



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 11/12/2014 TO 11/12/2014

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
2014/12/11	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/11	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2025	05/02/2015			Bond Future	118.9818	118.9818	118.9515	118.9515	(0.025)	0.0000	0.0000	16
2014/12/11	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2025	05/02/2015	118.99	Put	Bond Future	8.2400	0.0082	38.5400	0.0385	367.718	0	0	0
2014/12/11	2025	05/02/2015	119.01	Put	Bond Future	28.2400	0.0282	58.5400	0.0585	107.295	0	0	0
2014/12/11	2025	05/02/2015	119.00	Put	Bond Future	18.2400	0.0182	48.5400	0.0485	166.118	0	0	0
2014/12/11	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2025	07/05/2015			Bond Future	120.8909	120.8909	120.8580	120.8580	(0.027)	0.0000	0.0000	0
2014/12/11	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2025	07/05/2015	120.99	Put	Bond Future	99.1100	0.0991	132.0100	0.1320	33.195	0	0	0
2014/12/11	2025	07/05/2015	121.01	Put	Bond Future	119.1100	0.1191	152.0100	0.1520	27.622	0	0	0
2014/12/11	2025	07/05/2015	121.00	Put	Bond Future	109.1100	0.1091	142.0100	0.1420	30.153	0	0	0
2014/12/11	2030	05/02/2015			Bond Future	8.3724	97.0714	8.3610	97.1661	(0.137)	0.0000	0.0000	4,665
2014/12/11	2030	05/02/2015	9.25	Call	Bond Future	6,878.8900	6.8789	6,973.5900	6.9736	1.377	0	0	0
2014/12/11	2030	05/02/2015	9.24	Call	Bond Future	6,804.4900	6.8045	6,899.1900	6.8992	1.392	0	0	0
2014/12/11	2030	05/02/2015	9.26	Call	Bond Future	6,953.2000	6.9532	7,047.9000	7.0479	1.362	0	0	0
2014/12/11	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2030	07/05/2015			Bond Future	8.4303	98.6214	8.4187	98.7157	(0.137)	0.0000	0.0000	0
2014/12/11	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2030	07/05/2015	8.74	Call	Bond Future	2,473.9200	2.4739	2,568.2700	2.5683	3.814	0	0	0
2014/12/11	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2030	07/05/2015	8.75	Call	Bond Future	2,552.2900	2.5523	2,646.6400	2.6466	3.697	0	0	0
2014/12/11	2030	07/05/2015	8.76	Call	Bond Future	2,630.5600	2.6306	2,724.9100	2.7249	3.587	0	0	0
2014/12/11	2032	05/02/2015			Bond Future	8.5444	100.3731	8.5278	100.5185	(0.195)	0.0000	0.0000	15
2014/12/11	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2032	05/02/2015	8.50	Put	Bond Future	389.6700	0.3897	244.2100	0.2442	(37.329)	0	0	0
2014/12/11	2032	05/02/2015	8.49	Put	Bond Future	477.6700	0.4777	332.2100	0.3322	(30.452)	0	0	0
2014/12/11	2032	05/02/2015	8.51	Put	Bond Future	301.7800	0.3018	156.3200	0.1563	(48.201)	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	
2014/12/11	2032	07/05/2015	8.51	Put	Bond Future	804.1800	0.8042	658.2400	0.6582	(18.148)	0	0	0
2014/12/11	2032	07/05/2015			Bond Future	8.6027	97.8202	8.5858	97.9661	(0.197)	0.0000	0.0000	0
2014/12/11	2032	07/05/2015	8.50	Put	Bond Future	891.4900	0.8915	745.5500	0.7456	(16.370)	0	0	0
2014/12/11	2032	07/05/2015	8.49	Put	Bond Future	978.9200	0.9789	832.9800	0.8330	(14.908)	0	0	0
2014/12/11	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2032	06/08/2015			Bond Future	8.6483	99.5243	8.6307	99.6740	(0.203)	0.0000	0.0000	0
2014/12/11	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2032	06/08/2015	8.50	Put	Bond Future	1,274.5800	1.2746	1,124.9800	1.1250	(11.737)	0	0	0
2014/12/11	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2032	06/08/2015	8.49	Put	Bond Future	1,361.4200	1.3614	1,211.8200	1.2118	(10.989)	0	0	0
2014/12/11	2032	06/08/2015	8.51	Put	Bond Future	1,187.8500	1.1878	1,038.2500	1.0383	(12.594)	0	0	0
2014/12/11	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2037	05/02/2015			Bond Future	8.6317	98.9431	8.5999	99.2512	(0.368)	0.0000	0.0000	36,001
2014/12/11	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2037	05/02/2015	9.50	Call	Bond Future	7,870.0100	7.8700	8,178.1200	8.1781	3.915	0	0	0
2014/12/11	2037	05/02/2015	9.51	Call	Bond Future	7,954.7500	7.9548	8,262.8600	8.2629	3.873	0	0	0
2014/12/11	2037	05/02/2015	9.49	Call	Bond Future	7,785.1400	7.7851	8,093.2500	8.0933	3.958	0	0	0
2014/12/11	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2037	07/05/2015			Bond Future	8.6884	100.5229	8.6559	100.8340	(0.374)	0.0000	0.0000	500
2014/12/11	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2037	07/05/2015	9.01	Call	Bond Future	3,000.1900	3.0002	3,311.3300	3.3113	10.371	0	0	0
2014/12/11	2037	07/05/2015	8.99	Call	Bond Future	2,817.8600	2.8179	3,129.0000	3.1290	11.042	0	0	0
2014/12/11	2037	07/05/2015	9.00	Call	Bond Future	2,909.0900	2.9091	3,220.2300	3.2202	10.695	0	0	0
2014/12/11	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2037	06/08/2015			Bond Future	8.7347	98.0137	8.7012	98.3314	(0.384)	0.0000	0.0000	0
2014/12/11	2037	06/08/2015	8.75	Call	Bond Future	144.7300	0.1447	462.3700	0.4624	219.471	0	0	0
2014/12/11	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2037	06/08/2015	8.76	Call	Bond Future	238.9600	0.2390	556.6000	0.5566	132.926	0	0	0
2014/12/11	2037	06/08/2015	8.74	Call	Bond Future	50.3600	0.0504	368.0000	0.3680	630.739	0	0	0
2014/12/11	2038	05/02/2015	123.00	Call	Bond Future	4,121.9200	4.1219	3,625.3300	3.6253	(12.048)	0	0	0
2014/12/11	2038	05/02/2015			Bond Future	127.1219	127.1219	126.6253	126.6253	(0.391)	0.0000	0.0000	3,701
2014/12/11	2038	05/02/2015	123.01	Call	Bond Future	4,111.9200	4.1119	3,615.3300	3.6153	(12.077)	0	0	0
2014/12/11	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2038	05/02/2015	122.99	Call	Bond Future	4,131.9200	4.1319	3,635.3300	3.6353	(12.018)	0	0	0
2014/12/11	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2038	07/05/2015			Bond Future	129.1617	129.1617	128.6547	128.6547	(0.392)	0.0000	0.0000	0
2014/12/11	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	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
2014/12/11	2038	07/05/2015	126.99	Call	Bond Future	2,171.6500	2.1716	1,664.7300	1.6647	(23.343)	0	0	0
2014/12/11	2038	07/05/2015	127.00	Call	Bond Future	2,161.6500	2.1616	1,654.7300	1.6547	(23.451)	0	0	0
2014/12/11	2038	07/05/2015	127.01	Call	Bond Future	2,151.6500	2.1516	1,644.7300	1.6447	(23.560)	0	0	0
2014/12/11	2044	05/02/2015	9.00	Call	Bond Future	2,230.8000	2.2308	2,669.1100	2.6691	19.648	0	0	0
2014/12/11	2044	05/02/2015			Bond Future	8.7816	99.9065	8.7397	100.3448	(0.477)	0.0000	0.0000	5,842
2014/12/11	2044	05/02/2015	9.01	Call	Bond Future	2,330.9100	2.3309	2,769.2200	2.7692	18.804	0	0	0
2014/12/11	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2044	05/02/2015	8.99	Call	Bond Future	2,130.5100	2.1305	2,568.8200	2.5688	20.573	0	0	0
2014/12/11	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2044	07/05/2015			Bond Future	8.8383	101.5018	8.7954	101.9451	(0.485)	0.0000	0.0000	0
2014/12/11	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2044	07/05/2015	9.01	Call	Bond Future	1,740.3900	1.7404	2,183.7100	2.1837	25.472	0	0	0
2014/12/11	2044	07/05/2015	8.99	Call	Bond Future	1,540.3100	1.5403	1,983.6300	1.9836	28.781	0	0	0
2014/12/11	2044	07/05/2015	9.00	Call	Bond Future	1,640.4300	1.6404	2,083.7500	2.0838	27.025	0	0	0
2014/12/11	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2044	06/08/2015			Bond Future	8.8854	98.8844	8.8411	99.3366	(0.498)	0.0000	0.0000	0
2014/12/11	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2044	06/08/2015	8.74	Put	Bond Future	1,499.6600	1.4997	1,047.4900	1.0475	(30.152)	0	0	0
2014/12/11	2044	06/08/2015	8.76	Put	Bond Future	1,291.0400	1.2910	838.8700	0.8389	(35.024)	0	0	0
2014/12/11	2044	06/08/2015	8.75	Put	Bond Future	1,395.2600	1.3953	943.0900	0.9431	(32.408)	0	0	0
2014/12/11	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2046	05/02/2015			Bond Future	129.9295	129.9295	129.3154	129.3154	(0.473)	0.0000	0.0000	5,889
2014/12/11	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2046	05/02/2015	123.99	Call	Bond Future	5,939.5000	5.9395	5,325.4200	5.3254	(10.339)	0	0	0
2014/12/11	2046	05/02/2015	124.01	Call	Bond Future	5,919.5000	5.9195	5,305.4200	5.3054	(10.374)	0	0	0
2014/12/11	2046	05/02/2015	124.00	Call	Bond Future	5,929.5000	5.9295	5,315.4200	5.3154	(10.356)	0	0	0
2014/12/11	2046	07/05/2015			Bond Future	130.6452	130.6452	130.0189	130.0189	(0.479)	0.0000	0.0000	0
2014/12/11	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2046	07/05/2015	126.99	Call	Bond Future	3,655.2500	3.6552	3,028.8900	3.0289	(17.136)	0	0	0
2014/12/11	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2046	07/05/2015	127.00	Call	Bond Future	3,645.2500	3.6452	3,018.8900	3.0189	(17.183)	0	0	0
2014/12/11	2046	07/05/2015	127.01	Call	Bond Future	3,635.2500	3.6352	3,008.8900	3.0089	(17.230)	0	0	0
2014/12/11	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2050	05/02/2015			Bond Future	138.3244	138.3244	138.2898	138.2898	(0.025)	0.0000	0.0000	2,640
2014/12/11	2050	05/02/2015	130.01	Call	Bond Future	8,314.4500	8.3145	8,279.8100	8.2798	(0.417)	0	0	0
2014/12/11	2050	05/02/2015	129.99	Call	Bond Future	8,334.4500	8.3345	8,299.8100	8.2998	(0.416)	0	0	0
2014/12/11	2050	05/02/2015	130.00	Call	Bond Future	8,324.4500	8.3245	8,289.8100	8.2898	(0.416)	0	0	0
2014/12/11	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/11	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2050	07/05/2015			Bond Future	140.5436	140.5436	140.5061	140.5061	(0.027)	0.0000	0.0000	0
2014/12/11	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	2050	07/05/2015	135.01	Call	Bond Future	5,533.6400	5.5336	5,496.0600	5.4961	(0.679)	0	0	0
2014/12/11	2050	07/05/2015	134.99	Call	Bond Future	5,553.6400	5.5536	5,516.0600	5.5161	(0.677)	0	0	0
2014/12/11	2050	07/05/2015	135.00	Call	Bond Future	5,543.6400	5.5436	5,506.0600	5.5061	(0.678)	0	0	0
2014/12/11	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	AL12	05/02/2015			Index Future	535.4460	535.4460	536.8830	536.8830	0.268	0.0000	0.0000	0
2014/12/11	AL12	07/05/2015			Index Future	543.9940	543.9940	545.4440	545.4440	0.267	0.0000	0.0000	0
2014/12/11	AL37	05/02/2015			Index Future	447.4430	447.4430	448.0800	448.0800	0.142	0.0000	0.0000	116
2014/12/11	AL37	07/05/2015			Index Future	454.5860	454.5860	455.2260	455.2260	0.141	0.0000	0.0000	0
2014/12/11	AL7T	05/02/2015			Index Future	529.8880	529.8880	530.9930	530.9930	0.209	0.0000	0.0000	3
2014/12/11	AL7T	07/05/2015			Index Future	538.3470	538.3470	539.4600	539.4600	0.207	0.0000	0.0000	0
2014/12/11	ALBI	05/02/2015			Index Future	483.6250	483.6250	484.6420	484.6420	0.210	0.0000	0.0000	654
2014/12/11	ALBI	07/05/2015			Index Future	491.3450	491.3450	492.3710	492.3710	0.209	0.0000	0.0000	0
2014/12/11	ALBI	06/08/2015			Index Future	499.8080	499.8080	500.8590	500.8590	0.210	0.0000	0.0000	0
2014/12/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	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
2014/12/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/12/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	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
2014/12/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/11	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	EL28	05/02/2015			Bond Future	125.2208	125.2208	125.1920	125.1920	(0.023)	0.0000	0.0000	0
2014/12/11	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	EL28	05/02/2015	125.99	Put	Bond Future	769.1500	0.7692	798.0200	0.7980	3.753	0	0	0
2014/12/11	EL28	05/02/2015	126.01	Put	Bond Future	789.1500	0.7892	818.0200	0.8180	3.658	0	0	0
2014/12/11	EL28	05/02/2015	126.00	Put	Bond Future	779.1500	0.7792	808.0200	0.8080	3.705	0	0	0
2014/12/11	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	EL28	07/05/2015	125.00	Call	Bond Future	720.4300	0.7204	688.8400	0.6888	(4.385)	0	0	0
2014/12/11	EL28	07/05/2015			Bond Future	125.7204	125.7204	125.6888	125.6888	(0.025)	0.0000	0.0000	0
2014/12/11	EL28	07/05/2015	125.01	Call	Bond Future	710.4300	0.7104	678.8400	0.6788	(4.447)	0	0	0
2014/12/11	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	EL28	07/05/2015	124.99	Call	Bond Future	730.4300	0.7304	698.8400	0.6988	(4.325)	0	0	0
2014/12/11	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	ES33	05/02/2015	10.00	Call	Bond Future	3,766.2400	3.7662	4,049.6100	4.0496	7.524	0	0	0
2014/12/11	ES33	05/02/2015			Bond Future	9.4809	85.8933	9.4433	86.1767	(0.397)	0.0000	0.0000	6,220
2014/12/11	ES33	05/02/2015	10.01	Call	Bond Future	3,836.2000	3.8362	4,119.5700	4.1196	7.387	0	0	0
2014/12/11	ES33	05/02/2015	9.99	Call	Bond Future	3,696.1900	3.6962	3,979.5600	3.9796	7.667	0	0	0
2014/12/11	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	ES33	07/05/2015			Bond Future	9.5633	83.4766	9.5248	83.7629	(0.403)	0.0000	0.0000	0
2014/12/11	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	ES33	07/05/2015	9.76	Call	Bond Future	1,437.2500	1.4372	1,723.4800	1.7235	19.915	0	0	0
2014/12/11	ES33	07/05/2015	9.74	Call	Bond Future	1,292.8600	1.2929	1,579.0900	1.5791	22.139	0	0	0
2014/12/11	ES33	07/05/2015	9.75	Call	Bond Future	1,365.1000	1.3651	1,651.3300	1.6513	20.968	0	0	0
2014/12/11	ES33	06/08/2015			Bond Future	9.6339	84.9308	9.5940	85.2229	(0.414)	0.0000	0.0000	0
2014/12/11	ES33	06/08/2015	9.59	Put	Bond Future	321.7700	0.3218	29.6100	0.0296	(90.798)	0	0	0
2014/12/11	ES33	06/08/2015	9.61	Put	Bond Future	174.9700	0.1750	0.0000	0.0000	(100.000)	0	0	0
2014/12/11	ES33	06/08/2015	9.60	Put	Bond Future	248.3200	0.2483	0.0000	0.0000	(100.000)	0	0	0
2014/12/11	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	117.1900	0.1172	100.000	0	0	0
2014/12/11	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	43.8400	0.0438	100.000	0	0	0
2014/12/11	GOVI	05/02/2015	459.99	Call	GOVI	216,780.0000	21.6780	226,250.0000	22.6250	4.368	0	0	0
2014/12/11	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	GOVI	05/02/2015			GOVI	481.6680	481.6680	482.6150	482.6150	0.197	0.0000	0.0000	428

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
2014/12/11	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	GOVI	05/02/2015	460.00	Call	GOVI	216,680.0000	21.6680	226,150.0000	22.6150	4.371	0	0	0
2014/12/11	GOVI	05/02/2015	460.01	Call	GOVI	216,580.0000	21.6580	226,050.0000	22.6050	4.373	0	0	0
2014/12/11	GOVI	07/05/2015	449.99	Call	GOVI	393,670.0000	39.3670	403,220.0000	40.3220	2.426	0	0	0
2014/12/11	GOVI	07/05/2015			GOVI	489.3570	489.3570	490.3120	490.3120	0.195	0.0000	0.0000	130
2014/12/11	GOVI	07/05/2015	450.00	Call	GOVI	393,570.0000	39.3570	403,120.0000	40.3120	2.427	0	0	0
2014/12/11	GOVI	07/05/2015	450.01	Call	GOVI	393,470.0000	39.3470	403,020.0000	40.3020	2.427	0	0	0
2014/12/11	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	GOVI	06/08/2015			GOVI	497.7860	497.7860	498.7640	498.7640	0.196	0.0000	0.0000	0
2014/12/11	GOVI	06/08/2015	499.99	Put	GOVI	22,040.0000	2.2040	12,260.0000	1.2260	(44.374)	0	0	0
2014/12/11	GOVI	06/08/2015	500.01	Put	GOVI	22,240.0000	2.2240	12,460.0000	1.2460	(43.975)	0	0	0
2014/12/11	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	GOVI	06/08/2015	500.00	Put	GOVI	22,140.0000	2.2140	12,360.0000	1.2360	(44.173)	0	0	0
2014/12/11	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/12/11	IGOV	05/02/2015			Index Future	226.3440	226.3440	226.2430	226.2430	(0.045)	0.0000	0.0000	1,093
2014/12/11	IGOV	07/05/2015			Index Future	229.9760	229.9760	229.8700	229.8700	(0.046)	0.0000	0.0000	81
2014/12/11	IGOV	06/08/2015			Index Future	233.9540	233.9540	233.8500	233.8500	(0.044)	0.0000	0.0000	0
2014/12/11	ILBI	05/02/2015			Index Future	612.8820	612.8820	612.6310	612.6310	(0.041)	0.0000	0.0000	157
2014/12/11	ILBI	07/05/2015			Index Future	622.8920	622.8920	622.6350	622.6350	(0.041)	0.0000	0.0000	0
2014/12/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/12/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/12/11	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/12/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/12/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/12/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/12/11	JBAF	17/12/2014			Jibar Tradeable Future	6.0900	93.9100	6.0900	93.9100	0.000	0.0000	0.0000	0
2014/12/11	JBAF	21/01/2015			Jibar Tradeable Future	6.1500	93.8500	6.1500	93.8500	0.000	0.0000	0.0000	0
2014/12/11	JBAF	18/02/2015			Jibar Tradeable Future	6.2100	93.7900	6.2100	93.7900	0.000	0.0000	0.0000	0
2014/12/11	JBAF	18/03/2015			Jibar Tradeable Future	6.2600	93.7400	6.2600	93.7400	0.000	0.0000	0.0000	2,850
2014/12/11	JBAF	15/04/2015			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2014/12/11	JBAF	20/05/2015			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2014/12/11	JBAF	17/06/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	5,000



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
2014/12/11	JBAF	16/09/2015			Jibar Tradeable Future	6.6300	93.3700	6.6300	93.3700	0.000	0.0000	0.0000	0
2014/12/11	JBAF	15/12/2015			Jibar Tradeable Future	6.8500	93.1500	6.8500	93.1500	0.000	0.0000	0.0000	0
2014/12/11	JBAF	16/03/2016			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2014/12/11	JBAF	15/06/2016			Jibar Tradeable Future	7.1000	92.9000	7.1000	92.9000	0.000	0.0000	0.0000	0
2014/12/11	JBAF	21/09/2016			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2014/12/11	R023	05/02/2015			Bond Future	7.7812	103.2988	7.7439	103.5189	(0.479)	0.0000	0.0000	11,167
2014/12/11	R023	05/02/2015	8.74	Put	Bond Future	9.8100	0.0098	7.0500	0.0071	(28.135)	0	0	0
2014/12/11	R023	05/02/2015	8.75	Call	Bond Future	5,518.5500	5.5186	5,736.0900	5.7361	3.942	0	0	0
2014/12/11	R023	05/02/2015	8.76	Call	Bond Future	5,572.7700	5.5728	5,790.4600	5.7905	3.906	0	0	0
2014/12/11	R023	05/02/2015	8.74	Call	Bond Future	5,464.2700	5.4643	5,681.6600	5.6817	3.978	0	0	0
2014/12/11	R023	05/02/2015	8.76	Put	Bond Future	8.6100	0.0086	6.1500	0.0062	(28.571)	0	0	0
2014/12/11	R023	05/02/2015	8.75	Put	Bond Future	9.2200	0.0092	6.6100	0.0066	(28.308)	0	0	0
2014/12/11	R023	07/05/2015	8.15	Put	Bond Future	818.7000	0.8187	746.1600	0.7462	(8.860)	0	0	0
2014/12/11	R023	07/05/2015	8.14	Call	Bond Future	2,561.2100	2.5612	2,709.3300	2.7093	5.783	0	0	0
2014/12/11	R023	07/05/2015			Bond Future	7.8362	101.0235	7.7976	101.2453	(0.492)	0.0000	0.0000	0
2014/12/11	R023	07/05/2015	8.15	Call	Bond Future	2,599.5700	2.5996	2,748.8400	2.7488	5.742	0	0	0
2014/12/11	R023	07/05/2015	8.16	Call	Bond Future	2,638.1900	2.6382	2,788.6000	2.7886	5.701	0	0	0
2014/12/11	R023	07/05/2015	8.14	Put	Bond Future	836.4600	0.8365	762.7700	0.7628	(8.810)	0	0	0
2014/12/11	R023	07/05/2015	8.16	Put	Bond Future	801.2300	0.8012	729.8300	0.7298	(8.911)	0	0	0
2014/12/11	R023	06/08/2015	9.07	Put	Bond Future	257.1600	0.2572	233.3800	0.2334	(9.247)	0	0	911
2014/12/11	R023	06/08/2015	8.24	Call	Bond Future	3,200.1700	3.2002	3,348.8500	3.3488	4.646	0	0	0
2014/12/11	R023	06/08/2015			Bond Future	7.8721	102.7827	7.8316	103.0095	(0.515)	0.0000	0.0000	0
2014/12/11	R023	06/08/2015	9.07	Call	Bond Future	6,678.3000	6.6783	6,881.3200	6.8813	3.040	0	0	0
2014/12/11	R023	06/08/2015	8.26	Put	Bond Future	1,134.5500	1.1345	1,058.1800	1.0582	(6.731)	0	0	0
2014/12/11	R023	06/08/2015	8.25	Put	Bond Future	1,152.2800	1.1523	1,075.0400	1.0750	(6.703)	0	0	0
2014/12/11	R023	06/08/2015	8.24	Put	Bond Future	1,170.2300	1.1702	1,092.1100	1.0921	(6.676)	0	0	0
2014/12/11	R023	06/08/2015	8.25	Call	Bond Future	3,236.6700	3.2367	3,386.2300	3.3862	4.621	0	0	0
2014/12/11	R023	06/08/2015	8.26	Call	Bond Future	3,273.3400	3.2733	3,423.7700	3.4238	4.596	0	0	0
2014/12/11	R157	05/02/2015	8.74	Call	Bond Future	1,074.4700	1.0745	1,074.3800	1.0744	(0.008)	0	0	0
2014/12/11	R157	05/02/2015	8.75	Put	Bond Future	1.2600	0.0013	1.1700	0.0012	(7.143)	0	0	0
2014/12/11	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/12/11	R157	05/02/2015	8.74	Put	Bond Future	1.3100	0.0013	1.2200	0.0012	(6.870)	0	0	0
2014/12/11	R157	05/02/2015	8.76	Put	Bond Future	1.2100	0.0012	1.1200	0.0011	(7.438)	0	0	0
2014/12/11	R157	05/02/2015	8.75	Call	Bond Future	1,080.2300	1.0802	1,080.1400	1.0801	(0.008)	0	0	0
2014/12/11	R157	05/02/2015	8.76	Call	Bond Future	1,085.9800	1.0860	1,085.8900	1.0859	(0.008)	0	0	0
2014/12/11	R186	05/02/2015	9.00	Call	Bond Future	8,344.5400	8.3445	8,613.4200	8.6134	3.222	0	0	0
2014/12/11	R186	05/02/2015			Bond Future	7.9764	120.5762	7.9445	120.8489	(0.399)	0.0000	0.0000	45,417
2014/12/11	R186	05/02/2015	8.75	Call	Bond Future	6,433.3000	6.4333	6,693.2900	6.6933	4.041	0	0	0
2014/12/11	R186	05/02/2015	8.76	Call	Bond Future	6,509.3900	6.5094	6,769.9400	6.7699	4.003	0	0	0
2014/12/11	R186	05/02/2015	8.74	Call	Bond Future	6,357.2800	6.3573	6,616.7000	6.6167	4.081	0	0	0
2014/12/11	R186	05/02/2015	8.00	Put	Bond Future	1,341.0000	1.3410	1,203.8400	1.2038	(10.228)	0	0	6,500
2014/12/11	R186	05/02/2015	8.05	Put	Bond Future	1,149.6500	1.1497	1,025.3600	1.0254	(10.811)	0	0	6,500
2014/12/11	R186	05/02/2015	8.45	Put	Bond Future	259.0900	0.2591	217.5900	0.2176	(16.018)	0	0	0
2014/12/11	R186	05/02/2015	8.76	Put	Bond Future	59.4100	0.0594	47.2400	0.0472	(20.485)	0	0	0
2014/12/11	R186	05/02/2015	8.50	Put	Bond Future	208.1500	0.2082	173.3400	0.1733	(16.724)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/11	R186	05/02/2015	8.75	Put	Bond Future	62.5600		0.0626	49.8300	0.0498	(20.348)	0	0	0
2014/12/11	R186	05/02/2015	8.45	Call	Bond Future	4,216.5200		4.2165	4,447.7400	4.4477	5.484	0	0	0
2014/12/11	R186	05/02/2015	9.00	Put	Bond Future	15.9700		0.0160	12.1300	0.0121	(24.045)	0	0	10,650
2014/12/11	R186	05/02/2015	8.50	Call	Bond Future	4,572.7300		4.5727	4,810.6400	4.8106	5.203	0	0	0
2014/12/11	R186	05/02/2015	8.00	Call	Bond Future	1,542.7600		1.5428	1,678.3200	1.6783	8.787	0	0	0
2014/12/11	R186	05/02/2015	8.05	Call	Bond Future	1,776.9600		1.7770	1,925.3900	1.9254	8.353	0	0	0
2014/12/11	R186	05/02/2015	8.74	Put	Bond Future	65.8500		0.0659	52.5500	0.0525	(20.197)	0	0	0
2014/12/11	R186	07/05/2015			Bond Future	8.0307		122.5010	7.9979	122.7758	(0.408)	0.0000	0.0000	1
2014/12/11	R186	07/05/2015	8.25	Call	Bond Future	3,379.7600		3.3798	3,547.7600	3.5478	4.971	0	0	0
2014/12/11	R186	07/05/2015	8.24	Put	Bond Future	1,591.5000		1.5915	1,483.2300	1.4832	(6.803)	0	0	0
2014/12/11	R186	07/05/2015	8.26	Put	Bond Future	1,530.6900		1.5307	1,425.3200	1.4253	(6.884)	0	0	0
2014/12/11	R186	07/05/2015	8.25	Put	Bond Future	1,560.8700		1.5609	1,454.0500	1.4541	(6.844)	0	0	0
2014/12/11	R186	07/05/2015	8.26	Call	Bond Future	3,431.5900		3.4316	3,601.0400	3.6010	4.938	0	0	0
2014/12/11	R186	07/05/2015	8.24	Call	Bond Future	3,328.3000		3.3283	3,494.8500	3.4949	5.004	0	0	0
2014/12/11	R186	06/08/2015	8.00	Put	Bond Future	3,341.8700		3.3419	3,192.3400	3.1923	(4.474)	0	0	0
2014/12/11	R186	06/08/2015	8.90	Put	Bond Future	0.0000		0.0000	816.4100	0.8164	100.000	0	0	2,500
2014/12/11	R186	06/08/2015			Bond Future	8.0687		119.3330	8.0346	119.6140	(0.423)	0.0000	0.0000	0
2014/12/11	R186	06/08/2015	8.00	Call	Bond Future	2,774.9800		2.7750	2,906.4100	2.9064	4.736	0	0	0
2014/12/11	R186	06/08/2015	8.01	Call	Bond Future	2,814.9600		2.8150	2,947.6000	2.9476	4.712	0	0	0
2014/12/11	R186	06/08/2015	7.99	Call	Bond Future	2,735.7100		2.7357	2,865.9300	2.8659	4.760	0	0	0
2014/12/11	R186	06/08/2015	8.90	Call	Bond Future	0.0000		0.0000	7,670.8500	7.6709	100.000	0	0	0
2014/12/11	R186	06/08/2015	7.99	Put	Bond Future	3,385.4100		3.3854	3,234.6700	3.2347	(4.453)	0	0	0
2014/12/11	R186	06/08/2015	8.01	Put	Bond Future	3,299.1100		3.2991	3,150.7900	3.1508	(4.496)	0	0	0
2014/12/11	R186	05/11/2015	8.24	Call	Bond Future	4,211.3600		4.2114	4,367.8600	4.3679	3.716	0	0	0
2014/12/11	R186	05/11/2015	8.25	Put	Bond Future	2,943.9100		2.9439	2,820.2600	2.8203	(4.200)	0	0	0
2014/12/11	R186	05/11/2015			Bond Future	8.0863		121.5342	8.0516	121.8153	(0.429)	0.0000	0.0000	0
2014/12/11	R186	05/11/2015	9.00	Put	Bond Future	1,135.0900		1.1351	1,074.1200	1.0741	(5.371)	0	0	2,600
2014/12/11	R186	05/11/2015	8.24	Put	Bond Future	2,978.1200		2.9781	2,853.4800	2.8535	(4.185)	0	0	0
2014/12/11	R186	05/11/2015	8.26	Put	Bond Future	2,910.0100		2.9100	2,787.3500	2.7874	(4.215)	0	0	0
2014/12/11	R186	05/11/2015	9.00	Call	Bond Future	8,215.2400		8.2152	8,435.4100	8.4354	2.680	0	0	0
2014/12/11	R186	05/11/2015	8.25	Call	Bond Future	4,256.8000		4.2568	4,414.2900	4.4143	3.700	0	0	0
2014/12/11	R186	05/11/2015	8.26	Call	Bond Future	4,302.4800		4.3025	4,460.9600	4.4610	3.683	0	0	0
2014/12/11	R197	05/02/2015	288.99	Put	Bond Future	567.8100		0.5678	853.7100	0.8537	50.351	0	0	0
2014/12/11	R197	05/02/2015			Bond Future	288.4222		288.4222	288.1363	288.1363	(0.099)	0.0000	0.0000	898
2014/12/11	R197	05/02/2015	289.01	Put	Bond Future	587.8100		0.5878	873.7100	0.8737	48.638	0	0	0
2014/12/11	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R197	05/02/2015	289.00	Put	Bond Future	577.8100		0.5778	863.7100	0.8637	49.480	0	0	0
2014/12/11	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R197	05/02/2015	289.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R197	07/05/2015	294.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R197	07/05/2015			Bond Future	293.0501		293.0501	292.7541	292.7541	(0.101)	0.0000	0.0000	0
2014/12/11	R197	07/05/2015	294.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R197	07/05/2015	293.99	Put	Bond Future	939.8600		0.9399	1,235.9000	1.2359	31.498	0	0	0
2014/12/11	R197	07/05/2015	294.01	Put	Bond Future	959.8600		0.9599	1,255.9000	1.2559	30.842	0	0	0
2014/12/11	R197	07/05/2015	294.00	Put	Bond Future	949.8600		0.9499	1,245.9000	1.2459	31.167	0	0	0
2014/12/11	R197	07/05/2015	293.99	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	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
2014/12/11	R202	05/02/2015	233.01	Call	Bond Future	4,950.4600		4.9505	5,238.6600	5.2387	5.822	0	0	0
2014/12/11	R202	05/02/2015			Bond Future	237.9605		237.9605	238.2487	238.2487	0.121	0.0000	0.0000	50,884
2014/12/11	R202	05/02/2015	232.99	Call	Bond Future	4,970.4600		4.9705	5,258.6600	5.2587	5.798	0	0	0
2014/12/11	R202	05/02/2015	233.00	Call	Bond Future	4,960.4600		4.9605	5,248.6600	5.2487	5.810	0	0	0
2014/12/11	R202	05/02/2015	232.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R202	05/02/2015	233.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R202	05/02/2015	233.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R202	07/05/2015			Bond Future	241.7787		241.7787	242.0671	242.0671	0.119	0.0000	0.0000	0
2014/12/11	R202	07/05/2015	238.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R202	07/05/2015	238.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R202	07/05/2015	238.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R202	07/05/2015	238.51	Call	Bond Future	3,268.7100		3.2687	3,557.0900	3.5571	8.822	0	0	0
2014/12/11	R202	07/05/2015	238.49	Call	Bond Future	3,288.7100		3.2887	3,577.0900	3.5771	8.769	0	0	0
2014/12/11	R202	07/05/2015	238.50	Call	Bond Future	3,278.7100		3.2787	3,567.0900	3.5671	8.796	0	0	0
2014/12/11	R203	05/02/2015	7.69	Call	Bond Future	1,802.1900		1.8022	1,930.9900	1.9310	7.147	0	0	55
2014/12/11	R203	05/02/2015			Bond Future	6.9268		106.4525	6.8720	106.5830	(0.791)	0.0000	0.0000	14,661
2014/12/11	R203	05/02/2015	8.34	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/12/11	R203	05/02/2015	8.35	Call	Bond Future	3,320.9500		3.3210	3,451.4900	3.4515	3.931	0	0	0
2014/12/11	R203	05/02/2015	8.36	Call	Bond Future	3,343.7900		3.3438	3,474.3400	3.4743	3.904	0	0	0
2014/12/11	R203	05/02/2015	8.34	Call	Bond Future	3,298.0900		3.2981	3,428.6300	3.4286	3.958	0	0	0
2014/12/11	R203	05/02/2015	7.69	Put	Bond Future	4.2800		0.0043	2.5300	0.0025	(40.888)	0	0	0
2014/12/11	R203	05/02/2015	8.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R203	05/02/2015	8.35	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/12/11	R203	07/05/2015			Bond Future	6.9805		103.9852	6.9202	104.1158	(0.864)	0.0000	0.0000	0
2014/12/11	R203	07/05/2015	7.24	Put	Bond Future	269.1300		0.2691	227.5700	0.2276	(15.442)	0	0	0
2014/12/11	R203	07/05/2015	7.26	Put	Bond Future	256.1600		0.2562	216.1400	0.2161	(15.623)	0	0	0
2014/12/11	R203	07/05/2015	7.25	Put	Bond Future	262.5800		0.2626	221.7900	0.2218	(15.534)	0	0	0
2014/12/11	R203	07/05/2015	7.25	Call	Bond Future	844.0300		0.8440	933.9200	0.9339	10.650	0	0	0
2014/12/11	R203	07/05/2015	7.26	Call	Bond Future	859.1000		0.8591	949.7600	0.9498	10.553	0	0	0
2014/12/11	R203	07/05/2015	7.24	Call	Bond Future	829.0800		0.8291	918.2000	0.9182	10.749	0	0	0
2014/12/11	R203	06/08/2015	6.74	Call	Bond Future	390.8800		0.3909	443.1600	0.4432	13.375	0	0	0
2014/12/11	R203	06/08/2015	6.75	Put	Bond Future	836.7400		0.8367	755.6100	0.7556	(9.696)	0	0	0
2014/12/11	R203	06/08/2015			Bond Future	6.9743		105.7963	6.9055	105.9304	(0.986)	0.0000	0.0000	0
2014/12/11	R203	06/08/2015	6.75	Call	Bond Future	398.6300		0.3986	451.5900	0.4516	13.286	0	0	0
2014/12/11	R203	06/08/2015	6.76	Call	Bond Future	406.8000		0.4068	460.4600	0.4605	13.191	0	0	0
2014/12/11	R203	06/08/2015	6.74	Put	Bond Future	848.5800		0.8486	766.7700	0.7668	(9.641)	0	0	0
2014/12/11	R203	06/08/2015	6.76	Put	Bond Future	825.3300		0.8253	744.9000	0.7449	(9.745)	0	0	0
2014/12/11	R204	05/02/2015			Bond Future	7.1823		103.8212	7.1391	103.9670	(0.600)	0.0000	0.0000	10,809
2014/12/11	R204	05/02/2015	8.25	Call	Bond Future	3,529.7800		3.5298	3,675.1600	3.6752	4.119	0	0	0
2014/12/11	R204	05/02/2015	8.26	Call	Bond Future	3,562.0500		3.5620	3,707.4500	3.7075	4.082	0	0	0
2014/12/11	R204	05/02/2015	8.24	Call	Bond Future	3,497.5100		3.4975	3,642.8600	3.6429	4.156	0	0	0
2014/12/11	R204	05/02/2015	8.26	Put	Bond Future	0.8100		0.0008	0.4900	0.0005	(39.506)	0	0	0
2014/12/11	R204	05/02/2015	8.25	Put	Bond Future	0.8800		0.0009	0.5400	0.0005	(38.636)	0	0	0
2014/12/11	R204	05/02/2015	8.24	Put	Bond Future	0.9600		0.0010	0.5900	0.0006	(38.542)	0	0	0
2014/12/11	R204	07/05/2015	7.51	Put	Bond Future	426.3700		0.4264	377.9800	0.3780	(11.349)	0	0	0
2014/12/11	R204	07/05/2015			Bond Future	7.2422		105.4786	7.1962	105.6247	(0.635)	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
2014/12/11	R204	07/05/2015	7.50	Put	Bond Future	436.5100	0.4365	387.2800	0.3873	(11.278)	0	0	0
2014/12/11	R204	07/05/2015	7.49	Call	Bond Future	1,229.7600	1.2298	1,325.7800	1.3258	7.808	0	0	0
2014/12/11	R204	07/05/2015	7.50	Call	Bond Future	1,250.8700	1.2509	1,347.7500	1.3478	7.745	0	0	0
2014/12/11	R204	07/05/2015	7.51	Call	Bond Future	1,272.1500	1.2722	1,369.8700	1.3699	7.681	0	0	0
2014/12/11	R204	07/05/2015	7.49	Put	Bond Future	446.8400	0.4468	396.7500	0.3967	(11.210)	0	0	0
2014/12/11	R204	06/08/2015	7.74	Call	Bond Future	1,847.8500	1.8478	1,954.9400	1.9549	5.795	0	0	0
2014/12/11	R204	06/08/2015	7.75	Put	Bond Future	441.0600	0.4411	398.9400	0.3989	(9.550)	0	0	0
2014/12/11	R204	06/08/2015			Bond Future	7.2656	103.2762	7.2152	103.4260	(0.693)	0.0000	0.0000	0
2014/12/11	R204	06/08/2015	8.41	Call	Bond Future	3,449.8000	3.4498	3,585.3800	3.5854	3.930	0	0	0
2014/12/11	R204	06/08/2015	7.74	Put	Bond Future	448.9700	0.4490	406.2700	0.4063	(9.511)	0	0	0
2014/12/11	R204	06/08/2015	7.76	Put	Bond Future	433.2600	0.4333	391.7200	0.3917	(9.588)	0	0	0
2014/12/11	R204	06/08/2015	8.41	Put	Bond Future	115.3800	0.1154	101.1700	0.1012	(12.316)	0	0	699
2014/12/11	R204	06/08/2015	7.75	Call	Bond Future	1,869.1700	1.8692	1,976.8400	1.9768	5.760	0	0	0
2014/12/11	R204	06/08/2015	7.76	Call	Bond Future	1,890.5900	1.8906	1,998.8400	1.9988	5.726	0	0	0
2014/12/11	R207	05/02/2015	8.49	Put	Bond Future	1.9500	0.0020	1.3100	0.0013	(32.821)	0	0	0
2014/12/11	R207	05/02/2015			Bond Future	7.4280	99.7890	7.3904	99.9416	(0.507)	0.0000	0.0000	32,910
2014/12/11	R207	05/02/2015	8.51	Put	Bond Future	1.6600	0.0017	1.1100	0.0011	(33.133)	0	0	0
2014/12/11	R207	05/02/2015	8.50	Call	Bond Future	4,227.9500	4.2280	4,379.9700	4.3800	3.596	0	0	0
2014/12/11	R207	05/02/2015	8.51	Call	Bond Future	4,266.1900	4.2662	4,418.2600	4.4183	3.565	0	0	0
2014/12/11	R207	05/02/2015	8.49	Call	Bond Future	4,189.7000	4.1897	4,341.6800	4.3417	3.627	0	0	0
2014/12/11	R207	05/02/2015	8.50	Put	Bond Future	1.8000	0.0018	1.2000	0.0012	(33.333)	0	0	0
2014/12/11	R207	07/05/2015			Bond Future	7.4935	101.3822	7.4539	101.5353	(0.528)	0.0000	0.0000	0
2014/12/11	R207	07/05/2015	8.25	Call	Bond Future	3,036.9900	3.0370	3,169.9600	3.1700	4.378	0	0	0
2014/12/11	R207	07/05/2015	7.73	Call	Bond Future	1,508.4000	1.5084	1,606.3100	1.6063	6.491	0	0	66
2014/12/11	R207	07/05/2015	8.24	Put	Bond Future	169.7300	0.1697	149.0500	0.1490	(12.184)	0	0	0
2014/12/11	R207	07/05/2015	8.26	Put	Bond Future	160.2700	0.1603	140.5400	0.1405	(12.310)	0	0	0
2014/12/11	R207	07/05/2015	7.73	Put	Bond Future	599.4200	0.5994	544.1500	0.5441	(9.221)	0	0	0
2014/12/11	R207	07/05/2015	8.25	Put	Bond Future	165.1400	0.1651	144.9300	0.1449	(12.238)	0	0	0
2014/12/11	R207	07/05/2015	8.26	Call	Bond Future	3,069.4000	3.0694	3,202.8500	3.2029	4.348	0	0	0
2014/12/11	R207	07/05/2015	8.24	Call	Bond Future	3,004.2900	3.0043	3,136.7900	3.1368	4.410	0	0	0
2014/12/11	R207	06/08/2015	7.76	Call	Bond Future	1,722.3100	1.7223	1,817.1600	1.8172	5.507	0	0	0
2014/12/11	R207	06/08/2015			Bond Future	7.5307	99.5034	7.4881	99.6603	(0.565)	0.0000	0.0000	0
2014/12/11	R207	06/08/2015	7.74	Call	Bond Future	1,677.4200	1.6774	1,770.8800	1.7709	5.572	0	0	0
2014/12/11	R207	06/08/2015	7.75	Call	Bond Future	1,699.6400	1.6996	1,793.8000	1.7938	5.540	0	0	0
2014/12/11	R207	06/08/2015	7.46	Call	Bond Future	1,115.5300	1.1155	1,188.6900	1.1887	6.558	0	0	70
2014/12/11	R207	06/08/2015	7.74	Put	Bond Future	910.3700	0.9104	846.9500	0.8469	(6.966)	0	0	0
2014/12/11	R207	06/08/2015	7.76	Put	Bond Future	882.3500	0.8823	820.3200	0.8203	(7.030)	0	0	0
2014/12/11	R207	06/08/2015	7.46	Put	Bond Future	1,376.1300	1.3761	1,292.4100	1.2924	(6.084)	0	0	0
2014/12/11	R207	06/08/2015	7.75	Put	Bond Future	896.1200	0.8961	833.4000	0.8334	(6.999)	0	0	0
2014/12/11	R208	05/02/2015	8.51	Call	Bond Future	4,364.4400	4.3644	4,515.2500	4.5152	3.455	0	0	0
2014/12/11	R208	05/02/2015			Bond Future	7.5608	98.5321	7.5285	98.6847	(0.427)	0.0000	0.0000	51,071
2014/12/11	R208	05/02/2015	8.49	Call	Bond Future	4,276.1400	4.2761	4,426.7200	4.4267	3.521	0	0	0
2014/12/11	R208	05/02/2015	8.51	Put	Bond Future	6.8700	0.0069	5.0600	0.0051	(26.346)	0	0	0
2014/12/11	R208	05/02/2015	8.50	Put	Bond Future	7.3700	0.0074	5.4400	0.0054	(26.187)	0	0	0
2014/12/11	R208	05/02/2015	8.49	Put	Bond Future	7.8600	0.0079	5.8200	0.0058	(25.954)	0	0	0
2014/12/11	R208	05/02/2015	8.50	Call	Bond Future	4,320.3100	4.3203	4,471.0000	4.4710	3.488	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/11	R208	07/05/2015	8.01	Call	Bond Future	2,281.6700		2.2817	2,390.9900	2.3910	4.791	0	0	0
2014/12/11	R208	07/05/2015			Bond Future	7.6185		96.7053	7.5849	96.8585	(0.441)	0.0000	0.0000	0
2014/12/11	R208	07/05/2015	7.99	Call	Bond Future	2,216.8000		2.2168	2,324.5900	2.3246	4.862	0	0	0
2014/12/11	R208	07/05/2015	8.00	Call	Bond Future	2,249.0300		2.2490	2,357.6000	2.3576	4.827	0	0	0
2014/12/11	R208	07/05/2015	7.99	Put	Bond Future	541.6100		0.5416	496.1600	0.4962	(8.392)	0	0	0
2014/12/11	R208	07/05/2015	8.01	Put	Bond Future	517.3100		0.5173	473.3900	0.4734	(8.490)	0	0	0
2014/12/11	R208	07/05/2015	8.00	Put	Bond Future	529.2400		0.5292	484.5700	0.4846	(8.440)	0	0	0
2014/12/11	R208	06/08/2015			Bond Future	7.6526		98.3897	7.6170	98.5467	(0.466)	0.0000	0.0000	0
2014/12/11	R208	06/08/2015	8.00	Call	Bond Future	2,425.8400		2.4258	2,527.3700	2.5274	4.185	0	0	0
2014/12/11	R208	06/08/2015	8.01	Call	Bond Future	2,454.5600		2.4546	2,556.7200	2.5567	4.162	0	0	0
2014/12/11	R208	06/08/2015	8.85	Call	Bond Future	5,277.0900		5.2771	5,418.2900	5.4183	2.676	0	0	0
2014/12/11	R208	06/08/2015	7.99	Call	Bond Future	2,397.2700		2.3973	2,498.1600	2.4982	4.209	0	0	0
2014/12/11	R208	06/08/2015	8.01	Put	Bond Future	898.7000		0.8987	843.9100	0.8439	(6.097)	0	0	0
2014/12/11	R208	06/08/2015	8.00	Put	Bond Future	913.0900		0.9131	857.6700	0.8577	(6.070)	0	0	0
2014/12/11	R208	06/08/2015	7.99	Put	Bond Future	927.6700		0.9277	871.6100	0.8716	(6.043)	0	0	0
2014/12/11	R208	06/08/2015	8.85	Put	Bond Future	183.2200		0.1832	167.4700	0.1675	(8.596)	0	0	198
2014/12/11	R208	05/11/2015	8.48	Call	Bond Future	4,031.9200		4.0319	4,151.7800	4.1518	2.973	0	0	0
2014/12/11	R208	05/11/2015	7.74	Put	Bond Future	1,617.4800		1.6175	1,544.2500	1.5443	(4.527)	0	0	0
2014/12/11	R208	05/11/2015			Bond Future	7.6572		96.8008	7.6205	96.9566	(0.479)	0.0000	0.0000	0
2014/12/11	R208	05/11/2015	7.75	Call	Bond Future	1,991.5300		1.9915	2,074.6800	2.0747	4.175	0	0	0
2014/12/11	R208	05/11/2015	7.76	Call	Bond Future	2,014.9000		2.0149	2,098.6200	2.0986	4.155	0	0	0
2014/12/11	R208	05/11/2015	8.48	Put	Bond Future	615.1900		0.6152	579.2600	0.5793	(5.840)	0	0	2,200
2014/12/11	R208	05/11/2015	7.74	Call	Bond Future	1,968.3100		1.9683	2,050.8700	2.0509	4.194	0	0	0
2014/12/11	R208	05/11/2015	7.76	Put	Bond Future	1,579.6100		1.5796	1,507.5400	1.5075	(4.563)	0	0	0
2014/12/11	R208	05/11/2015	7.75	Put	Bond Future	1,598.4600		1.5985	1,525.8200	1.5258	(4.544)	0	0	0
2014/12/11	R209	05/02/2015	9.00	Put	Bond Future	318.8000		0.3188	266.1600	0.2662	(16.512)	0	0	0
2014/12/11	R209	05/02/2015			Bond Future	8.5646		79.8375	8.5279	80.1325	(0.429)	0.0000	0.0000	28,889
2014/12/11	R209	05/02/2015	9.25	Call	Bond Future	5,315.4700		5.3155	5,588.0800	5.5881	5.129	0	0	0
2014/12/11	R209	05/02/2015	9.26	Call	Bond Future	5,382.4600		5.3825	5,655.8900	5.6559	5.080	0	0	0
2014/12/11	R209	05/02/2015	9.24	Call	Bond Future	5,248.5600		5.2486	5,520.3200	5.5203	5.178	0	0	0
2014/12/11	R209	05/02/2015	9.25	Put	Bond Future	112.6300		0.1126	90.2100	0.0902	(19.906)	0	0	0
2014/12/11	R209	05/02/2015	9.00	Call	Bond Future	3,687.7600		3.6878	3,930.1500	3.9301	6.573	0	0	0
2014/12/11	R209	05/02/2015	9.24	Put	Bond Future	117.7200		0.1177	94.4500	0.0945	(19.767)	0	0	0
2014/12/11	R209	05/02/2015	9.26	Put	Bond Future	107.7300		0.1077	86.1300	0.0861	(20.050)	0	0	0
2014/12/11	R209	07/05/2015			Bond Future	8.6156		77.9641	8.5781	78.2624	(0.436)	0.0000	0.0000	0
2014/12/11	R209	07/05/2015	8.99	Put	Bond Future	1,223.3000		1.2233	1,128.7400	1.1287	(7.730)	0	0	0
2014/12/11	R209	07/05/2015	9.01	Put	Bond Future	1,177.1800		1.1772	1,085.2500	1.0853	(7.809)	0	0	0
2014/12/11	R209	07/05/2015	8.99	Call	Bond Future	4,103.6300		4.1036	4,307.3900	4.3074	4.965	0	0	0
2014/12/11	R209	07/05/2015	9.00	Put	Bond Future	1,200.0600		1.2001	1,106.8200	1.1068	(7.770)	0	0	0
2014/12/11	R209	07/05/2015	9.00	Call	Bond Future	4,155.0600		4.1551	4,360.1400	4.3601	4.936	0	0	0
2014/12/11	R209	07/05/2015	9.01	Call	Bond Future	4,206.7400		4.2067	4,413.1300	4.4131	4.906	0	0	0
2014/12/11	R209	06/08/2015	8.99	Put	Bond Future	2,034.8100		2.0348	1,923.0300	1.9230	(5.493)	0	0	0
2014/12/11	R209	06/08/2015			Bond Future	8.6553		79.3223	8.6167	79.6266	(0.447)	0.0000	0.0000	0
2014/12/11	R209	06/08/2015	9.01	Put	Bond Future	1,980.2800		1.9803	1,870.6500	1.8706	(5.536)	0	0	0
2014/12/11	R209	06/08/2015	9.90	Call	Bond Future	9,386.1300		9.3861	9,653.0100	9.6530	2.843	0	0	0
2014/12/11	R209	06/08/2015	9.00	Call	Bond Future	4,642.2200		4.6422	4,835.8700	4.8359	4.171	0	0	0
2014/12/11	R209	06/08/2015	9.01	Call	Bond Future	4,689.4900		4.6895	4,884.2100	4.8842	4.152	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
2014/12/11	R209	06/08/2015	9.00	Put	Bond Future	2,007.3900	2.0074	1,896.6900	1.8967	(5.515)	0	0	0
2014/12/11	R209	06/08/2015	8.99	Call	Bond Future	4,595.1500	4.5951	4,787.7200	4.7877	4.191	0	0	0
2014/12/11	R209	06/08/2015	9.90	Put	Bond Future	489.2300	0.4892	451.7600	0.4518	(7.659)	0	0	2,914
2014/12/11	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R210	05/02/2015			Bond Future	177.8904	177.8904	177.8456	177.8456	(0.025)	0.0000	0.0000	628
2014/12/11	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R210	05/02/2015	175.01	Call	Bond Future	2,880.4400	2.8804	2,835.6100	2.8356	(1.556)	0	0	0
2014/12/11	R210	05/02/2015	174.99	Call	Bond Future	2,900.4400	2.9004	2,855.6100	2.8556	(1.546)	0	0	0
2014/12/11	R210	05/02/2015	175.00	Call	Bond Future	2,890.4400	2.8904	2,845.6100	2.8456	(1.551)	0	0	0
2014/12/11	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R210	07/05/2015			Bond Future	178.6695	178.6695	178.6206	178.6206	(0.027)	0.0000	0.0000	0
2014/12/11	R210	07/05/2015	177.00	Call	Bond Future	1,669.5000	1.6695	1,620.6300	1.6206	(2.927)	0	0	0
2014/12/11	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R210	07/05/2015	177.01	Call	Bond Future	1,659.5000	1.6595	1,610.6300	1.6106	(2.945)	0	0	0
2014/12/11	R210	07/05/2015	176.99	Call	Bond Future	1,679.5000	1.6795	1,630.6300	1.6306	(2.910)	0	0	0
2014/12/11	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R211	05/02/2015			Bond Future	132.2270	132.2270	132.1885	132.1885	(0.029)	0.0000	0.0000	1,120
2014/12/11	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R211	05/02/2015	132.99	Put	Bond Future	762.9500	0.7630	801.5200	0.8015	5.055	0	0	0
2014/12/11	R211	05/02/2015	133.01	Put	Bond Future	782.9500	0.7830	821.5200	0.8215	4.926	0	0	0
2014/12/11	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R211	05/02/2015	133.00	Put	Bond Future	772.9500	0.7730	811.5200	0.8115	4.990	0	0	0
2014/12/11	R211	07/05/2015	134.99	Put	Bond Future	641.1800	0.6412	682.8500	0.6828	6.499	0	0	0
2014/12/11	R211	07/05/2015			Bond Future	134.3488	134.3488	134.3072	134.3072	(0.031)	0.0000	0.0000	0
2014/12/11	R211	07/05/2015	135.01	Put	Bond Future	661.1800	0.6612	702.8500	0.7028	6.302	0	0	0
2014/12/11	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R211	07/05/2015	135.00	Put	Bond Future	651.1800	0.6512	692.8500	0.6928	6.399	0	0	0
2014/12/11	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R212	05/02/2015			Bond Future	137.5805	137.5805	137.5450	137.5450	(0.026)	0.0000	0.0000	13,564
2014/12/11	R212	05/02/2015	137.99	Put	Bond Future	409.4800	0.4095	445.0400	0.4450	8.684	0	0	0
2014/12/11	R212	05/02/2015	138.01	Put	Bond Future	429.4800	0.4295	465.0400	0.4650	8.280	0	0	0
2014/12/11	R212	05/02/2015	138.00	Put	Bond Future	419.4800	0.4195	455.0400	0.4550	8.477	0	0	0
2014/12/11	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R212	07/05/2015			Bond Future	139.7882	139.7882	139.7495	139.7495	(0.028)	0.0000	0.0000	0
2014/12/11	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R212	07/05/2015	140.99	Put	Bond Future	1,201.8300	1.2018	1,240.4600	1.2405	3.214	0	0	0
2014/12/11	R212	07/05/2015	141.01	Put	Bond Future	1,221.8300	1.2218	1,260.4600	1.2605	3.162	0	0	0
2014/12/11	R212	07/05/2015	141.00	Put	Bond Future	1,211.8300	1.2118	1,250.4600	1.2505	3.188	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
2014/12/11	R213	05/02/2015	9.26	Put	Bond Future	51.5400	0.0515	44.7900	0.0448	(13.097)	0	0	0
2014/12/11	R213	05/02/2015			Bond Future	8.4230	90.7451	8.4065	90.8767	(0.197)	0.0000	0.0000	22,096
2014/12/11	R213	05/02/2015	9.25	Put	Bond Future	54.3500	0.0543	47.2900	0.0473	(12.990)	0	0	0
2014/12/11	R213	05/02/2015	9.24	Put	Bond Future	57.0400	0.0570	49.7000	0.0497	(12.868)	0	0	0
2014/12/11	R213	05/02/2015	9.25	Call	Bond Future	6,280.6000	6.2806	6,405.1600	6.4052	1.983	0	0	0
2014/12/11	R213	05/02/2015	9.26	Call	Bond Future	6,349.1400	6.3491	6,474.0100	6.4740	1.967	0	0	0
2014/12/11	R213	05/02/2015	9.24	Call	Bond Future	6,211.8500	6.2118	6,336.1300	6.3361	2.001	0	0	0
2014/12/11	R213	07/05/2015	8.74	Call	Bond Future	3,496.8700	3.4969	3,575.6000	3.5756	2.251	0	0	0
2014/12/11	R213	07/05/2015	8.75	Put	Bond Future	1,434.9300	1.4349	1,382.2800	1.3823	(3.669)	0	0	0
2014/12/11	R213	07/05/2015			Bond Future	8.4758	88.6492	8.4590	88.7812	(0.199)	0.0000	0.0000	0
2014/12/11	R213	07/05/2015	8.75	Call	Bond Future	3,545.4700	3.5455	3,624.8600	3.6249	2.239	0	0	0
2014/12/11	R213	07/05/2015	8.76	Call	Bond Future	3,594.3700	3.5944	3,674.4200	3.6744	2.227	0	0	0
2014/12/11	R213	07/05/2015	8.74	Put	Bond Future	1,462.0300	1.4620	1,408.7200	1.4087	(3.646)	0	0	0
2014/12/11	R213	07/05/2015	8.76	Put	Bond Future	1,408.2300	1.4082	1,356.2400	1.3562	(3.692)	0	0	0
2014/12/11	R213	06/08/2015			Bond Future	8.5164	90.1930	8.4990	90.3283	(0.205)	0.0000	0.0000	0
2014/12/11	R213	06/08/2015	8.49	Put	Bond Future	3,118.4800	3.1185	3,045.8000	3.0458	(2.331)	0	0	0
2014/12/11	R213	06/08/2015	8.51	Put	Bond Future	3,040.2000	3.0402	2,968.6300	2.9686	(2.354)	0	0	0
2014/12/11	R213	06/08/2015	8.49	Call	Bond Future	2,913.5800	2.9136	2,976.1800	2.9762	2.149	0	0	0
2014/12/11	R213	06/08/2015	8.50	Put	Bond Future	3,078.8600	3.0789	3,006.7400	3.0067	(2.342)	0	0	0
2014/12/11	R213	06/08/2015	8.50	Call	Bond Future	2,951.5700	2.9516	3,014.7300	3.0147	2.140	0	0	0
2014/12/11	R213	06/08/2015	8.51	Call	Bond Future	2,990.4200	2.9904	3,054.1300	3.0541	2.130	0	0	0
2014/12/11	R214	05/02/2015	9.50	Call	Bond Future	6,628.0900	6.6281	6,965.1300	6.9651	5.085	0	0	0
2014/12/11	R214	05/02/2015			Bond Future	8.6604	80.7152	8.6186	81.0682	(0.483)	0.0000	0.0000	10,879
2014/12/11	R214	05/02/2015	9.51	Call	Bond Future	6,697.3700	6.6974	7,035.0700	7.0351	5.042	0	0	0
2014/12/11	R214	05/02/2015	9.49	Call	Bond Future	6,558.5600	6.5586	6,894.9700	6.8950	5.129	0	0	0
2014/12/11	R214	05/02/2015	9.50	Put	Bond Future	68.3300	0.0683	52.4000	0.0524	(23.313)	0	0	0
2014/12/11	R214	05/02/2015	9.49	Put	Bond Future	71.4700	0.0715	54.9100	0.0549	(23.171)	0	0	0
2014/12/11	R214	05/02/2015	9.51	Put	Bond Future	65.0600	0.0651	49.7900	0.0498	(23.471)	0	0	0
2014/12/11	R214	07/05/2015			Bond Future	8.7099	78.7124	8.6672	79.0695	(0.491)	0.0000	0.0000	0
2014/12/11	R214	07/05/2015	9.15	Call	Bond Future	4,706.5500	4.7065	4,960.2600	4.9603	5.391	0	0	0
2014/12/11	R214	07/05/2015	9.16	Call	Bond Future	4,761.4100	4.7614	5,016.5600	5.0166	5.359	0	0	0
2014/12/11	R214	07/05/2015	9.14	Put	Bond Future	1,206.3600	1.2064	1,101.5300	1.1015	(8.690)	0	0	0
2014/12/11	R214	07/05/2015	9.16	Put	Bond Future	1,161.6000	1.1616	1,059.6800	1.0597	(8.774)	0	0	0
2014/12/11	R214	07/05/2015	9.15	Put	Bond Future	1,183.7200	1.1837	1,080.3600	1.0804	(8.732)	0	0	0
2014/12/11	R214	07/05/2015	9.14	Call	Bond Future	4,652.0800	4.6521	4,904.3200	4.9043	5.422	0	0	0
2014/12/11	R214	06/08/2015	8.76	Put	Bond Future	3,333.0000	3.3330	3,156.1400	3.1561	(5.306)	0	0	0
2014/12/11	R214	06/08/2015			Bond Future	8.7492	80.0832	8.7052	80.4474	(0.503)	0.0000	0.0000	0
2014/12/11	R214	06/08/2015	8.75	Put	Bond Future	3,373.9400	3.3739	3,195.6600	3.1957	(5.284)	0	0	0
2014/12/11	R214	06/08/2015	8.74	Call	Bond Future	3,339.3400	3.3393	3,523.8500	3.5238	5.525	0	0	0
2014/12/11	R214	06/08/2015	8.75	Call	Bond Future	3,380.5300	3.3805	3,566.4500	3.5664	5.500	0	0	0
2014/12/11	R214	06/08/2015	8.76	Call	Bond Future	3,421.9700	3.4220	3,609.3100	3.6093	5.475	0	0	0
2014/12/11	R214	06/08/2015	8.74	Put	Bond Future	3,415.2600	3.4153	3,235.5700	3.2356	(5.261)	0	0	0
2014/12/11	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R248	05/02/2015			Bond Future	8.7519	103.9107	8.7100	104.3634	(0.479)	0.0000	0.0000	43,196
2014/12/11	R248	05/02/2015	9.50	Call	Bond Future	7,507.2700	7.5073	7,959.9800	7.9600	6.030	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
2014/12/11	R248	05/02/2015	9.51	Call	Bond Future	7,600.7900	7.6008	8,053.5000	8.0535	5.956	0	0	0
2014/12/11	R248	05/02/2015	9.49	Call	Bond Future	7,413.5700	7.4136	7,866.2800	7.8663	6.107	0	0	0
2014/12/11	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R248	07/05/2015			Bond Future	8.8038	101.1389	8.7609	101.5969	(0.487)	0.0000	0.0000	0
2014/12/11	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R248	07/05/2015	9.26	Call	Bond Future	4,651.5600	4.6516	5,109.6200	5.1096	9.847	0	0	0
2014/12/11	R248	07/05/2015	9.24	Call	Bond Future	4,455.7600	4.4558	4,913.8200	4.9138	10.280	0	0	0
2014/12/11	R248	07/05/2015	9.25	Call	Bond Future	4,553.7500	4.5538	5,011.8100	5.0118	10.059	0	0	0
2014/12/11	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R248	06/08/2015			Bond Future	8.8454	102.9002	8.8013	103.3674	(0.499)	0.0000	0.0000	0
2014/12/11	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/11	R248	06/08/2015	8.74	Put	Bond Future	1,121.6300	1.1216	654.4300	0.6544	(41.654)	0	0	0
2014/12/11	R248	06/08/2015	8.76	Put	Bond Future	907.1100	0.9071	439.9100	0.4399	(51.504)	0	0	0
2014/12/11	R248	06/08/2015	8.75	Put	Bond Future	1,014.2700	1.0143	547.0700	0.5471	(46.063)	0	0	0

**Total**

**450054**