



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 02/02/2015 TO 02/02/2015

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2025	05/02/2015			Bond Future	117.8498	117.8498	117.9956	117.9956	0.124	0.0000	0.0000	16
2015/02/02	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2025	05/02/2015	118.99	Put	Bond Future	1,140.2300	1.1402	994.3700	0.9944	(12.792)	0	0	0
2015/02/02	2025	05/02/2015	119.01	Put	Bond Future	1,160.2300	1.1602	1,014.3700	1.0144	(12.572)	0	0	0
2015/02/02	2025	05/02/2015	119.00	Put	Bond Future	1,150.2300	1.1502	1,004.3700	1.0044	(12.681)	0	0	0
2015/02/02	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2025	07/05/2015			Bond Future	119.6987	119.6987	119.8438	119.8438	0.121	0.0000	0.0000	16
2015/02/02	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2025	07/05/2015	120.99	Put	Bond Future	1,291.3100	1.2913	1,146.2400	1.1462	(11.234)	0	0	0
2015/02/02	2025	07/05/2015	121.01	Put	Bond Future	1,311.3100	1.3113	1,166.2400	1.1662	(11.063)	0	0	0
2015/02/02	2025	07/05/2015	121.00	Put	Bond Future	1,301.3100	1.3013	1,156.2400	1.1562	(11.148)	0	0	0
2015/02/02	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	284.1100	0.2841	100.000	0	0	0
2015/02/02	2025	06/08/2015			Bond Future	121.6977	121.6977	120.7059	120.7059	(0.815)	0.0000	0.0000	0
2015/02/02	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	304.1100	0.3041	100.000	0	0	0
2015/02/02	2025	06/08/2015	120.99	Call	Bond Future	707.6700	0.7077	0.0000	0.0000	(100.000)	0	0	0
2015/02/02	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	294.1100	0.2941	100.000	0	0	0
2015/02/02	2025	06/08/2015	121.00	Call	Bond Future	697.6700	0.6977	0.0000	0.0000	(100.000)	0	0	0
2015/02/02	2025	06/08/2015	121.01	Call	Bond Future	687.6700	0.6877	0.0000	0.0000	(100.000)	0	0	0
2015/02/02	2030	05/02/2015			Bond Future	7.4726	104.9220	7.5122	104.5578	0.530	0.0000	0.0000	1,918
2015/02/02	2030	05/02/2015	9.25	Call	Bond Future	14,729.5400	14.7295	14,365.3000	14.3653	(2.473)	0	0	0
2015/02/02	2030	05/02/2015	9.24	Call	Bond Future	14,655.1400	14.6551	14,290.9000	14.2909	(2.485)	0	0	0
2015/02/02	2030	05/02/2015	9.26	Call	Bond Future	14,803.8500	14.8038	14,439.6100	14.4396	(2.460)	0	0	0
2015/02/02	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2030	07/05/2015			Bond Future	7.5073	106.5594	7.5484	106.1868	0.548	0.0000	0.0000	5,625
2015/02/02	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2030	07/05/2015	8.74	Call	Bond Future	10,411.9800	10.4120	10,039.3100	10.0393	(3.579)	0	0	0
2015/02/02	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2030	07/05/2015	8.75	Call	Bond Future	10,490.3500	10.4904	10,117.6800	10.1177	(3.553)	0	0	0
2015/02/02	2030	07/05/2015	8.76	Call	Bond Future	10,568.6200	10.5686	10,195.9500	10.1960	(3.526)	0	0	0
2015/02/02	2030	06/08/2015	7.74	Call	Bond Future	1,860.1600	1.8602	1,479.4200	1.4794	(20.468)	0	0	0
2015/02/02	2030	06/08/2015	7.76	Call	Bond Future	2,034.9000	2.0349	1,654.1600	1.6542	(18.711)	0	0	0
2015/02/02	2030	06/08/2015			Bond Future	7.5300	104.3559	7.5725	103.9752	0.565	0.0000	0.0000	0
2015/02/02	2030	06/08/2015	7.75	Call	Bond Future	1,947.5800	1.9476	1,566.8400	1.5668	(19.549)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/02	2030	06/08/2015	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2030	06/08/2015	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2030	06/08/2015	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2032	05/02/2015			Bond Future	7.6527	108.6483	7.6874	108.3085	0.452	0.0000	0.0000	15
2015/02/02	2032	05/02/2015	8.50	Call	Bond Future	7,885.6000	7.8856	7,545.8100	7.5458	(4.309)	0	0	0
2015/02/02	2032	05/02/2015	8.51	Call	Bond Future	7,973.4900	7.9735	7,633.7000	7.6337	(4.261)	0	0	0
2015/02/02	2032	05/02/2015	8.49	Call	Bond Future	7,797.6000	7.7976	7,457.8100	7.4578	(4.358)	0	0	0
2015/02/02	2032	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2032	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2032	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2032	07/05/2015			Bond Future	7.6889	106.1892	7.7248	105.8413	0.467	0.0000	0.0000	15
2015/02/02	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2032	07/05/2015	8.50	Call	Bond Future	7,477.4900	7.4775	7,129.6200	7.1296	(4.652)	0	0	0
2015/02/02	2032	07/05/2015	8.51	Call	Bond Future	7,564.8000	7.5648	7,216.9300	7.2169	(4.599)	0	0	0
2015/02/02	2032	07/05/2015	8.49	Call	Bond Future	7,390.0600	7.3901	7,042.1900	7.0422	(4.707)	0	0	0
2015/02/02	2032	06/08/2015	8.50	Call	Bond Future	7,190.1900	7.1902	6,834.5400	6.8345	(4.946)	0	0	0
2015/02/02	2032	06/08/2015			Bond Future	7.7131	107.9891	7.7502	107.6335	0.481	0.0000	0.0000	0
2015/02/02	2032	06/08/2015	8.51	Call	Bond Future	7,276.9200	7.2769	6,921.2700	6.9213	(4.887)	0	0	0
2015/02/02	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2032	06/08/2015	8.49	Call	Bond Future	7,103.3500	7.1034	6,747.7000	6.7477	(5.007)	0	0	0
2015/02/02	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2032	05/11/2015			Bond Future	7.7250	105.7439	7.7634	105.3798	0.496	0.0000	0.0000	0
2015/02/02	2032	05/11/2015	8.00	Call	Bond Future	2,572.8200	2.5728	2,208.7400	2.2087	(14.151)	0	0	0
2015/02/02	2032	05/11/2015	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2032	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2032	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2032	05/11/2015	8.01	Call	Bond Future	2,664.6800	2.6647	2,300.6000	2.3006	(13.663)	0	0	0
2015/02/02	2032	05/11/2015	7.99	Call	Bond Future	2,480.8400	2.4808	2,116.7600	2.1168	(14.676)	0	0	0
2015/02/02	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2037	05/02/2015			Bond Future	7.7376	108.2251	7.7722	107.8410	0.447	0.0000	0.0000	21,746
2015/02/02	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2037	05/02/2015	9.50	Call	Bond Future	17,152.0200	17.1520	16,767.9700	16.7680	(2.239)	0	0	0
2015/02/02	2037	05/02/2015	9.51	Call	Bond Future	17,236.7600	17.2368	16,852.7100	16.8527	(2.228)	0	0	0
2015/02/02	2037	05/02/2015	9.49	Call	Bond Future	17,067.1500	17.0671	16,683.1000	16.6831	(2.250)	0	0	0
2015/02/02	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2037	07/05/2015			Bond Future	7.7735	109.9140	7.8093	109.5211	0.460	0.0000	0.0000	32,860
2015/02/02	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2037	07/05/2015	9.01	Call	Bond Future	12,391.3600	12.3914	11,998.4400	11.9984	(3.171)	0	0	0
2015/02/02	2037	07/05/2015	8.99	Call	Bond Future	12,209.0300	12.2090	11,816.1100	11.8161	(3.218)	0	0	0
2015/02/02	2037	07/05/2015	9.00	Call	Bond Future	12,300.2600	12.3003	11,907.3400	11.9073	(3.194)	0	0	0
2015/02/02	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2037	06/08/2015			Bond Future	7.7994	107.5169	7.8363	107.1153	0.473	0.0000	0.0000	0

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2015/02/02	2037	06/08/2015	8.75	Call	Bond Future	9,647.8900	9.6479	9,246.3200	9.2463	(4.162)	0	0	0
2015/02/02	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2037	06/08/2015	8.76	Call	Bond Future	9,742.1200	9.7421	9,340.5500	9.3405	(4.122)	0	0	0
2015/02/02	2037	06/08/2015	8.74	Call	Bond Future	9,553.5200	9.5535	9,151.9500	9.1520	(4.203)	0	0	0
2015/02/02	2037	05/11/2015	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2037	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2037	05/11/2015			Bond Future	7.8110	109.4224	7.8490	109.0116	0.487	0.0000	0.0000	0
2015/02/02	2037	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2037	05/11/2015	7.99	Call	Bond Future	1,914.3600	1.9144	1,503.5400	1.5035	(21.460)	0	0	0
2015/02/02	2037	05/11/2015	8.00	Call	Bond Future	2,019.7400	2.0197	1,608.9200	1.6089	(20.340)	0	0	0
2015/02/02	2037	05/11/2015	8.01	Call	Bond Future	2,124.9500	2.1250	1,714.1300	1.7141	(19.333)	0	0	0
2015/02/02	2038	05/02/2015	123.00	Call	Bond Future	1,045.7300	1.0457	1,031.3600	1.0314	(1.374)	0	0	0
2015/02/02	2038	05/02/2015			Bond Future	124.0457	124.0457	124.0314	124.0314	(0.012)	0.0000	0.0000	480
2015/02/02	2038	05/02/2015	123.01	Call	Bond Future	1,035.7300	1.0357	1,021.3600	1.0214	(1.387)	0	0	0
2015/02/02	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2038	05/02/2015	122.99	Call	Bond Future	1,055.7300	1.0557	1,041.3600	1.0414	(1.361)	0	0	0
2015/02/02	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2038	07/05/2015	126.99	Put	Bond Future	998.1400	0.9981	1,015.9000	1.0159	1.779	0	0	0
2015/02/02	2038	07/05/2015			Bond Future	125.9919	125.9919	125.9741	125.9741	(0.014)	0.0000	0.0000	3,261
2015/02/02	2038	07/05/2015	127.00	Put	Bond Future	1,008.1400	1.0081	1,025.9000	1.0259	1.762	0	0	0
2015/02/02	2038	07/05/2015	127.01	Put	Bond Future	1,018.1400	1.0181	1,035.9000	1.0359	1.744	0	0	0
2015/02/02	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2038	06/08/2015	128.01	Call	Bond Future	83.1700	0.0832	0.0000	0.0000	(100.000)	0	0	0
2015/02/02	2038	06/08/2015			Bond Future	128.0932	128.0932	126.7935	126.7935	(1.015)	0.0000	0.0000	0
2015/02/02	2038	06/08/2015	127.99	Call	Bond Future	103.1700	0.1032	0.0000	0.0000	(100.000)	0	0	0
2015/02/02	2038	06/08/2015	128.00	Call	Bond Future	93.1700	0.0932	0.0000	0.0000	(100.000)	0	0	0
2015/02/02	2038	06/08/2015	127.99	Put	Bond Future	0.0000	0.0000	1,196.5400	1.1965	100.000	0	0	0
2015/02/02	2038	06/08/2015	128.01	Put	Bond Future	0.0000	0.0000	1,216.5400	1.2165	100.000	0	0	0
2015/02/02	2038	06/08/2015	128.00	Put	Bond Future	0.0000	0.0000	1,206.5400	1.2065	100.000	0	0	0
2015/02/02	2044	05/02/2015	9.00	Call	Bond Future	13,010.3300	13.0103	12,706.5800	12.7066	(2.335)	0	0	0
2015/02/02	2044	05/02/2015			Bond Future	7.8325	110.6860	7.8572	110.3823	0.314	0.0000	0.0000	100
2015/02/02	2044	05/02/2015	9.01	Call	Bond Future	13,110.4400	13.1104	12,806.6900	12.8067	(2.317)	0	0	0
2015/02/02	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2044	05/02/2015	8.99	Call	Bond Future	12,910.0400	12.9100	12,606.2900	12.6063	(2.353)	0	0	0
2015/02/02	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2044	07/05/2015			Bond Future	7.8676	112.4134	7.8931	112.1020	0.324	0.0000	0.0000	9,492
2015/02/02	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2044	07/05/2015	9.01	Call	Bond Future	12,651.9600	12.6520	12,340.5500	12.3406	(2.461)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/02	2044	07/05/2015	8.99	Call	Bond Future	12,451.8800	12.4519	12,140.4700	12.1405	(2.501)	0	0	0
2015/02/02	2044	07/05/2015	9.00	Call	Bond Future	12,552.0000	12.5520	12,240.5900	12.2406	(2.481)	0	0	0
2015/02/02	2044	06/08/2015	8.76	Call	Bond Future	9,757.8100	9.7578	9,439.2200	9.4392	(3.265)	0	0	0
2015/02/02	2044	06/08/2015			Bond Future	7.8935	109.9332	7.9198	109.6147	0.333	0.0000	0.0000	0
2015/02/02	2044	06/08/2015	8.74	Call	Bond Future	9,549.1900	9.5492	9,230.6000	9.2306	(3.336)	0	0	0
2015/02/02	2044	06/08/2015	8.75	Call	Bond Future	9,653.5900	9.6536	9,335.0000	9.3350	(3.300)	0	0	0
2015/02/02	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2044	05/11/2015			Bond Future	7.9061	111.8817	7.9332	111.5551	0.342	0.0000	0.0000	0
2015/02/02	2044	05/11/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2044	05/11/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2044	05/11/2015	8.24	Call	Bond Future	3,922.6300	3.9226	3,596.0600	3.5961	(8.325)	0	0	0
2015/02/02	2044	05/11/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2044	05/11/2015	8.25	Call	Bond Future	4,036.5200	4.0365	3,709.9500	3.7100	(8.090)	0	0	0
2015/02/02	2044	05/11/2015	8.26	Call	Bond Future	4,150.1900	4.1502	3,823.6200	3.8236	(7.869)	0	0	0
2015/02/02	2046	05/02/2015			Bond Future	126.5041	126.5041	126.4895	126.4895	(0.012)	0.0000	0.0000	5,740
2015/02/02	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2046	05/02/2015	123.99	Call	Bond Future	2,514.0600	2.5141	2,499.4600	2.4995	(0.581)	0	0	0
2015/02/02	2046	05/02/2015	124.01	Call	Bond Future	2,494.0600	2.4941	2,479.4600	2.4795	(0.585)	0	0	0
2015/02/02	2046	05/02/2015	124.00	Call	Bond Future	2,504.0600	2.5041	2,489.4600	2.4895	(0.583)	0	0	0
2015/02/02	2046	07/05/2015			Bond Future	127.1203	127.1203	127.1099	127.1099	(0.008)	0.0000	0.0000	5,889
2015/02/02	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2046	07/05/2015	126.99	Call	Bond Future	130.2700	0.1303	119.9300	0.1199	(7.937)	0	0	0
2015/02/02	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2046	07/05/2015	127.00	Call	Bond Future	120.2700	0.1203	109.9300	0.1099	(8.597)	0	0	0
2015/02/02	2046	07/05/2015	127.01	Call	Bond Future	110.2700	0.1103	99.9300	0.0999	(9.377)	0	0	0
2015/02/02	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2046	06/08/2015			Bond Future	129.2840	129.2840	129.2718	129.2718	(0.009)	0.0000	0.0000	0
2015/02/02	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2046	06/08/2015	129.01	Call	Bond Future	273.9800	0.2740	261.7600	0.2618	(4.460)	0	0	0
2015/02/02	2046	06/08/2015	128.99	Call	Bond Future	293.9800	0.2940	281.7600	0.2818	(4.157)	0	0	0
2015/02/02	2046	06/08/2015	129.00	Call	Bond Future	283.9800	0.2840	271.7600	0.2718	(4.303)	0	0	0
2015/02/02	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2050	05/02/2015			Bond Future	134.0227	134.0227	134.0075	134.0075	(0.011)	0.0000	0.0000	2,177
2015/02/02	2050	05/02/2015	130.01	Call	Bond Future	4,012.6600	4.0127	3,997.5000	3.9975	(0.378)	0	0	0
2015/02/02	2050	05/02/2015	129.99	Call	Bond Future	4,032.6600	4.0327	4,017.5000	4.0175	(0.376)	0	0	0
2015/02/02	2050	05/02/2015	130.00	Call	Bond Future	4,022.6600	4.0227	4,007.5000	4.0075	(0.377)	0	0	0
2015/02/02	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2050	07/05/2015			Bond Future	136.1256	136.1256	136.1066	136.1066	(0.014)	0.0000	0.0000	2,753

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/02	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2050	07/05/2015	135.01	Call	Bond Future	1,115.5900	1.1156	1,096.6000	1.0966	(1.702)	0	0	0
2015/02/02	2050	07/05/2015	134.99	Call	Bond Future	1,135.5900	1.1356	1,116.6000	1.1166	(1.672)	0	0	0
2015/02/02	2050	07/05/2015	135.00	Call	Bond Future	1,125.5900	1.1256	1,106.6000	1.1066	(1.687)	0	0	0
2015/02/02	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2050	06/08/2015			Bond Future	136.9558	136.9558	136.9487	136.9487	(0.005)	0.0000	0.0000	0
2015/02/02	2050	06/08/2015	136.99	Put	Bond Future	34.2100	0.0342	41.3100	0.0413	20.754	0	0	0
2015/02/02	2050	06/08/2015	137.01	Put	Bond Future	54.2100	0.0542	61.3100	0.0613	13.097	0	0	0
2015/02/02	2050	06/08/2015	137.00	Put	Bond Future	44.2100	0.0442	51.3100	0.0513	16.060	0	0	0
2015/02/02	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	AL12	05/02/2015			Index Future	585.1590	585.1590	583.3070	583.3070	(0.316)	0.0000	0.0000	0
2015/02/02	AL12	07/05/2015			Index Future	594.2910	594.2910	592.3900	592.3900	(0.320)	0.0000	0.0000	0
2015/02/02	AL37	05/02/2015			Index Future	462.7080	462.7080	461.7250	461.7250	(0.212)	0.0000	0.0000	4
2015/02/02	AL37	07/05/2015			Index Future	469.9290	469.9290	468.9150	468.9150	(0.216)	0.0000	0.0000	116
2015/02/02	AL37	06/08/2015			Index Future	477.8070	477.8070	476.7630	476.7630	(0.218)	0.0000	0.0000	0
2015/02/02	AL7T	05/02/2015			Index Future	561.5800	561.5800	559.9090	559.9090	(0.298)	0.0000	0.0000	2
2015/02/02	AL7T	07/05/2015			Index Future	570.3430	570.3430	568.6290	568.6290	(0.301)	0.0000	0.0000	3
2015/02/02	AL7T	06/08/2015			Index Future	579.9050	579.9050	578.1450	578.1450	(0.303)	0.0000	0.0000	0
2015/02/02	ALBI	05/02/2015			Index Future	512.5940	512.5940	511.2660	511.2660	(0.259)	0.0000	0.0000	98
2015/02/02	ALBI	07/05/2015			Index Future	520.5940	520.5940	519.2280	519.2280	(0.262)	0.0000	0.0000	609
2015/02/02	ALBI	06/08/2015			Index Future	529.3210	529.3210	527.9180	527.9180	(0.265)	0.0000	0.0000	0
2015/02/02	ALBI	05/11/2015			Index Future	538.7780	538.7780	537.3340	537.3340	(0.268)	0.0000	0.0000	0
2015/02/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/02/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/02	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	EL28	05/02/2015			Bond Future	123.0549	123.0549	123.0418	123.0418	(0.011)	0.0000	0.0000	0
2015/02/02	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	EL28	05/02/2015	125.99	Put	Bond Future	2,935.1400	2.9351	2,948.1900	2.9482	0.445	0	0	0
2015/02/02	EL28	05/02/2015	126.01	Put	Bond Future	2,955.1400	2.9551	2,968.1900	2.9682	0.442	0	0	0
2015/02/02	EL28	05/02/2015	126.00	Put	Bond Future	2,945.1400	2.9451	2,958.1900	2.9582	0.443	0	0	0
2015/02/02	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	EL28	07/05/2015			Bond Future	123.4760	123.4760	123.4694	123.4694	(0.005)	0.0000	0.0000	0
2015/02/02	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	EL28	07/05/2015	124.99	Put	Bond Future	1,514.0000	1.5140	1,520.5600	1.5206	0.433	0	0	0
2015/02/02	EL28	07/05/2015	125.01	Put	Bond Future	1,534.0000	1.5340	1,540.5600	1.5406	0.428	0	0	0
2015/02/02	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	EL28	07/05/2015	125.00	Put	Bond Future	1,524.0000	1.5240	1,530.5600	1.5306	0.430	0	0	0
2015/02/02	EL28	06/08/2015	125.00	Call	Bond Future	578.1200	0.5781	569.4400	0.5694	(1.501)	0	0	0
2015/02/02	EL28	06/08/2015			Bond Future	125.5781	125.5781	125.5694	125.5694	(0.007)	0.0000	0.0000	0
2015/02/02	EL28	06/08/2015	125.01	Call	Bond Future	568.1200	0.5681	559.4400	0.5594	(1.528)	0	0	0
2015/02/02	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	EL28	06/08/2015	124.99	Call	Bond Future	588.1200	0.5881	579.4400	0.5794	(1.476)	0	0	0
2015/02/02	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	ES33	05/02/2015	10.00	Call	Bond Future	10,985.2100	10.9852	10,693.3000	10.6933	(2.657)	0	0	0
2015/02/02	ES33	05/02/2015			Bond Future	8.5794	93.1123	8.6137	92.8204	0.400	0.0000	0.0000	6,576
2015/02/02	ES33	05/02/2015	10.01	Call	Bond Future	11,055.1700	11.0552	10,763.2600	10.7633	(2.640)	0	0	0
2015/02/02	ES33	05/02/2015	9.99	Call	Bond Future	10,915.1600	10.9152	10,623.2500	10.6233	(2.674)	0	0	0
2015/02/02	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	ES33	07/05/2015			Bond Future	8.6387	90.7781	8.6743	90.4793	0.412	0.0000	0.0000	6,576
2015/02/02	ES33	07/05/2015	9.74	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
2015/02/02	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	ES33	07/05/2015	9.76	Call	Bond Future	8,738.7100	8.7387	8,439.9500	8.4400	(3.419)	0	0	0
2015/02/02	ES33	07/05/2015	9.74	Call	Bond Future	8,594.3200	8.5943	8,295.5600	8.2956	(3.476)	0	0	0
2015/02/02	ES33	07/05/2015	9.75	Call	Bond Future	8,666.5600	8.6666	8,367.8000	8.3678	(3.447)	0	0	0
2015/02/02	ES33	06/08/2015			Bond Future	8.6868	92.3166	8.7236	92.0111	0.424	0.0000	0.0000	0
2015/02/02	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	ES33	06/08/2015	9.61	Call	Bond Future	7,210.8600	7.2109	6,905.4000	6.9054	(4.236)	0	0	0
2015/02/02	ES33	06/08/2015	9.59	Call	Bond Future	7,064.0600	7.0641	6,758.6000	6.7586	(4.324)	0	0	0
2015/02/02	ES33	06/08/2015	9.60	Call	Bond Future	7,137.5100	7.1375	6,832.0500	6.8321	(4.280)	0	0	0
2015/02/02	ES33	05/11/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	ES33	05/11/2015			Bond Future	8.7242	90.1612	8.7623	89.8484	0.437	0.0000	0.0000	0
2015/02/02	ES33	05/11/2015	9.00	Call	Bond Future	2,227.7800	2.2278	1,915.0400	1.9150	(14.038)	0	0	0
2015/02/02	ES33	05/11/2015	8.99	Call	Bond Future	2,148.4500	2.1484	1,835.7100	1.8357	(14.557)	0	0	0
2015/02/02	ES33	05/11/2015	9.01	Call	Bond Future	2,307.0100	2.3070	1,994.2700	1.9943	(13.556)	0	0	0
2015/02/02	ES33	05/11/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	ES33	05/11/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	GOVI	05/02/2015	459.99	Call	GOVI	476,420.0000	47.6420	463,790.0000	46.3790	(2.651)	0	0	0
2015/02/02	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	GOVI	05/02/2015			GOVI	507.6320	507.6320	506.3690	506.3690	(0.249)	0.0000	0.0000	216
2015/02/02	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	GOVI	05/02/2015	460.00	Call	GOVI	476,320.0000	47.6320	463,690.0000	46.3690	(2.652)	0	0	0
2015/02/02	GOVI	05/02/2015	460.01	Call	GOVI	476,220.0000	47.6220	463,590.0000	46.3590	(2.652)	0	0	0
2015/02/02	GOVI	07/05/2015	449.99	Call	GOVI	655,640.0000	65.5640	642,640.0000	64.2640	(1.983)	0	0	0
2015/02/02	GOVI	07/05/2015			GOVI	515.5540	515.5540	514.2540	514.2540	(0.252)	0.0000	0.0000	299
2015/02/02	GOVI	07/05/2015	450.00	Call	GOVI	655,540.0000	65.5540	642,540.0000	64.2540	(1.983)	0	0	0
2015/02/02	GOVI	07/05/2015	450.01	Call	GOVI	655,440.0000	65.5440	642,440.0000	64.2440	(1.983)	0	0	0
2015/02/02	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	GOVI	06/08/2015			GOVI	524.1970	524.1970	522.8610	522.8610	(0.255)	0.0000	0.0000	29
2015/02/02	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	GOVI	06/08/2015	499.99	Call	GOVI	242,070.0000	24.2070	228,710.0000	22.8710	(5.519)	0	0	0
2015/02/02	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	GOVI	06/08/2015	500.00	Call	GOVI	241,970.0000	24.1970	228,610.0000	22.8610	(5.521)	0	0	0
2015/02/02	GOVI	06/08/2015	500.01	Call	GOVI	241,870.0000	24.1870	228,510.0000	22.8510	(5.524)	0	0	0
2015/02/02	GOVI	05/11/2015	530.00	Call	GOVI	35,620.0000	3.5620	21,870.0000	2.1870	(38.602)	0	0	0
2015/02/02	GOVI	05/11/2015			GOVI	533.5620	533.5620	532.1870	532.1870	(0.258)	0.0000	0.0000	0
2015/02/02	GOVI	05/11/2015	530.01	Call	GOVI	35,520.0000	3.5520	21,770.0000	2.1770	(38.711)	0	0	0
2015/02/02	GOVI	05/11/2015	529.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	GOVI	05/11/2015	530.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	GOVI	05/11/2015	529.99	Call	GOVI	35,720.0000	3.5720	21,970.0000	2.1970	(38.494)	0	0	0
2015/02/02	GOVI	05/11/2015	530.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/02/02	IGOV	05/02/2015			Index Future	223.3660	223.3660	223.3320	223.3320	(0.015)	0.0000	0.0000	445
2015/02/02	IGOV	07/05/2015			Index Future	226.8700	226.8700	226.8290	226.8290	(0.018)	0.0000	0.0000	731
2015/02/02	IGOV	06/08/2015			Index Future	230.6910	230.6910	230.6430	230.6430	(0.021)	0.0000	0.0000	0
2015/02/02	IGOV	05/11/2015			Index Future	234.8300	234.8300	234.7750	234.7750	(0.023)	0.0000	0.0000	0
2015/02/02	ILBI	05/02/2015			Index Future	604.8780	604.8780	604.8600	604.8600	(0.003)	0.0000	0.0000	159
2015/02/02	ILBI	07/05/2015			Index Future	614.6320	614.6320	614.6060	614.6060	(0.004)	0.0000	0.0000	0
2015/02/02	ILBI	06/08/2015			Index Future	624.8110	624.8110	624.7830	624.7830	(0.004)	0.0000	0.0000	0
2015/02/02	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/02/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/02/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/02/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/02/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/02/02	JBAF	18/02/2015			Jibar Tradeable Future	6.0900	93.9100	6.1000	93.9000	0.164	0.0000	0.0000	0
2015/02/02	JBAF	18/03/2015			Jibar Tradeable Future	6.0300	93.9700	6.0600	93.9400	0.498	0.0000	0.0000	2,850
2015/02/02	JBAF	15/04/2015			Jibar Tradeable Future	5.9900	94.0100	6.0200	93.9800	0.501	0.0000	0.0000	0
2015/02/02	JBAF	20/05/2015			Jibar Tradeable Future	5.9600	94.0400	5.9900	94.0100	0.503	0.0000	0.0000	0
2015/02/02	JBAF	17/06/2015			Jibar Tradeable Future	5.9600	94.0400	5.9800	94.0200	0.336	0.0000	0.0000	5,000
2015/02/02	JBAF	15/07/2015			Jibar Tradeable Future	5.9500	94.0500	5.9800	94.0200	0.504	0.0000	0.0000	0
2015/02/02	JBAF	16/09/2015			Jibar Tradeable Future	5.9600	94.0400	6.0000	94.0000	0.671	0.0000	0.0000	0
2015/02/02	JBAF	15/12/2015			Jibar Tradeable Future	6.0200	93.9800	6.0800	93.9200	0.997	0.0000	0.0000	0
2015/02/02	JBAF	16/03/2016			Jibar Tradeable Future	6.1200	93.8800	6.2000	93.8000	1.307	0.0000	0.0000	0
2015/02/02	JBAF	15/06/2016			Jibar Tradeable Future	6.2400	93.7600	6.3100	93.6900	1.122	0.0000	0.0000	0
2015/02/02	JBAF	21/09/2016			Jibar Tradeable Future	6.3700	93.6300	6.4400	93.5600	1.099	0.0000	0.0000	0
2015/02/02	JBAF	21/12/2016			Jibar Tradeable Future	6.4700	93.5300	6.5400	93.4600	1.082	0.0000	0.0000	0
2015/02/02	R023	05/02/2015			Bond Future	6.8522	108.9686	6.9120	108.5917	0.872	0.0000	0.0000	6,873
2015/02/02	R023	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R023	05/02/2015	8.75	Call	Bond Future	11,179.1100	11.1791	10,802.2900	10.8023	(3.371)	0	0	0
2015/02/02	R023	05/02/2015	8.76	Call	Bond Future	11,233.9400	11.2339	10,857.1200	10.8571	(3.354)	0	0	0
2015/02/02	R023	05/02/2015	8.74	Call	Bond Future	11,124.2400	11.1242	10,747.4200	10.7474	(3.387)	0	0	0
2015/02/02	R023	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R023	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R023	07/05/2015	8.14	Call	Bond Future	7,456.3800	7.4564	7,073.3800	7.0734	(5.137)	0	0	0
2015/02/02	R023	07/05/2015	8.15	Put	Bond Future	8.9800	0.0090	11.2700	0.0113	25.501	0	0	0
2015/02/02	R023	07/05/2015			Bond Future	6.8737	106.7456	6.9365	106.3602	0.913	0.0000	0.0000	7,963
2015/02/02	R023	07/05/2015	8.15	Call	Bond Future	7,511.9900	7.5120	7,128.8700	7.1289	(5.100)	0	0	0
2015/02/02	R023	07/05/2015	8.16	Call	Bond Future	7,567.5900	7.5676	7,184.3500	7.1843	(5.064)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/02	R023	07/05/2015	8.14	Put	Bond Future	9.4900	0.0095	11.9000	0.0119	25.395	0	0	0
2015/02/02	R023	07/05/2015	8.16	Put	Bond Future	8.4900	0.0085	10.6600	0.0107	25.559	0	0	0
2015/02/02	R023	06/08/2015	9.07	Put	Bond Future	2.3400	0.0023	2.9000	0.0029	23.932	0	0	911
2015/02/02	R023	06/08/2015	8.24	Call	Bond Future	7,861.4600	7.8615	7,479.1000	7.4791	(4.864)	0	0	0
2015/02/02	R023	06/08/2015			Bond Future	6.8754	108.5543	6.9412	108.1605	0.957	0.0000	0.0000	0
2015/02/02	R023	06/08/2015	9.07	Call	Bond Future	12,195.1000	12.1951	11,801.8000	11.8018	(3.225)	0	0	0
2015/02/02	R023	06/08/2015	8.26	Put	Bond Future	56.0100	0.0560	66.8300	0.0668	19.318	0	0	0
2015/02/02	R023	06/08/2015	8.25	Put	Bond Future	57.9200	0.0579	69.0800	0.0691	19.268	0	0	0
2015/02/02	R023	06/08/2015	8.24	Put	Bond Future	59.9000	0.0599	71.4000	0.0714	19.199	0	0	0
2015/02/02	R023	06/08/2015	8.25	Call	Bond Future	7,913.9300	7.9139	7,531.2300	7.5312	(4.836)	0	0	0
2015/02/02	R023	06/08/2015	8.26	Call	Bond Future	7,966.4200	7.9664	7,583.3800	7.5834	(4.808)	0	0	0
2015/02/02	R157	05/02/2015	8.74	Call	Bond Future	1,073.1600	1.0732	1,073.1600	1.0732	0.000	0	0	0
2015/02/02	R157	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2015/02/02	R157	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R157	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R157	05/02/2015	8.75	Call	Bond Future	1,078.9700	1.0790	1,078.9700	1.0790	0.000	0	0	0
2015/02/02	R157	05/02/2015	8.76	Call	Bond Future	1,084.7700	1.0848	1,084.7700	1.0848	0.000	0	0	0
2015/02/02	R186	05/02/2015	9.00	Call	Bond Future	15,950.3000	15.9503	15,581.5200	15.5815	(2.312)	0	0	0
2015/02/02	R186	05/02/2015			Bond Future	7.1223	128.1979	7.1620	127.8291	0.557	7.1422	7.1169	18,492
2015/02/02	R186	05/02/2015	8.75	Call	Bond Future	13,992.4700	13.9925	13,623.6900	13.6237	(2.636)	0	0	0
2015/02/02	R186	05/02/2015	8.76	Call	Bond Future	14,071.7100	14.0717	13,702.9300	13.7029	(2.621)	0	0	0
2015/02/02	R186	05/02/2015	8.74	Call	Bond Future	13,913.1600	13.9132	13,544.3800	13.5444	(2.651)	0	0	0
2015/02/02	R186	05/02/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2015/02/02	R186	05/02/2015	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2015/02/02	R186	05/02/2015	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R186	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R186	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R186	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R186	05/02/2015	8.45	Call	Bond Future	11,579.1600	11.5792	11,210.3800	11.2104	(3.185)	0	0	0
2015/02/02	R186	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	9,600
2015/02/02	R186	05/02/2015	8.50	Call	Bond Future	11,986.3100	11.9863	11,617.5300	11.6175	(3.077)	0	0	0
2015/02/02	R186	05/02/2015	8.00	Call	Bond Future	7,823.4900	7.8235	7,454.7100	7.4547	(4.714)	0	0	0
2015/02/02	R186	05/02/2015	8.05	Call	Bond Future	8,249.0400	8.2490	7,880.2600	7.8803	(4.471)	0	0	0
2015/02/02	R186	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R186	07/05/2015	7.40	Call	Bond Future	3,280.9400	3.2809	2,999.6900	2.9997	(8.572)	0	0	0
2015/02/02	R186	07/05/2015			Bond Future	7.1509	130.1985	7.1924	129.8207	0.580	7.1895	7.1488	27,653
2015/02/02	R186	07/05/2015	8.25	Call	Bond Future	9,568.0900	9.5681	9,195.5900	9.1956	(3.893)	0	0	0
2015/02/02	R186	07/05/2015	7.50	Put	Bond Future	781.1200	0.7811	856.4600	0.8565	9.645	0	0	4,350
2015/02/02	R186	07/05/2015	7.80	Put	Bond Future	304.0000	0.3040	335.1300	0.3351	10.240	0	0	300
2015/02/02	R186	07/05/2015	8.24	Put	Bond Future	54.0400	0.0540	59.6100	0.0596	10.307	0	0	0
2015/02/02	R186	07/05/2015	7.45	Put	Bond Future	900.6400	0.9006	986.1800	0.9862	9.498	0	0	4,400
2015/02/02	R186	07/05/2015	8.26	Put	Bond Future	49.3500	0.0493	54.4300	0.0544	10.294	0	0	0
2015/02/02	R186	07/05/2015	8.25	Put	Bond Future	51.6500	0.0517	56.9600	0.0570	10.281	0	0	0
2015/02/02	R186	07/05/2015	7.50	Call	Bond Future	3,914.6400	3.9146	3,612.1700	3.6122	(7.727)	0	0	0
2015/02/02	R186	07/05/2015	7.40	Put	Bond Future	1,034.2200	1.0342	1,130.7800	1.1308	9.337	0	0	4,350

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/02	R186	07/05/2015	8.26	Call	Bond Future	9,647.8000	9.6478	9,275.0700	9.2751	(3.863)	0	0	0
2015/02/02	R186	07/05/2015	7.80	Call	Bond Future	6,046.6200	6.0466	5,699.9400	5.6999	(5.733)	0	0	0
2015/02/02	R186	07/05/2015	8.24	Call	Bond Future	9,488.3900	9.4884	9,116.1500	9.1162	(3.923)	0	0	0
2015/02/02	R186	07/05/2015	7.45	Call	Bond Future	3,591.8400	3.5918	3,299.5700	3.2996	(8.137)	0	0	0
2015/02/02	R186	06/08/2015	8.90	Put	Bond Future	36.4700	0.0365	40.1600	0.0402	10.118	0	0	2,500
2015/02/02	R186	06/08/2015	8.00	Put	Bond Future	516.2200	0.5162	559.5600	0.5596	8.396	0	0	0
2015/02/02	R186	06/08/2015			Bond Future	7.1639	127.1053	7.2071	126.7188	0.603	0.0000	0.0000	0
2015/02/02	R186	06/08/2015	8.00	Call	Bond Future	7,721.6400	7.7216	7,378.4500	7.3785	(4.445)	0	0	0
2015/02/02	R186	06/08/2015	8.01	Call	Bond Future	7,791.8500	7.7918	7,447.7400	7.4477	(4.416)	0	0	0
2015/02/02	R186	06/08/2015	7.99	Call	Bond Future	7,650.5800	7.6506	7,308.2900	7.3083	(4.474)	0	0	0
2015/02/02	R186	06/08/2015	8.90	Call	Bond Future	14,382.2600	14.3823	13,999.4200	13.9994	(2.662)	0	0	0
2015/02/02	R186	06/08/2015	7.99	Put	Bond Future	527.9700	0.5280	572.2100	0.5722	8.379	0	0	0
2015/02/02	R186	06/08/2015	8.01	Put	Bond Future	503.6900	0.5037	546.1100	0.5461	8.422	0	0	0
2015/02/02	R186	05/11/2015	8.24	Call	Bond Future	9,604.9600	9.6050	9,251.1400	9.2511	(3.684)	0	0	0
2015/02/02	R186	05/11/2015	8.25	Put	Bond Future	537.6800	0.5377	579.1200	0.5791	7.707	0	0	0
2015/02/02	R186	05/11/2015			Bond Future	7.1602	129.3571	7.2051	128.9611	0.628	0.0000	0.0000	0
2015/02/02	R186	05/11/2015	9.00	Put	Bond Future	94.6100	0.0946	103.2800	0.1033	9.164	0	0	2,600
2015/02/02	R186	05/11/2015	8.24	Put	Bond Future	548.8000	0.5488	590.9800	0.5910	7.686	0	0	0
2015/02/02	R186	05/11/2015	8.26	Put	Bond Future	526.7500	0.5267	567.4600	0.5675	7.729	0	0	0
2015/02/02	R186	05/11/2015	9.00	Call	Bond Future	14,997.6800	14.9977	14,610.3500	14.6104	(2.583)	0	0	0
2015/02/02	R186	05/11/2015	8.25	Call	Bond Future	9,673.4900	9.6735	9,318.9300	9.3189	(3.665)	0	0	0
2015/02/02	R186	05/11/2015	8.26	Call	Bond Future	9,742.1400	9.7421	9,386.8500	9.3868	(3.647)	0	0	0
2015/02/02	R197	05/02/2015	288.99	Put	Bond Future	2,920.8100	2.9208	2,955.0000	2.9550	1.171	0	0	0
2015/02/02	R197	05/02/2015			Bond Future	286.0692	286.0692	286.0350	286.0350	(0.012)	0.0000	0.0000	0
2015/02/02	R197	05/02/2015	289.01	Put	Bond Future	2,940.8100	2.9408	2,975.0000	2.9750	1.163	0	0	0
2015/02/02	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R197	05/02/2015	289.00	Put	Bond Future	2,930.8100	2.9308	2,965.0000	2.9650	1.167	0	0	0
2015/02/02	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R197	07/05/2015			Bond Future	290.5573	290.5573	290.5154	290.5154	(0.014)	0.0000	0.0000	888
2015/02/02	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R197	07/05/2015	293.99	Put	Bond Future	3,432.6700	3.4327	3,474.6200	3.4746	1.222	0	0	0
2015/02/02	R197	07/05/2015	294.01	Put	Bond Future	3,452.6700	3.4527	3,494.6200	3.4946	1.215	0	0	0
2015/02/02	R197	07/05/2015	294.00	Put	Bond Future	3,442.6700	3.4427	3,484.6200	3.4846	1.219	0	0	0
2015/02/02	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R197	06/08/2015	288.00	Call	Bond Future	1,349.5100	1.3495	1,349.2200	1.3492	(0.021)	0	0	0
2015/02/02	R197	06/08/2015			Bond Future	289.3495	289.3495	289.3492	289.3492	0.000	0.0000	0.0000	0
2015/02/02	R197	06/08/2015	288.01	Call	Bond Future	1,339.5100	1.3395	1,339.2200	1.3392	(0.022)	0	0	0
2015/02/02	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R197	06/08/2015	287.99	Call	Bond Future	1,359.5100	1.3595	1,359.2200	1.3592	(0.021)	0	0	0
2015/02/02	R202	05/02/2015	233.01	Call	Bond Future	2,851.2500	2.8513	2,823.3000	2.8233	(0.980)	0	0	0
2015/02/02	R202	05/02/2015			Bond Future	235.8613	235.8613	235.8333	235.8333	(0.012)	0.0000	0.0000	58
2015/02/02	R202	05/02/2015	232.99	Call	Bond Future	2,871.2500	2.8713	2,843.3000	2.8433	(0.973)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/02	R202	05/02/2015	233.00	Call	Bond Future	2,861.2500	2.8613	2,833.3000	2.8333	(0.977)	0	0	0
2015/02/02	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R202	07/05/2015			Bond Future	239.5617	239.5617	239.5271	239.5271	(0.014)	0.0000	0.0000	50,926
2015/02/02	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R202	07/05/2015	238.51	Call	Bond Future	1,051.7300	1.0517	1,017.1400	1.0171	(3.289)	0	0	0
2015/02/02	R202	07/05/2015	238.49	Call	Bond Future	1,071.7300	1.0717	1,037.1400	1.0371	(3.227)	0	0	0
2015/02/02	R202	07/05/2015	238.50	Call	Bond Future	1,061.7300	1.0617	1,027.1400	1.0271	(3.258)	0	0	0
2015/02/02	R202	06/08/2015			Bond Future	240.3708	240.3708	240.3568	240.3568	(0.006)	0.0000	0.0000	0
2015/02/02	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R202	06/08/2015	240.01	Call	Bond Future	360.7800	0.3608	346.8400	0.3468	(3.864)	0	0	0
2015/02/02	R202	06/08/2015	239.99	Call	Bond Future	380.7800	0.3808	366.8400	0.3668	(3.661)	0	0	0
2015/02/02	R202	06/08/2015	240.00	Call	Bond Future	370.7800	0.3708	356.8400	0.3568	(3.760)	0	0	0
2015/02/02	R203	05/02/2015	7.69	Call	Bond Future	3,446.7800	3.4468	3,337.3400	3.3373	(3.175)	0	0	55
2015/02/02	R203	05/02/2015			Bond Future	6.2413	108.1014	6.2864	107.9919	0.722	0.0000	0.0000	9,989
2015/02/02	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R203	05/02/2015	8.35	Call	Bond Future	4,969.8100	4.9698	4,860.3700	4.8604	(2.202)	0	0	0
2015/02/02	R203	05/02/2015	8.36	Call	Bond Future	4,992.6600	4.9927	4,883.2200	4.8832	(2.192)	0	0	0
2015/02/02	R203	05/02/2015	8.34	Call	Bond Future	4,946.9500	4.9469	4,837.5100	4.8375	(2.212)	0	0	0
2015/02/02	R203	05/02/2015	7.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R203	07/05/2015			Bond Future	6.2320	105.6224	6.2836	105.5085	0.828	0.0000	0.0000	4,964
2015/02/02	R203	07/05/2015	7.24	Put	Bond Future	5.1600	0.0052	6.3400	0.0063	22.868	0	0	0
2015/02/02	R203	07/05/2015	7.26	Put	Bond Future	4.6000	0.0046	5.6500	0.0056	22.826	0	0	0
2015/02/02	R203	07/05/2015	7.25	Put	Bond Future	4.8900	0.0049	6.0100	0.0060	22.904	0	0	0
2015/02/02	R203	07/05/2015	7.25	Call	Bond Future	2,223.5400	2.2235	2,110.8100	2.1108	(5.070)	0	0	0
2015/02/02	R203	07/05/2015	7.26	Call	Bond Future	2,244.7400	2.2447	2,131.9400	2.1319	(5.025)	0	0	0
2015/02/02	R203	07/05/2015	7.24	Call	Bond Future	2,202.3100	2.2023	2,089.6400	2.0896	(5.116)	0	0	0
2015/02/02	R203	06/08/2015	6.74	Call	Bond Future	1,287.5100	1.2875	1,189.7900	1.1898	(7.590)	0	0	0
2015/02/02	R203	06/08/2015	6.75	Put	Bond Future	125.9200	0.1259	145.4600	0.1455	15.518	0	0	0
2015/02/02	R203	06/08/2015			Bond Future	6.1529	107.4124	6.2121	107.2947	0.963	0.0000	0.0000	0
2015/02/02	R203	06/08/2015	6.75	Call	Bond Future	1,303.9000	1.3039	1,205.7600	1.2058	(7.527)	0	0	0
2015/02/02	R203	06/08/2015	6.76	Call	Bond Future	1,320.3600	1.3204	1,221.7900	1.2218	(7.465)	0	0	0
2015/02/02	R203	06/08/2015	6.74	Put	Bond Future	129.1200	0.1291	149.0800	0.1491	15.458	0	0	0
2015/02/02	R203	06/08/2015	6.76	Put	Bond Future	122.8000	0.1228	141.9100	0.1419	15.562	0	0	0
2015/02/02	R203	05/11/2015	5.99	Call	Bond Future	524.6800	0.5247	463.0200	0.4630	(11.752)	0	0	0
2015/02/02	R203	05/11/2015	6.00	Put	Bond Future	522.3300	0.5223	581.9800	0.5820	11.420	0	0	0
2015/02/02	R203	05/11/2015			Bond Future	5.9935	105.1451	6.0625	105.0232	1.151	0.0000	0.0000	0
2015/02/02	R203	05/11/2015	6.00	Call	Bond Future	533.8600	0.5339	471.5500	0.4716	(11.672)	0	0	0
2015/02/02	R203	05/11/2015	6.01	Call	Bond Future	543.5000	0.5435	480.5300	0.4805	(11.586)	0	0	0
2015/02/02	R203	05/11/2015	5.99	Put	Bond Future	530.8400	0.5308	591.1400	0.5911	11.359	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/02	R203	05/11/2015	6.01	Put	Bond Future	514.2800	0.5143	573.2700	0.5733	11.470	0	0	0
2015/02/02	R204	05/02/2015			Bond Future	6.4317	106.3942	6.4816	106.2207	0.776	0.0000	0.0000	7,797
2015/02/02	R204	05/02/2015	8.25	Call	Bond Future	6,101.9100	6.1019	5,928.3200	5.9283	(2.845)	0	0	0
2015/02/02	R204	05/02/2015	8.26	Call	Bond Future	6,134.2500	6.1342	5,960.6600	5.9607	(2.830)	0	0	0
2015/02/02	R204	05/02/2015	8.24	Call	Bond Future	6,069.5600	6.0696	5,895.9700	5.8960	(2.860)	0	0	0
2015/02/02	R204	05/02/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R204	05/02/2015	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R204	05/02/2015	8.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R204	07/05/2015	7.51	Put	Bond Future	7.8500	0.0079	9.6600	0.0097	23.057	0	0	0
2015/02/02	R204	07/05/2015			Bond Future	6.4429	108.0546	6.4977	107.8755	0.850	0.0000	0.0000	8,932
2015/02/02	R204	07/05/2015	7.50	Put	Bond Future	8.3200	0.0083	10.2300	0.0102	22.957	0	0	0
2015/02/02	R204	07/05/2015	7.49	Call	Bond Future	3,367.7600	3.3678	3,190.6800	3.1907	(5.258)	0	0	0
2015/02/02	R204	07/05/2015	7.50	Call	Bond Future	3,398.7500	3.3988	3,221.5700	3.2216	(5.213)	0	0	0
2015/02/02	R204	07/05/2015	7.51	Call	Bond Future	3,429.7000	3.4297	3,252.4200	3.2524	(5.169)	0	0	0
2015/02/02	R204	07/05/2015	7.49	Put	Bond Future	8.7700	0.0088	10.7800	0.0108	22.919	0	0	0
2015/02/02	R204	06/08/2015	7.74	Call	Bond Future	3,994.4400	3.9944	3,814.9600	3.8150	(4.493)	0	0	0
2015/02/02	R204	06/08/2015	7.75	Put	Bond Future	23.0300	0.0230	27.4200	0.0274	19.062	0	0	0
2015/02/02	R204	06/08/2015			Bond Future	6.4139	105.8478	6.4740	105.6638	0.937	0.0000	0.0000	0
2015/02/02	R204	06/08/2015	8.41	Call	Bond Future	5,907.4800	5.9075	5,723.7900	5.7238	(3.109)	0	0	0
2015/02/02	R204	06/08/2015	7.74	Put	Bond Future	23.9000	0.0239	28.4300	0.0284	18.954	0	0	0
2015/02/02	R204	06/08/2015	7.76	Put	Bond Future	22.1900	0.0222	26.4300	0.0264	19.108	0	0	0
2015/02/02	R204	06/08/2015	8.41	Put	Bond Future	1.4000	0.0014	1.7200	0.0017	22.857	0	0	699
2015/02/02	R204	06/08/2015	7.75	Call	Bond Future	4,022.8000	4.0228	3,843.1800	3.8432	(4.465)	0	0	0
2015/02/02	R204	06/08/2015	7.76	Call	Bond Future	4,051.1800	4.0512	3,871.4100	3.8714	(4.437)	0	0	0
2015/02/02	R204	05/11/2015			Bond Future	6.3374	107.7228	6.4036	107.5334	1.044	0.0000	0.0000	0
2015/02/02	R204	05/11/2015	6.25	Call	Bond Future	812.8800	0.8129	723.5500	0.7236	(10.989)	0	0	0
2015/02/02	R204	05/11/2015	6.24	Put	Bond Future	1,078.6100	1.0786	1,179.6400	1.1796	9.367	0	0	0
2015/02/02	R204	05/11/2015	6.26	Put	Bond Future	1,048.6600	1.0487	1,147.8100	1.1478	9.455	0	0	0
2015/02/02	R204	05/11/2015	6.25	Put	Bond Future	1,063.5600	1.0636	1,163.6600	1.1637	9.412	0	0	0
2015/02/02	R204	05/11/2015	6.26	Call	Bond Future	826.7200	0.8267	736.4400	0.7364	(10.920)	0	0	0
2015/02/02	R204	05/11/2015	6.24	Call	Bond Future	799.1900	0.7992	710.7900	0.7108	(11.061)	0	0	0
2015/02/02	R207	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R207	05/02/2015			Bond Future	6.5620	103.3710	6.6169	103.1395	0.836	0.0000	0.0000	15,242
2015/02/02	R207	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R207	05/02/2015	8.50	Call	Bond Future	7,808.1800	7.8082	7,576.6600	7.5767	(2.965)	0	0	0
2015/02/02	R207	05/02/2015	8.51	Call	Bond Future	7,846.5600	7.8466	7,615.0400	7.6150	(2.951)	0	0	0
2015/02/02	R207	05/02/2015	8.49	Call	Bond Future	7,769.7800	7.7698	7,538.2600	7.5383	(2.980)	0	0	0
2015/02/02	R207	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R207	07/05/2015			Bond Future	6.5814	104.9842	6.6404	104.7464	0.896	0.0000	0.0000	26,987
2015/02/02	R207	07/05/2015	8.25	Call	Bond Future	6,474.1000	6.4741	6,236.3900	6.2364	(3.672)	0	0	0
2015/02/02	R207	07/05/2015	7.73	Call	Bond Future	4,518.7100	4.5187	4,282.8700	4.2829	(5.219)	0	0	66
2015/02/02	R207	07/05/2015	8.24	Put	Bond Future	0.2700	0.0003	0.3400	0.0003	25.926	0	0	0
2015/02/02	R207	07/05/2015	8.26	Put	Bond Future	0.2300	0.0002	0.2900	0.0003	26.087	0	0	0
2015/02/02	R207	07/05/2015	7.73	Put	Bond Future	7.7300	0.0077	9.6600	0.0097	24.968	0	0	0
2015/02/02	R207	07/05/2015	8.25	Put	Bond Future	0.2500	0.0003	0.3100	0.0003	24.000	0	0	0
2015/02/02	R207	07/05/2015	8.26	Call	Bond Future	6,511.3600	6.5114	6,273.6500	6.2737	(3.651)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/02	R207	07/05/2015	8.24	Call	Bond Future	6,436.8300	6.4368	6,199.1300	6.1991	(3.693)	0	0	0
2015/02/02	R207	06/08/2015	7.76	Call	Bond Future	4,509.5200	4.5095	4,275.9300	4.2759	(5.180)	0	0	0
2015/02/02	R207	06/08/2015			Bond Future	6.5697	103.1195	6.6332	102.8758	0.966	0.0000	0.0000	0
2015/02/02	R207	06/08/2015	7.74	Call	Bond Future	4,440.3200	4.4403	4,207.3500	4.2074	(5.247)	0	0	0
2015/02/02	R207	06/08/2015	7.75	Call	Bond Future	4,474.9000	4.4749	4,241.6200	4.2416	(5.213)	0	0	0
2015/02/02	R207	06/08/2015	7.46	Call	Bond Future	3,491.4300	3.4914	3,270.6400	3.2706	(6.324)	0	0	70
2015/02/02	R207	06/08/2015	7.74	Put	Bond Future	57.2200	0.0572	67.9000	0.0679	18.665	0	0	0
2015/02/02	R207	06/08/2015	7.76	Put	Bond Future	53.5100	0.0535	63.5700	0.0636	18.800	0	0	0
2015/02/02	R207	06/08/2015	7.46	Put	Bond Future	135.9800	0.1360	158.8400	0.1588	16.811	0	0	0
2015/02/02	R207	06/08/2015	7.75	Put	Bond Future	55.3300	0.0553	65.7000	0.0657	18.742	0	0	0
2015/02/02	R207	05/11/2015	7.76	Call	Bond Future	4,549.6800	4.5497	4,318.3600	4.3184	(5.084)	0	0	0
2015/02/02	R207	05/11/2015			Bond Future	6.5196	104.9463	6.5879	104.6963	1.048	0.0000	0.0000	0
2015/02/02	R207	05/11/2015	7.74	Call	Bond Future	4,486.2000	4.4862	4,255.6800	4.2557	(5.138)	0	0	0
2015/02/02	R207	05/11/2015	7.75	Call	Bond Future	4,517.9200	4.5179	4,287.0000	4.2870	(5.111)	0	0	0
2015/02/02	R207	05/11/2015	7.43	Call	Bond Future	3,527.9400	3.5279	3,313.1300	3.3131	(6.089)	0	0	53
2015/02/02	R207	05/11/2015	7.74	Put	Bond Future	127.1300	0.1271	146.6800	0.1467	15.378	0	0	0
2015/02/02	R207	05/11/2015	7.43	Put	Bond Future	254.4500	0.2545	289.7100	0.2897	13.857	0	0	0
2015/02/02	R207	05/11/2015	7.76	Put	Bond Future	121.0700	0.1211	139.8200	0.1398	15.487	0	0	0
2015/02/02	R207	05/11/2015	7.75	Put	Bond Future	124.0700	0.1241	143.2200	0.1432	15.435	0	0	0
2015/02/02	R208	05/02/2015	8.51	Call	Bond Future	8,568.8600	8.5689	8,296.5400	8.2965	(3.178)	0	0	0
2015/02/02	R208	05/02/2015			Bond Future	6.6920	102.7434	6.7468	102.4711	0.819	0.0000	0.0000	14,724
2015/02/02	R208	05/02/2015	8.49	Call	Bond Future	8,479.5700	8.4796	8,207.2500	8.2073	(3.211)	0	0	0
2015/02/02	R208	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R208	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R208	05/02/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R208	05/02/2015	8.50	Call	Bond Future	8,524.2300	8.5242	8,251.9100	8.2519	(3.195)	0	0	0
2015/02/02	R208	07/05/2015	8.01	Call	Bond Future	6,011.3000	6.0113	5,733.3200	5.7333	(4.624)	0	0	0
2015/02/02	R208	07/05/2015			Bond Future	6.7119	100.9474	6.7701	100.6683	0.867	0.0000	0.0000	56,730
2015/02/02	R208	07/05/2015	7.99	Call	Bond Future	5,922.7400	5.9227	5,644.8900	5.6449	(4.691)	0	0	0
2015/02/02	R208	07/05/2015	8.00	Call	Bond Future	5,967.0300	5.9670	5,689.1100	5.6891	(4.658)	0	0	0
2015/02/02	R208	07/05/2015	7.99	Put	Bond Future	5.4200	0.0054	6.7000	0.0067	23.616	0	0	0
2015/02/02	R208	07/05/2015	8.01	Put	Bond Future	4.8100	0.0048	5.9600	0.0060	23.909	0	0	0
2015/02/02	R208	07/05/2015	8.00	Put	Bond Future	5.1100	0.0051	6.3200	0.0063	23.679	0	0	0
2015/02/02	R208	06/08/2015			Bond Future	6.7072	102.6584	6.7689	102.3727	0.921	0.0000	0.0000	0
2015/02/02	R208	06/08/2015	8.00	Call	Bond Future	5,832.1200	5.8321	5,555.6000	5.5556	(4.741)	0	0	0
2015/02/02	R208	06/08/2015	8.01	Call	Bond Future	5,873.5300	5.8735	5,596.7300	5.5967	(4.713)	0	0	0
2015/02/02	R208	06/08/2015	8.85	Call	Bond Future	9,364.2200	9.3642	9,078.9000	9.0789	(3.047)	0	0	0
2015/02/02	R208	06/08/2015	7.99	Call	Bond Future	5,790.7200	5.7907	5,514.4800	5.5145	(4.770)	0	0	0
2015/02/02	R208	06/08/2015	8.01	Put	Bond Future	48.9700	0.0490	57.8600	0.0579	18.154	0	0	0
2015/02/02	R208	06/08/2015	8.00	Put	Bond Future	50.6700	0.0507	59.8400	0.0598	18.097	0	0	0
2015/02/02	R208	06/08/2015	8.85	Put	Bond Future	1.6500	0.0017	2.0200	0.0020	22.424	0	0	198
2015/02/02	R208	06/08/2015	7.99	Put	Bond Future	52.4200	0.0524	61.8700	0.0619	18.027	0	0	0
2015/02/02	R208	05/11/2015			Bond Future	6.6765	101.0744	6.7421	100.7816	0.982	0.0000	0.0000	0
2015/02/02	R208	05/11/2015	8.48	Call	Bond Future	7,724.5700	7.7246	7,437.5900	7.4376	(3.715)	0	0	0
2015/02/02	R208	05/11/2015	7.74	Put	Bond Future	232.5100	0.2325	264.0700	0.2641	13.574	0	0	0
2015/02/02	R208	05/11/2015	7.75	Call	Bond Future	4,894.0000	4.8940	4,632.1200	4.6321	(5.351)	0	0	0
2015/02/02	R208	05/11/2015	7.76	Call	Bond Future	4,931.1200	4.9311	4,668.6500	4.6687	(5.323)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/02	R208	05/11/2015	8.48	Put	Bond Future	34.2300	0.0342	40.0900	0.0401	17.119	0	0	2,200
2015/02/02	R208	05/11/2015	7.74	Call	Bond Future	4,856.9500	4.8569	4,595.6700	4.5957	(5.380)	0	0	0
2015/02/02	R208	05/11/2015	7.76	Put	Bond Future	222.2200	0.2222	252.5900	0.2526	13.667	0	0	0
2015/02/02	R208	05/11/2015	7.75	Put	Bond Future	227.3200	0.2273	258.2800	0.2583	13.620	0	0	0
2015/02/02	R209	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R209	05/02/2015			Bond Future	7.6824	87.4167	7.7171	87.0984	0.451	0.0000	0.0000	11,690
2015/02/02	R209	05/02/2015	9.25	Call	Bond Future	12,782.0200	12.7820	12,463.7800	12.4638	(2.490)	0	0	0
2015/02/02	R209	05/02/2015	9.26	Call	Bond Future	12,853.9100	12.8539	12,535.6700	12.5357	(2.476)	0	0	0
2015/02/02	R209	05/02/2015	9.24	Call	Bond Future	12,710.0200	12.7100	12,391.7800	12.3918	(2.504)	0	0	0
2015/02/02	R209	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R209	05/02/2015	9.00	Call	Bond Future	10,948.1400	10.9481	10,629.9000	10.6299	(2.907)	0	0	0
2015/02/02	R209	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R209	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R209	07/05/2015			Bond Future	7.7141	85.6334	7.7499	85.3079	0.464	0.0000	0.0000	4,783
2015/02/02	R209	07/05/2015	8.99	Put	Bond Future	40.1700	0.0402	42.5300	0.0425	5.875	0	0	0
2015/02/02	R209	07/05/2015	9.01	Put	Bond Future	36.9100	0.0369	39.0500	0.0390	5.798	0	0	0
2015/02/02	R209	07/05/2015	8.99	Call	Bond Future	10,589.8200	10.5898	10,266.6900	10.2667	(3.051)	0	0	0
2015/02/02	R209	07/05/2015	9.00	Put	Bond Future	38.5100	0.0385	40.7500	0.0408	5.817	0	0	0
2015/02/02	R209	07/05/2015	9.00	Call	Bond Future	10,662.8300	10.6628	10,339.5800	10.3396	(3.032)	0	0	0
2015/02/02	R209	07/05/2015	9.01	Call	Bond Future	10,735.7900	10.7358	10,412.4400	10.4124	(3.012)	0	0	0
2015/02/02	R209	06/08/2015	8.99	Put	Bond Future	248.6800	0.2487	264.3400	0.2643	6.297	0	0	0
2015/02/02	R209	06/08/2015			Bond Future	7.7354	87.0848	7.7722	86.7524	0.476	0.0000	0.0000	0
2015/02/02	R209	06/08/2015	9.01	Put	Bond Future	236.5500	0.2366	251.4800	0.2515	6.312	0	0	0
2015/02/02	R209	06/08/2015	9.90	Call	Bond Future	16,678.0900	16.6781	16,346.8800	16.3469	(1.986)	0	0	0
2015/02/02	R209	06/08/2015	9.00	Call	Bond Future	10,639.9500	10.6399	10,322.8300	10.3228	(2.980)	0	0	0
2015/02/02	R209	06/08/2015	9.01	Call	Bond Future	10,708.3300	10.7083	10,390.8500	10.3909	(2.965)	0	0	0
2015/02/02	R209	06/08/2015	8.99	Call	Bond Future	10,571.5900	10.5716	10,254.8400	10.2548	(2.996)	0	0	0
2015/02/02	R209	06/08/2015	9.00	Put	Bond Future	242.5500	0.2425	257.8400	0.2578	6.304	0	0	0
2015/02/02	R209	06/08/2015	9.90	Put	Bond Future	18.6200	0.0186	19.8200	0.0198	6.445	0	0	2,914
2015/02/02	R209	05/11/2015	7.99	Put	Bond Future	2,549.1300	2.5491	2,663.4900	2.6635	4.486	0	0	0
2015/02/02	R209	05/11/2015			Bond Future	7.7461	85.4772	7.7840	85.1371	0.489	0.0000	0.0000	0
2015/02/02	R209	05/11/2015	8.01	Put	Bond Future	2,480.3400	2.4803	2,592.2300	2.5922	4.511	0	0	0
2015/02/02	R209	05/11/2015	8.00	Put	Bond Future	2,514.5400	2.5145	2,627.6600	2.6277	4.499	0	0	0
2015/02/02	R209	05/11/2015	7.99	Call	Bond Future	4,705.4400	4.7054	4,479.6700	4.4797	(4.798)	0	0	0
2015/02/02	R209	05/11/2015	8.00	Call	Bond Future	4,757.5200	4.7575	4,530.5100	4.5305	(4.772)	0	0	0
2015/02/02	R209	05/11/2015	8.01	Call	Bond Future	4,809.8500	4.8099	4,581.6100	4.5816	(4.745)	0	0	0
2015/02/02	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R210	05/02/2015			Bond Future	175.8997	175.8997	175.8788	175.8788	(0.012)	0.0000	0.0000	0
2015/02/02	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R210	05/02/2015	175.01	Call	Bond Future	889.7500	0.8897	868.8000	0.8688	(2.355)	0	0	0
2015/02/02	R210	05/02/2015	174.99	Call	Bond Future	909.7500	0.9097	888.8000	0.8888	(2.303)	0	0	0
2015/02/02	R210	05/02/2015	175.00	Call	Bond Future	899.7500	0.8997	878.8000	0.8788	(2.328)	0	0	0
2015/02/02	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R210	07/05/2015			Bond Future	176.5846	176.5846	176.5709	176.5709	(0.008)	0.0000	0.0000	618
2015/02/02	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R210	07/05/2015	176.99	Put	Bond Future	405.4200	0.4054	419.0900	0.4191	3.372	0	0	0



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2015/02/02	R210	07/05/2015	177.01	Put	Bond Future	425.4200	0.4254	439.0900	0.4391	3.213	0	0	0
2015/02/02	R210	07/05/2015	177.00	Put	Bond Future	415.4200	0.4154	429.0900	0.4291	3.291	0	0	0
2015/02/02	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R210	06/08/2015	179.01	Call	Bond Future	580.4300	0.5804	563.8400	0.5638	(2.858)	0	0	0
2015/02/02	R210	06/08/2015			Bond Future	179.5904	179.5904	179.5738	179.5738	(0.009)	0.0000	0.0000	0
2015/02/02	R210	06/08/2015	178.99	Call	Bond Future	600.4300	0.6004	583.8400	0.5838	(2.763)	0	0	0
2015/02/02	R210	06/08/2015	179.00	Call	Bond Future	590.4300	0.5904	573.8400	0.5738	(2.810)	0	0	0
2015/02/02	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R211	05/02/2015			Bond Future	130.3533	130.3533	130.3368	130.3368	(0.013)	0.0000	0.0000	0
2015/02/02	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R211	05/02/2015	132.99	Put	Bond Future	2,636.7400	2.6367	2,653.1500	2.6531	0.622	0	0	0
2015/02/02	R211	05/02/2015	133.01	Put	Bond Future	2,656.7400	2.6567	2,673.1500	2.6731	0.618	0	0	0
2015/02/02	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R211	05/02/2015	133.00	Put	Bond Future	2,646.7400	2.6467	2,663.1500	2.6631	0.620	0	0	0
2015/02/02	R211	07/05/2015	134.99	Put	Bond Future	2,591.6200	2.5916	2,611.6700	2.6117	0.774	0	0	0
2015/02/02	R211	07/05/2015			Bond Future	132.3984	132.3984	132.3783	132.3783	(0.015)	0.0000	0.0000	1,120
2015/02/02	R211	07/05/2015	135.01	Put	Bond Future	2,611.6200	2.6116	2,631.6700	2.6317	0.768	0	0	0
2015/02/02	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R211	07/05/2015	135.00	Put	Bond Future	2,601.6200	2.6016	2,621.6700	2.6217	0.771	0	0	0
2015/02/02	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R211	06/08/2015			Bond Future	134.5987	134.5987	132.9972	132.9972	(1.190)	0.0000	0.0000	0
2015/02/02	R211	06/08/2015	134.99	Put	Bond Future	391.3400	0.3913	1,992.8200	1.9928	409.230	0	0	0
2015/02/02	R211	06/08/2015	135.01	Put	Bond Future	411.3400	0.4113	2,012.8200	2.0128	389.332	0	0	0
2015/02/02	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R211	06/08/2015	135.00	Put	Bond Future	401.3400	0.4013	2,002.8200	2.0028	399.033	0	0	0
2015/02/02	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R212	05/02/2015			Bond Future	136.0249	136.0249	136.0089	136.0089	(0.012)	0.0000	0.0000	1,621
2015/02/02	R212	05/02/2015	137.99	Put	Bond Future	1,965.0600	1.9651	1,981.1400	1.9811	0.818	0	0	0
2015/02/02	R212	05/02/2015	138.01	Put	Bond Future	1,985.0600	1.9851	2,001.1400	2.0011	0.810	0	0	0
2015/02/02	R212	05/02/2015	138.00	Put	Bond Future	1,975.0600	1.9751	1,991.1400	1.9911	0.814	0	0	0
2015/02/02	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R212	07/05/2015			Bond Future	138.1590	138.1590	138.1391	138.1391	(0.014)	0.0000	0.0000	1,190
2015/02/02	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R212	07/05/2015	140.99	Put	Bond Future	2,830.9600	2.8310	2,850.8600	2.8509	0.703	0	0	0
2015/02/02	R212	07/05/2015	141.01	Put	Bond Future	2,850.9600	2.8510	2,870.8600	2.8709	0.698	0	0	0
2015/02/02	R212	07/05/2015	141.00	Put	Bond Future	2,840.9600	2.8410	2,860.8600	2.8609	0.700	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/02	R212	06/08/2015	141.01	Put	Bond Future	557.8100	0.5578	2,313.3800	2.3134	314.725	0	0	0
2015/02/02	R212	06/08/2015			Bond Future	140.4522	140.4522	138.6966	138.6966	(1.250)	0.0000	0.0000	0
2015/02/02	R212	06/08/2015	141.00	Put	Bond Future	547.8100	0.5478	2,303.3800	2.3034	320.471	0	0	0
2015/02/02	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R212	06/08/2015	140.99	Put	Bond Future	537.8100	0.5378	2,293.3800	2.2934	326.429	0	0	0
2015/02/02	R213	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R213	05/02/2015			Bond Future	7.5226	98.3227	7.5572	98.0146	0.460	0.0000	0.0000	15,818
2015/02/02	R213	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R213	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R213	05/02/2015	9.25	Call	Bond Future	13,803.7800	13.8038	13,495.7400	13.4957	(2.232)	0	0	0
2015/02/02	R213	05/02/2015	9.26	Call	Bond Future	13,875.1300	13.8751	13,567.0900	13.5671	(2.220)	0	0	0
2015/02/02	R213	05/02/2015	9.24	Call	Bond Future	13,732.3400	13.7323	13,424.3000	13.4243	(2.243)	0	0	0
2015/02/02	R213	07/05/2015	8.74	Call	Bond Future	9,745.5100	9.7455	9,433.1900	9.4332	(3.205)	0	0	0
2015/02/02	R213	07/05/2015	8.75	Put	Bond Future	44.6000	0.0446	47.4900	0.0475	6.480	0	0	0
2015/02/02	R213	07/05/2015			Bond Future	7.5538	96.3133	7.5897	95.9979	0.475	0.0000	0.0000	2,293
2015/02/02	R213	07/05/2015	8.75	Call	Bond Future	9,819.2400	9.8192	9,506.7800	9.5068	(3.182)	0	0	0
2015/02/02	R213	07/05/2015	8.76	Call	Bond Future	9,892.9400	9.8929	9,580.3400	9.5803	(3.160)	0	0	0
2015/02/02	R213	07/05/2015	8.74	Put	Bond Future	46.5700	0.0466	49.6000	0.0496	6.506	0	0	0
2015/02/02	R213	07/05/2015	8.76	Put	Bond Future	42.7000	0.0427	45.4500	0.0454	6.440	0	0	0
2015/02/02	R213	06/08/2015			Bond Future	7.5733	97.9452	7.6103	97.6229	0.489	0.0000	0.0000	0
2015/02/02	R213	06/08/2015	8.49	Put	Bond Future	486.2600	0.4863	517.0200	0.5170	6.326	0	0	0
2015/02/02	R213	06/08/2015	8.51	Put	Bond Future	464.8200	0.4648	494.3200	0.4943	6.347	0	0	0
2015/02/02	R213	06/08/2015	8.49	Call	Bond Future	8,033.5900	8.0336	7,741.9900	7.7420	(3.630)	0	0	0
2015/02/02	R213	06/08/2015	8.50	Put	Bond Future	475.8800	0.4759	506.0200	0.5060	6.334	0	0	0
2015/02/02	R213	06/08/2015	8.50	Call	Bond Future	8,100.8200	8.1008	7,808.6000	7.8086	(3.607)	0	0	0
2015/02/02	R213	06/08/2015	8.51	Call	Bond Future	8,167.2700	8.1673	7,874.4100	7.8744	(3.586)	0	0	0
2015/02/02	R213	05/11/2015	7.76	Call	Bond Future	4,119.5500	4.1195	3,909.9200	3.9099	(5.089)	0	0	0
2015/02/02	R213	05/11/2015			Bond Future	7.5828	96.1319	7.6211	95.8018	0.505	0.0000	0.0000	0
2015/02/02	R213	05/11/2015	7.74	Call	Bond Future	4,022.3200	4.0223	3,815.3000	3.8153	(5.147)	0	0	0
2015/02/02	R213	05/11/2015	7.75	Call	Bond Future	4,070.8000	4.0708	3,862.4700	3.8625	(5.118)	0	0	0
2015/02/02	R213	05/11/2015	7.74	Put	Bond Future	2,677.4800	2.6775	2,800.5500	2.8006	4.596	0	0	0
2015/02/02	R213	05/11/2015	7.76	Put	Bond Future	2,605.4800	2.6055	2,725.9400	2.7259	4.623	0	0	0
2015/02/02	R213	05/11/2015	7.75	Put	Bond Future	2,641.2900	2.6413	2,763.0500	2.7631	4.610	0	0	0
2015/02/02	R214	05/02/2015	9.50	Call	Bond Future	14,986.5100	14.9865	14,693.5600	14.6936	(1.955)	0	0	0
2015/02/02	R214	05/02/2015			Bond Future	7.7374	89.1419	7.7671	88.8490	0.383	0.0000	0.0000	9,584
2015/02/02	R214	05/02/2015	9.51	Call	Bond Future	15,059.0600	15.0591	14,766.1100	14.7661	(1.945)	0	0	0
2015/02/02	R214	05/02/2015	9.49	Call	Bond Future	14,913.8400	14.9138	14,620.8900	14.6209	(1.964)	0	0	0
2015/02/02	R214	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R214	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R214	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R214	07/05/2015			Bond Future	7.7673	87.2425	7.7979	86.9427	0.394	0.0000	0.0000	5,983
2015/02/02	R214	07/05/2015	9.15	Call	Bond Future	12,085.8800	12.0859	11,787.0100	11.7870	(2.473)	0	0	0
2015/02/02	R214	07/05/2015	9.16	Call	Bond Future	12,161.5200	12.1615	11,862.5900	11.8626	(2.458)	0	0	0
2015/02/02	R214	07/05/2015	9.14	Put	Bond Future	34.3400	0.0343	35.3400	0.0353	2.912	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/02	R214	07/05/2015	9.16	Put	Bond Future	31.6000	0.0316	32.4900	0.0325	2.816	0	0	0
2015/02/02	R214	07/05/2015	9.15	Put	Bond Future	32.9400	0.0329	33.8900	0.0339	2.884	0	0	0
2015/02/02	R214	07/05/2015	9.14	Call	Bond Future	12,010.1700	12.0102	11,711.3500	11.7113	(2.488)	0	0	0
2015/02/02	R214	06/08/2015	8.76	Put	Bond Future	562.8900	0.5629	588.6700	0.5887	4.580	0	0	0
2015/02/02	R214	06/08/2015			Bond Future	7.7877	88.7207	7.8192	88.4144	0.404	0.0000	0.0000	0
2015/02/02	R214	06/08/2015	8.75	Put	Bond Future	575.2700	0.5753	601.5900	0.6016	4.575	0	0	0
2015/02/02	R214	06/08/2015	8.74	Call	Bond Future	9,148.5700	9.1486	8,869.0800	8.8691	(3.055)	0	0	0
2015/02/02	R214	06/08/2015	8.75	Call	Bond Future	9,219.4200	9.2194	8,939.4100	8.9394	(3.037)	0	0	0
2015/02/02	R214	06/08/2015	8.76	Call	Bond Future	9,289.4200	9.2894	9,008.8700	9.0089	(3.020)	0	0	0
2015/02/02	R214	06/08/2015	8.74	Put	Bond Future	586.9300	0.5869	613.7700	0.6138	4.573	0	0	0
2015/02/02	R214	05/11/2015			Bond Future	7.8000	86.9975	7.8323	86.6839	0.414	0.0000	0.0000	0
2015/02/02	R214	05/11/2015	7.99	Put	Bond Future	3,039.6000	3.0396	3,147.6200	3.1476	3.554	0	0	0
2015/02/02	R214	05/11/2015	8.00	Put	Bond Future	3,000.0200	3.0000	3,106.8800	3.1069	3.562	0	0	0
2015/02/02	R214	05/11/2015	8.01	Put	Bond Future	2,960.5600	2.9606	3,066.2900	3.0663	3.571	0	0	0
2015/02/02	R214	05/11/2015	7.99	Call	Bond Future	4,857.2300	4.8572	4,651.5900	4.6516	(4.234)	0	0	0
2015/02/02	R214	05/11/2015	8.00	Call	Bond Future	4,911.6300	4.9116	4,704.8300	4.7048	(4.210)	0	0	0
2015/02/02	R214	05/11/2015	8.01	Call	Bond Future	4,965.9800	4.9660	4,758.0500	4.7581	(4.187)	0	0	0
2015/02/02	R248	05/02/2015			Bond Future	7.8225	114.8500	7.8472	114.5339	0.315	0.0000	0.0000	24,340
2015/02/02	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R248	05/02/2015	9.50	Call	Bond Future	18,446.5300	18.4465	18,130.4500	18.1305	(1.713)	0	0	0
2015/02/02	R248	05/02/2015	9.51	Call	Bond Future	18,540.0500	18.5401	18,223.9700	18.2240	(1.705)	0	0	0
2015/02/02	R248	05/02/2015	9.49	Call	Bond Future	18,352.8300	18.3528	18,036.7500	18.0367	(1.722)	0	0	0
2015/02/02	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R248	07/05/2015			Bond Future	7.8540	112.2126	7.8794	111.8888	0.324	0.0000	0.0000	12,730
2015/02/02	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R248	07/05/2015	9.26	Call	Bond Future	15,725.3400	15.7253	15,401.5000	15.4015	(2.059)	0	0	0
2015/02/02	R248	07/05/2015	9.24	Call	Bond Future	15,529.5400	15.5295	15,205.7000	15.2057	(2.085)	0	0	0
2015/02/02	R248	07/05/2015	9.25	Call	Bond Future	15,627.5300	15.6275	15,303.6900	15.3037	(2.072)	0	0	0
2015/02/02	R248	06/08/2015	8.76	Call	Bond Future	10,306.6700	10.3067	9,975.3200	9.9753	(3.215)	0	0	0
2015/02/02	R248	06/08/2015			Bond Future	7.8761	114.1140	7.9022	113.7827	0.333	0.0000	0.0000	0
2015/02/02	R248	06/08/2015	8.74	Call	Bond Future	10,092.1500	10.0922	9,760.8000	9.7608	(3.283)	0	0	0
2015/02/02	R248	06/08/2015	8.75	Call	Bond Future	10,199.5100	10.1995	9,868.1600	9.8682	(3.249)	0	0	0
2015/02/02	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R248	05/11/2015	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R248	05/11/2015			Bond Future	7.8901	111.7002	7.9170	111.3606	0.342	0.0000	0.0000	0
2015/02/02	R248	05/11/2015	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/02	R248	05/11/2015	8.01	Call	Bond Future	1,496.7900	1.4968	1,157.1700	1.1572	(22.690)	0	0	0
2015/02/02	R248	05/11/2015	7.99	Call	Bond Future	1,249.6200	1.2496	910.0000	0.9100	(27.178)	0	0	0
2015/02/02	R248	05/11/2015	8.00	Call	Bond Future	1,373.3300	1.3733	1,033.7100	1.0337	(24.730)	0	0	0
2015/02/02	R248	05/11/2015	7.99	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
<b>Total</b>											<b>514070</b>	