



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 18/02/2015 TO 18/02/2015

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
2015/02/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	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
2015/02/18	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2025	07/05/2015			Bond Future	118.7922	118.7922	118.6437	118.6437	(0.125)	0.0000	0.0000	16
2015/02/18	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2025	07/05/2015	120.99	Put	Bond Future	2,197.8300	2.1978	2,346.2600	2.3463	6.753	0	0	0
2015/02/18	2025	07/05/2015	121.01	Put	Bond Future	2,217.8300	2.2178	2,366.2600	2.3663	6.693	0	0	0
2015/02/18	2025	07/05/2015	121.00	Put	Bond Future	2,207.8300	2.2078	2,356.2600	2.3563	6.723	0	0	0
2015/02/18	2025	06/08/2015	120.99	Put	Bond Future	1,396.4700	1.3965	1,550.7100	1.5507	11.045	0	0	0
2015/02/18	2025	06/08/2015			Bond Future	119.5935	119.5935	119.4393	119.4393	(0.129)	0.0000	0.0000	0
2015/02/18	2025	06/08/2015	121.01	Put	Bond Future	1,416.4700	1.4165	1,570.7100	1.5707	10.889	0	0	0
2015/02/18	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2025	06/08/2015	121.00	Put	Bond Future	1,406.4700	1.4065	1,560.7100	1.5607	10.966	0	0	0
2015/02/18	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2030	07/05/2015			Bond Future	8.0687	101.6266	8.1387	101.0345	0.868	0.0000	0.0000	5,775
2015/02/18	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2030	07/05/2015	8.74	Call	Bond Future	5,479.1900	5.4792	4,887.0800	4.8871	(10.807)	0	0	0
2015/02/18	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2030	07/05/2015	8.75	Call	Bond Future	5,557.5600	5.5576	4,965.4500	4.9655	(10.654)	0	0	0
2015/02/18	2030	07/05/2015	8.76	Call	Bond Future	5,635.8300	5.6358	5,043.7200	5.0437	(10.506)	0	0	0
2015/02/18	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2030	06/08/2015			Bond Future	8.1133	99.3013	8.1859	98.6962	0.895	0.0000	0.0000	0
2015/02/18	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2030	06/08/2015	7.74	Put	Bond Future	3,194.4400	3.1944	3,799.5500	3.7995	18.943	0	0	0
2015/02/18	2030	06/08/2015	7.76	Put	Bond Future	3,019.7000	3.0197	3,624.8100	3.6248	20.039	0	0	0
2015/02/18	2030	06/08/2015	7.75	Put	Bond Future	3,107.0200	3.1070	3,712.1300	3.7121	19.476	0	0	0
2015/02/18	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2032	07/05/2015			Bond Future	8.2389	101.0325	8.2934	100.5416	0.661	0.0000	0.0000	18
2015/02/18	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2032	07/05/2015	8.50	Call	Bond Future	2,320.8300	2.3208	1,829.9500	1.8300	(21.151)	0	0	0
2015/02/18	2032	07/05/2015	8.51	Call	Bond Future	2,408.1400	2.4081	1,917.2600	1.9173	(20.384)	0	0	0
2015/02/18	2032	07/05/2015	8.49	Call	Bond Future	2,233.4000	2.2334	1,742.5200	1.7425	(21.979)	0	0	0
2015/02/18	2032	06/08/2015	8.50	Call	Bond Future	1,907.5700	1.9076	1,405.4600	1.4055	(26.322)	0	0	0
2015/02/18	2032	06/08/2015			Bond Future	8.2833	102.7065	8.3397	102.2044	0.682	0.0000	0.0000	0
2015/02/18	2032	06/08/2015	8.51	Call	Bond Future	1,994.3000	1.9943	1,492.1900	1.4922	(25.177)	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
2015/02/18	2032	06/08/2015	8.49	Call	Bond Future	1,820.7300	1.8207	1,318.6200	1.3186	(27.577)	0	0	0
2015/02/18	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2032	05/11/2015			Bond Future	8.3233	100.2605	8.3815	99.7495	0.699	0.0000	0.0000	0
2015/02/18	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2032	05/11/2015	7.99	Put	Bond Future	3,002.5700	3.0026	3,513.5700	3.5136	17.019	0	0	0
2015/02/18	2032	05/11/2015	8.01	Put	Bond Future	2,818.7300	2.8187	3,329.7300	3.3297	18.129	0	0	0
2015/02/18	2032	05/11/2015	8.00	Put	Bond Future	2,910.5900	2.9106	3,421.5900	3.4216	17.557	0	0	0
2015/02/18	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2037	07/05/2015			Bond Future	8.3021	104.3272	8.3566	103.7763	0.657	0.0000	0.0000	32,860
2015/02/18	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2037	07/05/2015	9.01	Call	Bond Future	6,804.4700	6.8045	6,253.6100	6.2536	(8.096)	0	0	0
2015/02/18	2037	07/05/2015	8.99	Call	Bond Future	6,622.1400	6.6221	6,071.2800	6.0713	(8.318)	0	0	0
2015/02/18	2037	07/05/2015	9.00	Call	Bond Future	6,713.3700	6.7134	6,162.5100	6.1625	(8.205)	0	0	0
2015/02/18	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2037	06/08/2015			Bond Future	8.3462	101.7959	8.4026	101.2329	0.676	0.0000	0.0000	1,954
2015/02/18	2037	06/08/2015	8.75	Call	Bond Future	3,926.9600	3.9270	3,363.9100	3.3639	(14.338)	0	0	0
2015/02/18	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2037	06/08/2015	8.76	Call	Bond Future	4,021.1900	4.0212	3,458.1400	3.4581	(14.002)	0	0	0
2015/02/18	2037	06/08/2015	8.74	Call	Bond Future	3,832.5900	3.8326	3,269.5400	3.2695	(14.691)	0	0	0
2015/02/18	2037	05/11/2015	7.99	Put	Bond Future	4,016.5400	4.0165	4,589.4800	4.5895	14.265	0	0	0
2015/02/18	2037	05/11/2015	8.01	Put	Bond Future	3,805.9500	3.8060	4,378.8900	4.3789	15.054	0	0	0
2015/02/18	2037	05/11/2015			Bond Future	8.3824	103.4915	8.4404	102.9185	0.691	0.0000	0.0000	0
2015/02/18	2037	05/11/2015	8.00	Put	Bond Future	3,911.1600	3.9112	4,484.1000	4.4841	14.649	0	0	0
2015/02/18	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2038	07/05/2015	126.99	Put	Bond Future	1,270.4100	1.2704	1,314.4200	1.3144	3.464	0	0	0
2015/02/18	2038	07/05/2015			Bond Future	125.7196	125.7196	125.6756	125.6756	(0.035)	0.0000	0.0000	3,261
2015/02/18	2038	07/05/2015	127.00	Put	Bond Future	1,280.4100	1.2804	1,324.4200	1.3244	3.437	0	0	0
2015/02/18	2038	07/05/2015	127.01	Put	Bond Future	1,290.4100	1.2904	1,334.4200	1.3344	3.411	0	0	0
2015/02/18	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2038	06/08/2015			Bond Future	126.4891	126.4891	126.4409	126.4409	(0.038)	0.0000	0.0000	0
2015/02/18	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2038	06/08/2015	127.99	Put	Bond Future	1,500.9200	1.5009	1,549.0500	1.5491	3.207	0	0	0
2015/02/18	2038	06/08/2015	128.01	Put	Bond Future	1,520.9200	1.5209	1,569.0500	1.5691	3.165	0	0	0
2015/02/18	2038	06/08/2015	128.00	Put	Bond Future	1,510.9200	1.5109	1,559.0500	1.5591	3.185	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
2015/02/18	2044	07/05/2015			Bond Future	8.3853	106.3571	8.4348	105.8079	0.590	0.0000	0.0000	9,494
2015/02/18	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2044	07/05/2015	9.01	Call	Bond Future	6,595.6600	6.5957	6,046.4700	6.0465	(8.327)	0	0	0
2015/02/18	2044	07/05/2015	8.99	Call	Bond Future	6,395.5800	6.3956	5,846.3900	5.8464	(8.587)	0	0	0
2015/02/18	2044	07/05/2015	9.00	Call	Bond Future	6,495.7000	6.4957	5,946.5100	5.9465	(8.455)	0	0	0
2015/02/18	2044	06/08/2015	8.76	Call	Bond Future	3,558.9100	3.5589	2,997.4300	2.9974	(15.777)	0	0	0
2015/02/18	2044	06/08/2015			Bond Future	8.4282	103.7343	8.4792	103.1729	0.606	0.0000	0.0000	0
2015/02/18	2044	06/08/2015	8.74	Call	Bond Future	3,350.2900	3.3503	2,788.8100	2.7888	(16.759)	0	0	0
2015/02/18	2044	06/08/2015	8.75	Call	Bond Future	3,454.6900	3.4547	2,893.2100	2.8932	(16.253)	0	0	0
2015/02/18	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2044	05/11/2015			Bond Future	8.4635	105.4621	8.5159	104.8908	0.619	0.0000	0.0000	0
2015/02/18	2044	05/11/2015	8.24	Put	Bond Future	2,496.9600	2.4970	3,068.2000	3.0682	22.877	0	0	0
2015/02/18	2044	05/11/2015	8.26	Put	Bond Future	2,269.4000	2.2694	2,840.6400	2.8406	25.171	0	0	0
2015/02/18	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2044	05/11/2015	8.25	Put	Bond Future	2,383.0700	2.3831	2,954.3100	2.9543	23.971	0	0	0
2015/02/18	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2046	07/05/2015			Bond Future	126.2832	126.2832	126.2387	126.2387	(0.035)	0.0000	0.0000	5,889
2015/02/18	2046	07/05/2015	126.99	Put	Bond Future	706.7700	0.7068	751.2700	0.7513	6.296	0	0	0
2015/02/18	2046	07/05/2015	127.01	Put	Bond Future	726.7700	0.7268	771.2700	0.7713	6.123	0	0	0
2015/02/18	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2046	07/05/2015	127.00	Put	Bond Future	716.7700	0.7168	761.2700	0.7613	6.208	0	0	0
2015/02/18	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2046	06/08/2015	129.01	Put	Bond Future	624.7900	0.6248	673.4300	0.6734	7.785	0	0	0
2015/02/18	2046	06/08/2015			Bond Future	128.3852	128.3852	128.3366	128.3366	(0.038)	0.0000	0.0000	0
2015/02/18	2046	06/08/2015	129.00	Put	Bond Future	614.7900	0.6148	663.4300	0.6634	7.912	0	0	0
2015/02/18	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2046	06/08/2015	128.99	Put	Bond Future	604.7900	0.6048	653.4300	0.6534	8.042	0	0	0
2015/02/18	2050	07/05/2015	135.01	Put	Bond Future	172.5900	0.1726	218.7800	0.2188	26.763	0	0	0
2015/02/18	2050	07/05/2015			Bond Future	134.8374	134.8374	134.7912	134.7912	(0.034)	0.0000	0.0000	2,753
2015/02/18	2050	07/05/2015	135.00	Put	Bond Future	162.5900	0.1626	208.7800	0.2088	28.409	0	0	0
2015/02/18	2050	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2050	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2050	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2050	07/05/2015	134.99	Put	Bond Future	152.5900	0.1526	198.7800	0.1988	30.271	0	0	0
2015/02/18	2050	06/08/2015			Bond Future	135.6094	135.6094	135.5587	135.5587	(0.037)	0.0000	0.0000	0
2015/02/18	2050	06/08/2015	136.99	Put	Bond Future	1,380.6200	1.3806	1,431.3400	1.4313	3.674	0	0	0
2015/02/18	2050	06/08/2015	137.01	Put	Bond Future	1,400.6200	1.4006	1,451.3400	1.4513	3.621	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
2015/02/18	2050	06/08/2015	137.00	Put	Bond Future	1,390.6200	1.3906	1,441.3400	1.4413	3.647	0	0	0
2015/02/18	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	AL12	07/05/2015			Index Future	564.0240	564.0240	560.8440	560.8440	(0.564)	0.0000	0.0000	0
2015/02/18	AL37	07/05/2015			Index Future	462.0270	462.0270	460.7740	460.7740	(0.271)	0.0000	0.0000	119
2015/02/18	AL37	06/08/2015			Index Future	469.5940	469.5940	468.3110	468.3110	(0.273)	0.0000	0.0000	0
2015/02/18	AL7T	07/05/2015			Index Future	551.9440	551.9440	548.8490	548.8490	(0.561)	0.0000	0.0000	3
2015/02/18	AL7T	06/08/2015			Index Future	560.9840	560.9840	557.8270	557.8270	(0.563)	0.0000	0.0000	0
2015/02/18	ALBI	07/05/2015			Index Future	503.4550	503.4550	501.2380	501.2380	(0.440)	0.0000	0.0000	588
2015/02/18	ALBI	06/08/2015			Index Future	511.7010	511.7010	509.4370	509.4370	(0.442)	0.0000	0.0000	6
2015/02/18	ALBI	05/11/2015			Index Future	520.3030	520.3030	518.0010	518.0010	(0.442)	0.0000	0.0000	0
2015/02/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C050	31/12/2050			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
2015/02/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/02/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	CS23	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/02/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/02/18	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	EL28	07/05/2015			Bond Future	122.6099	122.6099	122.5704	122.5704	(0.032)	0.0000	0.0000	0
2015/02/18	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	EL28	07/05/2015	124.99	Put	Bond Future	2,380.0700	2.3801	2,419.6000	2.4196	1.661	0	0	0
2015/02/18	EL28	07/05/2015	125.01	Put	Bond Future	2,400.0700	2.4001	2,439.6000	2.4396	1.647	0	0	0
2015/02/18	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	EL28	07/05/2015	125.00	Put	Bond Future	2,390.0700	2.3901	2,429.6000	2.4296	1.654	0	0	0
2015/02/18	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	EL28	06/08/2015			Bond Future	124.6510	124.6510	124.6072	124.6072	(0.035)	0.0000	0.0000	0
2015/02/18	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	EL28	06/08/2015	124.99	Put	Bond Future	338.9600	0.3390	382.8000	0.3828	12.934	0	0	0
2015/02/18	EL28	06/08/2015	125.01	Put	Bond Future	358.9600	0.3590	402.8000	0.4028	12.213	0	0	0
2015/02/18	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	EL28	06/08/2015	125.00	Put	Bond Future	348.9600	0.3490	392.8000	0.3928	12.563	0	0	0
2015/02/18	ES33	07/05/2015			Bond Future	9.1689	86.4773	9.2380	85.9401	0.753	0.0000	0.0000	6,576
2015/02/18	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	ES33	07/05/2015	9.76	Call	Bond Future	4,437.9300	4.4379	3,900.7500	3.9007	(12.104)	0	0	0
2015/02/18	ES33	07/05/2015	9.74	Call	Bond Future	4,293.5400	4.2935	3,756.3600	3.7564	(12.511)	0	0	0
2015/02/18	ES33	07/05/2015	9.75	Call	Bond Future	4,365.7800	4.3658	3,828.6000	3.8286	(12.304)	0	0	0
2015/02/18	ES33	06/08/2015			Bond Future	9.2370	87.9100	9.3085	87.3611	0.774	0.0000	0.0000	0
2015/02/18	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	ES33	06/08/2015	9.61	Call	Bond Future	2,804.2600	2.8043	2,255.4100	2.2554	(19.572)	0	0	0
2015/02/18	ES33	06/08/2015	9.59	Call	Bond Future	2,657.4600	2.6575	2,108.6100	2.1086	(20.653)	0	0	0
2015/02/18	ES33	06/08/2015	9.60	Call	Bond Future	2,730.9100	2.7309	2,182.0600	2.1821	(20.098)	0	0	0
2015/02/18	ES33	05/11/2015	9.00	Put	Bond Future	2,348.2600	2.3483	2,906.5300	2.9065	23.774	0	0	0
2015/02/18	ES33	05/11/2015			Bond Future	9.3023	85.5851	9.3760	85.0268	0.792	0.0000	0.0000	0
2015/02/18	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	ES33	05/11/2015	8.99	Put	Bond Future	2,427.5900	2.4276	2,985.8600	2.9859	22.997	0	0	0
2015/02/18	ES33	05/11/2015	9.01	Put	Bond Future	2,269.0300	2.2690	2,827.3000	2.8273	24.604	0	0	0
2015/02/18	GOVI	07/05/2015	449.99	Call	GOVI	495,440.0000	49.5440	473,860.0000	47.3860	(4.356)	0	0	0
2015/02/18	GOVI	07/05/2015			GOVI	499.5340	499.5340	497.3760	497.3760	(0.432)	0.0000	0.0000	453
2015/02/18	GOVI	07/05/2015	450.00	Call	GOVI	495,340.0000	49.5340	473,760.0000	47.3760	(4.357)	0	0	0
2015/02/18	GOVI	07/05/2015	450.01	Call	GOVI	495,240.0000	49.5240	473,660.0000	47.3660	(4.357)	0	0	0
2015/02/18	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	GOVI	07/05/2015	450.01	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
2015/02/18	GOVI	06/08/2015			GOVI	507.7150	507.7150	505.5120	505.5120	(0.434)	0.0000	0.0000	29
2015/02/18	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	GOVI	06/08/2015	499.99	Call	GOVI	77,250.0000	7.7250	55,220.0000	5.5220	(28.518)	0	0	0
2015/02/18	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	GOVI	06/08/2015	500.00	Call	GOVI	77,150.0000	7.7150	55,120.0000	5.5120	(28.555)	0	0	0
2015/02/18	GOVI	06/08/2015	500.01	Call	GOVI	77,050.0000	7.7050	55,020.0000	5.5020	(28.592)	0	0	0
2015/02/18	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	GOVI	05/11/2015			GOVI	516.2500	516.2500	514.0100	514.0100	(0.434)	0.0000	0.0000	0
2015/02/18	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	GOVI	05/11/2015	529.99	Put	GOVI	137,400.0000	13.7400	159,800.0000	15.9800	16.303	0	0	0
2015/02/18	GOVI	05/11/2015	530.01	Put	GOVI	137,600.0000	13.7600	160,000.0000	16.0000	16.279	0	0	0
2015/02/18	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	GOVI	05/11/2015	530.00	Put	GOVI	137,500.0000	13.7500	159,900.0000	15.9900	16.291	0	0	0
2015/02/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/02/18	IGOV	07/05/2015			Index Future	225.3690	225.3690	225.1240	225.1240	(0.109)	0.0000	0.0000	1,076
2015/02/18	IGOV	06/08/2015			Index Future	229.0780	229.0780	228.8250	228.8250	(0.110)	0.0000	0.0000	100
2015/02/18	IGOV	05/11/2015			Index Future	232.9470	232.9470	232.6900	232.6900	(0.110)	0.0000	0.0000	0
2015/02/18	ILBI	07/05/2015			Index Future	610.4150	610.4150	609.6130	609.6130	(0.131)	0.0000	0.0000	0
2015/02/18	ILBI	06/08/2015			Index Future	620.4330	620.4330	619.6160	619.6160	(0.132)	0.0000	0.0000	159
2015/02/18	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/02/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/02/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/02/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/02/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/02/18	JBAF	18/02/2015			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	0
2015/02/18	JBAF	18/03/2015			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	2,850
2015/02/18	JBAF	15/04/2015			Jibar Tradeable Future	6.1300	93.8700	6.1300	93.8700	0.000	0.0000	0.0000	0
2015/02/18	JBAF	20/05/2015			Jibar Tradeable Future	6.1100	93.8900	6.1300	93.8700	0.327	0.0000	0.0000	0
2015/02/18	JBAF	17/06/2015			Jibar Tradeable Future	6.1500	93.8500	6.1800	93.8200	0.488	0.0000	0.0000	5,000
2015/02/18	JBAF	15/07/2015			Jibar Tradeable Future	6.1700	93.8300	6.2000	93.8000	0.486	0.0000	0.0000	0
2015/02/18	JBAF	16/09/2015			Jibar Tradeable Future	6.2100	93.7900	6.2900	93.7100	1.288	0.0000	0.0000	0
2015/02/18	JBAF	15/12/2015			Jibar Tradeable Future	6.3600	93.6400	6.4500	93.5500	1.415	0.0000	0.0000	0
2015/02/18	JBAF	16/03/2016			Jibar Tradeable Future	6.5400	93.4600	6.6300	93.3700	1.376	0.0000	0.0000	0
2015/02/18	JBAF	15/06/2016			Jibar Tradeable Future	6.6700	93.3300	6.7700	93.2300	1.499	0.0000	0.0000	0
2015/02/18	JBAF	21/09/2016			Jibar Tradeable Future	6.8300	93.1700	6.9600	93.0400	1.903	0.0000	0.0000	0
2015/02/18	JBAF	21/12/2016			Jibar Tradeable Future	6.9400	93.0600	7.0400	92.9600	1.441	0.0000	0.0000	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
2015/02/18	R023	07/05/2015	8.14	Call	Bond Future	4,365.0200		4.3650	3,949.9600	3.9500	(9.509)	0	0	0
2015/02/18	R023	07/05/2015	8.15	Put	Bond Future	75.5400		0.0755	138.0100	0.1380	82.698	0	0	0
2015/02/18	R023	07/05/2015			Bond Future	7.3970		103.5848	7.4782	103.1054	1.097	0.0000	0.0000	9,568
2015/02/18	R023	07/05/2015	8.15	Call	Bond Future	4,417.7400		4.4177	4,000.7500	4.0007	(9.439)	0	0	0
2015/02/18	R023	07/05/2015	8.16	Call	Bond Future	4,470.5600		4.4706	4,051.6900	4.0517	(9.370)	0	0	0
2015/02/18	R023	07/05/2015	8.14	Put	Bond Future	78.9400		0.0789	143.3400	0.1433	81.581	0	0	0
2015/02/18	R023	07/05/2015	8.16	Put	Bond Future	72.2700		0.0723	132.8600	0.1329	83.838	0	0	0
2015/02/18	R023	06/08/2015	9.07	Put	Bond Future	29.7000		0.0297	39.4500	0.0394	32.828	0	0	911
2015/02/18	R023	06/08/2015	8.24	Call	Bond Future	4,874.4500		4.8744	4,458.4400	4.4584	(8.535)	0	0	0
2015/02/18	R023	06/08/2015			Bond Future	7.4287		105.3003	7.5140	104.8098	1.148	0.0000	0.0000	0
2015/02/18	R023	06/08/2015	9.07	Call	Bond Future	8,968.4100		8.9684	8,487.6500	8.4876	(5.361)	0	0	0
2015/02/18	R023	06/08/2015	8.26	Put	Bond Future	312.0300		0.3120	383.7400	0.3837	22.982	0	0	0
2015/02/18	R023	06/08/2015	8.25	Put	Bond Future	319.4100		0.3194	392.5000	0.3925	22.883	0	0	0
2015/02/18	R023	06/08/2015	8.24	Put	Bond Future	326.9400		0.3269	401.4400	0.4014	22.787	0	0	0
2015/02/18	R023	06/08/2015	8.25	Call	Bond Future	4,921.3700		4.9214	4,503.9500	4.5039	(8.482)	0	0	0
2015/02/18	R023	06/08/2015	8.26	Call	Bond Future	4,968.3900		4.9684	4,549.5900	4.5496	(8.429)	0	0	0
2015/02/18	R186	07/05/2015	7.40	Call	Bond Future	855.5600		0.8556	692.6600	0.6927	(19.040)	0	0	0
2015/02/18	R186	07/05/2015			Bond Future	7.6445		125.7989	7.7304	125.0541	1.124	0.0000	0.0000	33,734
2015/02/18	R186	07/05/2015	7.50	Put	Bond Future	2,431.1500		2.4312	2,963.8400	2.9638	21.911	0	0	4,229
2015/02/18	R186	07/05/2015	8.25	Call	Bond Future	5,383.5100		5.3835	4,785.6300	4.7856	(11.106)	0	0	0
2015/02/18	R186	07/05/2015	7.80	Put	Bond Future	1,143.9700		1.1440	1,504.8400	1.5048	31.545	0	0	300
2015/02/18	R186	07/05/2015	7.45	Put	Bond Future	2,710.6800		2.7107	3,268.7300	3.2687	20.587	0	0	4,229
2015/02/18	R186	07/05/2015	8.24	Put	Bond Future	276.6600		0.2767	427.2300	0.4272	54.424	0	0	0
2015/02/18	R186	07/05/2015	8.26	Put	Bond Future	256.9900		0.2570	400.3600	0.4004	55.788	0	0	0
2015/02/18	R186	07/05/2015	7.40	Put	Bond Future	3,008.5000		3.0085	3,590.3600	3.5904	19.341	0	0	4,229
2015/02/18	R186	07/05/2015	7.50	Call	Bond Future	1,165.0100		1.1650	952.9400	0.9529	(18.203)	0	0	0
2015/02/18	R186	07/05/2015	8.25	Put	Bond Future	266.7300		0.2667	413.6100	0.4136	55.067	0	0	0
2015/02/18	R186	07/05/2015	8.26	Call	Bond Future	5,455.7800		5.4558	4,854.3900	4.8544	(11.023)	0	0	0
2015/02/18	R186	07/05/2015	7.45	Call	Bond Future	1,002.2200		1.0022	815.5100	0.8155	(18.630)	0	0	0
2015/02/18	R186	07/05/2015	7.80	Call	Bond Future	2,486.9300		2.4869	2,103.0400	2.1030	(15.436)	0	0	0
2015/02/18	R186	07/05/2015	8.24	Call	Bond Future	5,311.3500		5.3113	4,717.1600	4.7172	(11.187)	0	0	0
2015/02/18	R186	06/08/2015	8.90	Put	Bond Future	188.6600		0.1887	262.2200	0.2622	38.991	0	0	2,500
2015/02/18	R186	06/08/2015	8.00	Put	Bond Future	1,445.6900		1.4457	1,761.4200	1.7614	21.839	0	0	0
2015/02/18	R186	06/08/2015			Bond Future	7.6806		122.5843	7.7702	121.8234	1.166	0.0000	0.0000	540
2015/02/18	R186	06/08/2015	8.01	Call	Bond Future	4,185.7300		4.1857	3,736.7900	3.7368	(10.725)	0	0	0
2015/02/18	R186	06/08/2015	8.00	Call	Bond Future	4,130.0800		4.1301	3,684.9500	3.6850	(10.778)	0	0	0
2015/02/18	R186	06/08/2015	7.99	Call	Bond Future	4,074.7800		4.0748	3,633.4600	3.6335	(10.831)	0	0	0
2015/02/18	R186	06/08/2015	8.90	Call	Bond Future	10,013.4200		10.0134	9,326.1200	9.3261	(6.864)	0	0	0
2015/02/18	R186	06/08/2015	7.99	Put	Bond Future	1,473.2000		1.4732	1,792.7400	1.7927	21.690	0	0	0
2015/02/18	R186	06/08/2015	8.01	Put	Bond Future	1,418.6000		1.4186	1,730.5200	1.7305	21.988	0	0	0
2015/02/18	R186	05/11/2015	8.25	Put	Bond Future	1,489.6200		1.4896	1,729.4800	1.7295	16.102	0	0	0
2015/02/18	R186	05/11/2015	8.24	Call	Bond Future	5,837.3100		5.8373	5,305.4000	5.3054	(9.112)	0	0	0
2015/02/18	R186	05/11/2015			Bond Future	7.7106		124.6257	7.8035	123.8516	1.204	0.0000	0.0000	0
2015/02/18	R186	05/11/2015	9.00	Put	Bond Future	410.4600		0.4105	496.8400	0.4968	21.045	0	0	2,600
2015/02/18	R186	05/11/2015	8.24	Put	Bond Future	1,512.5800		1.5126	1,754.7400	1.7547	16.010	0	0	0
2015/02/18	R186	05/11/2015	8.26	Put	Bond Future	1,467.3000		1.4673	1,704.1400	1.7041	16.141	0	0	0
2015/02/18	R186	05/11/2015	9.00	Call	Bond Future	10,582.1000		10.5821	9,894.4100	9.8944	(6.499)	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
2015/02/18	R186	05/11/2015	8.25	Call	Bond Future	5,894.0000	5.8940	5,359.7900	5.3598	(9.064)	0	0	0
2015/02/18	R186	05/11/2015	8.26	Call	Bond Future	5,951.2600	5.9513	5,414.0300	5.4140	(9.027)	0	0	0
2015/02/18	R186	04/02/2016	7.50	Call	Bond Future	2,696.1900	2.6962	2,446.5000	2.4465	(9.261)	0	0	0
2015/02/18	R186	04/02/2016			Bond Future	7.7230	121.5859	7.8195	120.7959	1.249	0.0000	0.0000	5,660
2015/02/18	R186	04/02/2016	7.51	Call	Bond Future	2,732.0800	2.7321	2,479.1800	2.4792	(9.257)	0	0	0
2015/02/18	R186	04/02/2016	7.49	Call	Bond Future	2,661.0500	2.6611	2,414.0900	2.4141	(9.281)	0	0	0
2015/02/18	R186	04/02/2016	7.50	Put	Bond Future	4,549.7200	4.5497	5,090.0600	5.0901	11.876	0	0	0
2015/02/18	R186	04/02/2016	7.49	Put	Bond Future	4,598.6000	4.5986	5,141.6700	5.1417	11.809	0	0	0
2015/02/18	R186	04/02/2016	7.51	Put	Bond Future	4,501.6700	4.5017	5,038.8000	5.0388	11.932	0	0	0
2015/02/18	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R197	07/05/2015			Bond Future	289.0762	289.0762	288.5571	288.5571	(0.180)	0.0000	0.0000	861
2015/02/18	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R197	07/05/2015	293.99	Put	Bond Future	4,913.8200	4.9138	5,432.9500	5.4329	10.565	0	0	0
2015/02/18	R197	07/05/2015	294.01	Put	Bond Future	4,933.8200	4.9338	5,452.9500	5.4529	10.522	0	0	0
2015/02/18	R197	07/05/2015	294.00	Put	Bond Future	4,923.8200	4.9238	5,442.9500	5.4429	10.543	0	0	0
2015/02/18	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R197	06/08/2015			Bond Future	287.7824	287.7824	287.2463	287.2463	(0.186)	0.0000	0.0000	0
2015/02/18	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R197	06/08/2015	287.99	Put	Bond Future	207.6200	0.2076	743.6700	0.7437	258.188	0	0	0
2015/02/18	R197	06/08/2015	288.01	Put	Bond Future	227.6200	0.2276	763.6700	0.7637	235.502	0	0	0
2015/02/18	R197	06/08/2015	288.00	Put	Bond Future	217.6200	0.2176	753.6700	0.7537	246.324	0	0	0
2015/02/18	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R202	07/05/2015			Bond Future	237.1435	237.1435	236.5480	236.5480	(0.251)	0.0000	0.0000	50,916
2015/02/18	R202	07/05/2015	238.49	Put	Bond Future	1,346.4600	1.3465	1,941.9700	1.9420	44.228	0	0	0
2015/02/18	R202	07/05/2015	238.50	Put	Bond Future	1,356.4600	1.3565	1,951.9700	1.9520	43.902	0	0	0
2015/02/18	R202	07/05/2015	238.51	Put	Bond Future	1,366.4600	1.3665	1,961.9700	1.9620	43.580	0	0	0
2015/02/18	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R202	06/08/2015			Bond Future	237.8474	237.8474	237.2358	237.2358	(0.257)	0.0000	0.0000	0
2015/02/18	R202	06/08/2015	239.99	Put	Bond Future	2,142.5600	2.1426	2,754.1800	2.7542	28.546	0	0	0
2015/02/18	R202	06/08/2015	240.00	Put	Bond Future	2,152.5600	2.1526	2,764.1800	2.7642	28.414	0	0	0
2015/02/18	R202	06/08/2015	240.01	Put	Bond Future	2,162.5600	2.1626	2,774.1800	2.7742	28.282	0	0	0
2015/02/18	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R203	07/05/2015			Bond Future	6.6464	104.7119	6.7103	104.5723	0.962	0.0000	0.0000	7,875
2015/02/18	R203	07/05/2015	7.24	Put	Bond Future	35.8800	0.0359	58.3400	0.0583	62.598	0	0	0
2015/02/18	R203	07/05/2015	7.26	Put	Bond Future	32.6700	0.0327	53.6600	0.0537	64.249	0	0	0
2015/02/18	R203	07/05/2015	7.25	Put	Bond Future	34.2400	0.0342	55.9600	0.0560	63.435	0	0	0
2015/02/18	R203	07/05/2015	7.25	Call	Bond Future	1,342.4800	1.3425	1,224.5800	1.2246	(8.782)	0	0	0
2015/02/18	R203	07/05/2015	7.24	Call	Bond Future	1,322.6200	1.3226	1,205.4600	1.2055	(8.858)	0	0	0
2015/02/18	R203	07/05/2015	7.26	Call	Bond Future	1,362.4000	1.3624	1,243.7700	1.2438	(8.707)	0	0	0
2015/02/18	R203	06/08/2015	6.74	Call	Bond Future	625.7200	0.6257	540.1700	0.5402	(13.672)	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
2015/02/18	R203	06/08/2015	6.75	Put	Bond Future	424.7700	0.4248	483.5700	0.4836	13.843	0	0	0
2015/02/18	R203	06/08/2015			Bond Future	6.6418	106.4466	6.7158	106.3014	1.114	0.0000	0.0000	0
2015/02/18	R203	06/08/2015	6.75	Call	Bond Future	636.9500	0.6370	550.5600	0.5506	(13.563)	0	0	0
2015/02/18	R203	06/08/2015	6.76	Call	Bond Future	648.5700	0.6486	561.3400	0.5613	(13.450)	0	0	0
2015/02/18	R203	06/08/2015	6.74	Put	Bond Future	433.1300	0.4331	492.7700	0.4928	13.770	0	0	0
2015/02/18	R203	06/08/2015	6.76	Put	Bond Future	416.8100	0.4168	474.7700	0.4748	13.906	0	0	0
2015/02/18	R203	05/11/2015	5.99	Call	Bond Future	187.3300	0.1873	143.3300	0.1433	(23.488)	0	0	0
2015/02/18	R203	05/11/2015	6.00	Put	Bond Future	1,273.7000	1.2737	1,377.0600	1.3771	8.115	0	0	0
2015/02/18	R203	05/11/2015			Bond Future	6.6160	104.0514	6.7009	103.9034	1.284	0.0000	0.0000	0
2015/02/18	R203	05/11/2015	6.00	Call	Bond Future	191.5500	0.1916	146.8700	0.1469	(23.326)	0	0	0
2015/02/18	R203	05/11/2015	6.01	Call	Bond Future	195.8500	0.1959	150.4800	0.1505	(23.166)	0	0	0
2015/02/18	R203	05/11/2015	5.99	Put	Bond Future	1,287.1700	1.2872	1,391.2100	1.3912	8.083	0	0	0
2015/02/18	R203	05/11/2015	6.01	Put	Bond Future	1,260.3100	1.2603	1,362.9800	1.3630	8.146	0	0	0
2015/02/18	R204	07/05/2015	7.51	Put	Bond Future	56.8300	0.0568	87.5700	0.0876	54.091	0	0	0
2015/02/18	R204	07/05/2015			Bond Future	6.8879	106.6107	6.9555	106.3934	0.982	0.0000	0.0000	14,609
2015/02/18	R204	07/05/2015	7.50	Put	Bond Future	59.4500	0.0595	91.1400	0.0911	53.305	0	0	0
2015/02/18	R204	07/05/2015	7.49	Call	Bond Future	1,977.2300	1.9772	1,792.7400	1.7927	(9.331)	0	0	0
2015/02/18	R204	07/05/2015	7.50	Call	Bond Future	2,005.9500	2.0059	1,820.3900	1.8204	(9.250)	0	0	0
2015/02/18	R204	07/05/2015	7.51	Call	Bond Future	2,034.7500	2.0347	1,848.2400	1.8482	(9.166)	0	0	0
2015/02/18	R204	07/05/2015	7.49	Put	Bond Future	62.1700	0.0622	94.9300	0.0949	52.694	0	0	0
2015/02/18	R204	06/08/2015	7.74	Call	Bond Future	2,594.6900	2.5947	2,407.2200	2.4072	(7.225)	0	0	0
2015/02/18	R204	06/08/2015	7.75	Put	Bond Future	128.8500	0.1288	164.7100	0.1647	27.831	0	0	0
2015/02/18	R204	06/08/2015			Bond Future	6.9102	104.3398	6.9847	104.1157	1.078	0.0000	0.0000	0
2015/02/18	R204	06/08/2015	8.41	Call	Bond Future	4,414.6700	4.4147	4,197.1200	4.1971	(4.928)	0	0	0
2015/02/18	R204	06/08/2015	7.74	Put	Bond Future	132.2300	0.1322	168.8100	0.1688	27.664	0	0	0
2015/02/18	R204	06/08/2015	7.76	Put	Bond Future	125.5500	0.1255	160.6900	0.1607	27.989	0	0	0
2015/02/18	R204	06/08/2015	8.41	Put	Bond Future	16.6700	0.0167	23.1700	0.0232	38.992	0	0	699
2015/02/18	R204	06/08/2015	7.75	Call	Bond Future	2,620.5400	2.6205	2,432.3500	2.4324	(7.181)	0	0	0
2015/02/18	R204	06/08/2015	7.76	Call	Bond Future	2,646.4600	2.6465	2,457.5500	2.4575	(7.138)	0	0	0
2015/02/18	R204	05/11/2015			Bond Future	6.9174	106.0772	6.9987	105.8490	1.176	0.0000	0.0000	0
2015/02/18	R204	05/11/2015	6.25	Call	Bond Future	308.9700	0.3090	245.2100	0.2452	(20.636)	0	0	0
2015/02/18	R204	05/11/2015	6.24	Put	Bond Future	2,227.3600	2.2274	2,392.7900	2.3928	7.427	0	0	0
2015/02/18	R204	05/11/2015	6.26	Put	Bond Future	2,183.3800	2.1834	2,346.8600	2.3469	7.487	0	0	0
2015/02/18	R204	05/11/2015	6.25	Put	Bond Future	2,205.3100	2.2053	2,369.7700	2.3698	7.457	0	0	0
2015/02/18	R204	05/11/2015	6.26	Call	Bond Future	315.7800	0.3158	251.0400	0.2510	(20.502)	0	0	0
2015/02/18	R204	05/11/2015	6.24	Call	Bond Future	302.2800	0.3023	239.4900	0.2395	(20.772)	0	0	0
2015/02/18	R207	07/05/2015			Bond Future	7.0384	103.1598	7.1104	102.8761	1.022	0.0000	0.0000	35,334
2015/02/18	R207	07/05/2015	8.25	Call	Bond Future	4,653.3600	4.6534	4,374.4400	4.3744	(5.994)	0	0	0
2015/02/18	R207	07/05/2015	7.73	Call	Bond Future	2,747.5000	2.7475	2,501.3300	2.5013	(8.960)	0	0	66
2015/02/18	R207	07/05/2015	8.24	Put	Bond Future	4.1900	0.0042	9.1800	0.0092	119.093	0	0	0
2015/02/18	R207	07/05/2015	7.73	Put	Bond Future	60.9400	0.0609	98.4400	0.0984	61.536	0	0	0
2015/02/18	R207	07/05/2015	8.26	Put	Bond Future	3.6900	0.0037	8.2000	0.0082	122.222	0	0	0
2015/02/18	R207	07/05/2015	8.25	Put	Bond Future	3.9300	0.0039	8.6800	0.0087	120.865	0	0	0
2015/02/18	R207	07/05/2015	8.26	Call	Bond Future	4,690.4000	4.6904	4,411.2400	4.4112	(5.952)	0	0	0
2015/02/18	R207	07/05/2015	8.24	Call	Bond Future	4,616.3300	4.6163	4,337.6500	4.3376	(6.037)	0	0	0
2015/02/18	R207	06/08/2015	7.76	Call	Bond Future	2,815.6000	2.8156	2,586.9300	2.5869	(8.122)	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
2015/02/18	R207	06/08/2015			Bond Future	7.0678	101.2254	7.1455	100.9339	1.099	0.0000	0.0000	0
2015/02/18	R207	06/08/2015	7.74	Call	Bond Future	2,754.7800	2.7548	2,528.5300	2.5285	(8.213)	0	0	0
2015/02/18	R207	06/08/2015	7.75	Call	Bond Future	2,785.1400	2.7851	2,557.5800	2.5576	(8.171)	0	0	0
2015/02/18	R207	06/08/2015	7.46	Call	Bond Future	1,955.2500	1.9553	1,767.7500	1.7678	(9.590)	0	0	70
2015/02/18	R207	06/08/2015	7.74	Put	Bond Future	265.7700	0.2658	331.0200	0.3310	24.551	0	0	0
2015/02/18	R207	06/08/2015	7.76	Put	Bond Future	253.6800	0.2537	316.5100	0.3165	24.767	0	0	0
2015/02/18	R207	06/08/2015	7.46	Put	Bond Future	493.8900	0.4939	597.8900	0.5979	21.057	0	0	0
2015/02/18	R207	06/08/2015	7.75	Put	Bond Future	259.6600	0.2597	323.6000	0.3236	24.625	0	0	0
2015/02/18	R207	05/11/2015	7.76	Call	Bond Future	2,873.1100	2.8731	2,630.8600	2.6309	(8.432)	0	0	0
2015/02/18	R207	05/11/2015			Bond Future	7.0814	102.9110	7.1645	102.6143	1.173	0.0000	0.0000	0
2015/02/18	R207	05/11/2015	7.74	Call	Bond Future	2,819.5000	2.8195	2,578.9000	2.5789	(8.533)	0	0	0
2015/02/18	R207	05/11/2015	7.75	Call	Bond Future	2,846.1300	2.8461	2,604.9700	2.6050	(8.473)	0	0	0
2015/02/18	R207	05/11/2015	7.43	Call	Bond Future	2,041.5900	2.0416	1,828.8600	1.8289	(10.420)	0	0	53
2015/02/18	R207	05/11/2015	7.74	Put	Bond Future	495.7500	0.4958	551.8700	0.5519	11.320	0	0	0
2015/02/18	R207	05/11/2015	7.76	Put	Bond Future	479.8200	0.4798	534.2900	0.5343	11.352	0	0	0
2015/02/18	R207	05/11/2015	7.43	Put	Bond Future	803.4200	0.8034	887.4100	0.8874	10.454	0	0	0
2015/02/18	R207	05/11/2015	7.75	Put	Bond Future	487.6000	0.4876	543.1600	0.5432	11.395	0	0	0
2015/02/18	R208	07/05/2015	8.01	Call	Bond Future	3,925.7400	3.9257	3,622.3000	3.6223	(7.729)	0	0	0
2015/02/18	R208	07/05/2015			Bond Future	7.1578	98.8330	7.2292	98.4995	0.998	0.0000	0.0000	62,199
2015/02/18	R208	07/05/2015	7.99	Call	Bond Future	3,839.9400	3.8399	3,538.5800	3.5386	(7.848)	0	0	0
2015/02/18	R208	07/05/2015	8.00	Call	Bond Future	3,882.8000	3.8828	3,580.3800	3.5804	(7.789)	0	0	0
2015/02/18	R208	07/05/2015	7.99	Put	Bond Future	37.0200	0.0370	69.2200	0.0692	86.980	0	0	0
2015/02/18	R208	07/05/2015	8.01	Put	Bond Future	33.6500	0.0337	63.7700	0.0638	89.510	0	0	0
2015/02/18	R208	07/05/2015	8.00	Put	Bond Future	35.2800	0.0353	66.4200	0.0664	88.265	0	0	0
2015/02/18	R208	06/08/2015			Bond Future	7.1855	100.4705	7.2615	100.1283	1.057	0.0000	0.0000	0
2015/02/18	R208	06/08/2015	8.00	Call	Bond Future	3,833.7800	3.8338	3,543.3600	3.5434	(7.575)	0	0	0
2015/02/18	R208	06/08/2015	8.01	Call	Bond Future	3,871.1600	3.8712	3,579.7400	3.5797	(7.528)	0	0	0
2015/02/18	R208	06/08/2015	8.85	Call	Bond Future	7,193.2100	7.1932	6,857.0000	6.8570	(4.674)	0	0	0
2015/02/18	R208	06/08/2015	7.99	Call	Bond Future	3,796.4900	3.7965	3,507.0800	3.5071	(7.623)	0	0	0
2015/02/18	R208	06/08/2015	8.01	Put	Bond Future	234.4900	0.2345	285.2500	0.2852	21.647	0	0	0
2015/02/18	R208	06/08/2015	8.00	Put	Bond Future	240.2200	0.2402	291.9800	0.2920	21.547	0	0	0
2015/02/18	R208	06/08/2015	7.99	Put	Bond Future	246.0800	0.2461	298.8500	0.2989	21.444	0	0	0
2015/02/18	R208	06/08/2015	8.85	Put	Bond Future	18.5300	0.0185	24.5000	0.0245	32.218	0	0	198
2015/02/18	R208	05/11/2015			Bond Future	7.2052	98.7427	7.2854	98.3945	1.114	0.0000	0.0000	0
2015/02/18	R208	05/11/2015	8.48	Call	Bond Future	5,534.5000	5.5345	5,219.9300	5.2199	(5.684)	0	0	0
2015/02/18	R208	05/11/2015	7.74	Put	Bond Future	698.9200	0.6989	800.2300	0.8002	14.495	0	0	0
2015/02/18	R208	05/11/2015	7.75	Call	Bond Future	3,022.5700	3.0226	2,774.3700	2.7744	(8.212)	0	0	0
2015/02/18	R208	05/11/2015	7.76	Call	Bond Future	3,053.6300	3.0536	2,804.2000	2.8042	(8.168)	0	0	0
2015/02/18	R208	05/11/2015	8.48	Put	Bond Future	175.8700	0.1759	209.5700	0.2096	19.162	0	0	2,200
2015/02/18	R208	05/11/2015	7.74	Call	Bond Future	2,991.6500	2.9917	2,744.6900	2.7447	(8.255)	0	0	0
2015/02/18	R208	05/11/2015	7.76	Put	Bond Future	676.4400	0.6764	775.2800	0.7753	14.612	0	0	0
2015/02/18	R208	05/11/2015	7.75	Put	Bond Future	687.6000	0.6876	787.6700	0.7877	14.554	0	0	0
2015/02/18	R209	07/05/2015			Bond Future	8.2475	80.9650	8.3072	80.4666	0.724	0.0000	0.0000	14,564
2015/02/18	R209	07/05/2015	8.99	Put	Bond Future	192.0300	0.1920	301.5000	0.3015	57.007	0	0	0
2015/02/18	R209	07/05/2015	7.30	Call	Bond Future	45.4600	0.0455	47.7600	0.0478	5.059	0	0	700
2015/02/18	R209	07/05/2015	8.30	Put	Bond Future	1,550.5700	1.5506	1,888.0400	1.8880	21.764	0	0	700

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
2015/02/18	R209	07/05/2015	9.01	Put	Bond Future	178.7200	0.1787	283.3600	0.2834	58.550	0	0	0
2015/02/18	R209	07/05/2015	8.99	Call	Bond Future	6,073.2600	6.0733	5,684.3300	5.6843	(6.404)	0	0	0
2015/02/18	R209	07/05/2015	9.00	Put	Bond Future	185.2700	0.1853	292.2700	0.2923	57.754	0	0	0
2015/02/18	R209	07/05/2015	9.00	Call	Bond Future	6,141.1700	6.1412	5,749.7700	5.7498	(6.373)	0	0	0
2015/02/18	R209	07/05/2015	7.30	Put	Bond Future	8,621.8500	8.6218	9,122.5500	9.1225	5.807	0	0	0
2015/02/18	R209	07/05/2015	8.30	Call	Bond Future	1,989.3500	1.9894	1,828.4200	1.8284	(8.090)	0	0	0
2015/02/18	R209	07/05/2015	9.01	Call	Bond Future	6,209.1800	6.2092	5,815.4200	5.8154	(6.342)	0	0	0
2015/02/18	R209	06/08/2015	8.99	Put	Bond Future	812.0100	0.8120	931.2100	0.9312	14.680	0	0	0
2015/02/18	R209	06/08/2015			Bond Future	8.2859	82.3065	8.3474	81.7973	0.743	0.0000	0.0000	0
2015/02/18	R209	06/08/2015	9.01	Put	Bond Future	781.5800	0.7816	897.4200	0.8974	14.821	0	0	0
2015/02/18	R209	06/08/2015	9.90	Call	Bond Future	11,981.0200	11.9810	11,494.0200	11.4940	(4.065)	0	0	0
2015/02/18	R209	06/08/2015	9.00	Call	Bond Future	6,415.7400	6.4157	6,024.0200	6.0240	(6.106)	0	0	0
2015/02/18	R209	06/08/2015	9.01	Call	Bond Future	6,475.0300	6.4750	6,081.6400	6.0816	(6.075)	0	0	0
2015/02/18	R209	06/08/2015	9.00	Put	Bond Future	796.6700	0.7967	914.1800	0.9142	14.750	0	0	0
2015/02/18	R209	06/08/2015	8.99	Call	Bond Future	6,356.5900	6.3566	5,966.5600	5.9666	(6.136)	0	0	0
2015/02/18	R209	06/08/2015	9.90	Put	Bond Future	99.8800	0.9999	122.1100	0.1221	22.257	0	0	2,914
2015/02/18	R209	05/11/2015	7.99	Put	Bond Future	4,902.8400	4.9028	5,304.3400	5.3043	8.189	0	0	0
2015/02/18	R209	05/11/2015			Bond Future	8.3203	80.5282	8.3835	80.0102	0.759	0.0000	0.0000	0
2015/02/18	R209	05/11/2015	8.01	Put	Bond Future	4,793.7500	4.7938	5,191.6800	5.1917	8.301	0	0	0
2015/02/18	R209	05/11/2015	7.99	Call	Bond Future	2,110.1600	2.1102	1,993.6300	1.9936	(5.522)	0	0	0
2015/02/18	R209	05/11/2015	8.00	Put	Bond Future	4,848.2200	4.8482	5,247.6800	5.2477	8.239	0	0	0
2015/02/18	R209	05/11/2015	8.00	Call	Bond Future	2,142.2100	2.1422	2,023.6400	2.0236	(5.535)	0	0	0
2015/02/18	R209	05/11/2015	8.01	Call	Bond Future	2,174.2700	2.1743	2,054.1700	2.0542	(5.524)	0	0	0
2015/02/18	R210	07/05/2015			Bond Future	175.3124	175.3124	175.2492	175.2492	(0.036)	0.0000	0.0000	583
2015/02/18	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R210	07/05/2015	176.99	Put	Bond Future	1,677.6500	1.6776	1,740.7600	1.7408	3.762	0	0	0
2015/02/18	R210	07/05/2015	177.01	Put	Bond Future	1,697.6500	1.6976	1,760.7600	1.7608	3.717	0	0	0
2015/02/18	R210	07/05/2015	177.00	Put	Bond Future	1,687.6500	1.6876	1,750.7600	1.7508	3.740	0	0	0
2015/02/18	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R210	06/08/2015			Bond Future	178.2303	178.2303	178.1611	178.1611	(0.039)	0.0000	0.0000	0
2015/02/18	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R210	06/08/2015	178.99	Put	Bond Future	759.7200	0.7597	828.9200	0.8289	9.109	0	0	0
2015/02/18	R210	06/08/2015	179.01	Put	Bond Future	779.7200	0.7797	848.9200	0.8489	8.875	0	0	0
2015/02/18	R210	06/08/2015	179.00	Put	Bond Future	769.7200	0.7697	838.9200	0.8389	8.990	0	0	0
2015/02/18	R211	07/05/2015	134.99	Put	Bond Future	2,924.8200	2.9248	3,074.4900	3.0745	5.117	0	0	0
2015/02/18	R211	07/05/2015			Bond Future	132.0652	132.0652	131.9155	131.9155	(0.113)	0.0000	0.0000	1,120
2015/02/18	R211	07/05/2015	135.01	Put	Bond Future	2,944.8200	2.9448	3,094.4900	3.0945	5.082	0	0	0
2015/02/18	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R211	07/05/2015	135.00	Put	Bond Future	2,934.8200	2.9348	3,084.4900	3.0845	5.100	0	0	0
2015/02/18	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R211	06/08/2015			Bond Future	132.6310	132.6310	132.4751	132.4751	(0.118)	0.0000	0.0000	0
2015/02/18	R211	06/08/2015	134.99	Put	Bond Future	2,358.9700	2.3590	2,514.8600	2.5149	6.608	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
2015/02/18	R211	06/08/2015	135.01	Put	Bond Future	2,378.9700	2.3790	2,534.8600	2.5349	6.553	0	0	0
2015/02/18	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R211	06/08/2015	135.00	Put	Bond Future	2,368.9700	2.3690	2,524.8600	2.5249	6.580	0	0	0
2015/02/18	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R212	07/05/2015			Bond Future	137.5491	137.5491	137.4135	137.4135	(0.099)	0.0000	0.0000	1,145
2015/02/18	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R212	07/05/2015	140.99	Put	Bond Future	3,440.8600	3.4409	3,576.5300	3.5765	3.943	0	0	0
2015/02/18	R212	07/05/2015	141.01	Put	Bond Future	3,460.8600	3.4609	3,596.5300	3.5965	3.920	0	0	0
2015/02/18	R212	07/05/2015	141.00	Put	Bond Future	3,450.8600	3.4509	3,586.5300	3.5865	3.931	0	0	0
2015/02/18	R212	06/08/2015	141.01	Put	Bond Future	2,963.0600	2.9631	3,104.8300	3.1048	4.785	0	0	0
2015/02/18	R212	06/08/2015			Bond Future	138.0469	138.0469	137.9052	137.9052	(0.103)	0.0000	0.0000	0
2015/02/18	R212	06/08/2015	141.00	Put	Bond Future	2,953.0600	2.9531	3,094.8300	3.0948	4.801	0	0	0
2015/02/18	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R212	06/08/2015	140.99	Put	Bond Future	2,943.0600	2.9431	3,084.8300	3.0848	4.817	0	0	0
2015/02/18	R213	07/05/2015	8.74	Call	Bond Future	5,096.7700	5.0968	4,695.5800	4.6956	(7.871)	0	0	0
2015/02/18	R213	07/05/2015	8.75	Put	Bond Future	276.0700	0.2761	400.4100	0.4004	45.039	0	0	0
2015/02/18	R213	07/05/2015			Bond Future	8.1291	91.4254	8.1939	90.8971	0.797	0.0000	0.0000	16,466
2015/02/18	R213	07/05/2015	8.75	Call	Bond Future	5,162.8400	5.1628	4,758.8200	4.7588	(7.826)	0	0	0
2015/02/18	R213	07/05/2015	8.76	Call	Bond Future	5,229.0000	5.2290	4,822.2800	4.8223	(7.778)	0	0	0
2015/02/18	R213	07/05/2015	8.74	Put	Bond Future	285.7000	0.2857	412.8700	0.4129	44.512	0	0	0
2015/02/18	R213	07/05/2015	8.76	Put	Bond Future	266.6300	0.2666	388.2700	0.3883	45.621	0	0	0
2015/02/18	R213	06/08/2015			Bond Future	8.1693	92.9396	8.2363	92.3997	0.821	0.0000	0.0000	0
2015/02/18	R213	06/08/2015	8.49	Put	Bond Future	1,520.6300	1.5206	1,730.7900	1.7308	13.821	0	0	0
2015/02/18	R213	06/08/2015	8.51	Put	Bond Future	1,468.0300	1.4680	1,673.2700	1.6733	13.981	0	0	0
2015/02/18	R213	06/08/2015	8.49	Call	Bond Future	4,062.3300	4.0623	3,732.5500	3.7325	(8.118)	0	0	0
2015/02/18	R213	06/08/2015	8.50	Put	Bond Future	1,494.1400	1.4941	1,701.8400	1.7018	13.901	0	0	0
2015/02/18	R213	06/08/2015	8.50	Call	Bond Future	4,113.4500	4.1135	3,781.2100	3.7812	(8.077)	0	0	0
2015/02/18	R213	06/08/2015	8.51	Call	Bond Future	4,164.8500	4.1649	3,830.1500	3.8301	(8.036)	0	0	0
2015/02/18	R213	05/11/2015	7.76	Call	Bond Future	1,637.5100	1.6375	1,536.1300	1.5361	(6.191)	0	0	0
2015/02/18	R213	05/11/2015			Bond Future	8.2074	90.9413	8.2764	90.3920	0.841	0.0000	0.0000	0
2015/02/18	R213	05/11/2015	7.74	Call	Bond Future	1,584.2600	1.5843	1,486.3100	1.4863	(6.183)	0	0	0
2015/02/18	R213	05/11/2015	7.75	Call	Bond Future	1,610.7500	1.6107	1,511.0800	1.5111	(6.188)	0	0	0
2015/02/18	R213	05/11/2015	7.74	Put	Bond Future	5,430.0200	5.4300	5,881.3000	5.8813	8.311	0	0	0
2015/02/18	R213	05/11/2015	7.76	Put	Bond Future	5,314.0400	5.3140	5,761.8900	5.7619	8.428	0	0	0
2015/02/18	R213	05/11/2015	7.75	Put	Bond Future	5,371.8400	5.3718	5,821.4000	5.8214	8.369	0	0	0
2015/02/18	R214	07/05/2015			Bond Future	8.2946	82.2951	8.3492	81.8090	0.658	0.0000	0.0000	15,571
2015/02/18	R214	07/05/2015	9.15	Call	Bond Future	7,253.3500	7.2534	6,858.0200	6.8580	(5.450)	0	0	0
2015/02/18	R214	07/05/2015	9.16	Call	Bond Future	7,325.0700	7.3251	6,927.6900	6.9277	(5.425)	0	0	0
2015/02/18	R214	07/05/2015	9.14	Put	Bond Future	153.2300	0.1532	246.0500	0.2461	60.576	0	0	0
2015/02/18	R214	07/05/2015	9.16	Put	Bond Future	142.5400	0.1425	231.2300	0.2312	62.221	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
2015/02/18	R214	07/05/2015	9.15	Put	Bond Future	147.8000	0.1478	238.5400	0.2385	61.394	0	0	0
2015/02/18	R214	07/05/2015	9.14	Call	Bond Future	7,181.6700	7.1817	6,788.4200	6.7884	(5.476)	0	0	0
2015/02/18	R214	06/08/2015	8.76	Put	Bond Future	1,478.6100	1.4786	1,606.6200	1.6066	8.657	0	0	0
2015/02/18	R214	06/08/2015			Bond Future	8.3313	83.6580	8.3875	83.1614	0.675	0.0000	0.0000	0
2015/02/18	R214	06/08/2015	8.75	Put	Bond Future	1,504.3100	1.5043	1,634.1500	1.6341	8.631	0	0	0
2015/02/18	R214	06/08/2015	8.74	Call	Bond Future	5,029.0900	5.0291	4,664.4000	4.6644	(7.252)	0	0	0
2015/02/18	R214	06/08/2015	8.75	Call	Bond Future	5,085.7400	5.0857	4,719.0100	4.7190	(7.211)	0	0	0
2015/02/18	R214	06/08/2015	8.76	Call	Bond Future	5,142.4200	5.1424	4,773.8600	4.7739	(7.167)	0	0	0
2015/02/18	R214	06/08/2015	8.74	Put	Bond Future	1,530.1700	1.5302	1,662.0500	1.6621	8.619	0	0	0
2015/02/18	R214	05/11/2015			Bond Future	8.3660	81.7585	8.4236	81.2533	0.689	0.0000	0.0000	0
2015/02/18	R214	05/11/2015	7.99	Put	Bond Future	5,569.3200	5.5693	5,941.3800	5.9414	6.681	0	0	0
2015/02/18	R214	05/11/2015	8.00	Put	Bond Future	5,508.3400	5.5083	5,878.6200	5.8786	6.722	0	0	0
2015/02/18	R214	05/11/2015	8.01	Put	Bond Future	5,447.8400	5.4478	5,816.0700	5.8161	6.759	0	0	0
2015/02/18	R214	05/11/2015	7.99	Call	Bond Future	2,147.9600	2.1480	2,014.8400	2.0148	(6.198)	0	0	0
2015/02/18	R214	05/11/2015	8.00	Call	Bond Future	2,180.9600	2.1810	2,046.0600	2.0461	(6.185)	0	0	0
2015/02/18	R214	05/11/2015	8.01	Call	Bond Future	2,214.2700	2.2143	2,077.3200	2.0773	(6.185)	0	0	0
2015/02/18	R214	04/02/2016			Bond Future	8.3909	83.2416	8.4502	82.7260	0.706	0.0000	0.0000	4,420
2015/02/18	R214	04/02/2016	7.99	Put	Bond Future	6,301.4800	6.3015	6,609.4700	6.6095	4.888	0	0	0
2015/02/18	R214	04/02/2016	8.00	Call	Bond Future	2,703.2300	2.7032	2,493.5000	2.4935	(7.758)	0	0	0
2015/02/18	R214	04/02/2016	8.01	Call	Bond Future	2,737.6800	2.7377	2,525.8700	2.5259	(7.737)	0	0	0
2015/02/18	R214	04/02/2016	7.99	Call	Bond Future	2,669.0300	2.6690	2,461.3800	2.4614	(7.780)	0	0	0
2015/02/18	R214	04/02/2016	8.01	Put	Bond Future	6,182.8000	6.1828	6,486.6300	6.4866	4.914	0	0	0
2015/02/18	R214	04/02/2016	8.00	Put	Bond Future	6,241.9300	6.2419	6,547.8400	6.5478	4.901	0	0	0
2015/02/18	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R248	07/05/2015			Bond Future	8.3659	105.9938	8.4153	105.4249	0.591	0.0000	0.0000	31,478
2015/02/18	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R248	07/05/2015	9.26	Call	Bond Future	9,506.5500	9.5065	8,937.5700	8.9376	(5.985)	0	0	0
2015/02/18	R248	07/05/2015	9.24	Call	Bond Future	9,310.7500	9.3108	8,741.7700	8.7418	(6.111)	0	0	0
2015/02/18	R248	07/05/2015	9.25	Call	Bond Future	9,408.7400	9.4087	8,839.7600	8.8398	(6.047)	0	0	0
2015/02/18	R248	06/08/2015	8.76	Call	Bond Future	3,941.8900	3.9419	3,360.3300	3.3603	(14.753)	0	0	0
2015/02/18	R248	06/08/2015			Bond Future	8.4040	107.7492	8.4551	107.1677	0.607	0.0000	0.0000	745
2015/02/18	R248	06/08/2015	8.74	Call	Bond Future	3,727.3700	3.7274	3,145.8100	3.1458	(15.602)	0	0	0
2015/02/18	R248	06/08/2015	8.75	Call	Bond Future	3,834.7300	3.8347	3,253.1700	3.2532	(15.166)	0	0	0
2015/02/18	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R248	05/11/2015	8.01	Put	Bond Future	5,092.3100	5.0923	5,683.8800	5.6839	11.617	0	0	0
2015/02/18	R248	05/11/2015			Bond Future	8.4402	105.1111	8.4925	104.5195	0.620	0.0000	0.0000	0
2015/02/18	R248	05/11/2015	8.00	Put	Bond Future	5,215.7700	5.2158	5,807.3400	5.8073	11.342	0	0	0
2015/02/18	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/02/18	R248	05/11/2015	7.99	Put	Bond Future	5,339.4800	5.3395	5,931.0500	5.9311	11.079	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>412965</b>
--------------	--	--	--	--	--	--	--	--	--	--	--	---------------