



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 29/05/2015 TO 29/05/2015

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
2015/05/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	2025	06/08/2015	120.99	Put	Bond Future	557.1200	0.5571	514.6200	0.5146	(7.629)	0	0	0
2015/05/29	2025	06/08/2015			Bond Future	120.4329	120.4329	120.4754	120.4754	0.035	0.0000	0.0000	16
2015/05/29	2025	06/08/2015	121.01	Put	Bond Future	577.1200	0.5771	534.6200	0.5346	(7.364)	0	0	0
2015/05/29	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2025	06/08/2015	121.00	Put	Bond Future	567.1200	0.5671	524.6200	0.5246	(7.494)	0	0	0
2015/05/29	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2025	05/11/2015	123.01	Put	Bond Future	621.6900	0.6217	579.4100	0.5794	(6.801)	0	0	0
2015/05/29	2025	05/11/2015			Bond Future	122.3883	122.3883	122.4306	122.4306	0.035	0.0000	0.0000	0
2015/05/29	2025	05/11/2015	123.00	Put	Bond Future	611.6900	0.6117	569.4100	0.5694	(6.912)	0	0	0
2015/05/29	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2025	05/11/2015	122.99	Put	Bond Future	601.6900	0.6017	559.4100	0.5594	(7.027)	0	0	0
2015/05/29	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2030	06/08/2015			Bond Future	8.6377	95.0453	8.6369	95.0513	(0.009)	0.0000	0.0000	9,690
2015/05/29	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2030	06/08/2015	7.74	Put	Bond Future	7,450.4300	7.4504	7,444.4500	7.4445	(0.080)	0	0	0
2015/05/29	2030	06/08/2015	7.76	Put	Bond Future	7,275.6900	7.2757	7,269.7100	7.2697	(0.082)	0	0	0
2015/05/29	2030	06/08/2015	7.75	Put	Bond Future	7,363.0100	7.3630	7,357.0300	7.3570	(0.081)	0	0	0
2015/05/29	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2030	05/11/2015			Bond Future	8.6945	96.5897	8.6938	96.5949	(0.008)	0.0000	0.0000	0
2015/05/29	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2030	05/11/2015	8.49	Put	Bond Future	1,604.5500	1.6046	1,599.2800	1.5993	(0.328)	0	0	0
2015/05/29	2030	05/11/2015	8.51	Put	Bond Future	1,445.9200	1.4459	1,440.6500	1.4406	(0.364)	0	0	0
2015/05/29	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2030	05/11/2015	8.50	Put	Bond Future	1,525.1900	1.5252	1,519.9200	1.5199	(0.346)	0	0	0
2015/05/29	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2032	06/08/2015			Bond Future	8.7347	98.7925	8.7340	98.7984	(0.008)	0.0000	0.0000	1,579
2015/05/29	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2032	06/08/2015	8.50	Put	Bond Future	2,006.4000	2.0064	2,000.5100	2.0005	(0.294)	0	0	0
2015/05/29	2032	06/08/2015	8.49	Put	Bond Future	2,093.2400	2.0932	2,087.3500	2.0874	(0.281)	0	0	0
2015/05/29	2032	06/08/2015	8.51	Put	Bond Future	1,919.6700	1.9197	1,913.7800	1.9138	(0.307)	0	0	0
2015/05/29	2032	05/11/2015			Bond Future	8.7929	96.2415	8.7923	96.2468	(0.007)	0.0000	0.0000	0
2015/05/29	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2032	05/11/2015	7.99	Put	Bond Future	7,021.5000	7.0215	7,016.2700	7.0163	(0.074)	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
2015/05/29	2032	05/11/2015	8.01	Put	Bond Future	6,837.6600	6.8377	6,832.4300	6.8324	(0.076)	0	0	0
2015/05/29	2032	05/11/2015	8.00	Put	Bond Future	6,929.5200	6.9295	6,924.2900	6.9243	(0.075)	0	0	0
2015/05/29	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2032	04/02/2016			Bond Future	8.8464	97.8829	8.8457	97.8888	(0.008)	0.0000	0.0000	0
2015/05/29	2032	04/02/2016	8.69	Put	Bond Future	1,294.4600	1.2945	1,288.5600	1.2886	(0.456)	0	0	0
2015/05/29	2032	04/02/2016	8.71	Put	Bond Future	1,127.5200	1.1275	1,121.6200	1.1216	(0.523)	0	0	0
2015/05/29	2032	04/02/2016	8.70	Put	Bond Future	1,210.9400	1.2109	1,205.0400	1.2050	(0.487)	0	0	0
2015/05/29	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2037	06/08/2015			Bond Future	8.8390	97.0354	8.8383	97.0420	(0.008)	0.0000	0.0000	33,382
2015/05/29	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2037	06/08/2015	8.74	Put	Bond Future	927.9500	0.9280	921.3400	0.9213	(0.712)	0	0	0
2015/05/29	2037	06/08/2015	8.76	Put	Bond Future	739.3500	0.7394	732.7400	0.7327	(0.894)	0	0	0
2015/05/29	2037	06/08/2015	8.75	Put	Bond Future	833.5800	0.8336	826.9700	0.8270	(0.793)	0	0	0
2015/05/29	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2037	05/11/2015	7.99	Put	Bond Future	8,895.9400	8.8959	8,889.9600	8.8900	(0.067)	0	0	0
2015/05/29	2037	05/11/2015	8.01	Put	Bond Future	8,685.3500	8.6853	8,679.3700	8.6794	(0.069)	0	0	0
2015/05/29	2037	05/11/2015			Bond Future	8.8929	98.6121	8.8923	98.6181	(0.007)	0.0000	0.0000	0
2015/05/29	2037	05/11/2015	8.00	Put	Bond Future	8,790.5600	8.7906	8,784.5800	8.7846	(0.068)	0	0	0
2015/05/29	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2037	04/02/2016	8.75	Put	Bond Future	1,786.7100	1.7867	1,780.0700	1.7801	(0.372)	0	0	0
2015/05/29	2037	04/02/2016			Bond Future	8.9437	96.0361	8.9430	96.0427	(0.008)	0.0000	0.0000	0
2015/05/29	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2037	04/02/2016	8.74	Put	Bond Future	1,880.3300	1.8803	1,873.6900	1.8737	(0.353)	0	0	0
2015/05/29	2037	04/02/2016	8.76	Put	Bond Future	1,693.2200	1.6932	1,686.5800	1.6866	(0.392)	0	0	0
2015/05/29	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2038	06/08/2015			Bond Future	125.4479	125.4479	125.4931	125.4931	0.036	0.0000	0.0000	3,627
2015/05/29	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2038	06/08/2015	127.99	Put	Bond Future	2,542.1300	2.5421	2,496.8800	2.4969	(1.780)	0	0	0
2015/05/29	2038	06/08/2015	128.01	Put	Bond Future	2,562.1300	2.5621	2,516.8800	2.5169	(1.766)	0	0	0
2015/05/29	2038	06/08/2015	128.00	Put	Bond Future	2,552.1300	2.5521	2,506.8800	2.5069	(1.773)	0	0	0
2015/05/29	2038	05/11/2015			Bond Future	127.4848	127.4848	127.5297	127.5297	0.035	0.0000	0.0000	0
2015/05/29	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2038	05/11/2015	133.99	Put	Bond Future	6,505.2000	6.5052	6,460.2900	6.4603	(0.690)	0	0	0
2015/05/29	2038	05/11/2015	134.01	Put	Bond Future	6,525.2000	6.5252	6,480.2900	6.4803	(0.688)	0	0	0
2015/05/29	2038	05/11/2015	134.00	Put	Bond Future	6,515.2000	6.5152	6,470.2900	6.4703	(0.689)	0	0	0
2015/05/29	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2038	05/11/2015	133.99	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
2015/05/29	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2044	06/08/2015			Bond Future	8.9169	98.5641	8.9162	98.5711	(0.008)	0.0000	0.0000	10,735
2015/05/29	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2044	06/08/2015	8.74	Put	Bond Future	1,819.9300	1.8199	1,812.9400	1.8129	(0.384)	0	0	0
2015/05/29	2044	06/08/2015	8.76	Put	Bond Future	1,611.3100	1.6113	1,604.3200	1.6043	(0.434)	0	0	0
2015/05/29	2044	06/08/2015	8.75	Put	Bond Future	1,715.5300	1.7155	1,708.5400	1.7085	(0.407)	0	0	0
2015/05/29	2044	05/11/2015			Bond Future	8.9689	100.1657	8.9683	100.1720	(0.007)	0.0000	0.0000	0
2015/05/29	2044	05/11/2015	8.24	Put	Bond Future	7,793.3500	7.7934	7,787.0400	7.7870	(0.081)	0	0	0
2015/05/29	2044	05/11/2015	8.26	Put	Bond Future	7,565.7900	7.5658	7,559.4800	7.5595	(0.083)	0	0	0
2015/05/29	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2044	05/11/2015	8.25	Put	Bond Future	7,679.4600	7.6795	7,673.1500	7.6732	(0.082)	0	0	0
2015/05/29	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2044	04/02/2016	8.99	Put	Bond Future	279.2900	0.2793	272.3500	0.2723	(2.485)	0	0	0
2015/05/29	2044	04/02/2016			Bond Future	9.0181	97.4910	9.0174	97.4979	(0.008)	0.0000	0.0000	0
2015/05/29	2044	04/02/2016	9.01	Put	Bond Future	80.3700	0.0804	73.4300	0.0734	(8.635)	0	0	0
2015/05/29	2044	04/02/2016	9.00	Put	Bond Future	179.7400	0.1797	172.8000	0.1728	(3.861)	0	0	0
2015/05/29	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2046	06/08/2015	129.01	Put	Bond Future	2,467.1100	2.4671	2,422.0600	2.4221	(1.826)	0	0	0
2015/05/29	2046	06/08/2015			Bond Future	126.5429	126.5429	126.5879	126.5879	0.036	0.0000	0.0000	5,722
2015/05/29	2046	06/08/2015	129.00	Put	Bond Future	2,457.1100	2.4571	2,412.0600	2.4121	(1.833)	0	0	0
2015/05/29	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2046	06/08/2015	128.99	Put	Bond Future	2,447.1100	2.4471	2,402.0600	2.4021	(1.841)	0	0	0
2015/05/29	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2046	05/11/2015			Bond Future	127.1993	127.1993	127.2443	127.2443	0.035	0.0000	0.0000	0
2015/05/29	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2046	05/11/2015	132.99	Put	Bond Future	5,790.7000	5.7907	5,745.7100	5.7457	(0.777)	0	0	0
2015/05/29	2046	05/11/2015	133.01	Put	Bond Future	5,810.7000	5.8107	5,765.7100	5.7657	(0.774)	0	0	0
2015/05/29	2046	05/11/2015	133.00	Put	Bond Future	5,800.7000	5.8007	5,755.7100	5.7557	(0.776)	0	0	0
2015/05/29	2050	06/08/2015			Bond Future	134.7728	134.7728	134.8215	134.8215	0.036	0.0000	0.0000	3,821
2015/05/29	2050	06/08/2015	136.99	Put	Bond Future	2,217.2200	2.2172	2,168.4900	2.1685	(2.198)	0	0	0
2015/05/29	2050	06/08/2015	137.01	Put	Bond Future	2,237.2200	2.2372	2,188.4900	2.1885	(2.178)	0	0	0
2015/05/29	2050	06/08/2015	137.00	Put	Bond Future	2,227.2200	2.2272	2,178.4900	2.1785	(2.188)	0	0	0
2015/05/29	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2050	05/11/2015			Bond Future	136.9610	136.9610	137.0094	137.0094	0.035	0.0000	0.0000	0
2015/05/29	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2050	05/11/2015	144.99	Put	Bond Future	8,028.9800	8.0290	7,980.6200	7.9806	(0.602)	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
2015/05/29	2050	05/11/2015	145.01	Put	Bond Future	8,048.9800	8.0490	8,000.6200	8.0006	(0.601)	0	0	0
2015/05/29	2050	05/11/2015	145.00	Put	Bond Future	8,038.9800	8.0390	7,990.6200	7.9906	(0.602)	0	0	0
2015/05/29	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	AL37	06/08/2015			Index Future	458.2860	458.2860	458.2070	458.2070	(0.017)	0.0000	0.0000	124
2015/05/29	AL37	05/11/2015			Index Future	465.8030	465.8030	465.7190	465.7190	(0.018)	0.0000	0.0000	0
2015/05/29	AL7T	06/08/2015			Index Future	541.4200	541.4200	541.3270	541.3270	(0.017)	0.0000	0.0000	3
2015/05/29	AL7T	05/11/2015			Index Future	550.3000	550.3000	550.2010	550.2010	(0.018)	0.0000	0.0000	0
2015/05/29	ALBI	06/08/2015			Index Future	494.2320	494.2320	494.1470	494.1470	(0.017)	0.0000	0.0000	510
2015/05/29	ALBI	05/11/2015			Index Future	502.3390	502.3390	502.2480	502.2480	(0.018)	0.0000	0.0000	103
2015/05/29	ALBI	04/02/2016			Index Future	510.8980	510.8980	510.8090	510.8090	(0.017)	0.0000	0.0000	0
2015/05/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	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
2015/05/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/05/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/29	EL28	06/08/2015	125.00	Call	Bond Future	655.4200	0.6554	700.9200	0.7009	6.942	0	0	0
2015/05/29	EL28	06/08/2015			Bond Future	125.6554	125.6554	125.7009	125.7009	0.036	0.0000	0.0000	0
2015/05/29	EL28	06/08/2015	125.01	Call	Bond Future	645.4200	0.6454	690.9200	0.6909	7.050	0	0	0
2015/05/29	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	EL28	06/08/2015	124.99	Call	Bond Future	665.4200	0.6654	710.9200	0.7109	6.838	0	0	0
2015/05/29	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	EL28	05/11/2015	126.99	Put	Bond Future	833.3100	0.8333	788.1200	0.7881	(5.423)	0	0	0
2015/05/29	EL28	05/11/2015			Bond Future	126.1567	126.1567	126.2019	126.2019	0.036	0.0000	0.0000	0
2015/05/29	EL28	05/11/2015	127.01	Put	Bond Future	853.3100	0.8533	808.1200	0.8081	(5.296)	0	0	0
2015/05/29	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	EL28	05/11/2015	127.00	Put	Bond Future	843.3100	0.8433	798.1200	0.7981	(5.359)	0	0	0
2015/05/29	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	ES33	06/08/2015			Bond Future	9.7755	83.9062	9.7745	83.9134	(0.010)	0.0000	0.0000	6,396
2015/05/29	ES33	06/08/2015	9.59	Put	Bond Future	1,346.3000	1.3463	1,339.1300	1.3391	(0.533)	0	0	0
2015/05/29	ES33	06/08/2015	9.61	Put	Bond Future	1,199.5000	1.1995	1,192.3300	1.1923	(0.598)	0	0	0
2015/05/29	ES33	06/08/2015	9.60	Put	Bond Future	1,272.8500	1.2728	1,265.6800	1.2657	(0.563)	0	0	0
2015/05/29	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	ES33	05/11/2015	9.00	Put	Bond Future	6,451.9200	6.4519	6,445.2900	6.4453	(0.103)	0	0	0
2015/05/29	ES33	05/11/2015			Bond Future	9.8620	81.4815	9.8611	81.4881	(0.010)	0.0000	0.0000	0
2015/05/29	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	ES33	05/11/2015	8.99	Put	Bond Future	6,531.2500	6.5313	6,524.6200	6.5246	(0.102)	0	0	0
2015/05/29	ES33	05/11/2015	9.01	Put	Bond Future	6,372.6900	6.3727	6,366.0600	6.3661	(0.104)	0	0	0
2015/05/29	ES33	04/02/2016	10.01	Call	Bond Future	435.5300	0.4355	442.7600	0.4428	1.660	0	0	0
2015/05/29	ES33	04/02/2016			Bond Future	9.9471	82.8710	9.9461	82.8782	(0.010)	0.0000	0.0000	0
2015/05/29	ES33	04/02/2016	9.99	Call	Bond Future	297.4000	0.2974	304.6300	0.3046	2.431	0	0	0
2015/05/29	ES33	04/02/2016	10.00	Call	Bond Future	366.5100	0.3665	373.7400	0.3737	1.973	0	0	0
2015/05/29	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	GOVI	06/08/2015			GOVI	490.6450	490.6450	490.5600	490.5600	(0.017)	0.0000	0.0000	455
2015/05/29	GOVI	06/08/2015	499.99	Put	GOVI	93,450.0000	9.3450	94,300.0000	9.4300	0.910	0	0	0
2015/05/29	GOVI	06/08/2015	500.01	Put	GOVI	93,650.0000	9.3650	94,500.0000	9.4500	0.908	0	0	0
2015/05/29	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	GOVI	06/08/2015	500.00	Put	GOVI	93,550.0000	9.3550	94,400.0000	9.4400	0.909	0	0	0
2015/05/29	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	GOVI	05/11/2015			GOVI	498.6920	498.6920	498.6030	498.6030	(0.018)	0.0000	0.0000	27

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
2015/05/29	GOVI	05/11/2015	530.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	GOVI	05/11/2015	529.99	Put	GOVI	312,980.0000		31.2980	313,870.0000	31.3870	0.284	0	0	0
2015/05/29	GOVI	05/11/2015	530.01	Put	GOVI	313,180.0000		31.3180	314,070.0000	31.4070	0.284	0	0	0
2015/05/29	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	GOVI	05/11/2015	530.00	Put	GOVI	313,080.0000		31.3080	313,970.0000	31.3970	0.284	0	0	0
2015/05/29	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	GOVI	04/02/2016			GOVI	507.1890		507.1890	507.1010	507.1010	(0.017)	0.0000	0.0000	0
2015/05/29	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	GOVI	04/02/2016	511.99	Put	GOVI	48,010.0000		4.8010	48,890.0000	4.8890	1.833	0	0	0
2015/05/29	GOVI	04/02/2016	512.01	Put	GOVI	48,210.0000		4.8210	49,090.0000	4.9090	1.825	0	0	0
2015/05/29	GOVI	04/02/2016	512.00	Put	GOVI	48,110.0000		4.8110	48,990.0000	4.8990	1.829	0	0	0
2015/05/29	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/05/29	IGOV	06/08/2015			Index Future	228.9510		228.9510	228.9120	228.9120	(0.017)	0.0000	0.0000	1,080
2015/05/29	IGOV	05/11/2015			Index Future	232.7060		232.7060	232.6640	232.6640	(0.018)	0.0000	0.0000	17
2015/05/29	IGOV	04/02/2016			Index Future	236.6710		236.6710	236.6300	236.6300	(0.017)	0.0000	0.0000	0
2015/05/29	ILBI	06/08/2015			Index Future	621.0310		621.0310	620.9280	620.9280	(0.017)	0.0000	0.0000	159
2015/05/29	ILBI	05/11/2015			Index Future	631.2760		631.2760	631.1670	631.1670	(0.017)	0.0000	0.0000	0
2015/05/29	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/05/29	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/05/29	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/05/29	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/05/29	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/05/29	JBAF	17/06/2015			Jibar Tradeable Future	6.1400		93.8600	6.1400	93.8600	0.000	0.0000	0.0000	7,500
2015/05/29	JBAF	15/07/2015			Jibar Tradeable Future	6.2400		93.7600	6.2400	93.7600	0.000	0.0000	0.0000	0
2015/05/29	JBAF	19/08/2015			Jibar Tradeable Future	6.3300		93.6700	6.3300	93.6700	0.000	0.0000	0.0000	0
2015/05/29	JBAF	16/09/2015			Jibar Tradeable Future	6.4400		93.5600	6.4400	93.5600	0.000	0.0000	0.0000	0
2015/05/29	JBAF	21/10/2015			Jibar Tradeable Future	6.5600		93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/05/29	JBAF	15/12/2015			Jibar Tradeable Future	6.7700		93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2015/05/29	JBAF	17/02/2016			Jibar Tradeable Future	6.9500		93.0500	6.9500	93.0500	0.000	0.0000	0.0000	2,000
2015/05/29	JBAF	16/03/2016			Jibar Tradeable Future	7.0400		92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2015/05/29	JBAF	15/06/2016			Jibar Tradeable Future	7.3100		92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2015/05/29	JBAF	21/09/2016			Jibar Tradeable Future	7.5100		92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2015/05/29	JBAF	21/12/2016			Jibar Tradeable Future	7.6600		92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2015/05/29	JBAF	15/03/2017			Jibar Tradeable Future	7.7700		92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2015/05/29	R023	06/08/2015	8.24	Call	Bond Future	1,832.2800		1.8323	1,828.1400	1.8281	(0.226)	0	0	0
2015/05/29	R023	06/08/2015	9.07	Put	Bond Future	72.7500		0.0728	71.5800	0.0716	(1.608)	0	0	911



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
2015/05/29	R023	06/08/2015			Bond Future	8.0612		101.7328	8.0604	101.7370	(0.009)	0.0000	0.0000	18,677
2015/05/29	R023	06/08/2015	8.26	Put	Bond Future	812.6200		0.8126	804.0800	0.8041	(1.051)	0	0	0
2015/05/29	R023	06/08/2015	9.07	Call	Bond Future	5,443.9300		5.4439	5,446.9500	5.4470	0.055	0	0	0
2015/05/29	R023	06/08/2015	8.25	Put	Bond Future	832.2800		0.8323	823.6800	0.8237	(1.033)	0	0	0
2015/05/29	R023	06/08/2015	8.24	Put	Bond Future	852.3000		0.8523	843.9700	0.8440	(0.977)	0	0	0
2015/05/29	R023	06/08/2015	8.25	Call	Bond Future	1,866.7100		1.8667	1,862.3000	1.8623	(0.236)	0	0	0
2015/05/29	R023	06/08/2015	8.26	Call	Bond Future	1,901.4500		1.9015	1,897.1000	1.8971	(0.229)	0	0	0
2015/05/29	R023	05/11/2015			Bond Future	8.1260		99.4609	8.1253	99.4644	(0.008)	0.0000	0.0000	0
2015/05/29	R023	05/11/2015	7.99	Put	Bond Future	2,328.5000		2.3285	2,338.8700	2.3389	0.445	0	0	0
2015/05/29	R023	05/11/2015	8.01	Put	Bond Future	2,269.2200		2.2692	2,279.3800	2.2794	0.448	0	0	0
2015/05/29	R023	05/11/2015	7.99	Call	Bond Future	1,596.2500		1.5963	1,610.1000	1.6101	0.868	0	0	0
2015/05/29	R023	05/11/2015	8.00	Put	Bond Future	2,298.6000		2.2986	2,309.0000	2.3090	0.452	0	0	0
2015/05/29	R023	05/11/2015	8.00	Call	Bond Future	1,620.4400		1.6204	1,634.3200	1.6343	0.857	0	0	0
2015/05/29	R023	05/11/2015	8.01	Call	Bond Future	1,645.1200		1.6451	1,658.7600	1.6588	0.829	0	0	0
2015/05/29	R023	04/02/2016	8.01	Put	Bond Future	2,859.6400		2.8596	2,875.6400	2.8756	0.560	0	0	0
2015/05/29	R023	04/02/2016			Bond Future	8.1865		101.1566	8.1858	101.1608	(0.010)	0.0000	0.0000	0
2015/05/29	R023	04/02/2016	8.00	Put	Bond Future	2,888.5900		2.8886	2,904.8900	2.9049	0.564	0	0	0
2015/05/29	R023	04/02/2016	8.01	Call	Bond Future	1,935.6900		1.9357	1,955.8000	1.9558	1.039	0	0	0
2015/05/29	R023	04/02/2016	7.99	Call	Bond Future	1,888.7800		1.8888	1,909.1500	1.9091	1.078	0	0	0
2015/05/29	R023	04/02/2016	8.00	Call	Bond Future	1,911.9800		1.9120	1,932.3900	1.9324	1.067	0	0	0
2015/05/29	R023	04/02/2016	7.99	Put	Bond Future	2,918.0900		2.9181	2,934.3500	2.9344	0.557	0	0	0
2015/05/29	R186	06/08/2015	7.65	Call	Bond Future	411.3300		0.4113	418.7000	0.4187	1.792	0	0	75
2015/05/29	R186	06/08/2015	8.00	Put	Bond Future	2,993.1900		2.9932	2,997.6300	2.9976	0.148	0	0	0
2015/05/29	R186	06/08/2015	8.90	Put	Bond Future	359.5500		0.3595	363.8500	0.3638	1.196	0	0	5,350
2015/05/29	R186	06/08/2015			Bond Future	8.2251		118.0560	8.2244	118.0619	(0.009)	0.0000	0.0000	40,568
2015/05/29	R186	06/08/2015	8.50	Call	Bond Future	3,242.1600		3.2422	3,255.5600	3.2556	0.413	0	0	0
2015/05/29	R186	06/08/2015	8.55	Put	Bond Future	924.0400		0.9240	930.9200	0.9309	0.745	0	0	4,229
2015/05/29	R186	06/08/2015	8.01	Call	Bond Future	1,178.8500		1.1789	1,189.3000	1.1893	0.886	0	0	0
2015/05/29	R186	06/08/2015	8.00	Call	Bond Future	1,149.3300		1.1493	1,159.6900	1.1597	0.901	0	0	0
2015/05/29	R186	06/08/2015	7.75	Call	Bond Future	567.9900		0.5680	577.2800	0.5773	1.636	0	0	1,000
2015/05/29	R186	06/08/2015	7.99	Call	Bond Future	1,120.3200		1.1203	1,130.7800	1.1308	0.934	0	0	0
2015/05/29	R186	06/08/2015	8.46	Put	Bond Future	1,148.9900		1.1490	1,156.2600	1.1563	0.633	0	0	75
2015/05/29	R186	06/08/2015	8.05	Call	Bond Future	1,301.5500		1.3016	1,312.3000	1.3123	0.826	0	0	75
2015/05/29	R186	06/08/2015	8.45	Call	Bond Future	2,978.8800		2.9789	2,992.1000	2.9921	0.444	0	0	0
2015/05/29	R186	06/08/2015	7.65	Put	Bond Future	5,201.2800		5.2013	5,202.7300	5.2027	0.028	0	0	0
2015/05/29	R186	06/08/2015	8.50	Put	Bond Future	1,044.1100		1.0441	1,051.5900	1.0516	0.716	0	0	5,229
2015/05/29	R186	06/08/2015	8.55	Call	Bond Future	3,515.8400		3.5158	3,528.6400	3.5286	0.364	0	0	0
2015/05/29	R186	06/08/2015	7.75	Put	Bond Future	4,506.1200		4.5061	4,509.4900	4.5095	0.075	0	0	0
2015/05/29	R186	06/08/2015	7.99	Put	Bond Future	3,046.9900		3.0470	3,051.5300	3.0515	0.149	0	0	0
2015/05/29	R186	06/08/2015	8.05	Put	Bond Future	2,732.5200		2.7325	2,737.3500	2.7374	0.177	0	0	0
2015/05/29	R186	06/08/2015	8.46	Call	Bond Future	3,030.7000		3.0307	3,043.8900	3.0439	0.435	0	0	0
2015/05/29	R186	06/08/2015	8.90	Call	Bond Future	5,656.0600		5.6561	5,666.2800	5.6663	0.181	0	0	0
2015/05/29	R186	06/08/2015	8.45	Put	Bond Future	1,176.4400		1.1764	1,183.7400	1.1837	0.621	0	0	4,229
2015/05/29	R186	06/08/2015	8.01	Put	Bond Future	2,939.9700		2.9400	2,944.5000	2.9445	0.154	0	0	0
2015/05/29	R186	05/11/2015	8.45	Call	Bond Future	3,669.7300		3.6697	3,668.0300	3.6680	(0.046)	0	0	0
2015/05/29	R186	05/11/2015	8.24	Call	Bond Future	2,787.9600		2.7880	2,791.1700	2.7912	0.115	0	0	0
2015/05/29	R186	05/11/2015	8.25	Put	Bond Future	3,075.1100		3.0751	3,072.8700	3.0729	(0.073)	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	
2015/05/29	R186	05/11/2015			Bond Future		8.2812	119.9730	8.2806	119.9782	(0.008)	0.0000	0.0000	500
2015/05/29	R186	05/11/2015	9.00	Put	Bond Future	1,001.4600		1.0015	993.2700	0.9933	(0.818)	0	0	2,600
2015/05/29	R186	05/11/2015	8.35	Put	Bond Future	2,689.4200		2.6894	2,684.8300	2.6848	(0.171)	0	0	9,370
2015/05/29	R186	05/11/2015	8.24	Put	Bond Future	3,115.8800		3.1159	3,113.9300	3.1139	(0.063)	0	0	0
2015/05/29	R186	05/11/2015	8.22	Call	Bond Future	2,711.4300		2.7114	2,714.6100	2.7146	0.117	0	0	0
2015/05/29	R186	05/11/2015	8.26	Put	Bond Future	3,034.7300		3.0347	3,032.5000	3.0325	(0.073)	0	0	0
2015/05/29	R186	05/11/2015	8.35	Call	Bond Future	3,233.5800		3.2336	3,234.1500	3.2342	0.018	0	0	0
2015/05/29	R186	05/11/2015	8.45	Put	Bond Future	2,340.5000		2.3405	2,333.6400	2.3336	(0.293)	0	0	6,248
2015/05/29	R186	05/11/2015	9.00	Call	Bond Future	6,520.4500		6.5204	6,517.4200	6.5174	(0.046)	0	0	0
2015/05/29	R186	05/11/2015	8.25	Call	Bond Future	2,826.8400		2.8268	2,829.7600	2.8298	0.103	0	0	0
2015/05/29	R186	05/11/2015	8.26	Call	Bond Future	2,866.0400		2.8660	2,868.9700	2.8690	0.102	0	0	0
2015/05/29	R186	05/11/2015	8.22	Put	Bond Future	3,198.8700		3.1989	3,196.8900	3.1969	(0.062)	0	0	1,090
2015/05/29	R186	04/02/2016	7.50	Call	Bond Future	1,123.2300		1.1232	1,134.2300	1.1342	0.979	0	0	0
2015/05/29	R186	04/02/2016			Bond Future		8.3312	116.7199	8.3305	116.7257	(0.009)	0.0000	0.0000	5,512
2015/05/29	R186	04/02/2016	7.51	Call	Bond Future	1,141.9900		1.1420	1,153.0700	1.1531	0.970	0	0	0
2015/05/29	R186	04/02/2016	7.49	Call	Bond Future	1,104.6900		1.1047	1,116.4900	1.1165	1.068	0	0	0
2015/05/29	R186	04/02/2016	7.50	Put	Bond Future	7,842.7900		7.8428	7,847.9600	7.8480	0.066	0	0	0
2015/05/29	R186	04/02/2016	7.49	Put	Bond Future	7,908.2700		7.9083	7,914.2400	7.9142	0.075	0	0	0
2015/05/29	R186	04/02/2016	7.51	Put	Bond Future	7,777.6100		7.7776	7,782.8600	7.7829	0.068	0	0	0
2015/05/29	R186	05/05/2016			Bond Future		8.3695	118.8203	8.3688	118.8260	(0.009)	0.0000	0.0000	0
2015/05/29	R186	05/05/2016	8.34	Call	Bond Future	4,072.5700		4.0726	4,087.2300	4.0872	0.360	0	0	0
2015/05/29	R186	05/05/2016	8.35	Call	Bond Future	4,110.7400		4.1107	4,124.9600	4.1250	0.346	0	0	0
2015/05/29	R186	05/05/2016	8.33	Call	Bond Future	4,034.1200		4.0341	4,049.6900	4.0497	0.386	0	0	0
2015/05/29	R186	05/05/2016	8.35	Put	Bond Future	4,259.5300		4.2595	4,268.1100	4.2681	0.201	0	0	0
2015/05/29	R186	05/05/2016	7.56	Put	Bond Future	8,127.6000		8.1276	8,138.0500	8.1380	0.129	0	0	0
2015/05/29	R186	05/05/2016	8.34	Put	Bond Future	4,297.8100		4.2978	4,306.8300	4.3068	0.210	0	0	0
2015/05/29	R186	05/05/2016	7.56	Call	Bond Future	1,721.7400		1.7217	1,737.8300	1.7378	0.935	0	0	0
2015/05/29	R186	05/05/2016	8.33	Put	Bond Future	4,335.8700		4.3359	4,345.8000	4.3458	0.229	0	0	0
2015/05/29	R197	06/08/2015	288.00	Call	Bond Future	1,734.1600		1.7342	1,834.7300	1.8347	5.799	0	0	0
2015/05/29	R197	06/08/2015			Bond Future	289.7342		289.7342	289.8347	289.8347	0.035	0.0000	0.0000	978
2015/05/29	R197	06/08/2015	288.01	Call	Bond Future	1,724.1600		1.7242	1,824.7300	1.8247	5.833	0	0	0
2015/05/29	R197	06/08/2015	287.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R197	06/08/2015	288.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R197	06/08/2015	288.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R197	06/08/2015	287.99	Call	Bond Future	1,744.1600		1.7442	1,844.7300	1.8447	5.766	0	0	0
2015/05/29	R197	05/11/2015	295.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R197	05/11/2015			Bond Future	294.4377		294.4377	294.5377	294.5377	0.034	0.0000	0.0000	0
2015/05/29	R197	05/11/2015	294.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R197	05/11/2015	295.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R197	05/11/2015	294.99	Put	Bond Future	552.3000		0.5523	452.3400	0.4523	(18.099)	0	0	0
2015/05/29	R197	05/11/2015	295.01	Put	Bond Future	572.3000		0.5723	472.3400	0.4723	(17.466)	0	0	0
2015/05/29	R197	05/11/2015	295.00	Put	Bond Future	562.3000		0.5623	462.3400	0.4623	(17.777)	0	0	0
2015/05/29	R202	06/08/2015			Bond Future	236.7888		236.7888	236.8727	236.8727	0.035	0.0000	0.0000	54,206
2015/05/29	R202	06/08/2015	239.99	Put	Bond Future	3,201.2100		3.2012	3,117.3300	3.1173	(2.620)	0	0	0
2015/05/29	R202	06/08/2015	240.00	Put	Bond Future	3,211.2100		3.2112	3,127.3300	3.1273	(2.612)	0	0	0
2015/05/29	R202	06/08/2015	240.01	Put	Bond Future	3,221.2100		3.2212	3,137.3300	3.1373	(2.604)	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
2015/05/29	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R202	05/11/2015			Bond Future	240.6329	240.6329	240.7160	240.7160	0.035	0.0000	0.0000	0
2015/05/29	R202	05/11/2015	245.99	Put	Bond Future	5,357.1100	5.3571	5,274.0100	5.2740	(1.551)	0	0	0
2015/05/29	R202	05/11/2015	246.01	Put	Bond Future	5,377.1100	5.3771	5,294.0100	5.2940	(1.545)	0	0	0
2015/05/29	R202	05/11/2015	246.00	Put	Bond Future	5,367.1100	5.3671	5,284.0100	5.2840	(1.548)	0	0	0
2015/05/29	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R203	06/08/2015	6.74	Call	Bond Future	94.0100	0.0940	95.9100	0.0959	2.021	0	0	0
2015/05/29	R203	06/08/2015	6.75	Put	Bond Future	1,102.7700	1.1028	1,102.6600	1.1027	(0.010)	0	0	0
2015/05/29	R203	06/08/2015	7.84	Call	Bond Future	1,196.3200	1.1963	1,198.3100	1.1983	0.166	0	0	0
2015/05/29	R203	06/08/2015			Bond Future	7.2666	105.2291	7.2656	105.2311	(0.015)	0.0000	0.0000	17,001
2015/05/29	R203	06/08/2015	6.75	Call	Bond Future	97.4100	0.0974	99.3500	0.0994	1.992	0	0	0
2015/05/29	R203	06/08/2015	6.76	Call	Bond Future	100.9100	0.1009	102.8900	0.1029	1.962	0	0	0
2015/05/29	R203	06/08/2015	6.74	Put	Bond Future	1,118.9600	1.1190	1,118.8100	1.1188	(0.013)	0	0	0
2015/05/29	R203	06/08/2015	7.84	Put	Bond Future	95.3300	0.0953	95.2700	0.0953	(0.063)	0	0	5,000
2015/05/29	R203	06/08/2015	6.76	Put	Bond Future	1,086.6900	1.0867	1,086.6200	1.0866	(0.006)	0	0	0
2015/05/29	R203	05/11/2015	5.99	Call	Bond Future	20.2800	0.0203	22.9100	0.0229	12.968	0	0	0
2015/05/29	R203	05/11/2015	6.00	Put	Bond Future	2,382.8500	2.3828	2,384.2500	2.3843	0.059	0	0	0
2015/05/29	R203	05/11/2015			Bond Future	7.3555	102.7717	7.3547	102.7730	(0.010)	0.0000	0.0000	0
2015/05/29	R203	05/11/2015	6.00	Call	Bond Future	20.9500	0.0210	23.6400	0.0236	12.840	0	0	0
2015/05/29	R203	05/11/2015	6.01	Call	Bond Future	21.6400	0.0216	24.3900	0.0244	12.708	0	0	0
2015/05/29	R203	05/11/2015	5.99	Put	Bond Future	2,399.8700	2.3999	2,401.2100	2.4012	0.056	0	0	0
2015/05/29	R203	05/11/2015	6.01	Put	Bond Future	2,365.8500	2.3659	2,367.3100	2.3673	0.062	0	0	0
2015/05/29	R203	04/02/2016	7.26	Put	Bond Future	666.3000	0.6663	677.7700	0.6778	1.721	0	0	0
2015/05/29	R203	04/02/2016	7.25	Put	Bond Future	674.7100	0.6747	686.1500	0.6861	1.696	0	0	0
2015/05/29	R203	04/02/2016			Bond Future	7.4360	104.5241	7.4348	104.5260	(0.017)	0.0000	0.0000	0
2015/05/29	R203	04/02/2016	7.26	Call	Bond Future	403.0500	0.4030	416.4100	0.4164	3.315	0	0	0
2015/05/29	R203	04/02/2016	7.24	Call	Bond Future	389.9700	0.3900	403.2600	0.4033	3.408	0	0	0
2015/05/29	R203	04/02/2016	7.25	Call	Bond Future	396.4800	0.3965	409.8100	0.4098	3.362	0	0	0
2015/05/29	R203	04/02/2016	7.24	Put	Bond Future	683.1900	0.6832	694.5900	0.6946	1.669	0	0	0
2015/05/29	R204	06/08/2015	7.74	Call	Bond Future	982.0000	0.9820	984.6500	0.9847	0.270	0	0	0
2015/05/29	R204	06/08/2015	7.75	Put	Bond Future	383.8000	0.3838	383.3500	0.3834	(0.117)	0	0	0
2015/05/29	R204	06/08/2015			Bond Future	7.5396	102.4654	7.5385	102.4685	(0.014)	0.0000	0.0000	21,244
2015/05/29	R204	06/08/2015	8.41	Call	Bond Future	2,571.8700	2.5719	2,574.9400	2.5749	0.119	0	0	0
2015/05/29	R204	06/08/2015	7.74	Put	Bond Future	393.9300	0.3939	393.4600	0.3935	(0.119)	0	0	0
2015/05/29	R204	06/08/2015	7.76	Put	Bond Future	373.8700	0.3739	373.4300	0.3734	(0.118)	0	0	0
2015/05/29	R204	06/08/2015	8.41	Put	Bond Future	48.2600	0.0483	48.2100	0.0482	(0.104)	0	0	699
2015/05/29	R204	06/08/2015	7.75	Call	Bond Future	1,001.1000	1.0011	1,003.7700	1.0038	0.267	0	0	0
2015/05/29	R204	06/08/2015	7.76	Call	Bond Future	1,020.3900	1.0204	1,023.0700	1.0231	0.263	0	0	0
2015/05/29	R204	05/11/2015			Bond Future	7.6189	104.1292	7.6181	104.1315	(0.011)	0.0000	0.0000	0
2015/05/29	R204	05/11/2015	6.25	Call	Bond Future	41.2900	0.0413	47.5800	0.0476	15.234	0	0	0
2015/05/29	R204	05/11/2015	6.24	Put	Bond Future	3,913.1200	3.9131	3,916.9300	3.9169	0.097	0	0	0
2015/05/29	R204	05/11/2015	6.26	Put	Bond Future	3,858.1500	3.8581	3,862.2100	3.8622	0.105	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
2015/05/29	R204	05/11/2015	6.25	Put	Bond Future	3,885.6200	3.8856	3,889.5500	3.8895	0.101	0	0	0
2015/05/29	R204	05/11/2015	6.26	Call	Bond Future	42.5600	0.0426	48.9800	0.0490	15.085	0	0	0
2015/05/29	R204	05/11/2015	6.24	Call	Bond Future	40.0500	0.0400	46.2200	0.0462	15.406	0	0	0
2015/05/29	R204	04/02/2016	7.50	Call	Bond Future	760.8800	0.7609	780.1400	0.7801	2.531	0	0	0
2015/05/29	R204	04/02/2016			Bond Future	7.6876	101.8673	7.6865	101.8703	(0.015)	0.0000	0.0000	0
2015/05/29	R204	04/02/2016	7.51	Call	Bond Future	772.2800	0.7723	791.5900	0.7916	2.500	0	0	0
2015/05/29	R204	04/02/2016	7.49	Put	Bond Future	1,253.4200	1.2534	1,269.9700	1.2700	1.320	0	0	0
2015/05/29	R204	04/02/2016	7.51	Put	Bond Future	1,225.0000	1.2250	1,241.3200	1.2413	1.332	0	0	0
2015/05/29	R204	04/02/2016	7.49	Call	Bond Future	749.5800	0.7496	769.1200	0.7691	2.607	0	0	0
2015/05/29	R204	04/02/2016	7.50	Put	Bond Future	1,239.1600	1.2392	1,255.4300	1.2554	1.313	0	0	0
2015/05/29	R207	06/08/2015	7.76	Call	Bond Future	795.7800	0.7958	801.9100	0.8019	0.770	0	0	0
2015/05/29	R207	06/08/2015			Bond Future	7.7700	98.6268	7.7690	98.6306	(0.013)	0.0000	0.0000	38,359
2015/05/29	R207	06/08/2015	7.74	Call	Bond Future	759.8000	0.7598	766.0500	0.7661	0.823	0	0	0
2015/05/29	R207	06/08/2015	7.75	Call	Bond Future	777.5800	0.7776	783.8600	0.7839	0.808	0	0	0
2015/05/29	R207	06/08/2015	7.46	Call	Bond Future	363.4600	0.3635	368.4300	0.3684	1.367	0	0	70
2015/05/29	R207	06/08/2015	7.74	Put	Bond Future	869.3200	0.8693	871.8200	0.8718	0.288	0	0	0
2015/05/29	R207	06/08/2015	7.46	Put	Bond Future	1,500.6300	1.5006	1,501.8500	1.5019	0.081	0	0	0
2015/05/29	R207	06/08/2015	7.76	Put	Bond Future	832.3900	0.8324	834.7700	0.8348	0.286	0	0	0
2015/05/29	R207	06/08/2015	7.75	Put	Bond Future	850.6300	0.8506	853.1600	0.8532	0.297	0	0	0
2015/05/29	R207	05/11/2015	7.76	Call	Bond Future	1,063.6300	1.0636	1,077.1600	1.0772	1.272	0	0	0
2015/05/29	R207	05/11/2015			Bond Future	7.8433	100.2288	7.8424	100.2318	(0.011)	0.0000	0.0000	0
2015/05/29	R207	05/11/2015	7.74	Call	Bond Future	1,031.1900	1.0312	1,044.6700	1.0447	1.307	0	0	0
2015/05/29	R207	05/11/2015	7.50	Call	Bond Future	689.6300	0.6896	702.0200	0.7020	1.797	0	0	19
2015/05/29	R207	05/11/2015	7.75	Call	Bond Future	1,047.3400	1.0473	1,060.8400	1.0608	1.289	0	0	0
2015/05/29	R207	05/11/2015	7.43	Call	Bond Future	606.3900	0.6064	618.3000	0.6183	1.964	0	0	53
2015/05/29	R207	05/11/2015	7.74	Put	Bond Future	1,389.6300	1.3896	1,400.0900	1.4001	0.753	0	0	0
2015/05/29	R207	05/11/2015	7.76	Put	Bond Future	1,352.5300	1.3525	1,363.0400	1.3630	0.777	0	0	0
2015/05/29	R207	05/11/2015	7.43	Put	Bond Future	2,050.4100	2.0504	2,059.3000	2.0593	0.434	0	0	0
2015/05/29	R207	05/11/2015	7.75	Put	Bond Future	1,371.0000	1.3710	1,381.4800	1.3815	0.764	0	0	0
2015/05/29	R207	05/11/2015	7.50	Put	Bond Future	1,887.2500	1.8872	1,896.6200	1.8966	0.496	0	0	0
2015/05/29	R207	04/02/2016	7.49	Put	Bond Future	2,146.4200	2.1464	2,165.6600	2.1657	0.896	0	0	0
2015/05/29	R207	04/02/2016	7.27	Put	Bond Future	2,656.8800	2.6569	2,671.1400	2.6711	0.537	0	0	0
2015/05/29	R207	04/02/2016			Bond Future	7.9102	98.2956	7.9091	98.2992	(0.014)	0.0000	0.0000	0
2015/05/29	R207	04/02/2016	7.51	Put	Bond Future	2,103.3900	2.1034	2,122.8200	2.1228	0.924	0	0	0
2015/05/29	R207	04/02/2016	7.27	Call	Bond Future	529.4900	0.5295	547.4200	0.5474	3.386	0	0	43
2015/05/29	R207	04/02/2016	7.50	Call	Bond Future	768.1000	0.7681	791.1100	0.7911	2.996	0	0	19
2015/05/29	R207	04/02/2016	7.51	Call	Bond Future	780.0000	0.7800	803.1000	0.8031	2.962	0	0	0
2015/05/29	R207	04/02/2016	7.49	Call	Bond Future	756.3300	0.7563	779.2400	0.7792	3.029	0	0	0
2015/05/29	R207	04/02/2016	7.50	Put	Bond Future	2,124.8300	2.1248	2,144.1700	2.1442	0.910	0	0	0
2015/05/29	R207	05/05/2016	7.86	Put	Bond Future	1,771.5300	1.7715	1,796.7500	1.7968	1.424	0	0	0
2015/05/29	R207	05/05/2016			Bond Future	7.9606	100.0646	7.9595	100.0680	(0.014)	0.0000	0.0000	0
2015/05/29	R207	05/05/2016	7.85	Put	Bond Future	1,787.5600	1.7876	1,812.7600	1.8128	1.410	0	0	0
2015/05/29	R207	05/05/2016	7.56	Put	Bond Future	2,295.7600	2.2958	2,321.1200	2.3211	1.105	0	0	0
2015/05/29	R207	05/05/2016	7.84	Put	Bond Future	1,803.6900	1.8037	1,828.8700	1.8289	1.396	0	0	0
2015/05/29	R207	05/05/2016	7.56	Call	Bond Future	1,045.6700	1.0457	1,074.4000	1.0744	2.748	0	0	43
2015/05/29	R207	05/05/2016	7.85	Call	Bond Future	1,444.4100	1.4444	1,472.9800	1.4730	1.978	0	0	0
2015/05/29	R207	05/05/2016	7.86	Call	Bond Future	1,459.4700	1.4595	1,488.0600	1.4881	1.959	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
2015/05/29	R207	05/05/2016	7.84	Call	Bond Future	1,429.4300	1.4294	1,457.9800	1.4580	1.997	0	0	0
2015/05/29	R208	06/08/2015			Bond Future	7.8731	97.4262	7.8723	97.4298	(0.011)	0.0000	0.0000	38,213
2015/05/29	R208	06/08/2015	8.00	Call	Bond Future	1,299.8700	1.2999	1,298.2900	1.2983	(0.122)	0	0	0
2015/05/29	R208	06/08/2015	8.01	Call	Bond Future	1,325.7500	1.3257	1,324.2000	1.3242	(0.117)	0	0	0
2015/05/29	R208	06/08/2015	8.85	Call	Bond Future	4,191.1500	4.1912	4,194.8000	4.1948	0.087	0	0	0
2015/05/29	R208	06/08/2015	7.99	Call	Bond Future	1,274.2500	1.2742	1,272.9700	1.2730	(0.100)	0	0	0
2015/05/29	R208	06/08/2015	8.01	Put	Bond Future	733.4200	0.7334	728.2600	0.7283	(0.704)	0	0	0
2015/05/29	R208	06/08/2015	8.00	Put	Bond Future	750.6500	0.7506	745.4600	0.7455	(0.691)	0	0	0
2015/05/29	R208	06/08/2015	7.99	Put	Bond Future	768.1800	0.7682	763.2900	0.7633	(0.637)	0	0	0
2015/05/29	R208	06/08/2015	8.85	Put	Bond Future	60.8100	0.0608	60.8500	0.0608	0.066	0	0	198
2015/05/29	R208	05/11/2015			Bond Future	7.9402	95.6084	7.9395	95.6114	(0.009)	0.0000	0.0000	0
2015/05/29	R208	05/11/2015	8.48	Call	Bond Future	2,876.1600	2.8762	2,882.7400	2.8827	0.229	0	0	0
2015/05/29	R208	05/11/2015	7.74	Put	Bond Future	1,933.9500	1.9340	1,942.3600	1.9424	0.435	0	0	0
2015/05/29	R208	05/11/2015	7.75	Call	Bond Future	1,109.9700	1.1100	1,121.5900	1.1216	1.047	0	0	0
2015/05/29	R208	05/11/2015	7.76	Call	Bond Future	1,127.9900	1.1280	1,139.4000	1.1394	1.012	0	0	0
2015/05/29	R208	05/11/2015	8.48	Put	Bond Future	651.8300	0.6518	655.4800	0.6555	0.560	0	0	2,200
2015/05/29	R208	05/11/2015	7.74	Call	Bond Future	1,092.3800	1.0924	1,103.7200	1.1037	1.038	0	0	0
2015/05/29	R208	05/11/2015	7.76	Put	Bond Future	1,885.1000	1.8851	1,893.5800	1.8936	0.450	0	0	0
2015/05/29	R208	05/11/2015	7.75	Put	Bond Future	1,909.3000	1.9093	1,917.9900	1.9180	0.455	0	0	0
2015/05/29	R208	04/02/2016			Bond Future	7.9996	97.2387	7.9987	97.2423	(0.011)	0.0000	0.0000	0
2015/05/29	R208	04/02/2016	7.74	Put	Bond Future	2,327.0600	2.3271	2,343.6100	2.3436	0.711	0	0	0
2015/05/29	R208	04/02/2016	7.76	Put	Bond Future	2,279.8500	2.2799	2,296.1900	2.2962	0.717	0	0	0
2015/05/29	R208	04/02/2016	7.75	Put	Bond Future	2,303.2100	2.3032	2,319.8200	2.3198	0.721	0	0	0
2015/05/29	R208	04/02/2016	7.76	Call	Bond Future	1,311.5300	1.3115	1,331.4000	1.3314	1.515	0	0	0
2015/05/29	R208	04/02/2016	7.74	Call	Bond Future	1,277.3700	1.2774	1,297.4500	1.2975	1.572	0	0	0
2015/05/29	R208	04/02/2016	7.75	Call	Bond Future	1,294.2200	1.2942	1,314.3600	1.3144	1.556	0	0	0
2015/05/29	R209	06/08/2015	8.99	Put	Bond Future	1,275.0800	1.2751	1,245.1700	1.2452	(2.346)	0	0	0
2015/05/29	R209	06/08/2015			Bond Future	8.7784	78.3655	8.7778	78.3702	(0.007)	0.0000	0.0000	25,578
2015/05/29	R209	06/08/2015	9.01	Put	Bond Future	1,220.9000	1.2209	1,190.8400	1.1908	(2.462)	0	0	0
2015/05/29	R209	06/08/2015	9.90	Call	Bond Future	8,055.4900	8.0555	8,056.1900	8.0562	0.009	0	0	0
2015/05/29	R209	06/08/2015	9.00	Call	Bond Future	2,925.8200	2.9258	2,900.3500	2.9004	(0.871)	0	0	0
2015/05/29	R209	06/08/2015	9.01	Call	Bond Future	2,973.3400	2.9733	2,948.0500	2.9481	(0.851)	0	0	0
2015/05/29	R209	06/08/2015	8.99	Call	Bond Future	2,878.6500	2.8787	2,853.5100	2.8535	(0.873)	0	0	0
2015/05/29	R209	06/08/2015	9.00	Put	Bond Future	1,247.7600	1.2478	1,217.5200	1.2175	(2.424)	0	0	0
2015/05/29	R209	06/08/2015	9.90	Put	Bond Future	115.3600	0.1154	111.2900	0.1113	(3.528)	0	0	2,914
2015/05/29	R209	05/11/2015	7.99	Put	Bond Future	7,624.1800	7.6242	7,616.3900	7.6164	(0.102)	0	0	0
2015/05/29	R209	05/11/2015			Bond Future	8.8298	76.4901	8.8292	76.4944	(0.006)	0.0000	0.0000	0
2015/05/29	R209	05/11/2015	8.01	Put	Bond Future	7,483.2300	7.4832	7,474.6700	7.4747	(0.114)	0	0	0
2015/05/29	R209	05/11/2015	7.99	Call	Bond Future	793.3400	0.7933	789.8900	0.7899	(0.435)	0	0	0
2015/05/29	R209	05/11/2015	8.00	Put	Bond Future	7,553.5200	7.5535	7,544.9900	7.5450	(0.113)	0	0	0
2015/05/29	R209	05/11/2015	8.00	Call	Bond Future	809.3500	0.8094	805.1600	0.8052	(0.518)	0	0	0
2015/05/29	R209	05/11/2015	8.01	Call	Bond Future	825.5900	0.8256	821.3700	0.8214	(0.511)	0	0	0
2015/05/29	R209	04/02/2016	8.74	Call	Bond Future	3,352.0400	3.3520	3,349.3100	3.3493	(0.081)	0	0	0
2015/05/29	R209	04/02/2016	8.75	Put	Bond Future	4,353.3800	4.3534	4,345.9000	4.3459	(0.172)	0	0	0
2015/05/29	R209	04/02/2016			Bond Future	8.8769	77.7946	8.8762	77.7993	(0.007)	0.0000	0.0000	0
2015/05/29	R209	04/02/2016	8.75	Call	Bond Future	3,386.7600	3.3868	3,384.0300	3.3840	(0.081)	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
2015/05/29	R209	04/02/2016	8.76	Call	Bond Future	3,422.1800	3.4222	3,418.9500	3.4189	(0.094)	0	0	0
2015/05/29	R209	04/02/2016	8.74	Put	Bond Future	4,395.6400	4.3956	4,388.1600	4.3882	(0.170)	0	0	0
2015/05/29	R209	04/02/2016	8.76	Put	Bond Future	4,311.9300	4.3119	4,303.9500	4.3039	(0.185)	0	0	0
2015/05/29	R210	06/08/2015	179.01	Call	Bond Future	416.1700	0.4162	478.8000	0.4788	15.049	0	0	0
2015/05/29	R210	06/08/2015			Bond Future	179.4262	179.4262	179.4888	179.4888	0.035	0.0000	0.0000	1,231
2015/05/29	R210	06/08/2015	178.99	Call	Bond Future	436.1700	0.4362	498.8000	0.4988	14.359	0	0	0
2015/05/29	R210	06/08/2015	179.00	Call	Bond Future	426.1700	0.4262	488.8000	0.4888	14.696	0	0	0
2015/05/29	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R210	05/11/2015			Bond Future	180.2200	180.2200	180.2824	180.2824	0.035	0.0000	0.0000	0
2015/05/29	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R210	05/11/2015	181.99	Put	Bond Future	1,770.0000	1.7700	1,707.5900	1.7076	(3.526)	0	0	0
2015/05/29	R210	05/11/2015	182.01	Put	Bond Future	1,790.0000	1.7900	1,727.5900	1.7276	(3.487)	0	0	0
2015/05/29	R210	05/11/2015	182.00	Put	Bond Future	1,780.0000	1.7800	1,717.5900	1.7176	(3.506)	0	0	0
2015/05/29	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R211	06/08/2015			Bond Future	133.1558	133.1558	133.1991	133.1991	0.032	0.0000	0.0000	1,120
2015/05/29	R211	06/08/2015	134.99	Put	Bond Future	1,834.1900	1.8342	1,790.9400	1.7909	(2.358)	0	0	0
2015/05/29	R211	06/08/2015	135.01	Put	Bond Future	1,854.1900	1.8542	1,810.9400	1.8109	(2.333)	0	0	0
2015/05/29	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R211	06/08/2015	135.00	Put	Bond Future	1,844.1900	1.8442	1,800.9400	1.8009	(2.345)	0	0	0
2015/05/29	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R211	05/11/2015			Bond Future	135.3180	135.3180	135.3609	135.3609	0.032	0.0000	0.0000	0
2015/05/29	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R211	05/11/2015	134.99	Call	Bond Future	327.9600	0.3280	370.9000	0.3709	13.093	0	0	0
2015/05/29	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R211	05/11/2015	135.00	Call	Bond Future	317.9600	0.3180	360.9000	0.3609	13.505	0	0	0
2015/05/29	R211	05/11/2015	135.01	Call	Bond Future	307.9600	0.3080	350.9000	0.3509	13.943	0	0	0
2015/05/29	R212	06/08/2015	141.01	Put	Bond Future	2,264.6300	2.2646	2,215.7900	2.2158	(2.157)	0	0	0
2015/05/29	R212	06/08/2015			Bond Future	138.7454	138.7454	138.7942	138.7942	0.035	0.0000	0.0000	1,113
2015/05/29	R212	06/08/2015	141.00	Put	Bond Future	2,254.6300	2.2546	2,205.7900	2.2058	(2.166)	0	0	0
2015/05/29	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R212	06/08/2015	140.99	Put	Bond Future	2,244.6300	2.2446	2,195.7900	2.1958	(2.176)	0	0	0
2015/05/29	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R212	05/11/2015			Bond Future	140.9983	140.9983	141.0469	141.0469	0.034	0.0000	0.0000	0
2015/05/29	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R212	05/11/2015	145.99	Put	Bond Future	4,991.7000	4.9917	4,943.1400	4.9431	(0.973)	0	0	0
2015/05/29	R212	05/11/2015	146.01	Put	Bond Future	5,011.7000	5.0117	4,963.1400	4.9631	(0.969)	0	0	0
2015/05/29	R212	05/11/2015	146.00	Put	Bond Future	5,001.7000	5.0017	4,953.1400	4.9531	(0.971)	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
2015/05/29	R213	06/08/2015			Bond Future	8.6775	88.9592	8.6768	88.9644	(0.008)	0.0000	0.0000	17,327
2015/05/29	R213	06/08/2015	8.49	Put	Bond Future	2,710.9600	2.7110	2,711.1300	2.7111	0.006	0	0	0
2015/05/29	R213	06/08/2015	8.51	Put	Bond Future	2,615.7800	2.6158	2,616.0300	2.6160	0.010	0	0	0
2015/05/29	R213	06/08/2015	8.49	Call	Bond Future	1,272.2800	1.2723	1,277.6000	1.2776	0.418	0	0	0
2015/05/29	R213	06/08/2015	8.50	Put	Bond Future	2,663.0300	2.6630	2,663.2300	2.6632	0.008	0	0	0
2015/05/29	R213	06/08/2015	8.50	Call	Bond Future	1,301.9600	1.3020	1,307.3100	1.3073	0.411	0	0	0
2015/05/29	R213	06/08/2015	8.51	Call	Bond Future	1,332.2200	1.3322	1,337.6200	1.3376	0.405	0	0	0
2015/05/29	R213	05/11/2015	7.76	Call	Bond Future	563.7000	0.5637	577.1400	0.5771	2.384	0	0	0
2015/05/29	R213	05/11/2015			Bond Future	8.7351	86.8597	8.7345	86.8642	(0.007)	0.0000	0.0000	0
2015/05/29	R213	05/11/2015	7.74	Call	Bond Future	540.1500	0.5402	553.2900	0.5533	2.433	0	0	0
2015/05/29	R213	05/11/2015	7.75	Call	Bond Future	551.5500	0.5516	564.8400	0.5648	2.410	0	0	0
2015/05/29	R213	05/11/2015	7.74	Put	Bond Future	8,467.4900	8.4675	8,476.0700	8.4761	0.101	0	0	0
2015/05/29	R213	05/11/2015	7.76	Put	Bond Future	8,321.8100	8.3218	8,330.6900	8.3307	0.107	0	0	0
2015/05/29	R213	05/11/2015	7.75	Put	Bond Future	8,394.2200	8.3942	8,402.9500	8.4029	0.104	0	0	0
2015/05/29	R213	04/02/2016			Bond Future	8.7899	88.3406	8.7892	88.3458	(0.008)	0.0000	0.0000	0
2015/05/29	R213	04/02/2016	8.75	Call	Bond Future	3,548.4400	3.5484	3,584.6500	3.5846	1.020	0	0	0
2015/05/29	R213	04/02/2016	8.74	Put	Bond Future	3,882.3100	3.8823	3,913.3400	3.9133	0.799	0	0	0
2015/05/29	R213	04/02/2016	8.76	Put	Bond Future	3,806.0600	3.8061	3,837.1100	3.8371	0.816	0	0	0
2015/05/29	R213	04/02/2016	8.75	Put	Bond Future	3,843.7500	3.8438	3,874.7900	3.8748	0.808	0	0	0
2015/05/29	R213	04/02/2016	8.76	Call	Bond Future	3,584.9000	3.5849	3,621.1200	3.6211	1.010	0	0	0
2015/05/29	R213	04/02/2016	8.74	Call	Bond Future	3,512.7600	3.5128	3,548.9600	3.5490	1.031	0	0	0
2015/05/29	R214	06/08/2015	8.76	Put	Bond Future	2,392.6900	2.3927	2,367.5100	2.3675	(1.052)	0	0	0
2015/05/29	R214	06/08/2015			Bond Future	8.8264	79.4505	8.8258	79.4554	(0.007)	0.0000	0.0000	19,996
2015/05/29	R214	06/08/2015	8.75	Put	Bond Future	2,437.2000	2.4372	2,412.7200	2.4127	(1.004)	0	0	0
2015/05/29	R214	06/08/2015	8.74	Call	Bond Future	1,774.4300	1.7744	1,754.8300	1.7548	(1.105)	0	0	0
2015/05/29	R214	06/08/2015	8.75	Call	Bond Future	1,811.1500	1.8112	1,791.5500	1.7916	(1.082)	0	0	0
2015/05/29	R214	06/08/2015	8.76	Call	Bond Future	1,849.0200	1.8490	1,828.7200	1.8287	(1.098)	0	0	0
2015/05/29	R214	06/08/2015	8.74	Put	Bond Future	2,482.9900	2.4830	2,458.5100	2.4585	(0.986)	0	0	0
2015/05/29	R214	05/11/2015			Bond Future	8.8776	77.4497	8.8771	77.4541	(0.006)	0.0000	0.0000	0
2015/05/29	R214	05/11/2015	7.99	Put	Bond Future	8,505.5400	8.5055	8,494.6600	8.4947	(0.128)	0	0	0
2015/05/29	R214	05/11/2015	8.00	Put	Bond Future	8,427.6000	8.4276	8,415.9600	8.4160	(0.138)	0	0	0
2015/05/29	R214	05/11/2015	8.01	Put	Bond Future	8,350.2100	8.3502	8,338.3600	8.3384	(0.142)	0	0	0
2015/05/29	R214	05/11/2015	7.99	Call	Bond Future	775.3300	0.7753	768.8800	0.7689	(0.832)	0	0	0
2015/05/29	R214	05/11/2015	8.00	Call	Bond Future	791.3700	0.7914	784.1600	0.7842	(0.911)	0	0	0
2015/05/29	R214	05/11/2015	8.01	Call	Bond Future	807.7900	0.8078	800.3700	0.8004	(0.919)	0	0	0
2015/05/29	R214	04/02/2016			Bond Future	8.9262	78.7702	8.9256	78.7751	(0.007)	0.0000	0.0000	4,320
2015/05/29	R214	04/02/2016	7.99	Put	Bond Future	9,428.7400	9.4287	9,418.0700	9.4181	(0.113)	0	0	0
2015/05/29	R214	04/02/2016	8.00	Call	Bond Future	1,345.1500	1.3451	1,338.0800	1.3381	(0.526)	0	0	0
2015/05/29	R214	04/02/2016	8.01	Call	Bond Future	1,365.4100	1.3654	1,358.3100	1.3583	(0.520)	0	0	0
2015/05/29	R214	04/02/2016	7.99	Call	Bond Future	1,324.8900	1.3249	1,319.0800	1.3191	(0.439)	0	0	0
2015/05/29	R214	04/02/2016	8.01	Put	Bond Future	9,281.9300	9.2819	9,269.9700	9.2700	(0.129)	0	0	0
2015/05/29	R214	04/02/2016	8.00	Put	Bond Future	9,355.2500	9.3552	9,343.3200	9.3433	(0.128)	0	0	0
2015/05/29	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R248	06/08/2015			Bond Future	8.9030	102.2966	8.9024	102.3031	(0.007)	0.0000	0.0000	35,237
2015/05/29	R248	06/08/2015	8.74	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
2015/05/29	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R248	06/08/2015	8.74	Put	Bond Future	1,725.2700	1.7253	1,718.8000	1.7188	(0.375)	0	0	0
2015/05/29	R248	06/08/2015	8.76	Put	Bond Future	1,510.7500	1.5107	1,504.2800	1.5043	(0.428)	0	0	0
2015/05/29	R248	06/08/2015	8.75	Put	Bond Future	1,617.9100	1.6179	1,611.4400	1.6114	(0.400)	0	0	0
2015/05/29	R248	05/11/2015	8.01	Put	Bond Future	10,675.8400	10.6758	10,669.9600	10.6700	(0.055)	0	0	0
2015/05/29	R248	05/11/2015			Bond Future	8.9561	99.5276	8.9556	99.5335	(0.006)	0.0000	0.0000	0
2015/05/29	R248	05/11/2015	8.00	Put	Bond Future	10,799.3000	10.7993	10,793.4200	10.7934	(0.054)	0	0	0
2015/05/29	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R248	05/11/2015	7.99	Put	Bond Future	10,923.0100	10.9230	10,917.1300	10.9171	(0.054)	0	0	0
2015/05/29	R248	04/02/2016	8.99	Put	Bond Future	171.7100	0.1717	165.1800	0.1652	(3.803)	0	0	0
2015/05/29	R248	04/02/2016			Bond Future	9.0068	101.2247	9.0062	101.2312	(0.007)	0.0000	0.0000	0
2015/05/29	R248	04/02/2016	9.00	Put	Bond Future	69.5000	0.0695	62.9700	0.0630	(9.396)	0	0	0
2015/05/29	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/29	R248	04/02/2016	9.01	Call	Bond Future	32.5200	0.0325	39.0500	0.0390	20.080	0	0	0

**Total**

**488555**