



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 10/03/2015 TO 10/03/2015

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
2015/03/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	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
2015/03/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2025	07/05/2015			Bond Future	118.7486	118.7486	118.8335	118.8335	0.071	0.0000	0.0000	16
2015/03/10	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2025	07/05/2015	120.99	Put	Bond Future	2,241.4000	2.2414	2,156.5300	2.1565	(3.786)	0	0	0
2015/03/10	2025	07/05/2015	121.01	Put	Bond Future	2,261.4000	2.2614	2,176.5300	2.1765	(3.753)	0	0	0
2015/03/10	2025	07/05/2015	121.00	Put	Bond Future	2,251.4000	2.2514	2,166.5300	2.1665	(3.770)	0	0	0
2015/03/10	2025	06/08/2015	120.99	Put	Bond Future	1,464.1800	1.4642	1,379.6900	1.3797	(5.770)	0	0	0
2015/03/10	2025	06/08/2015			Bond Future	119.5258	119.5258	119.6103	119.6103	0.071	0.0000	0.0000	0
2015/03/10	2025	06/08/2015	121.01	Put	Bond Future	1,484.1800	1.4842	1,399.6900	1.3997	(5.693)	0	0	0
2015/03/10	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2025	06/08/2015	121.00	Put	Bond Future	1,474.1800	1.4742	1,389.6900	1.3897	(5.731)	0	0	0
2015/03/10	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2030	07/05/2015			Bond Future	8.3532	99.2510	8.3729	99.0892	0.236	0.0000	0.0000	5,775
2015/03/10	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2030	07/05/2015	8.74	Call	Bond Future	3,103.5800	3.1036	2,941.8000	2.9418	(5.213)	0	0	0
2015/03/10	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2030	07/05/2015	8.75	Call	Bond Future	3,181.9500	3.1819	3,020.1700	3.0202	(5.084)	0	0	0
2015/03/10	2030	07/05/2015	8.76	Call	Bond Future	3,260.2200	3.2602	3,098.4400	3.0984	(4.962)	0	0	0
2015/03/10	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2030	06/08/2015			Bond Future	8.4103	96.8583	8.4309	96.6923	0.245	0.0000	0.0000	0
2015/03/10	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2030	06/08/2015	7.74	Put	Bond Future	5,637.4300	5.6374	5,803.4700	5.8035	2.945	0	0	0
2015/03/10	2030	06/08/2015	7.76	Put	Bond Future	5,462.6900	5.4627	5,628.7300	5.6287	3.040	0	0	0
2015/03/10	2030	06/08/2015	7.75	Put	Bond Future	5,550.0100	5.5500	5,716.0500	5.7161	2.992	0	0	0
2015/03/10	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2032	07/05/2015			Bond Future	8.4869	98.8260	8.5066	98.6539	0.232	0.0000	0.0000	18
2015/03/10	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	57.8100	0.0578	100.000	0	0	0
2015/03/10	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	145.2400	0.1452	100.000	0	0	0
2015/03/10	2032	07/05/2015	8.50	Call	Bond Future	114.3800	0.1144	0.0000	0.0000	(100.000)	0	0	0
2015/03/10	2032	07/05/2015	8.51	Call	Bond Future	201.6900	0.2017	29.5000	0.0295	(85.374)	0	0	0
2015/03/10	2032	07/05/2015	8.49	Call	Bond Future	26.9500	0.0269	0.0000	0.0000	(100.000)	0	0	0
2015/03/10	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2032	06/08/2015			Bond Future	8.5420	100.4351	8.5625	100.2585	0.240	0.0000	0.0000	0
2015/03/10	2032	06/08/2015	8.51	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
2015/03/10	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2032	06/08/2015	8.50	Put	Bond Future	363.7800	0.3638	540.4200	0.5404	48.557	0	0	0
2015/03/10	2032	06/08/2015	8.49	Put	Bond Future	450.6200	0.4506	627.2600	0.6273	39.199	0	0	0
2015/03/10	2032	06/08/2015	8.51	Put	Bond Future	277.0500	0.2770	453.6900	0.4537	63.757	0	0	0
2015/03/10	2032	05/11/2015			Bond Future	8.5899	97.9496	8.6108	97.7713	0.244	0.0000	0.0000	0
2015/03/10	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2032	05/11/2015	7.99	Put	Bond Future	5,313.4300	5.3134	5,491.7300	5.4917	3.356	0	0	0
2015/03/10	2032	05/11/2015	8.01	Put	Bond Future	5,129.5900	5.1296	5,307.8900	5.3079	3.476	0	0	0
2015/03/10	2032	05/11/2015	8.00	Put	Bond Future	5,221.4500	5.2214	5,399.7500	5.3998	3.415	0	0	0
2015/03/10	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2037	07/05/2015			Bond Future	8.5557	101.8037	8.5602	101.7603	0.052	0.0000	0.0000	32,861
2015/03/10	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2037	07/05/2015	9.01	Call	Bond Future	4,280.9800	4.2810	4,237.5900	4.2376	(1.014)	0	0	0
2015/03/10	2037	07/05/2015	8.99	Call	Bond Future	4,098.6500	4.0987	4,055.2600	4.0553	(1.059)	0	0	0
2015/03/10	2037	07/05/2015	9.00	Call	Bond Future	4,189.8800	4.1899	4,146.4900	4.1465	(1.036)	0	0	0
2015/03/10	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2037	06/08/2015			Bond Future	8.6101	99.2020	8.6149	99.1562	0.055	0.0000	0.0000	1,954
2015/03/10	2037	06/08/2015	8.75	Call	Bond Future	1,332.9800	1.3330	1,287.2500	1.2872	(3.431)	0	0	0
2015/03/10	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2037	06/08/2015	8.76	Call	Bond Future	1,427.2100	1.4272	1,381.4800	1.3815	(3.204)	0	0	0
2015/03/10	2037	06/08/2015	8.74	Call	Bond Future	1,238.6100	1.2386	1,192.8800	1.1929	(3.692)	0	0	0
2015/03/10	2037	05/11/2015	7.99	Put	Bond Future	6,655.1600	6.6552	6,700.3300	6.7003	0.679	0	0	0
2015/03/10	2037	05/11/2015	8.01	Put	Bond Future	6,444.5700	6.4446	6,489.7400	6.4897	0.701	0	0	0
2015/03/10	2037	05/11/2015			Bond Future	8.6536	100.8528	8.6583	100.8077	0.055	0.0000	0.0000	0
2015/03/10	2037	05/11/2015	8.00	Put	Bond Future	6,549.7800	6.5498	6,594.9500	6.5950	0.690	0	0	0
2015/03/10	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2038	07/05/2015			Bond Future	127.5078	127.5078	127.6000	127.6000	0.072	0.0000	0.0000	2,447
2015/03/10	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2038	07/05/2015	126.99	Call	Bond Future	517.7600	0.5178	609.9700	0.6100	17.809	0	0	0
2015/03/10	2038	07/05/2015	127.00	Call	Bond Future	507.7600	0.5078	599.9700	0.6000	18.160	0	0	0
2015/03/10	2038	07/05/2015	127.01	Call	Bond Future	497.7600	0.4978	589.9700	0.5900	18.525	0	0	0
2015/03/10	2038	06/08/2015	128.01	Call	Bond Future	272.5700	0.2726	364.4700	0.3645	33.716	0	0	0
2015/03/10	2038	06/08/2015			Bond Future	128.2826	128.2826	128.3745	128.3745	0.072	0.0000	0.0000	0
2015/03/10	2038	06/08/2015	127.99	Call	Bond Future	292.5700	0.2926	384.4700	0.3845	31.411	0	0	0
2015/03/10	2038	06/08/2015	128.00	Call	Bond Future	282.5700	0.2826	374.4700	0.3745	32.523	0	0	0
2015/03/10	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2038	06/08/2015	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/03/10	2044	07/05/2015			Bond Future	8.5985	104.0234	8.5928	104.0848	(0.066)	0.0000	0.0000	9,494
2015/03/10	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2044	07/05/2015	9.01	Call	Bond Future	4,261.9800	4.2620	4,323.3400	4.3233	1.440	0	0	0
2015/03/10	2044	07/05/2015	8.99	Call	Bond Future	4,061.9000	4.0619	4,123.2600	4.1233	1.511	0	0	0
2015/03/10	2044	07/05/2015	9.00	Call	Bond Future	4,162.0200	4.1620	4,223.3800	4.2234	1.474	0	0	0
2015/03/10	2044	06/08/2015	8.76	Call	Bond Future	1,157.2300	1.1572	1,217.8800	1.2179	5.241	0	0	0
2015/03/10	2044	06/08/2015			Bond Future	8.6499	101.3327	8.6442	101.3933	(0.066)	0.0000	0.0000	0
2015/03/10	2044	06/08/2015	8.74	Call	Bond Future	948.6100	0.9486	1,009.2600	1.0093	6.394	0	0	0
2015/03/10	2044	06/08/2015	8.75	Call	Bond Future	1,053.0100	1.0530	1,113.6600	1.1137	5.760	0	0	0
2015/03/10	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2044	05/11/2015			Bond Future	8.6911	103.0191	8.6851	103.0819	(0.069)	0.0000	0.0000	0
2015/03/10	2044	05/11/2015	8.24	Put	Bond Future	4,939.9300	4.9399	4,877.0900	4.8771	(1.272)	0	0	0
2015/03/10	2044	05/11/2015	8.26	Put	Bond Future	4,712.3700	4.7124	4,649.5300	4.6495	(1.334)	0	0	0
2015/03/10	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2044	05/11/2015	8.25	Put	Bond Future	4,826.0400	4.8260	4,763.2000	4.7632	(1.302)	0	0	0
2015/03/10	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2046	07/05/2015			Bond Future	125.7581	125.7581	125.8759	125.8759	0.094	0.0000	0.0000	5,889
2015/03/10	2046	07/05/2015	126.99	Put	Bond Future	1,231.9300	1.2319	1,114.0800	1.1141	(9.566)	0	0	0
2015/03/10	2046	07/05/2015	127.01	Put	Bond Future	1,251.9300	1.2519	1,134.0800	1.1341	(9.413)	0	0	0
2015/03/10	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2046	07/05/2015	127.00	Put	Bond Future	1,241.9300	1.2419	1,124.0800	1.1241	(9.489)	0	0	0
2015/03/10	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2046	06/08/2015	129.01	Put	Bond Future	1,194.2900	1.1943	1,076.5100	1.0765	(9.862)	0	0	0
2015/03/10	2046	06/08/2015			Bond Future	127.8157	127.8157	127.9335	127.9335	0.092	0.0000	0.0000	0
2015/03/10	2046	06/08/2015	129.00	Put	Bond Future	1,184.2900	1.1843	1,066.5100	1.0665	(9.945)	0	0	0
2015/03/10	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2046	06/08/2015	128.99	Put	Bond Future	1,174.2900	1.1743	1,056.5100	1.0565	(10.030)	0	0	0
2015/03/10	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2050	07/05/2015			Bond Future	135.0950	135.0950	135.0713	135.0713	(0.018)	0.0000	0.0000	2,753
2015/03/10	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2050	07/05/2015	135.01	Call	Bond Future	85.0200	0.0850	61.3200	0.0613	(27.876)	0	0	0
2015/03/10	2050	07/05/2015	134.99	Call	Bond Future	105.0200	0.1050	81.3200	0.0813	(22.567)	0	0	0
2015/03/10	2050	07/05/2015	135.00	Call	Bond Future	95.0200	0.0950	71.3200	0.0713	(24.942)	0	0	0
2015/03/10	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2050	06/08/2015			Bond Future	135.8461	135.8461	135.8196	135.8196	(0.019)	0.0000	0.0000	0
2015/03/10	2050	06/08/2015	136.99	Put	Bond Future	1,143.9300	1.1439	1,170.4100	1.1704	2.315	0	0	0
2015/03/10	2050	06/08/2015	137.01	Put	Bond Future	1,163.9300	1.1639	1,190.4100	1.1904	2.275	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
2015/03/10	2050	06/08/2015	137.00	Put	Bond Future	1,153.9300	1.1539	1,180.4100	1.1804	2.295	0	0	0
2015/03/10	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	AL12	07/05/2015			Index Future	550.3800	550.3800	550.0890	550.0890	(0.053)	0.0000	0.0000	0
2015/03/10	AL37	07/05/2015			Index Future	456.5450	456.5450	455.4860	455.4860	(0.232)	0.0000	0.0000	122
2015/03/10	AL37	06/08/2015			Index Future	463.8940	463.8940	462.8110	462.8110	(0.233)	0.0000	0.0000	0
2015/03/10	AL7T	07/05/2015			Index Future	540.3710	540.3710	539.1850	539.1850	(0.219)	0.0000	0.0000	3
2015/03/10	AL7T	06/08/2015			Index Future	549.0700	549.0700	547.8560	547.8560	(0.221)	0.0000	0.0000	0
2015/03/10	ALBI	07/05/2015			Index Future	494.3570	494.3570	493.6240	493.6240	(0.148)	0.0000	0.0000	577
2015/03/10	ALBI	06/08/2015			Index Future	502.3150	502.3150	501.5620	501.5620	(0.150)	0.0000	0.0000	10
2015/03/10	ALBI	05/11/2015			Index Future	510.7500	510.7500	509.9900	509.9900	(0.149)	0.0000	0.0000	0
2015/03/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	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
2015/03/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/03/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	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
2015/03/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/10	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	EL28	07/05/2015			Bond Future	122.3411	122.3411	122.3204	122.3204	(0.017)	0.0000	0.0000	0
2015/03/10	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	EL28	07/05/2015	124.99	Put	Bond Future	2,648.8800	2.6489	2,669.5700	2.6696	0.781	0	0	0
2015/03/10	EL28	07/05/2015	125.01	Put	Bond Future	2,668.8800	2.6689	2,689.5700	2.6896	0.775	0	0	0
2015/03/10	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	EL28	07/05/2015	125.00	Put	Bond Future	2,658.8800	2.6589	2,679.5700	2.6796	0.778	0	0	0
2015/03/10	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	EL28	06/08/2015			Bond Future	124.3430	124.3430	124.3201	124.3201	(0.018)	0.0000	0.0000	0
2015/03/10	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	EL28	06/08/2015	124.99	Put	Bond Future	646.9600	0.6470	669.9300	0.6699	3.550	0	0	0
2015/03/10	EL28	06/08/2015	125.01	Put	Bond Future	666.9600	0.6670	689.9300	0.6899	3.444	0	0	0
2015/03/10	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	EL28	06/08/2015	125.00	Put	Bond Future	656.9600	0.6570	679.9300	0.6799	3.496	0	0	0
2015/03/10	ES33	07/05/2015			Bond Future	9.4265	84.4995	9.4357	84.4298	0.098	0.0000	0.0000	6,576
2015/03/10	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	ES33	07/05/2015	9.76	Call	Bond Future	2,460.1200	2.4601	2,390.3700	2.3904	(2.835)	0	0	0
2015/03/10	ES33	07/05/2015	9.74	Call	Bond Future	2,315.7300	2.3157	2,245.9800	2.2460	(3.012)	0	0	0
2015/03/10	ES33	07/05/2015	9.75	Call	Bond Future	2,387.9700	2.3880	2,318.2200	2.3182	(2.921)	0	0	0
2015/03/10	ES33	06/08/2015			Bond Future	9.5058	85.8750	9.5155	85.8028	0.102	0.0000	0.0000	0
2015/03/10	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	ES33	06/08/2015	9.61	Call	Bond Future	769.2600	0.7693	697.0500	0.6970	(9.387)	0	0	0
2015/03/10	ES33	06/08/2015	9.59	Call	Bond Future	622.4600	0.6225	550.2500	0.5502	(11.601)	0	0	0
2015/03/10	ES33	06/08/2015	9.60	Call	Bond Future	695.9100	0.6959	623.7000	0.6237	(10.376)	0	0	0
2015/03/10	ES33	05/11/2015	9.00	Put	Bond Future	4,418.4500	4.4185	4,490.9200	4.4909	1.640	0	0	0
2015/03/10	ES33	05/11/2015			Bond Future	9.5794	83.5149	9.5893	83.4425	0.103	0.0000	0.0000	0
2015/03/10	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	ES33	05/11/2015	8.99	Put	Bond Future	4,497.7800	4.4978	4,570.2500	4.5702	1.611	0	0	0
2015/03/10	ES33	05/11/2015	9.01	Put	Bond Future	4,339.2200	4.3392	4,411.6900	4.4117	1.670	0	0	0
2015/03/10	GOVI	07/05/2015	449.99	Call	GOVI	405,980.0000	40.5980	398,230.0000	39.8230	(1.909)	0	0	0
2015/03/10	GOVI	07/05/2015			GOVI	490.5880	490.5880	489.8130	489.8130	(0.158)	0.0000	0.0000	462
2015/03/10	GOVI	07/05/2015	450.00	Call	GOVI	405,880.0000	40.5880	398,130.0000	39.8130	(1.909)	0	0	0
2015/03/10	GOVI	07/05/2015	450.01	Call	GOVI	405,780.0000	40.5780	398,030.0000	39.8030	(1.910)	0	0	0
2015/03/10	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	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
2015/03/10	GOVI	06/08/2015			GOVI	498.4850	498.4850	497.6900	497.6900	(0.159)	0.0000	0.0000	29
2015/03/10	GOVI	06/08/2015	499.99	Put	GOVI	15,050.0000	1.5050	23,000.0000	2.3000	52.824	0	0	0
2015/03/10	GOVI	06/08/2015	500.01	Put	GOVI	15,250.0000	1.5250	23,200.0000	2.3200	52.131	0	0	0
2015/03/10	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	GOVI	06/08/2015	500.00	Put	GOVI	15,150.0000	1.5150	23,100.0000	2.3100	52.475	0	0	0
2015/03/10	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	GOVI	05/11/2015			GOVI	506.8560	506.8560	506.0530	506.0530	(0.158)	0.0000	0.0000	0
2015/03/10	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	GOVI	05/11/2015	529.99	Put	GOVI	231,340.0000	23.1340	239,370.0000	23.9370	3.471	0	0	0
2015/03/10	GOVI	05/11/2015	530.01	Put	GOVI	231,540.0000	23.1540	239,570.0000	23.9570	3.468	0	0	0
2015/03/10	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	GOVI	05/11/2015	530.00	Put	GOVI	231,440.0000	23.1440	239,470.0000	23.9470	3.470	0	0	0
2015/03/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/03/10	IGOV	07/05/2015			Index Future	225.2140	225.2140	225.6600	225.6600	0.198	0.0000	0.0000	1,081
2015/03/10	IGOV	06/08/2015			Index Future	228.8580	228.8580	229.3070	229.3070	0.196	0.0000	0.0000	100
2015/03/10	IGOV	05/11/2015			Index Future	232.7190	232.7190	233.1780	233.1780	0.197	0.0000	0.0000	0
2015/03/10	ILBI	07/05/2015			Index Future	609.9140	609.9140	611.1230	611.1230	0.198	0.0000	0.0000	0
2015/03/10	ILBI	06/08/2015			Index Future	619.8760	619.8760	621.1030	621.1030	0.198	0.0000	0.0000	159
2015/03/10	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/03/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/03/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/03/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/03/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/03/10	JBAF	18/03/2015			Jibar Tradeable Future	6.1700	93.8300	6.2400	93.7600	1.135	0.0000	0.0000	2,850
2015/03/10	JBAF	15/04/2015			Jibar Tradeable Future	6.2100	93.7900	6.2900	93.7100	1.288	0.0000	0.0000	0
2015/03/10	JBAF	20/05/2015			Jibar Tradeable Future	6.2800	93.7200	6.3700	93.6300	1.433	0.0000	0.0000	0
2015/03/10	JBAF	17/06/2015			Jibar Tradeable Future	6.3200	93.6800	6.4200	93.5800	1.582	0.0000	0.0000	5,000
2015/03/10	JBAF	15/07/2015			Jibar Tradeable Future	6.4200	93.5800	6.5400	93.4600	1.869	0.0000	0.0000	0
2015/03/10	JBAF	19/08/2015			Jibar Tradeable Future	6.2450	93.7550	6.2450	93.7550	0.000	0.0000	0.0000	0
2015/03/10	JBAF	16/09/2015			Jibar Tradeable Future	6.4800	93.5200	6.5900	93.4100	1.698	0.0000	0.0000	0
2015/03/10	JBAF	15/12/2015			Jibar Tradeable Future	6.6500	93.3500	6.8300	93.1700	2.707	0.0000	0.0000	0
2015/03/10	JBAF	16/03/2016			Jibar Tradeable Future	6.7900	93.2100	6.9800	93.0200	2.798	0.0000	0.0000	0
2015/03/10	JBAF	15/06/2016			Jibar Tradeable Future	6.9700	93.0300	7.1800	92.8200	3.013	0.0000	0.0000	0
2015/03/10	JBAF	21/09/2016			Jibar Tradeable Future	7.1000	92.9000	7.3300	92.6700	3.239	0.0000	0.0000	0
2015/03/10	JBAF	21/12/2016			Jibar Tradeable Future	7.2500	92.7500	7.4700	92.5300	3.034	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/03/10	R023	07/05/2015	8.14	Call	Bond Future	2,667.5800		2.6676	2,447.0000	2.4470	(8.269)	0	0	0
2015/03/10	R023	07/05/2015	8.15	Put	Bond Future	241.1700		0.2412	282.9200	0.2829	17.311	0	0	0
2015/03/10	R023	07/05/2015			Bond Future	7.7161		101.7157	7.7617	101.4520	0.591	0.0000	0.0000	14,434
2015/03/10	R023	07/05/2015	8.15	Call	Bond Future	2,714.2200		2.7142	2,492.2700	2.4923	(8.177)	0	0	0
2015/03/10	R023	07/05/2015	8.16	Call	Bond Future	2,761.1300		2.7611	2,537.8400	2.5378	(8.087)	0	0	0
2015/03/10	R023	07/05/2015	8.14	Put	Bond Future	250.6500		0.2507	293.7700	0.2938	17.203	0	0	0
2015/03/10	R023	07/05/2015	8.16	Put	Bond Future	231.9900		0.2320	272.4000	0.2724	17.419	0	0	0
2015/03/10	R023	06/08/2015	9.07	Put	Bond Future	69.8800		0.0699	80.2100	0.0802	14.782	0	0	911
2015/03/10	R023	06/08/2015	8.24	Call	Bond Future	3,265.3300		3.2653	3,062.6000	3.0626	(6.209)	0	0	0
2015/03/10	R023	06/08/2015			Bond Future	7.7671		103.3714	7.8151	103.1018	0.618	0.0000	0.0000	0
2015/03/10	R023	06/08/2015	9.07	Call	Bond Future	7,079.7300		7.0797	6,820.4100	6.8204	(3.663)	0	0	0
2015/03/10	R023	06/08/2015	8.26	Put	Bond Future	619.6900		0.6197	684.3900	0.6844	10.441	0	0	0
2015/03/10	R023	06/08/2015	8.25	Put	Bond Future	633.0700		0.6331	698.8700	0.6989	10.394	0	0	0
2015/03/10	R023	06/08/2015	8.24	Put	Bond Future	646.6800		0.6467	713.6000	0.7136	10.348	0	0	0
2015/03/10	R023	06/08/2015	8.25	Call	Bond Future	3,306.1700		3.3062	3,102.3200	3.1023	(6.166)	0	0	0
2015/03/10	R023	06/08/2015	8.26	Call	Bond Future	3,347.1900		3.3472	3,142.2400	3.1422	(6.123)	0	0	0
2015/03/10	R186	07/05/2015	7.40	Call	Bond Future	185.1500		0.1852	155.1700	0.1552	(16.192)	0	0	0
2015/03/10	R186	07/05/2015	8.10	Put	Bond Future	1,099.9000		1.0999	1,187.8400	1.1878	7.995	0	0	4,229
2015/03/10	R186	07/05/2015			Bond Future	7.9721		122.9928	8.0022	122.7397	0.377	8.0290	8.0290	37,579
2015/03/10	R186	07/05/2015	7.50	Put	Bond Future	4,367.2900		4.3673	4,577.0500	4.5770	4.803	0	0	4,229
2015/03/10	R186	07/05/2015	8.25	Call	Bond Future	3,004.2200		3.0042	2,811.7300	2.8117	(6.407)	0	0	0
2015/03/10	R186	07/05/2015	7.80	Put	Bond Future	2,397.3700		2.3974	2,550.4300	2.5504	6.384	0	0	300
2015/03/10	R186	07/05/2015	7.45	Put	Bond Future	4,749.5700		4.7496	4,966.3900	4.9664	4.565	0	0	4,229
2015/03/10	R186	07/05/2015	8.05	Put	Bond Future	1,268.9800		1.2690	1,367.1500	1.3672	7.736	0	0	4,229
2015/03/10	R186	07/05/2015	8.00	Put	Bond Future	1,456.2400		1.4562	1,565.0500	1.5650	7.472	0	0	4,229
2015/03/10	R186	07/05/2015	8.24	Put	Bond Future	716.2900		0.7163	778.5300	0.7785	8.689	0	0	0
2015/03/10	R186	07/05/2015	8.26	Put	Bond Future	671.2700		0.6713	730.2400	0.7302	8.785	0	0	0
2015/03/10	R186	07/05/2015	7.40	Put	Bond Future	5,144.1400		5.1441	5,367.2400	5.3672	4.337	0	0	4,229
2015/03/10	R186	07/05/2015	7.50	Call	Bond Future	295.1000		0.2951	251.7800	0.2518	(14.680)	0	0	0
2015/03/10	R186	07/05/2015	8.25	Put	Bond Future	693.4900		0.6935	754.0800	0.7541	8.737	0	0	0
2015/03/10	R186	07/05/2015	8.26	Call	Bond Future	3,064.0100		3.0640	2,869.9000	2.8699	(6.335)	0	0	0
2015/03/10	R186	07/05/2015	8.10	Call	Bond Future	2,170.9300		2.1709	2,005.7900	2.0058	(7.607)	0	0	0
2015/03/10	R186	07/05/2015	7.45	Call	Bond Future	235.0600		0.2351	198.8000	0.1988	(15.426)	0	0	0
2015/03/10	R186	07/05/2015	8.05	Call	Bond Future	1,922.7600		1.9228	1,767.8500	1.7678	(8.057)	0	0	0
2015/03/10	R186	07/05/2015	7.80	Call	Bond Future	934.2800		0.9343	834.2600	0.8343	(10.706)	0	0	0
2015/03/10	R186	07/05/2015	8.00	Call	Bond Future	1,690.7400		1.6907	1,546.4700	1.5465	(8.533)	0	0	0
2015/03/10	R186	07/05/2015	8.24	Call	Bond Future	2,944.9300		2.9449	2,754.0900	2.7541	(6.480)	0	0	0
2015/03/10	R186	06/08/2015	8.90	Put	Bond Future	421.7400		0.4217	451.3400	0.4513	7.019	0	0	2,500
2015/03/10	R186	06/08/2015	8.00	Put	Bond Future	2,565.6000		2.5656	2,689.8800	2.6899	4.844	0	0	0
2015/03/10	R186	06/08/2015			Bond Future	8.0245		119.6974	8.0559	119.4382	0.392	0.0000	0.0000	640
2015/03/10	R186	06/08/2015	8.01	Call	Bond Future	2,404.3100		2.4043	2,268.0300	2.2680	(5.668)	0	0	0
2015/03/10	R186	06/08/2015	8.00	Call	Bond Future	2,363.1200		2.3631	2,228.2300	2.2282	(5.708)	0	0	0
2015/03/10	R186	06/08/2015	7.99	Call	Bond Future	2,322.3300		2.3223	2,188.8500	2.1888	(5.748)	0	0	0
2015/03/10	R186	06/08/2015	8.90	Call	Bond Future	7,359.6300		7.3596	7,130.0600	7.1301	(3.119)	0	0	0
2015/03/10	R186	06/08/2015	7.99	Put	Bond Future	2,607.6200		2.6076	2,733.3100	2.7333	4.820	0	0	0
2015/03/10	R186	06/08/2015	8.01	Put	Bond Future	2,524.0500		2.5241	2,646.9400	2.6469	4.869	0	0	0
2015/03/10	R186	05/11/2015	8.25	Put	Bond Future	2,429.9400		2.4299	2,533.4100	2.5334	4.258	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
2015/03/10	R186	05/11/2015	8.24	Call	Bond Future	3,851.0100	3.8510	3,693.5200	3.6935	(4.090)	0	0	0
2015/03/10	R186	05/11/2015			Bond Future	8.0672	121.6889	8.0996	121.4269	0.402	0.0000	0.0000	0
2015/03/10	R186	05/11/2015	9.00	Put	Bond Future	751.0800	0.7511	792.1300	0.7921	5.465	0	0	2,600
2015/03/10	R186	05/11/2015	8.24	Put	Bond Future	2,463.0600	2.4631	2,567.5700	2.5676	4.243	0	0	0
2015/03/10	R186	05/11/2015	8.26	Put	Bond Future	2,396.7800	2.3968	2,499.2200	2.4992	4.274	0	0	0
2015/03/10	R186	05/11/2015	9.00	Call	Bond Future	7,985.9400	7.9859	7,764.9900	7.7650	(2.767)	0	0	0
2015/03/10	R186	05/11/2015	8.25	Call	Bond Future	3,897.5400	3.8975	3,739.0100	3.7390	(4.067)	0	0	0
2015/03/10	R186	05/11/2015	8.26	Call	Bond Future	3,943.9600	3.9440	3,784.4000	3.7844	(4.046)	0	0	0
2015/03/10	R186	04/02/2016	7.50	Call	Bond Future	1,608.3600	1.6084	1,523.8800	1.5239	(5.253)	0	0	0
2015/03/10	R186	04/02/2016			Bond Future	8.0961	118.5685	8.1300	118.2998	0.418	0.0000	0.0000	5,592
2015/03/10	R186	04/02/2016	7.51	Call	Bond Future	1,633.4300	1.6334	1,548.0200	1.5480	(5.229)	0	0	0
2015/03/10	R186	04/02/2016	7.49	Call	Bond Future	1,583.9400	1.5839	1,500.3700	1.5004	(5.276)	0	0	0
2015/03/10	R186	04/02/2016	7.50	Put	Bond Future	6,479.3100	6.4793	6,663.5500	6.6636	2.844	0	0	0
2015/03/10	R186	04/02/2016	7.49	Put	Bond Future	6,538.9100	6.5389	6,724.0600	6.7241	2.832	0	0	0
2015/03/10	R186	04/02/2016	7.51	Put	Bond Future	6,420.4400	6.4204	6,603.7500	6.6038	2.855	0	0	0
2015/03/10	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R197	07/05/2015			Bond Future	288.3937	288.3937	288.3416	288.3416	(0.018)	0.0000	0.0000	1,044
2015/03/10	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R197	07/05/2015	293.99	Put	Bond Future	5,596.2600	5.5963	5,648.3700	5.6484	0.931	0	0	0
2015/03/10	R197	07/05/2015	294.01	Put	Bond Future	5,616.2600	5.6163	5,668.3700	5.6684	0.928	0	0	0
2015/03/10	R197	07/05/2015	294.00	Put	Bond Future	5,606.2600	5.6063	5,658.3700	5.6584	0.929	0	0	0
2015/03/10	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R197	06/08/2015			Bond Future	287.0601	287.0601	287.0029	287.0029	(0.020)	0.0000	0.0000	0
2015/03/10	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R197	06/08/2015	287.99	Put	Bond Future	929.9000	0.9299	987.1000	0.9871	6.151	0	0	0
2015/03/10	R197	06/08/2015	288.01	Put	Bond Future	949.9000	0.9499	1,007.1000	1.0071	6.022	0	0	0
2015/03/10	R197	06/08/2015	288.00	Put	Bond Future	939.9000	0.9399	997.1000	0.9971	6.086	0	0	0
2015/03/10	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R202	07/05/2015			Bond Future	236.2480	236.2480	238.4197	238.4197	0.919	0.0000	0.0000	50,918
2015/03/10	R202	07/05/2015	238.49	Put	Bond Future	2,242.0100	2.2420	70.3000	0.0703	(96.864)	0	0	0
2015/03/10	R202	07/05/2015	238.50	Put	Bond Future	2,252.0100	2.2520	80.3000	0.0803	(96.434)	0	0	0
2015/03/10	R202	07/05/2015	238.51	Put	Bond Future	2,262.0100	2.2620	90.3000	0.0903	(96.008)	0	0	0
2015/03/10	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R202	06/08/2015			Bond Future	236.8988	236.8988	239.1024	239.1024	0.930	0.0000	0.0000	0
2015/03/10	R202	06/08/2015	239.99	Put	Bond Future	3,091.2300	3.0912	887.6500	0.8877	(71.285)	0	0	0
2015/03/10	R202	06/08/2015	240.00	Put	Bond Future	3,101.2300	3.1012	897.6500	0.8977	(71.055)	0	0	0
2015/03/10	R202	06/08/2015	240.01	Put	Bond Future	3,111.2300	3.1112	907.6500	0.9077	(70.827)	0	0	0
2015/03/10	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R203	07/05/2015			Bond Future	6.9102	104.1375	6.9901	103.9645	1.155	0.0000	0.0000	7,710
2015/03/10	R203	07/05/2015	7.24	Put	Bond Future	97.9700	0.0980	135.7300	0.1357	38.542	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
2015/03/10	R203	07/05/2015	7.26	Put	Bond Future	89.9300		0.0899	125.2400	0.1252	39.264	0	0	0
2015/03/10	R203	07/05/2015	7.25	Put	Bond Future	93.8800		0.0939	130.4000	0.1304	38.901	0	0	0
2015/03/10	R203	07/05/2015	7.25	Call	Bond Future	827.6400		0.8276	691.1800	0.6912	(16.488)	0	0	0
2015/03/10	R203	07/05/2015	7.24	Call	Bond Future	810.2300		0.8102	675.0100	0.6750	(16.689)	0	0	0
2015/03/10	R203	07/05/2015	7.26	Call	Bond Future	845.1800		0.8452	707.5100	0.7075	(16.289)	0	0	0
2015/03/10	R203	06/08/2015	6.74	Call	Bond Future	313.5600		0.3136	251.2100	0.2512	(19.885)	0	0	0
2015/03/10	R203	06/08/2015	6.75	Put	Bond Future	722.8000		0.7228	836.8600	0.8369	15.780	0	0	0
2015/03/10	R203	06/08/2015			Bond Future	6.9557		105.8326	7.0469	105.6552	1.311	0.0000	0.0000	0
2015/03/10	R203	06/08/2015	6.75	Call	Bond Future	321.0300		0.3210	257.6200	0.2576	(19.752)	0	0	0
2015/03/10	R203	06/08/2015	6.76	Call	Bond Future	328.6100		0.3286	264.1500	0.2641	(19.616)	0	0	0
2015/03/10	R203	06/08/2015	6.74	Put	Bond Future	734.9200		0.7349	850.0400	0.8500	15.664	0	0	0
2015/03/10	R203	06/08/2015	6.76	Put	Bond Future	710.8000		0.7108	823.8100	0.8238	15.899	0	0	0
2015/03/10	R203	05/11/2015	5.99	Call	Bond Future	63.7400		0.0637	47.2200	0.0472	(25.918)	0	0	0
2015/03/10	R203	05/11/2015	6.00	Put	Bond Future	1,773.6800		1.7737	1,935.9400	1.9359	9.148	0	0	0
2015/03/10	R203	05/11/2015			Bond Future	6.9761		103.4256	7.0798	103.2464	1.486	0.0000	0.0000	0
2015/03/10	R203	05/11/2015	6.00	Call	Bond Future	65.6600		0.0657	48.7200	0.0487	(25.800)	0	0	0
2015/03/10	R203	05/11/2015	6.01	Call	Bond Future	67.6300		0.0676	50.2700	0.0503	(25.669)	0	0	0
2015/03/10	R203	05/11/2015	5.99	Put	Bond Future	1,789.4500		1.7894	1,952.1300	1.9521	9.091	0	0	0
2015/03/10	R203	05/11/2015	6.01	Put	Bond Future	1,757.9600		1.7580	1,919.8000	1.9198	9.206	0	0	0
2015/03/10	R204	07/05/2015	7.51	Put	Bond Future	137.3400		0.1373	191.4800	0.1915	39.420	0	0	0
2015/03/10	R204	07/05/2015			Bond Future	7.1462		105.7839	7.2296	105.5184	1.168	0.0000	0.0000	14,509
2015/03/10	R204	07/05/2015	7.50	Put	Bond Future	143.2300		0.1432	199.1800	0.1992	39.063	0	0	0
2015/03/10	R204	07/05/2015	7.49	Call	Bond Future	1,237.5200		1.2375	1,029.7800	1.0298	(16.787)	0	0	0
2015/03/10	R204	07/05/2015	7.50	Call	Bond Future	1,262.9700		1.2630	1,053.4200	1.0534	(16.592)	0	0	0
2015/03/10	R204	07/05/2015	7.51	Call	Bond Future	1,288.5000		1.2885	1,077.1400	1.0771	(16.404)	0	0	0
2015/03/10	R204	07/05/2015	7.49	Put	Bond Future	149.2200		0.1492	206.9800	0.2070	38.708	0	0	0
2015/03/10	R204	06/08/2015	7.74	Call	Bond Future	1,851.6800		1.8517	1,642.1500	1.6422	(11.316)	0	0	0
2015/03/10	R204	06/08/2015	7.75	Put	Bond Future	253.2000		0.2532	314.0600	0.3141	24.036	0	0	0
2015/03/10	R204	06/08/2015			Bond Future	7.2005		103.4697	7.2918	103.1982	1.267	0.0000	0.0000	100
2015/03/10	R204	06/08/2015	8.41	Call	Bond Future	3,565.7100		3.5657	3,306.9200	3.3069	(7.258)	0	0	0
2015/03/10	R204	06/08/2015	7.74	Put	Bond Future	259.2600		0.2593	321.2600	0.3213	23.914	0	0	0
2015/03/10	R204	06/08/2015	7.76	Put	Bond Future	247.2600		0.2473	307.0000	0.3070	24.161	0	0	0
2015/03/10	R204	06/08/2015	8.41	Put	Bond Future	37.7500		0.0377	50.4900	0.0505	33.748	0	0	699
2015/03/10	R204	06/08/2015	7.75	Call	Bond Future	1,874.8500		1.8749	1,664.1800	1.6642	(11.237)	0	0	0
2015/03/10	R204	06/08/2015	7.76	Call	Bond Future	1,898.1300		1.8981	1,686.3400	1.6863	(11.158)	0	0	0
2015/03/10	R204	05/11/2015			Bond Future	7.2344		105.1911	7.3335	104.9162	1.369	0.0000	0.0000	0
2015/03/10	R204	05/11/2015	6.25	Call	Bond Future	132.1900		0.1322	101.9700	0.1020	(22.861)	0	0	0
2015/03/10	R204	05/11/2015	6.24	Put	Bond Future	2,939.8000		2.9398	3,185.0800	3.1851	8.343	0	0	0
2015/03/10	R204	05/11/2015	6.26	Put	Bond Future	2,889.5600		2.8896	3,133.4700	3.1335	8.441	0	0	0
2015/03/10	R204	05/11/2015	6.25	Put	Bond Future	2,914.6400		2.9146	3,159.2400	3.1592	8.392	0	0	0
2015/03/10	R204	05/11/2015	6.26	Call	Bond Future	135.8500		0.1359	104.9400	0.1049	(22.753)	0	0	0
2015/03/10	R204	05/11/2015	6.24	Call	Bond Future	128.6100		0.1286	99.0700	0.0991	(22.969)	0	0	0
2015/03/10	R207	07/05/2015			Bond Future	7.3769		101.8340	7.4334	101.6146	0.766	0.0000	0.0000	35,423
2015/03/10	R207	07/05/2015	8.25	Call	Bond Future	3,340.8500		3.3408	3,126.9700	3.1270	(6.402)	0	0	0
2015/03/10	R207	07/05/2015	7.73	Call	Bond Future	1,554.7600		1.5548	1,380.0500	1.3800	(11.237)	0	0	66
2015/03/10	R207	07/05/2015	8.24	Put	Bond Future	18.1500		0.0182	23.8800	0.0239	31.570	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
2015/03/10	R207	07/05/2015	7.73	Put	Bond Future	193.9800	0.1940	238.6000	0.2386	23.002	0	0	0
2015/03/10	R207	07/05/2015	8.26	Put	Bond Future	16.2200	0.0162	21.4000	0.0214	31.936	0	0	0
2015/03/10	R207	07/05/2015	8.25	Put	Bond Future	17.2000	0.0172	22.6500	0.0227	31.686	0	0	0
2015/03/10	R207	07/05/2015	8.26	Call	Bond Future	3,377.1500	3.3771	3,163.0000	3.1630	(6.341)	0	0	0
2015/03/10	R207	07/05/2015	8.24	Call	Bond Future	3,304.5100	3.3045	3,090.9100	3.0909	(6.464)	0	0	0
2015/03/10	R207	06/08/2015	7.76	Call	Bond Future	1,730.6900	1.7307	1,577.9800	1.5780	(8.824)	0	0	0
2015/03/10	R207	06/08/2015			Bond Future	7.4370	99.8490	7.4978	99.6244	0.818	0.0000	0.0000	100
2015/03/10	R207	06/08/2015	7.74	Call	Bond Future	1,680.6800	1.6807	1,530.2200	1.5302	(8.952)	0	0	0
2015/03/10	R207	06/08/2015	7.75	Call	Bond Future	1,705.6100	1.7056	1,554.0200	1.5540	(8.888)	0	0	0
2015/03/10	R207	06/08/2015	7.46	Call	Bond Future	1,058.9400	1.0589	943.0900	0.9431	(10.940)	0	0	70
2015/03/10	R207	06/08/2015	7.74	Put	Bond Future	568.0400	0.5680	642.1400	0.6421	13.045	0	0	0
2015/03/10	R207	06/08/2015	7.76	Put	Bond Future	545.1400	0.5451	616.9900	0.6170	13.180	0	0	0
2015/03/10	R207	06/08/2015	7.46	Put	Bond Future	973.9500	0.9739	1,082.6600	1.0827	11.162	0	0	0
2015/03/10	R207	06/08/2015	7.75	Put	Bond Future	556.5000	0.5565	629.4700	0.6295	13.112	0	0	0
2015/03/10	R207	05/11/2015	7.76	Call	Bond Future	1,831.7000	1.8317	1,689.5900	1.6896	(7.758)	0	0	0
2015/03/10	R207	05/11/2015			Bond Future	7.4762	101.5103	7.5408	101.2832	0.864	0.0000	0.0000	0
2015/03/10	R207	05/11/2015	7.74	Call	Bond Future	1,787.5800	1.7876	1,647.3500	1.6474	(7.845)	0	0	0
2015/03/10	R207	05/11/2015	7.75	Call	Bond Future	1,809.7300	1.8097	1,668.5600	1.6686	(7.801)	0	0	0
2015/03/10	R207	05/11/2015	7.43	Call	Bond Future	1,172.7800	1.1728	1,063.2300	1.0632	(9.341)	0	0	53
2015/03/10	R207	05/11/2015	7.74	Put	Bond Future	864.5700	0.8646	951.4100	0.9514	10.044	0	0	0
2015/03/10	R207	05/11/2015	7.76	Put	Bond Future	839.1500	0.8392	924.1100	0.9241	10.125	0	0	0
2015/03/10	R207	05/11/2015	7.43	Put	Bond Future	1,335.3500	1.3353	1,452.8700	1.4529	8.801	0	0	0
2015/03/10	R207	05/11/2015	7.75	Put	Bond Future	851.9400	0.8519	937.8400	0.9378	10.083	0	0	0
2015/03/10	R207	04/02/2016	7.27	Put	Bond Future	1,787.1800	1.7872	1,922.6300	1.9226	7.579	0	0	0
2015/03/10	R207	04/02/2016	7.49	Put	Bond Future	1,402.4800	1.4025	1,518.2400	1.5182	8.254	0	0	0
2015/03/10	R207	04/02/2016			Bond Future	7.4900	99.6858	7.5599	99.4529	0.933	0.0000	0.0000	0
2015/03/10	R207	04/02/2016	7.51	Put	Bond Future	1,370.4300	1.3704	1,484.4300	1.4844	8.319	0	0	0
2015/03/10	R207	04/02/2016	7.27	Call	Bond Future	1,049.9800	1.0500	952.5500	0.9525	(9.279)	0	0	43
2015/03/10	R207	04/02/2016	7.50	Call	Bond Future	1,419.8500	1.4199	1,301.8500	1.3019	(8.311)	0	0	0
2015/03/10	R207	04/02/2016	7.51	Call	Bond Future	1,437.2300	1.4372	1,318.3500	1.3184	(8.271)	0	0	0
2015/03/10	R207	04/02/2016	7.50	Put	Bond Future	1,386.3900	1.3864	1,501.2700	1.5013	8.286	0	0	0
2015/03/10	R207	04/02/2016	7.49	Call	Bond Future	1,402.5800	1.4026	1,285.4600	1.2855	(8.350)	0	0	0
2015/03/10	R208	07/05/2015	8.01	Call	Bond Future	2,441.1600	2.4412	2,236.0100	2.2360	(8.404)	0	0	0
2015/03/10	R208	07/05/2015			Bond Future	7.4995	97.2495	7.5505	97.0158	0.680	0.0000	0.0000	60,821
2015/03/10	R208	07/05/2015	7.99	Call	Bond Future	2,363.4000	2.3634	2,160.3200	2.1603	(8.593)	0	0	0
2015/03/10	R208	07/05/2015	8.00	Call	Bond Future	2,402.1600	2.4022	2,198.0200	2.1980	(8.498)	0	0	0
2015/03/10	R208	07/05/2015	7.99	Put	Bond Future	144.0300	0.1440	174.6000	0.1746	21.225	0	0	0
2015/03/10	R208	07/05/2015	8.01	Put	Bond Future	132.6200	0.1326	161.1200	0.1611	21.490	0	0	0
2015/03/10	R208	07/05/2015	8.00	Put	Bond Future	138.1900	0.1382	167.7000	0.1677	21.355	0	0	0
2015/03/10	R208	06/08/2015			Bond Future	7.5522	98.8328	7.6063	98.5938	0.717	0.0000	0.0000	100
2015/03/10	R208	06/08/2015	8.00	Call	Bond Future	2,479.3000	2.4793	2,302.6600	2.3027	(7.125)	0	0	0
2015/03/10	R208	06/08/2015	8.01	Call	Bond Future	2,511.2800	2.5113	2,333.6000	2.3336	(7.075)	0	0	0
2015/03/10	R208	06/08/2015	8.85	Call	Bond Future	5,588.7100	5.5887	5,358.7300	5.3587	(4.115)	0	0	0
2015/03/10	R208	06/08/2015	7.99	Call	Bond Future	2,447.4700	2.4475	2,271.8800	2.2719	(7.174)	0	0	0
2015/03/10	R208	06/08/2015	8.01	Put	Bond Future	512.3200	0.5123	573.6700	0.5737	11.975	0	0	0
2015/03/10	R208	06/08/2015	8.00	Put	Bond Future	523.4500	0.5234	585.8400	0.5858	11.919	0	0	0
2015/03/10	R208	06/08/2015	7.99	Put	Bond Future	534.7700	0.5348	598.2100	0.5982	11.863	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
2015/03/10	R208	06/08/2015	8.85	Put	Bond Future	51.7400	0.0517	60.7900	0.0608	17.491	0	0	198
2015/03/10	R208	05/11/2015			Bond Future	7.5924	97.0762	7.6493	96.8343	0.749	0.0000	0.0000	0
2015/03/10	R208	05/11/2015	8.48	Call	Bond Future	4,063.0500	4.0631	3,861.8400	3.8618	(4.952)	0	0	0
2015/03/10	R208	05/11/2015	7.74	Put	Bond Future	1,255.5300	1.2555	1,358.8100	1.3588	8.226	0	0	0
2015/03/10	R208	05/11/2015	7.75	Call	Bond Future	1,906.2100	1.9062	1,766.6200	1.7666	(7.323)	0	0	0
2015/03/10	R208	05/11/2015	7.76	Call	Bond Future	1,930.8900	1.9309	1,790.2700	1.7903	(7.283)	0	0	0
2015/03/10	R208	05/11/2015	8.48	Put	Bond Future	370.9800	0.3710	411.6100	0.4116	10.952	0	0	2,200
2015/03/10	R208	05/11/2015	7.74	Call	Bond Future	1,881.7000	1.8817	1,743.1400	1.7431	(7.364)	0	0	0
2015/03/10	R208	05/11/2015	7.76	Put	Bond Future	1,220.2600	1.2203	1,321.4800	1.3215	8.295	0	0	0
2015/03/10	R208	05/11/2015	7.75	Put	Bond Future	1,237.8000	1.2378	1,340.0500	1.3400	8.261	0	0	0
2015/03/10	R209	07/05/2015			Bond Future	8.5067	78.8340	8.5163	78.7570	0.112	0.0000	0.0000	18,143
2015/03/10	R209	07/05/2015	8.99	Put	Bond Future	397.1300	0.3971	401.3900	0.4014	1.073	0	0	0
2015/03/10	R209	07/05/2015	7.30	Call	Bond Future	5.2100	0.0052	4.4900	0.0045	(13.820)	0	0	700
2015/03/10	R209	07/05/2015	8.30	Put	Bond Future	2,590.5100	2.5905	2,628.7700	2.6288	1.477	0	0	700
2015/03/10	R209	07/05/2015	9.01	Put	Bond Future	371.5400	0.3715	375.3900	0.3754	1.036	0	0	0
2015/03/10	R209	07/05/2015	8.99	Call	Bond Future	4,147.4000	4.1474	4,074.6300	4.0746	(1.755)	0	0	0
2015/03/10	R209	07/05/2015	9.00	Put	Bond Future	384.2000	0.3842	388.2400	0.3882	1.052	0	0	0
2015/03/10	R209	07/05/2015	9.00	Call	Bond Future	4,209.1400	4.2091	4,136.1500	4.1362	(1.734)	0	0	0
2015/03/10	R209	07/05/2015	7.30	Put	Bond Future	10,712.5600	10.7126	10,788.8700	10.7889	0.712	0	0	0
2015/03/10	R209	07/05/2015	8.30	Call	Bond Future	898.3300	0.8983	859.5600	0.8596	(4.316)	0	0	0
2015/03/10	R209	07/05/2015	9.01	Call	Bond Future	4,271.0400	4.2710	4,197.8600	4.1979	(1.713)	0	0	0
2015/03/10	R209	06/08/2015	8.99	Put	Bond Future	1,229.0300	1.2290	1,244.5100	1.2445	1.260	0	0	0
2015/03/10	R209	06/08/2015			Bond Future	8.5548	80.1175	8.5648	80.0380	0.117	0.0000	0.0000	100
2015/03/10	R209	06/08/2015	9.01	Put	Bond Future	1,185.1200	1.1851	1,200.0600	1.2001	1.261	0	0	0
2015/03/10	R209	06/08/2015	9.90	Call	Bond Future	9,855.5300	9.8555	9,777.9000	9.7779	(0.788)	0	0	0
2015/03/10	R209	06/08/2015	9.00	Call	Bond Future	4,637.0300	4.6370	4,572.6600	4.5727	(1.388)	0	0	0
2015/03/10	R209	06/08/2015	9.01	Call	Bond Future	4,689.6200	4.6896	4,624.9800	4.6250	(1.378)	0	0	0
2015/03/10	R209	06/08/2015	9.00	Put	Bond Future	1,206.9100	1.2069	1,222.1200	1.2221	1.260	0	0	0
2015/03/10	R209	06/08/2015	8.99	Call	Bond Future	4,584.6600	4.5847	4,520.5600	4.5206	(1.398)	0	0	0
2015/03/10	R209	06/08/2015	9.90	Put	Bond Future	163.3400	0.1633	165.2900	0.1653	1.194	0	0	2,914
2015/03/10	R209	05/11/2015	7.99	Put	Bond Future	6,325.2500	6.3252	6,377.2500	6.3773	0.822	0	0	0
2015/03/10	R209	05/11/2015			Bond Future	8.5963	78.3016	8.6064	78.2217	0.118	0.0000	0.0000	0
2015/03/10	R209	05/11/2015	8.01	Put	Bond Future	6,198.1700	6.1982	6,249.5200	6.2495	0.828	0	0	0
2015/03/10	R209	05/11/2015	7.99	Call	Bond Future	1,305.9500	1.3059	1,278.0100	1.2780	(2.139)	0	0	0
2015/03/10	R209	05/11/2015	8.00	Put	Bond Future	6,261.5100	6.2615	6,313.1800	6.3132	0.825	0	0	0
2015/03/10	R209	05/11/2015	8.00	Call	Bond Future	1,328.8800	1.3289	1,300.6100	1.3006	(2.127)	0	0	0
2015/03/10	R209	05/11/2015	8.01	Call	Bond Future	1,352.0700	1.3521	1,323.4800	1.3235	(2.115)	0	0	0
2015/03/10	R210	07/05/2015			Bond Future	174.8661	174.8661	174.8343	174.8343	(0.018)	0.0000	0.0000	829
2015/03/10	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R210	07/05/2015	176.99	Put	Bond Future	2,123.9200	2.1239	2,155.7100	2.1557	1.497	0	0	0
2015/03/10	R210	07/05/2015	177.01	Put	Bond Future	2,143.9200	2.1439	2,175.7100	2.1757	1.483	0	0	0
2015/03/10	R210	07/05/2015	177.00	Put	Bond Future	2,133.9200	2.1339	2,165.7100	2.1657	1.490	0	0	0
2015/03/10	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R210	06/08/2015			Bond Future	177.7272	177.7272	177.6922	177.6922	(0.020)	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
2015/03/10	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R210	06/08/2015	178.99	Put	Bond Future	1,262.7700	1.2628	1,297.7800	1.2978	2.772	0	0	0
2015/03/10	R210	06/08/2015	179.01	Put	Bond Future	1,282.7700	1.2828	1,317.7800	1.3178	2.729	0	0	0
2015/03/10	R210	06/08/2015	179.00	Put	Bond Future	1,272.7700	1.2728	1,307.7800	1.3078	2.751	0	0	0
2015/03/10	R211	07/05/2015	134.99	Put	Bond Future	3,447.2900	3.4473	3,471.8100	3.4718	0.711	0	0	0
2015/03/10	R211	07/05/2015			Bond Future	131.5427	131.5427	131.5182	131.5182	(0.019)	0.0000	0.0000	1,120
2015/03/10	R211	07/05/2015	135.01	Put	Bond Future	3,467.2900	3.4673	3,491.8100	3.4918	0.707	0	0	0
2015/03/10	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R211	07/05/2015	135.00	Put	Bond Future	3,457.2900	3.4573	3,481.8100	3.4818	0.709	0	0	0
2015/03/10	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R211	06/08/2015			Bond Future	132.0768	132.0768	132.0499	132.0499	(0.020)	0.0000	0.0000	0
2015/03/10	R211	06/08/2015	134.99	Put	Bond Future	2,913.1600	2.9132	2,940.1100	2.9401	0.925	0	0	0
2015/03/10	R211	06/08/2015	135.01	Put	Bond Future	2,933.1600	2.9332	2,960.1100	2.9601	0.919	0	0	0
2015/03/10	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R211	06/08/2015	135.00	Put	Bond Future	2,923.1600	2.9232	2,950.1100	2.9501	0.922	0	0	0
2015/03/10	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R212	07/05/2015			Bond Future	137.4729	137.4729	137.4481	137.4481	(0.018)	0.0000	0.0000	1,145
2015/03/10	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R212	07/05/2015	140.99	Put	Bond Future	3,517.1300	3.5171	3,541.9200	3.5419	0.705	0	0	0
2015/03/10	R212	07/05/2015	141.01	Put	Bond Future	3,537.1300	3.5371	3,561.9200	3.5619	0.701	0	0	0
2015/03/10	R212	07/05/2015	141.00	Put	Bond Future	3,527.1300	3.5271	3,551.9200	3.5519	0.703	0	0	0
2015/03/10	R212	06/08/2015	141.01	Put	Bond Future	3,063.9500	3.0639	3,091.2100	3.0912	0.890	0	0	0
2015/03/10	R212	06/08/2015			Bond Future	137.9460	137.9460	137.9188	137.9188	(0.020)	0.0000	0.0000	0
2015/03/10	R212	06/08/2015	141.00	Put	Bond Future	3,053.9500	3.0539	3,081.2100	3.0812	0.893	0	0	0
2015/03/10	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R212	06/08/2015	140.99	Put	Bond Future	3,043.9500	3.0439	3,071.2100	3.0712	0.896	0	0	0
2015/03/10	R213	07/05/2015	8.74	Call	Bond Future	3,221.6800	3.2217	3,093.5300	3.0935	(3.978)	0	0	0
2015/03/10	R213	07/05/2015	8.75	Put	Bond Future	561.6300	0.5616	588.8400	0.5888	4.845	0	0	0
2015/03/10	R213	07/05/2015			Bond Future	8.3987	89.2561	8.4185	89.0999	0.235	0.0000	0.0000	16,829
2015/03/10	R213	07/05/2015	8.75	Call	Bond Future	3,279.1000	3.2791	3,150.1300	3.1501	(3.933)	0	0	0
2015/03/10	R213	07/05/2015	8.76	Call	Bond Future	3,336.8900	3.3369	3,207.1200	3.2071	(3.889)	0	0	0
2015/03/10	R213	07/05/2015	8.74	Put	Bond Future	579.9100	0.5799	607.9400	0.6079	4.834	0	0	0
2015/03/10	R213	07/05/2015	8.76	Put	Bond Future	543.8200	0.5438	570.2300	0.5702	4.856	0	0	0
2015/03/10	R213	06/08/2015			Bond Future	8.4500	90.7090	8.4706	90.5489	0.243	0.0000	0.0000	0
2015/03/10	R213	06/08/2015	8.49	Put	Bond Future	2,293.6200	2.2936	2,360.9600	2.3610	2.936	0	0	0
2015/03/10	R213	06/08/2015	8.51	Put	Bond Future	2,220.6500	2.2206	2,286.3800	2.2864	2.960	0	0	0
2015/03/10	R213	06/08/2015	8.49	Call	Bond Future	2,604.7200	2.6047	2,511.9500	2.5119	(3.562)	0	0	0
2015/03/10	R213	06/08/2015	8.50	Put	Bond Future	2,256.9100	2.2569	2,323.4500	2.3234	2.948	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
2015/03/10	R213	06/08/2015	8.50	Call	Bond Future	2,645.6200	2.6456	2,552.0500	2.5521	(3.537)	0	0	0
2015/03/10	R213	06/08/2015	8.51	Call	Bond Future	2,686.8700	2.6869	2,592.4900	2.5925	(3.513)	0	0	0
2015/03/10	R213	05/11/2015	7.76	Call	Bond Future	978.1800	0.9782	936.2900	0.9363	(4.282)	0	0	0
2015/03/10	R213	05/11/2015			Bond Future	8.4964	88.6724	8.5174	88.5106	0.247	0.0000	0.0000	0
2015/03/10	R213	05/11/2015	7.74	Call	Bond Future	941.4600	0.9415	900.7300	0.9007	(4.326)	0	0	0
2015/03/10	R213	05/11/2015	7.75	Call	Bond Future	959.5900	0.9596	918.2800	0.9183	(4.305)	0	0	0
2015/03/10	R213	05/11/2015	7.74	Put	Bond Future	7,056.1100	7.0561	7,177.1200	7.1771	1.715	0	0	0
2015/03/10	R213	05/11/2015	7.76	Put	Bond Future	6,923.6000	6.9236	7,043.4500	7.0435	1.731	0	0	0
2015/03/10	R213	05/11/2015	7.75	Put	Bond Future	6,989.5700	6.9896	7,110.0000	7.1100	1.723	0	0	0
2015/03/10	R214	07/05/2015			Bond Future	8.5443	80.1097	8.5387	80.1580	(0.066)	0.0000	0.0000	15,271
2015/03/10	R214	07/05/2015	9.15	Call	Bond Future	5,216.0100	5.2160	5,250.2900	5.2503	0.657	0	0	0
2015/03/10	R214	07/05/2015	9.16	Call	Bond Future	5,283.0900	5.2831	5,317.6900	5.3177	0.655	0	0	0
2015/03/10	R214	07/05/2015	9.14	Put	Bond Future	306.0500	0.3061	291.6900	0.2917	(4.692)	0	0	0
2015/03/10	R214	07/05/2015	9.16	Put	Bond Future	285.9400	0.2859	272.2400	0.2722	(4.791)	0	0	0
2015/03/10	R214	07/05/2015	9.15	Put	Bond Future	295.8400	0.2958	281.8200	0.2818	(4.739)	0	0	0
2015/03/10	R214	07/05/2015	9.14	Call	Bond Future	5,149.1100	5.1491	5,183.0500	5.1830	0.659	0	0	0
2015/03/10	R214	06/08/2015	8.76	Put	Bond Future	2,073.8300	2.0738	2,045.8500	2.0459	(1.349)	0	0	0
2015/03/10	R214	06/08/2015			Bond Future	8.5900	81.4138	8.5844	81.4616	(0.066)	0.0000	0.0000	0
2015/03/10	R214	06/08/2015	8.75	Put	Bond Future	2,108.3900	2.1084	2,080.1600	2.0802	(1.339)	0	0	0
2015/03/10	R214	06/08/2015	8.74	Call	Bond Future	3,398.1200	3.3981	3,417.4000	3.4174	0.567	0	0	0
2015/03/10	R214	06/08/2015	8.75	Call	Bond Future	3,445.6300	3.4456	3,465.1500	3.4651	0.567	0	0	0
2015/03/10	R214	06/08/2015	8.76	Call	Bond Future	3,493.4500	3.4935	3,513.2200	3.5132	0.566	0	0	0
2015/03/10	R214	06/08/2015	8.74	Put	Bond Future	2,143.3900	2.1434	2,114.9200	2.1149	(1.328)	0	0	0
2015/03/10	R214	05/11/2015			Bond Future	8.6313	79.4758	8.6255	79.5253	(0.068)	0.0000	0.0000	0
2015/03/10	R214	05/11/2015	7.99	Put	Bond Future	7,049.1500	7.0491	7,007.4500	7.0075	(0.592)	0	0	0
2015/03/10	R214	05/11/2015	8.00	Put	Bond Future	6,979.1600	6.9792	6,937.6000	6.9376	(0.595)	0	0	0
2015/03/10	R214	05/11/2015	8.01	Put	Bond Future	6,909.4000	6.9094	6,867.9800	6.8680	(0.599)	0	0	0
2015/03/10	R214	05/11/2015	7.99	Call	Bond Future	1,345.1000	1.3451	1,352.8400	1.3528	0.575	0	0	0
2015/03/10	R214	05/11/2015	8.00	Call	Bond Future	1,369.0900	1.3691	1,376.9700	1.3770	0.576	0	0	0
2015/03/10	R214	05/11/2015	8.01	Call	Bond Future	1,393.1400	1.3931	1,401.1600	1.4012	0.576	0	0	0
2015/03/10	R214	04/02/2016			Bond Future	8.6651	80.8994	8.6593	80.9485	(0.068)	0.0000	0.0000	4,320
2015/03/10	R214	04/02/2016	7.99	Put	Bond Future	7,727.9600	7.7280	7,688.4700	7.6885	(0.511)	0	0	0
2015/03/10	R214	04/02/2016	8.00	Call	Bond Future	1,779.0300	1.7790	1,788.7400	1.7887	0.546	0	0	0
2015/03/10	R214	04/02/2016	8.01	Call	Bond Future	1,805.0000	1.8050	1,814.8400	1.8148	0.545	0	0	0
2015/03/10	R214	04/02/2016	7.99	Call	Bond Future	1,753.2900	1.7533	1,762.8700	1.7629	0.546	0	0	0
2015/03/10	R214	04/02/2016	8.01	Put	Bond Future	7,592.3400	7.5923	7,553.1100	7.5531	(0.517)	0	0	0
2015/03/10	R214	04/02/2016	8.00	Put	Bond Future	7,659.9500	7.6600	7,620.5900	7.6206	(0.514)	0	0	0
2015/03/10	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R248	07/05/2015			Bond Future	8.5899	103.4592	8.5792	103.5782	(0.125)	0.0000	0.0000	37,576
2015/03/10	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R248	07/05/2015	9.26	Call	Bond Future	6,971.9500	6.9720	7,090.8800	7.0909	1.706	0	0	0
2015/03/10	R248	07/05/2015	9.24	Call	Bond Future	6,776.1500	6.7762	6,895.0800	6.8951	1.755	0	0	0
2015/03/10	R248	07/05/2015	9.25	Call	Bond Future	6,874.1400	6.8741	6,993.0700	6.9931	1.730	0	0	0
2015/03/10	R248	06/08/2015	8.76	Call	Bond Future	1,336.0000	1.3360	1,455.2300	1.4552	8.924	0	0	0
2015/03/10	R248	06/08/2015			Bond Future	8.6366	105.1433	8.6258	105.2626	(0.126)	0.0000	0.0000	745

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
2015/03/10	R248	06/08/2015	8.74	Call	Bond Future	1,121.4800	1.1215	1,240.7100	1.2407	10.631	0	0	0
2015/03/10	R248	06/08/2015	8.75	Call	Bond Future	1,228.8400	1.2288	1,348.0700	1.3481	9.703	0	0	0
2015/03/10	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R248	05/11/2015	8.01	Put	Bond Future	7,742.9200	7.7429	7,620.5600	7.6206	(1.580)	0	0	0
2015/03/10	R248	05/11/2015			Bond Future	8.6789	102.4605	8.6676	102.5829	(0.130)	0.0000	0.0000	0
2015/03/10	R248	05/11/2015	8.00	Put	Bond Future	7,866.3800	7.8664	7,744.0200	7.7440	(1.555)	0	0	0
2015/03/10	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/10	R248	05/11/2015	7.99	Put	Bond Future	7,990.0900	7.9901	7,867.7300	7.8677	(1.531)	0	0	0
<b>Total</b>													<b>442552</b>