



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 16/03/2015 TO 16/03/2015

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
2015/03/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	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
2015/03/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2025	07/05/2015			Bond Future	118.9399	118.9399	118.7597	118.7597	(0.152)	0.0000	0.0000	16
2015/03/16	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2025	07/05/2015	120.99	Put	Bond Future	2,050.0800	2.0501	2,230.3500	2.2303	8.793	0	0	0
2015/03/16	2025	07/05/2015	121.01	Put	Bond Future	2,070.0800	2.0701	2,250.3500	2.2503	8.708	0	0	0
2015/03/16	2025	07/05/2015	121.00	Put	Bond Future	2,060.0800	2.0601	2,240.3500	2.2403	8.751	0	0	0
2015/03/16	2025	06/08/2015	120.99	Put	Bond Future	1,277.1100	1.2771	1,462.0200	1.4620	14.479	0	0	0
2015/03/16	2025	06/08/2015			Bond Future	119.7129	119.7129	119.5280	119.5280	(0.154)	0.0000	0.0000	0
2015/03/16	2025	06/08/2015	121.01	Put	Bond Future	1,297.1100	1.2971	1,482.0200	1.4820	14.256	0	0	0
2015/03/16	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2025	06/08/2015	121.00	Put	Bond Future	1,287.1100	1.2871	1,472.0200	1.4720	14.366	0	0	0
2015/03/16	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2030	07/05/2015			Bond Future	8.3898	98.9515	8.3382	99.3748	(0.615)	0.0000	0.0000	5,805
2015/03/16	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2030	07/05/2015	8.74	Call	Bond Future	2,804.0100	2.8040	3,227.3300	3.2273	15.097	0	0	0
2015/03/16	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2030	07/05/2015	8.75	Call	Bond Future	2,882.3800	2.8824	3,305.7000	3.3057	14.686	0	0	0
2015/03/16	2030	07/05/2015	8.76	Call	Bond Future	2,960.6500	2.9606	3,383.9700	3.3840	14.298	0	0	0
2015/03/16	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2030	06/08/2015			Bond Future	8.4489	96.5478	8.3957	96.9765	(0.629)	0.0000	0.0000	0
2015/03/16	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2030	06/08/2015	7.74	Put	Bond Future	5,947.9600	5.9480	5,519.2500	5.5192	(7.208)	0	0	0
2015/03/16	2030	06/08/2015	7.76	Put	Bond Future	5,773.2200	5.7732	5,344.5100	5.3445	(7.426)	0	0	0
2015/03/16	2030	06/08/2015	7.75	Put	Bond Future	5,860.5400	5.8605	5,431.8300	5.4318	(7.315)	0	0	0
2015/03/16	2032	07/05/2015	8.51	Put	Bond Future	72.4700	0.0725	0.0000	0.0000	(100.000)	0	0	0
2015/03/16	2032	07/05/2015			Bond Future	8.5183	98.5519	8.4667	99.0032	(0.606)	0.0000	0.0000	18
2015/03/16	2032	07/05/2015	8.50	Put	Bond Future	159.7800	0.1598	0.0000	0.0000	(100.000)	0	0	0
2015/03/16	2032	07/05/2015	8.49	Put	Bond Future	247.2100	0.2472	0.0000	0.0000	(100.000)	0	0	0
2015/03/16	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	291.4900	0.2915	100.000	0	0	0
2015/03/16	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	378.8000	0.3788	100.000	0	0	0
2015/03/16	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	204.0600	0.2041	100.000	0	0	0
2015/03/16	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2032	06/08/2015			Bond Future	8.5751	100.1503	8.5221	100.6074	(0.618)	0.0000	0.0000	0
2015/03/16	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/03/16	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2032	06/08/2015	8.50	Put	Bond Future	648.6300	0.6486	191.5300	0.1915	(70.472)	0	0	0
2015/03/16	2032	06/08/2015	8.49	Put	Bond Future	735.4700	0.7355	278.3700	0.2784	(62.151)	0	0	0
2015/03/16	2032	06/08/2015	8.51	Put	Bond Future	561.9000	0.5619	104.8000	0.1048	(81.349)	0	0	0
2015/03/16	2032	05/11/2015			Bond Future	8.6241	97.6589	8.5696	98.1224	(0.631)	0.0000	0.0000	0
2015/03/16	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2032	05/11/2015	7.99	Put	Bond Future	5,604.1600	5.6042	5,140.6500	5.1407	(8.271)	0	0	0
2015/03/16	2032	05/11/2015	8.01	Put	Bond Future	5,420.3200	5.4203	4,956.8100	4.9568	(8.551)	0	0	0
2015/03/16	2032	05/11/2015	8.00	Put	Bond Future	5,512.1800	5.5122	5,048.6700	5.0487	(8.409)	0	0	0
2015/03/16	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2037	07/05/2015			Bond Future	8.5925	101.4463	8.5410	101.9479	(0.599)	0.0000	0.0000	32,861
2015/03/16	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2037	07/05/2015	9.01	Call	Bond Future	3,923.6100	3.9236	4,425.2200	4.4252	12.784	0	0	0
2015/03/16	2037	07/05/2015	8.99	Call	Bond Future	3,741.2800	3.7413	4,242.8900	4.2429	13.407	0	0	0
2015/03/16	2037	07/05/2015	9.00	Call	Bond Future	3,832.5100	3.8325	4,334.1200	4.3341	13.088	0	0	0
2015/03/16	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2037	06/08/2015			Bond Future	8.6486	98.8326	8.5957	99.3408	(0.611)	0.0000	0.0000	1,954
2015/03/16	2037	06/08/2015	8.75	Call	Bond Future	963.6000	0.9636	1,471.8400	1.4718	52.744	0	0	0
2015/03/16	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2037	06/08/2015	8.76	Call	Bond Future	1,057.8300	1.0578	1,566.0700	1.5661	48.046	0	0	0
2015/03/16	2037	06/08/2015	8.74	Call	Bond Future	869.2300	0.8692	1,377.4700	1.3775	58.470	0	0	0
2015/03/16	2037	05/11/2015	7.99	Put	Bond Future	7,031.8300	7.0318	6,516.2100	6.5162	(7.333)	0	0	0
2015/03/16	2037	05/11/2015	8.01	Put	Bond Future	6,821.2400	6.8212	6,305.6200	6.3056	(7.559)	0	0	0
2015/03/16	2037	05/11/2015			Bond Future	8.6932	100.4762	8.6390	100.9918	(0.623)	0.0000	0.0000	0
2015/03/16	2037	05/11/2015	8.00	Put	Bond Future	6,926.4500	6.9264	6,410.8300	6.4108	(7.444)	0	0	0
2015/03/16	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2038	07/05/2015			Bond Future	127.9478	127.9478	127.9248	127.9248	(0.018)	0.0000	0.0000	2,447
2015/03/16	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2038	07/05/2015	126.99	Call	Bond Future	957.8000	0.9578	934.8400	0.9348	(2.397)	0	0	0
2015/03/16	2038	07/05/2015	127.00	Call	Bond Future	947.8000	0.9478	924.8400	0.9248	(2.422)	0	0	0
2015/03/16	2038	07/05/2015	127.01	Call	Bond Future	937.8000	0.9378	914.8400	0.9148	(2.448)	0	0	0
2015/03/16	2038	06/08/2015	128.01	Call	Bond Future	711.9300	0.7119	686.8600	0.6869	(3.521)	0	0	0
2015/03/16	2038	06/08/2015			Bond Future	128.7219	128.7219	128.6969	128.6969	(0.019)	0.0000	0.0000	0
2015/03/16	2038	06/08/2015	127.99	Call	Bond Future	731.9300	0.7319	706.8600	0.7069	(3.425)	0	0	0
2015/03/16	2038	06/08/2015	128.00	Call	Bond Future	721.9300	0.7219	696.8600	0.6969	(3.473)	0	0	0
2015/03/16	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2038	06/08/2015	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/03/16	2044	07/05/2015			Bond Future	8.6202	103.7911	8.5738	104.2892	(0.538)	0.0000	0.0000	9,494
2015/03/16	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2044	07/05/2015	9.01	Call	Bond Future	4,029.7000	4.0297	4,527.7300	4.5277	12.359	0	0	0
2015/03/16	2044	07/05/2015	8.99	Call	Bond Future	3,829.6200	3.8296	4,327.6500	4.3276	13.005	0	0	0
2015/03/16	2044	07/05/2015	9.00	Call	Bond Future	3,929.7400	3.9297	4,427.7700	4.4278	12.673	0	0	0
2015/03/16	2044	06/08/2015	8.76	Call	Bond Future	914.6900	0.9147	1,419.1900	1.4192	55.155	0	0	0
2015/03/16	2044	06/08/2015			Bond Future	8.6728	101.0901	8.6253	101.5946	(0.548)	0.0000	0.0000	0
2015/03/16	2044	06/08/2015	8.74	Call	Bond Future	706.0700	0.7061	1,210.5700	1.2106	71.452	0	0	0
2015/03/16	2044	06/08/2015	8.75	Call	Bond Future	810.4700	0.8105	1,314.9700	1.3150	62.248	0	0	0
2015/03/16	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2044	05/11/2015			Bond Future	8.7147	102.7713	8.6660	103.2831	(0.558)	0.0000	0.0000	0
2015/03/16	2044	05/11/2015	8.24	Put	Bond Future	5,187.7000	5.1877	4,675.9200	4.6759	(9.865)	0	0	0
2015/03/16	2044	05/11/2015	8.26	Put	Bond Future	4,960.1400	4.9601	4,448.3600	4.4484	(10.318)	0	0	0
2015/03/16	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2044	05/11/2015	8.25	Put	Bond Future	5,073.8100	5.0738	4,562.0300	4.5620	(10.087)	0	0	0
2015/03/16	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2046	07/05/2015			Bond Future	126.0454	126.0454	126.0227	126.0227	(0.018)	0.0000	0.0000	5,889
2015/03/16	2046	07/05/2015	126.99	Put	Bond Future	944.6200	0.9446	967.2800	0.9673	2.399	0	0	0
2015/03/16	2046	07/05/2015	127.01	Put	Bond Future	964.6200	0.9646	987.2800	0.9873	2.349	0	0	0
2015/03/16	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2046	07/05/2015	127.00	Put	Bond Future	954.6200	0.9546	977.2800	0.9773	2.374	0	0	0
2015/03/16	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2046	06/08/2015	129.01	Put	Bond Future	910.2700	0.9103	934.7200	0.9347	2.686	0	0	0
2015/03/16	2046	06/08/2015			Bond Future	128.0997	128.0997	128.0753	128.0753	(0.019)	0.0000	0.0000	0
2015/03/16	2046	06/08/2015	129.00	Put	Bond Future	900.2700	0.9003	924.7200	0.9247	2.716	0	0	0
2015/03/16	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2046	06/08/2015	128.99	Put	Bond Future	890.2700	0.8903	914.7200	0.9147	2.746	0	0	0
2015/03/16	2050	07/05/2015	135.01	Put	Bond Future	386.1000	0.3861	409.7000	0.4097	6.112	0	0	0
2015/03/16	2050	07/05/2015			Bond Future	134.6239	134.6239	134.6003	134.6003	(0.018)	0.0000	0.0000	2,753
2015/03/16	2050	07/05/2015	135.00	Put	Bond Future	376.1000	0.3761	399.7000	0.3997	6.275	0	0	0
2015/03/16	2050	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2050	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2050	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2050	07/05/2015	134.99	Put	Bond Future	366.1000	0.3661	389.7000	0.3897	6.446	0	0	0
2015/03/16	2050	06/08/2015			Bond Future	135.3587	135.3587	135.3330	135.3330	(0.019)	0.0000	0.0000	0
2015/03/16	2050	06/08/2015	136.99	Put	Bond Future	1,631.3000	1.6313	1,656.9900	1.6570	1.575	0	0	0
2015/03/16	2050	06/08/2015	137.01	Put	Bond Future	1,651.3000	1.6513	1,676.9900	1.6770	1.556	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
2015/03/16	2050	06/08/2015	137.00	Put	Bond Future	1,641.3000	1.6413	1,666.9900	1.6670	1.565	0	0	0
2015/03/16	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	AL12	07/05/2015			Index Future	548.8150	548.8150	551.5540	551.5540	0.499	0.0000	0.0000	0
2015/03/16	AL37	07/05/2015			Index Future	454.4810	454.4810	455.4140	455.4140	0.205	0.0000	0.0000	122
2015/03/16	AL37	06/08/2015			Index Future	461.7730	461.7730	462.7110	462.7110	0.203	0.0000	0.0000	0
2015/03/16	AL7T	07/05/2015			Index Future	538.2320	538.2320	540.1000	540.1000	0.347	0.0000	0.0000	3
2015/03/16	AL7T	06/08/2015			Index Future	546.8680	546.8680	548.7530	548.7530	0.345	0.0000	0.0000	0
2015/03/16	ALBI	07/05/2015			Index Future	492.6170	492.6170	494.3060	494.3060	0.343	0.0000	0.0000	577
2015/03/16	ALBI	06/08/2015			Index Future	500.5210	500.5210	502.2250	502.2250	0.340	0.0000	0.0000	10
2015/03/16	ALBI	05/11/2015			Index Future	508.9220	508.9220	510.6470	510.6470	0.339	0.0000	0.0000	0
2015/03/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/03/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/03/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/03/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/16	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	EL28	07/05/2015			Bond Future	122.2179	122.2179	122.1973	122.1973	(0.017)	0.0000	0.0000	0
2015/03/16	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	EL28	07/05/2015	124.99	Put	Bond Future	2,772.1400	2.7721	2,792.6700	2.7927	0.741	0	0	0
2015/03/16	EL28	07/05/2015	125.01	Put	Bond Future	2,792.1400	2.7921	2,812.6700	2.8127	0.735	0	0	0
2015/03/16	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	EL28	07/05/2015	125.00	Put	Bond Future	2,782.1400	2.7821	2,802.6700	2.8027	0.738	0	0	0
2015/03/16	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	EL28	06/08/2015			Bond Future	124.2102	124.2102	124.1875	124.1875	(0.018)	0.0000	0.0000	0
2015/03/16	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	EL28	06/08/2015	124.99	Put	Bond Future	779.8400	0.7798	802.5100	0.8025	2.907	0	0	0
2015/03/16	EL28	06/08/2015	125.01	Put	Bond Future	799.8400	0.7998	822.5100	0.8225	2.834	0	0	0
2015/03/16	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	EL28	06/08/2015	125.00	Put	Bond Future	789.8400	0.7898	812.5100	0.8125	2.870	0	0	0
2015/03/16	ES33	07/05/2015			Bond Future	9.4616	84.2352	9.4098	84.6257	(0.548)	0.0000	0.0000	6,576
2015/03/16	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	ES33	07/05/2015	9.76	Call	Bond Future	2,195.8400	2.1958	2,586.3400	2.5863	17.784	0	0	0
2015/03/16	ES33	07/05/2015	9.74	Call	Bond Future	2,051.4500	2.0515	2,441.9500	2.4419	19.035	0	0	0
2015/03/16	ES33	07/05/2015	9.75	Call	Bond Future	2,123.6900	2.1237	2,514.1900	2.5142	18.388	0	0	0
2015/03/16	ES33	06/08/2015			Bond Future	9.5427	85.6012	9.4894	85.9968	(0.558)	0.0000	0.0000	0
2015/03/16	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	ES33	06/08/2015	9.61	Call	Bond Future	495.4800	0.4955	891.0900	0.8911	79.844	0	0	0
2015/03/16	ES33	06/08/2015	9.59	Call	Bond Future	348.6800	0.3487	744.2900	0.7443	113.459	0	0	0
2015/03/16	ES33	06/08/2015	9.60	Call	Bond Future	422.1300	0.4221	817.7400	0.8177	93.718	0	0	0
2015/03/16	ES33	05/11/2015	9.00	Put	Bond Future	4,697.7500	4.6977	4,296.6000	4.2966	(8.539)	0	0	0
2015/03/16	ES33	05/11/2015			Bond Future	9.6176	83.2356	9.5628	83.6368	(0.570)	0.0000	0.0000	0
2015/03/16	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	ES33	05/11/2015	8.99	Put	Bond Future	4,777.0800	4.7771	4,375.9300	4.3759	(8.397)	0	0	0
2015/03/16	ES33	05/11/2015	9.01	Put	Bond Future	4,618.5200	4.6185	4,217.3700	4.2174	(8.686)	0	0	0
2015/03/16	GOVI	07/05/2015	449.99	Call	GOVI	388,140.0000	38.8140	404,450.0000	40.4450	4.202	0	0	0
2015/03/16	GOVI	07/05/2015			GOVI	488.8040	488.8040	490.4350	490.4350	0.334	0.0000	0.0000	464
2015/03/16	GOVI	07/05/2015	450.00	Call	GOVI	388,040.0000	38.8040	404,350.0000	40.4350	4.203	0	0	0
2015/03/16	GOVI	07/05/2015	450.01	Call	GOVI	387,940.0000	38.7940	404,250.0000	40.4250	4.204	0	0	0
2015/03/16	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/03/16	GOVI	06/08/2015			GOVI	496.6470	496.6470	498.2920	498.2920	0.331	0.0000	0.0000	29
2015/03/16	GOVI	06/08/2015	499.99	Put	GOVI	33,430.0000	3.3430	16,980.0000	1.6980	(49.207)	0	0	0
2015/03/16	GOVI	06/08/2015	500.01	Put	GOVI	33,630.0000	3.3630	17,180.0000	1.7180	(48.915)	0	0	0
2015/03/16	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	GOVI	06/08/2015	500.00	Put	GOVI	33,530.0000	3.3530	17,080.0000	1.7080	(49.061)	0	0	0
2015/03/16	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	GOVI	05/11/2015			GOVI	504.9840	504.9840	506.6480	506.6480	0.330	0.0000	0.0000	0
2015/03/16	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	GOVI	05/11/2015	529.99	Put	GOVI	250,060.0000	25.0060	233,420.0000	23.3420	(6.654)	0	0	0
2015/03/16	GOVI	05/11/2015	530.01	Put	GOVI	250,260.0000	25.0260	233,620.0000	23.3620	(6.649)	0	0	0
2015/03/16	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	GOVI	05/11/2015	530.00	Put	GOVI	250,160.0000	25.0160	233,520.0000	23.3520	(6.652)	0	0	0
2015/03/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/03/16	IGOV	07/05/2015			Index Future	225.6990	225.6990	225.4350	225.4350	(0.117)	0.0000	0.0000	1,086
2015/03/16	IGOV	06/08/2015			Index Future	229.3390	229.3390	229.0650	229.0650	(0.119)	0.0000	0.0000	100
2015/03/16	IGOV	05/11/2015			Index Future	233.2060	233.2060	232.9240	232.9240	(0.121)	0.0000	0.0000	0
2015/03/16	ILBI	07/05/2015			Index Future	611.0160	611.0160	610.5120	610.5120	(0.082)	0.0000	0.0000	0
2015/03/16	ILBI	06/08/2015			Index Future	620.9860	620.9860	620.4670	620.4670	(0.084)	0.0000	0.0000	159
2015/03/16	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/03/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/03/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/03/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/03/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/03/16	JBAF	18/03/2015			Jibar Tradeable Future	6.2100	93.7900	6.1100	93.8900	(1.610)	0.0000	0.0000	2,850
2015/03/16	JBAF	15/04/2015			Jibar Tradeable Future	6.2600	93.7400	6.2100	93.7900	(0.799)	0.0000	0.0000	0
2015/03/16	JBAF	20/05/2015			Jibar Tradeable Future	6.3400	93.6600	6.2400	93.7600	(1.577)	0.0000	0.0000	0
2015/03/16	JBAF	17/06/2015			Jibar Tradeable Future	6.3900	93.6100	6.3400	93.6600	(0.782)	0.0000	0.0000	5,000
2015/03/16	JBAF	15/07/2015			Jibar Tradeable Future	6.5000	93.5000	6.3800	93.6200	(1.846)	0.0000	0.0000	0
2015/03/16	JBAF	19/08/2015			Jibar Tradeable Future	6.4600	93.5400	6.4900	93.5100	0.464	0.0000	0.0000	0
2015/03/16	JBAF	16/09/2015			Jibar Tradeable Future	6.5400	93.4600	6.5300	93.4700	(0.153)	0.0000	0.0000	0
2015/03/16	JBAF	15/12/2015			Jibar Tradeable Future	6.8200	93.1800	6.8000	93.2000	(0.293)	0.0000	0.0000	0
2015/03/16	JBAF	16/03/2016			Jibar Tradeable Future	6.9900	93.0100	6.9600	93.0400	(0.429)	0.0000	0.0000	0
2015/03/16	JBAF	15/06/2016			Jibar Tradeable Future	7.1900	92.8100	7.1600	92.8400	(0.417)	0.0000	0.0000	0
2015/03/16	JBAF	21/09/2016			Jibar Tradeable Future	7.3400	92.6600	7.3200	92.6800	(0.272)	0.0000	0.0000	0
2015/03/16	JBAF	21/12/2016			Jibar Tradeable Future	7.4800	92.5200	7.4500	92.5500	(0.401)	0.0000	0.0000	0



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2015/03/16	R023	07/05/2015	8.14	Call	Bond Future	2,201.8300	2.2018	2,417.0400	2.4170	9.774	0	0	0
2015/03/16	R023	07/05/2015	8.15	Put	Bond Future	341.2600	0.3413	259.4800	0.2595	(23.964)	0	0	0
2015/03/16	R023	07/05/2015			Bond Future	7.8148	101.1467	7.7628	101.4459	(0.665)	0.0000	0.0000	14,434
2015/03/16	R023	07/05/2015	8.15	Call	Bond Future	2,245.2900	2.2453	2,462.7100	2.4627	9.683	0	0	0
2015/03/16	R023	07/05/2015	8.16	Call	Bond Future	2,289.0800	2.2891	2,508.6800	2.5087	9.593	0	0	0
2015/03/16	R023	07/05/2015	8.14	Put	Bond Future	353.9200	0.3539	269.9300	0.2699	(23.731)	0	0	0
2015/03/16	R023	07/05/2015	8.16	Put	Bond Future	328.9600	0.3290	249.3600	0.2494	(24.197)	0	0	0
2015/03/16	R023	06/08/2015	9.07	Put	Bond Future	110.9400	0.1109	89.6500	0.0896	(19.191)	0	0	911
2015/03/16	R023	06/08/2015	8.24	Call	Bond Future	2,860.3300	2.8603	3,060.2000	3.0602	6.988	0	0	0
2015/03/16	R023	06/08/2015			Bond Future	7.8713	102.7869	7.8173	103.0895	(0.686)	0.0000	0.0000	0
2015/03/16	R023	06/08/2015	9.07	Call	Bond Future	6,536.2700	6.5363	6,817.5600	6.8176	4.304	0	0	0
2015/03/16	R023	06/08/2015	8.26	Put	Bond Future	793.8500	0.7939	694.0300	0.6940	(12.574)	0	0	0
2015/03/16	R023	06/08/2015	8.25	Put	Bond Future	809.8900	0.8099	708.6400	0.7086	(12.502)	0	0	0
2015/03/16	R023	06/08/2015	8.24	Put	Bond Future	826.2000	0.8262	723.4900	0.7235	(12.432)	0	0	0
2015/03/16	R023	06/08/2015	8.25	Call	Bond Future	2,898.4700	2.8985	3,099.8000	3.0998	6.946	0	0	0
2015/03/16	R023	06/08/2015	8.26	Call	Bond Future	2,936.8300	2.9368	3,139.5900	3.1396	6.904	0	0	0
2015/03/16	R186	07/05/2015	7.40	Call	Bond Future	142.9800	0.1430	165.3600	0.1654	15.653	0	0	0
2015/03/16	R186	07/05/2015	8.10	Put	Bond Future	1,233.2500	1.2333	1,016.6500	1.0167	(17.563)	0	0	4,229
2015/03/16	R186	07/05/2015			Bond Future	8.0192	122.5972	7.9674	123.0327	(0.646)	0.0000	0.0000	37,692
2015/03/16	R186	07/05/2015	7.50	Put	Bond Future	4,701.3200	4.7013	4,301.8200	4.3018	(8.498)	0	0	4,229
2015/03/16	R186	07/05/2015	8.25	Call	Bond Future	2,698.9700	2.6990	2,973.5700	2.9736	10.174	0	0	0
2015/03/16	R186	07/05/2015	7.30	Call	Bond Future	83.4700	0.0835	96.5600	0.0966	15.682	0	0	0
2015/03/16	R186	07/05/2015	7.80	Put	Bond Future	2,642.3500	2.6424	2,315.6300	2.3156	(12.365)	0	0	300
2015/03/16	R186	07/05/2015	7.45	Put	Bond Future	5,093.9400	5.0939	4,687.0100	4.6870	(7.989)	0	0	4,229
2015/03/16	R186	07/05/2015	8.00	Put	Bond Future	1,622.6100	1.6226	1,367.5400	1.3675	(15.720)	0	0	4,229
2015/03/16	R186	07/05/2015	8.24	Put	Bond Future	809.1100	0.8091	644.6300	0.6446	(20.329)	0	0	0
2015/03/16	R186	07/05/2015	8.05	Put	Bond Future	1,418.4900	1.4185	1,182.6400	1.1826	(16.627)	0	0	4,229
2015/03/16	R186	07/05/2015	8.26	Put	Bond Future	759.1600	0.7592	601.7200	0.6017	(20.739)	0	0	0
2015/03/16	R186	07/05/2015	7.40	Put	Bond Future	5,497.6300	5.4976	5,084.4700	5.0845	(7.515)	0	0	4,229
2015/03/16	R186	07/05/2015	7.50	Call	Bond Future	233.4700	0.2335	269.5100	0.2695	15.437	0	0	0
2015/03/16	R186	07/05/2015	8.25	Put	Bond Future	783.9000	0.7839	622.9600	0.6230	(20.531)	0	0	0
2015/03/16	R186	07/05/2015	8.10	Call	Bond Future	1,908.6200	1.9086	2,127.5600	2.1276	11.471	0	0	0
2015/03/16	R186	07/05/2015	8.26	Call	Bond Future	2,756.2400	2.7562	3,034.3400	3.0343	10.090	0	0	0
2015/03/16	R186	07/05/2015	7.30	Put	Bond Future	6,333.6300	6.3336	5,911.1800	5.9112	(6.670)	0	0	0
2015/03/16	R186	07/05/2015	7.45	Call	Bond Future	183.7700	0.1838	212.3800	0.2124	15.568	0	0	0
2015/03/16	R186	07/05/2015	7.80	Call	Bond Future	783.6000	0.7836	892.4200	0.8924	13.887	0	0	0
2015/03/16	R186	07/05/2015	8.00	Call	Bond Future	1,461.4500	1.4615	1,641.9200	1.6419	12.349	0	0	0
2015/03/16	R186	07/05/2015	8.24	Call	Bond Future	2,642.0900	2.6421	2,913.1500	2.9131	10.259	0	0	0
2015/03/16	R186	07/05/2015	8.05	Call	Bond Future	1,676.6100	1.6766	1,876.3000	1.8763	11.910	0	0	0
2015/03/16	R186	06/08/2015	8.90	Put	Bond Future	502.2200	0.5022	426.9800	0.4270	(14.981)	0	0	5,350
2015/03/16	R186	06/08/2015	8.00	Put	Bond Future	2,804.1300	2.8041	2,551.6000	2.5516	(9.006)	0	0	0
2015/03/16	R186	06/08/2015			Bond Future	8.0742	119.2878	8.0207	119.7286	(0.662)	0.0000	0.0000	640
2015/03/16	R186	06/08/2015	8.00	Call	Bond Future	2,192.1000	2.1921	2,380.3400	2.3803	8.587	0	0	0
2015/03/16	R186	06/08/2015	8.01	Call	Bond Future	2,231.1000	2.2311	2,421.6600	2.4217	8.541	0	0	0
2015/03/16	R186	06/08/2015	7.99	Call	Bond Future	2,153.8100	2.1538	2,339.7200	2.3397	8.632	0	0	0
2015/03/16	R186	06/08/2015	7.75	Call	Bond Future	1,358.6100	1.3586	1,490.8000	1.4908	9.730	0	0	1,000
2015/03/16	R186	06/08/2015	8.90	Call	Bond Future	7,030.5600	7.0306	7,396.0900	7.3961	5.199	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
2015/03/16	R186	06/08/2015	7.99	Put	Bond Future	2,848.6500	2.8487	2,593.7900	2.5938	(8.947)	0	0	0
2015/03/16	R186	06/08/2015	7.75	Put	Bond Future	4,064.9100	4.0649	3,756.3300	3.7563	(7.591)	0	0	0
2015/03/16	R186	06/08/2015	8.01	Put	Bond Future	2,760.3900	2.7604	2,510.1800	2.5102	(9.064)	0	0	0
2015/03/16	R186	05/11/2015	8.24	Call	Bond Future	3,613.7700	3.6138	3,850.5900	3.8506	6.553	0	0	0
2015/03/16	R186	05/11/2015	8.25	Put	Bond Future	2,608.0100	2.6080	2,399.9000	2.3999	(7.980)	0	0	0
2015/03/16	R186	05/11/2015			Bond Future	8.1189	121.2711	8.0637	121.7179	(0.681)	0.0000	0.0000	0
2015/03/16	R186	05/11/2015	9.00	Put	Bond Future	853.4900	0.8535	760.6500	0.7606	(10.878)	0	0	2,600
2015/03/16	R186	05/11/2015	8.24	Put	Bond Future	2,643.5900	2.6436	2,433.6500	2.4337	(7.941)	0	0	0
2015/03/16	R186	05/11/2015	8.26	Put	Bond Future	2,573.1700	2.5732	2,366.8700	2.3669	(8.017)	0	0	0
2015/03/16	R186	05/11/2015	9.00	Call	Bond Future	7,670.5800	7.6706	8,024.5000	8.0245	4.614	0	0	0
2015/03/16	R186	05/11/2015	8.25	Call	Bond Future	3,657.8400	3.6578	3,896.4900	3.8965	6.524	0	0	0
2015/03/16	R186	05/11/2015	8.26	Call	Bond Future	3,702.5800	3.7026	3,943.0400	3.9430	6.494	0	0	0
2015/03/16	R186	04/02/2016	7.50	Call	Bond Future	1,524.0900	1.5241	1,644.5500	1.6446	7.904	0	0	0
2015/03/16	R186	04/02/2016			Bond Future	8.1508	118.1352	8.0938	118.5869	(0.699)	0.0000	0.0000	5,592
2015/03/16	R186	04/02/2016	7.51	Call	Bond Future	1,547.5500	1.5475	1,669.4200	1.6694	7.875	0	0	0
2015/03/16	R186	04/02/2016	7.50	Put	Bond Future	6,828.3500	6.8284	6,497.0600	6.4971	(4.852)	0	0	0
2015/03/16	R186	04/02/2016	7.49	Call	Bond Future	1,500.4900	1.5005	1,619.5400	1.6195	7.934	0	0	0
2015/03/16	R186	04/02/2016	7.49	Put	Bond Future	6,888.7700	6.8888	6,556.0700	6.5561	(4.830)	0	0	0
2015/03/16	R186	04/02/2016	7.51	Put	Bond Future	6,767.8700	6.7679	6,437.9900	6.4380	(4.874)	0	0	0
2015/03/16	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R197	07/05/2015			Bond Future	288.0843	288.0843	288.0326	288.0326	(0.018)	0.0000	0.0000	1,044
2015/03/16	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R197	07/05/2015	293.99	Put	Bond Future	5,905.7100	5.9057	5,957.3500	5.9574	0.874	0	0	0
2015/03/16	R197	07/05/2015	294.01	Put	Bond Future	5,925.7100	5.9257	5,977.3500	5.9774	0.871	0	0	0
2015/03/16	R197	07/05/2015	294.00	Put	Bond Future	5,915.7100	5.9157	5,967.3500	5.9674	0.873	0	0	0
2015/03/16	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R197	06/08/2015			Bond Future	286.7277	286.7277	286.6714	286.6714	(0.020)	0.0000	0.0000	0
2015/03/16	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R197	06/08/2015	287.99	Put	Bond Future	1,262.2700	1.2623	1,318.6100	1.3186	4.463	0	0	0
2015/03/16	R197	06/08/2015	288.01	Put	Bond Future	1,282.2700	1.2823	1,338.6100	1.3386	4.394	0	0	0
2015/03/16	R197	06/08/2015	288.00	Put	Bond Future	1,272.2700	1.2723	1,328.6100	1.3286	4.428	0	0	0
2015/03/16	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R202	07/05/2015			Bond Future	238.3770	238.3770	237.6509	237.6509	(0.305)	0.0000	0.0000	51,055
2015/03/16	R202	07/05/2015	238.49	Put	Bond Future	113.0300	0.1130	839.1200	0.8391	642.387	0	0	0
2015/03/16	R202	07/05/2015	238.50	Put	Bond Future	123.0300	0.1230	849.1200	0.8491	590.173	0	0	0
2015/03/16	R202	07/05/2015	238.51	Put	Bond Future	133.0300	0.1330	859.1200	0.8591	545.809	0	0	0
2015/03/16	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R202	06/08/2015			Bond Future	239.0478	239.0478	238.3066	238.3066	(0.310)	0.0000	0.0000	0
2015/03/16	R202	06/08/2015	239.99	Put	Bond Future	942.1600	0.9422	1,683.3700	1.6834	78.671	0	0	0
2015/03/16	R202	06/08/2015	240.00	Put	Bond Future	952.1600	0.9522	1,693.3700	1.6934	77.845	0	0	0
2015/03/16	R202	06/08/2015	240.01	Put	Bond Future	962.1600	0.9622	1,703.3700	1.7034	77.036	0	0	0
2015/03/16	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R202	06/08/2015	239.99	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
2015/03/16	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R203	07/05/2015			Bond Future	7.0549	103.8242	7.0006	103.9417	(0.770)	0.0000	0.0000	7,710
2015/03/16	R203	07/05/2015	7.24	Put	Bond Future	176.9800	0.1770	134.6300	0.1346	(23.929)	0	0	0
2015/03/16	R203	07/05/2015	7.26	Put	Bond Future	164.1200	0.1641	123.9700	0.1240	(24.464)	0	0	0
2015/03/16	R203	07/05/2015	7.25	Put	Bond Future	170.4600	0.1705	129.2100	0.1292	(24.199)	0	0	0
2015/03/16	R203	07/05/2015	7.25	Call	Bond Future	590.9900	0.5910	667.1900	0.6672	12.894	0	0	0
2015/03/16	R203	07/05/2015	7.24	Call	Bond Future	576.0100	0.5760	651.1100	0.6511	13.038	0	0	0
2015/03/16	R203	07/05/2015	7.26	Call	Bond Future	606.1400	0.6061	683.4400	0.6834	12.753	0	0	0
2015/03/16	R203	06/08/2015	6.74	Call	Bond Future	219.1700	0.2192	249.4900	0.2495	13.834	0	0	0
2015/03/16	R203	06/08/2015	6.75	Put	Bond Future	951.3400	0.9513	864.4600	0.8645	(9.132)	0	0	0
2015/03/16	R203	06/08/2015			Bond Future	7.1227	105.5079	7.0620	105.6257	(0.852)	0.0000	0.0000	0
2015/03/16	R203	06/08/2015	6.75	Call	Bond Future	224.8700	0.2249	255.7900	0.2558	13.750	0	0	0
2015/03/16	R203	06/08/2015	6.76	Call	Bond Future	230.6700	0.2307	262.1900	0.2622	13.665	0	0	0
2015/03/16	R203	06/08/2015	6.74	Put	Bond Future	965.2300	0.9652	877.7500	0.8778	(9.063)	0	0	0
2015/03/16	R203	06/08/2015	6.76	Put	Bond Future	937.5600	0.9376	851.2800	0.8513	(9.203)	0	0	0
2015/03/16	R203	05/11/2015	5.99	Call	Bond Future	43.0100	0.0430	50.7800	0.0508	18.066	0	0	0
2015/03/16	R203	05/11/2015	6.00	Put	Bond Future	2,083.5900	2.0836	1,972.9400	1.9729	(5.311)	0	0	0
2015/03/16	R203	05/11/2015			Bond Future	7.1679	103.0942	7.0992	103.2129	(0.959)	0.0000	0.0000	0
2015/03/16	R203	05/11/2015	6.00	Call	Bond Future	44.2400	0.0442	52.2100	0.0522	18.015	0	0	0
2015/03/16	R203	05/11/2015	6.01	Call	Bond Future	45.6200	0.0456	53.8000	0.0538	17.931	0	0	0
2015/03/16	R203	05/11/2015	5.99	Put	Bond Future	2,100.0500	2.1000	1,989.2000	1.9892	(5.278)	0	0	0
2015/03/16	R203	05/11/2015	6.01	Put	Bond Future	2,067.2800	2.0673	1,956.8400	1.9568	(5.342)	0	0	0
2015/03/16	R204	07/05/2015	7.51	Put	Bond Future	255.8100	0.2558	196.2200	0.1962	(23.295)	0	0	0
2015/03/16	R204	07/05/2015			Bond Future	7.3039	105.2830	7.2506	105.4520	(0.730)	0.0000	0.0000	14,509
2015/03/16	R204	07/05/2015	7.50	Put	Bond Future	265.4000	0.2654	204.2600	0.2043	(23.037)	0	0	0
2015/03/16	R204	07/05/2015	7.49	Call	Bond Future	862.4800	0.8625	968.7800	0.9688	12.325	0	0	0
2015/03/16	R204	07/05/2015	7.50	Call	Bond Future	884.2000	0.8842	992.0600	0.9921	12.199	0	0	0
2015/03/16	R204	07/05/2015	7.51	Call	Bond Future	906.0300	0.9060	1,015.4400	1.0154	12.076	0	0	0
2015/03/16	R204	07/05/2015	7.49	Put	Bond Future	275.1200	0.2751	212.4200	0.2124	(22.790)	0	0	0
2015/03/16	R204	06/08/2015	7.74	Call	Bond Future	1,478.5900	1.4786	1,593.0400	1.5930	7.740	0	0	0
2015/03/16	R204	06/08/2015	7.75	Put	Bond Future	393.2300	0.3932	338.3600	0.3384	(13.954)	0	0	0
2015/03/16	R204	06/08/2015			Bond Future	7.3740	102.9542	7.3166	103.1244	(0.778)	0.0000	0.0000	100
2015/03/16	R204	06/08/2015	8.41	Call	Bond Future	3,089.0800	3.0891	3,244.0900	3.2441	5.018	0	0	0
2015/03/16	R204	06/08/2015	7.74	Put	Bond Future	401.6600	0.4017	345.9400	0.3459	(13.872)	0	0	0
2015/03/16	R204	06/08/2015	7.76	Put	Bond Future	384.9400	0.3849	330.9100	0.3309	(14.036)	0	0	0
2015/03/16	R204	06/08/2015	8.41	Put	Bond Future	76.6100	0.0766	61.4500	0.0614	(19.789)	0	0	699
2015/03/16	R204	06/08/2015	7.75	Call	Bond Future	1,499.3900	1.4994	1,614.6900	1.6147	7.690	0	0	0
2015/03/16	R204	06/08/2015	7.76	Call	Bond Future	1,520.3200	1.5203	1,636.4600	1.6365	7.639	0	0	0
2015/03/16	R204	05/11/2015			Bond Future	7.4240	104.6658	7.3619	104.8376	(0.837)	0.0000	0.0000	0
2015/03/16	R204	05/11/2015	6.25	Call	Bond Future	92.0900	0.0921	105.2500	0.1053	14.290	0	0	0
2015/03/16	R204	05/11/2015	6.24	Put	Bond Future	3,426.2500	3.4263	3,267.2700	3.2673	(4.640)	0	0	0
2015/03/16	R204	05/11/2015	6.26	Put	Bond Future	3,373.7700	3.3738	3,215.4000	3.2154	(4.694)	0	0	0
2015/03/16	R204	05/11/2015	6.25	Put	Bond Future	3,399.8500	3.3999	3,241.1600	3.2412	(4.668)	0	0	0
2015/03/16	R204	05/11/2015	6.26	Call	Bond Future	94.7500	0.0947	108.2300	0.1082	14.227	0	0	0
2015/03/16	R204	05/11/2015	6.24	Call	Bond Future	89.7500	0.0897	102.6200	0.1026	14.340	0	0	0

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2015/03/16	R207	07/05/2015			Bond Future	7.4810	101.4304	7.4282	101.6348	(0.706)	0.0000	0.0000	34,649
2015/03/16	R207	07/05/2015	8.25	Call	Bond Future	2,949.1300	2.9491	3,142.7700	3.1428	6.566	0	0	0
2015/03/16	R207	07/05/2015	7.73	Call	Bond Future	1,241.1300	1.2411	1,379.0100	1.3790	11.109	0	0	66
2015/03/16	R207	07/05/2015	8.24	Put	Bond Future	30.5600	0.0306	19.3800	0.0194	(36.584)	0	0	0
2015/03/16	R207	07/05/2015	7.73	Put	Bond Future	283.9000	0.2839	217.4400	0.2174	(23.410)	0	0	0
2015/03/16	R207	07/05/2015	8.26	Put	Bond Future	27.5700	0.0276	17.3300	0.0173	(37.142)	0	0	0
2015/03/16	R207	07/05/2015	8.25	Put	Bond Future	29.0300	0.0290	18.3300	0.0183	(36.858)	0	0	0
2015/03/16	R207	07/05/2015	8.26	Call	Bond Future	2,984.9500	2.9850	3,179.0500	3.1790	6.503	0	0	0
2015/03/16	R207	07/05/2015	8.24	Call	Bond Future	2,913.3700	2.9134	3,106.5300	3.1065	6.630	0	0	0
2015/03/16	R207	06/08/2015	7.76	Call	Bond Future	1,476.8400	1.4768	1,597.6200	1.5976	8.178	0	0	0
2015/03/16	R207	06/08/2015			Bond Future	7.5499	99.4327	7.4939	99.6388	(0.741)	0.0000	0.0000	100
2015/03/16	R207	06/08/2015	7.74	Call	Bond Future	1,431.5400	1.4315	1,550.0800	1.5501	8.281	0	0	0
2015/03/16	R207	06/08/2015	7.75	Call	Bond Future	1,454.2200	1.4542	1,573.8800	1.5739	8.228	0	0	0
2015/03/16	R207	06/08/2015	7.46	Call	Bond Future	875.5900	0.8756	961.8200	0.9618	9.848	0	0	70
2015/03/16	R207	06/08/2015	7.74	Put	Bond Future	735.2200	0.7352	647.6500	0.6477	(11.911)	0	0	0
2015/03/16	R207	06/08/2015	7.76	Put	Bond Future	707.6100	0.7076	622.2800	0.6223	(12.059)	0	0	0
2015/03/16	R207	06/08/2015	7.46	Put	Bond Future	1,206.9200	1.2069	1,087.0400	1.0870	(9.933)	0	0	0
2015/03/16	R207	06/08/2015	7.75	Put	Bond Future	721.4300	0.7214	634.9800	0.6350	(11.983)	0	0	0
2015/03/16	R207	05/11/2015	7.76	Call	Bond Future	1,606.9700	1.6070	1,721.4400	1.7214	7.123	0	0	0
2015/03/16	R207	05/11/2015			Bond Future	7.5971	101.0858	7.5376	101.2943	(0.783)	0.0000	0.0000	0
2015/03/16	R207	05/11/2015	7.74	Call	Bond Future	1,566.5300	1.5665	1,679.2600	1.6793	7.196	0	0	0
2015/03/16	R207	05/11/2015	7.75	Call	Bond Future	1,586.8400	1.5868	1,700.4400	1.7004	7.159	0	0	0
2015/03/16	R207	05/11/2015	7.43	Call	Bond Future	1,010.5100	1.0105	1,095.5100	1.0955	8.412	0	0	53
2015/03/16	R207	05/11/2015	7.74	Put	Bond Future	1,067.9500	1.0680	972.2300	0.9722	(8.963)	0	0	0
2015/03/16	R207	05/11/2015	7.76	Put	Bond Future	1,038.8500	1.0389	944.8700	0.9449	(9.047)	0	0	0
2015/03/16	R207	05/11/2015	7.43	Put	Bond Future	1,597.5100	1.5975	1,474.0600	1.4741	(7.728)	0	0	0
2015/03/16	R207	05/11/2015	7.75	Put	Bond Future	1,053.4800	1.0535	958.6300	0.9586	(9.003)	0	0	0
2015/03/16	R207	04/02/2016	7.27	Put	Bond Future	2,096.5200	2.0965	1,962.2200	1.9622	(6.406)	0	0	0
2015/03/16	R207	04/02/2016	7.49	Put	Bond Future	1,673.5800	1.6736	1,555.9600	1.5560	(7.028)	0	0	0
2015/03/16	R207	04/02/2016			Bond Future	7.6218	99.2470	7.5588	99.4566	(0.828)	0.0000	0.0000	0
2015/03/16	R207	04/02/2016	7.51	Put	Bond Future	1,638.2700	1.6383	1,522.1800	1.5222	(7.086)	0	0	0
2015/03/16	R207	04/02/2016	7.27	Call	Bond Future	920.5100	0.9205	995.8700	0.9959	8.187	0	0	43
2015/03/16	R207	04/02/2016	7.50	Call	Bond Future	1,250.5100	1.2505	1,343.3100	1.3433	7.421	0	0	0
2015/03/16	R207	04/02/2016	7.51	Call	Bond Future	1,266.2600	1.2663	1,359.8300	1.3598	7.389	0	0	0
2015/03/16	R207	04/02/2016	7.50	Put	Bond Future	1,655.8600	1.6559	1,539.0000	1.5390	(7.057)	0	0	0
2015/03/16	R207	04/02/2016	7.49	Call	Bond Future	1,234.8700	1.2349	1,326.9100	1.3269	7.453	0	0	0
2015/03/16	R208	07/05/2015	8.01	Call	Bond Future	2,032.0200	2.0320	2,218.9900	2.2190	9.201	0	0	0
2015/03/16	R208	07/05/2015			Bond Future	7.6033	96.7744	7.5510	97.0134	(0.688)	0.0000	0.0000	60,821
2015/03/16	R208	07/05/2015	7.99	Call	Bond Future	1,958.9900	1.9590	2,142.7800	2.1428	9.382	0	0	0
2015/03/16	R208	07/05/2015	8.00	Call	Bond Future	1,995.3900	1.9954	2,180.7800	2.1808	9.291	0	0	0
2015/03/16	R208	07/05/2015	7.99	Put	Bond Future	214.7200	0.2147	159.4400	0.1594	(25.745)	0	0	0
2015/03/16	R208	07/05/2015	8.01	Put	Bond Future	198.5800	0.1986	146.4800	0.1465	(26.236)	0	0	0
2015/03/16	R208	07/05/2015	8.00	Put	Bond Future	206.5200	0.2065	152.8400	0.1528	(25.993)	0	0	0
2015/03/16	R208	06/08/2015			Bond Future	7.6630	98.3439	7.6082	98.5854	(0.716)	0.0000	0.0000	100
2015/03/16	R208	06/08/2015	8.00	Call	Bond Future	2,130.0300	2.1300	2,287.1900	2.2872	7.378	0	0	0
2015/03/16	R208	06/08/2015	8.01	Call	Bond Future	2,159.7900	2.1598	2,318.1600	2.3182	7.333	0	0	0
2015/03/16	R208	06/08/2015	8.85	Call	Bond Future	5,132.7700	5.1328	5,357.6100	5.3576	4.380	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
2015/03/16	R208	06/08/2015	7.99	Call	Bond Future	2,100.4500	2.1004	2,256.3900	2.2564	7.424	0	0	0
2015/03/16	R208	06/08/2015	8.01	Put	Bond Future	649.7000	0.6497	566.5700	0.5666	(12.795)	0	0	0
2015/03/16	R208	06/08/2015	8.00	Put	Bond Future	663.0500	0.6631	578.7100	0.5787	(12.720)	0	0	0
2015/03/16	R208	06/08/2015	7.99	Put	Bond Future	676.6200	0.6766	591.0600	0.5911	(12.645)	0	0	0
2015/03/16	R208	06/08/2015	8.85	Put	Bond Future	84.6700	0.0847	68.0100	0.0680	(19.676)	0	0	198
2015/03/16	R208	05/11/2015			Bond Future	7.7097	96.5780	7.6521	96.8224	(0.748)	0.0000	0.0000	0
2015/03/16	R208	05/11/2015	8.48	Call	Bond Future	3,679.7700	3.6798	3,868.5800	3.8686	5.131	0	0	0
2015/03/16	R208	05/11/2015	7.74	Put	Bond Future	1,490.5200	1.4905	1,366.7100	1.3667	(8.306)	0	0	0
2015/03/16	R208	05/11/2015	7.75	Call	Bond Future	1,640.5800	1.6406	1,762.2100	1.7622	7.414	0	0	0
2015/03/16	R208	05/11/2015	7.76	Call	Bond Future	1,663.1100	1.6631	1,785.7900	1.7858	7.377	0	0	0
2015/03/16	R208	05/11/2015	8.48	Put	Bond Future	485.8500	0.4859	430.2900	0.4303	(11.436)	0	0	2,200
2015/03/16	R208	05/11/2015	7.74	Call	Bond Future	1,618.5400	1.6185	1,739.1000	1.7391	7.449	0	0	0
2015/03/16	R208	05/11/2015	7.76	Put	Bond Future	1,450.6300	1.4506	1,328.9400	1.3289	(8.389)	0	0	0
2015/03/16	R208	05/11/2015	7.75	Put	Bond Future	1,470.3200	1.4703	1,347.5800	1.3476	(8.348)	0	0	0
2015/03/16	R209	07/05/2015			Bond Future	8.5436	78.5374	8.4922	78.9507	(0.602)	0.0000	0.0000	19,153
2015/03/16	R209	07/05/2015	8.99	Put	Bond Future	418.1100	0.4181	320.3900	0.3204	(23.372)	0	0	0
2015/03/16	R209	07/05/2015	7.30	Call	Bond Future	3.6400	0.0036	3.9900	0.0040	9.615	0	0	0
2015/03/16	R209	07/05/2015	8.30	Put	Bond Future	2,758.2200	2.7582	2,443.0600	2.4431	(11.426)	0	0	700
2015/03/16	R209	07/05/2015	9.01	Put	Bond Future	390.7500	0.3908	297.8700	0.2979	(23.770)	0	0	0
2015/03/16	R209	07/05/2015	8.99	Call	Bond Future	3,871.7600	3.8718	4,187.3400	4.1873	8.151	0	0	0
2015/03/16	R209	07/05/2015	9.00	Put	Bond Future	404.1900	0.4042	308.9200	0.3089	(23.571)	0	0	0
2015/03/16	R209	07/05/2015	9.00	Call	Bond Future	3,932.5100	3.9325	4,250.5400	4.2505	8.087	0	0	0
2015/03/16	R209	07/05/2015	7.30	Put	Bond Future	11,007.6100	11.0076	10,594.6600	10.5947	(3.751)	0	0	0
2015/03/16	R209	07/05/2015	8.30	Call	Bond Future	769.4200	0.7694	867.5600	0.8676	12.755	0	0	0
2015/03/16	R209	07/05/2015	9.01	Call	Bond Future	3,993.6300	3.9936	4,314.0500	4.3140	8.023	0	0	0
2015/03/16	R209	06/08/2015	8.99	Put	Bond Future	1,313.3600	1.3134	1,168.4600	1.1685	(11.033)	0	0	0
2015/03/16	R209	06/08/2015			Bond Future	8.5933	79.8111	8.5407	80.2301	(0.613)	0.0000	0.0000	100
2015/03/16	R209	06/08/2015	9.01	Put	Bond Future	1,267.0600	1.2671	1,125.7600	1.1258	(11.152)	0	0	0
2015/03/16	R209	06/08/2015	9.90	Call	Bond Future	9,574.6400	9.5746	9,961.1100	9.9611	4.036	0	0	0
2015/03/16	R209	06/08/2015	9.00	Call	Bond Future	4,413.7600	4.4138	4,689.5800	4.6896	6.249	0	0	0
2015/03/16	R209	06/08/2015	9.01	Call	Bond Future	4,465.1600	4.4652	4,742.7800	4.7428	6.217	0	0	0
2015/03/16	R209	06/08/2015	9.00	Put	Bond Future	1,290.0400	1.2900	1,146.9400	1.1469	(11.093)	0	0	0
2015/03/16	R209	06/08/2015	8.99	Call	Bond Future	4,362.5900	4.3626	4,636.6100	4.6366	6.281	0	0	0
2015/03/16	R209	06/08/2015	9.90	Put	Bond Future	188.8500	0.1889	156.4000	0.1564	(17.183)	0	0	2,914
2015/03/16	R209	05/11/2015	7.99	Put	Bond Future	6,573.5700	6.5736	6,250.8500	6.2509	(4.909)	0	0	0
2015/03/16	R209	05/11/2015			Bond Future	8.6360	77.9892	8.5821	78.4141	(0.624)	0.0000	0.0000	0
2015/03/16	R209	05/11/2015	8.01	Put	Bond Future	6,444.5100	6.4445	6,124.6300	6.1246	(4.964)	0	0	0
2015/03/16	R209	05/11/2015	7.99	Call	Bond Future	1,241.8400	1.2418	1,344.0600	1.3441	8.231	0	0	0
2015/03/16	R209	05/11/2015	8.00	Put	Bond Future	6,508.8400	6.5088	6,187.5400	6.1875	(4.936)	0	0	0
2015/03/16	R209	05/11/2015	8.00	Call	Bond Future	1,263.7800	1.2638	1,367.4200	1.3674	8.201	0	0	0
2015/03/16	R209	05/11/2015	8.01	Call	Bond Future	1,285.9800	1.2860	1,391.0400	1.3910	8.170	0	0	0
2015/03/16	R210	07/05/2015			Bond Future	174.6768	174.6768	174.6452	174.6452	(0.018)	0.0000	0.0000	829
2015/03/16	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R210	07/05/2015	176.99	Put	Bond Future	2,313.2400	2.3132	2,344.8000	2.3448	1.364	0	0	0
2015/03/16	R210	07/05/2015	177.01	Put	Bond Future	2,333.2400	2.3332	2,364.8000	2.3648	1.353	0	0	0
2015/03/16	R210	07/05/2015	177.00	Put	Bond Future	2,323.2400	2.3232	2,354.8000	2.3548	1.358	0	0	0

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2015/03/16	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R210	06/08/2015			Bond Future	177.5240	177.5240	177.4894	177.4894	(0.019)	0.0000	0.0000	0
2015/03/16	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R210	06/08/2015	178.99	Put	Bond Future	1,466.0500	1.4660	1,500.6400	1.5006	2.359	0	0	0
2015/03/16	R210	06/08/2015	179.01	Put	Bond Future	1,486.0500	1.4860	1,520.6400	1.5206	2.328	0	0	0
2015/03/16	R210	06/08/2015	179.00	Put	Bond Future	1,476.0500	1.4760	1,510.6400	1.5106	2.343	0	0	0
2015/03/16	R211	07/05/2015	134.99	Put	Bond Future	3,593.1700	3.5932	3,617.5200	3.6175	0.678	0	0	0
2015/03/16	R211	07/05/2015			Bond Future	131.3968	131.3968	131.3725	131.3725	(0.019)	0.0000	0.0000	1,120
2015/03/16	R211	07/05/2015	135.01	Put	Bond Future	3,613.1700	3.6132	3,637.5200	3.6375	0.674	0	0	0
2015/03/16	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R211	07/05/2015	135.00	Put	Bond Future	3,603.1700	3.6032	3,627.5200	3.6275	0.676	0	0	0
2015/03/16	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R211	06/08/2015			Bond Future	131.9203	131.9203	131.8938	131.8938	(0.020)	0.0000	0.0000	0
2015/03/16	R211	06/08/2015	134.99	Put	Bond Future	3,069.6500	3.0696	3,096.2000	3.0962	0.865	0	0	0
2015/03/16	R211	06/08/2015	135.01	Put	Bond Future	3,089.6500	3.0896	3,116.2000	3.1162	0.859	0	0	0
2015/03/16	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R211	06/08/2015	135.00	Put	Bond Future	3,079.6500	3.0796	3,106.2000	3.1062	0.862	0	0	0
2015/03/16	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R212	07/05/2015			Bond Future	137.6265	137.6265	137.6878	137.6878	0.045	0.0000	0.0000	1,145
2015/03/16	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R212	07/05/2015	140.99	Put	Bond Future	3,363.4900	3.3635	3,302.2100	3.3022	(1.822)	0	0	0
2015/03/16	R212	07/05/2015	141.01	Put	Bond Future	3,383.4900	3.3835	3,322.2100	3.3222	(1.811)	0	0	0
2015/03/16	R212	07/05/2015	141.00	Put	Bond Future	3,373.4900	3.3735	3,312.2100	3.3122	(1.817)	0	0	0
2015/03/16	R212	06/08/2015	141.01	Put	Bond Future	2,916.4000	2.9164	2,855.9600	2.8560	(2.072)	0	0	0
2015/03/16	R212	06/08/2015			Bond Future	138.0936	138.0936	138.1540	138.1540	0.044	0.0000	0.0000	0
2015/03/16	R212	06/08/2015	141.00	Put	Bond Future	2,906.4000	2.9064	2,845.9600	2.8460	(2.080)	0	0	0
2015/03/16	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R212	06/08/2015	140.99	Put	Bond Future	2,896.4000	2.8964	2,835.9600	2.8360	(2.087)	0	0	0
2015/03/16	R213	07/05/2015	8.74	Call	Bond Future	2,974.3200	2.9743	3,249.3200	3.2493	9.246	0	0	0
2015/03/16	R213	07/05/2015	8.75	Put	Bond Future	604.4000	0.6044	475.6700	0.4757	(21.299)	0	0	0
2015/03/16	R213	07/05/2015			Bond Future	8.4357	88.9645	8.3842	89.3712	(0.610)	0.0000	0.0000	16,829
2015/03/16	R213	07/05/2015	8.75	Call	Bond Future	3,030.2900	3.0303	3,308.2500	3.3082	9.173	0	0	0
2015/03/16	R213	07/05/2015	8.76	Call	Bond Future	3,086.6700	3.0867	3,367.5500	3.3675	9.100	0	0	0
2015/03/16	R213	07/05/2015	8.74	Put	Bond Future	624.1300	0.6241	492.4400	0.4924	(21.100)	0	0	0
2015/03/16	R213	07/05/2015	8.76	Put	Bond Future	585.1800	0.5852	459.3700	0.4594	(21.499)	0	0	0
2015/03/16	R213	06/08/2015			Bond Future	8.4888	90.4072	8.4359	90.8192	(0.623)	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
2015/03/16	R213	06/08/2015	8.49	Put	Bond Future	2,446.0200		2.4460	2,226.0700	2.2261	(8.992)	0	0	0
2015/03/16	R213	06/08/2015	8.51	Put	Bond Future	2,369.5100		2.3695	2,153.7500	2.1538	(9.106)	0	0	0
2015/03/16	R213	06/08/2015	8.49	Call	Bond Future	2,455.3400		2.4553	2,647.3100	2.6473	7.818	0	0	0
2015/03/16	R213	06/08/2015	8.50	Put	Bond Future	2,407.3200		2.4073	2,189.4700	2.1895	(9.049)	0	0	0
2015/03/16	R213	06/08/2015	8.50	Call	Bond Future	2,494.2500		2.4943	2,688.3200	2.6883	7.781	0	0	0
2015/03/16	R213	06/08/2015	8.51	Call	Bond Future	2,533.9500		2.5340	2,730.1100	2.7301	7.741	0	0	0
2015/03/16	R213	05/11/2015	7.76	Call	Bond Future	940.4900		0.9405	1,022.8200	1.0228	8.754	0	0	0
2015/03/16	R213	05/11/2015			Bond Future	8.5365		88.3646	8.4822	88.7823	(0.636)	0.0000	0.0000	0
2015/03/16	R213	05/11/2015	7.74	Call	Bond Future	905.2700		0.9053	985.1100	0.9851	8.819	0	0	0
2015/03/16	R213	05/11/2015	7.75	Call	Bond Future	922.8700		0.9229	1,003.9500	1.0039	8.786	0	0	0
2015/03/16	R213	05/11/2015	7.74	Put	Bond Future	7,327.7300		7.3277	6,989.8200	6.9898	(4.611)	0	0	0
2015/03/16	R213	05/11/2015	7.76	Put	Bond Future	7,193.7200		7.1937	6,858.3000	6.8583	(4.663)	0	0	0
2015/03/16	R213	05/11/2015	7.75	Put	Bond Future	7,260.6600		7.2607	6,923.9900	6.9240	(4.637)	0	0	0
2015/03/16	R214	07/05/2015			Bond Future	8.5613		79.9646	8.5100	80.4046	(0.599)	0.0000	0.0000	15,271
2015/03/16	R214	07/05/2015	9.15	Call	Bond Future	5,057.2300		5.0572	5,424.2200	5.4242	7.257	0	0	0
2015/03/16	R214	07/05/2015	9.16	Call	Bond Future	5,124.4000		5.1244	5,493.3900	5.4934	7.201	0	0	0
2015/03/16	R214	07/05/2015	9.14	Put	Bond Future	292.3200		0.2923	217.2600	0.2173	(25.677)	0	0	0
2015/03/16	R214	07/05/2015	9.16	Put	Bond Future	272.4000		0.2724	201.3700	0.2014	(26.076)	0	0	0
2015/03/16	R214	07/05/2015	9.15	Put	Bond Future	282.2100		0.2822	209.1800	0.2092	(25.878)	0	0	0
2015/03/16	R214	07/05/2015	9.14	Call	Bond Future	4,990.2300		4.9902	5,355.1900	5.3552	7.313	0	0	0
2015/03/16	R214	06/08/2015	8.76	Put	Bond Future	2,119.7400		2.1197	1,915.6300	1.9156	(9.629)	0	0	0
2015/03/16	R214	06/08/2015			Bond Future	8.6081		81.2614	8.5555	81.7073	(0.610)	0.0000	0.0000	0
2015/03/16	R214	06/08/2015	8.75	Put	Bond Future	2,154.9900		2.1550	1,948.7100	1.9487	(9.572)	0	0	0
2015/03/16	R214	06/08/2015	8.74	Call	Bond Future	3,293.3700		3.2934	3,530.7900	3.5308	7.209	0	0	0
2015/03/16	R214	06/08/2015	8.75	Call	Bond Future	3,339.7800		3.3398	3,579.3900	3.5794	7.174	0	0	0
2015/03/16	R214	06/08/2015	8.76	Call	Bond Future	3,386.9100		3.3869	3,628.6900	3.6287	7.139	0	0	0
2015/03/16	R214	06/08/2015	8.74	Put	Bond Future	2,191.0900		2.1911	1,982.6200	1.9826	(9.514)	0	0	0
2015/03/16	R214	05/11/2015			Bond Future	8.6499		79.3199	8.5962	79.7723	(0.621)	0.0000	0.0000	0
2015/03/16	R214	05/11/2015	7.99	Put	Bond Future	7,173.4400		7.1734	6,828.3300	6.8283	(4.811)	0	0	0
2015/03/16	R214	05/11/2015	8.00	Put	Bond Future	7,102.9500		7.1029	6,759.3500	6.7593	(4.837)	0	0	0
2015/03/16	R214	05/11/2015	8.01	Put	Bond Future	7,032.6900		7.0327	6,690.6000	6.6906	(4.864)	0	0	0
2015/03/16	R214	05/11/2015	7.99	Call	Bond Future	1,313.4900		1.3135	1,420.7600	1.4208	8.167	0	0	0
2015/03/16	R214	05/11/2015	8.00	Call	Bond Future	1,336.9800		1.3370	1,445.7600	1.4458	8.136	0	0	0
2015/03/16	R214	05/11/2015	8.01	Call	Bond Future	1,360.5300		1.3605	1,470.8200	1.4708	8.106	0	0	0
2015/03/16	R214	04/02/2016			Bond Future	8.6848		80.7354	8.6299	81.1939	(0.632)	0.0000	0.0000	4,320
2015/03/16	R214	04/02/2016	7.99	Put	Bond Future	7,864.8600		7.8649	7,529.3200	7.5293	(4.266)	0	0	0
2015/03/16	R214	04/02/2016	8.00	Call	Bond Future	1,751.7500		1.7518	1,876.0900	1.8761	7.098	0	0	0
2015/03/16	R214	04/02/2016	8.01	Call	Bond Future	1,777.3000		1.7773	1,903.0200	1.9030	7.074	0	0	0
2015/03/16	R214	04/02/2016	7.99	Call	Bond Future	1,726.1700		1.7262	1,849.1300	1.8491	7.123	0	0	0
2015/03/16	R214	04/02/2016	8.01	Put	Bond Future	7,728.6600		7.7287	7,395.8800	7.3959	(4.306)	0	0	0
2015/03/16	R214	04/02/2016	8.00	Put	Bond Future	7,796.6900		7.7967	7,462.5300	7.4625	(4.286)	0	0	0
2015/03/16	R248	07/05/2015	9.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R248	07/05/2015			Bond Future	8.6018		103.3282	8.5555	103.8415	(0.538)	0.0000	0.0000	37,576
2015/03/16	R248	07/05/2015	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R248	07/05/2015	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R248	07/05/2015	9.26	Call	Bond Future	6,840.8900		6.8409	7,354.2000	7.3542	7.504	0	0	0

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2015/03/16	R248	07/05/2015	9.24	Call	Bond Future	6,645.0900	6.6451	7,158.4000	7.1584	7.725	0	0	0
2015/03/16	R248	07/05/2015	9.25	Call	Bond Future	6,743.0800	6.7431	7,256.3900	7.2564	7.612	0	0	0
2015/03/16	R248	06/08/2015	8.76	Call	Bond Future	1,196.4600	1.1965	1,716.5800	1.7166	43.472	0	0	0
2015/03/16	R248	06/08/2015			Bond Future	8.6494	105.0038	8.6020	105.5239	(0.548)	0.0000	0.0000	745
2015/03/16	R248	06/08/2015	8.74	Call	Bond Future	981.9400	0.9819	1,502.0600	1.5021	52.969	0	0	0
2015/03/16	R248	06/08/2015	8.75	Call	Bond Future	1,089.3000	1.0893	1,609.4200	1.6094	47.748	0	0	0
2015/03/16	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R248	05/11/2015	8.01	Put	Bond Future	7,885.9400	7.8859	7,358.3200	7.3583	(6.691)	0	0	0
2015/03/16	R248	05/11/2015			Bond Future	8.6921	102.3175	8.6436	102.8451	(0.558)	0.0000	0.0000	0
2015/03/16	R248	05/11/2015	8.00	Put	Bond Future	8,009.4000	8.0094	7,481.7800	7.4818	(6.588)	0	0	0
2015/03/16	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/16	R248	05/11/2015	7.99	Put	Bond Future	8,133.1100	8.1331	7,605.4900	7.6055	(6.487)	0	0	0

**Total**

**446225**