



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 05/03/2015 TO 05/03/2015

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
2015/03/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	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
2015/03/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2025	07/05/2015			Bond Future	118.8126	118.8126	118.7915	118.7915	(0.018)	0.0000	0.0000	16
2015/03/05	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2025	07/05/2015	120.99	Put	Bond Future	2,177.3900	2.1774	2,198.5500	2.1985	0.972	0	0	0
2015/03/05	2025	07/05/2015	121.01	Put	Bond Future	2,197.3900	2.1974	2,218.5500	2.2185	0.963	0	0	0
2015/03/05	2025	07/05/2015	121.00	Put	Bond Future	2,187.3900	2.1874	2,208.5500	2.2085	0.967	0	0	0
2015/03/05	2025	06/08/2015	120.99	Put	Bond Future	1,393.1800	1.3932	1,416.6500	1.4166	1.685	0	0	0
2015/03/05	2025	06/08/2015			Bond Future	119.5968	119.5968	119.5733	119.5733	(0.020)	0.0000	0.0000	0
2015/03/05	2025	06/08/2015	121.01	Put	Bond Future	1,413.1800	1.4132	1,436.6500	1.4366	1.661	0	0	0
2015/03/05	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2025	06/08/2015	121.00	Put	Bond Future	1,403.1800	1.4032	1,426.6500	1.4266	1.673	0	0	0
2015/03/05	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2030	07/05/2015			Bond Future	8.1866	100.6325	8.1655	100.8092	(0.257)	0.0000	0.0000	5,775
2015/03/05	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2030	07/05/2015	8.74	Call	Bond Future	4,485.0500	4.4850	4,661.7200	4.6617	3.939	0	0	0
2015/03/05	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2030	07/05/2015	8.75	Call	Bond Future	4,563.4200	4.5634	4,740.0900	4.7401	3.871	0	0	0
2015/03/05	2030	07/05/2015	8.76	Call	Bond Future	4,641.6900	4.6417	4,818.3600	4.8184	3.806	0	0	0
2015/03/05	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2030	06/08/2015			Bond Future	8.2378	98.2673	8.2162	98.4453	(0.262)	0.0000	0.0000	0
2015/03/05	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2030	06/08/2015	7.74	Put	Bond Future	4,228.4900	4.2285	4,050.4500	4.0505	(4.210)	0	0	0
2015/03/05	2030	06/08/2015	7.76	Put	Bond Future	4,053.7500	4.0538	3,875.7100	3.8757	(4.392)	0	0	0
2015/03/05	2030	06/08/2015	7.75	Put	Bond Future	4,141.0700	4.1411	3,963.0300	3.9630	(4.299)	0	0	0
2015/03/05	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2032	07/05/2015			Bond Future	8.3205	100.2984	8.2995	100.4871	(0.253)	0.0000	0.0000	18
2015/03/05	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2032	07/05/2015	8.50	Call	Bond Future	1,586.7600	1.5868	1,775.4000	1.7754	11.888	0	0	0
2015/03/05	2032	07/05/2015	8.51	Call	Bond Future	1,674.0700	1.6741	1,862.7100	1.8627	11.268	0	0	0
2015/03/05	2032	07/05/2015	8.49	Call	Bond Future	1,499.3300	1.4993	1,687.9700	1.6880	12.582	0	0	0
2015/03/05	2032	06/08/2015	8.50	Call	Bond Future	1,137.6000	1.1376	1,327.8000	1.3278	16.719	0	0	0
2015/03/05	2032	06/08/2015			Bond Future	8.3700	101.9365	8.3485	102.1267	(0.257)	0.0000	0.0000	0
2015/03/05	2032	06/08/2015	8.51	Call	Bond Future	1,224.3300	1.2243	1,414.5300	1.4145	15.535	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
2015/03/05	2032	06/08/2015	8.49	Call	Bond Future	1,050.7600	1.0508	1,240.9600	1.2410	18.101	0	0	0
2015/03/05	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2032	05/11/2015			Bond Future	8.4126	99.4776	8.3906	99.6696	(0.262)	0.0000	0.0000	0
2015/03/05	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2032	05/11/2015	7.99	Put	Bond Future	3,785.4700	3.7855	3,593.4200	3.5934	(5.073)	0	0	0
2015/03/05	2032	05/11/2015	8.01	Put	Bond Future	3,601.6300	3.6016	3,409.5800	3.4096	(5.332)	0	0	0
2015/03/05	2032	05/11/2015	8.00	Put	Bond Future	3,693.4900	3.6935	3,501.4400	3.5014	(5.200)	0	0	0
2015/03/05	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2037	07/05/2015			Bond Future	8.4098	103.2437	8.3786	103.5556	(0.371)	0.0000	0.0000	32,861
2015/03/05	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2037	07/05/2015	9.01	Call	Bond Future	5,721.0200	5.7210	6,032.9100	6.0329	5.452	0	0	0
2015/03/05	2037	07/05/2015	8.99	Call	Bond Future	5,538.6900	5.5387	5,850.5800	5.8506	5.631	0	0	0
2015/03/05	2037	07/05/2015	9.00	Call	Bond Future	5,629.9200	5.6299	5,941.8100	5.9418	5.540	0	0	0
2015/03/05	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2037	06/08/2015			Bond Future	8.4594	100.6705	8.4275	100.9861	(0.378)	0.0000	0.0000	1,954
2015/03/05	2037	06/08/2015	8.75	Call	Bond Future	2,801.5500	2.8015	3,117.1300	3.1171	11.264	0	0	0
2015/03/05	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2037	06/08/2015	8.76	Call	Bond Future	2,895.7800	2.8958	3,211.3600	3.2114	10.898	0	0	0
2015/03/05	2037	06/08/2015	8.74	Call	Bond Future	2,707.1800	2.7072	3,022.7600	3.0228	11.657	0	0	0
2015/03/05	2037	05/11/2015	7.99	Put	Bond Future	5,160.5300	5.1605	4,841.1200	4.8411	(6.189)	0	0	0
2015/03/05	2037	05/11/2015	8.01	Put	Bond Future	4,949.9400	4.9499	4,630.5300	4.6305	(6.453)	0	0	0
2015/03/05	2037	05/11/2015			Bond Future	8.4986	102.3475	8.4660	102.6669	(0.384)	0.0000	0.0000	0
2015/03/05	2037	05/11/2015	8.00	Put	Bond Future	5,055.1500	5.0551	4,735.7400	4.7357	(6.319)	0	0	0
2015/03/05	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2038	07/05/2015	126.99	Put	Bond Future	446.7700	0.4468	469.2100	0.4692	5.023	0	0	0
2015/03/05	2038	07/05/2015			Bond Future	126.5432	126.5432	126.5208	126.5208	(0.018)	0.0000	0.0000	2,447
2015/03/05	2038	07/05/2015	127.00	Put	Bond Future	456.7700	0.4568	479.2100	0.4792	4.913	0	0	0
2015/03/05	2038	07/05/2015	127.01	Put	Bond Future	466.7700	0.4668	489.2100	0.4892	4.808	0	0	0
2015/03/05	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2038	06/08/2015			Bond Future	127.3087	127.3087	127.2838	127.2838	(0.020)	0.0000	0.0000	0
2015/03/05	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2038	06/08/2015	127.99	Put	Bond Future	681.2700	0.6813	706.2400	0.7062	3.665	0	0	0
2015/03/05	2038	06/08/2015	128.01	Put	Bond Future	701.2700	0.7013	726.2400	0.7262	3.561	0	0	0
2015/03/05	2038	06/08/2015	128.00	Put	Bond Future	691.2700	0.6913	716.2400	0.7162	3.612	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
2015/03/05	2044	07/05/2015			Bond Future	8.4576	105.5557	8.4265	105.8995	(0.368)	0.0000	0.0000	9,494
2015/03/05	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2044	07/05/2015	9.01	Call	Bond Future	5,794.3000	5.7943	6,138.1100	6.1381	5.934	0	0	0
2015/03/05	2044	07/05/2015	8.99	Call	Bond Future	5,594.2200	5.5942	5,938.0300	5.9380	6.146	0	0	0
2015/03/05	2044	07/05/2015	9.00	Call	Bond Future	5,694.3400	5.6943	6,038.1500	6.0382	6.038	0	0	0
2015/03/05	2044	06/08/2015	8.76	Call	Bond Future	2,719.6300	2.7196	3,067.6200	3.0676	12.795	0	0	0
2015/03/05	2044	06/08/2015			Bond Future	8.5047	102.8951	8.4728	103.2431	(0.375)	0.0000	0.0000	0
2015/03/05	2044	06/08/2015	8.74	Call	Bond Future	2,511.0100	2.5110	2,859.0000	2.8590	13.859	0	0	0
2015/03/05	2044	06/08/2015	8.75	Call	Bond Future	2,615.4100	2.6154	2,963.4000	2.9634	13.305	0	0	0
2015/03/05	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2044	05/11/2015			Bond Future	8.5419	104.6090	8.5094	104.9615	(0.381)	0.0000	0.0000	0
2015/03/05	2044	05/11/2015	8.24	Put	Bond Future	3,350.0000	3.3500	2,997.5200	2.9975	(10.522)	0	0	0
2015/03/05	2044	05/11/2015	8.26	Put	Bond Future	3,122.4400	3.1224	2,769.9600	2.7700	(11.289)	0	0	0
2015/03/05	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2044	05/11/2015	8.25	Put	Bond Future	3,236.1100	3.2361	2,883.6300	2.8836	(10.892)	0	0	0
2015/03/05	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2046	07/05/2015			Bond Future	125.6853	125.6853	125.6630	125.6630	(0.018)	0.0000	0.0000	5,889
2015/03/05	2046	07/05/2015	126.99	Put	Bond Future	1,304.7400	1.3047	1,327.0500	1.3271	1.710	0	0	0
2015/03/05	2046	07/05/2015	127.01	Put	Bond Future	1,324.7400	1.3247	1,347.0500	1.3471	1.684	0	0	0
2015/03/05	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2046	07/05/2015	127.00	Put	Bond Future	1,314.7400	1.3147	1,337.0500	1.3371	1.697	0	0	0
2015/03/05	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2046	06/08/2015	129.01	Put	Bond Future	1,262.0900	1.2621	1,286.7300	1.2867	1.952	0	0	0
2015/03/05	2046	06/08/2015			Bond Future	127.7479	127.7479	127.7233	127.7233	(0.019)	0.0000	0.0000	0
2015/03/05	2046	06/08/2015	129.00	Put	Bond Future	1,252.0900	1.2521	1,276.7300	1.2767	1.968	0	0	0
2015/03/05	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2046	06/08/2015	128.99	Put	Bond Future	1,242.0900	1.2421	1,266.7300	1.2667	1.984	0	0	0
2015/03/05	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2050	07/05/2015			Bond Future	135.1665	135.1665	135.1428	135.1428	(0.018)	0.0000	0.0000	2,753
2015/03/05	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2050	07/05/2015	135.01	Call	Bond Future	156.5000	0.1565	132.7800	0.1328	(15.157)	0	0	0
2015/03/05	2050	07/05/2015	134.99	Call	Bond Future	176.5000	0.1765	152.7800	0.1528	(13.439)	0	0	0
2015/03/05	2050	07/05/2015	135.00	Call	Bond Future	166.5000	0.1665	142.7800	0.1428	(14.246)	0	0	0
2015/03/05	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2050	06/08/2015			Bond Future	135.9252	135.9252	135.8990	135.8990	(0.019)	0.0000	0.0000	0
2015/03/05	2050	06/08/2015	136.99	Put	Bond Future	1,064.8100	1.0648	1,090.9700	1.0910	2.457	0	0	0
2015/03/05	2050	06/08/2015	137.01	Put	Bond Future	1,084.8100	1.0848	1,110.9700	1.1110	2.411	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
2015/03/05	2050	06/08/2015	137.00	Put	Bond Future	1,074.8100	1.0748	1,100.9700	1.1010	2.434	0	0	0
2015/03/05	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	AL12	07/05/2015			Index Future	558.4850	558.4850	560.0680	560.0680	0.283	0.0000	0.0000	0
2015/03/05	AL37	07/05/2015			Index Future	459.7600	459.7600	460.2240	460.2240	0.101	0.0000	0.0000	122
2015/03/05	AL37	06/08/2015			Index Future	467.1870	467.1870	467.6530	467.6530	0.100	0.0000	0.0000	0
2015/03/05	AL7T	07/05/2015			Index Future	546.9880	546.9880	547.6250	547.6250	0.116	0.0000	0.0000	3
2015/03/05	AL7T	06/08/2015			Index Future	555.8250	555.8250	556.4650	556.4650	0.115	0.0000	0.0000	0
2015/03/05	ALBI	07/05/2015			Index Future	499.7300	499.7300	500.5680	500.5680	0.168	0.0000	0.0000	577
2015/03/05	ALBI	06/08/2015			Index Future	507.8030	507.8030	508.6470	508.6470	0.166	0.0000	0.0000	10
2015/03/05	ALBI	05/11/2015			Index Future	516.3410	516.3410	517.1930	517.1930	0.165	0.0000	0.0000	0
2015/03/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	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
2015/03/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/03/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	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
2015/03/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/05	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	EL28	07/05/2015			Bond Future	122.2664	122.2664	122.2457	122.2457	(0.017)	0.0000	0.0000	0
2015/03/05	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	EL28	07/05/2015	124.99	Put	Bond Future	2,723.6400	2.7236	2,744.3100	2.7443	0.759	0	0	0
2015/03/05	EL28	07/05/2015	125.01	Put	Bond Future	2,743.6400	2.7436	2,764.3100	2.7643	0.753	0	0	0
2015/03/05	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	EL28	07/05/2015	125.00	Put	Bond Future	2,733.6400	2.7336	2,754.3100	2.7543	0.756	0	0	0
2015/03/05	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	EL28	06/08/2015			Bond Future	124.2731	124.2731	124.2501	124.2501	(0.018)	0.0000	0.0000	0
2015/03/05	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	EL28	06/08/2015	124.99	Put	Bond Future	716.9100	0.7169	739.8600	0.7399	3.201	0	0	0
2015/03/05	EL28	06/08/2015	125.01	Put	Bond Future	736.9100	0.7369	759.8600	0.7599	3.114	0	0	0
2015/03/05	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	EL28	06/08/2015	125.00	Put	Bond Future	726.9100	0.7269	749.8600	0.7499	3.157	0	0	0
2015/03/05	ES33	07/05/2015			Bond Future	9.2863	85.5673	9.2497	85.8498	(0.394)	0.0000	0.0000	6,576
2015/03/05	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	ES33	07/05/2015	9.76	Call	Bond Future	3,527.9300	3.5279	3,810.3800	3.8104	8.006	0	0	0
2015/03/05	ES33	07/05/2015	9.74	Call	Bond Future	3,383.5400	3.3835	3,665.9900	3.6660	8.348	0	0	0
2015/03/05	ES33	07/05/2015	9.75	Call	Bond Future	3,455.7800	3.4558	3,738.2300	3.7382	8.173	0	0	0
2015/03/05	ES33	06/08/2015			Bond Future	9.3607	86.9644	9.3231	87.2503	(0.402)	0.0000	0.0000	0
2015/03/05	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	ES33	06/08/2015	9.61	Call	Bond Future	1,858.6900	1.8587	2,144.5700	2.1446	15.381	0	0	0
2015/03/05	ES33	06/08/2015	9.59	Call	Bond Future	1,711.8900	1.7119	1,997.7700	1.9978	16.700	0	0	0
2015/03/05	ES33	06/08/2015	9.60	Call	Bond Future	1,785.3400	1.7853	2,071.2200	2.0712	16.013	0	0	0
2015/03/05	ES33	05/11/2015	9.00	Put	Bond Future	3,309.6500	3.3096	3,020.1200	3.0201	(8.748)	0	0	0
2015/03/05	ES33	05/11/2015			Bond Future	9.4297	84.6237	9.3911	84.9133	(0.409)	0.0000	0.0000	0
2015/03/05	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	ES33	05/11/2015	8.99	Put	Bond Future	3,388.9800	3.3890	3,099.4500	3.0994	(8.543)	0	0	0
2015/03/05	ES33	05/11/2015	9.01	Put	Bond Future	3,230.4200	3.2304	2,940.8900	2.9409	(8.963)	0	0	0
2015/03/05	GOVI	07/05/2015	449.99	Call	GOVI	458,780.0000	45.8780	466,850.0000	46.6850	1.759	0	0	0
2015/03/05	GOVI	07/05/2015			GOVI	495.8680	495.8680	496.6750	496.6750	0.163	0.0000	0.0000	459
2015/03/05	GOVI	07/05/2015	450.00	Call	GOVI	458,680.0000	45.8680	466,750.0000	46.6750	1.759	0	0	0
2015/03/05	GOVI	07/05/2015	450.01	Call	GOVI	458,580.0000	45.8580	466,650.0000	46.6650	1.760	0	0	0
2015/03/05	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	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	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/03/05	GOVI	06/08/2015			GOVI	503.8790		503.8790	504.6920	504.6920	0.161	0.0000	0.0000	29
2015/03/05	GOVI	06/08/2015	499.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	GOVI	06/08/2015	500.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	GOVI	06/08/2015	499.99	Call	GOVI	38,890.0000		3.8890	47,020.0000	4.7020	20.905	0	0	0
2015/03/05	GOVI	06/08/2015	500.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	GOVI	06/08/2015	500.00	Call	GOVI	38,790.0000		3.8790	46,920.0000	4.6920	20.959	0	0	0
2015/03/05	GOVI	06/08/2015	500.01	Call	GOVI	38,690.0000		3.8690	46,820.0000	4.6820	21.013	0	0	0
2015/03/05	GOVI	05/11/2015	530.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	GOVI	05/11/2015			GOVI	512.3510		512.3510	513.1710	513.1710	0.160	0.0000	0.0000	0
2015/03/05	GOVI	05/11/2015	530.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	GOVI	05/11/2015	529.99	Put	GOVI	176,390.0000		17.6390	168,190.0000	16.8190	(4.649)	0	0	0
2015/03/05	GOVI	05/11/2015	530.01	Put	GOVI	176,590.0000		17.6590	168,390.0000	16.8390	(4.644)	0	0	0
2015/03/05	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	GOVI	05/11/2015	530.00	Put	GOVI	176,490.0000		17.6490	168,290.0000	16.8290	(4.646)	0	0	0
2015/03/05	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/03/05	IGOV	07/05/2015			Index Future	224.9990		224.9990	224.9580	224.9580	(0.018)	0.0000	0.0000	1,081
2015/03/05	IGOV	06/08/2015			Index Future	228.6520		228.6520	228.6070	228.6070	(0.020)	0.0000	0.0000	100
2015/03/05	IGOV	05/11/2015			Index Future	232.5140		232.5140	232.4670	232.4670	(0.020)	0.0000	0.0000	0
2015/03/05	ILBI	07/05/2015			Index Future	609.1150		609.1150	609.0070	609.0070	(0.018)	0.0000	0.0000	0
2015/03/05	ILBI	06/08/2015			Index Future	619.0770		619.0770	618.9640	618.9640	(0.018)	0.0000	0.0000	159
2015/03/05	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/03/05	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/03/05	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/03/05	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/03/05	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/03/05	JBAF	18/03/2015			Jibar Tradeable Future	6.1500		93.8500	6.1500	93.8500	0.000	0.0000	0.0000	2,850
2015/03/05	JBAF	15/04/2015			Jibar Tradeable Future	6.1900		93.8100	6.1900	93.8100	0.000	0.0000	0.0000	0
2015/03/05	JBAF	20/05/2015			Jibar Tradeable Future	6.2200		93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2015/03/05	JBAF	17/06/2015			Jibar Tradeable Future	6.2600		93.7400	6.2600	93.7400	0.000	0.0000	0.0000	5,000
2015/03/05	JBAF	15/07/2015			Jibar Tradeable Future	6.3300		93.6700	6.3300	93.6700	0.000	0.0000	0.0000	0
2015/03/05	JBAF	19/08/2015			Jibar Tradeable Future	6.2450		93.7550	6.2450	93.7550	0.000	0.0000	0.0000	0
2015/03/05	JBAF	16/09/2015			Jibar Tradeable Future	6.3800		93.6200	6.3800	93.6200	0.000	0.0000	0.0000	0
2015/03/05	JBAF	15/12/2015			Jibar Tradeable Future	6.5500		93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2015/03/05	JBAF	16/03/2016			Jibar Tradeable Future	6.6900		93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2015/03/05	JBAF	15/06/2016			Jibar Tradeable Future	6.8800		93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2015/03/05	JBAF	21/09/2016			Jibar Tradeable Future	7.0200		92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2015/03/05	JBAF	21/12/2016			Jibar Tradeable Future	7.1600		92.8400	7.1600	92.8400	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
2015/03/05	R023	07/05/2015	8.15	Put	Bond Future	120.4700	0.1205	106.1300	0.1061	(11.903)	0	0	0
2015/03/05	R023	07/05/2015	8.14	Call	Bond Future	3,672.8000	3.6728	3,782.2100	3.7822	2.979	0	0	0
2015/03/05	R023	07/05/2015			Bond Future	7.5223	102.8459	7.5011	102.9702	(0.281)	0.0000	0.0000	14,434
2015/03/05	R023	07/05/2015	8.15	Call	Bond Future	3,723.7800	3.7238	3,833.6700	3.8337	2.951	0	0	0
2015/03/05	R023	07/05/2015	8.16	Call	Bond Future	3,774.9000	3.7749	3,885.2800	3.8853	2.924	0	0	0
2015/03/05	R023	07/05/2015	8.14	Put	Bond Future	125.6100	0.1256	110.7900	0.1108	(11.798)	0	0	0
2015/03/05	R023	07/05/2015	8.16	Put	Bond Future	115.5000	0.1155	101.6500	0.1016	(11.991)	0	0	0
2015/03/05	R023	06/08/2015	9.07	Put	Bond Future	38.6800	0.0387	35.1200	0.0351	(9.204)	0	0	911
2015/03/05	R023	06/08/2015	8.24	Call	Bond Future	4,191.2700	4.1913	4,290.8000	4.2908	2.375	0	0	0
2015/03/05	R023	06/08/2015			Bond Future	7.5637	104.5252	7.5419	104.6500	(0.289)	0.0000	0.0000	0
2015/03/05	R023	06/08/2015	9.07	Call	Bond Future	8,202.3100	8.2023	8,323.5500	8.3236	1.478	0	0	0
2015/03/05	R023	06/08/2015	8.26	Put	Bond Future	400.0300	0.4000	375.6500	0.3756	(6.095)	0	0	0
2015/03/05	R023	06/08/2015	8.25	Put	Bond Future	409.3400	0.4093	384.5200	0.3845	(6.063)	0	0	0
2015/03/05	R023	06/08/2015	8.24	Put	Bond Future	418.8400	0.4188	393.5700	0.3936	(6.033)	0	0	0
2015/03/05	R023	06/08/2015	8.25	Call	Bond Future	4,236.2200	4.2362	4,336.2000	4.3362	2.360	0	0	0
2015/03/05	R023	06/08/2015	8.26	Call	Bond Future	4,281.3100	4.2813	4,381.7300	4.3817	2.346	0	0	0
2015/03/05	R186	07/05/2015	7.40	Call	Bond Future	466.6700	0.4667	486.7300	0.4867	4.299	0	0	0
2015/03/05	R186	07/05/2015	8.10	Put	Bond Future	651.0300	0.6510	606.5300	0.6065	(6.835)	0	0	4,229
2015/03/05	R186	07/05/2015			Bond Future	7.7843	124.5904	7.7684	124.7276	(0.205)	0.0000	0.0000	37,015
2015/03/05	R186	07/05/2015	7.50	Put	Bond Future	3,153.0600	3.1531	3,043.8700	3.0439	(3.463)	0	0	4,229
2015/03/05	R186	07/05/2015	8.25	Call	Bond Future	4,300.4200	4.3004	4,406.6600	4.4067	2.470	0	0	0
2015/03/05	R186	07/05/2015	7.80	Put	Bond Future	1,566.5200	1.5665	1,488.7500	1.4888	(4.965)	0	0	300
2015/03/05	R186	07/05/2015	7.45	Put	Bond Future	3,482.2400	3.4822	3,368.8800	3.3689	(3.255)	0	0	4,229
2015/03/05	R186	07/05/2015	8.05	Put	Bond Future	763.1700	0.7632	713.5600	0.7136	(6.501)	0	0	4,229
2015/03/05	R186	07/05/2015	8.00	Put	Bond Future	890.0800	0.8901	835.1200	0.8351	(6.175)	0	0	4,229
2015/03/05	R186	07/05/2015	8.24	Put	Bond Future	406.2100	0.4062	374.4500	0.3745	(7.819)	0	0	0
2015/03/05	R186	07/05/2015	8.26	Put	Bond Future	378.4200	0.3784	348.2800	0.3483	(7.965)	0	0	0
2015/03/05	R186	07/05/2015	7.40	Put	Bond Future	3,828.0800	3.8281	3,710.9500	3.7110	(3.060)	0	0	4,229
2015/03/05	R186	07/05/2015	7.50	Call	Bond Future	678.4500	0.6784	706.4500	0.7064	4.127	0	0	0
2015/03/05	R186	07/05/2015	8.25	Put	Bond Future	392.1100	0.3921	361.1600	0.3612	(7.893)	0	0	0
2015/03/05	R186	07/05/2015	8.26	Call	Bond Future	4,368.7400	4.3687	4,475.7900	4.4758	2.450	0	0	0
2015/03/05	R186	07/05/2015	8.10	Call	Bond Future	3,319.6400	3.3196	3,412.3300	3.4123	2.792	0	0	0
2015/03/05	R186	07/05/2015	7.45	Call	Bond Future	565.3100	0.5653	589.1400	0.5891	4.215	0	0	0
2015/03/05	R186	07/05/2015	8.05	Call	Bond Future	3,014.5300	3.0145	3,102.1100	3.1021	2.905	0	0	0
2015/03/05	R186	07/05/2015	7.80	Call	Bond Future	1,701.0100	1.7010	1,760.4300	1.7604	3.493	0	0	0
2015/03/05	R186	07/05/2015	8.00	Call	Bond Future	2,722.1600	2.7222	2,804.3900	2.8044	3.021	0	0	0
2015/03/05	R186	07/05/2015	8.24	Call	Bond Future	4,232.4300	4.2324	4,337.8600	4.3379	2.491	0	0	0
2015/03/05	R186	06/08/2015	8.90	Put	Bond Future	268.7400	0.2687	253.8400	0.2538	(5.544)	0	0	2,500
2015/03/05	R186	06/08/2015	8.00	Put	Bond Future	1,871.1400	1.8711	1,808.6800	1.8087	(3.338)	0	0	0
2015/03/05	R186	06/08/2015			Bond Future	7.8290	121.3271	7.8126	121.4648	(0.209)	0.0000	0.0000	640
2015/03/05	R186	06/08/2015	8.01	Call	Bond Future	3,348.0400	3.3480	3,423.9600	3.4240	2.268	0	0	0
2015/03/05	R186	06/08/2015	8.00	Call	Bond Future	3,298.3800	3.2984	3,373.5900	3.3736	2.280	0	0	0
2015/03/05	R186	06/08/2015	7.99	Call	Bond Future	3,249.1100	3.2491	3,323.6000	3.3236	2.293	0	0	0
2015/03/05	R186	06/08/2015	8.90	Call	Bond Future	8,836.3500	8.8363	8,959.1200	8.9591	1.389	0	0	0
2015/03/05	R186	06/08/2015	7.99	Put	Bond Future	1,904.6800	1.9047	1,841.5000	1.8415	(3.317)	0	0	0
2015/03/05	R186	06/08/2015	8.01	Put	Bond Future	1,838.0600	1.8381	1,776.3100	1.7763	(3.360)	0	0	0
2015/03/05	R186	05/11/2015	8.25	Put	Bond Future	1,841.8900	1.8419	1,790.1300	1.7901	(2.810)	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
2015/03/05	R186	05/11/2015	8.24	Call	Bond Future	4,915.4800	4.9155	5,001.4700	5.0015	1.749	0	0	0
2015/03/05	R186	05/11/2015			Bond Future	7.8643	123.3476	7.8476	123.4859	(0.213)	0.0000	0.0000	0
2015/03/05	R186	05/11/2015	9.00	Put	Bond Future	527.7900	0.5278	507.3600	0.5074	(3.871)	0	0	2,600
2015/03/05	R186	05/11/2015	8.24	Put	Bond Future	1,868.7700	1.8688	1,816.4800	1.8165	(2.798)	0	0	0
2015/03/05	R186	05/11/2015	8.26	Put	Bond Future	1,814.9600	1.8150	1,763.7200	1.7637	(2.823)	0	0	0
2015/03/05	R186	05/11/2015	9.00	Call	Bond Future	9,421.4100	9.4214	9,539.2600	9.5393	1.251	0	0	0
2015/03/05	R186	05/11/2015	8.25	Call	Bond Future	4,968.2500	4.9682	5,054.7700	5.0548	1.741	0	0	0
2015/03/05	R186	05/11/2015	8.26	Call	Bond Future	5,020.9000	5.0209	5,107.9400	5.1079	1.734	0	0	0
2015/03/05	R186	04/02/2016	7.50	Call	Bond Future	2,206.2100	2.2062	2,252.6700	2.2527	2.106	0	0	0
2015/03/05	R186	04/02/2016			Bond Future	7.8851	120.2622	7.8683	120.3983	(0.213)	0.0000	0.0000	5,592
2015/03/05	R186	04/02/2016	7.51	Call	Bond Future	2,237.3000	2.2373	2,284.2400	2.2842	2.098	0	0	0
2015/03/05	R186	04/02/2016	7.49	Call	Bond Future	2,175.8300	2.1758	2,221.8200	2.2218	2.114	0	0	0
2015/03/05	R186	04/02/2016	7.50	Put	Bond Future	5,383.4500	5.3835	5,293.8100	5.2938	(1.665)	0	0	0
2015/03/05	R186	04/02/2016	7.49	Put	Bond Future	5,437.0900	5.4371	5,346.9800	5.3470	(1.657)	0	0	0
2015/03/05	R186	04/02/2016	7.51	Put	Bond Future	5,330.6000	5.3306	5,241.4400	5.2414	(1.673)	0	0	0
2015/03/05	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R197	07/05/2015			Bond Future	287.9304	287.9304	287.8790	287.8790	(0.018)	0.0000	0.0000	1,044
2015/03/05	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R197	07/05/2015	293.99	Put	Bond Future	6,059.5800	6.0596	6,110.9900	6.1110	0.848	0	0	0
2015/03/05	R197	07/05/2015	294.01	Put	Bond Future	6,079.5800	6.0796	6,130.9900	6.1310	0.846	0	0	0
2015/03/05	R197	07/05/2015	294.00	Put	Bond Future	6,069.5800	6.0696	6,120.9900	6.1210	0.847	0	0	0
2015/03/05	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R197	06/08/2015			Bond Future	286.6036	286.6036	286.5465	286.5465	(0.020)	0.0000	0.0000	0
2015/03/05	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R197	06/08/2015	287.99	Put	Bond Future	1,386.3900	1.3864	1,443.5000	1.4435	4.119	0	0	0
2015/03/05	R197	06/08/2015	288.01	Put	Bond Future	1,406.3900	1.4064	1,463.5000	1.4635	4.061	0	0	0
2015/03/05	R197	06/08/2015	288.00	Put	Bond Future	1,396.3900	1.3964	1,453.5000	1.4535	4.090	0	0	0
2015/03/05	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R202	07/05/2015			Bond Future	236.0364	236.0364	235.9942	235.9942	(0.018)	0.0000	0.0000	50,918
2015/03/05	R202	07/05/2015	238.49	Put	Bond Future	2,453.5700	2.4536	2,495.7900	2.4958	1.721	0	0	0
2015/03/05	R202	07/05/2015	238.50	Put	Bond Future	2,463.5700	2.4636	2,505.7900	2.5058	1.714	0	0	0
2015/03/05	R202	07/05/2015	238.51	Put	Bond Future	2,473.5700	2.4736	2,515.7900	2.5158	1.707	0	0	0
2015/03/05	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R202	06/08/2015			Bond Future	236.6953	236.6953	236.6488	236.6488	(0.020)	0.0000	0.0000	0
2015/03/05	R202	06/08/2015	239.99	Put	Bond Future	3,294.6900	3.2947	3,341.1800	3.3412	1.411	0	0	0
2015/03/05	R202	06/08/2015	240.00	Put	Bond Future	3,304.6900	3.3047	3,351.1800	3.3512	1.407	0	0	0
2015/03/05	R202	06/08/2015	240.01	Put	Bond Future	3,314.6900	3.3147	3,361.1800	3.3612	1.403	0	0	0
2015/03/05	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R203	07/05/2015			Bond Future	6.7235	104.5436	6.6959	104.6039	(0.411)	0.0000	0.0000	7,710
2015/03/05	R203	07/05/2015	7.24	Put	Bond Future	45.5200	0.0455	38.3500	0.0384	(15.751)	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
2015/03/05	R203	07/05/2015	7.26	Put	Bond Future	41.4100	0.0414	34.7900	0.0348	(15.986)	0	0	0
2015/03/05	R203	07/05/2015	7.25	Put	Bond Future	43.4200	0.0434	36.5300	0.0365	(15.868)	0	0	0
2015/03/05	R203	07/05/2015	7.25	Call	Bond Future	1,183.2700	1.1833	1,236.6900	1.2367	4.515	0	0	0
2015/03/05	R203	07/05/2015	7.24	Call	Bond Future	1,163.8700	1.1639	1,217.0100	1.2170	4.566	0	0	0
2015/03/05	R203	07/05/2015	7.26	Call	Bond Future	1,202.7500	1.2028	1,256.4400	1.2564	4.464	0	0	0
2015/03/05	R203	06/08/2015	6.74	Call	Bond Future	503.5000	0.5035	532.4000	0.5324	5.740	0	0	0
2015/03/05	R203	06/08/2015	6.75	Put	Bond Future	497.4200	0.4974	466.9000	0.4669	(6.136)	0	0	0
2015/03/05	R203	06/08/2015			Bond Future	6.7418	106.2506	6.7112	106.3103	(0.453)	0.0000	0.0000	0
2015/03/05	R203	06/08/2015	6.75	Call	Bond Future	513.5600	0.5136	542.8400	0.5428	5.701	0	0	0
2015/03/05	R203	06/08/2015	6.76	Call	Bond Future	523.7400	0.5237	553.3800	0.5534	5.659	0	0	0
2015/03/05	R203	06/08/2015	6.74	Put	Bond Future	506.9500	0.5070	476.0500	0.4760	(6.095)	0	0	0
2015/03/05	R203	06/08/2015	6.76	Put	Bond Future	488.0200	0.4880	457.8600	0.4579	(6.180)	0	0	0
2015/03/05	R203	05/11/2015	5.99	Call	Bond Future	124.0900	0.1241	133.9100	0.1339	7.914	0	0	0
2015/03/05	R203	05/11/2015	6.00	Put	Bond Future	1,408.8900	1.4089	1,359.4900	1.3595	(3.506)	0	0	0
2015/03/05	R203	05/11/2015			Bond Future	6.7304	103.8520	6.6963	103.9114	(0.507)	0.0000	0.0000	0
2015/03/05	R203	05/11/2015	6.00	Call	Bond Future	127.3200	0.1273	137.3400	0.1373	7.870	0	0	0
2015/03/05	R203	05/11/2015	6.01	Call	Bond Future	130.6200	0.1306	140.8400	0.1408	7.824	0	0	0
2015/03/05	R203	05/11/2015	5.99	Put	Bond Future	1,423.3500	1.4234	1,373.7500	1.3738	(3.485)	0	0	0
2015/03/05	R203	05/11/2015	6.01	Put	Bond Future	1,394.5000	1.3945	1,345.3000	1.3453	(3.528)	0	0	0
2015/03/05	R204	07/05/2015	7.51	Put	Bond Future	66.9900	0.0670	56.9000	0.0569	(15.062)	0	0	0
2015/03/05	R204	07/05/2015			Bond Future	6.9635	106.3681	6.9364	106.4548	(0.388)	0.0000	0.0000	14,509
2015/03/05	R204	07/05/2015	7.50	Put	Bond Future	70.1600	0.0702	59.6800	0.0597	(14.937)	0	0	0
2015/03/05	R204	07/05/2015	7.49	Call	Bond Future	1,745.8000	1.7458	1,821.6200	1.8216	4.343	0	0	0
2015/03/05	R204	07/05/2015	7.50	Call	Bond Future	1,774.0300	1.7740	1,850.2400	1.8502	4.296	0	0	0
2015/03/05	R204	07/05/2015	7.51	Call	Bond Future	1,802.2800	1.8023	1,878.8800	1.8789	4.250	0	0	0
2015/03/05	R204	07/05/2015	7.49	Put	Bond Future	73.3700	0.0734	62.5000	0.0625	(14.815)	0	0	0
2015/03/05	R204	06/08/2015	7.74	Call	Bond Future	2,351.9600	2.3520	2,424.8400	2.4248	3.099	0	0	0
2015/03/05	R204	06/08/2015	7.75	Put	Bond Future	156.6400	0.1566	143.1800	0.1432	(8.593)	0	0	0
2015/03/05	R204	06/08/2015			Bond Future	7.0003	104.0686	6.9715	104.1552	(0.412)	0.0000	0.0000	100
2015/03/05	R204	06/08/2015	8.41	Call	Bond Future	4,147.1700	4.1472	4,231.3600	4.2314	2.030	0	0	0
2015/03/05	R204	06/08/2015	7.74	Put	Bond Future	160.6900	0.1607	146.9500	0.1470	(8.551)	0	0	0
2015/03/05	R204	06/08/2015	7.76	Put	Bond Future	152.6800	0.1527	139.5000	0.1395	(8.632)	0	0	0
2015/03/05	R204	06/08/2015	8.41	Put	Bond Future	20.3600	0.0204	17.9300	0.0179	(11.935)	0	0	699
2015/03/05	R204	06/08/2015	7.75	Call	Bond Future	2,377.1400	2.3771	2,450.3000	2.4503	3.078	0	0	0
2015/03/05	R204	06/08/2015	7.76	Call	Bond Future	2,402.4000	2.4024	2,475.8400	2.4758	3.057	0	0	0
2015/03/05	R204	05/11/2015			Bond Future	7.0157	105.8015	6.9847	105.8882	(0.441)	0.0000	0.0000	0
2015/03/05	R204	05/11/2015	6.25	Call	Bond Future	228.4000	0.2284	243.2800	0.2433	6.515	0	0	0
2015/03/05	R204	05/11/2015	6.24	Put	Bond Future	2,423.7100	2.4237	2,351.6100	2.3516	(2.975)	0	0	0
2015/03/05	R204	05/11/2015	6.26	Put	Bond Future	2,377.2600	2.3773	2,305.7100	2.3057	(3.010)	0	0	0
2015/03/05	R204	05/11/2015	6.25	Put	Bond Future	2,400.4400	2.4004	2,328.6100	2.3286	(2.992)	0	0	0
2015/03/05	R204	05/11/2015	6.26	Call	Bond Future	233.9600	0.2340	249.1200	0.2491	6.480	0	0	0
2015/03/05	R204	05/11/2015	6.24	Call	Bond Future	222.9300	0.2229	237.5400	0.2375	6.554	0	0	0
2015/03/05	R207	07/05/2015			Bond Future	7.1858	102.5797	7.1591	102.6847	(0.373)	0.0000	0.0000	35,423
2015/03/05	R207	07/05/2015	8.25	Call	Bond Future	4,076.5100	4.0765	4,180.1200	4.1801	2.542	0	0	0
2015/03/05	R207	07/05/2015	7.73	Call	Bond Future	2,201.9700	2.2020	2,293.5100	2.2935	4.157	0	0	66
2015/03/05	R207	07/05/2015	8.24	Put	Bond Future	7.6000	0.0076	6.0500	0.0061	(20.395)	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
2015/03/05	R207	07/05/2015	7.73	Put	Bond Future	95.5100	0.0955	81.9700	0.0820	(14.177)	0	0	0
2015/03/05	R207	07/05/2015	8.26	Put	Bond Future	6.7500	0.0068	5.3600	0.0054	(20.593)	0	0	0
2015/03/05	R207	07/05/2015	8.25	Put	Bond Future	7.1800	0.0072	5.7100	0.0057	(20.474)	0	0	0
2015/03/05	R207	07/05/2015	8.26	Call	Bond Future	4,113.3600	4.1134	4,217.0500	4.2170	2.521	0	0	0
2015/03/05	R207	07/05/2015	8.24	Call	Bond Future	4,039.6400	4.0396	4,143.1700	4.1432	2.563	0	0	0
2015/03/05	R207	06/08/2015	7.76	Call	Bond Future	2,301.2800	2.3013	2,380.9100	2.3809	3.460	0	0	0
2015/03/05	R207	06/08/2015			Bond Future	7.2316	100.6119	7.2034	100.7172	(0.390)	0.0000	0.0000	100
2015/03/05	R207	06/08/2015	7.74	Call	Bond Future	2,244.5400	2.2445	2,323.2800	2.3233	3.508	0	0	0
2015/03/05	R207	06/08/2015	7.75	Call	Bond Future	2,272.8500	2.2728	2,352.0400	2.3520	3.484	0	0	0
2015/03/05	R207	06/08/2015	7.46	Call	Bond Future	1,515.2300	1.5152	1,579.5500	1.5796	4.245	0	0	70
2015/03/05	R207	06/08/2015	7.74	Put	Bond Future	369.0400	0.3690	342.4400	0.3424	(7.208)	0	0	0
2015/03/05	R207	06/08/2015	7.76	Put	Bond Future	352.8700	0.3529	327.1600	0.3272	(7.286)	0	0	0
2015/03/05	R207	06/08/2015	7.46	Put	Bond Future	667.3800	0.6674	626.3600	0.6264	(6.146)	0	0	0
2015/03/05	R207	06/08/2015	7.75	Put	Bond Future	360.8800	0.3609	334.7300	0.3347	(7.246)	0	0	0
2015/03/05	R207	05/11/2015	7.76	Call	Bond Future	2,365.4900	2.3655	2,439.2600	2.4393	3.119	0	0	0
2015/03/05	R207	05/11/2015			Bond Future	7.2563	102.2874	7.2266	102.3932	(0.410)	0.0000	0.0000	0
2015/03/05	R207	05/11/2015	7.74	Call	Bond Future	2,315.4900	2.3155	2,388.4800	2.3885	3.152	0	0	0
2015/03/05	R207	05/11/2015	7.75	Call	Bond Future	2,340.5800	2.3406	2,413.9600	2.4140	3.135	0	0	0
2015/03/05	R207	05/11/2015	7.43	Call	Bond Future	1,601.0200	1.6010	1,660.8100	1.6608	3.734	0	0	53
2015/03/05	R207	05/11/2015	7.74	Put	Bond Future	615.3400	0.6153	582.5600	0.5826	(5.327)	0	0	0
2015/03/05	R207	05/11/2015	7.76	Put	Bond Future	595.8000	0.5958	563.8000	0.5638	(5.371)	0	0	0
2015/03/05	R207	05/11/2015	7.43	Put	Bond Future	986.4500	0.9864	940.4700	0.9405	(4.661)	0	0	0
2015/03/05	R207	05/11/2015	7.75	Put	Bond Future	605.6500	0.6056	573.2600	0.5733	(5.348)	0	0	0
2015/03/05	R208	07/05/2015	8.01	Call	Bond Future	3,248.2900	3.2483	3,361.6100	3.3616	3.489	0	0	0
2015/03/05	R208	07/05/2015			Bond Future	7.3098	98.1247	7.2833	98.2479	(0.363)	0.0000	0.0000	60,821
2015/03/05	R208	07/05/2015	7.99	Call	Bond Future	3,165.1000	3.1651	3,277.6700	3.2777	3.557	0	0	0
2015/03/05	R208	07/05/2015	8.00	Call	Bond Future	3,206.6300	3.2066	3,319.5800	3.3196	3.522	0	0	0
2015/03/05	R208	07/05/2015	7.99	Put	Bond Future	70.4800	0.0705	59.9100	0.0599	(14.997)	0	0	0
2015/03/05	R208	07/05/2015	8.01	Put	Bond Future	64.5000	0.0645	54.6800	0.0547	(15.225)	0	0	0
2015/03/05	R208	07/05/2015	8.00	Put	Bond Future	67.4100	0.0674	57.2200	0.0572	(15.116)	0	0	0
2015/03/05	R208	06/08/2015			Bond Future	7.3510	99.7272	7.3234	99.8509	(0.376)	0.0000	0.0000	100
2015/03/05	R208	06/08/2015	8.00	Call	Bond Future	3,189.9500	3.1900	3,288.5800	3.2886	3.092	0	0	0
2015/03/05	R208	06/08/2015	8.01	Call	Bond Future	3,225.2700	3.2253	3,324.3400	3.3243	3.072	0	0	0
2015/03/05	R208	06/08/2015	8.85	Call	Bond Future	6,459.8800	6.4599	6,580.4000	6.5804	1.866	0	0	0
2015/03/05	R208	06/08/2015	7.99	Call	Bond Future	3,154.7500	3.1548	3,252.9200	3.2529	3.112	0	0	0
2015/03/05	R208	06/08/2015	8.01	Put	Bond Future	331.9000	0.3319	307.2400	0.3072	(7.430)	0	0	0
2015/03/05	R208	06/08/2015	8.00	Put	Bond Future	339.6900	0.3397	314.5900	0.3146	(7.389)	0	0	0
2015/03/05	R208	06/08/2015	7.99	Put	Bond Future	347.6400	0.3476	322.0800	0.3221	(7.352)	0	0	0
2015/03/05	R208	06/08/2015	8.85	Put	Bond Future	28.5000	0.0285	25.2900	0.0253	(11.263)	0	0	198
2015/03/05	R208	05/11/2015			Bond Future	7.3798	97.9870	7.3509	98.1115	(0.391)	0.0000	0.0000	0
2015/03/05	R208	05/11/2015	8.48	Call	Bond Future	4,852.0400	4.8520	4,960.2000	4.9602	2.229	0	0	0
2015/03/05	R208	05/11/2015	7.74	Put	Bond Future	921.4300	0.9214	876.8000	0.8768	(4.844)	0	0	0
2015/03/05	R208	05/11/2015	7.75	Call	Bond Future	2,486.6300	2.4866	2,566.9600	2.5670	3.230	0	0	0
2015/03/05	R208	05/11/2015	7.76	Call	Bond Future	2,514.9500	2.5150	2,595.7700	2.5958	3.214	0	0	0
2015/03/05	R208	05/11/2015	8.48	Put	Bond Future	249.1200	0.2491	232.8100	0.2328	(6.547)	0	0	2,200
2015/03/05	R208	05/11/2015	7.74	Call	Bond Future	2,458.4500	2.4584	2,538.2900	2.5383	3.248	0	0	0
2015/03/05	R208	05/11/2015	7.76	Put	Bond Future	893.4700	0.8935	849.8200	0.8498	(4.885)	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
2015/03/05	R208	05/11/2015	7.75	Put	Bond Future	907.3700	0.9074	863.2300	0.8632	(4.865)	0	0	0
2015/03/05	R209	07/05/2015			Bond Future	8.3608	80.0228	8.3297	80.2798	(0.372)	0.0000	0.0000	14,731
2015/03/05	R209	07/05/2015	8.99	Put	Bond Future	265.2900	0.2653	229.7000	0.2297	(13.416)	0	0	0
2015/03/05	R209	07/05/2015	7.30	Call	Bond Future	18.6900	0.0187	21.2200	0.0212	13.537	0	0	700
2015/03/05	R209	07/05/2015	8.30	Put	Bond Future	1,947.2100	1.9472	1,799.1100	1.7991	(7.606)	0	0	700
2015/03/05	R209	07/05/2015	9.01	Put	Bond Future	247.6000	0.2476	213.9300	0.2139	(13.599)	0	0	0
2015/03/05	R209	07/05/2015	8.99	Call	Bond Future	5,204.3700	5.2044	5,425.7900	5.4258	4.255	0	0	0
2015/03/05	R209	07/05/2015	9.00	Put	Bond Future	256.3400	0.2563	221.7200	0.2217	(13.506)	0	0	0
2015/03/05	R209	07/05/2015	9.00	Call	Bond Future	5,270.0900	5.2701	5,492.4800	5.4925	4.220	0	0	0
2015/03/05	R209	07/05/2015	7.30	Put	Bond Future	9,537.2300	9.5372	9,282.7500	9.2827	(2.668)	0	0	0
2015/03/05	R209	07/05/2015	8.30	Call	Bond Future	1,443.8400	1.4438	1,552.7500	1.5528	7.543	0	0	0
2015/03/05	R209	07/05/2015	9.01	Call	Bond Future	5,335.9100	5.3359	5,559.2500	5.5592	4.186	0	0	0
2015/03/05	R209	06/08/2015	8.99	Put	Bond Future	951.3100	0.9513	886.2000	0.8862	(6.844)	0	0	0
2015/03/05	R209	06/08/2015			Bond Future	8.4045	81.3298	8.3727	81.5898	(0.378)	0.0000	0.0000	100
2015/03/05	R209	06/08/2015	9.01	Put	Bond Future	915.7800	0.9158	852.5200	0.8525	(6.908)	0	0	0
2015/03/05	R209	06/08/2015	9.90	Call	Bond Future	11,020.8500	11.0209	11,268.9500	11.2689	2.251	0	0	0
2015/03/05	R209	06/08/2015	9.00	Call	Bond Future	5,575.7400	5.5757	5,771.6000	5.7716	3.513	0	0	0
2015/03/05	R209	06/08/2015	9.01	Call	Bond Future	5,632.5000	5.6325	5,829.2800	5.8293	3.494	0	0	0
2015/03/05	R209	06/08/2015	9.00	Put	Bond Future	933.4000	0.9334	869.2200	0.8692	(6.876)	0	0	0
2015/03/05	R209	06/08/2015	8.99	Call	Bond Future	5,519.1600	5.5192	5,714.0900	5.7141	3.532	0	0	0
2015/03/05	R209	06/08/2015	9.90	Put	Bond Future	116.4400	0.1164	104.5000	0.1045	(10.254)	0	0	2,914
2015/03/05	R209	05/11/2015	7.99	Put	Bond Future	5,504.6300	5.5046	5,326.4500	5.3264	(3.237)	0	0	0
2015/03/05	R209	05/11/2015			Bond Future	8.4419	79.5352	8.4095	79.7985	(0.385)	0.0000	0.0000	0
2015/03/05	R209	05/11/2015	8.01	Put	Bond Future	5,387.1800	5.3872	5,211.0000	5.2110	(3.270)	0	0	0
2015/03/05	R209	05/11/2015	7.99	Call	Bond Future	1,718.9200	1.7189	1,804.0700	1.8041	4.954	0	0	0
2015/03/05	R209	05/11/2015	8.00	Put	Bond Future	5,445.6900	5.4457	5,268.5100	5.2685	(3.254)	0	0	0
2015/03/05	R209	05/11/2015	8.00	Call	Bond Future	1,746.6500	1.7466	1,832.8000	1.8328	4.932	0	0	0
2015/03/05	R209	05/11/2015	8.01	Call	Bond Future	1,774.6700	1.7747	1,861.8200	1.8618	4.911	0	0	0
2015/03/05	R210	07/05/2015			Bond Future	174.7663	174.7663	174.7345	174.7345	(0.018)	0.0000	0.0000	829
2015/03/05	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R210	07/05/2015	176.99	Put	Bond Future	2,223.7100	2.2237	2,255.4900	2.2555	1.429	0	0	0
2015/03/05	R210	07/05/2015	177.01	Put	Bond Future	2,243.7100	2.2437	2,275.4900	2.2755	1.416	0	0	0
2015/03/05	R210	07/05/2015	177.00	Put	Bond Future	2,233.7100	2.2337	2,265.4900	2.2655	1.423	0	0	0
2015/03/05	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R210	06/08/2015			Bond Future	177.6344	177.6344	177.5995	177.5995	(0.020)	0.0000	0.0000	0
2015/03/05	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R210	06/08/2015	178.99	Put	Bond Future	1,355.5500	1.3556	1,390.5400	1.3905	2.581	0	0	0
2015/03/05	R210	06/08/2015	179.01	Put	Bond Future	1,375.5500	1.3756	1,410.5400	1.4105	2.544	0	0	0
2015/03/05	R210	06/08/2015	179.00	Put	Bond Future	1,365.5500	1.3656	1,400.5400	1.4005	2.562	0	0	0
2015/03/05	R211	07/05/2015	134.99	Put	Bond Future	3,373.5400	3.3735	3,397.9900	3.3980	0.725	0	0	0
2015/03/05	R211	07/05/2015			Bond Future	131.6165	131.6165	131.5920	131.5920	(0.019)	0.0000	0.0000	1,120
2015/03/05	R211	07/05/2015	135.01	Put	Bond Future	3,393.5400	3.3935	3,417.9900	3.4180	0.720	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
2015/03/05	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R211	07/05/2015	135.00	Put	Bond Future	3,383.5400	3.3835	3,407.9900	3.4080	0.723	0	0	0
2015/03/05	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R211	06/08/2015			Bond Future	132.1583	132.1583	132.1313	132.1313	(0.020)	0.0000	0.0000	0
2015/03/05	R211	06/08/2015	134.99	Put	Bond Future	2,831.6700	2.8317	2,858.6800	2.8587	0.954	0	0	0
2015/03/05	R211	06/08/2015	135.01	Put	Bond Future	2,851.6700	2.8517	2,878.6800	2.8787	0.947	0	0	0
2015/03/05	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R211	06/08/2015	135.00	Put	Bond Future	2,841.6700	2.8417	2,868.6800	2.8687	0.950	0	0	0
2015/03/05	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R212	07/05/2015			Bond Future	137.2884	137.2884	137.2639	137.2639	(0.018)	0.0000	0.0000	1,145
2015/03/05	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R212	07/05/2015	140.99	Put	Bond Future	3,701.5600	3.7016	3,726.0600	3.7261	0.662	0	0	0
2015/03/05	R212	07/05/2015	141.01	Put	Bond Future	3,721.5600	3.7216	3,746.0600	3.7461	0.658	0	0	0
2015/03/05	R212	07/05/2015	141.00	Put	Bond Future	3,711.5600	3.7116	3,736.0600	3.7361	0.660	0	0	0
2015/03/05	R212	06/08/2015	141.01	Put	Bond Future	3,244.5200	3.2445	3,271.7500	3.2718	0.839	0	0	0
2015/03/05	R212	06/08/2015			Bond Future	137.7655	137.7655	137.7383	137.7383	(0.020)	0.0000	0.0000	0
2015/03/05	R212	06/08/2015	141.00	Put	Bond Future	3,234.5200	3.2345	3,261.7500	3.2618	0.842	0	0	0
2015/03/05	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R212	06/08/2015	140.99	Put	Bond Future	3,224.5200	3.2245	3,251.7500	3.2518	0.844	0	0	0
2015/03/05	R213	07/05/2015	8.74	Call	Bond Future	4,334.2000	4.3342	4,504.9600	4.5050	3.940	0	0	0
2015/03/05	R213	07/05/2015	8.75	Put	Bond Future	349.0100	0.3490	309.9200	0.3099	(11.200)	0	0	0
2015/03/05	R213	07/05/2015			Bond Future	8.2322	90.5874	8.2061	90.7983	(0.317)	0.0000	0.0000	16,829
2015/03/05	R213	07/05/2015	8.75	Call	Bond Future	4,397.8000	4.3978	4,569.6000	4.5696	3.906	0	0	0
2015/03/05	R213	07/05/2015	8.76	Call	Bond Future	4,461.6400	4.4616	4,634.4700	4.6345	3.874	0	0	0
2015/03/05	R213	07/05/2015	8.74	Put	Bond Future	361.1100	0.3611	320.9800	0.3210	(11.113)	0	0	0
2015/03/05	R213	07/05/2015	8.76	Put	Bond Future	337.2500	0.3373	299.1900	0.2992	(11.285)	0	0	0
2015/03/05	R213	06/08/2015			Bond Future	8.2780	92.0665	8.2513	92.2795	(0.322)	0.0000	0.0000	0
2015/03/05	R213	06/08/2015	8.49	Put	Bond Future	1,758.6200	1.7586	1,670.8700	1.6709	(4.990)	0	0	0
2015/03/05	R213	06/08/2015	8.51	Put	Bond Future	1,698.7200	1.6987	1,613.0100	1.6130	(5.046)	0	0	0
2015/03/05	R213	06/08/2015	8.49	Call	Bond Future	3,427.2400	3.4272	3,552.4800	3.5525	3.654	0	0	0
2015/03/05	R213	06/08/2015	8.50	Put	Bond Future	1,728.4700	1.7285	1,641.7400	1.6417	(5.018)	0	0	0
2015/03/05	R213	06/08/2015	8.50	Call	Bond Future	3,474.7000	3.4747	3,600.9600	3.6010	3.634	0	0	0
2015/03/05	R213	06/08/2015	8.51	Call	Bond Future	3,522.4600	3.5225	3,649.7400	3.6497	3.613	0	0	0
2015/03/05	R213	05/11/2015	7.76	Call	Bond Future	1,368.1700	1.3682	1,427.3600	1.4274	4.326	0	0	0
2015/03/05	R213	05/11/2015			Bond Future	8.3192	90.0538	8.2919	90.2692	(0.328)	0.0000	0.0000	0
2015/03/05	R213	05/11/2015	7.74	Call	Bond Future	1,321.3600	1.3214	1,379.0100	1.3790	4.363	0	0	0
2015/03/05	R213	05/11/2015	7.75	Call	Bond Future	1,344.5000	1.3445	1,402.9200	1.4029	4.345	0	0	0
2015/03/05	R213	05/11/2015	7.74	Put	Bond Future	6,054.6000	6.0546	5,896.8400	5.8968	(2.606)	0	0	0
2015/03/05	R213	05/11/2015	7.76	Put	Bond Future	5,932.1800	5.9322	5,775.9600	5.7760	(2.633)	0	0	0
2015/03/05	R213	05/11/2015	7.75	Put	Bond Future	5,993.0700	5.9931	5,836.0800	5.8361	(2.620)	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
2015/03/05	R214	07/05/2015			Bond Future	8.3932	81.4205	8.3622	81.6941	(0.370)	0.0000	0.0000	15,271
2015/03/05	R214	07/05/2015	9.15	Call	Bond Future	6,424.1500	6.4241	6,670.1800	6.6702	3.830	0	0	0
2015/03/05	R214	07/05/2015	9.16	Call	Bond Future	6,494.4600	6.4945	6,741.2800	6.7413	3.800	0	0	0
2015/03/05	R214	07/05/2015	9.14	Put	Bond Future	200.0900	0.2001	171.7500	0.1718	(14.164)	0	0	0
2015/03/05	R214	07/05/2015	9.16	Put	Bond Future	186.5500	0.1866	159.8000	0.1598	(14.339)	0	0	0
2015/03/05	R214	07/05/2015	9.15	Put	Bond Future	193.2200	0.1932	165.6800	0.1657	(14.253)	0	0	0
2015/03/05	R214	07/05/2015	9.14	Call	Bond Future	6,353.9100	6.3539	6,599.1400	6.5991	3.860	0	0	0
2015/03/05	R214	06/08/2015	8.76	Put	Bond Future	1,628.5300	1.6285	1,530.5500	1.5306	(6.016)	0	0	0
2015/03/05	R214	06/08/2015			Bond Future	8.4346	82.7499	8.4029	83.0268	(0.376)	0.0000	0.0000	0
2015/03/05	R214	06/08/2015	8.75	Put	Bond Future	1,657.2400	1.6572	1,558.0400	1.5580	(5.986)	0	0	0
2015/03/05	R214	06/08/2015	8.74	Call	Bond Future	4,277.2100	4.2772	4,453.6400	4.4536	4.125	0	0	0
2015/03/05	R214	06/08/2015	8.75	Call	Bond Future	4,330.6000	4.3306	4,508.2500	4.5082	4.102	0	0	0
2015/03/05	R214	06/08/2015	8.76	Call	Bond Future	4,384.2700	4.3843	4,563.1400	4.5631	4.080	0	0	0
2015/03/05	R214	06/08/2015	8.74	Put	Bond Future	1,686.3600	1.6864	1,585.9400	1.5859	(5.955)	0	0	0
2015/03/05	R214	05/11/2015			Bond Future	8.4718	80.8354	8.4394	81.1159	(0.382)	0.0000	0.0000	0
2015/03/05	R214	05/11/2015	7.99	Put	Bond Future	6,131.4900	6.1315	5,939.2300	5.9392	(3.136)	0	0	0
2015/03/05	R214	05/11/2015	8.00	Put	Bond Future	6,066.7400	6.0667	5,875.5300	5.8755	(3.152)	0	0	0
2015/03/05	R214	05/11/2015	8.01	Put	Bond Future	6,002.2100	6.0022	5,812.0600	5.8121	(3.168)	0	0	0
2015/03/05	R214	05/11/2015	7.99	Call	Bond Future	1,787.0400	1.7870	1,875.2000	1.8752	4.933	0	0	0
2015/03/05	R214	05/11/2015	8.00	Call	Bond Future	1,816.2700	1.8163	1,905.4800	1.9055	4.912	0	0	0
2015/03/05	R214	05/11/2015	8.01	Call	Bond Future	1,845.5500	1.8456	1,935.8200	1.9358	4.891	0	0	0
2015/03/05	R214	04/02/2016			Bond Future	8.5011	82.2869	8.4683	82.5692	(0.386)	0.0000	0.0000	4,320
2015/03/05	R214	04/02/2016	7.99	Put	Bond Future	6,818.4100	6.8184	6,631.0900	6.6311	(2.747)	0	0	0
2015/03/05	R214	04/02/2016	8.00	Call	Bond Future	2,261.6100	2.2616	2,357.5300	2.3575	4.241	0	0	0
2015/03/05	R214	04/02/2016	8.01	Call	Bond Future	2,292.2500	2.2922	2,389.1100	2.3891	4.226	0	0	0
2015/03/05	R214	04/02/2016	7.99	Call	Bond Future	2,231.2100	2.2312	2,326.2100	2.3262	4.258	0	0	0
2015/03/05	R214	04/02/2016	8.01	Put	Bond Future	6,692.1200	6.6921	6,506.6600	6.5067	(2.771)	0	0	0
2015/03/05	R214	04/02/2016	8.00	Put	Bond Future	6,755.0600	6.7551	6,568.6600	6.5687	(2.759)	0	0	0
2015/03/05	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R248	07/05/2015			Bond Future	8.4439	105.0988	8.4128	105.4534	(0.368)	0.0000	0.0000	35,926
2015/03/05	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R248	07/05/2015	9.26	Call	Bond Future	8,611.5300	8.6115	8,966.0800	8.9661	4.117	0	0	0
2015/03/05	R248	07/05/2015	9.24	Call	Bond Future	8,415.7300	8.4157	8,770.2800	8.7703	4.213	0	0	0
2015/03/05	R248	07/05/2015	9.25	Call	Bond Future	8,513.7200	8.5137	8,868.2700	8.8683	4.164	0	0	0
2015/03/05	R248	06/08/2015	8.76	Call	Bond Future	3,007.5300	3.0075	3,366.3400	3.3663	11.930	0	0	0
2015/03/05	R248	06/08/2015			Bond Future	8.4863	106.8149	8.4545	107.1737	(0.374)	0.0000	0.0000	745
2015/03/05	R248	06/08/2015	8.74	Call	Bond Future	2,793.0100	2.7930	3,151.8200	3.1518	12.847	0	0	0
2015/03/05	R248	06/08/2015	8.75	Call	Bond Future	2,900.3700	2.9004	3,259.1800	3.2592	12.371	0	0	0
2015/03/05	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R248	05/11/2015	8.01	Put	Bond Future	6,042.0500	6.0421	5,678.6000	5.6786	(6.015)	0	0	0
2015/03/05	R248	05/11/2015			Bond Future	8.5245	104.1614	8.4921	104.5248	(0.380)	0.0000	0.0000	0
2015/03/05	R248	05/11/2015	8.00	Put	Bond Future	6,165.5100	6.1655	5,802.0600	5.8021	(5.895)	0	0	0
2015/03/05	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/03/05	R248 05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R248 05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/05	R248 05/11/2015	7.99	Put	Bond Future	6,289.2200	6.2892	5,925.7700	5.9258	(5.779)	0	0	0

Total **436880**