



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/05/2015 TO 27/05/2015

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
2015/05/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	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
2015/05/27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	2025	06/08/2015	120.99	Put	Bond Future	257.3700	0.2574	228.4700	0.2285	(11.229)	0	0	0
2015/05/27	2025	06/08/2015			Bond Future	120.7326	120.7326	120.7615	120.7615	0.024	0.0000	0.0000	16
2015/05/27	2025	06/08/2015	121.01	Put	Bond Future	277.3700	0.2774	248.4700	0.2485	(10.419)	0	0	0
2015/05/27	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2025	06/08/2015	121.00	Put	Bond Future	267.3700	0.2674	238.4700	0.2385	(10.809)	0	0	0
2015/05/27	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2025	05/11/2015	123.01	Put	Bond Future	310.3700	0.3104	284.2900	0.2843	(8.403)	0	0	0
2015/05/27	2025	05/11/2015			Bond Future	122.6996	122.6996	122.7257	122.7257	0.021	0.0000	0.0000	0
2015/05/27	2025	05/11/2015	123.00	Put	Bond Future	300.3700	0.3004	274.2900	0.2743	(8.683)	0	0	0
2015/05/27	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2025	05/11/2015	122.99	Put	Bond Future	290.3700	0.2904	264.2900	0.2643	(8.982)	0	0	0
2015/05/27	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2030	06/08/2015			Bond Future	8.6359	95.0597	8.6129	95.2408	(0.266)	0.0000	0.0000	9,690
2015/05/27	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2030	06/08/2015	7.74	Put	Bond Future	7,436.1000	7.4361	7,254.9000	7.2549	(2.437)	0	0	0
2015/05/27	2030	06/08/2015	7.76	Put	Bond Future	7,261.3600	7.2614	7,080.1600	7.0802	(2.495)	0	0	0
2015/05/27	2030	06/08/2015	7.75	Put	Bond Future	7,348.6800	7.3487	7,167.4800	7.1675	(2.466)	0	0	0
2015/05/27	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2030	05/11/2015			Bond Future	8.6919	96.6095	8.6685	96.7910	(0.269)	0.0000	0.0000	0
2015/05/27	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2030	05/11/2015	8.49	Put	Bond Future	1,584.7000	1.5847	1,403.2300	1.4032	(11.451)	0	0	0
2015/05/27	2030	05/11/2015	8.51	Put	Bond Future	1,426.0700	1.4261	1,244.6000	1.2446	(12.725)	0	0	0
2015/05/27	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2030	05/11/2015	8.50	Put	Bond Future	1,505.3400	1.5053	1,323.8700	1.3239	(12.055)	0	0	0
2015/05/27	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2032	06/08/2015			Bond Future	8.7275	98.8528	8.7048	99.0452	(0.261)	0.0000	0.0000	1,579
2015/05/27	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2032	06/08/2015	8.50	Put	Bond Future	1,946.1700	1.9462	1,753.7300	1.7537	(9.888)	0	0	0
2015/05/27	2032	06/08/2015	8.49	Put	Bond Future	2,033.0100	2.0330	1,840.5700	1.8406	(9.466)	0	0	0
2015/05/27	2032	06/08/2015	8.51	Put	Bond Future	1,859.4400	1.8594	1,667.0000	1.6670	(10.349)	0	0	0
2015/05/27	2032	05/11/2015			Bond Future	8.7849	96.3082	8.7617	96.5010	(0.264)	0.0000	0.0000	0
2015/05/27	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2032	05/11/2015	7.99	Put	Bond Future	6,954.8700	6.9549	6,762.0600	6.7621	(2.772)	0	0	0

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2015/05/27	2032	05/11/2015	8.01	Put	Bond Future	6,771.0300	6.7710	6,578.2200	6.5782	(2.848)	0	0	0
2015/05/27	2032	05/11/2015	8.00	Put	Bond Future	6,862.8900	6.8629	6,670.0800	6.6701	(2.809)	0	0	0
2015/05/27	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2032	04/02/2016			Bond Future	8.8380	97.9517	8.8145	98.1449	(0.266)	0.0000	0.0000	0
2015/05/27	2032	04/02/2016	8.69	Put	Bond Future	1,225.6700	1.2257	1,032.4500	1.0325	(15.764)	0	0	0
2015/05/27	2032	04/02/2016	8.71	Put	Bond Future	1,058.7300	1.0587	865.5100	0.8655	(18.250)	0	0	0
2015/05/27	2032	04/02/2016	8.70	Put	Bond Future	1,142.1500	1.1422	948.9300	0.9489	(16.917)	0	0	0
2015/05/27	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2037	06/08/2015			Bond Future	8.8319	97.1018	8.8142	97.2666	(0.200)	0.0000	0.0000	33,382
2015/05/27	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2037	06/08/2015	8.74	Put	Bond Future	861.5700	0.8616	696.7700	0.6968	(19.128)	0	0	0
2015/05/27	2037	06/08/2015	8.76	Put	Bond Future	672.9700	0.6730	508.1700	0.5082	(24.488)	0	0	0
2015/05/27	2037	06/08/2015	8.75	Put	Bond Future	767.2000	0.7672	602.4000	0.6024	(21.481)	0	0	0
2015/05/27	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2037	05/11/2015	7.99	Put	Bond Future	8,822.9700	8.8230	8,658.2100	8.6582	(1.867)	0	0	0
2015/05/27	2037	05/11/2015	8.01	Put	Bond Future	8,612.3800	8.6124	8,447.6200	8.4476	(1.913)	0	0	0
2015/05/27	2037	05/11/2015			Bond Future	8.8850	98.6850	8.8671	98.8498	(0.201)	0.0000	0.0000	0
2015/05/27	2037	05/11/2015	8.00	Put	Bond Future	8,717.5900	8.7176	8,552.8300	8.5528	(1.890)	0	0	0
2015/05/27	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2037	04/02/2016	8.75	Put	Bond Future	1,711.4000	1.7114	1,546.8100	1.5468	(9.617)	0	0	0
2015/05/27	2037	04/02/2016			Bond Future	8.9355	96.1114	8.9174	96.2760	(0.202)	0.0000	0.0000	0
2015/05/27	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2037	04/02/2016	8.74	Put	Bond Future	1,805.0200	1.8050	1,640.4300	1.6404	(9.118)	0	0	0
2015/05/27	2037	04/02/2016	8.76	Put	Bond Future	1,617.9100	1.6179	1,453.3200	1.4533	(10.173)	0	0	0
2015/05/27	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2038	06/08/2015			Bond Future	125.4820	125.4820	125.4020	125.4020	(0.064)	0.0000	0.0000	3,627
2015/05/27	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2038	06/08/2015	127.99	Put	Bond Future	2,508.0300	2.5080	2,588.0300	2.5880	3.190	0	0	0
2015/05/27	2038	06/08/2015	128.01	Put	Bond Future	2,528.0300	2.5280	2,608.0300	2.6080	3.165	0	0	0
2015/05/27	2038	06/08/2015	128.00	Put	Bond Future	2,518.0300	2.5180	2,598.0300	2.5980	3.177	0	0	0
2015/05/27	2038	05/11/2015			Bond Future	127.5266	127.5266	127.4417	127.4417	(0.067)	0.0000	0.0000	0
2015/05/27	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2038	05/11/2015	133.99	Put	Bond Future	6,463.4200	6.4634	6,548.3000	6.5483	1.313	0	0	0
2015/05/27	2038	05/11/2015	134.01	Put	Bond Future	6,483.4200	6.4834	6,568.3000	6.5683	1.309	0	0	0
2015/05/27	2038	05/11/2015	134.00	Put	Bond Future	6,473.4200	6.4734	6,558.3000	6.5583	1.311	0	0	0
2015/05/27	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/05/27	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2044	06/08/2015			Bond Future	8.8994	98.7416	8.8818	98.9203	(0.197)	0.0000	0.0000	10,735
2015/05/27	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2044	06/08/2015	8.74	Put	Bond Future	1,642.4900	1.6425	1,463.7900	1.4638	(10.880)	0	0	0
2015/05/27	2044	06/08/2015	8.76	Put	Bond Future	1,433.8700	1.4339	1,255.1700	1.2552	(12.463)	0	0	0
2015/05/27	2044	06/08/2015	8.75	Put	Bond Future	1,538.0900	1.5381	1,359.3900	1.3594	(11.618)	0	0	0
2015/05/27	2044	05/11/2015			Bond Future	8.9504	100.3517	8.9327	100.5304	(0.198)	0.0000	0.0000	0
2015/05/27	2044	05/11/2015	8.24	Put	Bond Future	7,607.3600	7.6074	7,428.6400	7.4286	(2.349)	0	0	0
2015/05/27	2044	05/11/2015	8.26	Put	Bond Future	7,379.8000	7.3798	7,201.0800	7.2011	(2.422)	0	0	0
2015/05/27	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2044	05/11/2015	8.25	Put	Bond Future	7,493.4700	7.4935	7,314.7500	7.3148	(2.385)	0	0	0
2015/05/27	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2044	04/02/2016	8.99	Put	Bond Future	89.1000	0.0891	0.0000	0.0000	(100.000)	0	0	0
2015/05/27	2044	04/02/2016			Bond Future	8.9989	97.6812	8.9810	97.8600	(0.199)	0.0000	0.0000	0
2015/05/27	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2044	04/02/2016	9.01	Call	Bond Future	109.8200	0.1098	288.6600	0.2887	162.848	0	0	0
2015/05/27	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	89.7400	0.0897	100.000	0	0	0
2015/05/27	2044	04/02/2016	9.00	Call	Bond Future	10.4500	0.0104	189.2900	0.1893	1711.388	0	0	0
2015/05/27	2046	06/08/2015	129.01	Put	Bond Future	1,845.4900	1.8455	1,812.6800	1.8127	(1.778)	0	0	0
2015/05/27	2046	06/08/2015			Bond Future	127.1645	127.1645	127.1973	127.1973	0.026	0.0000	0.0000	5,722
2015/05/27	2046	06/08/2015	129.00	Put	Bond Future	1,835.4900	1.8355	1,802.6800	1.8027	(1.788)	0	0	0
2015/05/27	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2046	06/08/2015	128.99	Put	Bond Future	1,825.4900	1.8255	1,792.6800	1.7927	(1.797)	0	0	0
2015/05/27	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2046	05/11/2015			Bond Future	127.8382	127.8382	127.8680	127.8680	0.023	0.0000	0.0000	0
2015/05/27	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2046	05/11/2015	132.99	Put	Bond Future	5,151.8500	5.1518	5,121.9600	5.1220	(0.580)	0	0	0
2015/05/27	2046	05/11/2015	133.01	Put	Bond Future	5,171.8500	5.1718	5,141.9600	5.1420	(0.578)	0	0	0
2015/05/27	2046	05/11/2015	133.00	Put	Bond Future	5,161.8500	5.1618	5,131.9600	5.1320	(0.579)	0	0	0
2015/05/27	2050	06/08/2015			Bond Future	135.1840	135.1840	134.7231	134.7231	(0.341)	0.0000	0.0000	3,821
2015/05/27	2050	06/08/2015	136.99	Put	Bond Future	1,806.0500	1.8060	2,266.9100	2.2669	25.518	0	0	0
2015/05/27	2050	06/08/2015	137.01	Put	Bond Future	1,826.0500	1.8260	2,286.9100	2.2869	25.238	0	0	0
2015/05/27	2050	06/08/2015	137.00	Put	Bond Future	1,816.0500	1.8160	2,276.9100	2.2769	25.377	0	0	0
2015/05/27	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2050	05/11/2015			Bond Future	137.3862	137.3862	136.9143	136.9143	(0.343)	0.0000	0.0000	0
2015/05/27	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2050	05/11/2015	144.99	Put	Bond Future	7,603.8300	7.6038	8,075.6800	8.0757	6.205	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
2015/05/27	2050	05/11/2015	145.01	Put	Bond Future	7,623.8300	7.6238	8,095.6800	8.0957	6.189	0	0	0
2015/05/27	2050	05/11/2015	145.00	Put	Bond Future	7,613.8300	7.6138	8,085.6800	8.0857	6.197	0	0	0
2015/05/27	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	AL37	06/08/2015			Index Future	458.4800	458.4800	458.7910	458.7910	0.068	0.0000	0.0000	124
2015/05/27	AL37	05/11/2015			Index Future	466.0200	466.0200	466.3280	466.3280	0.066	0.0000	0.0000	0
2015/05/27	AL7T	06/08/2015			Index Future	541.7120	541.7120	542.4420	542.4420	0.135	0.0000	0.0000	3
2015/05/27	AL7T	05/11/2015			Index Future	550.6200	550.6200	551.3540	551.3540	0.133	0.0000	0.0000	0
2015/05/27	ALBI	06/08/2015			Index Future	494.5530	494.5530	495.1830	495.1830	0.127	0.0000	0.0000	510
2015/05/27	ALBI	05/11/2015			Index Future	502.6860	502.6860	503.3190	503.3190	0.126	0.0000	0.0000	103
2015/05/27	ALBI	04/02/2016			Index Future	511.2540	511.2540	511.8850	511.8850	0.123	0.0000	0.0000	0
2015/05/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C070	01/08/2021			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
2015/05/27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/05/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	CS26	02/04/2026			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
2015/05/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/27	EL28	06/08/2015	125.00	Call	Bond Future	644.0100	0.6440	609.2600	0.6093	(5.396)	0	0	0
2015/05/27	EL28	06/08/2015			Bond Future	125.6440	125.6440	125.6093	125.6093	(0.028)	0.0000	0.0000	0
2015/05/27	EL28	06/08/2015	125.01	Call	Bond Future	634.0100	0.6340	599.2600	0.5993	(5.481)	0	0	0
2015/05/27	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	EL28	06/08/2015	124.99	Call	Bond Future	654.0100	0.6540	619.2600	0.6193	(5.313)	0	0	0
2015/05/27	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	EL28	05/11/2015	126.99	Put	Bond Future	837.9000	0.8379	876.7300	0.8767	4.634	0	0	0
2015/05/27	EL28	05/11/2015			Bond Future	126.1521	126.1521	126.1133	126.1133	(0.031)	0.0000	0.0000	0
2015/05/27	EL28	05/11/2015	127.01	Put	Bond Future	857.9000	0.8579	896.7300	0.8967	4.526	0	0	0
2015/05/27	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	EL28	05/11/2015	127.00	Put	Bond Future	847.9000	0.8479	886.7300	0.8867	4.580	0	0	0
2015/05/27	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	ES33	06/08/2015			Bond Future	9.7746	83.9124	9.7509	84.0826	(0.243)	0.0000	0.0000	6,396
2015/05/27	ES33	06/08/2015	9.59	Put	Bond Future	1,340.1300	1.3401	1,169.8900	1.1699	(12.703)	0	0	0
2015/05/27	ES33	06/08/2015	9.61	Put	Bond Future	1,193.3300	1.1933	1,023.0900	1.0231	(14.266)	0	0	0
2015/05/27	ES33	06/08/2015	9.60	Put	Bond Future	1,266.6800	1.2667	1,096.4400	1.0964	(13.440)	0	0	0
2015/05/27	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	ES33	05/11/2015	9.00	Put	Bond Future	6,441.1200	6.4411	6,270.4400	6.2704	(2.650)	0	0	0
2015/05/27	ES33	05/11/2015			Bond Future	9.8605	81.4923	9.8364	81.6629	(0.245)	0.0000	0.0000	0
2015/05/27	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	ES33	05/11/2015	8.99	Put	Bond Future	6,520.4500	6.5204	6,349.7700	6.3498	(2.618)	0	0	0
2015/05/27	ES33	05/11/2015	9.01	Put	Bond Future	6,361.8900	6.3619	6,191.2100	6.1912	(2.683)	0	0	0
2015/05/27	ES33	04/02/2016	10.01	Call	Bond Future	447.3500	0.4473	618.4900	0.6185	38.256	0	0	0
2015/05/27	ES33	04/02/2016			Bond Future	9.9454	82.8828	9.9209	83.0540	(0.247)	0.0000	0.0000	0
2015/05/27	ES33	04/02/2016	9.99	Call	Bond Future	309.2200	0.3092	480.3600	0.4804	55.346	0	0	0
2015/05/27	ES33	04/02/2016	10.00	Call	Bond Future	378.3300	0.3783	549.4700	0.5495	45.236	0	0	0
2015/05/27	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	GOVI	06/08/2015			GOVI	490.9230	490.9230	491.5270	491.5270	0.123	0.0000	0.0000	455
2015/05/27	GOVI	06/08/2015	499.99	Put	GOVI	90,670.0000	9.0670	84,630.0000	8.4630	(6.662)	0	0	0
2015/05/27	GOVI	06/08/2015	500.01	Put	GOVI	90,870.0000	9.0870	84,830.0000	8.4830	(6.647)	0	0	0
2015/05/27	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	GOVI	06/08/2015	500.00	Put	GOVI	90,770.0000	9.0770	84,730.0000	8.4730	(6.654)	0	0	0
2015/05/27	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	GOVI	05/11/2015			GOVI	498.9960	498.9960	499.6030	499.6030	0.122	0.0000	0.0000	27

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
2015/05/27	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	GOVI	05/11/2015	529.99	Put	GOVI	309,940.0000	30.9940	303,870.0000	30.3870	(1.958)	0	0	0
2015/05/27	GOVI	05/11/2015	530.01	Put	GOVI	310,140.0000	31.0140	304,070.0000	30.4070	(1.957)	0	0	0
2015/05/27	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	GOVI	05/11/2015	530.00	Put	GOVI	310,040.0000	31.0040	303,970.0000	30.3970	(1.958)	0	0	0
2015/05/27	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	GOVI	04/02/2016			GOVI	507.5010	507.5010	508.1060	508.1060	0.119	0.0000	0.0000	0
2015/05/27	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	GOVI	04/02/2016	511.99	Put	GOVI	44,890.0000	4.4890	38,840.0000	3.8840	(13.477)	0	0	0
2015/05/27	GOVI	04/02/2016	512.01	Put	GOVI	45,090.0000	4.5090	39,040.0000	3.9040	(13.418)	0	0	0
2015/05/27	GOVI	04/02/2016	512.00	Put	GOVI	44,990.0000	4.4990	38,940.0000	3.8940	(13.447)	0	0	0
2015/05/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/05/27	IGOV	06/08/2015			Index Future	229.3710	229.3710	229.2640	229.2640	(0.047)	0.0000	0.0000	1,080
2015/05/27	IGOV	05/11/2015			Index Future	233.1430	233.1430	233.0310	233.0310	(0.048)	0.0000	0.0000	17
2015/05/27	IGOV	04/02/2016			Index Future	237.1160	237.1160	236.9970	236.9970	(0.050)	0.0000	0.0000	0
2015/05/27	ILBI	06/08/2015			Index Future	621.8750	621.8750	621.6970	621.6970	(0.029)	0.0000	0.0000	159
2015/05/27	ILBI	05/11/2015			Index Future	632.1400	632.1400	631.9560	631.9560	(0.029)	0.0000	0.0000	0
2015/05/27	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/05/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/05/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/05/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/05/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/05/27	JBAF	17/06/2015			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	7,500
2015/05/27	JBAF	15/07/2015			Jibar Tradeable Future	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000	0
2015/05/27	JBAF	19/08/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/05/27	JBAF	16/09/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	0
2015/05/27	JBAF	21/10/2015			Jibar Tradeable Future	6.5700	93.4300	6.5700	93.4300	0.000	0.0000	0.0000	0
2015/05/27	JBAF	15/12/2015			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	0
2015/05/27	JBAF	17/02/2016			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	2,000
2015/05/27	JBAF	16/03/2016			Jibar Tradeable Future	7.0500	92.9500	7.0500	92.9500	0.000	0.0000	0.0000	0
2015/05/27	JBAF	15/06/2016			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2015/05/27	JBAF	21/09/2016			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2015/05/27	JBAF	21/12/2016			Jibar Tradeable Future	7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000	0
2015/05/27	JBAF	15/03/2017			Jibar Tradeable Future	7.7500	92.2500	7.7500	92.2500	0.000	0.0000	0.0000	0
2015/05/27	R023	06/08/2015	8.24	Call	Bond Future	1,873.5200	1.8735	1,946.7800	1.9468	3.910	0	0	0
2015/05/27	R023	06/08/2015	9.07	Put	Bond Future	75.8700	0.0759	67.1000	0.0671	(11.559)	0	0	911

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
2015/05/27	R023	06/08/2015			Bond Future	8.0543	101.7708	8.0310	101.8994	(0.289)	0.0000	0.0000	17,277
2015/05/27	R023	06/08/2015	8.26	Put	Bond Future	816.0900	0.8161	762.4300	0.7624	(6.575)	0	0	0
2015/05/27	R023	06/08/2015	9.07	Call	Bond Future	5,485.1200	5.4851	5,604.9600	5.6050	2.185	0	0	0
2015/05/27	R023	06/08/2015	8.25	Put	Bond Future	835.6000	0.8356	781.1000	0.7811	(6.522)	0	0	0
2015/05/27	R023	06/08/2015	8.24	Put	Bond Future	855.4700	0.8555	800.1200	0.8001	(6.470)	0	0	0
2015/05/27	R023	06/08/2015	8.25	Call	Bond Future	1,908.1000	1.9081	1,982.2100	1.9822	3.884	0	0	0
2015/05/27	R023	06/08/2015	8.26	Call	Bond Future	1,942.9900	1.9430	2,017.9400	2.0179	3.857	0	0	0
2015/05/27	R023	05/11/2015			Bond Future	8.1177	99.5051	8.0939	99.6330	(0.294)	0.0000	0.0000	0
2015/05/27	R023	05/11/2015	7.99	Put	Bond Future	2,316.1400	2.3161	2,240.9700	2.2410	(3.245)	0	0	0
2015/05/27	R023	05/11/2015	8.01	Put	Bond Future	2,257.2900	2.2573	2,183.2300	2.1832	(3.281)	0	0	0
2015/05/27	R023	05/11/2015	7.99	Call	Bond Future	1,628.1300	1.6281	1,680.8800	1.6809	3.240	0	0	0
2015/05/27	R023	05/11/2015	8.00	Put	Bond Future	2,286.4500	2.2865	2,211.8400	2.2118	(3.263)	0	0	0
2015/05/27	R023	05/11/2015	8.00	Call	Bond Future	1,652.5300	1.6525	1,705.8400	1.7058	3.226	0	0	0
2015/05/27	R023	05/11/2015	8.01	Call	Bond Future	1,677.4300	1.6774	1,731.2900	1.7313	3.211	0	0	0
2015/05/27	R023	04/02/2016	8.01	Put	Bond Future	2,843.6500	2.8437	2,770.0100	2.7700	(2.590)	0	0	0
2015/05/27	R023	04/02/2016			Bond Future	8.1777	101.2027	8.1533	101.3298	(0.298)	0.0000	0.0000	0
2015/05/27	R023	04/02/2016	8.00	Put	Bond Future	2,872.4200	2.8724	2,798.3400	2.7983	(2.579)	0	0	0
2015/05/27	R023	04/02/2016	8.01	Call	Bond Future	1,965.7600	1.9658	2,019.2500	2.0193	2.721	0	0	0
2015/05/27	R023	04/02/2016	7.99	Call	Bond Future	1,918.4900	1.9185	1,971.0900	1.9711	2.742	0	0	0
2015/05/27	R023	04/02/2016	8.00	Call	Bond Future	1,941.8700	1.9419	1,994.9200	1.9949	2.732	0	0	0
2015/05/27	R023	04/02/2016	7.99	Put	Bond Future	2,901.7400	2.9017	2,827.2100	2.8272	(2.568)	0	0	0
2015/05/27	R186	06/08/2015	7.65	Call	Bond Future	437.9700	0.4380	462.3200	0.4623	5.560	0	0	75
2015/05/27	R186	06/08/2015	8.00	Put	Bond Future	2,982.5100	2.9825	2,852.3600	2.8524	(4.364)	0	0	0
2015/05/27	R186	06/08/2015	8.90	Put	Bond Future	367.5200	0.3675	334.8600	0.3349	(8.887)	0	0	5,350
2015/05/27	R186	06/08/2015			Bond Future	8.2181	118.1129	8.1951	118.2998	(0.280)	0.0000	0.0000	40,747
2015/05/27	R186	06/08/2015	8.50	Call	Bond Future	3,305.9300	3.3059	3,422.6200	3.4226	3.530	0	0	0
2015/05/27	R186	06/08/2015	8.55	Put	Bond Future	931.5700	0.9316	866.9100	0.8669	(6.941)	0	0	4,229
2015/05/27	R186	06/08/2015	8.01	Call	Bond Future	1,225.6000	1.2256	1,283.4900	1.2835	4.723	0	0	0
2015/05/27	R186	06/08/2015	8.00	Call	Bond Future	1,195.5500	1.1956	1,252.3200	1.2523	4.748	0	0	0
2015/05/27	R186	06/08/2015	7.75	Call	Bond Future	600.2100	0.6002	632.2600	0.6323	5.340	0	0	1,000
2015/05/27	R186	06/08/2015	7.99	Call	Bond Future	1,166.0100	1.1660	1,221.6600	1.2217	4.773	0	0	0
2015/05/27	R186	06/08/2015	8.46	Put	Bond Future	1,155.1900	1.1552	1,080.3800	1.0804	(6.476)	0	0	75
2015/05/27	R186	06/08/2015	8.05	Call	Bond Future	1,350.3300	1.3503	1,412.8000	1.4128	4.626	0	0	75
2015/05/27	R186	06/08/2015	8.45	Call	Bond Future	3,041.7900	3.0418	3,152.7300	3.1527	3.647	0	0	0
2015/05/27	R186	06/08/2015	7.65	Put	Bond Future	5,171.0200	5.1710	5,008.4500	5.0085	(3.144)	0	0	0
2015/05/27	R186	06/08/2015	8.50	Put	Bond Future	1,050.9800	1.0510	980.7500	0.9808	(6.682)	0	0	5,229
2015/05/27	R186	06/08/2015	8.55	Call	Bond Future	3,580.2700	3.5803	3,702.5300	3.7025	3.415	0	0	0
2015/05/27	R186	06/08/2015	7.75	Put	Bond Future	4,481.4400	4.4814	4,326.5700	4.3266	(3.456)	0	0	0
2015/05/27	R186	06/08/2015	7.99	Put	Bond Future	3,035.7800	3.0358	2,904.5100	2.9045	(4.324)	0	0	0
2015/05/27	R186	06/08/2015	8.05	Put	Bond Future	2,724.4000	2.7244	2,599.9500	2.6000	(4.568)	0	0	0
2015/05/27	R186	06/08/2015	8.46	Call	Bond Future	3,093.8000	3.0938	3,205.9100	3.2059	3.624	0	0	0
2015/05/27	R186	06/08/2015	8.90	Call	Bond Future	5,720.9300	5.7209	5,875.1900	5.8752	2.696	0	0	0
2015/05/27	R186	06/08/2015	8.45	Put	Bond Future	1,182.4500	1.1825	1,106.4700	1.1065	(6.426)	0	0	4,229
2015/05/27	R186	06/08/2015	8.01	Put	Bond Future	2,929.8200	2.9298	2,800.7900	2.8008	(4.404)	0	0	0
2015/05/27	R186	05/11/2015	8.45	Call	Bond Future	3,725.4900	3.7255	3,826.8400	3.8268	2.720	0	0	0
2015/05/27	R186	05/11/2015	8.24	Call	Bond Future	2,838.2500	2.8382	2,923.0200	2.9230	2.987	0	0	0
2015/05/27	R186	05/11/2015	8.25	Put	Bond Future	3,061.1300	3.0611	2,960.1300	2.9601	(3.299)	0	0	8,690

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
2015/05/27	R186	05/11/2015			Bond Future	8.2731	120.0376	8.2496	120.2241	(0.284)	0.0000	0.0000	500
2015/05/27	R186	05/11/2015	9.00	Put	Bond Future	1,001.3000	1.0013	954.1300	0.9541	(4.711)	0	0	2,600
2015/05/27	R186	05/11/2015	8.35	Put	Bond Future	2,678.1600	2.6782	2,585.0900	2.5851	(3.475)	0	0	9,370
2015/05/27	R186	05/11/2015	8.24	Put	Bond Future	3,101.6100	3.1016	2,999.8100	2.9998	(3.282)	0	0	0
2015/05/27	R186	05/11/2015	8.22	Call	Bond Future	2,761.1500	2.7612	2,844.3300	2.8443	3.013	0	0	0
2015/05/27	R186	05/11/2015	8.26	Put	Bond Future	3,021.0300	3.0210	2,920.8200	2.9208	(3.317)	0	0	0
2015/05/27	R186	05/11/2015	8.35	Call	Bond Future	3,286.8800	3.2869	3,380.3800	3.3804	2.845	0	0	0
2015/05/27	R186	05/11/2015	8.45	Put	Bond Future	2,331.7000	2.3317	2,246.4800	2.2465	(3.655)	0	0	6,248
2015/05/27	R186	05/11/2015	9.00	Call	Bond Future	6,584.8500	6.5849	6,724.2500	6.7242	2.117	0	0	0
2015/05/27	R186	05/11/2015	8.25	Call	Bond Future	2,877.4200	2.8774	2,962.9900	2.9630	2.974	0	0	0
2015/05/27	R186	05/11/2015	8.26	Call	Bond Future	2,916.9000	2.9169	3,003.2600	3.0033	2.961	0	0	0
2015/05/27	R186	05/11/2015	8.22	Put	Bond Future	3,184.0300	3.1840	3,080.6400	3.0806	(3.247)	0	0	1,090
2015/05/27	R186	04/02/2016	7.50	Call	Bond Future	1,149.3400	1.1493	1,188.7300	1.1887	3.427	0	0	0
2015/05/27	R186	04/02/2016			Bond Future	8.3226	116.7867	8.2987	116.9729	(0.287)	0.0000	0.0000	5,512
2015/05/27	R186	04/02/2016	7.51	Call	Bond Future	1,168.3800	1.1684	1,208.2800	1.2083	3.415	0	0	0
2015/05/27	R186	04/02/2016	7.49	Call	Bond Future	1,130.5300	1.1305	1,169.4000	1.1694	3.438	0	0	0
2015/05/27	R186	04/02/2016	7.50	Put	Bond Future	7,802.0500	7.8021	7,655.2600	7.6553	(1.881)	0	0	0
2015/05/27	R186	04/02/2016	7.49	Put	Bond Future	7,867.2600	7.8673	7,719.9500	7.7200	(1.872)	0	0	0
2015/05/27	R186	04/02/2016	7.51	Put	Bond Future	7,737.1500	7.7372	7,590.8700	7.5909	(1.891)	0	0	0
2015/05/27	R186	05/05/2016			Bond Future	8.3597	118.8951	8.3350	119.0838	(0.295)	0.0000	0.0000	0
2015/05/27	R186	05/05/2016	8.34	Call	Bond Future	4,122.9200	4.1229	4,214.1100	4.2141	2.212	0	0	0
2015/05/27	R186	05/05/2016	8.35	Call	Bond Future	4,161.3100	4.1613	4,253.0500	4.2531	2.205	0	0	0
2015/05/27	R186	05/05/2016	8.33	Call	Bond Future	4,084.2500	4.0843	4,174.8900	4.1749	2.219	0	0	0
2015/05/27	R186	05/05/2016	8.35	Put	Bond Future	4,235.3200	4.2353	4,138.3600	4.1384	(2.289)	0	0	0
2015/05/27	R186	05/05/2016	7.56	Put	Bond Future	8,084.2500	8.0842	7,945.2400	7.9452	(1.720)	0	0	0
2015/05/27	R186	05/05/2016	8.34	Put	Bond Future	4,273.3800	4.2734	4,175.8700	4.1759	(2.282)	0	0	0
2015/05/27	R186	05/05/2016	7.56	Call	Bond Future	1,753.1700	1.7532	1,802.8600	1.8029	2.834	0	0	0
2015/05/27	R186	05/05/2016	8.33	Put	Bond Future	4,311.2200	4.3112	4,213.1600	4.2132	(2.275)	0	0	0
2015/05/27	R197	06/08/2015	288.00	Call	Bond Future	1,976.9700	1.9770	2,043.6100	2.0436	3.371	0	0	0
2015/05/27	R197	06/08/2015			Bond Future	289.9770	289.9770	290.0436	290.0436	0.023	0.0000	0.0000	978
2015/05/27	R197	06/08/2015	288.01	Call	Bond Future	1,966.9700	1.9670	2,033.6100	2.0336	3.388	0	0	0
2015/05/27	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R197	06/08/2015	287.99	Call	Bond Future	1,986.9700	1.9870	2,053.6100	2.0536	3.354	0	0	0
2015/05/27	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R197	05/11/2015			Bond Future	294.7002	294.7002	294.7601	294.7601	0.020	0.0000	0.0000	0
2015/05/27	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R197	05/11/2015	294.99	Put	Bond Future	289.7600	0.2898	229.9200	0.2299	(20.652)	0	0	0
2015/05/27	R197	05/11/2015	295.01	Put	Bond Future	309.7600	0.3098	249.9200	0.2499	(19.318)	0	0	0
2015/05/27	R197	05/11/2015	295.00	Put	Bond Future	299.7600	0.2998	239.9200	0.2399	(19.963)	0	0	0
2015/05/27	R202	06/08/2015			Bond Future	237.3245	237.3245	237.3835	237.3835	0.025	0.0000	0.0000	54,173
2015/05/27	R202	06/08/2015	239.99	Put	Bond Future	2,665.5300	2.6655	2,606.5500	2.6065	(2.213)	0	0	0
2015/05/27	R202	06/08/2015	240.00	Put	Bond Future	2,675.5300	2.6755	2,616.5500	2.6165	(2.204)	0	0	0
2015/05/27	R202	06/08/2015	240.01	Put	Bond Future	2,685.5300	2.6855	2,626.5500	2.6265	(2.196)	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
2015/05/27	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R202	05/11/2015			Bond Future	241.1902	241.1902	241.2434	241.2434	0.022	0.0000	0.0000	0
2015/05/27	R202	05/11/2015	245.99	Put	Bond Future	4,799.7700	4.7998	4,746.5600	4.7466	(1.109)	0	0	0
2015/05/27	R202	05/11/2015	246.01	Put	Bond Future	4,819.7700	4.8198	4,766.5600	4.7666	(1.104)	0	0	0
2015/05/27	R202	05/11/2015	246.00	Put	Bond Future	4,809.7700	4.8098	4,756.5600	4.7566	(1.106)	0	0	0
2015/05/27	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R203	06/08/2015	6.74	Call	Bond Future	99.6500	0.0996	106.7600	0.1068	7.135	0	0	0
2015/05/27	R203	06/08/2015	6.75	Put	Bond Future	1,097.7400	1.0977	1,054.5500	1.0545	(3.934)	0	0	0
2015/05/27	R203	06/08/2015	7.84	Call	Bond Future	1,209.2700	1.2093	1,250.0400	1.2500	3.371	0	0	0
2015/05/27	R203	06/08/2015			Bond Future	7.2611	105.2399	7.2349	105.2904	(0.360)	0.0000	0.0000	17,001
2015/05/27	R203	06/08/2015	6.75	Call	Bond Future	103.1800	0.1032	110.5000	0.1105	7.094	0	0	0
2015/05/27	R203	06/08/2015	6.76	Call	Bond Future	106.8000	0.1068	114.3400	0.1143	7.060	0	0	0
2015/05/27	R203	06/08/2015	6.74	Put	Bond Future	1,113.8000	1.1138	1,070.4000	1.0704	(3.897)	0	0	0
2015/05/27	R203	06/08/2015	7.84	Put	Bond Future	97.4800	0.0975	87.7400	0.0877	(9.992)	0	0	5,000
2015/05/27	R203	06/08/2015	6.76	Put	Bond Future	1,081.7800	1.0818	1,038.8100	1.0388	(3.972)	0	0	0
2015/05/27	R203	05/11/2015	5.99	Call	Bond Future	21.6300	0.0216	23.2900	0.0233	7.675	0	0	0
2015/05/27	R203	05/11/2015	6.00	Put	Bond Future	2,367.5200	2.3675	2,320.7800	2.3208	(1.974)	0	0	0
2015/05/27	R203	05/11/2015			Bond Future	7.3457	102.7884	7.3175	102.8368	(0.384)	0.0000	0.0000	0
2015/05/27	R203	05/11/2015	6.00	Call	Bond Future	22.3400	0.0223	24.0400	0.0240	7.610	0	0	0
2015/05/27	R203	05/11/2015	6.01	Call	Bond Future	23.0600	0.0231	24.8200	0.0248	7.632	0	0	0
2015/05/27	R203	05/11/2015	5.99	Put	Bond Future	2,384.5000	2.3845	2,337.7200	2.3377	(1.962)	0	0	0
2015/05/27	R203	05/11/2015	6.01	Put	Bond Future	2,350.5500	2.3506	2,303.8700	2.3039	(1.986)	0	0	0
2015/05/27	R203	04/02/2016	7.26	Put	Bond Future	657.9700	0.6580	630.8700	0.6309	(4.119)	0	0	0
2015/05/27	R203	04/02/2016	7.25	Put	Bond Future	666.3000	0.6663	638.9900	0.6390	(4.099)	0	0	0
2015/05/27	R203	04/02/2016			Bond Future	7.4239	104.5422	7.3930	104.5884	(0.417)	0.0000	0.0000	0
2015/05/27	R203	04/02/2016	7.26	Call	Bond Future	412.7700	0.4128	431.8800	0.4319	4.630	0	0	0
2015/05/27	R203	04/02/2016	7.24	Call	Bond Future	399.5200	0.3995	418.2200	0.4182	4.681	0	0	0
2015/05/27	R203	04/02/2016	7.25	Call	Bond Future	406.1200	0.4061	425.0200	0.4250	4.654	0	0	0
2015/05/27	R203	04/02/2016	7.24	Put	Bond Future	674.6900	0.6747	647.1800	0.6472	(4.077)	0	0	0
2015/05/27	R204	06/08/2015	7.74	Call	Bond Future	1,011.5200	1.0115	1,045.5100	1.0455	3.360	0	0	0
2015/05/27	R204	06/08/2015	7.75	Put	Bond Future	381.0900	0.3811	357.3500	0.3573	(6.229)	0	0	0
2015/05/27	R204	06/08/2015			Bond Future	7.5286	102.4978	7.5088	102.5559	(0.262)	0.0000	0.0000	19,744
2015/05/27	R204	06/08/2015	8.41	Call	Bond Future	2,605.2100	2.6052	2,658.2500	2.6582	2.036	0	0	0
2015/05/27	R204	06/08/2015	7.74	Put	Bond Future	391.0600	0.3911	366.9100	0.3669	(6.176)	0	0	0
2015/05/27	R204	06/08/2015	7.76	Put	Bond Future	371.3200	0.3713	347.9800	0.3480	(6.286)	0	0	0
2015/05/27	R204	06/08/2015	8.41	Put	Bond Future	49.2100	0.0492	44.1100	0.0441	(10.364)	0	0	699
2015/05/27	R204	06/08/2015	7.75	Call	Bond Future	1,030.7800	1.0308	1,065.1800	1.0652	3.337	0	0	0
2015/05/27	R204	06/08/2015	7.76	Call	Bond Future	1,050.2300	1.0502	1,085.0300	1.0850	3.314	0	0	0
2015/05/27	R204	05/11/2015			Bond Future	7.6048	104.1679	7.5844	104.2241	(0.269)	0.0000	0.0000	0
2015/05/27	R204	05/11/2015	6.25	Call	Bond Future	44.4500	0.0445	46.5200	0.0465	4.657	0	0	0
2015/05/27	R204	05/11/2015	6.24	Put	Bond Future	3,877.5100	3.8775	3,823.3300	3.8233	(1.397)	0	0	0
2015/05/27	R204	05/11/2015	6.26	Put	Bond Future	3,822.6800	3.8227	3,768.6200	3.7686	(1.414)	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
2015/05/27	R204	05/11/2015	6.25	Put	Bond Future	3,850.0800	3.8501	3,795.9600	3.7960	(1.406)	0	0	0
2015/05/27	R204	05/11/2015	6.26	Call	Bond Future	45.7900	0.0458	47.9200	0.0479	4.652	0	0	0
2015/05/27	R204	05/11/2015	6.24	Call	Bond Future	43.1400	0.0431	45.1500	0.0451	4.659	0	0	0
2015/05/27	R204	04/02/2016	7.50	Call	Bond Future	782.1200	0.7821	803.9300	0.8039	2.789	0	0	0
2015/05/27	R204	04/02/2016			Bond Future	7.6717	101.9077	7.6505	101.9618	(0.277)	0.0000	0.0000	0
2015/05/27	R204	04/02/2016	7.51	Call	Bond Future	793.7000	0.7937	815.7300	0.8157	2.776	0	0	0
2015/05/27	R204	04/02/2016	7.49	Put	Bond Future	1,234.0700	1.2341	1,201.5700	1.2016	(2.634)	0	0	0
2015/05/27	R204	04/02/2016	7.51	Put	Bond Future	1,206.0100	1.2060	1,173.9400	1.1739	(2.659)	0	0	0
2015/05/27	R204	04/02/2016	7.49	Call	Bond Future	770.6400	0.7706	792.2400	0.7922	2.803	0	0	0
2015/05/27	R204	04/02/2016	7.50	Put	Bond Future	1,219.9900	1.2200	1,187.7000	1.1877	(2.647)	0	0	0
2015/05/27	R207	06/08/2015	7.76	Call	Bond Future	817.8900	0.8179	857.8300	0.8578	4.883	0	0	0
2015/05/27	R207	06/08/2015			Bond Future	7.7642	98.6480	7.7397	98.7376	(0.317)	0.0000	0.0000	38,359
2015/05/27	R207	06/08/2015	7.74	Call	Bond Future	781.5900	0.7816	820.2800	0.8203	4.950	0	0	0
2015/05/27	R207	06/08/2015	7.75	Call	Bond Future	799.5300	0.7995	838.8500	0.8389	4.918	0	0	0
2015/05/27	R207	06/08/2015	7.46	Call	Bond Future	379.5100	0.3795	401.7800	0.4018	5.868	0	0	70
2015/05/27	R207	06/08/2015	7.74	Put	Bond Future	869.9500	0.8700	819.0100	0.8190	(5.856)	0	0	0
2015/05/27	R207	06/08/2015	7.46	Put	Bond Future	1,495.5200	1.4955	1,428.1600	1.4282	(4.504)	0	0	0
2015/05/27	R207	06/08/2015	7.76	Put	Bond Future	833.3400	0.8333	783.6500	0.7836	(5.963)	0	0	0
2015/05/27	R207	06/08/2015	7.75	Put	Bond Future	851.4200	0.8514	801.1100	0.8011	(5.909)	0	0	0
2015/05/27	R207	05/11/2015	7.76	Call	Bond Future	1,083.7600	1.0838	1,122.1900	1.1222	3.546	0	0	0
2015/05/27	R207	05/11/2015			Bond Future	7.8355	100.2559	7.8100	100.3442	(0.325)	0.0000	0.0000	0
2015/05/27	R207	05/11/2015	7.74	Call	Bond Future	1,051.0500	1.0511	1,088.6800	1.0887	3.580	0	0	0
2015/05/27	R207	05/11/2015	7.50	Call	Bond Future	706.0000	0.7060	734.3000	0.7343	4.008	0	0	19
2015/05/27	R207	05/11/2015	7.75	Call	Bond Future	1,067.3300	1.0673	1,105.3600	1.1054	3.563	0	0	0
2015/05/27	R207	05/11/2015	7.43	Call	Bond Future	621.6800	0.6217	647.4200	0.6474	4.140	0	0	53
2015/05/27	R207	05/11/2015	7.74	Put	Bond Future	1,382.4300	1.3824	1,331.7800	1.3318	(3.664)	0	0	0
2015/05/27	R207	05/11/2015	7.76	Put	Bond Future	1,345.6000	1.3456	1,295.7500	1.2957	(3.705)	0	0	0
2015/05/27	R207	05/11/2015	7.43	Put	Bond Future	2,038.6400	2.0386	1,976.1000	1.9761	(3.068)	0	0	0
2015/05/27	R207	05/11/2015	7.75	Put	Bond Future	1,363.9300	1.3639	1,313.6800	1.3137	(3.684)	0	0	0
2015/05/27	R207	05/11/2015	7.50	Put	Bond Future	1,876.5600	1.8766	1,816.5800	1.8166	(3.196)	0	0	0
2015/05/27	R207	04/02/2016	7.49	Put	Bond Future	2,132.6700	2.1327	2,074.1100	2.0741	(2.746)	0	0	0
2015/05/27	R207	04/02/2016	7.27	Put	Bond Future	2,640.3500	2.6404	2,575.2200	2.5752	(2.467)	0	0	0
2015/05/27	R207	04/02/2016			Bond Future	7.9015	98.3241	7.8751	98.4110	(0.335)	0.0000	0.0000	0
2015/05/27	R207	04/02/2016	7.51	Put	Bond Future	2,089.9000	2.0899	2,031.9600	2.0320	(2.772)	0	0	0
2015/05/27	R207	04/02/2016	7.27	Call	Bond Future	541.4900	0.5415	563.2100	0.5632	4.011	0	0	43
2015/05/27	R207	04/02/2016	7.50	Call	Bond Future	783.0100	0.7830	811.6200	0.8116	3.654	0	0	19
2015/05/27	R207	04/02/2016	7.51	Call	Bond Future	795.0400	0.7950	823.9500	0.8239	3.636	0	0	0
2015/05/27	R207	04/02/2016	7.49	Call	Bond Future	771.1100	0.7711	799.4000	0.7994	3.669	0	0	0
2015/05/27	R207	04/02/2016	7.50	Put	Bond Future	2,111.2100	2.1112	2,052.9700	2.0530	(2.759)	0	0	0
2015/05/27	R207	05/05/2016	7.86	Put	Bond Future	1,758.1600	1.7582	1,710.6600	1.7107	(2.702)	0	0	0
2015/05/27	R207	05/05/2016			Bond Future	7.9494	100.0992	7.9211	100.1869	(0.356)	0.0000	0.0000	0
2015/05/27	R207	05/05/2016	7.85	Put	Bond Future	1,774.0700	1.7741	1,726.3100	1.7263	(2.692)	0	0	0
2015/05/27	R207	05/05/2016	7.56	Put	Bond Future	2,278.9300	2.2789	2,223.4400	2.2234	(2.435)	0	0	0
2015/05/27	R207	05/05/2016	7.84	Put	Bond Future	1,790.0900	1.7901	1,742.0600	1.7421	(2.683)	0	0	0
2015/05/27	R207	05/05/2016	7.56	Call	Bond Future	1,063.4900	1.0635	1,095.6900	1.0957	3.028	0	0	43
2015/05/27	R207	05/05/2016	7.85	Call	Bond Future	1,465.5700	1.4656	1,505.5000	1.5055	2.725	0	0	0
2015/05/27	R207	05/05/2016	7.86	Call	Bond Future	1,480.7500	1.4807	1,520.9400	1.5209	2.714	0	0	0

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2015/05/27	R207	05/05/2016	7.84	Call	Bond Future	1,450.4800	1.4505	1,490.1400	1.4901	2.734	0	0	0
2015/05/27	R208	06/08/2015			Bond Future	7.8613	97.4775	7.8428	97.5580	(0.235)	0.0000	0.0000	38,213
2015/05/27	R208	06/08/2015	8.00	Call	Bond Future	1,344.2500	1.3443	1,386.0600	1.3861	3.110	0	0	0
2015/05/27	R208	06/08/2015	8.01	Call	Bond Future	1,370.4100	1.3704	1,412.7700	1.4128	3.091	0	0	0
2015/05/27	R208	06/08/2015	8.85	Call	Bond Future	4,243.8100	4.2438	4,318.1300	4.3181	1.751	0	0	0
2015/05/27	R208	06/08/2015	7.99	Call	Bond Future	1,318.3400	1.3183	1,359.6000	1.3596	3.130	0	0	0
2015/05/27	R208	06/08/2015	8.01	Put	Bond Future	726.7600	0.7268	688.6300	0.6886	(5.247)	0	0	0
2015/05/27	R208	06/08/2015	8.00	Put	Bond Future	743.7100	0.7437	705.0300	0.7050	(5.201)	0	0	0
2015/05/27	R208	06/08/2015	7.99	Put	Bond Future	760.9500	0.7609	721.7200	0.7217	(5.155)	0	0	0
2015/05/27	R208	06/08/2015	8.85	Put	Bond Future	62.1500	0.0621	55.9800	0.0560	(9.928)	0	0	198
2015/05/27	R208	05/11/2015			Bond Future	7.9265	95.6659	7.9076	95.7450	(0.238)	0.0000	0.0000	0
2015/05/27	R208	05/11/2015	8.48	Call	Bond Future	2,925.9800	2.9260	2,980.2700	2.9803	1.855	0	0	0
2015/05/27	R208	05/11/2015	7.74	Put	Bond Future	1,909.5600	1.9096	1,859.8800	1.8599	(2.602)	0	0	0
2015/05/27	R208	05/11/2015	7.75	Call	Bond Future	1,143.3700	1.1434	1,173.1000	1.1731	2.600	0	0	0
2015/05/27	R208	05/11/2015	7.76	Call	Bond Future	1,161.6700	1.1617	1,191.7400	1.1917	2.589	0	0	0
2015/05/27	R208	05/11/2015	8.48	Put	Bond Future	644.1500	0.6442	619.3700	0.6194	(3.847)	0	0	2,200
2015/05/27	R208	05/11/2015	7.74	Call	Bond Future	1,125.4900	1.1255	1,154.8800	1.1549	2.611	0	0	0
2015/05/27	R208	05/11/2015	7.76	Put	Bond Future	1,861.2800	1.8613	1,812.2800	1.8123	(2.633)	0	0	0
2015/05/27	R208	05/11/2015	7.75	Put	Bond Future	1,885.2000	1.8852	1,835.8600	1.8359	(2.617)	0	0	0
2015/05/27	R208	04/02/2016			Bond Future	7.9848	97.2982	7.9655	97.3758	(0.242)	0.0000	0.0000	0
2015/05/27	R208	04/02/2016	7.74	Put	Bond Future	2,299.1500	2.2991	2,251.0300	2.2510	(2.093)	0	0	0
2015/05/27	R208	04/02/2016	7.76	Put	Bond Future	2,252.4100	2.2524	2,204.8400	2.2048	(2.112)	0	0	0
2015/05/27	R208	04/02/2016	7.75	Put	Bond Future	2,275.5400	2.2755	2,227.6900	2.2277	(2.103)	0	0	0
2015/05/27	R208	04/02/2016	7.76	Call	Bond Future	1,343.5600	1.3436	1,373.5700	1.3736	2.234	0	0	0
2015/05/27	R208	04/02/2016	7.74	Call	Bond Future	1,308.9300	1.3089	1,338.3900	1.3384	2.251	0	0	0
2015/05/27	R208	04/02/2016	7.75	Call	Bond Future	1,326.0200	1.3260	1,355.7500	1.3557	2.242	0	0	0
2015/05/27	R209	06/08/2015	8.99	Put	Bond Future	1,295.0600	1.2951	1,220.4200	1.2204	(5.763)	0	0	0
2015/05/27	R209	06/08/2015			Bond Future	8.7760	78.3837	8.7535	78.5572	(0.256)	0.0000	0.0000	25,844
2015/05/27	R209	06/08/2015	9.01	Put	Bond Future	1,240.8200	1.2408	1,168.2200	1.1682	(5.851)	0	0	0
2015/05/27	R209	06/08/2015	9.90	Call	Bond Future	8,080.7300	8.0807	8,241.5100	8.2415	1.990	0	0	0
2015/05/27	R209	06/08/2015	9.00	Call	Bond Future	2,964.0300	2.9640	3,063.9000	3.0639	3.369	0	0	0
2015/05/27	R209	06/08/2015	9.01	Call	Bond Future	3,011.5200	3.0115	3,112.4100	3.1124	3.350	0	0	0
2015/05/27	R209	06/08/2015	8.99	Call	Bond Future	2,916.8900	2.9169	3,015.7400	3.0157	3.389	0	0	0
2015/05/27	R209	06/08/2015	9.00	Put	Bond Future	1,267.7100	1.2677	1,194.0900	1.1941	(5.807)	0	0	0
2015/05/27	R209	06/08/2015	9.90	Put	Bond Future	122.3400	0.1223	109.6300	0.1096	(10.389)	0	0	2,914
2015/05/27	R209	05/11/2015	7.99	Put	Bond Future	7,618.8200	7.6188	7,474.0700	7.4741	(1.900)	0	0	0
2015/05/27	R209	05/11/2015			Bond Future	8.8268	76.5130	8.8040	76.6872	(0.258)	0.0000	0.0000	0
2015/05/27	R209	05/11/2015	8.01	Put	Bond Future	7,478.2700	7.4783	7,334.5000	7.3345	(1.923)	0	0	0
2015/05/27	R209	05/11/2015	7.99	Call	Bond Future	810.8500	0.8108	840.3000	0.8403	3.632	0	0	0
2015/05/27	R209	05/11/2015	8.00	Put	Bond Future	7,548.3600	7.5484	7,404.1000	7.4041	(1.911)	0	0	0
2015/05/27	R209	05/11/2015	8.00	Call	Bond Future	827.0600	0.8271	857.0000	0.8570	3.620	0	0	0
2015/05/27	R209	05/11/2015	8.01	Call	Bond Future	843.5000	0.8435	873.9300	0.8739	3.608	0	0	0
2015/05/27	R209	04/02/2016	8.74	Call	Bond Future	3,378.7600	3.3788	3,456.2300	3.4562	2.293	0	0	0
2015/05/27	R209	04/02/2016	8.75	Put	Bond Future	4,356.1800	4.3562	4,259.3300	4.2593	(2.223)	0	0	0
2015/05/27	R209	04/02/2016			Bond Future	8.8737	77.8186	8.8506	77.9934	(0.261)	0.0000	0.0000	0
2015/05/27	R209	04/02/2016	8.75	Call	Bond Future	3,413.5600	3.4136	3,491.5700	3.4916	2.285	0	0	0

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2015/05/27	R209	04/02/2016	8.76	Call	Bond Future	3,449.0700	3.4491	3,527.6300	3.5276	2.278	0	0	0
2015/05/27	R209	04/02/2016	8.74	Put	Bond Future	4,398.3600	4.3984	4,300.9700	4.3010	(2.214)	0	0	0
2015/05/27	R209	04/02/2016	8.76	Put	Bond Future	4,314.8200	4.3148	4,218.5200	4.2185	(2.232)	0	0	0
2015/05/27	R210	06/08/2015	179.01	Call	Bond Future	407.8600	0.4079	352.2200	0.3522	(13.642)	0	0	0
2015/05/27	R210	06/08/2015			Bond Future	179.4179	179.4179	179.3622	179.3622	(0.031)	0.0000	0.0000	1,184
2015/05/27	R210	06/08/2015	178.99	Call	Bond Future	427.8600	0.4279	372.2200	0.3722	(13.004)	0	0	0
2015/05/27	R210	06/08/2015	179.00	Call	Bond Future	417.8600	0.4179	362.2200	0.3622	(13.315)	0	0	0
2015/05/27	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R210	05/11/2015			Bond Future	180.2215	180.2215	180.1601	180.1601	(0.034)	0.0000	0.0000	0
2015/05/27	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R210	05/11/2015	181.99	Put	Bond Future	1,768.4600	1.7685	1,829.8800	1.8299	3.473	0	0	0
2015/05/27	R210	05/11/2015	182.01	Put	Bond Future	1,788.4600	1.7885	1,849.8800	1.8499	3.434	0	0	0
2015/05/27	R210	05/11/2015	182.00	Put	Bond Future	1,778.4600	1.7785	1,839.8800	1.8399	3.454	0	0	0
2015/05/27	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R211	06/08/2015			Bond Future	133.0910	133.0910	133.1117	133.1117	0.016	0.0000	0.0000	1,120
2015/05/27	R211	06/08/2015	134.99	Put	Bond Future	1,899.0100	1.8990	1,878.3400	1.8783	(1.088)	0	0	0
2015/05/27	R211	06/08/2015	135.01	Put	Bond Future	1,919.0100	1.9190	1,898.3400	1.8983	(1.077)	0	0	0
2015/05/27	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R211	06/08/2015	135.00	Put	Bond Future	1,909.0100	1.9090	1,888.3400	1.8883	(1.083)	0	0	0
2015/05/27	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R211	05/11/2015			Bond Future	135.2595	135.2595	135.2768	135.2768	0.013	0.0000	0.0000	0
2015/05/27	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R211	05/11/2015	134.99	Call	Bond Future	269.5100	0.2695	286.7800	0.2868	6.408	0	0	0
2015/05/27	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R211	05/11/2015	135.00	Call	Bond Future	259.5100	0.2595	276.7800	0.2768	6.655	0	0	0
2015/05/27	R211	05/11/2015	135.01	Call	Bond Future	249.5100	0.2495	266.7800	0.2668	6.922	0	0	0
2015/05/27	R212	06/08/2015	141.01	Put	Bond Future	2,091.1000	2.0911	2,229.2200	2.2292	6.605	0	0	0
2015/05/27	R212	06/08/2015			Bond Future	138.9189	138.9189	138.7808	138.7808	(0.099)	0.0000	0.0000	1,113
2015/05/27	R212	06/08/2015	141.00	Put	Bond Future	2,081.1000	2.0811	2,219.2200	2.2192	6.637	0	0	0
2015/05/27	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R212	06/08/2015	140.99	Put	Bond Future	2,071.1000	2.0711	2,209.2200	2.2092	6.669	0	0	0
2015/05/27	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R212	05/11/2015			Bond Future	141.1824	141.1824	141.0382	141.0382	(0.102)	0.0000	0.0000	0
2015/05/27	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R212	05/11/2015	145.99	Put	Bond Future	4,807.6200	4.8076	4,951.8100	4.9518	2.999	0	0	0
2015/05/27	R212	05/11/2015	146.01	Put	Bond Future	4,827.6200	4.8276	4,971.8100	4.9718	2.987	0	0	0
2015/05/27	R212	05/11/2015	146.00	Put	Bond Future	4,817.6200	4.8176	4,961.8100	4.9618	2.993	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
2015/05/27	R213	06/08/2015			Bond Future	8.6753	88.9756	8.6526	89.1481	(0.262)	0.0000	0.0000	17,857
2015/05/27	R213	06/08/2015	8.49	Put	Bond Future	2,726.8900	2.7269	2,610.6800	2.6107	(4.262)	0	0	0
2015/05/27	R213	06/08/2015	8.51	Put	Bond Future	2,632.1400	2.6321	2,517.9800	2.5180	(4.337)	0	0	0
2015/05/27	R213	06/08/2015	8.49	Call	Bond Future	1,304.5900	1.3046	1,360.8600	1.3609	4.313	0	0	0
2015/05/27	R213	06/08/2015	8.50	Put	Bond Future	2,679.1700	2.6792	2,563.9800	2.5640	(4.299)	0	0	0
2015/05/27	R213	06/08/2015	8.50	Call	Bond Future	1,334.4800	1.3345	1,391.7700	1.3918	4.293	0	0	0
2015/05/27	R213	06/08/2015	8.51	Call	Bond Future	1,364.9600	1.3650	1,423.2800	1.4233	4.273	0	0	0
2015/05/27	R213	05/11/2015	7.76	Call	Bond Future	577.7200	0.5777	600.3400	0.6003	3.915	0	0	0
2015/05/27	R213	05/11/2015			Bond Future	8.7322	86.8812	8.7092	87.0540	(0.264)	0.0000	0.0000	0
2015/05/27	R213	05/11/2015	7.74	Call	Bond Future	553.8200	0.5538	575.6300	0.5756	3.938	0	0	0
2015/05/27	R213	05/11/2015	7.75	Call	Bond Future	565.3900	0.5654	587.6000	0.5876	3.928	0	0	0
2015/05/27	R213	05/11/2015	7.74	Put	Bond Future	8,459.6800	8.4597	8,308.6800	8.3087	(1.785)	0	0	0
2015/05/27	R213	05/11/2015	7.76	Put	Bond Future	8,314.3500	8.3143	8,164.1600	8.1642	(1.806)	0	0	0
2015/05/27	R213	05/11/2015	7.75	Put	Bond Future	8,386.5800	8.3866	8,235.9800	8.2360	(1.796)	0	0	0
2015/05/27	R213	04/02/2016			Bond Future	8.7868	88.3633	8.7634	88.5366	(0.267)	0.0000	0.0000	0
2015/05/27	R213	04/02/2016	8.75	Call	Bond Future	3,574.6200	3.5746	3,656.1800	3.6562	2.282	0	0	0
2015/05/27	R213	04/02/2016	8.74	Put	Bond Future	3,885.6700	3.8857	3,793.4500	3.7935	(2.373)	0	0	0
2015/05/27	R213	04/02/2016	8.76	Put	Bond Future	3,809.5800	3.8096	3,718.4600	3.7185	(2.392)	0	0	0
2015/05/27	R213	04/02/2016	8.75	Put	Bond Future	3,847.1900	3.8472	3,755.5200	3.7555	(2.383)	0	0	0
2015/05/27	R213	04/02/2016	8.76	Call	Bond Future	3,611.1600	3.6112	3,693.2700	3.6933	2.274	0	0	0
2015/05/27	R213	04/02/2016	8.74	Call	Bond Future	3,538.8600	3.5389	3,619.8700	3.6199	2.289	0	0	0
2015/05/27	R214	06/08/2015	8.76	Put	Bond Future	2,368.2900	2.3683	2,280.9000	2.2809	(3.690)	0	0	0
2015/05/27	R214	06/08/2015			Bond Future	8.8137	79.5540	8.7965	79.6951	(0.196)	0.0000	0.0000	20,496
2015/05/27	R214	06/08/2015	8.75	Put	Bond Future	2,412.1200	2.4121	2,323.8700	2.3239	(3.659)	0	0	0
2015/05/27	R214	06/08/2015	8.74	Call	Bond Future	1,852.1800	1.8522	1,904.1200	1.9041	2.804	0	0	0
2015/05/27	R214	06/08/2015	8.75	Call	Bond Future	1,889.5900	1.8896	1,942.3700	1.9424	2.793	0	0	0
2015/05/27	R214	06/08/2015	8.76	Call	Bond Future	1,928.1400	1.9281	1,981.7800	1.9818	2.782	0	0	0
2015/05/27	R214	06/08/2015	8.74	Put	Bond Future	2,457.2200	2.4572	2,368.1300	2.3681	(3.626)	0	0	0
2015/05/27	R214	05/11/2015			Bond Future	8.8640	77.5593	8.8465	77.7004	(0.197)	0.0000	0.0000	0
2015/05/27	R214	05/11/2015	7.99	Put	Bond Future	8,430.1300	8.4301	8,309.8300	8.3098	(1.427)	0	0	0
2015/05/27	R214	05/11/2015	8.00	Put	Bond Future	8,352.6500	8.3526	8,232.7300	8.2327	(1.436)	0	0	0
2015/05/27	R214	05/11/2015	8.01	Put	Bond Future	8,275.7400	8.2757	8,156.1800	8.1562	(1.445)	0	0	0
2015/05/27	R214	05/11/2015	7.99	Call	Bond Future	809.5100	0.8095	830.3700	0.8304	2.577	0	0	0
2015/05/27	R214	05/11/2015	8.00	Call	Bond Future	826.0100	0.8260	847.2500	0.8472	2.571	0	0	0
2015/05/27	R214	05/11/2015	8.01	Call	Bond Future	842.9100	0.8429	864.5100	0.8645	2.563	0	0	0
2015/05/27	R214	04/02/2016			Bond Future	8.9122	78.8824	8.8945	79.0237	(0.198)	0.0000	0.0000	4,320
2015/05/27	R214	04/02/2016	7.99	Put	Bond Future	9,356.0300	9.3560	9,243.2300	9.2432	(1.206)	0	0	0
2015/05/27	R214	04/02/2016	8.00	Call	Bond Future	1,385.0200	1.3850	1,413.8700	1.4139	2.083	0	0	0
2015/05/27	R214	04/02/2016	8.01	Call	Bond Future	1,405.6700	1.4057	1,434.8800	1.4349	2.078	0	0	0
2015/05/27	R214	04/02/2016	7.99	Call	Bond Future	1,364.3600	1.3644	1,392.8700	1.3929	2.090	0	0	0
2015/05/27	R214	04/02/2016	8.01	Put	Bond Future	9,210.0100	9.2100	9,097.9100	9.0979	(1.217)	0	0	0
2015/05/27	R214	04/02/2016	8.00	Put	Bond Future	9,282.9400	9.2829	9,170.4800	9.1705	(1.211)	0	0	0
2015/05/27	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R248	06/08/2015			Bond Future	8.8853	102.4819	8.8679	102.6637	(0.195)	0.0000	0.0000	35,237
2015/05/27	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/05/27	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R248	06/08/2015	8.74	Put	Bond Future	1,539.9400	1.5399	1,358.2000	1.3582	(11.802)	0	0	0
2015/05/27	R248	06/08/2015	8.76	Put	Bond Future	1,325.4200	1.3254	1,143.6800	1.1437	(13.712)	0	0	0
2015/05/27	R248	06/08/2015	8.75	Put	Bond Future	1,432.5800	1.4326	1,250.8400	1.2508	(12.686)	0	0	0
2015/05/27	R248	05/11/2015	8.01	Put	Bond Future	10,481.8900	10.4819	10,300.0300	10.3000	(1.735)	0	0	0
2015/05/27	R248	05/11/2015			Bond Future	8.9374	99.7215	8.9198	99.9034	(0.196)	0.0000	0.0000	0
2015/05/27	R248	05/11/2015	8.00	Put	Bond Future	10,605.3500	10.6054	10,423.4900	10.4235	(1.715)	0	0	0
2015/05/27	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R248	05/11/2015	7.99	Put	Bond Future	10,729.0600	10.7291	10,547.2000	10.5472	(1.695)	0	0	0
2015/05/27	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R248	04/02/2016			Bond Future	8.9874	101.4229	8.9697	101.6049	(0.198)	0.0000	0.0000	0
2015/05/27	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/27	R248	04/02/2016	8.99	Call	Bond Future	26.5000	0.0265	208.5700	0.2086	687.057	0	0	0
2015/05/27	R248	04/02/2016	9.00	Call	Bond Future	128.7100	0.1287	310.7800	0.3108	141.458	0	0	0
2015/05/27	R248	04/02/2016	9.01	Call	Bond Future	230.7300	0.2307	412.8000	0.4128	78.910	0	0	0

Total

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