



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 21/11/2014 TO 21/11/2014

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
2014/11/21	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	0904 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
2014/11/21	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	2025	05/02/2015	119.01	Call	Bond Future	71.2100	0.0712	236.5200	0.2365	232.144	0	0	0
2014/11/21	2025	05/02/2015			Bond Future	119.0812	119.0812	119.2465	119.2465	0.139	0.0000	0.0000	16
2014/11/21	2025	05/02/2015	118.99	Call	Bond Future	91.2100	0.0912	256.5200	0.2565	181.241	0	0	0
2014/11/21	2025	05/02/2015	119.00	Call	Bond Future	81.2100	0.0812	246.5200	0.2465	203.559	0	0	0
2014/11/21	2025	05/02/2015	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2025	05/02/2015	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2025	05/02/2015	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2025	07/05/2015	120.99	Call	Bond Future	30.4400	0.0304	196.1100	0.1961	544.251	0	0	0
2014/11/21	2025	07/05/2015	121.01	Call	Bond Future	10.4400	0.0104	176.1100	0.1761	1586.877	0	0	0
2014/11/21	2025	07/05/2015			Bond Future	121.0204	121.0204	121.1861	121.1861	0.137	0.0000	0.0000	0
2014/11/21	2025	07/05/2015	121.00	Call	Bond Future	20.4400	0.0204	186.1100	0.1861	810.519	0	0	0
2014/11/21	2025	07/05/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2025	07/05/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2025	07/05/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2030	05/02/2015			Bond Future	8.2115	98.4129	8.1801	98.6782	(0.383)	0.0000	0.0000	4,663
2014/11/21	2030	05/02/2015	9.25	Call	Bond Future	8,220.4000	8.2204	8,485.7100	8.4857	3.227	0	0	0
2014/11/21	2030	05/02/2015	9.24	Call	Bond Future	8,146.0000	8.1460	8,411.3100	8.4113	3.257	0	0	0
2014/11/21	2030	05/02/2015	9.26	Call	Bond Future	8,294.7100	8.2947	8,560.0200	8.5600	3.199	0	0	0
2014/11/21	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2030	07/05/2015			Bond Future	8.2620	100.0043	8.2298	100.2719	(0.389)	0.0000	0.0000	0
2014/11/21	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2030	07/05/2015	8.74	Call	Bond Future	3,856.8800	3.8569	4,124.4700	4.1245	6.938	0	0	0
2014/11/21	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2030	07/05/2015	8.75	Call	Bond Future	3,935.2500	3.9352	4,202.8400	4.2028	6.800	0	0	0
2014/11/21	2030	07/05/2015	8.76	Call	Bond Future	4,013.5200	4.0135	4,281.1100	4.2811	6.667	0	0	0
2014/11/21	2032	05/02/2015			Bond Future	8.3691	101.9242	8.3427	102.1602	(0.315)	0.0000	0.0000	15
2014/11/21	2032	05/02/2015	8.50	Call	Bond Future	1,161.5100	1.1615	1,397.5100	1.3975	20.318	0	0	0
2014/11/21	2032	05/02/2015	8.51	Call	Bond Future	1,249.4000	1.2494	1,485.4000	1.4854	18.889	0	0	0
2014/11/21	2032	05/02/2015	8.49	Call	Bond Future	1,073.5100	1.0735	1,309.5100	1.3095	21.984	0	0	0
2014/11/21	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/21	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2032	07/05/2015			Bond Future	8.4198	99.4163	8.3929	99.6541	(0.319)	0.0000	0.0000	0
2014/11/21	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2032	07/05/2015	8.50	Call	Bond Future	704.5800	0.7046	942.4100	0.9424	33.755	0	0	0
2014/11/21	2032	07/05/2015	8.51	Call	Bond Future	791.8900	0.7919	1,029.7200	1.0297	30.033	0	0	0
2014/11/21	2032	07/05/2015	8.49	Call	Bond Future	617.1500	0.6172	854.9800	0.8550	38.537	0	0	0
2014/11/21	2032	06/08/2015	8.50	Call	Bond Future	338.5400	0.3385	579.5400	0.5795	71.188	0	0	0
2014/11/21	2032	06/08/2015			Bond Future	8.4611	101.1375	8.4335	101.3785	(0.326)	0.0000	0.0000	0
2014/11/21	2032	06/08/2015	8.51	Call	Bond Future	425.2700	0.4253	666.2700	0.6663	56.670	0	0	0
2014/11/21	2032	06/08/2015	8.49	Call	Bond Future	251.7000	0.2517	492.7000	0.4927	95.749	0	0	0
2014/11/21	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2037	05/02/2015			Bond Future	8.4760	100.4679	8.4600	100.6269	(0.189)	0.0000	0.0000	13,851
2014/11/21	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2037	05/02/2015	9.50	Call	Bond Future	9,394.8500	9.3949	9,553.8500	9.5538	1.692	0	0	0
2014/11/21	2037	05/02/2015	9.51	Call	Bond Future	9,479.5900	9.4796	9,638.5900	9.6386	1.677	0	0	0
2014/11/21	2037	05/02/2015	9.49	Call	Bond Future	9,309.9800	9.3100	9,468.9800	9.4690	1.708	0	0	0
2014/11/21	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2037	07/05/2015			Bond Future	8.5262	102.0926	8.5099	102.2521	(0.191)	0.0000	0.0000	500
2014/11/21	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2037	07/05/2015	9.01	Call	Bond Future	4,569.8800	4.5699	4,729.4100	4.7294	3.491	0	0	0
2014/11/21	2037	07/05/2015	8.99	Call	Bond Future	4,387.5500	4.3875	4,547.0800	4.5471	3.636	0	0	0
2014/11/21	2037	07/05/2015	9.00	Call	Bond Future	4,478.7800	4.4788	4,638.3100	4.6383	3.562	0	0	0
2014/11/21	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2037	06/08/2015			Bond Future	8.5689	99.6000	8.5523	99.7613	(0.194)	0.0000	0.0000	0
2014/11/21	2037	06/08/2015	8.75	Call	Bond Future	1,730.9900	1.7310	1,892.2900	1.8923	9.318	0	0	0
2014/11/21	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2037	06/08/2015	8.76	Call	Bond Future	1,825.2200	1.8252	1,986.5200	1.9865	8.837	0	0	0
2014/11/21	2037	06/08/2015	8.74	Call	Bond Future	1,636.6200	1.6366	1,797.9200	1.7979	9.856	0	0	0
2014/11/21	2038	05/02/2015	123.00	Call	Bond Future	3,875.6900	3.8757	3,992.6700	3.9927	3.018	0	0	0
2014/11/21	2038	05/02/2015			Bond Future	126.8757	126.8757	126.9927	126.9927	0.092	0.0000	0.0000	1,318
2014/11/21	2038	05/02/2015	123.01	Call	Bond Future	3,865.6900	3.8657	3,982.6700	3.9827	3.026	0	0	0
2014/11/21	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2038	05/02/2015	122.99	Call	Bond Future	3,885.6900	3.8857	4,002.6700	4.0027	3.011	0	0	0
2014/11/21	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2038	07/05/2015			Bond Future	128.9419	128.9419	129.0582	129.0582	0.090	0.0000	0.0000	0
2014/11/21	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/21	2038	07/05/2015	126.99	Call	Bond Future	1,951.9300	1.9519	2,068.2200	2.0682	5.958	0	0	0
2014/11/21	2038	07/05/2015	127.00	Call	Bond Future	1,941.9300	1.9419	2,058.2200	2.0582	5.988	0	0	0
2014/11/21	2038	07/05/2015	127.01	Call	Bond Future	1,931.9300	1.9319	2,048.2200	2.0482	6.019	0	0	0
2014/11/21	2044	05/02/2015	9.00	Call	Bond Future	4,479.9300	4.4799	4,653.0200	4.6530	3.864	0	0	0
2014/11/21	2044	05/02/2015			Bond Future	8.5697	102.1557	8.5537	102.3287	(0.186)	0.0000	0.0000	5,842
2014/11/21	2044	05/02/2015	9.01	Call	Bond Future	4,580.0400	4.5800	4,753.1300	4.7531	3.779	0	0	0
2014/11/21	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2044	05/02/2015	8.99	Call	Bond Future	4,379.6400	4.3796	4,552.7300	4.5527	3.952	0	0	0
2014/11/21	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2044	07/05/2015			Bond Future	8.6186	103.8076	8.6024	103.9814	(0.188)	0.0000	0.0000	0
2014/11/21	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2044	07/05/2015	9.01	Call	Bond Future	4,046.1800	4.0462	4,220.0000	4.2200	4.296	0	0	0
2014/11/21	2044	07/05/2015	8.99	Call	Bond Future	3,846.1000	3.8461	4,019.9200	4.0199	4.519	0	0	0
2014/11/21	2044	07/05/2015	9.00	Call	Bond Future	3,946.2200	3.9462	4,120.0400	4.1200	4.405	0	0	0
2014/11/21	2044	06/08/2015	8.76	Call	Bond Future	1,044.0500	1.0441	1,219.9000	1.2199	16.843	0	0	0
2014/11/21	2044	06/08/2015			Bond Future	8.6606	101.2195	8.6440	101.3953	(0.191)	0.0000	0.0000	0
2014/11/21	2044	06/08/2015	8.74	Call	Bond Future	835.4300	0.8354	1,011.2800	1.0113	21.049	0	0	0
2014/11/21	2044	06/08/2015	8.75	Call	Bond Future	939.8300	0.9398	1,115.6800	1.1157	18.711	0	0	0
2014/11/21	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2046	05/02/2015			Bond Future	129.7133	129.7133	130.2993	130.2993	0.452	0.0000	0.0000	5,489
2014/11/21	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2046	05/02/2015	123.99	Call	Bond Future	5,723.3500	5.7234	6,309.3300	6.3093	10.238	0	0	0
2014/11/21	2046	05/02/2015	124.01	Call	Bond Future	5,703.3500	5.7034	6,289.3300	6.2893	10.274	0	0	0
2014/11/21	2046	05/02/2015	124.00	Call	Bond Future	5,713.3500	5.7134	6,299.3300	6.2993	10.256	0	0	0
2014/11/21	2046	07/05/2015			Bond Future	130.4551	130.4551	131.0482	131.0482	0.455	0.0000	0.0000	0
2014/11/21	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2046	07/05/2015	126.99	Call	Bond Future	3,465.0600	3.4651	4,058.1600	4.0582	17.117	0	0	0
2014/11/21	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2046	07/05/2015	127.00	Call	Bond Future	3,455.0600	3.4551	4,048.1600	4.0482	17.166	0	0	0
2014/11/21	2046	07/05/2015	127.01	Call	Bond Future	3,445.0600	3.4451	4,038.1600	4.0382	17.216	0	0	0
2014/11/21	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2050	05/02/2015			Bond Future	139.4317	139.4317	139.6068	139.6068	0.126	0.0000	0.0000	2,640
2014/11/21	2050	05/02/2015	130.01	Call	Bond Future	9,421.7100	9.4217	9,596.7900	9.5968	1.858	0	0	0
2014/11/21	2050	05/02/2015	129.99	Call	Bond Future	9,441.7100	9.4417	9,616.7900	9.6168	1.854	0	0	0
2014/11/21	2050	05/02/2015	130.00	Call	Bond Future	9,431.7100	9.4317	9,606.7900	9.6068	1.856	0	0	0
2014/11/21	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/21	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2050	07/05/2015			Bond Future	141.7022	141.7022	141.8775	141.8775	0.124	0.0000	0.0000	0
2014/11/21	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	2050	07/05/2015	135.01	Call	Bond Future	6,692.2000	6.6922	6,867.5500	6.8675	2.620	0	0	0
2014/11/21	2050	07/05/2015	134.99	Call	Bond Future	6,712.2000	6.7122	6,887.5500	6.8875	2.612	0	0	0
2014/11/21	2050	07/05/2015	135.00	Call	Bond Future	6,702.2000	6.7022	6,877.5500	6.8775	2.616	0	0	0
2014/11/21	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	AL12	05/02/2015			Index Future	543.5500	543.5500	544.8310	544.8310	0.236	0.0000	0.0000	0
2014/11/21	AL12	07/05/2015			Index Future	552.3350	552.3350	553.6260	553.6260	0.234	0.0000	0.0000	0
2014/11/21	AL37	05/02/2015			Index Future	452.5890	452.5890	453.5010	453.5010	0.202	0.0000	0.0000	116
2014/11/21	AL37	07/05/2015			Index Future	459.9040	459.9040	460.8210	460.8210	0.199	0.0000	0.0000	0
2014/11/21	AL7T	05/02/2015			Index Future	537.0460	537.0460	538.6400	538.6400	0.297	0.0000	0.0000	3
2014/11/21	AL7T	07/05/2015			Index Future	545.7260	545.7260	547.3350	547.3350	0.295	0.0000	0.0000	0
2014/11/21	ALBI	05/02/2015			Index Future	489.9880	489.9880	491.0260	491.0260	0.212	0.0000	0.0000	654
2014/11/21	ALBI	07/05/2015			Index Future	497.9070	497.9070	498.9520	498.9520	0.210	0.0000	0.0000	0
2014/11/21	ALBI	06/08/2015			Index Future	506.4300	506.4300	507.4890	507.4890	0.209	0.0000	0.0000	0
2014/11/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C048	28/02/2048			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
2014/11/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/11/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	C446	31/03/2046			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
2014/11/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/21	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	EL28	05/02/2015			Bond Future	125.8438	125.8438	125.0591	125.0591	(0.624)	0.0000	0.0000	0
2014/11/21	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	EL28	05/02/2015	125.99	Put	Bond Future	146.1600	0.1462	930.8700	0.9309	536.884	0	0	0
2014/11/21	EL28	05/02/2015	126.01	Put	Bond Future	166.1600	0.1662	950.8700	0.9509	472.262	0	0	0
2014/11/21	EL28	05/02/2015	126.00	Put	Bond Future	156.1600	0.1562	940.8700	0.9409	502.504	0	0	0
2014/11/21	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	EL28	07/05/2015	125.00	Call	Bond Future	1,381.7800	1.3818	581.7700	0.5818	(57.897)	0	0	0
2014/11/21	EL28	07/05/2015			Bond Future	126.3818	126.3818	125.5818	125.5818	(0.633)	0.0000	0.0000	0
2014/11/21	EL28	07/05/2015	125.01	Call	Bond Future	1,371.7800	1.3718	571.7700	0.5718	(58.319)	0	0	0
2014/11/21	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	EL28	07/05/2015	124.99	Call	Bond Future	1,391.7800	1.3918	591.7700	0.5918	(57.481)	0	0	0
2014/11/21	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	ES33	05/02/2015	10.00	Call	Bond Future	5,058.0000	5.0580	5,223.8500	5.2238	3.279	0	0	0
2014/11/21	ES33	05/02/2015			Bond Future	9.3110	87.1851	9.2895	87.3509	(0.231)	0.0000	0.0000	6,220
2014/11/21	ES33	05/02/2015	10.01	Call	Bond Future	5,127.9600	5.1280	5,293.8100	5.2938	3.234	0	0	0
2014/11/21	ES33	05/02/2015	9.99	Call	Bond Future	4,987.9500	4.9880	5,153.8000	5.1538	3.325	0	0	0
2014/11/21	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	ES33	07/05/2015			Bond Future	9.3859	84.8061	9.3640	84.9729	(0.234)	0.0000	0.0000	0
2014/11/21	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	ES33	07/05/2015	9.76	Call	Bond Future	2,766.6900	2.7667	2,933.5500	2.9336	6.031	0	0	0
2014/11/21	ES33	07/05/2015	9.74	Call	Bond Future	2,622.3000	2.6223	2,789.1600	2.7892	6.363	0	0	0
2014/11/21	ES33	07/05/2015	9.75	Call	Bond Future	2,694.5400	2.6945	2,861.4000	2.8614	6.193	0	0	0
2014/11/21	ES33	06/08/2015			Bond Future	9.4523	86.2743	9.4298	86.4432	(0.238)	0.0000	0.0000	0
2014/11/21	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	ES33	06/08/2015	9.61	Call	Bond Future	1,168.5700	1.1686	1,337.4600	1.3375	14.453	0	0	0
2014/11/21	ES33	06/08/2015	9.59	Call	Bond Future	1,021.7700	1.0218	1,190.6600	1.1907	16.529	0	0	0
2014/11/21	ES33	06/08/2015	9.60	Call	Bond Future	1,095.2200	1.0952	1,264.1100	1.2641	15.421	0	0	0
2014/11/21	GOVI	05/02/2015	459.99	Call	GOVI	277,140.0000	27.7140	287,530.0000	28.7530	3.749	0	0	0
2014/11/21	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	GOVI	05/02/2015			GOVI	487.7040	487.7040	488.7430	488.7430	0.213	0.0000	0.0000	409

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
2014/11/21	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	GOVI	05/02/2015	460.00	Call	GOVI	277,040.0000	27.7040	287,430.0000	28.7430	3.750	0	0	0
2014/11/21	GOVI	05/02/2015	460.01	Call	GOVI	276,940.0000	27.6940	287,330.0000	28.7330	3.752	0	0	0
2014/11/21	GOVI	07/05/2015	449.99	Call	GOVI	455,970.0000	45.5970	466,420.0000	46.6420	2.292	0	0	0
2014/11/21	GOVI	07/05/2015			GOVI	495.5870	495.5870	496.6320	496.6320	0.211	0.0000	0.0000	130
2014/11/21	GOVI	07/05/2015	450.00	Call	GOVI	455,870.0000	45.5870	466,320.0000	46.6320	2.292	0	0	0
2014/11/21	GOVI	07/05/2015	450.01	Call	GOVI	455,770.0000	45.5770	466,220.0000	46.6220	2.293	0	0	0
2014/11/21	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	GOVI	06/08/2015			GOVI	504.0710	504.0710	505.1290	505.1290	0.210	0.0000	0.0000	0
2014/11/21	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	GOVI	06/08/2015	499.99	Call	GOVI	40,810.0000	4.0810	51,390.0000	5.1390	25.925	0	0	0
2014/11/21	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	GOVI	06/08/2015	500.00	Call	GOVI	40,710.0000	4.0710	51,290.0000	5.1290	25.989	0	0	0
2014/11/21	GOVI	06/08/2015	500.01	Call	GOVI	40,610.0000	4.0610	51,190.0000	5.1190	26.053	0	0	0
2014/11/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/11/21	IGOV	05/02/2015			Index Future	226.0780	226.0780	226.3920	226.3920	0.139	0.0000	0.0000	1,093
2014/11/21	IGOV	07/05/2015			Index Future	229.7600	229.7600	230.0740	230.0740	0.137	0.0000	0.0000	80
2014/11/21	IGOV	06/08/2015			Index Future	233.7200	233.7200	234.0370	234.0370	0.136	0.0000	0.0000	0
2014/11/21	ILBI	05/02/2015			Index Future	612.5440	612.5440	613.3870	613.3870	0.138	0.0000	0.0000	157
2014/11/21	ILBI	07/05/2015			Index Future	622.5980	622.5980	623.4520	623.4520	0.137	0.0000	0.0000	0
2014/11/21	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/11/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/11/21	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/11/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/11/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/11/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/11/21	JBAF	17/12/2014			Jibar Tradeable Future	6.1000	93.9000	6.0800	93.9200	(0.328)	0.0000	0.0000	0
2014/11/21	JBAF	21/01/2015			Jibar Tradeable Future	6.1200	93.8800	6.0900	93.9100	(0.490)	0.0000	0.0000	0
2014/11/21	JBAF	18/02/2015			Jibar Tradeable Future	6.1700	93.8300	6.1300	93.8700	(0.648)	0.0000	0.0000	0
2014/11/21	JBAF	18/03/2015			Jibar Tradeable Future	6.1800	93.8200	6.1600	93.8400	(0.324)	0.0000	0.0000	2,850
2014/11/21	JBAF	15/04/2015			Jibar Tradeable Future	6.2300	93.7700	6.2000	93.8000	(0.482)	0.0000	0.0000	0
2014/11/21	JBAF	20/05/2015			Jibar Tradeable Future	6.3100	93.6900	6.2200	93.7800	(1.426)	0.0000	0.0000	0
2014/11/21	JBAF	17/06/2015			Jibar Tradeable Future	6.3100	93.6900	6.2700	93.7300	(0.634)	0.0000	0.0000	5,000

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
2014/11/21	JBAF	16/09/2015			Jibar Tradeable Future	6.4500	93.5500	6.3900	93.6100	(0.930)	0.0000	0.0000	0
2014/11/21	JBAF	15/12/2015			Jibar Tradeable Future	6.5700	93.4300	6.4900	93.5100	(1.218)	0.0000	0.0000	0
2014/11/21	JBAF	16/03/2016			Jibar Tradeable Future	6.6700	93.3300	6.5900	93.4100	(1.199)	0.0000	0.0000	0
2014/11/21	JBAF	15/06/2016			Jibar Tradeable Future	6.7800	93.2200	6.7000	93.3000	(1.180)	0.0000	0.0000	0
2014/11/21	JBAF	21/09/2016			Jibar Tradeable Future	6.9000	93.1000	6.8200	93.1800	(1.159)	0.0000	0.0000	0
2014/11/21	R023	05/02/2015			Bond Future	7.5424	104.7188	7.4899	105.0345	(0.696)	0.0000	0.0000	10,322
2014/11/21	R023	05/02/2015	8.74	Put	Bond Future	9.2300	0.0092	6.3800	0.0064	(30.878)	0	0	0
2014/11/21	R023	05/02/2015	8.75	Call	Bond Future	6,938.0300	6.9380	7,251.0500	7.2511	4.512	0	0	0
2014/11/21	R023	05/02/2015	8.76	Call	Bond Future	6,992.3600	6.9924	7,305.5200	7.3055	4.479	0	0	0
2014/11/21	R023	05/02/2015	8.74	Call	Bond Future	6,883.6800	6.8837	7,196.5500	7.1965	4.545	0	0	0
2014/11/21	R023	05/02/2015	8.76	Put	Bond Future	8.2100	0.0082	5.6500	0.0056	(31.181)	0	0	0
2014/11/21	R023	05/02/2015	8.75	Put	Bond Future	8.7100	0.0087	6.0100	0.0060	(30.999)	0	0	0
2014/11/21	R023	07/05/2015	8.15	Put	Bond Future	566.9400	0.5669	496.4200	0.4964	(12.439)	0	0	0
2014/11/21	R023	07/05/2015	8.14	Call	Bond Future	3,767.2800	3.7673	4,014.4400	4.0144	6.561	0	0	0
2014/11/21	R023	07/05/2015			Bond Future	7.5836	102.4867	7.5291	102.8056	(0.718)	0.0000	0.0000	0
2014/11/21	R023	07/05/2015	8.15	Call	Bond Future	3,811.0400	3.8110	4,059.4000	4.0594	6.517	0	0	0
2014/11/21	R023	07/05/2015	8.16	Call	Bond Future	3,854.9900	3.8550	4,104.5500	4.1045	6.474	0	0	0
2014/11/21	R023	07/05/2015	8.14	Put	Bond Future	579.3000	0.5793	507.5800	0.5076	(12.380)	0	0	0
2014/11/21	R023	07/05/2015	8.16	Put	Bond Future	554.8000	0.5548	485.4800	0.4855	(12.495)	0	0	0
2014/11/21	R023	06/08/2015	9.07	Put	Bond Future	200.4300	0.2004	175.9000	0.1759	(12.239)	0	0	911
2014/11/21	R023	06/08/2015	8.24	Call	Bond Future	4,398.1100	4.3981	4,638.5100	4.6385	5.466	0	0	0
2014/11/21	R023	06/08/2015			Bond Future	7.6101	104.2606	7.5534	104.5839	(0.745)	0.0000	0.0000	0
2014/11/21	R023	06/08/2015	9.07	Call	Bond Future	8,099.3900	8.0994	8,398.2200	8.3982	3.690	0	0	0
2014/11/21	R023	06/08/2015	8.26	Put	Bond Future	863.2300	0.8632	782.2500	0.7822	(9.381)	0	0	0
2014/11/21	R023	06/08/2015	8.25	Put	Bond Future	876.7000	0.8767	794.7300	0.7947	(9.350)	0	0	0
2014/11/21	R023	06/08/2015	8.24	Put	Bond Future	890.3500	0.8903	807.3900	0.8074	(9.318)	0	0	0
2014/11/21	R023	06/08/2015	8.25	Call	Bond Future	4,438.9100	4.4389	4,680.3000	4.6803	5.438	0	0	0
2014/11/21	R023	06/08/2015	8.26	Call	Bond Future	4,479.8400	4.4798	4,722.2200	4.7222	5.410	0	0	0
2014/11/21	R157	05/02/2015	8.74	Call	Bond Future	1,077.0800	1.0771	1,076.9200	1.0769	(0.015)	0	0	0
2014/11/21	R157	05/02/2015	8.75	Put	Bond Future	3.8100	0.0038	3.6400	0.0036	(4.462)	0	0	0
2014/11/21	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/11/21	R157	05/02/2015	8.74	Put	Bond Future	3.9200	0.0039	3.7600	0.0038	(4.082)	0	0	0
2014/11/21	R157	05/02/2015	8.76	Put	Bond Future	3.6900	0.0037	3.5300	0.0035	(4.336)	0	0	0
2014/11/21	R157	05/02/2015	8.75	Call	Bond Future	1,082.7800	1.0828	1,082.6100	1.0826	(0.016)	0	0	0
2014/11/21	R157	05/02/2015	8.76	Call	Bond Future	1,088.4600	1.0885	1,088.3000	1.0883	(0.015)	0	0	0
2014/11/21	R186	05/02/2015	9.00	Call	Bond Future	9,915.5600	9.9156	10,276.5700	10.2766	3.641	0	0	0
2014/11/21	R186	05/02/2015			Bond Future	7.7944	122.1463	7.7526	122.5116	(0.537)	7.7440	7.7440	44,684
2014/11/21	R186	05/02/2015	8.75	Call	Bond Future	7,995.9900	7.9960	8,349.0400	8.3490	4.415	0	0	0
2014/11/21	R186	05/02/2015	8.76	Call	Bond Future	8,072.7800	8.0728	8,426.3100	8.4263	4.379	0	0	0
2014/11/21	R186	05/02/2015	8.74	Call	Bond Future	7,919.2300	7.9192	8,271.7900	8.2718	4.452	0	0	0
2014/11/21	R186	05/02/2015	8.00	Put	Bond Future	0.0000	0.0000	819.4100	0.8194	100.000	0	0	0
2014/11/21	R186	05/02/2015	8.05	Put	Bond Future	0.0000	0.0000	698.8000	0.6988	100.000	0	0	0
2014/11/21	R186	05/02/2015	8.45	Put	Bond Future	197.3300	0.1973	160.8700	0.1609	(18.477)	0	0	6,500
2014/11/21	R186	05/02/2015	8.76	Put	Bond Future	52.6500	0.0526	40.9500	0.0409	(22.222)	0	0	0
2014/11/21	R186	05/02/2015	8.50	Put	Bond Future	161.5500	0.1616	130.7200	0.1307	(19.084)	0	0	6,500

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
2014/11/21	R186	05/02/2015	8.75	Put	Bond Future	55.1000	0.0551	42.9200	0.0429	(22.105)	0	0	0
2014/11/21	R186	05/02/2015	8.45	Call	Bond Future	5,724.9100	5.7249	6,053.6800	6.0537	5.743	0	0	0
2014/11/21	R186	05/02/2015	9.00	Put	Bond Future	16.8400	0.0168	12.6200	0.0126	(25.059)	0	0	9,600
2014/11/21	R186	05/02/2015	8.50	Call	Bond Future	6,096.2800	6.0963	6,430.6800	6.4307	5.485	0	0	0
2014/11/21	R186	05/02/2015	8.00	Call	Bond Future	0.0000	0.0000	2,956.5500	2.9565	100.000	0	0	0
2014/11/21	R186	05/02/2015	8.05	Call	Bond Future	0.0000	0.0000	3,261.4900	3.2615	100.000	0	0	0
2014/11/21	R186	05/02/2015	8.74	Put	Bond Future	57.6500	0.0576	44.9800	0.0450	(21.977)	0	0	0
2014/11/21	R186	07/05/2015			Bond Future	7.8392	124.1209	7.7961	124.4896	(0.550)	0.0000	0.0000	1
2014/11/21	R186	07/05/2015	8.25	Call	Bond Future	4,658.9100	4.6589	4,918.1800	4.9182	5.565	0	0	0
2014/11/21	R186	07/05/2015	8.24	Put	Bond Future	1,244.0100	1.2440	1,133.0100	1.1330	(8.923)	0	0	0
2014/11/21	R186	07/05/2015	8.26	Put	Bond Future	1,196.2300	1.1962	1,088.4300	1.0884	(9.012)	0	0	0
2014/11/21	R186	07/05/2015	8.25	Put	Bond Future	1,220.0800	1.2201	1,110.6700	1.1107	(8.967)	0	0	0
2014/11/21	R186	07/05/2015	8.26	Call	Bond Future	4,717.0700	4.7171	4,977.9500	4.9780	5.531	0	0	0
2014/11/21	R186	07/05/2015	8.24	Call	Bond Future	4,600.7500	4.6007	4,858.4300	4.8584	5.601	0	0	0
2014/11/21	R186	06/08/2015	8.00	Put	Bond Future	2,779.0300	2.7790	2,613.4600	2.6135	(5.958)	0	0	0
2014/11/21	R186	06/08/2015			Bond Future	7.8717	120.9685	7.8272	121.3424	(0.566)	0.0000	0.0000	0
2014/11/21	R186	06/08/2015	8.00	Call	Bond Future	3,847.6500	3.8476	4,056.0100	4.0560	5.415	0	0	0
2014/11/21	R186	06/08/2015	8.01	Call	Bond Future	3,894.3400	3.8943	4,104.1800	4.1042	5.388	0	0	0
2014/11/21	R186	06/08/2015	7.99	Call	Bond Future	3,801.6600	3.8017	4,008.5300	4.0085	5.442	0	0	0
2014/11/21	R186	06/08/2015	7.99	Put	Bond Future	2,815.8500	2.8158	2,648.7900	2.6488	(5.933)	0	0	0
2014/11/21	R186	06/08/2015	8.01	Put	Bond Future	2,742.9800	2.7430	2,578.8900	2.5789	(5.982)	0	0	0
2014/11/21	R186	05/11/2015	8.25	Put	Bond Future	2,494.3600	2.4944	2,354.2100	2.3542	(5.619)	0	0	0
2014/11/21	R186	05/11/2015	8.24	Call	Bond Future	5,393.6800	5.3937	5,631.7600	5.6318	4.414	0	0	0
2014/11/21	R186	05/11/2015			Bond Future	7.8858	123.1711	7.8398	123.5505	(0.583)	0.0000	0.0000	0
2014/11/21	R186	05/11/2015	9.00	Put	Bond Future	966.2700	0.9663	898.9300	0.8989	(6.969)	0	0	2,600
2014/11/21	R186	05/11/2015	8.24	Put	Bond Future	2,523.5200	2.5235	2,382.1800	2.3822	(5.601)	0	0	0
2014/11/21	R186	05/11/2015	8.26	Put	Bond Future	2,465.0300	2.4650	2,326.0700	2.3261	(5.637)	0	0	0
2014/11/21	R186	05/11/2015	9.00	Call	Bond Future	9,683.3400	9.6833	9,995.4200	9.9954	3.223	0	0	0
2014/11/21	R186	05/11/2015	8.25	Call	Bond Future	5,444.1700	5.4442	5,683.4400	5.6834	4.395	0	0	0
2014/11/21	R186	05/11/2015	8.26	Call	Bond Future	5,494.4200	5.4944	5,734.8800	5.7349	4.376	0	0	0
2014/11/21	R197	05/02/2015	288.99	Put	Bond Future	701.1300	0.7011	54.7600	0.0548	(92.190)	0	0	0
2014/11/21	R197	05/02/2015			Bond Future	288.2889	288.2889	288.9352	288.9352	0.224	0.0000	0.0000	898
2014/11/21	R197	05/02/2015	289.01	Put	Bond Future	721.1300	0.7211	74.7600	0.0748	(89.633)	0	0	0
2014/11/21	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R197	05/02/2015	289.00	Put	Bond Future	711.1300	0.7111	64.7600	0.0648	(90.893)	0	0	0
2014/11/21	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R197	07/05/2015			Bond Future	292.9834	292.9834	293.6345	293.6345	0.222	0.0000	0.0000	0
2014/11/21	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R197	07/05/2015	293.99	Put	Bond Future	1,006.6100	1.0066	355.5300	0.3555	(64.680)	0	0	0
2014/11/21	R197	07/05/2015	294.01	Put	Bond Future	1,026.6100	1.0266	375.5300	0.3755	(63.420)	0	0	0
2014/11/21	R197	07/05/2015	294.00	Put	Bond Future	1,016.6100	1.0166	365.5300	0.3655	(64.044)	0	0	0
2014/11/21	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R202	05/02/2015	233.01	Call	Bond Future	2,934.6700	2.9347	4,322.2500	4.3223	47.282	0	0	0
2014/11/21	R202	05/02/2015			Bond Future	235.9447	235.9447	237.3322	237.3322	0.588	0.0000	0.0000	50,593

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
2014/11/21	R202	05/02/2015	232.99	Call	Bond Future	2,954.6700	2.9547	4,342.2500	4.3423	46.962	0	0	0
2014/11/21	R202	05/02/2015	233.00	Call	Bond Future	2,944.6700	2.9447	4,332.2500	4.3323	47.122	0	0	0
2014/11/21	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R202	07/05/2015			Bond Future	239.7866	239.7866	241.1922	241.1922	0.586	0.0000	0.0000	0
2014/11/21	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R202	07/05/2015	238.51	Call	Bond Future	1,276.6300	1.2766	2,682.2300	2.6822	110.102	0	0	0
2014/11/21	R202	07/05/2015	238.49	Call	Bond Future	1,296.6300	1.2966	2,702.2300	2.7022	108.404	0	0	0
2014/11/21	R202	07/05/2015	238.50	Call	Bond Future	1,286.6300	1.2866	2,692.2300	2.6922	109.247	0	0	0
2014/11/21	R203	05/02/2015	7.69	Call	Bond Future	2,709.7600	2.7098	2,776.8600	2.7769	2.476	0	0	55
2014/11/21	R203	05/02/2015			Bond Future	6.5464	107.3634	6.5185	107.4308	(0.427)	0.0000	0.0000	13,903
2014/11/21	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R203	05/02/2015	8.35	Call	Bond Future	4,231.8700	4.2319	4,299.2100	4.2992	1.591	0	0	0
2014/11/21	R203	05/02/2015	8.36	Call	Bond Future	4,254.7200	4.2547	4,322.0600	4.3221	1.583	0	0	0
2014/11/21	R203	05/02/2015	8.34	Call	Bond Future	4,209.0100	4.2090	4,276.3500	4.2763	1.600	0	0	0
2014/11/21	R203	05/02/2015	7.69	Put	Bond Future	0.9200	0.0009	0.6800	0.0007	(26.087)	0	0	0
2014/11/21	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R203	07/05/2015			Bond Future	6.5459	104.9318	6.5156	104.9981	(0.462)	0.0000	0.0000	0
2014/11/21	R203	07/05/2015	7.24	Put	Bond Future	103.4200	0.1034	93.4700	0.0935	(9.621)	0	0	0
2014/11/21	R203	07/05/2015	7.26	Put	Bond Future	97.9700	0.0980	88.4500	0.0885	(9.717)	0	0	0
2014/11/21	R203	07/05/2015	7.25	Put	Bond Future	100.6600	0.1007	90.9300	0.0909	(9.666)	0	0	0
2014/11/21	R203	07/05/2015	7.25	Call	Bond Future	1,628.7100	1.6287	1,685.3200	1.6853	3.476	0	0	0
2014/11/21	R203	07/05/2015	7.26	Call	Bond Future	1,647.5100	1.6475	1,704.3300	1.7043	3.449	0	0	0
2014/11/21	R203	07/05/2015	7.24	Call	Bond Future	1,609.9700	1.6100	1,666.3600	1.6664	3.503	0	0	0
2014/11/21	R203	06/08/2015	6.74	Call	Bond Future	923.9700	0.9240	964.7000	0.9647	4.408	0	0	0
2014/11/21	R203	06/08/2015	6.75	Put	Bond Future	423.0200	0.4230	397.5600	0.3976	(6.019)	0	0	0
2014/11/21	R203	06/08/2015			Bond Future	6.4885	106.7482	6.4548	106.8147	(0.520)	0.0000	0.0000	0
2014/11/21	R203	06/08/2015	6.75	Call	Bond Future	936.7800	0.9368	977.8000	0.9778	4.379	0	0	0
2014/11/21	R203	06/08/2015	6.76	Call	Bond Future	949.6700	0.9497	990.9900	0.9910	4.351	0	0	0
2014/11/21	R203	06/08/2015	6.74	Put	Bond Future	429.8000	0.4298	404.0500	0.4041	(5.991)	0	0	0
2014/11/21	R203	06/08/2015	6.76	Put	Bond Future	416.3300	0.4163	391.1700	0.3912	(6.043)	0	0	0
2014/11/21	R204	05/02/2015			Bond Future	6.8635	104.9046	6.8309	105.0160	(0.475)	0.0000	0.0000	10,787
2014/11/21	R204	05/02/2015	8.25	Call	Bond Future	4,612.6500	4.6126	4,723.9900	4.7240	2.414	0	0	0
2014/11/21	R204	05/02/2015	8.26	Call	Bond Future	4,644.9600	4.6450	4,756.3100	4.7563	2.397	0	0	0
2014/11/21	R204	05/02/2015	8.24	Call	Bond Future	4,580.3300	4.5803	4,691.6700	4.6917	2.431	0	0	0
2014/11/21	R204	05/02/2015	8.26	Put	Bond Future	0.3700	0.0004	0.2600	0.0003	(29.730)	0	0	0
2014/11/21	R204	05/02/2015	8.25	Put	Bond Future	0.4000	0.0004	0.2800	0.0003	(30.000)	0	0	0
2014/11/21	R204	05/02/2015	8.24	Put	Bond Future	0.4300	0.0004	0.3100	0.0003	(27.907)	0	0	0
2014/11/21	R204	07/05/2015	7.51	Put	Bond Future	214.0100	0.2140	193.2100	0.1932	(9.719)	0	0	0
2014/11/21	R204	07/05/2015			Bond Future	6.8911	106.6004	6.8566	106.7116	(0.501)	0.0000	0.0000	0
2014/11/21	R204	07/05/2015	7.50	Put	Bond Future	219.4800	0.2195	198.2600	0.1983	(9.668)	0	0	0
2014/11/21	R204	07/05/2015	7.49	Call	Bond Future	2,129.8400	2.1298	2,219.3500	2.2194	4.203	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
2014/11/21	R204	07/05/2015	7.50	Call	Bond Future	2,155.6800	2.1557	2,245.6200	2.2456	4.172	0	0	0
2014/11/21	R204	07/05/2015	7.51	Call	Bond Future	2,181.6300	2.1816	2,271.9900	2.2720	4.142	0	0	0
2014/11/21	R204	07/05/2015	7.49	Put	Bond Future	225.0800	0.2251	203.4300	0.2034	(9.619)	0	0	0
2014/11/21	R204	06/08/2015	7.74	Call	Bond Future	2,796.2600	2.7963	2,887.9000	2.8879	3.277	0	0	0
2014/11/21	R204	06/08/2015	7.75	Put	Bond Future	262.0700	0.2621	241.9300	0.2419	(7.685)	0	0	0
2014/11/21	R204	06/08/2015			Bond Future	6.8880	104.4067	6.8508	104.5187	(0.539)	0.0000	0.0000	0
2014/11/21	R204	06/08/2015	8.41	Call	Bond Future	4,527.5900	4.5276	4,633.5100	4.6335	2.339	0	0	0
2014/11/21	R204	06/08/2015	7.74	Put	Bond Future	266.9100	0.2669	246.4700	0.2465	(7.658)	0	0	0
2014/11/21	R204	06/08/2015	7.76	Put	Bond Future	257.3000	0.2573	237.4500	0.2375	(7.715)	0	0	0
2014/11/21	R204	06/08/2015	8.41	Put	Bond Future	62.7000	0.0627	56.5400	0.0565	(9.825)	0	0	699
2014/11/21	R204	06/08/2015	7.75	Call	Bond Future	2,820.6500	2.8206	2,912.5900	2.9126	3.260	0	0	0
2014/11/21	R204	06/08/2015	7.76	Call	Bond Future	2,845.1000	2.8451	2,937.3300	2.9373	3.242	0	0	0
2014/11/21	R207	05/02/2015	8.49	Put	Bond Future	0.9800	0.0010	0.5800	0.0006	(40.816)	0	0	0
2014/11/21	R207	05/02/2015			Bond Future	7.1177	101.0550	7.0592	101.2957	(0.822)	0.0000	0.0000	36,307
2014/11/21	R207	05/02/2015	8.51	Put	Bond Future	0.8400	0.0008	0.5000	0.0005	(40.476)	0	0	0
2014/11/21	R207	05/02/2015	8.50	Call	Bond Future	5,493.0200	5.4930	5,733.4400	5.7334	4.377	0	0	0
2014/11/21	R207	05/02/2015	8.51	Call	Bond Future	5,531.3300	5.5313	5,771.7800	5.7718	4.347	0	0	0
2014/11/21	R207	05/02/2015	8.49	Call	Bond Future	5,454.6900	5.4547	5,695.0800	5.6951	4.407	0	0	0
2014/11/21	R207	05/02/2015	8.50	Put	Bond Future	0.9100	0.0009	0.5400	0.0005	(40.659)	0	0	0
2014/11/21	R207	07/05/2015			Bond Future	7.1580	102.6888	7.0963	102.9314	(0.862)	0.0000	0.0000	0
2014/11/21	R207	07/05/2015	8.25	Call	Bond Future	4,265.2900	4.2653	4,491.8000	4.4918	5.311	0	0	0
2014/11/21	R207	07/05/2015	7.73	Call	Bond Future	2,543.5400	2.5435	2,736.8200	2.7368	7.599	0	0	66
2014/11/21	R207	07/05/2015	8.24	Put	Bond Future	89.2500	0.0893	72.7200	0.0727	(18.521)	0	0	0
2014/11/21	R207	07/05/2015	8.26	Put	Bond Future	84.2000	0.0842	68.4800	0.0685	(18.670)	0	0	0
2014/11/21	R207	07/05/2015	7.73	Put	Bond Future	327.9500	0.3280	278.5800	0.2786	(15.054)	0	0	0
2014/11/21	R207	07/05/2015	8.25	Put	Bond Future	86.8300	0.0868	70.6900	0.0707	(18.588)	0	0	0
2014/11/21	R207	07/05/2015	8.26	Call	Bond Future	4,299.9400	4.2999	4,526.8700	4.5269	5.278	0	0	0
2014/11/21	R207	07/05/2015	8.24	Call	Bond Future	4,230.4200	4.2304	4,456.5400	4.4565	5.345	0	0	0
2014/11/21	R207	06/08/2015	7.76	Call	Bond Future	2,732.2000	2.7322	2,914.0400	2.9140	6.655	0	0	0
2014/11/21	R207	06/08/2015			Bond Future	7.1754	100.8220	7.1098	101.0679	(0.914)	0.0000	0.0000	0
2014/11/21	R207	06/08/2015	7.74	Call	Bond Future	2,677.8700	2.6779	2,858.0900	2.8581	6.730	0	0	0
2014/11/21	R207	06/08/2015	7.75	Call	Bond Future	2,704.9900	2.7050	2,886.0200	2.8860	6.692	0	0	0
2014/11/21	R207	06/08/2015	7.46	Call	Bond Future	1,968.0200	1.9680	2,122.9900	2.1230	7.874	0	0	70
2014/11/21	R207	06/08/2015	7.74	Put	Bond Future	592.1900	0.5922	526.5700	0.5266	(11.081)	0	0	0
2014/11/21	R207	06/08/2015	7.76	Put	Bond Future	573.6100	0.5736	509.6100	0.5096	(11.157)	0	0	0
2014/11/21	R207	06/08/2015	7.46	Put	Bond Future	909.9900	0.9100	819.1200	0.8191	(9.986)	0	0	0
2014/11/21	R207	06/08/2015	7.75	Put	Bond Future	582.8400	0.5828	518.0300	0.5180	(11.120)	0	0	0
2014/11/21	R208	05/02/2015	8.51	Call	Bond Future	5,605.7300	5.6057	5,882.8600	5.8829	4.944	0	0	0
2014/11/21	R208	05/02/2015			Bond Future	7.2996	99.7753	7.2415	100.0542	(0.795)	0.0000	0.0000	52,091
2014/11/21	R208	05/02/2015	8.49	Call	Bond Future	5,517.1000	5.5171	5,794.0200	5.7940	5.019	0	0	0
2014/11/21	R208	05/02/2015	8.51	Put	Bond Future	4.9600	0.0050	3.2200	0.0032	(35.081)	0	0	0
2014/11/21	R208	05/02/2015	8.50	Put	Bond Future	5.2800	0.0053	3.4400	0.0034	(34.848)	0	0	0
2014/11/21	R208	05/02/2015	8.49	Put	Bond Future	5.6200	0.0056	3.6700	0.0037	(34.698)	0	0	0
2014/11/21	R208	05/02/2015	8.50	Call	Bond Future	5,561.4200	5.5614	5,838.4500	5.8385	4.981	0	0	0
2014/11/21	R208	07/05/2015	8.01	Call	Bond Future	3,376.5800	3.3766	3,608.8200	3.6088	6.878	0	0	0
2014/11/21	R208	07/05/2015			Bond Future	7.3393	97.9881	7.2786	98.2695	(0.827)	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
2014/11/21	R208	07/05/2015	7.99	Call	Bond Future	3,303.0700	3.3031	3,533.4200	3.5334	6.974	0	0	0
2014/11/21	R208	07/05/2015	8.00	Call	Bond Future	3,339.8500	3.3399	3,571.1400	3.5711	6.925	0	0	0
2014/11/21	R208	07/05/2015	7.99	Put	Bond Future	345.1100	0.3451	294.0000	0.2940	(14.810)	0	0	0
2014/11/21	R208	07/05/2015	8.01	Put	Bond Future	329.4500	0.3295	280.2300	0.2802	(14.940)	0	0	0
2014/11/21	R208	07/05/2015	8.00	Put	Bond Future	337.2900	0.3373	287.1200	0.2871	(14.874)	0	0	0
2014/11/21	R208	06/08/2015			Bond Future	7.3606	99.6843	7.2969	99.9696	(0.866)	0.0000	0.0000	0
2014/11/21	R208	06/08/2015	8.00	Call	Bond Future	3,460.3600	3.4604	3,675.2700	3.6753	6.211	0	0	0
2014/11/21	R208	06/08/2015	8.01	Call	Bond Future	3,493.0300	3.4930	3,708.8300	3.7088	6.178	0	0	0
2014/11/21	R208	06/08/2015	8.85	Call	Bond Future	6,519.4400	6.5194	6,786.0500	6.7861	4.089	0	0	0
2014/11/21	R208	06/08/2015	7.99	Call	Bond Future	3,427.7900	3.4278	3,641.8100	3.6418	6.244	0	0	0
2014/11/21	R208	06/08/2015	8.01	Put	Bond Future	642.5800	0.6426	573.0500	0.5730	(10.820)	0	0	0
2014/11/21	R208	06/08/2015	8.00	Put	Bond Future	653.0200	0.6530	582.6000	0.5826	(10.784)	0	0	0
2014/11/21	R208	06/08/2015	7.99	Put	Bond Future	663.6000	0.6636	592.2900	0.5923	(10.746)	0	0	0
2014/11/21	R208	06/08/2015	8.85	Put	Bond Future	130.9800	0.1310	112.2600	0.1123	(14.292)	0	0	198
2014/11/21	R208	05/11/2015			Bond Future	7.3546	98.0956	7.2876	98.3851	(0.911)	0.0000	0.0000	0
2014/11/21	R208	05/11/2015	8.48	Call	Bond Future	5,142.4900	5.1425	5,385.9800	5.3860	4.735	0	0	0
2014/11/21	R208	05/11/2015	7.74	Put	Bond Future	1,177.5100	1.1775	1,075.5100	1.0755	(8.662)	0	0	0
2014/11/21	R208	05/11/2015	7.75	Call	Bond Future	2,850.7000	2.8507	3,039.1800	3.0392	6.612	0	0	0
2014/11/21	R208	05/11/2015	7.76	Call	Bond Future	2,878.4400	2.8784	3,067.8700	3.0679	6.581	0	0	0
2014/11/21	R208	05/11/2015	8.48	Put	Bond Future	431.0200	0.4310	384.9700	0.3850	(10.684)	0	0	2,200
2014/11/21	R208	05/11/2015	7.74	Call	Bond Future	2,823.0800	2.8231	3,010.6200	3.0106	6.643	0	0	0
2014/11/21	R208	05/11/2015	7.76	Put	Bond Future	1,148.4100	1.1484	1,048.3000	1.0483	(8.717)	0	0	0
2014/11/21	R208	05/11/2015	7.75	Put	Bond Future	1,162.8900	1.1629	1,061.8300	1.0618	(8.690)	0	0	0
2014/11/21	R209	05/02/2015	9.00	Put	Bond Future	287.9600	0.2880	260.7800	0.2608	(9.439)	0	0	0
2014/11/21	R209	05/02/2015			Bond Future	8.3931	81.2289	8.3721	81.4025	(0.251)	0.0000	0.0000	28,435
2014/11/21	R209	05/02/2015	9.25	Call	Bond Future	6,712.6600	6.7127	6,872.9600	6.8730	2.388	0	0	0
2014/11/21	R209	05/02/2015	9.26	Call	Bond Future	6,780.2200	6.7802	6,940.9300	6.9409	2.370	0	0	0
2014/11/21	R209	05/02/2015	9.24	Call	Bond Future	6,645.1300	6.6451	6,805.0200	6.8050	2.406	0	0	0
2014/11/21	R209	05/02/2015	9.25	Put	Bond Future	118.3800	0.1184	105.1200	0.1051	(11.201)	0	0	0
2014/11/21	R209	05/02/2015	9.00	Call	Bond Future	5,048.3600	5.0484	5,194.7400	5.1947	2.900	0	0	0
2014/11/21	R209	05/02/2015	9.24	Put	Bond Future	122.8500	0.1229	109.1800	0.1092	(11.127)	0	0	0
2014/11/21	R209	05/02/2015	9.26	Put	Bond Future	114.0500	0.1140	101.2000	0.1012	(11.267)	0	0	0
2014/11/21	R209	07/05/2015			Bond Future	8.4376	79.3938	8.4162	79.5686	(0.254)	0.0000	0.0000	0
2014/11/21	R209	07/05/2015	8.99	Put	Bond Future	1,027.1900	1.0272	978.9900	0.9790	(4.692)	0	0	0
2014/11/21	R209	07/05/2015	9.01	Put	Bond Future	989.5500	0.9895	942.6600	0.9427	(4.739)	0	0	0
2014/11/21	R209	07/05/2015	8.99	Call	Bond Future	5,337.2400	5.3372	5,463.8200	5.4638	2.372	0	0	0
2014/11/21	R209	07/05/2015	9.00	Put	Bond Future	1,008.2200	1.0082	960.6800	0.9607	(4.715)	0	0	0
2014/11/21	R209	07/05/2015	9.00	Call	Bond Future	5,392.9400	5.3929	5,520.1800	5.5202	2.359	0	0	0
2014/11/21	R209	07/05/2015	9.01	Call	Bond Future	5,448.8300	5.4488	5,576.7200	5.5767	2.347	0	0	0
2014/11/21	R209	06/08/2015	8.99	Put	Bond Future	1,779.6700	1.7797	1,721.1900	1.7212	(3.286)	0	0	0
2014/11/21	R209	06/08/2015			Bond Future	8.4737	80.7684	8.4518	80.9454	(0.258)	0.0000	0.0000	0
2014/11/21	R209	06/08/2015	9.01	Put	Bond Future	1,732.8800	1.7329	1,675.5000	1.6755	(3.311)	0	0	0
2014/11/21	R209	06/08/2015	9.90	Call	Bond Future	10,790.9600	10.7910	10,947.5900	10.9476	1.451	0	0	0
2014/11/21	R209	06/08/2015	9.00	Call	Bond Future	5,837.0900	5.8371	5,956.1700	5.9562	2.040	0	0	0
2014/11/21	R209	06/08/2015	9.01	Call	Bond Future	5,888.2100	5.8882	6,007.8400	6.0078	2.032	0	0	0
2014/11/21	R209	06/08/2015	9.00	Put	Bond Future	1,756.1400	1.7561	1,698.2100	1.6982	(3.299)	0	0	0
2014/11/21	R209	06/08/2015	8.99	Call	Bond Future	5,786.1300	5.7861	5,904.6600	5.9047	2.049	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/21	R209	06/08/2015	9.90	Put	Bond Future	447.9400	0.4479	427.5600	0.4276	(4.550)	0	0	2,914
2014/11/21	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R210	05/02/2015			Bond Future	178.8112	178.8112	177.6986	177.6986	(0.622)	0.0000	0.0000	628
2014/11/21	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R210	05/02/2015	175.01	Call	Bond Future	3,801.1900	3.8012	2,688.5600	2.6886	(29.271)	0	0	0
2014/11/21	R210	05/02/2015	174.99	Call	Bond Future	3,821.1900	3.8212	2,708.5600	2.7086	(29.117)	0	0	0
2014/11/21	R210	05/02/2015	175.00	Call	Bond Future	3,811.1900	3.8112	2,698.5600	2.6986	(29.194)	0	0	0
2014/11/21	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R210	07/05/2015			Bond Future	179.6454	179.6454	178.5111	178.5111	(0.631)	0.0000	0.0000	0
2014/11/21	R210	07/05/2015	177.00	Call	Bond Future	2,645.3600	2.6454	1,511.1200	1.5111	(42.877)	0	0	0
2014/11/21	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R210	07/05/2015	177.01	Call	Bond Future	2,635.3600	2.6354	1,501.1200	1.5011	(43.039)	0	0	0
2014/11/21	R210	07/05/2015	176.99	Call	Bond Future	2,655.3600	2.6554	1,521.1200	1.5211	(42.715)	0	0	0
2014/11/21	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R211	05/02/2015			Bond Future	132.6506	132.6506	132.6483	132.6483	(0.002)	0.0000	0.0000	1,120
2014/11/21	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R211	05/02/2015	132.99	Put	Bond Future	339.4000	0.3394	341.6800	0.3417	0.672	0	0	0
2014/11/21	R211	05/02/2015	133.01	Put	Bond Future	359.4000	0.3594	361.6800	0.3617	0.634	0	0	0
2014/11/21	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R211	05/02/2015	133.00	Put	Bond Future	349.4000	0.3494	351.6800	0.3517	0.653	0	0	0
2014/11/21	R211	07/05/2015	134.99	Put	Bond Future	179.0600	0.1791	184.0300	0.1840	2.776	0	0	0
2014/11/21	R211	07/05/2015			Bond Future	134.8109	134.8109	134.8060	134.8060	(0.004)	0.0000	0.0000	0
2014/11/21	R211	07/05/2015	135.01	Put	Bond Future	199.0600	0.1991	204.0300	0.2040	2.497	0	0	0
2014/11/21	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R211	07/05/2015	135.00	Put	Bond Future	189.0600	0.1891	194.0300	0.1940	2.629	0	0	0
2014/11/21	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R212	05/02/2015			Bond Future	137.7366	137.7366	137.7367	137.7367	0.000	0.0000	0.0000	14,864
2014/11/21	R212	05/02/2015	137.99	Put	Bond Future	253.4300	0.2534	253.2600	0.2533	(0.067)	0	0	0
2014/11/21	R212	05/02/2015	138.01	Put	Bond Future	273.4300	0.2734	273.2600	0.2733	(0.062)	0	0	0
2014/11/21	R212	05/02/2015	138.00	Put	Bond Future	263.4300	0.2634	263.2600	0.2633	(0.065)	0	0	0
2014/11/21	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R212	07/05/2015			Bond Future	139.9797	139.9797	139.9772	139.9772	(0.002)	0.0000	0.0000	0
2014/11/21	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R212	07/05/2015	140.99	Put	Bond Future	1,010.2600	1.0103	1,012.8300	1.0128	0.254	0	0	0
2014/11/21	R212	07/05/2015	141.01	Put	Bond Future	1,030.2600	1.0303	1,032.8300	1.0328	0.249	0	0	0
2014/11/21	R212	07/05/2015	141.00	Put	Bond Future	1,020.2600	1.0203	1,022.8300	1.0228	0.252	0	0	0
2014/11/21	R213	05/02/2015	9.26	Put	Bond Future	64.9400	0.0649	54.2600	0.0543	(16.446)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/21	R213	05/02/2015			Bond Future	8.2626	92.0316	8.2312	92.2867	(0.380)	0.0000	0.0000	21,796
2014/11/21	R213	05/02/2015	9.25	Put	Bond Future	67.8500	0.0679	56.7600	0.0568	(16.345)	0	0	0
2014/11/21	R213	05/02/2015	9.24	Put	Bond Future	70.5900	0.0706	59.1200	0.0591	(16.249)	0	0	0
2014/11/21	R213	05/02/2015	9.25	Call	Bond Future	7,580.5500	7.5805	7,824.5800	7.8246	3.219	0	0	0
2014/11/21	R213	05/02/2015	9.26	Call	Bond Future	7,648.9900	7.6490	7,893.4300	7.8934	3.196	0	0	0
2014/11/21	R213	05/02/2015	9.24	Call	Bond Future	7,511.8500	7.5118	7,755.5000	7.7555	3.244	0	0	0
2014/11/21	R213	07/05/2015	8.74	Call	Bond Future	4,570.1800	4.5702	4,749.0400	4.7490	3.914	0	0	0
2014/11/21	R213	07/05/2015	8.75	Put	Bond Future	1,188.0200	1.1880	1,110.4900	1.1105	(6.526)	0	0	0
2014/11/21	R213	07/05/2015			Bond Future	8.3084	89.9743	8.2763	90.2317	(0.386)	0.0000	0.0000	0
2014/11/21	R213	07/05/2015	8.75	Call	Bond Future	4,623.6700	4.6237	4,803.5800	4.8036	3.891	0	0	0
2014/11/21	R213	07/05/2015	8.76	Call	Bond Future	4,677.3900	4.6774	4,858.3600	4.8584	3.869	0	0	0
2014/11/21	R213	07/05/2015	8.74	Put	Bond Future	1,210.2300	1.2102	1,131.6500	1.1317	(6.493)	0	0	0
2014/11/21	R213	07/05/2015	8.76	Put	Bond Future	1,166.1400	1.1661	1,089.6700	1.0897	(6.558)	0	0	0
2014/11/21	R213	06/08/2015			Bond Future	8.3453	91.5316	8.3124	91.7926	(0.395)	0.0000	0.0000	0
2014/11/21	R213	06/08/2015	8.49	Put	Bond Future	2,739.0100	2.7390	2,622.8300	2.6228	(4.242)	0	0	0
2014/11/21	R213	06/08/2015	8.51	Put	Bond Future	2,670.7900	2.6708	2,556.5600	2.5566	(4.277)	0	0	0
2014/11/21	R213	06/08/2015	8.49	Call	Bond Future	3,872.6700	3.8727	4,017.5200	4.0175	3.740	0	0	0
2014/11/21	R213	06/08/2015	8.50	Put	Bond Future	2,704.4300	2.7044	2,589.2300	2.5892	(4.260)	0	0	0
2014/11/21	R213	06/08/2015	8.50	Call	Bond Future	3,915.7000	3.9157	4,061.5300	4.0615	3.724	0	0	0
2014/11/21	R213	06/08/2015	8.51	Call	Bond Future	3,959.5700	3.9596	4,106.3700	4.1064	3.707	0	0	0
2014/11/21	R214	05/02/2015	9.50	Call	Bond Future	8,056.5300	8.0565	8,186.8200	8.1868	1.617	0	0	0
2014/11/21	R214	05/02/2015			Bond Future	8.4943	82.1313	8.4783	82.2696	(0.188)	0.0000	0.0000	6,869
2014/11/21	R214	05/02/2015	9.51	Call	Bond Future	8,125.8400	8.1258	8,256.3900	8.2564	1.607	0	0	0
2014/11/21	R214	05/02/2015	9.49	Call	Bond Future	7,986.9200	7.9869	8,116.9600	8.1170	1.628	0	0	0
2014/11/21	R214	05/02/2015	9.50	Put	Bond Future	80.6600	0.0807	72.7000	0.0727	(9.869)	0	0	0
2014/11/21	R214	05/02/2015	9.49	Put	Bond Future	83.7200	0.0837	75.5100	0.0755	(9.806)	0	0	0
2014/11/21	R214	05/02/2015	9.51	Put	Bond Future	77.4200	0.0774	69.7200	0.0697	(9.946)	0	0	0
2014/11/21	R214	07/05/2015			Bond Future	8.5376	80.1672	8.5214	80.3062	(0.190)	0.0000	0.0000	0
2014/11/21	R214	07/05/2015	9.15	Call	Bond Future	5,984.0200	5.9840	6,085.3400	6.0853	1.693	0	0	0
2014/11/21	R214	07/05/2015	9.16	Call	Bond Future	6,042.7700	6.0428	6,144.5800	6.1446	1.685	0	0	0
2014/11/21	R214	07/05/2015	9.14	Put	Bond Future	1,025.0700	1.0251	986.9200	0.9869	(3.722)	0	0	0
2014/11/21	R214	07/05/2015	9.16	Put	Bond Future	988.1500	0.9881	951.0000	0.9510	(3.760)	0	0	0
2014/11/21	R214	07/05/2015	9.15	Put	Bond Future	1,006.3800	1.0064	968.7400	0.9687	(3.740)	0	0	0
2014/11/21	R214	07/05/2015	9.14	Call	Bond Future	5,925.6000	5.9256	6,026.4100	6.0264	1.701	0	0	0
2014/11/21	R214	06/08/2015	8.76	Put	Bond Future	2,872.7500	2.8727	2,808.7400	2.8087	(2.228)	0	0	0
2014/11/21	R214	06/08/2015			Bond Future	8.5735	81.5547	8.5569	81.6954	(0.193)	0.0000	0.0000	0
2014/11/21	R214	06/08/2015	8.75	Put	Bond Future	2,908.3800	2.9084	2,843.8600	2.8439	(2.218)	0	0	0
2014/11/21	R214	06/08/2015	8.74	Call	Bond Future	4,340.5600	4.3406	4,416.1800	4.4162	1.742	0	0	0
2014/11/21	R214	06/08/2015	8.75	Call	Bond Future	4,386.5500	4.3865	4,462.6900	4.4627	1.736	0	0	0
2014/11/21	R214	06/08/2015	8.76	Call	Bond Future	4,433.3000	4.4333	4,509.9500	4.5100	1.729	0	0	0
2014/11/21	R214	06/08/2015	8.74	Put	Bond Future	2,944.9000	2.9449	2,879.8600	2.8799	(2.209)	0	0	0
2014/11/21	R248	05/02/2015			Bond Future	8.5606	106.0055	8.5446	106.1842	(0.187)	0.0000	0.0000	40,123
2014/11/21	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R248	05/02/2015	9.50	Call	Bond Future	9,602.0800	9.6021	9,780.7400	9.7807	1.861	0	0	0
2014/11/21	R248	05/02/2015	9.51	Call	Bond Future	9,695.6000	9.6956	9,874.2600	9.8743	1.843	0	0	0
2014/11/21	R248	05/02/2015	9.49	Call	Bond Future	9,508.3800	9.5084	9,687.0400	9.6870	1.879	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
2014/11/21	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R248	07/05/2015			Bond Future	8.6054	103.2880	8.5892	103.4674	(0.189)	0.0000	0.0000	0
2014/11/21	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R248	07/05/2015	9.26	Call	Bond Future	6,800.6900	6.8007	6,980.1400	6.9801	2.639	0	0	0
2014/11/21	R248	07/05/2015	9.24	Call	Bond Future	6,604.8900	6.6049	6,784.3400	6.7843	2.717	0	0	0
2014/11/21	R248	07/05/2015	9.25	Call	Bond Future	6,702.8800	6.7029	6,882.3300	6.8823	2.677	0	0	0
2014/11/21	R248	06/08/2015	8.76	Call	Bond Future	1,268.4300	1.2684	1,450.0700	1.4501	14.320	0	0	0
2014/11/21	R248	06/08/2015			Bond Future	8.6428	105.0758	8.6263	105.2574	(0.192)	0.0000	0.0000	0
2014/11/21	R248	06/08/2015	8.74	Call	Bond Future	1,053.9100	1.0539	1,235.5500	1.2356	17.235	0	0	0
2014/11/21	R248	06/08/2015	8.75	Call	Bond Future	1,161.2700	1.1613	1,342.9100	1.3429	15.641	0	0	0
2014/11/21	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/21	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

416780