put	Bond Future	2,770.1900	2.7702	2,816.6000	2.8166	1.675	0	0	0
2015/02/25	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	EL28	07/05/2015	125.00	Put	Bond Future	2,760.1900	2.7602	2,806.6000	2.8066	1.681	0	0	0
2015/02/25	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	EL28	06/08/2015			Bond Future	124.2621	124.2621	124.2132	124.2132	(0.039)	0.0000	0.0000	0
2015/02/25	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	EL28	06/08/2015	124.99	Put	Bond Future	727.9300	0.7279	776.8400	0.7768	6.719	0	0	0
2015/02/25	EL28	06/08/2015	125.01	Put	Bond Future	747.9300	0.7479	796.8400	0.7968	6.539	0	0	0
2015/02/25	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	EL28	06/08/2015	125.00	Put	Bond Future	737.9300	0.7379	786.8400	0.7868	6.628	0	0	0
2015/02/25	ES33	07/05/2015			Bond Future	9.1832	86.3660	9.1343	86.7484	(0.532)	0.0000	0.0000	6,576
2015/02/25	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	ES33	07/05/2015	9.76	Call	Bond Future	4,326.6500	4.3267	4,709.0400	4.7090	8.838	0	0	0
2015/02/25	ES33	07/05/2015	9.74	Call	Bond Future	4,182.2600	4.1823	4,564.6500	4.5646	9.143	0	0	0
2015/02/25	ES33	07/05/2015	9.75	Call	Bond Future	4,254.5000	4.2545	4,636.8900	4.6369	8.988	0	0	0
2015/02/25	ES33	06/08/2015			Bond Future	9.2529	87.7878	9.2027	88.1752	(0.542)	0.0000	0.0000	0
2015/02/25	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	ES33	06/08/2015	9.61	Call	Bond Future	2,682.0300	2.6820	3,069.4300	3.0694	14.444	0	0	0
2015/02/25	ES33	06/08/2015	9.59	Call	Bond Future	2,535.2300	2.5352	2,922.6300	2.9226	15.281	0	0	0
2015/02/25	ES33	06/08/2015	9.60	Call	Bond Future	2,608.6800	2.6087	2,996.0800	2.9961	14.850	0	0	0
2015/02/25	ES33	05/11/2015	9.00	Put	Bond Future	2,473.0900	2.4731	2,079.8100	2.0798	(15.902)	0	0	0
2015/02/25	ES33	05/11/2015			Bond Future	9.3187	85.4603	9.2671	85.8536	(0.554)	0.0000	0.0000	0
2015/02/25	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	ES33	05/11/2015	8.99	Put	Bond Future	2,552.4200	2.5524	2,159.1400	2.1591	(15.408)	0	0	0
2015/02/25	ES33	05/11/2015	9.01	Put	Bond Future	2,393.8600	2.3939	2,000.5800	2.0006	(16.429)	0	0	0
2015/02/25	GOVI	07/05/2015	449.99	Call	GOVI	489,350.0000	48.9350	505,430.0000	50.5430	3.286	0	0	0
2015/02/25	GOVI	07/05/2015			GOVI	498.9250	498.9250	500.5330	500.5330	0.322	0.0000	0.0000	452
2015/02/25	GOVI	07/05/2015	450.00	Call	GOVI	489,250.0000	48.9250	505,330.0000	50.5330	3.287	0	0	0
2015/02/25	GOVI	07/05/2015	450.01	Call	GOVI	489,150.0000	48.9150	505,230.0000	50.5230	3.287	0	0	0
2015/02/25	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/25	GOVI	06/08/2015			GOVI	507.0450	507.0450	508.6770	508.6770	0.322	0.0000	0.0000	29
2015/02/25	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	GOVI	06/08/2015	499.99	Call	GOVI	70,550.0000	7.0550	86,870.0000	8.6870	23.133	0	0	0
2015/02/25	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	GOVI	06/08/2015	500.00	Call	GOVI	70,450.0000	7.0450	86,770.0000	8.6770	23.165	0	0	0
2015/02/25	GOVI	06/08/2015	500.01	Call	GOVI	70,350.0000	7.0350	86,670.0000	8.6670	23.198	0	0	0
2015/02/25	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	GOVI	05/11/2015			GOVI	515.5650	515.5650	517.2240	517.2240	0.322	0.0000	0.0000	0
2015/02/25	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	GOVI	05/11/2015	529.99	Put	GOVI	144,250.0000	14.4250	127,660.0000	12.7660	(11.501)	0	0	0
2015/02/25	GOVI	05/11/2015	530.01	Put	GOVI	144,450.0000	14.4450	127,860.0000	12.7860	(11.485)	0	0	0
2015/02/25	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	GOVI	05/11/2015	530.00	Put	GOVI	144,350.0000	14.4350	127,760.0000	12.7760	(11.493)	0	0	0
2015/02/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/02/25	IGOV	07/05/2015			Index Future	224.7780	224.7780	224.7990	224.7990	0.009	0.0000	0.0000	1,076
2015/02/25	IGOV	06/08/2015			Index Future	228.4550	228.4550	228.4750	228.4750	0.009	0.0000	0.0000	100
2015/02/25	IGOV	05/11/2015			Index Future	232.3120	232.3120	232.3320	232.3320	0.009	0.0000	0.0000	0
2015/02/25	ILBI	07/05/2015			Index Future	608.8200	608.8200	608.6980	608.6980	(0.020)	0.0000	0.0000	0
2015/02/25	ILBI	06/08/2015			Index Future	618.7960	618.7960	618.6690	618.6690	(0.021)	0.0000	0.0000	159
2015/02/25	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/02/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/02/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/02/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/02/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/02/25	JBAF	18/03/2015			Jibar Tradeable Future	6.1100	93.8900	6.1000	93.9000	(0.164)	0.0000	0.0000	2,850
2015/02/25	JBAF	15/04/2015			Jibar Tradeable Future	6.1400	93.8600	6.1200	93.8800	(0.326)	0.0000	0.0000	0
2015/02/25	JBAF	20/05/2015			Jibar Tradeable Future	6.1900	93.8100	6.1600	93.8400	(0.485)	0.0000	0.0000	0
2015/02/25	JBAF	17/06/2015			Jibar Tradeable Future	6.2100	93.7900	6.1700	93.8300	(0.644)	0.0000	0.0000	5,000
2015/02/25	JBAF	15/07/2015			Jibar Tradeable Future	6.2400	93.7600	6.1400	93.8600	(1.603)	0.0000	0.0000	0
2015/02/25	JBAF	19/08/2015			Jibar Tradeable Future	6.2450	93.7550	6.2450	93.7550	0.000	0.0000	0.0000	0
2015/02/25	JBAF	16/09/2015			Jibar Tradeable Future	6.3100	93.6900	6.2500	93.7500	(0.951)	0.0000	0.0000	0
2015/02/25	JBAF	15/12/2015			Jibar Tradeable Future	6.4500	93.5500	6.3700	93.6300	(1.240)	0.0000	0.0000	0
2015/02/25	JBAF	16/03/2016			Jibar Tradeable Future	6.5900	93.4100	6.5000	93.5000	(1.366)	0.0000	0.0000	0
2015/02/25	JBAF	15/06/2016			Jibar Tradeable Future	6.7600	93.2400	6.6600	93.3400	(1.479)	0.0000	0.0000	0
2015/02/25	JBAF	21/09/2016			Jibar Tradeable Future	6.9000	93.1000	6.8100	93.1900	(1.304)	0.0000	0.0000	0
2015/02/25	JBAF	21/12/2016			Jibar Tradeable Future	7.0400	92.9600	6.9500	93.0500	(1.278)	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/25	R023	07/05/2015	8.15	Put	Bond Future	100.0900	0.1001	76.1300	0.0761	(23.938)	0	0	0
2015/02/25	R023	07/05/2015	8.14	Call	Bond Future	4,137.2100	4.1372	4,428.3400	4.4283	7.037	0	0	0
2015/02/25	R023	07/05/2015			Bond Future	7.4398	103.3317	7.3864	103.6476	(0.717)	0.0000	0.0000	14,434
2015/02/25	R023	07/05/2015	8.15	Call	Bond Future	4,189.1200	4.1891	4,481.1100	4.4811	6.970	0	0	0
2015/02/25	R023	07/05/2015	8.16	Call	Bond Future	4,241.1600	4.2412	4,533.9800	4.5340	6.904	0	0	0
2015/02/25	R023	07/05/2015	8.14	Put	Bond Future	104.3000	0.1043	79.4800	0.0795	(23.797)	0	0	0
2015/02/25	R023	07/05/2015	8.16	Put	Bond Future	96.0400	0.0960	72.9100	0.0729	(24.084)	0	0	0
2015/02/25	R023	06/08/2015	9.07	Put	Bond Future	30.7300	0.0307	24.6700	0.0247	(19.720)	0	0	911
2015/02/25	R023	06/08/2015	8.24	Call	Bond Future	4,626.2400	4.6262	4,897.3300	4.8973	5.860	0	0	0
2015/02/25	R023	06/08/2015			Bond Future	7.4752	105.0323	7.4197	105.3520	(0.743)	0.0000	0.0000	0
2015/02/25	R023	06/08/2015	9.07	Call	Bond Future	8,701.4300	8.7014	9,015.0700	9.0151	3.604	0	0	0
2015/02/25	R023	06/08/2015	8.26	Put	Bond Future	330.8100	0.3308	284.0400	0.2840	(14.138)	0	0	0
2015/02/25	R023	06/08/2015	8.25	Put	Bond Future	338.6900	0.3387	291.0100	0.2910	(14.078)	0	0	0
2015/02/25	R023	06/08/2015	8.24	Put	Bond Future	346.7400	0.3467	298.1300	0.2981	(14.019)	0	0	0
2015/02/25	R023	06/08/2015	8.25	Call	Bond Future	4,672.6400	4.6726	4,944.6600	4.9447	5.822	0	0	0
2015/02/25	R023	06/08/2015	8.26	Call	Bond Future	4,719.1600	4.7192	4,992.0900	4.9921	5.783	0	0	0
2015/02/25	R186	07/05/2015	7.40	Call	Bond Future	750.1600	0.7502	881.0200	0.8810	17.444	0	0	0
2015/02/25	R186	07/05/2015			Bond Future	7.6820	125.4730	7.6288	125.9350	(0.692)	0.0000	0.0000	33,096
2015/02/25	R186	07/05/2015	7.50	Put	Bond Future	2,626.0500	2.6261	2,329.0800	2.3291	(11.309)	0	0	4,229
2015/02/25	R186	07/05/2015	8.25	Call	Bond Future	5,099.4600	5.0995	5,498.4800	5.4985	7.825	0	0	0
2015/02/25	R186	07/05/2015	7.80	Put	Bond Future	1,259.8500	1.2598	1,073.0700	1.0731	(14.826)	0	0	300
2015/02/25	R186	07/05/2015	7.45	Put	Bond Future	2,918.5800	2.9186	2,604.1200	2.6041	(10.774)	0	0	4,229
2015/02/25	R186	07/05/2015	8.24	Put	Bond Future	319.6700	0.3197	254.7500	0.2548	(20.308)	0	0	0
2015/02/25	R186	07/05/2015	8.26	Put	Bond Future	297.7900	0.2978	236.5600	0.2366	(20.561)	0	0	0
2015/02/25	R186	07/05/2015	7.40	Put	Bond Future	3,228.9800	3.2290	2,897.7700	2.8978	(10.257)	0	0	4,229
2015/02/25	R186	07/05/2015	7.50	Call	Bond Future	1,034.0300	1.0340	1,199.1300	1.1991	15.967	0	0	0
2015/02/25	R186	07/05/2015	8.25	Put	Bond Future	308.5600	0.3086	245.5100	0.2455	(20.434)	0	0	0
2015/02/25	R186	07/05/2015	8.26	Call	Bond Future	5,170.7000	5.1707	5,571.5400	5.5715	7.752	0	0	0
2015/02/25	R186	07/05/2015	7.45	Call	Bond Future	884.2400	0.8842	1,031.8500	1.0319	16.693	0	0	0
2015/02/25	R186	07/05/2015	7.80	Call	Bond Future	2,276.9300	2.2769	2,552.2200	2.5522	12.090	0	0	0
2015/02/25	R186	07/05/2015	8.24	Call	Bond Future	5,028.4800	5.0285	5,425.6300	5.4256	7.898	0	0	0
2015/02/25	R186	06/08/2015	8.90	Put	Bond Future	213.1700	0.2132	180.2300	0.1802	(15.452)	0	0	2,500
2015/02/25	R186	06/08/2015	8.00	Put	Bond Future	1,566.5200	1.5665	1,402.5200	1.4025	(10.469)	0	0	0
2015/02/25	R186	06/08/2015			Bond Future	7.7210	122.2402	7.6661	122.7082	(0.711)	0.0000	0.0000	540
2015/02/25	R186	06/08/2015	8.01	Call	Bond Future	3,960.8800	3.9609	4,267.0200	4.2670	7.729	0	0	0
2015/02/25	R186	06/08/2015	8.00	Call	Bond Future	3,906.8900	3.9069	4,210.8300	4.2108	7.780	0	0	0
2015/02/25	R186	06/08/2015	7.99	Call	Bond Future	3,853.2500	3.8532	4,154.9800	4.1550	7.831	0	0	0
2015/02/25	R186	06/08/2015	8.90	Call	Bond Future	9,693.9100	9.6939	10,128.9100	10.1289	4.487	0	0	0
2015/02/25	R186	06/08/2015	7.99	Put	Bond Future	1,595.6900	1.5957	1,429.4800	1.4295	(10.416)	0	0	0
2015/02/25	R186	06/08/2015	8.01	Put	Bond Future	1,537.7700	1.5378	1,375.9700	1.3760	(10.522)	0	0	0
2015/02/25	R186	05/11/2015	8.25	Put	Bond Future	1,566.9800	1.5670	1,426.3000	1.4263	(8.978)	0	0	0
2015/02/25	R186	05/11/2015	8.24	Call	Bond Future	5,564.7700	5.5648	5,897.3600	5.8974	5.977	0	0	0
2015/02/25	R186	05/11/2015			Bond Future	7.7526	124.2751	7.6958	124.7499	(0.732)	0.0000	0.0000	0
2015/02/25	R186	05/11/2015	9.00	Put	Bond Future	431.4200	0.4314	381.2800	0.3813	(11.622)	0	0	2,600
2015/02/25	R186	05/11/2015	8.24	Put	Bond Future	1,590.6400	1.5906	1,448.3500	1.4484	(8.945)	0	0	0
2015/02/25	R186	05/11/2015	8.26	Put	Bond Future	1,543.2500	1.5432	1,404.1800	1.4042	(9.012)	0	0	0
2015/02/25	R186	05/11/2015	9.00	Call	Bond Future	10,252.4600	10.2525	10,677.2000	10.6772	4.143	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
2015/02/25	R186	05/11/2015	8.25	Call	Bond Future	5,620.7600	5.6208	5,954.9600	5.9550	5.946	0	0	0
2015/02/25	R186	05/11/2015	8.26	Call	Bond Future	5,676.6100	5.6766	6,012.4200	6.0124	5.916	0	0	0
2015/02/25	R186	04/02/2016	7.50	Call	Bond Future	2,590.0000	2.5900	2,790.1900	2.7902	7.729	0	0	0
2015/02/25	R186	04/02/2016			Bond Future	7.7675	121.2207	7.7090	121.7010	(0.753)	0.0000	0.0000	5,660
2015/02/25	R186	04/02/2016	7.51	Call	Bond Future	2,624.1400	2.6241	2,826.0800	2.8261	7.695	0	0	0
2015/02/25	R186	04/02/2016	7.49	Call	Bond Future	2,556.1300	2.5561	2,754.5700	2.7546	7.763	0	0	0
2015/02/25	R186	04/02/2016	7.50	Put	Bond Future	4,808.7000	4.8087	4,528.6300	4.5286	(5.824)	0	0	0
2015/02/25	R186	04/02/2016	7.49	Put	Bond Future	4,858.8500	4.8588	4,577.0300	4.5770	(5.800)	0	0	0
2015/02/25	R186	04/02/2016	7.51	Put	Bond Future	4,758.9000	4.7589	4,480.5800	4.4806	(5.848)	0	0	0
2015/02/25	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R197	07/05/2015			Bond Future	288.2070	288.2070	288.1915	288.1915	(0.005)	0.0000	0.0000	861
2015/02/25	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R197	07/05/2015	293.99	Put	Bond Future	5,782.9700	5.7830	5,798.4900	5.7985	0.268	0	0	0
2015/02/25	R197	07/05/2015	294.01	Put	Bond Future	5,802.9700	5.8030	5,818.4900	5.8185	0.267	0	0	0
2015/02/25	R197	07/05/2015	294.00	Put	Bond Future	5,792.9700	5.7930	5,808.4900	5.8085	0.268	0	0	0
2015/02/25	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R197	06/08/2015			Bond Future	286.8692	286.8692	286.8495	286.8495	(0.007)	0.0000	0.0000	0
2015/02/25	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R197	06/08/2015	287.99	Put	Bond Future	1,120.7900	1.1208	1,140.5400	1.1405	1.762	0	0	0
2015/02/25	R197	06/08/2015	288.01	Put	Bond Future	1,140.7900	1.1408	1,160.5400	1.1605	1.731	0	0	0
2015/02/25	R197	06/08/2015	288.00	Put	Bond Future	1,130.7900	1.1308	1,150.5400	1.1505	1.747	0	0	0
2015/02/25	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R202	07/05/2015			Bond Future	236.4317	236.4317	236.3342	236.3342	(0.041)	0.0000	0.0000	50,916
2015/02/25	R202	07/05/2015	238.49	Put	Bond Future	2,058.3000	2.0583	2,155.8100	2.1558	4.737	0	0	0
2015/02/25	R202	07/05/2015	238.50	Put	Bond Future	2,068.3000	2.0683	2,165.8100	2.1658	4.714	0	0	0
2015/02/25	R202	07/05/2015	238.51	Put	Bond Future	2,078.3000	2.0783	2,175.8100	2.1758	4.692	0	0	0
2015/02/25	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R202	06/08/2015			Bond Future	237.0996	237.0996	236.9976	236.9976	(0.043)	0.0000	0.0000	0
2015/02/25	R202	06/08/2015	239.99	Put	Bond Future	2,890.3900	2.8904	2,992.4100	2.9924	3.530	0	0	0
2015/02/25	R202	06/08/2015	240.00	Put	Bond Future	2,900.3900	2.9004	3,002.4100	3.0024	3.517	0	0	0
2015/02/25	R202	06/08/2015	240.01	Put	Bond Future	2,910.3900	2.9104	3,012.4100	3.0124	3.505	0	0	0
2015/02/25	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R203	07/05/2015			Bond Future	6.6864	104.6246	6.6296	104.7485	(0.849)	0.0000	0.0000	7,710
2015/02/25	R203	07/05/2015	7.24	Put	Bond Future	45.3100	0.0453	33.2300	0.0332	(26.661)	0	0	0
2015/02/25	R203	07/05/2015	7.26	Put	Bond Future	41.4000	0.0414	30.2100	0.0302	(27.029)	0	0	0
2015/02/25	R203	07/05/2015	7.25	Put	Bond Future	43.3200	0.0433	31.6900	0.0317	(26.847)	0	0	0
2015/02/25	R203	07/05/2015	7.25	Call	Bond Future	1,264.2100	1.2642	1,376.5300	1.3765	8.885	0	0	0
2015/02/25	R203	07/05/2015	7.24	Call	Bond Future	1,244.7000	1.2447	1,356.5700	1.3566	8.988	0	0	0
2015/02/25	R203	07/05/2015	7.26	Call	Bond Future	1,283.7800	1.2838	1,396.5400	1.3965	8.783	0	0	0
2015/02/25	R203	06/08/2015	6.74	Call	Bond Future	554.7500	0.5548	621.8100	0.6218	12.088	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
2015/02/25	R203	06/08/2015	6.75	Put	Bond Future	453.0000	0.4530	396.3100	0.3963	(12.514)	0	0	0
2015/02/25	R203	06/08/2015			Bond Future	6.6926	106.3468	6.6292	106.4713	(0.948)	0.0000	0.0000	0
2015/02/25	R203	06/08/2015	6.75	Call	Bond Future	565.4100	0.5654	633.2300	0.6332	11.995	0	0	0
2015/02/25	R203	06/08/2015	6.76	Call	Bond Future	576.4700	0.5765	645.0300	0.6450	11.893	0	0	0
2015/02/25	R203	06/08/2015	6.74	Put	Bond Future	461.9300	0.4619	404.4800	0.4045	(12.437)	0	0	0
2015/02/25	R203	06/08/2015	6.76	Put	Bond Future	444.4800	0.4445	388.5300	0.3885	(12.588)	0	0	0
2015/02/25	R203	05/11/2015	5.99	Call	Bond Future	147.7200	0.1477	173.0400	0.1730	17.141	0	0	0
2015/02/25	R203	05/11/2015	6.00	Put	Bond Future	1,335.6100	1.3356	1,235.5900	1.2356	(7.489)	0	0	0
2015/02/25	R203	05/11/2015			Bond Future	6.6745	103.9493	6.6024	104.0752	(1.081)	0.0000	0.0000	0
2015/02/25	R203	05/11/2015	6.00	Call	Bond Future	151.3700	0.1514	177.1600	0.1772	17.038	0	0	0
2015/02/25	R203	05/11/2015	6.01	Call	Bond Future	155.0900	0.1551	181.3500	0.1814	16.932	0	0	0
2015/02/25	R203	05/11/2015	5.99	Put	Bond Future	1,349.6500	1.3497	1,249.1600	1.2492	(7.446)	0	0	0
2015/02/25	R203	05/11/2015	6.01	Put	Bond Future	1,321.6400	1.3216	1,222.0900	1.2221	(7.532)	0	0	0
2015/02/25	R204	07/05/2015	7.51	Put	Bond Future	65.0900	0.0651	45.9900	0.0460	(29.344)	0	0	0
2015/02/25	R204	07/05/2015			Bond Future	6.9215	106.5027	6.8558	106.7143	(0.950)	0.0000	0.0000	14,609
2015/02/25	R204	07/05/2015	7.50	Put	Bond Future	67.9700	0.0680	48.1500	0.0482	(29.160)	0	0	0
2015/02/25	R204	07/05/2015	7.49	Call	Bond Future	1,878.1300	1.8781	2,069.1100	2.0691	10.169	0	0	0
2015/02/25	R204	07/05/2015	7.50	Call	Bond Future	1,906.4900	1.9065	2,098.2400	2.0982	10.058	0	0	0
2015/02/25	R204	07/05/2015	7.51	Call	Bond Future	1,935.0300	1.9350	2,127.5000	2.1275	9.947	0	0	0
2015/02/25	R204	07/05/2015	7.49	Put	Bond Future	71.0500	0.0711	50.4600	0.0505	(28.980)	0	0	0
2015/02/25	R204	06/08/2015	7.74	Call	Bond Future	2,487.3600	2.4874	2,673.4100	2.6734	7.480	0	0	0
2015/02/25	R204	06/08/2015	7.75	Put	Bond Future	141.8400	0.1418	114.9200	0.1149	(18.979)	0	0	0
2015/02/25	R204	06/08/2015			Bond Future	6.9502	104.2191	6.8793	104.4327	(1.020)	0.0000	0.0000	0
2015/02/25	R204	06/08/2015	8.41	Call	Bond Future	4,295.6900	4.2957	4,504.7100	4.5047	4.866	0	0	0
2015/02/25	R204	06/08/2015	7.74	Put	Bond Future	145.5300	0.1455	118.0200	0.1180	(18.903)	0	0	0
2015/02/25	R204	06/08/2015	7.76	Put	Bond Future	138.2400	0.1382	111.9000	0.1119	(19.054)	0	0	0
2015/02/25	R204	06/08/2015	8.41	Put	Bond Future	18.3200	0.0183	13.7800	0.0138	(24.782)	0	0	699
2015/02/25	R204	06/08/2015	7.75	Call	Bond Future	2,512.9000	2.5129	2,699.5400	2.6995	7.427	0	0	0
2015/02/25	R204	06/08/2015	7.76	Call	Bond Future	2,538.5200	2.5385	2,725.7400	2.7257	7.375	0	0	0
2015/02/25	R204	05/11/2015			Bond Future	6.9613	105.9539	6.8843	106.1702	(1.106)	0.0000	0.0000	0
2015/02/25	R204	05/11/2015	6.25	Call	Bond Future	258.0800	0.2581	302.7400	0.3027	17.305	0	0	0
2015/02/25	R204	05/11/2015	6.24	Put	Bond Future	2,300.4400	2.3004	2,127.9600	2.1280	(7.498)	0	0	0
2015/02/25	R204	05/11/2015	6.26	Put	Bond Future	2,255.0700	2.2551	2,084.1500	2.0841	(7.579)	0	0	0
2015/02/25	R204	05/11/2015	6.25	Put	Bond Future	2,277.7000	2.2777	2,106.0000	2.1060	(7.538)	0	0	0
2015/02/25	R204	05/11/2015	6.26	Call	Bond Future	264.1900	0.2642	309.6300	0.3096	17.200	0	0	0
2015/02/25	R204	05/11/2015	6.24	Call	Bond Future	252.0800	0.2521	295.9600	0.2960	17.407	0	0	0
2015/02/25	R207	07/05/2015			Bond Future	7.0767	103.0089	7.0274	103.2031	(0.696)	0.0000	0.0000	35,334
2015/02/25	R207	07/05/2015	8.25	Call	Bond Future	4,503.7700	4.5038	4,696.4000	4.6964	4.277	0	0	0
2015/02/25	R207	07/05/2015	7.73	Call	Bond Future	2,608.7200	2.6087	2,786.3200	2.7863	6.808	0	0	66
2015/02/25	R207	07/05/2015	8.24	Put	Bond Future	5.5400	0.0055	3.8400	0.0038	(30.686)	0	0	0
2015/02/25	R207	07/05/2015	7.73	Put	Bond Future	73.0300	0.0730	56.3900	0.0564	(22.785)	0	0	0
2015/02/25	R207	07/05/2015	8.26	Put	Bond Future	4.9000	0.0049	3.3800	0.0034	(31.020)	0	0	0
2015/02/25	R207	07/05/2015	8.25	Put	Bond Future	5.2100	0.0052	3.6000	0.0036	(30.902)	0	0	0
2015/02/25	R207	07/05/2015	8.26	Call	Bond Future	4,540.7400	4.5407	4,733.4600	4.7335	4.244	0	0	0
2015/02/25	R207	07/05/2015	8.24	Call	Bond Future	4,466.8100	4.4668	4,659.3500	4.6594	4.310	0	0	0
2015/02/25	R207	06/08/2015	7.76	Call	Bond Future	2,676.3300	2.6763	2,835.9900	2.8360	5.966	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
2015/02/25	R207	06/08/2015			Bond Future	7.1115	101.0615	7.0593	101.2575	(0.734)	0.0000	0.0000	0
2015/02/25	R207	06/08/2015	7.74	Call	Bond Future	2,616.7200	2.6167	2,774.9900	2.7750	6.048	0	0	0
2015/02/25	R207	06/08/2015	7.75	Call	Bond Future	2,646.3900	2.6464	2,805.3600	2.8054	6.007	0	0	0
2015/02/25	R207	06/08/2015	7.46	Call	Bond Future	1,837.2000	1.8372	1,972.3500	1.9724	7.356	0	0	70
2015/02/25	R207	06/08/2015	7.74	Put	Bond Future	291.6200	0.2916	253.9000	0.2539	(12.935)	0	0	0
2015/02/25	R207	06/08/2015	7.76	Put	Bond Future	278.3200	0.2783	241.9900	0.2420	(13.053)	0	0	0
2015/02/25	R207	06/08/2015	7.46	Put	Bond Future	539.7500	0.5398	478.9100	0.4789	(11.272)	0	0	0
2015/02/25	R207	06/08/2015	7.75	Put	Bond Future	284.8200	0.2848	247.8000	0.2478	(12.998)	0	0	0
2015/02/25	R207	05/11/2015	7.76	Call	Bond Future	2,715.3300	2.7153	2,865.2000	2.8652	5.519	0	0	0
2015/02/25	R207	05/11/2015			Bond Future	7.1282	102.7438	7.0727	102.9423	(0.779)	0.0000	0.0000	0
2015/02/25	R207	05/11/2015	7.74	Call	Bond Future	2,662.3700	2.6624	2,810.9500	2.8110	5.581	0	0	0
2015/02/25	R207	05/11/2015	7.75	Call	Bond Future	2,688.9400	2.6889	2,838.1600	2.8382	5.549	0	0	0
2015/02/25	R207	05/11/2015	7.43	Call	Bond Future	1,895.7000	1.8957	2,021.7900	2.0218	6.651	0	0	53
2015/02/25	R207	05/11/2015	7.74	Put	Bond Future	505.8300	0.5058	455.9100	0.4559	(9.869)	0	0	0
2015/02/25	R207	05/11/2015	7.76	Put	Bond Future	489.2500	0.4892	440.6200	0.4406	(9.940)	0	0	0
2015/02/25	R207	05/11/2015	7.43	Put	Bond Future	824.7400	0.8247	752.3300	0.7523	(8.780)	0	0	0
2015/02/25	R207	05/11/2015	7.75	Put	Bond Future	497.6200	0.4976	448.3400	0.4483	(9.903)	0	0	0
2015/02/25	R208	07/05/2015	8.01	Call	Bond Future	3,735.7800	3.7358	3,975.3700	3.9754	6.413	0	0	0
2015/02/25	R208	07/05/2015			Bond Future	7.2012	98.6305	7.1473	98.8822	(0.748)	7.0860	7.0860	60,921
2015/02/25	R208	07/05/2015	7.99	Call	Bond Future	3,650.9100	3.6509	3,889.5100	3.8895	6.535	0	0	0
2015/02/25	R208	07/05/2015	8.00	Call	Bond Future	3,693.3000	3.6933	3,932.4100	3.9324	6.474	0	0	0
2015/02/25	R208	07/05/2015	7.99	Put	Bond Future	50.5500	0.0505	37.3800	0.0374	(26.053)	0	0	0
2015/02/25	R208	07/05/2015	8.01	Put	Bond Future	46.2500	0.0463	34.0700	0.0341	(26.335)	0	0	0
2015/02/25	R208	07/05/2015	8.00	Put	Bond Future	48.3400	0.0483	35.6800	0.0357	(26.189)	0	0	0
2015/02/25	R208	06/08/2015			Bond Future	7.2335	100.2543	7.1771	100.5088	(0.780)	0.0000	0.0000	0
2015/02/25	R208	06/08/2015	8.00	Call	Bond Future	3,635.4300	3.6354	3,852.3200	3.8523	5.966	0	0	0
2015/02/25	R208	06/08/2015	8.01	Call	Bond Future	3,672.3600	3.6724	3,890.0000	3.8900	5.926	0	0	0
2015/02/25	R208	06/08/2015	8.85	Call	Bond Future	6,978.0400	6.9780	7,228.4500	7.2285	3.589	0	0	0
2015/02/25	R208	06/08/2015	7.99	Call	Bond Future	3,598.5900	3.5986	3,814.7300	3.8147	6.006	0	0	0
2015/02/25	R208	06/08/2015	8.01	Put	Bond Future	251.9400	0.2519	215.1000	0.2151	(14.623)	0	0	0
2015/02/25	R208	06/08/2015	8.00	Put	Bond Future	258.1200	0.2581	220.5300	0.2205	(14.563)	0	0	0
2015/02/25	R208	06/08/2015	7.99	Put	Bond Future	264.4300	0.2644	226.0900	0.2261	(14.499)	0	0	0
2015/02/25	R208	06/08/2015	8.85	Put	Bond Future	19.6100	0.0196	15.5400	0.0155	(20.755)	0	0	198
2015/02/25	R208	05/11/2015			Bond Future	7.2559	98.5223	7.1965	98.7802	(0.819)	0.0000	0.0000	0
2015/02/25	R208	05/11/2015	8.48	Call	Bond Future	5,326.5000	5.3265	5,559.7900	5.5598	4.380	0	0	0
2015/02/25	R208	05/11/2015	7.74	Put	Bond Future	745.8700	0.7459	670.7300	0.6707	(10.074)	0	0	0
2015/02/25	R208	05/11/2015	7.75	Call	Bond Future	2,848.3500	2.8483	3,032.1100	3.0321	6.451	0	0	0
2015/02/25	R208	05/11/2015	7.76	Call	Bond Future	2,878.7100	2.8787	3,063.3900	3.0634	6.415	0	0	0
2015/02/25	R208	05/11/2015	8.48	Put	Bond Future	188.3500	0.1884	163.6700	0.1637	(13.103)	0	0	2,200
2015/02/25	R208	05/11/2015	7.74	Call	Bond Future	2,818.1200	2.8181	3,000.9500	3.0010	6.488	0	0	0
2015/02/25	R208	05/11/2015	7.76	Put	Bond Future	722.0000	0.7220	648.7100	0.6487	(10.151)	0	0	0
2015/02/25	R208	05/11/2015	7.75	Put	Bond Future	733.8600	0.7339	659.6500	0.6597	(10.112)	0	0	0
2015/02/25	R209	07/05/2015			Bond Future	8.2540	80.9101	8.2064	81.3104	(0.577)	0.0000	0.0000	14,141
2015/02/25	R209	07/05/2015	8.99	Put	Bond Future	217.6200	0.2176	177.1100	0.1771	(18.615)	0	0	0
2015/02/25	R209	07/05/2015	7.30	Call	Bond Future	49.0600	0.0491	60.0100	0.0600	22.320	0	0	700
2015/02/25	R209	07/05/2015	8.30	Put	Bond Future	1,604.7200	1.6047	1,417.3300	1.4173	(11.677)	0	0	700

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
2015/02/25	R209	07/05/2015	9.01	Put	Bond Future	203.3800	0.2034	165.1000	0.1651	(18.822)	0	0	0
2015/02/25	R209	07/05/2015	8.99	Call	Bond Future	6,043.9300	6.0439	6,403.7400	6.4037	5.953	0	0	0
2015/02/25	R209	07/05/2015	9.00	Put	Bond Future	210.3600	0.2104	170.9900	0.1710	(18.716)	0	0	0
2015/02/25	R209	07/05/2015	9.00	Call	Bond Future	6,111.3400	6.1113	6,472.2900	6.4723	5.906	0	0	0
2015/02/25	R209	07/05/2015	7.30	Put	Bond Future	8,680.3700	8.6804	8,291.0000	8.2910	(4.486)	0	0	0
2015/02/25	R209	07/05/2015	8.30	Call	Bond Future	1,988.5800	1.9886	2,201.5100	2.2015	10.708	0	0	0
2015/02/25	R209	07/05/2015	9.01	Call	Bond Future	6,178.9200	6.1789	6,540.9600	6.5410	5.859	0	0	0
2015/02/25	R209	06/08/2015	8.99	Put	Bond Future	802.0000	0.8020	719.4400	0.7194	(10.294)	0	0	0
2015/02/25	R209	06/08/2015			Bond Future	8.2936	82.2422	8.2449	82.6479	(0.587)	0.0000	0.0000	0
2015/02/25	R209	06/08/2015	9.01	Put	Bond Future	771.5700	0.7716	691.4900	0.6915	(10.379)	0	0	0
2015/02/25	R209	06/08/2015	9.90	Call	Bond Future	11,912.2000	11.9122	12,303.8100	12.3038	3.287	0	0	0
2015/02/25	R209	06/08/2015	9.00	Call	Bond Future	6,341.4300	6.3414	6,665.7900	6.6658	5.115	0	0	0
2015/02/25	R209	06/08/2015	9.01	Call	Bond Future	6,400.7200	6.4007	6,726.3100	6.7263	5.087	0	0	0
2015/02/25	R209	06/08/2015	9.00	Put	Bond Future	786.6600	0.7867	705.3500	0.7053	(10.336)	0	0	0
2015/02/25	R209	06/08/2015	8.99	Call	Bond Future	6,282.2800	6.2823	6,605.3900	6.6054	5.143	0	0	0
2015/02/25	R209	06/08/2015	9.90	Put	Bond Future	95.3600	0.0954	81.3000	0.0813	(14.744)	0	0	2,914
2015/02/25	R209	05/11/2015	7.99	Put	Bond Future	4,986.0000	4.9860	4,731.0800	4.7311	(5.113)	0	0	0
2015/02/25	R209	05/11/2015			Bond Future	8.3283	80.4624	8.2785	80.8742	(0.599)	0.0000	0.0000	0
2015/02/25	R209	05/11/2015	8.01	Put	Bond Future	4,876.6000	4.8766	4,624.9000	4.6249	(5.161)	0	0	0
2015/02/25	R209	05/11/2015	7.99	Call	Bond Future	2,127.4300	2.1274	2,284.3800	2.2844	7.377	0	0	0
2015/02/25	R209	05/11/2015	8.00	Put	Bond Future	4,930.9600	4.9310	4,677.6400	4.6776	(5.137)	0	0	0
2015/02/25	R209	05/11/2015	8.00	Call	Bond Future	2,159.0600	2.1591	2,317.6100	2.3176	7.343	0	0	0
2015/02/25	R209	05/11/2015	8.01	Call	Bond Future	2,191.2300	2.1912	2,351.4000	2.3514	7.310	0	0	0
2015/02/25	R210	07/05/2015			Bond Future	174.7693	174.7693	174.6964	174.6964	(0.042)	0.0000	0.0000	583
2015/02/25	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R210	07/05/2015	176.99	Put	Bond Future	2,220.6800	2.2207	2,293.5700	2.2936	3.282	0	0	0
2015/02/25	R210	07/05/2015	177.01	Put	Bond Future	2,240.6800	2.2407	2,313.5700	2.3136	3.253	0	0	0
2015/02/25	R210	07/05/2015	177.00	Put	Bond Future	2,230.6800	2.2307	2,303.5700	2.3036	3.268	0	0	0
2015/02/25	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R210	06/08/2015			Bond Future	177.6601	177.6601	177.5835	177.5835	(0.043)	0.0000	0.0000	0
2015/02/25	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R210	06/08/2015	178.99	Put	Bond Future	1,329.8600	1.3299	1,406.4500	1.4065	5.759	0	0	0
2015/02/25	R210	06/08/2015	179.01	Put	Bond Future	1,349.8600	1.3499	1,426.4500	1.4265	5.674	0	0	0
2015/02/25	R210	06/08/2015	179.00	Put	Bond Future	1,339.8600	1.3399	1,416.4500	1.4165	5.716	0	0	0
2015/02/25	R211	07/05/2015	134.99	Put	Bond Future	3,143.3700	3.1434	3,200.5800	3.2006	1.820	0	0	0
2015/02/25	R211	07/05/2015			Bond Future	131.8466	131.8466	131.7894	131.7894	(0.043)	0.0000	0.0000	1,120
2015/02/25	R211	07/05/2015	135.01	Put	Bond Future	3,163.3700	3.1634	3,220.5800	3.2206	1.809	0	0	0
2015/02/25	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R211	07/05/2015	135.00	Put	Bond Future	3,153.3700	3.1534	3,210.5800	3.2106	1.814	0	0	0
2015/02/25	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R211	06/08/2015			Bond Future	132.3953	132.3953	132.3353	132.3353	(0.045)	0.0000	0.0000	0
2015/02/25	R211	06/08/2015	134.99	Put	Bond Future	2,594.7200	2.5947	2,654.7000	2.6547	2.312	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
2015/02/25	R211	06/08/2015	135.01	Put	Bond Future	2,614.7200	2.6147	2,674.7000	2.6747	2.294	0	0	0
2015/02/25	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R211	06/08/2015	135.00	Put	Bond Future	2,604.7200	2.6047	2,664.7000	2.6647	2.303	0	0	0
2015/02/25	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R212	07/05/2015			Bond Future	137.1727	137.1727	137.2893	137.2893	0.085	0.0000	0.0000	1,145
2015/02/25	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R212	07/05/2015	140.99	Put	Bond Future	3,817.3400	3.8173	3,700.7200	3.7007	(3.055)	0	0	0
2015/02/25	R212	07/05/2015	141.01	Put	Bond Future	3,837.3400	3.8373	3,720.7200	3.7207	(3.039)	0	0	0
2015/02/25	R212	07/05/2015	141.00	Put	Bond Future	3,827.3400	3.8273	3,710.7200	3.7107	(3.047)	0	0	0
2015/02/25	R212	06/08/2015	141.01	Put	Bond Future	3,359.8900	3.3599	3,243.2500	3.2432	(3.472)	0	0	0
2015/02/25	R212	06/08/2015			Bond Future	137.6501	137.6501	137.7667	137.7667	0.085	0.0000	0.0000	0
2015/02/25	R212	06/08/2015	141.00	Put	Bond Future	3,349.8900	3.3499	3,233.2500	3.2332	(3.482)	0	0	0
2015/02/25	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R212	06/08/2015	140.99	Put	Bond Future	3,339.8900	3.3399	3,223.2500	3.2232	(3.492)	0	0	0
2015/02/25	R213	07/05/2015	8.74	Call	Bond Future	4,951.4100	4.9514	5,248.9600	5.2490	6.009	0	0	0
2015/02/25	R213	07/05/2015	8.75	Put	Bond Future	306.9500	0.3070	257.0600	0.2571	(16.253)	0	0	0
2015/02/25	R213	07/05/2015			Bond Future	8.1508	91.2484	8.1082	91.5972	(0.523)	0.0000	0.0000	15,666
2015/02/25	R213	07/05/2015	8.75	Call	Bond Future	5,016.7300	5.0167	5,315.6400	5.3156	5.958	0	0	0
2015/02/25	R213	07/05/2015	8.76	Call	Bond Future	5,082.2500	5.0823	5,382.4900	5.3825	5.908	0	0	0
2015/02/25	R213	07/05/2015	8.74	Put	Bond Future	317.3300	0.3173	266.0800	0.2661	(16.150)	0	0	0
2015/02/25	R213	07/05/2015	8.76	Put	Bond Future	296.8700	0.2969	248.3100	0.2483	(16.357)	0	0	0
2015/02/25	R213	06/08/2015			Bond Future	8.1927	92.7502	8.1490	93.1035	(0.533)	0.0000	0.0000	0
2015/02/25	R213	06/08/2015	8.49	Put	Bond Future	1,562.0100	1.5620	1,436.5900	1.4366	(8.029)	0	0	0
2015/02/25	R213	06/08/2015	8.51	Put	Bond Future	1,507.9300	1.5079	1,385.6600	1.3857	(8.108)	0	0	0
2015/02/25	R213	06/08/2015	8.49	Call	Bond Future	3,914.3000	3.9143	4,142.1600	4.1422	5.821	0	0	0
2015/02/25	R213	06/08/2015	8.50	Put	Bond Future	1,534.7800	1.5348	1,410.9400	1.4109	(8.069)	0	0	0
2015/02/25	R213	06/08/2015	8.50	Call	Bond Future	3,964.6800	3.9647	4,194.1200	4.1941	5.787	0	0	0
2015/02/25	R213	06/08/2015	8.51	Call	Bond Future	4,015.3400	4.0153	4,246.3500	4.2463	5.753	0	0	0
2015/02/25	R213	05/11/2015	7.76	Call	Bond Future	1,618.0900	1.6181	1,733.5500	1.7335	7.136	0	0	0
2015/02/25	R213	05/11/2015			Bond Future	8.2315	90.7482	8.1867	91.1068	(0.545)	0.0000	0.0000	0
2015/02/25	R213	05/11/2015	7.74	Call	Bond Future	1,565.9400	1.5659	1,678.6900	1.6787	7.200	0	0	0
2015/02/25	R213	05/11/2015	7.75	Call	Bond Future	1,591.8800	1.5919	1,705.9700	1.7060	7.167	0	0	0
2015/02/25	R213	05/11/2015	7.74	Put	Bond Future	5,604.7800	5.6048	5,358.9000	5.3589	(4.387)	0	0	0
2015/02/25	R213	05/11/2015	7.76	Put	Bond Future	5,487.7000	5.4877	5,244.5300	5.2445	(4.431)	0	0	0
2015/02/25	R213	05/11/2015	7.75	Put	Bond Future	5,546.0500	5.5461	5,301.5100	5.3015	(4.409)	0	0	0
2015/02/25	R214	07/05/2015			Bond Future	8.2809	82.4180	8.2335	82.8449	(0.572)	0.0000	0.0000	15,271
2015/02/25	R214	07/05/2015	9.15	Call	Bond Future	7,386.9300	7.3869	7,782.8700	7.7829	5.360	0	0	0
2015/02/25	R214	07/05/2015	9.16	Call	Bond Future	7,458.5800	7.4586	7,855.4100	7.8554	5.320	0	0	0
2015/02/25	R214	07/05/2015	9.14	Put	Bond Future	163.9700	0.1640	132.1400	0.1321	(19.412)	0	0	0
2015/02/25	R214	07/05/2015	9.16	Put	Bond Future	153.1400	0.1531	123.1200	0.1231	(19.603)	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
2015/02/25	R214	07/05/2015	9.15	Put	Bond Future	158.4700	0.1585	127.5600	0.1276	(19.505)	0	0	0
2015/02/25	R214	07/05/2015	9.14	Call	Bond Future	7,315.3200	7.3153	7,710.3400	7.7103	5.400	0	0	0
2015/02/25	R214	06/08/2015	8.76	Put	Bond Future	1,375.4800	1.3755	1,248.8800	1.2489	(9.204)	0	0	0
2015/02/25	R214	06/08/2015			Bond Future	8.3182	83.7745	8.2697	84.2072	(0.582)	0.0000	0.0000	0
2015/02/25	R214	06/08/2015	8.75	Put	Bond Future	1,400.3300	1.4003	1,272.0200	1.2720	(9.163)	0	0	0
2015/02/25	R214	06/08/2015	8.74	Call	Bond Future	5,041.0000	5.0410	5,343.6600	5.3437	6.004	0	0	0
2015/02/25	R214	06/08/2015	8.75	Call	Bond Future	5,098.3000	5.0983	5,402.6700	5.4027	5.970	0	0	0
2015/02/25	R214	06/08/2015	8.76	Call	Bond Future	5,155.8300	5.1558	5,461.9100	5.4619	5.937	0	0	0
2015/02/25	R214	06/08/2015	8.74	Put	Bond Future	1,425.5400	1.4255	1,295.5200	1.2955	(9.121)	0	0	0
2015/02/25	R214	05/11/2015			Bond Future	8.3526	81.8764	8.3030	82.3158	(0.594)	0.0000	0.0000	0
2015/02/25	R214	05/11/2015	7.99	Put	Bond Future	5,507.2800	5.5073	5,231.5100	5.2315	(5.007)	0	0	0
2015/02/25	R214	05/11/2015	8.00	Put	Bond Future	5,446.7900	5.4468	5,172.7400	5.1727	(5.031)	0	0	0
2015/02/25	R214	05/11/2015	8.01	Put	Bond Future	5,386.5100	5.3865	5,114.1700	5.1142	(5.056)	0	0	0
2015/02/25	R214	05/11/2015	7.99	Call	Bond Future	2,203.8300	2.2038	2,367.4200	2.3674	7.423	0	0	0
2015/02/25	R214	05/11/2015	8.00	Call	Bond Future	2,237.3200	2.2373	2,402.6300	2.4026	7.389	0	0	0
2015/02/25	R214	05/11/2015	8.01	Call	Bond Future	2,270.8500	2.2709	2,437.8700	2.4379	7.355	0	0	0
2015/02/25	R214	04/02/2016			Bond Future	8.3778	83.3562	8.3273	83.8014	(0.603)	0.0000	0.0000	4,420
2015/02/25	R214	04/02/2016	7.99	Put	Bond Future	6,185.8800	6.1859	5,913.3400	5.9133	(4.406)	0	0	0
2015/02/25	R214	04/02/2016	8.00	Call	Bond Future	2,702.1100	2.7021	2,876.2600	2.8763	6.445	0	0	0
2015/02/25	R214	04/02/2016	8.01	Call	Bond Future	2,736.5100	2.7365	2,912.1800	2.9122	6.419	0	0	0
2015/02/25	R214	04/02/2016	7.99	Call	Bond Future	2,667.9600	2.6680	2,840.6000	2.8406	6.471	0	0	0
2015/02/25	R214	04/02/2016	8.01	Put	Bond Future	6,067.1000	6.0671	5,797.5900	5.7976	(4.442)	0	0	0
2015/02/25	R214	04/02/2016	8.00	Put	Bond Future	6,126.2800	6.1263	5,855.2500	5.8552	(4.424)	0	0	0
2015/02/25	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R248	07/05/2015			Bond Future	8.3520	106.1540	8.2893	106.8855	(0.751)	0.0000	0.0000	34,258
2015/02/25	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R248	07/05/2015	9.26	Call	Bond Future	9,666.7100	9.6667	10,398.2000	10.3982	7.567	0	0	0
2015/02/25	R248	07/05/2015	9.24	Call	Bond Future	9,470.9100	9.4709	10,202.4000	10.2024	7.724	0	0	0
2015/02/25	R248	07/05/2015	9.25	Call	Bond Future	9,568.9000	9.5689	10,300.3900	10.3004	7.644	0	0	0
2015/02/25	R248	06/08/2015	8.76	Call	Bond Future	4,093.7000	4.0937	4,835.8000	4.8358	18.128	0	0	0
2015/02/25	R248	06/08/2015			Bond Future	8.3908	107.9010	8.3265	108.6432	(0.766)	0.0000	0.0000	745
2015/02/25	R248	06/08/2015	8.74	Call	Bond Future	3,879.1800	3.8792	4,621.2800	4.6213	19.130	0	0	0
2015/02/25	R248	06/08/2015	8.75	Call	Bond Future	3,986.5400	3.9865	4,728.6400	4.7286	18.615	0	0	0
2015/02/25	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R248	05/11/2015	8.01	Put	Bond Future	4,938.4600	4.9385	4,184.8000	4.1848	(15.261)	0	0	0
2015/02/25	R248	05/11/2015			Bond Future	8.4267	105.2650	8.3609	106.0186	(0.781)	0.0000	0.0000	0
2015/02/25	R248	05/11/2015	8.00	Put	Bond Future	5,061.9200	5.0619	4,308.2600	4.3083	(14.889)	0	0	0
2015/02/25	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/25	R248	05/11/2015	7.99	Put	Bond Future	5,185.6300	5.1856	4,431.9700	4.4320	(14.534)	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
<b>Total</b>											<b>417040</b>	