



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/03/2015 TO 03/03/2015

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
2015/03/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	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
2015/03/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2025	07/05/2015			Bond Future	118.8971	118.8971	118.8757	118.8757	(0.018)	0.0000	0.0000	16
2015/03/03	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2025	07/05/2015	120.99	Put	Bond Future	2,092.8800	2.0929	2,114.2700	2.1143	1.022	0	0	0
2015/03/03	2025	07/05/2015	121.01	Put	Bond Future	2,112.8800	2.1129	2,134.2700	2.1343	1.012	0	0	0
2015/03/03	2025	07/05/2015	121.00	Put	Bond Future	2,102.8800	2.1029	2,124.2700	2.1243	1.017	0	0	0
2015/03/03	2025	06/08/2015	120.99	Put	Bond Future	1,303.4900	1.3035	1,326.0500	1.3260	1.731	0	0	0
2015/03/03	2025	06/08/2015			Bond Future	119.6865	119.6865	119.6640	119.6640	(0.019)	0.0000	0.0000	0
2015/03/03	2025	06/08/2015	121.01	Put	Bond Future	1,323.4900	1.3235	1,346.0500	1.3460	1.705	0	0	0
2015/03/03	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2025	06/08/2015	121.00	Put	Bond Future	1,313.4900	1.3135	1,336.0500	1.3360	1.718	0	0	0
2015/03/03	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2030	07/05/2015			Bond Future	8.0408	101.8641	8.1323	101.0889	1.138	0.0000	0.0000	5,775
2015/03/03	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2030	07/05/2015	8.74	Call	Bond Future	5,716.6300	5.7166	4,941.4200	4.9414	(13.561)	0	0	0
2015/03/03	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2030	07/05/2015	8.75	Call	Bond Future	5,795.0000	5.7950	5,019.7900	5.0198	(13.377)	0	0	0
2015/03/03	2030	07/05/2015	8.76	Call	Bond Future	5,873.2700	5.8733	5,098.0600	5.0981	(13.199)	0	0	0
2015/03/03	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2030	06/08/2015			Bond Future	8.0870	99.5223	8.1814	98.7336	1.168	0.0000	0.0000	0
2015/03/03	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2030	06/08/2015	7.74	Put	Bond Future	2,973.4700	2.9735	3,762.1900	3.7622	26.525	0	0	0
2015/03/03	2030	06/08/2015	7.76	Put	Bond Future	2,798.7300	2.7987	3,587.4500	3.5875	28.181	0	0	0
2015/03/03	2030	06/08/2015	7.75	Put	Bond Future	2,886.0500	2.8861	3,674.7700	3.6748	27.329	0	0	0
2015/03/03	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2032	07/05/2015			Bond Future	8.1749	101.6133	8.2612	100.8313	1.055	0.0000	0.0000	18
2015/03/03	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2032	07/05/2015	8.50	Call	Bond Future	2,901.6000	2.9016	2,119.6000	2.1196	(26.951)	0	0	0
2015/03/03	2032	07/05/2015	8.51	Call	Bond Future	2,988.9100	2.9889	2,206.9100	2.2069	(26.163)	0	0	0
2015/03/03	2032	07/05/2015	8.49	Call	Bond Future	2,814.1700	2.8142	2,032.1700	2.0322	(27.788)	0	0	0
2015/03/03	2032	06/08/2015	8.50	Call	Bond Future	2,477.2300	2.4772	1,681.6700	1.6817	(32.115)	0	0	0
2015/03/03	2032	06/08/2015			Bond Future	8.2197	103.2762	8.3086	102.4806	1.082	0.0000	0.0000	0
2015/03/03	2032	06/08/2015	8.51	Call	Bond Future	2,563.9600	2.5640	1,768.4000	1.7684	(31.029)	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
2015/03/03	2032	06/08/2015	8.49	Call	Bond Future	2,390.3900	2.3904	1,594.8300	1.5948	(33.282)	0	0	0
2015/03/03	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2032	05/11/2015			Bond Future	8.2578	100.8405	8.3495	100.0300	1.110	0.0000	0.0000	0
2015/03/03	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2032	05/11/2015	7.99	Put	Bond Future	2,422.5100	2.4225	3,233.0200	3.2330	33.457	0	0	0
2015/03/03	2032	05/11/2015	8.01	Put	Bond Future	2,238.6700	2.2387	3,049.1800	3.0492	36.205	0	0	0
2015/03/03	2032	05/11/2015	8.00	Put	Bond Future	2,330.5300	2.3305	3,141.0400	3.1410	34.778	0	0	0
2015/03/03	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2037	07/05/2015			Bond Future	8.2336	105.0254	8.3300	104.0447	1.171	0.0000	0.0000	32,860
2015/03/03	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2037	07/05/2015	9.01	Call	Bond Future	7,502.7400	7.5027	6,522.0000	6.5220	(13.072)	0	0	0
2015/03/03	2037	07/05/2015	8.99	Call	Bond Future	7,320.4100	7.3204	6,339.6700	6.3397	(13.397)	0	0	0
2015/03/03	2037	07/05/2015	9.00	Call	Bond Future	7,411.6400	7.4116	6,430.9000	6.4309	(13.232)	0	0	0
2015/03/03	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2037	06/08/2015			Bond Future	8.2779	102.4849	8.3771	101.4871	1.198	0.0000	0.0000	1,954
2015/03/03	2037	06/08/2015	8.75	Call	Bond Future	4,615.8800	4.6159	3,618.1300	3.6181	(21.616)	0	0	0
2015/03/03	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2037	06/08/2015	8.76	Call	Bond Future	4,710.1100	4.7101	3,712.3600	3.7124	(21.183)	0	0	0
2015/03/03	2037	06/08/2015	8.74	Call	Bond Future	4,521.5100	4.5215	3,523.7600	3.5238	(22.067)	0	0	0
2015/03/03	2037	05/11/2015	7.99	Put	Bond Future	3,315.1800	3.3152	4,331.1200	4.3311	30.645	0	0	0
2015/03/03	2037	05/11/2015	8.01	Put	Bond Future	3,104.5900	3.1046	4,120.5300	4.1205	32.724	0	0	0
2015/03/03	2037	05/11/2015			Bond Future	8.3122	104.1928	8.4142	103.1769	1.227	0.0000	0.0000	0
2015/03/03	2037	05/11/2015	8.00	Put	Bond Future	3,209.8000	3.2098	4,225.7400	4.2257	31.651	0	0	0
2015/03/03	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2038	07/05/2015	126.99	Put	Bond Future	813.8100	0.8138	608.2700	0.6083	(25.257)	0	0	0
2015/03/03	2038	07/05/2015			Bond Future	126.1762	126.1762	126.3817	126.3817	0.163	0.0000	0.0000	2,447
2015/03/03	2038	07/05/2015	127.00	Put	Bond Future	823.8100	0.8238	618.2700	0.6183	(24.950)	0	0	0
2015/03/03	2038	07/05/2015	127.01	Put	Bond Future	833.8100	0.8338	628.2700	0.6283	(24.651)	0	0	0
2015/03/03	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2038	06/08/2015			Bond Future	126.9397	126.9397	127.1476	127.1476	0.164	0.0000	0.0000	0
2015/03/03	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2038	06/08/2015	127.99	Put	Bond Future	1,050.2600	1.0503	842.3500	0.8423	(19.796)	0	0	0
2015/03/03	2038	06/08/2015	128.01	Put	Bond Future	1,070.2600	1.0703	862.3500	0.8623	(19.426)	0	0	0
2015/03/03	2038	06/08/2015	128.00	Put	Bond Future	1,060.2600	1.0603	852.3500	0.8523	(19.609)	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
2015/03/03	2044	07/05/2015			Bond Future	8.2814	107.5272	8.3778	106.4413	1.163	0.0000	0.0000	9,494
2015/03/03	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2044	07/05/2015	9.01	Call	Bond Future	7,765.7500	7.7658	6,679.8500	6.6799	(13.983)	0	0	0
2015/03/03	2044	07/05/2015	8.99	Call	Bond Future	7,565.6700	7.5657	6,479.7700	6.4798	(14.353)	0	0	0
2015/03/03	2044	07/05/2015	9.00	Call	Bond Future	7,665.7900	7.6658	6,579.8900	6.5799	(14.166)	0	0	0
2015/03/03	2044	06/08/2015	8.76	Call	Bond Future	4,726.7500	4.7268	3,622.2300	3.6222	(23.367)	0	0	0
2015/03/03	2044	06/08/2015			Bond Future	8.3234	104.9022	8.4224	103.7977	1.190	0.0000	0.0000	0
2015/03/03	2044	06/08/2015	8.74	Call	Bond Future	4,518.1300	4.5181	3,413.6100	3.4136	(24.446)	0	0	0
2015/03/03	2044	06/08/2015	8.75	Call	Bond Future	4,622.5300	4.6225	3,518.0100	3.5180	(23.894)	0	0	0
2015/03/03	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2044	05/11/2015			Bond Future	8.3560	106.6506	8.4576	105.5259	1.216	0.0000	0.0000	0
2015/03/03	2044	05/11/2015	8.24	Put	Bond Future	1,308.4600	1.3085	2,433.0700	2.4331	85.949	0	0	0
2015/03/03	2044	05/11/2015	8.26	Put	Bond Future	1,080.9000	1.0809	2,205.5100	2.2055	104.044	0	0	0
2015/03/03	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2044	05/11/2015	8.25	Put	Bond Future	1,194.5700	1.1946	2,319.1800	2.3192	94.143	0	0	0
2015/03/03	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2046	07/05/2015			Bond Future	125.7743	125.7743	125.7519	125.7519	(0.018)	0.0000	0.0000	5,889
2015/03/03	2046	07/05/2015	126.99	Put	Bond Future	1,215.7400	1.2157	1,238.0700	1.2381	1.837	0	0	0
2015/03/03	2046	07/05/2015	127.01	Put	Bond Future	1,235.7400	1.2357	1,258.0700	1.2581	1.807	0	0	0
2015/03/03	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2046	07/05/2015	127.00	Put	Bond Future	1,225.7400	1.2257	1,248.0700	1.2481	1.822	0	0	0
2015/03/03	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2046	06/08/2015	129.01	Put	Bond Future	1,167.3800	1.1674	1,191.2000	1.1912	2.040	0	0	0
2015/03/03	2046	06/08/2015			Bond Future	127.8426	127.8426	127.8188	127.8188	(0.019)	0.0000	0.0000	0
2015/03/03	2046	06/08/2015	129.00	Put	Bond Future	1,157.3800	1.1574	1,181.2000	1.1812	2.058	0	0	0
2015/03/03	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2046	06/08/2015	128.99	Put	Bond Future	1,147.3800	1.1474	1,171.2000	1.1712	2.076	0	0	0
2015/03/03	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2050	07/05/2015			Bond Future	135.2608	135.2608	135.2370	135.2370	(0.018)	0.0000	0.0000	2,753
2015/03/03	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2050	07/05/2015	135.01	Call	Bond Future	250.7800	0.2508	227.0300	0.2270	(9.470)	0	0	0
2015/03/03	2050	07/05/2015	134.99	Call	Bond Future	270.7800	0.2708	247.0300	0.2470	(8.771)	0	0	0
2015/03/03	2050	07/05/2015	135.00	Call	Bond Future	260.7800	0.2608	237.0300	0.2370	(9.107)	0	0	0
2015/03/03	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2050	06/08/2015			Bond Future	136.0256	136.0256	136.0004	136.0004	(0.019)	0.0000	0.0000	0
2015/03/03	2050	06/08/2015	136.99	Put	Bond Future	964.4100	0.9644	989.6000	0.9896	2.612	0	0	0
2015/03/03	2050	06/08/2015	137.01	Put	Bond Future	984.4100	0.9844	1,009.6000	1.0096	2.559	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
2015/03/03	2050	06/08/2015	137.00	Put	Bond Future	974.4100	0.9744	999.6000	0.9996	2.585	0	0	0
2015/03/03	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	AL12	07/05/2015			Index Future	567.6540	567.6540	562.4800	562.4800	(0.911)	0.0000	0.0000	0
2015/03/03	AL37	07/05/2015			Index Future	461.4010	461.4010	459.9540	459.9540	(0.314)	0.0000	0.0000	122
2015/03/03	AL37	06/08/2015			Index Future	468.8660	468.8660	467.3920	467.3920	(0.314)	0.0000	0.0000	0
2015/03/03	AL7T	07/05/2015			Index Future	551.5690	551.5690	548.3390	548.3390	(0.586)	0.0000	0.0000	3
2015/03/03	AL7T	06/08/2015			Index Future	560.4930	560.4930	557.2060	557.2060	(0.586)	0.0000	0.0000	0
2015/03/03	ALBI	07/05/2015			Index Future	504.4400	504.4400	501.4470	501.4470	(0.593)	0.0000	0.0000	577
2015/03/03	ALBI	06/08/2015			Index Future	512.6020	512.6020	509.5560	509.5560	(0.594)	0.0000	0.0000	10
2015/03/03	ALBI	05/11/2015			Index Future	521.2220	521.2220	518.1170	518.1170	(0.596)	0.0000	0.0000	0
2015/03/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	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
2015/03/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/03/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	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
2015/03/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/03	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	EL28	07/05/2015			Bond Future	122.3483	122.3483	122.3276	122.3276	(0.017)	0.0000	0.0000	0
2015/03/03	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	EL28	07/05/2015	124.99	Put	Bond Future	2,641.7100	2.6417	2,662.4000	2.6624	0.783	0	0	0
2015/03/03	EL28	07/05/2015	125.01	Put	Bond Future	2,661.7100	2.6617	2,682.4000	2.6824	0.777	0	0	0
2015/03/03	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	EL28	07/05/2015	125.00	Put	Bond Future	2,651.7100	2.6517	2,672.4000	2.6724	0.780	0	0	0
2015/03/03	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	EL28	06/08/2015			Bond Future	124.3605	124.3605	124.3385	124.3385	(0.018)	0.0000	0.0000	0
2015/03/03	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	EL28	06/08/2015	124.99	Put	Bond Future	629.5000	0.6295	651.5300	0.6515	3.500	0	0	0
2015/03/03	EL28	06/08/2015	125.01	Put	Bond Future	649.5000	0.6495	671.5300	0.6715	3.392	0	0	0
2015/03/03	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	EL28	06/08/2015	125.00	Put	Bond Future	639.5000	0.6395	661.5300	0.6615	3.445	0	0	0
2015/03/03	ES33	07/05/2015			Bond Future	9.1162	86.8914	9.2124	86.1386	1.056	0.0000	0.0000	6,576
2015/03/03	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	ES33	07/05/2015	9.76	Call	Bond Future	4,852.0000	4.8520	4,099.2300	4.0992	(15.515)	0	0	0
2015/03/03	ES33	07/05/2015	9.74	Call	Bond Future	4,707.6100	4.7076	3,954.8400	3.9548	(15.990)	0	0	0
2015/03/03	ES33	07/05/2015	9.75	Call	Bond Future	4,779.8500	4.7799	4,027.0800	4.0271	(15.749)	0	0	0
2015/03/03	ES33	06/08/2015			Bond Future	9.1849	88.3131	9.2842	87.5472	1.081	0.0000	0.0000	0
2015/03/03	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	ES33	06/08/2015	9.61	Call	Bond Future	3,207.3300	3.2073	2,441.4900	2.4415	(23.878)	0	0	0
2015/03/03	ES33	06/08/2015	9.59	Call	Bond Future	3,060.5300	3.0605	2,294.6900	2.2947	(25.023)	0	0	0
2015/03/03	ES33	06/08/2015	9.60	Call	Bond Future	3,133.9800	3.1340	2,368.1400	2.3681	(24.437)	0	0	0
2015/03/03	ES33	05/11/2015	9.00	Put	Bond Future	1,937.7800	1.9378	2,717.7600	2.7178	40.251	0	0	0
2015/03/03	ES33	05/11/2015			Bond Future	9.2486	85.9956	9.3510	85.2156	1.108	0.0000	0.0000	0
2015/03/03	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	ES33	05/11/2015	8.99	Put	Bond Future	2,017.1100	2.0171	2,797.0900	2.7971	38.668	0	0	0
2015/03/03	ES33	05/11/2015	9.01	Put	Bond Future	1,858.5500	1.8585	2,638.5300	2.6385	41.967	0	0	0
2015/03/03	GOVI	07/05/2015	449.99	Call	GOVI	503,350.0000	50.3350	474,590.0000	47.4590	(5.714)	0	0	0
2015/03/03	GOVI	07/05/2015			GOVI	500.3250	500.3250	497.4490	497.4490	(0.575)	0.0000	0.0000	459
2015/03/03	GOVI	07/05/2015	450.00	Call	GOVI	503,250.0000	50.3250	474,490.0000	47.4490	(5.715)	0	0	0
2015/03/03	GOVI	07/05/2015	450.01	Call	GOVI	503,150.0000	50.3150	474,390.0000	47.4390	(5.716)	0	0	0
2015/03/03	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	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
2015/03/03	GOVI	06/08/2015			GOVI	508.4200	508.4200	505.4930	505.4930	(0.576)	0.0000	0.0000	29
2015/03/03	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	GOVI	06/08/2015	499.99	Call	GOVI	84,300.0000	8.4300	55,030.0000	5.5030	(34.721)	0	0	0
2015/03/03	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	GOVI	06/08/2015	500.00	Call	GOVI	84,200.0000	8.4200	54,930.0000	5.4930	(34.762)	0	0	0
2015/03/03	GOVI	06/08/2015	500.01	Call	GOVI	84,100.0000	8.4100	54,830.0000	5.4830	(34.804)	0	0	0
2015/03/03	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	GOVI	05/11/2015			GOVI	516.9700	516.9700	513.9860	513.9860	(0.577)	0.0000	0.0000	0
2015/03/03	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	GOVI	05/11/2015	529.99	Put	GOVI	130,200.0000	13.0200	160,040.0000	16.0040	22.919	0	0	0
2015/03/03	GOVI	05/11/2015	530.01	Put	GOVI	130,400.0000	13.0400	160,240.0000	16.0240	22.883	0	0	0
2015/03/03	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	GOVI	05/11/2015	530.00	Put	GOVI	130,300.0000	13.0300	160,140.0000	16.0140	22.901	0	0	0
2015/03/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/03/03	IGOV	07/05/2015			Index Future	225.0110	225.0110	225.0050	225.0050	(0.003)	0.0000	0.0000	1,081
2015/03/03	IGOV	06/08/2015			Index Future	228.6700	228.6700	228.6620	228.6620	(0.003)	0.0000	0.0000	100
2015/03/03	IGOV	05/11/2015			Index Future	232.5330	232.5330	232.5210	232.5210	(0.005)	0.0000	0.0000	0
2015/03/03	ILBI	07/05/2015			Index Future	609.3610	609.3610	609.3450	609.3450	(0.003)	0.0000	0.0000	0
2015/03/03	ILBI	06/08/2015			Index Future	619.3310	619.3310	619.3120	619.3120	(0.003)	0.0000	0.0000	159
2015/03/03	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/03/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/03/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/03/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/03/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/03/03	JBAF	18/03/2015			Jibar Tradeable Future	6.1500	93.8500	6.1500	93.8500	0.000	0.0000	0.0000	2,850
2015/03/03	JBAF	15/04/2015			Jibar Tradeable Future	6.1800	93.8200	6.1900	93.8100	0.162	0.0000	0.0000	0
2015/03/03	JBAF	20/05/2015			Jibar Tradeable Future	6.2100	93.7900	6.2200	93.7800	0.161	0.0000	0.0000	0
2015/03/03	JBAF	17/06/2015			Jibar Tradeable Future	6.2400	93.7600	6.2600	93.7400	0.321	0.0000	0.0000	5,000
2015/03/03	JBAF	15/07/2015			Jibar Tradeable Future	6.3000	93.7000	6.3300	93.6700	0.476	0.0000	0.0000	0
2015/03/03	JBAF	19/08/2015			Jibar Tradeable Future	6.2450	93.7550	6.2450	93.7550	0.000	0.0000	0.0000	0
2015/03/03	JBAF	16/09/2015			Jibar Tradeable Future	6.3400	93.6600	6.3800	93.6200	0.631	0.0000	0.0000	0
2015/03/03	JBAF	15/12/2015			Jibar Tradeable Future	6.4900	93.5100	6.5500	93.4500	0.924	0.0000	0.0000	0
2015/03/03	JBAF	16/03/2016			Jibar Tradeable Future	6.6300	93.3700	6.6900	93.3100	0.905	0.0000	0.0000	0
2015/03/03	JBAF	15/06/2016			Jibar Tradeable Future	6.8100	93.1900	6.8800	93.1200	1.028	0.0000	0.0000	0
2015/03/03	JBAF	21/09/2016			Jibar Tradeable Future	6.9500	93.0500	7.0200	92.9800	1.007	0.0000	0.0000	0
2015/03/03	JBAF	21/12/2016			Jibar Tradeable Future	7.1000	92.9000	7.1600	92.8400	0.845	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
2015/03/03	R023	07/05/2015	8.15	Put	Bond Future	75.8800	0.0759	108.2000	0.1082	42.594	0	0	0
2015/03/03	R023	07/05/2015	8.14	Call	Bond Future	4,190.6300	4.1906	3,740.8000	3.7408	(10.734)	0	0	0
2015/03/03	R023	07/05/2015			Bond Future	7.4265	103.4100	7.5086	102.9266	1.104	0.0000	0.0000	14,434
2015/03/03	R023	07/05/2015	8.15	Call	Bond Future	4,243.2800	4.2433	3,792.1700	3.7922	(10.631)	0	0	0
2015/03/03	R023	07/05/2015	8.16	Call	Bond Future	4,296.0300	4.2960	3,843.7000	3.8437	(10.529)	0	0	0
2015/03/03	R023	07/05/2015	8.14	Put	Bond Future	79.3500	0.0793	112.9500	0.1129	42.344	0	0	0
2015/03/03	R023	07/05/2015	8.16	Put	Bond Future	72.5400	0.0725	103.6400	0.1036	42.873	0	0	0
2015/03/03	R023	06/08/2015	9.07	Put	Bond Future	24.5400	0.0245	32.8700	0.0329	33.945	0	0	911
2015/03/03	R023	06/08/2015	8.24	Call	Bond Future	4,660.8100	4.6608	4,241.8500	4.2419	(8.989)	0	0	0
2015/03/03	R023	06/08/2015			Bond Future	7.4631	105.1019	7.5489	104.6098	1.150	0.0000	0.0000	0
2015/03/03	R023	06/08/2015	9.07	Call	Bond Future	8,764.8200	8.7648	8,281.0300	8.2810	(5.520)	0	0	0
2015/03/03	R023	06/08/2015	8.26	Put	Bond Future	296.8300	0.2968	367.1000	0.3671	23.673	0	0	0
2015/03/03	R023	06/08/2015	8.25	Put	Bond Future	304.2000	0.3042	375.9000	0.3759	23.570	0	0	0
2015/03/03	R023	06/08/2015	8.24	Put	Bond Future	311.7300	0.3117	384.8900	0.3849	23.469	0	0	0
2015/03/03	R023	06/08/2015	8.25	Call	Bond Future	4,707.7300	4.7077	4,287.3100	4.2873	(8.930)	0	0	0
2015/03/03	R023	06/08/2015	8.26	Call	Bond Future	4,754.7600	4.7548	4,332.9100	4.3329	(8.872)	0	0	0
2015/03/03	R186	07/05/2015	7.40	Call	Bond Future	780.3200	0.7803	554.9300	0.5549	(28.884)	0	0	0
2015/03/03	R186	07/05/2015			Bond Future	7.6481	125.7678	7.7399	124.9722	1.201	0.0000	0.0000	37,046
2015/03/03	R186	07/05/2015	7.50	Put	Bond Future	2,378.2200	2.3782	2,886.9000	2.8869	21.389	0	0	4,229
2015/03/03	R186	07/05/2015	8.25	Call	Bond Future	5,331.7200	5.3317	4,634.0500	4.6340	(13.085)	0	0	0
2015/03/03	R186	07/05/2015	7.80	Put	Bond Future	1,098.0700	1.0981	1,409.4900	1.4095	28.361	0	0	300
2015/03/03	R186	07/05/2015	7.45	Put	Bond Future	2,661.8400	2.6618	3,201.9800	3.2020	20.292	0	0	4,229
2015/03/03	R186	07/05/2015	8.24	Put	Bond Future	255.4500	0.2555	356.5200	0.3565	39.565	0	0	0
2015/03/03	R186	07/05/2015	8.26	Put	Bond Future	236.8500	0.2368	331.8000	0.3318	40.089	0	0	0
2015/03/03	R186	07/05/2015	7.40	Put	Bond Future	2,964.3200	2.9643	3,534.5700	3.5346	19.237	0	0	4,229
2015/03/03	R186	07/05/2015	7.50	Call	Bond Future	1,081.0200	1.0810	794.0600	0.7941	(26.545)	0	0	0
2015/03/03	R186	07/05/2015	8.25	Put	Bond Future	246.0000	0.2460	343.9700	0.3440	39.825	0	0	0
2015/03/03	R186	07/05/2015	8.26	Call	Bond Future	5,404.5800	5.4046	4,703.8900	4.7039	(12.965)	0	0	0
2015/03/03	R186	07/05/2015	7.45	Call	Bond Future	922.3200	0.9223	666.8200	0.6668	(27.702)	0	0	0
2015/03/03	R186	07/05/2015	7.80	Call	Bond Future	2,409.9700	2.4100	1,925.7500	1.9257	(20.092)	0	0	0
2015/03/03	R186	07/05/2015	8.24	Call	Bond Future	5,259.0800	5.2591	4,564.5100	4.5645	(13.207)	0	0	0
2015/03/03	R186	06/08/2015	8.90	Put	Bond Future	172.7300	0.1727	223.9900	0.2240	29.676	0	0	2,500
2015/03/03	R186	06/08/2015	8.00	Put	Bond Future	1,410.3200	1.4103	1,687.6900	1.6877	19.667	0	0	0
2015/03/03	R186	06/08/2015			Bond Future	7.6873	122.5277	7.7826	121.7181	1.240	0.0000	0.0000	540
2015/03/03	R186	06/08/2015	8.01	Call	Bond Future	4,093.7800	4.0938	3,557.6800	3.5577	(13.095)	0	0	0
2015/03/03	R186	06/08/2015	8.00	Call	Bond Future	4,038.1500	4.0381	3,505.9400	3.5059	(13.180)	0	0	0
2015/03/03	R186	06/08/2015	7.99	Call	Bond Future	3,982.8600	3.9829	3,454.5700	3.4546	(13.264)	0	0	0
2015/03/03	R186	06/08/2015	8.90	Call	Bond Future	9,940.9300	9.9409	9,182.6100	9.1826	(7.628)	0	0	0
2015/03/03	R186	06/08/2015	7.99	Put	Bond Future	1,437.8400	1.4378	1,719.1300	1.7191	19.563	0	0	0
2015/03/03	R186	06/08/2015	8.01	Put	Bond Future	1,383.2100	1.3832	1,656.6900	1.6567	19.771	0	0	0
2015/03/03	R186	05/11/2015	8.25	Put	Bond Future	1,428.5800	1.4286	1,667.8200	1.6678	16.747	0	0	0
2015/03/03	R186	05/11/2015	8.24	Call	Bond Future	5,719.7100	5.7197	5,136.7200	5.1367	(10.193)	0	0	0
2015/03/03	R186	05/11/2015			Bond Future	7.7174	124.5693	7.8164	123.7442	1.283	0.0000	0.0000	0
2015/03/03	R186	05/11/2015	9.00	Put	Bond Future	373.9400	0.3739	455.9600	0.4560	21.934	0	0	2,600
2015/03/03	R186	05/11/2015	8.24	Put	Bond Future	1,451.3200	1.4513	1,693.4200	1.6934	16.681	0	0	0
2015/03/03	R186	05/11/2015	8.26	Put	Bond Future	1,406.4800	1.4065	1,642.8900	1.6429	16.809	0	0	0
2015/03/03	R186	05/11/2015	9.00	Call	Bond Future	10,489.2400	10.4892	9,746.1700	9.7462	(7.084)	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
2015/03/03	R186	05/11/2015	8.25	Call	Bond Future	5,776.6200	5.7766	5,190.7700	5.1908	(10.142)	0	0	0
2015/03/03	R186	05/11/2015	8.26	Call	Bond Future	5,834.1000	5.8341	5,245.4200	5.2454	(10.090)	0	0	0
2015/03/03	R186	04/02/2016	7.50	Call	Bond Future	2,653.7800	2.6538	2,305.2600	2.3053	(13.133)	0	0	0
2015/03/03	R186	04/02/2016			Bond Future	7.7323	121.5090	7.8350	120.6696	1.327	0.0000	0.0000	5,660
2015/03/03	R186	04/02/2016	7.51	Call	Bond Future	2,689.3300	2.6893	2,337.6700	2.3377	(13.076)	0	0	0
2015/03/03	R186	04/02/2016	7.49	Call	Bond Future	2,618.9700	2.6190	2,273.5600	2.2736	(13.189)	0	0	0
2015/03/03	R186	04/02/2016	7.50	Put	Bond Future	4,584.1900	4.5842	5,075.1100	5.0751	10.709	0	0	0
2015/03/03	R186	04/02/2016	7.49	Put	Bond Future	4,633.4000	4.6334	5,127.4300	5.1274	10.662	0	0	0
2015/03/03	R186	04/02/2016	7.51	Put	Bond Future	4,535.8000	4.5358	5,023.5800	5.0236	10.754	0	0	0
2015/03/03	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R197	07/05/2015			Bond Future	288.1355	288.1355	288.0837	288.0837	(0.018)	0.0000	0.0000	1,044
2015/03/03	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R197	07/05/2015	293.99	Put	Bond Future	5,854.4700	5.8545	5,906.3200	5.9063	0.886	0	0	0
2015/03/03	R197	07/05/2015	294.01	Put	Bond Future	5,874.4700	5.8745	5,926.3200	5.9263	0.883	0	0	0
2015/03/03	R197	07/05/2015	294.00	Put	Bond Future	5,864.4700	5.8645	5,916.3200	5.9163	0.884	0	0	0
2015/03/03	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R197	06/08/2015			Bond Future	286.8211	286.8211	286.7665	286.7665	(0.019)	0.0000	0.0000	0
2015/03/03	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R197	06/08/2015	287.99	Put	Bond Future	1,168.9300	1.1689	1,223.5200	1.2235	4.670	0	0	0
2015/03/03	R197	06/08/2015	288.01	Put	Bond Future	1,188.9300	1.1889	1,243.5200	1.2435	4.592	0	0	0
2015/03/03	R197	06/08/2015	288.00	Put	Bond Future	1,178.9300	1.1789	1,233.5200	1.2335	4.630	0	0	0
2015/03/03	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R202	07/05/2015			Bond Future	236.2037	236.2037	236.1615	236.1615	(0.018)	0.0000	0.0000	50,918
2015/03/03	R202	07/05/2015	238.49	Put	Bond Future	2,286.2900	2.2863	2,328.5400	2.3285	1.848	0	0	0
2015/03/03	R202	07/05/2015	238.50	Put	Bond Future	2,296.2900	2.2963	2,338.5400	2.3385	1.840	0	0	0
2015/03/03	R202	07/05/2015	238.51	Put	Bond Future	2,306.2900	2.3063	2,348.5400	2.3485	1.832	0	0	0
2015/03/03	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R202	06/08/2015			Bond Future	236.8733	236.8733	236.8285	236.8285	(0.019)	0.0000	0.0000	0
2015/03/03	R202	06/08/2015	239.99	Put	Bond Future	3,116.6800	3.1167	3,161.5300	3.1615	1.439	0	0	0
2015/03/03	R202	06/08/2015	240.00	Put	Bond Future	3,126.6800	3.1267	3,171.5300	3.1715	1.434	0	0	0
2015/03/03	R202	06/08/2015	240.01	Put	Bond Future	3,136.6800	3.1367	3,181.5300	3.1815	1.430	0	0	0
2015/03/03	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R203	07/05/2015			Bond Future	6.6557	104.6916	6.7365	104.5152	1.214	0.0000	0.0000	7,710
2015/03/03	R203	07/05/2015	7.24	Put	Bond Future	34.7600	0.0348	50.7600	0.0508	46.030	0	0	0
2015/03/03	R203	07/05/2015	7.26	Put	Bond Future	31.5600	0.0316	46.3100	0.0463	46.736	0	0	0
2015/03/03	R203	07/05/2015	7.25	Put	Bond Future	33.1300	0.0331	48.4900	0.0485	46.363	0	0	0
2015/03/03	R203	07/05/2015	7.25	Call	Bond Future	1,320.9700	1.3210	1,160.0300	1.1600	(12.183)	0	0	0
2015/03/03	R203	07/05/2015	7.24	Call	Bond Future	1,301.1000	1.3011	1,140.8000	1.1408	(12.320)	0	0	0
2015/03/03	R203	07/05/2015	7.26	Call	Bond Future	1,340.8900	1.3409	1,179.3400	1.1793	(12.048)	0	0	0
2015/03/03	R203	06/08/2015	6.74	Call	Bond Future	584.7800	0.5848	489.3200	0.4893	(16.324)	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
2015/03/03	R203	06/08/2015	6.75	Put	Bond Future	425.8400	0.4258	509.3000	0.5093	19.599	0	0	0
2015/03/03	R203	06/08/2015			Bond Future	6.6633	106.4044	6.7551	106.2243	1.378	0.0000	0.0000	0
2015/03/03	R203	06/08/2015	6.75	Call	Bond Future	595.7900	0.5958	499.2200	0.4992	(16.209)	0	0	0
2015/03/03	R203	06/08/2015	6.76	Call	Bond Future	607.1900	0.6072	509.5200	0.5095	(16.086)	0	0	0
2015/03/03	R203	06/08/2015	6.74	Put	Bond Future	434.4200	0.4344	518.9900	0.5190	19.467	0	0	0
2015/03/03	R203	06/08/2015	6.76	Put	Bond Future	417.6600	0.4177	500.0200	0.5000	19.719	0	0	0
2015/03/03	R203	05/11/2015	5.99	Call	Bond Future	152.6800	0.1527	118.0000	0.1180	(22.714)	0	0	0
2015/03/03	R203	05/11/2015	6.00	Put	Bond Future	1,280.7300	1.2807	1,430.1100	1.4301	11.664	0	0	0
2015/03/03	R203	05/11/2015			Bond Future	6.6401	104.0093	6.7462	103.8246	1.597	0.0000	0.0000	0
2015/03/03	R203	05/11/2015	6.00	Call	Bond Future	156.4800	0.1565	121.1200	0.1211	(22.597)	0	0	0
2015/03/03	R203	05/11/2015	6.01	Call	Bond Future	160.3400	0.1603	124.3000	0.1243	(22.477)	0	0	0
2015/03/03	R203	05/11/2015	5.99	Put	Bond Future	1,294.6200	1.2946	1,444.6800	1.4447	11.591	0	0	0
2015/03/03	R203	05/11/2015	6.01	Put	Bond Future	1,266.9000	1.2669	1,415.6000	1.4156	11.737	0	0	0
2015/03/03	R204	07/05/2015	7.51	Put	Bond Future	50.6200	0.0506	72.2800	0.0723	42.789	0	0	0
2015/03/03	R204	07/05/2015			Bond Future	6.8919	106.5980	6.9708	106.3446	1.145	0.0000	0.0000	14,609
2015/03/03	R204	07/05/2015	7.50	Put	Bond Future	53.0100	0.0530	75.5300	0.0755	42.483	0	0	0
2015/03/03	R204	07/05/2015	7.49	Call	Bond Future	1,957.8800	1.9579	1,727.8900	1.7279	(11.747)	0	0	0
2015/03/03	R204	07/05/2015	7.50	Call	Bond Future	1,986.8300	1.9868	1,755.9500	1.7559	(11.621)	0	0	0
2015/03/03	R204	07/05/2015	7.51	Call	Bond Future	2,015.8600	2.0159	1,784.1200	1.7841	(11.496)	0	0	0
2015/03/03	R204	07/05/2015	7.49	Put	Bond Future	55.5000	0.0555	78.9100	0.0789	42.180	0	0	0
2015/03/03	R204	06/08/2015	7.74	Call	Bond Future	2,558.8200	2.5588	2,333.8400	2.3338	(8.792)	0	0	0
2015/03/03	R204	06/08/2015	7.75	Put	Bond Future	127.0000	0.1270	159.7100	0.1597	25.756	0	0	0
2015/03/03	R204	06/08/2015			Bond Future	6.9215	104.3057	7.0074	104.0473	1.242	0.0000	0.0000	0
2015/03/03	R204	06/08/2015	8.41	Call	Bond Future	4,377.9100	4.3779	4,124.5000	4.1245	(5.788)	0	0	0
2015/03/03	R204	06/08/2015	7.74	Put	Bond Future	130.3900	0.1304	163.8200	0.1638	25.638	0	0	0
2015/03/03	R204	06/08/2015	7.76	Put	Bond Future	123.4200	0.1234	155.3800	0.1554	25.895	0	0	0
2015/03/03	R204	06/08/2015	8.41	Put	Bond Future	13.9400	0.0139	18.9400	0.0189	35.868	0	0	699
2015/03/03	R204	06/08/2015	7.75	Call	Bond Future	2,584.6600	2.5847	2,358.9600	2.3590	(8.732)	0	0	0
2015/03/03	R204	06/08/2015	7.76	Call	Bond Future	2,610.3000	2.6103	2,383.8500	2.3838	(8.675)	0	0	0
2015/03/03	R204	05/11/2015			Bond Future	6.9293	106.0435	7.0236	105.7792	1.361	0.0000	0.0000	0
2015/03/03	R204	05/11/2015	6.25	Call	Bond Future	270.9600	0.2710	218.8000	0.2188	(19.250)	0	0	0
2015/03/03	R204	05/11/2015	6.24	Put	Bond Future	2,223.4100	2.2234	2,436.5800	2.4366	9.588	0	0	0
2015/03/03	R204	05/11/2015	6.26	Put	Bond Future	2,178.5600	2.1786	2,389.8500	2.3899	9.699	0	0	0
2015/03/03	R204	05/11/2015	6.25	Put	Bond Future	2,200.9300	2.2009	2,413.1600	2.4132	9.643	0	0	0
2015/03/03	R204	05/11/2015	6.26	Call	Bond Future	277.3300	0.2773	224.2300	0.2242	(19.147)	0	0	0
2015/03/03	R204	05/11/2015	6.24	Call	Bond Future	264.7000	0.2647	213.4800	0.2135	(19.350)	0	0	0
2015/03/03	R207	07/05/2015			Bond Future	7.0838	102.9806	7.1723	102.6329	1.248	0.0000	0.0000	35,323
2015/03/03	R207	07/05/2015	8.25	Call	Bond Future	4,473.7800	4.4738	4,128.5400	4.1285	(7.717)	0	0	0
2015/03/03	R207	07/05/2015	7.73	Call	Bond Future	2,569.3600	2.5694	2,251.1700	2.2512	(12.384)	0	0	66
2015/03/03	R207	07/05/2015	8.24	Put	Bond Future	3.7900	0.0038	6.3200	0.0063	66.755	0	0	0
2015/03/03	R207	07/05/2015	7.73	Put	Bond Future	62.0000	0.0620	91.4400	0.0914	47.484	0	0	0
2015/03/03	R207	07/05/2015	8.26	Put	Bond Future	3.3200	0.0033	5.5700	0.0056	67.771	0	0	0
2015/03/03	R207	07/05/2015	8.25	Put	Bond Future	3.5500	0.0036	5.9400	0.0059	67.324	0	0	0
2015/03/03	R207	07/05/2015	8.26	Call	Bond Future	4,510.8300	4.5108	4,165.4500	4.1655	(7.657)	0	0	0
2015/03/03	R207	07/05/2015	8.24	Call	Bond Future	4,436.7300	4.4367	4,091.6300	4.0916	(7.778)	0	0	0
2015/03/03	R207	06/08/2015	7.76	Call	Bond Future	2,627.4400	2.6274	2,341.8200	2.3418	(10.871)	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
2015/03/03	R207	06/08/2015			Bond Future	7.1218	101.0226	7.2164	100.6685	1.329	0.0000	0.0000	0
2015/03/03	R207	06/08/2015	7.74	Call	Bond Future	2,567.7200	2.5677	2,284.7500	2.2847	(11.020)	0	0	0
2015/03/03	R207	06/08/2015	7.75	Call	Bond Future	2,597.6200	2.5976	2,313.3300	2.3133	(10.944)	0	0	0
2015/03/03	R207	06/08/2015	7.46	Call	Bond Future	1,785.7900	1.7858	1,546.8400	1.5468	(13.381)	0	0	70
2015/03/03	R207	06/08/2015	7.74	Put	Bond Future	281.4400	0.2814	352.5800	0.3526	25.277	0	0	0
2015/03/03	R207	06/08/2015	7.76	Put	Bond Future	268.2500	0.2682	336.7400	0.3367	25.532	0	0	0
2015/03/03	R207	06/08/2015	7.46	Put	Bond Future	527.1600	0.5272	642.3200	0.6423	21.845	0	0	0
2015/03/03	R207	06/08/2015	7.75	Put	Bond Future	274.8700	0.2749	344.6900	0.3447	25.401	0	0	0
2015/03/03	R207	05/11/2015	7.76	Call	Bond Future	2,666.3500	2.6663	2,397.0900	2.3971	(10.098)	0	0	0
2015/03/03	R207	05/11/2015			Bond Future	7.1388	102.7059	7.2403	102.3443	1.422	0.0000	0.0000	0
2015/03/03	R207	05/11/2015	7.74	Call	Bond Future	2,613.3600	2.6134	2,346.5700	2.3466	(10.209)	0	0	0
2015/03/03	R207	05/11/2015	7.75	Call	Bond Future	2,639.9400	2.6399	2,371.9200	2.3719	(10.153)	0	0	0
2015/03/03	R207	05/11/2015	7.43	Call	Bond Future	1,847.6100	1.8476	1,623.7700	1.6238	(12.115)	0	0	53
2015/03/03	R207	05/11/2015	7.74	Put	Bond Future	494.6700	0.4947	589.5700	0.5896	19.185	0	0	0
2015/03/03	R207	05/11/2015	7.76	Put	Bond Future	478.1200	0.4781	570.5500	0.5705	19.332	0	0	0
2015/03/03	R207	05/11/2015	7.43	Put	Bond Future	814.5000	0.8145	952.3500	0.9523	16.924	0	0	0
2015/03/03	R207	05/11/2015	7.75	Put	Bond Future	486.4700	0.4865	580.1400	0.5801	19.255	0	0	0
2015/03/03	R208	07/05/2015	8.01	Call	Bond Future	3,692.6900	3.6927	3,326.1000	3.3261	(9.927)	0	0	0
2015/03/03	R208	07/05/2015			Bond Future	7.2085	98.5963	7.2910	98.2121	1.145	7.3350	7.3350	60,921
2015/03/03	R208	07/05/2015	7.99	Call	Bond Future	3,607.3100	3.6073	3,242.2600	3.2423	(10.120)	0	0	0
2015/03/03	R208	07/05/2015	8.00	Call	Bond Future	3,649.9700	3.6500	3,284.1400	3.2841	(10.023)	0	0	0
2015/03/03	R208	07/05/2015	7.99	Put	Bond Future	41.1200	0.0411	60.2200	0.0602	46.449	0	0	0
2015/03/03	R208	07/05/2015	8.01	Put	Bond Future	37.3300	0.0373	54.8900	0.0549	47.040	0	0	0
2015/03/03	R208	07/05/2015	8.00	Put	Bond Future	39.1800	0.0392	57.5000	0.0575	46.759	0	0	0
2015/03/03	R208	06/08/2015			Bond Future	7.2434	100.2098	7.3306	99.8185	1.204	0.0000	0.0000	0
2015/03/03	R208	06/08/2015	8.00	Call	Bond Future	3,578.7100	3.5787	3,247.1400	3.2471	(9.265)	0	0	0
2015/03/03	R208	06/08/2015	8.01	Call	Bond Future	3,615.7500	3.6157	3,282.9800	3.2830	(9.203)	0	0	0
2015/03/03	R208	06/08/2015	8.85	Call	Bond Future	6,930.8000	6.9308	6,545.6000	6.5456	(5.558)	0	0	0
2015/03/03	R208	06/08/2015	7.99	Call	Bond Future	3,541.7500	3.5418	3,211.4100	3.2114	(9.327)	0	0	0
2015/03/03	R208	06/08/2015	8.01	Put	Bond Future	239.8300	0.2398	298.3000	0.2983	24.380	0	0	0
2015/03/03	R208	06/08/2015	8.00	Put	Bond Future	245.9000	0.2459	305.5700	0.3056	24.266	0	0	0
2015/03/03	R208	06/08/2015	7.99	Put	Bond Future	252.0900	0.2521	312.9900	0.3130	24.158	0	0	0
2015/03/03	R208	06/08/2015	8.85	Put	Bond Future	16.8700	0.0169	22.9100	0.0229	35.803	0	0	198
2015/03/03	R208	05/11/2015			Bond Future	7.2660	98.4786	7.3584	98.0792	1.271	0.0000	0.0000	0
2015/03/03	R208	05/11/2015	8.48	Call	Bond Future	5,273.2300	5.2732	4,913.1200	4.9131	(6.829)	0	0	0
2015/03/03	R208	05/11/2015	7.74	Put	Bond Future	734.0500	0.7341	855.3300	0.8553	16.522	0	0	0
2015/03/03	R208	05/11/2015	7.75	Call	Bond Future	2,792.8000	2.7928	2,513.2100	2.5132	(10.011)	0	0	0
2015/03/03	R208	05/11/2015	7.76	Call	Bond Future	2,823.1400	2.8231	2,542.0600	2.5421	(9.956)	0	0	0
2015/03/03	R208	05/11/2015	8.48	Put	Bond Future	178.7800	0.1788	218.0400	0.2180	21.960	0	0	2,200
2015/03/03	R208	05/11/2015	7.74	Call	Bond Future	2,762.6000	2.7626	2,484.5100	2.4845	(10.066)	0	0	0
2015/03/03	R208	05/11/2015	7.76	Put	Bond Future	710.1300	0.7101	828.4200	0.8284	16.658	0	0	0
2015/03/03	R208	05/11/2015	7.75	Put	Bond Future	722.0100	0.7220	841.7900	0.8418	16.590	0	0	0
2015/03/03	R209	07/05/2015			Bond Future	8.1898	81.4513	8.2861	80.6421	1.176	0.0000	0.0000	14,571
2015/03/03	R209	07/05/2015	8.99	Put	Bond Future	138.8800	0.1389	198.6300	0.1986	43.023	0	0	0
2015/03/03	R209	07/05/2015	7.30	Call	Bond Future	51.3300	0.0513	28.7300	0.0287	(44.029)	0	0	700
2015/03/03	R209	07/05/2015	8.30	Put	Bond Future	1,285.8100	1.2858	1,629.8900	1.6299	26.760	0	0	700

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
2015/03/03	R209	07/05/2015	9.01	Put	Bond Future	128.7700	0.1288	184.7800	0.1848	43.496	0	0	0
2015/03/03	R209	07/05/2015	8.99	Call	Bond Future	6,506.4400	6.5064	5,757.0200	5.7570	(11.518)	0	0	0
2015/03/03	R209	07/05/2015	9.00	Put	Bond Future	133.7600	0.1338	191.6200	0.1916	43.257	0	0	0
2015/03/03	R209	07/05/2015	9.00	Call	Bond Future	6,575.9900	6.5760	5,824.6800	5.8247	(11.425)	0	0	0
2015/03/03	R209	07/05/2015	7.30	Put	Bond Future	8,141.3900	8.1414	8,927.9600	8.9280	9.661	0	0	0
2015/03/03	R209	07/05/2015	8.30	Call	Bond Future	2,210.9200	2.2109	1,745.8300	1.7458	(21.036)	0	0	0
2015/03/03	R209	07/05/2015	9.01	Call	Bond Future	6,645.5600	6.6456	5,892.4000	5.8924	(11.333)	0	0	0
2015/03/03	R209	06/08/2015	8.99	Put	Bond Future	655.8900	0.6559	803.6300	0.8036	22.525	0	0	0
2015/03/03	R209	06/08/2015			Bond Future	8.2287	82.7842	8.3276	81.9612	1.202	0.0000	0.0000	0
2015/03/03	R209	06/08/2015	9.01	Put	Bond Future	629.5000	0.6295	772.4400	0.7724	22.707	0	0	0
2015/03/03	R209	06/08/2015	9.90	Call	Bond Future	12,426.9200	12.4269	11,625.9700	11.6260	(6.445)	0	0	0
2015/03/03	R209	06/08/2015	9.00	Call	Bond Future	6,739.3600	6.7394	6,061.6600	6.0617	(10.056)	0	0	0
2015/03/03	R209	06/08/2015	9.01	Call	Bond Future	6,800.6700	6.8007	6,120.5800	6.1206	(10.000)	0	0	0
2015/03/03	R209	06/08/2015	9.00	Put	Bond Future	642.5700	0.6426	787.9000	0.7879	22.617	0	0	0
2015/03/03	R209	06/08/2015	8.99	Call	Bond Future	6,678.1900	6.6782	6,002.9000	6.0029	(10.112)	0	0	0
2015/03/03	R209	06/08/2015	9.90	Put	Bond Future	68.0600	0.0681	90.1400	0.0901	32.442	0	0	2,914
2015/03/03	R209	05/11/2015	7.99	Put	Bond Future	4,595.0600	4.5951	5,099.7100	5.0997	10.982	0	0	0
2015/03/03	R209	05/11/2015			Bond Future	8.2615	81.0148	8.3631	80.1766	1.230	0.0000	0.0000	0
2015/03/03	R209	05/11/2015	8.01	Put	Bond Future	4,489.4800	4.4895	4,987.3500	4.9874	11.090	0	0	0
2015/03/03	R209	05/11/2015	7.99	Call	Bond Future	2,288.8800	2.2889	1,955.4100	1.9554	(14.569)	0	0	0
2015/03/03	R209	05/11/2015	8.00	Put	Bond Future	4,542.0500	4.5420	5,043.3200	5.0433	11.036	0	0	0
2015/03/03	R209	05/11/2015	8.00	Call	Bond Future	2,322.5400	2.3225	1,985.6900	1.9857	(14.504)	0	0	0
2015/03/03	R209	05/11/2015	8.01	Call	Bond Future	2,356.5000	2.3565	2,016.2500	2.0163	(14.439)	0	0	0
2015/03/03	R210	07/05/2015			Bond Future	174.8921	174.8921	174.8603	174.8603	(0.018)	0.0000	0.0000	829
2015/03/03	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R210	07/05/2015	176.99	Put	Bond Future	2,097.9000	2.0979	2,129.7000	2.1297	1.516	0	0	0
2015/03/03	R210	07/05/2015	177.01	Put	Bond Future	2,117.9000	2.1179	2,149.7000	2.1497	1.501	0	0	0
2015/03/03	R210	07/05/2015	177.00	Put	Bond Future	2,107.9000	2.1079	2,139.7000	2.1397	1.509	0	0	0
2015/03/03	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R210	06/08/2015			Bond Future	177.7680	177.7680	177.7345	177.7345	(0.019)	0.0000	0.0000	0
2015/03/03	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R210	06/08/2015	178.99	Put	Bond Future	1,222.0000	1.2220	1,255.4900	1.2555	2.741	0	0	0
2015/03/03	R210	06/08/2015	179.01	Put	Bond Future	1,242.0000	1.2420	1,275.4900	1.2755	2.696	0	0	0
2015/03/03	R210	06/08/2015	179.00	Put	Bond Future	1,232.0000	1.2320	1,265.4900	1.2655	2.718	0	0	0
2015/03/03	R211	07/05/2015	134.99	Put	Bond Future	3,276.2400	3.2762	3,300.8500	3.3008	0.751	0	0	0
2015/03/03	R211	07/05/2015			Bond Future	131.7138	131.7138	131.6892	131.6892	(0.019)	0.0000	0.0000	1,120
2015/03/03	R211	07/05/2015	135.01	Put	Bond Future	3,296.2400	3.2962	3,320.8500	3.3208	0.747	0	0	0
2015/03/03	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R211	07/05/2015	135.00	Put	Bond Future	3,286.2400	3.2862	3,310.8500	3.3108	0.749	0	0	0
2015/03/03	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R211	06/08/2015			Bond Future	132.2615	132.2615	132.2355	132.2355	(0.020)	0.0000	0.0000	0
2015/03/03	R211	06/08/2015	134.99	Put	Bond Future	2,728.5200	2.7285	2,754.4700	2.7545	0.951	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
2015/03/03	R211	06/08/2015	135.01	Put	Bond Future	2,748.5200	2.7485	2,774.4700	2.7745	0.944	0	0	0
2015/03/03	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R211	06/08/2015	135.00	Put	Bond Future	2,738.5200	2.7385	2,764.4700	2.7645	0.948	0	0	0
2015/03/03	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R212	07/05/2015			Bond Future	137.3863	137.3863	137.3615	137.3615	(0.018)	0.0000	0.0000	1,145
2015/03/03	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R212	07/05/2015	140.99	Put	Bond Future	3,603.7500	3.6038	3,628.5300	3.6285	0.688	0	0	0
2015/03/03	R212	07/05/2015	141.01	Put	Bond Future	3,623.7500	3.6238	3,648.5300	3.6485	0.684	0	0	0
2015/03/03	R212	07/05/2015	141.00	Put	Bond Future	3,613.7500	3.6138	3,638.5300	3.6385	0.686	0	0	0
2015/03/03	R212	06/08/2015	141.01	Put	Bond Future	3,140.7300	3.1407	3,166.8300	3.1668	0.831	0	0	0
2015/03/03	R212	06/08/2015			Bond Future	137.8693	137.8693	137.8432	137.8432	(0.019)	0.0000	0.0000	0
2015/03/03	R212	06/08/2015	141.00	Put	Bond Future	3,130.7300	3.1307	3,156.8300	3.1568	0.834	0	0	0
2015/03/03	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R212	06/08/2015	140.99	Put	Bond Future	3,120.7300	3.1207	3,146.8300	3.1468	0.836	0	0	0
2015/03/03	R213	07/05/2015	8.74	Call	Bond Future	5,387.7400	5.3877	4,760.6800	4.7607	(11.639)	0	0	0
2015/03/03	R213	07/05/2015	8.75	Put	Bond Future	217.7900	0.2178	294.5100	0.2945	35.227	0	0	0
2015/03/03	R213	07/05/2015			Bond Future	8.0864	91.7763	8.1726	91.0702	1.067	0.0000	0.0000	16,829
2015/03/03	R213	07/05/2015	8.75	Call	Bond Future	5,455.4800	5.4555	4,826.0800	4.8261	(11.537)	0	0	0
2015/03/03	R213	07/05/2015	8.76	Call	Bond Future	5,523.3000	5.5233	4,891.5900	4.8916	(11.437)	0	0	0
2015/03/03	R213	07/05/2015	8.74	Put	Bond Future	225.7500	0.2257	304.8100	0.3048	35.021	0	0	0
2015/03/03	R213	07/05/2015	8.76	Put	Bond Future	210.0100	0.2100	284.4200	0.2844	35.432	0	0	0
2015/03/03	R213	06/08/2015			Bond Future	8.1275	93.2778	8.2164	92.5594	1.094	0.0000	0.0000	0
2015/03/03	R213	06/08/2015	8.49	Put	Bond Future	1,359.9800	1.3600	1,591.9300	1.5919	17.055	0	0	0
2015/03/03	R213	06/08/2015	8.51	Put	Bond Future	1,310.7400	1.3107	1,536.4500	1.5365	17.220	0	0	0
2015/03/03	R213	06/08/2015	8.49	Call	Bond Future	4,239.9100	4.2399	3,753.4400	3.7534	(11.474)	0	0	0
2015/03/03	R213	06/08/2015	8.50	Put	Bond Future	1,335.1800	1.3352	1,563.9900	1.5640	17.137	0	0	0
2015/03/03	R213	06/08/2015	8.50	Call	Bond Future	4,292.7200	4.2927	3,803.1100	3.8031	(11.406)	0	0	0
2015/03/03	R213	06/08/2015	8.51	Call	Bond Future	4,345.7900	4.3458	3,853.0800	3.8531	(11.338)	0	0	0
2015/03/03	R213	05/11/2015	7.76	Call	Bond Future	1,744.9800	1.7450	1,495.1400	1.4951	(14.318)	0	0	0
2015/03/03	R213	05/11/2015			Bond Future	8.1643	91.2861	8.2559	90.5543	1.122	0.0000	0.0000	0
2015/03/03	R213	05/11/2015	7.74	Call	Bond Future	1,689.1700	1.6892	1,445.1000	1.4451	(14.449)	0	0	0
2015/03/03	R213	05/11/2015	7.75	Call	Bond Future	1,716.9300	1.7169	1,469.9800	1.4700	(14.383)	0	0	0
2015/03/03	R213	05/11/2015	7.74	Put	Bond Future	5,190.0800	5.1901	5,677.8700	5.6779	9.399	0	0	0
2015/03/03	R213	05/11/2015	7.76	Put	Bond Future	5,076.6600	5.0767	5,558.6800	5.5587	9.495	0	0	0
2015/03/03	R213	05/11/2015	7.75	Put	Bond Future	5,133.1700	5.1332	5,618.0800	5.6181	9.447	0	0	0
2015/03/03	R214	07/05/2015			Bond Future	8.2170	82.9942	8.3133	82.1283	1.172	0.0000	0.0000	15,271
2015/03/03	R214	07/05/2015	9.15	Call	Bond Future	7,902.7200	7.9027	7,080.4800	7.0805	(10.405)	0	0	0
2015/03/03	R214	07/05/2015	9.16	Call	Bond Future	7,976.0400	7.9760	7,152.3700	7.1524	(10.327)	0	0	0
2015/03/03	R214	07/05/2015	9.14	Put	Bond Future	101.8300	0.1018	147.0500	0.1471	44.407	0	0	0
2015/03/03	R214	07/05/2015	9.16	Put	Bond Future	94.3800	0.0944	136.7000	0.1367	44.840	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
2015/03/03	R214	07/05/2015	9.15	Put	Bond Future	98.0400	0.0980	141.7900	0.1418	44.625	0	0	0
2015/03/03	R214	07/05/2015	9.14	Call	Bond Future	7,829.4000	7.8294	7,008.6300	7.0086	(10.483)	0	0	0
2015/03/03	R214	06/08/2015	8.76	Put	Bond Future	1,197.0800	1.1971	1,433.4600	1.4335	19.746	0	0	0
2015/03/03	R214	06/08/2015			Bond Future	8.2536	84.3521	8.3524	83.4713	1.197	0.0000	0.0000	0
2015/03/03	R214	06/08/2015	8.75	Put	Bond Future	1,219.4200	1.2194	1,459.1600	1.4592	19.660	0	0	0
2015/03/03	R214	06/08/2015	8.74	Call	Bond Future	5,435.3100	5.4353	4,797.5900	4.7976	(11.733)	0	0	0
2015/03/03	R214	06/08/2015	8.75	Call	Bond Future	5,494.9400	5.4949	4,853.8400	4.8538	(11.667)	0	0	0
2015/03/03	R214	06/08/2015	8.76	Call	Bond Future	5,554.9800	5.5550	4,910.5200	4.9105	(11.601)	0	0	0
2015/03/03	R214	06/08/2015	8.74	Put	Bond Future	1,242.3000	1.2423	1,485.4200	1.4854	19.570	0	0	0
2015/03/03	R214	05/11/2015			Bond Future	8.2863	82.4650	8.3876	81.5681	1.223	0.0000	0.0000	0
2015/03/03	R214	05/11/2015	7.99	Put	Bond Future	5,126.0500	5.1261	5,672.4000	5.6724	10.658	0	0	0
2015/03/03	R214	05/11/2015	8.00	Put	Bond Future	5,067.8200	5.0678	5,610.5800	5.6106	10.710	0	0	0
2015/03/03	R214	05/11/2015	8.01	Put	Bond Future	5,009.8000	5.0098	5,548.9700	5.5490	10.762	0	0	0
2015/03/03	R214	05/11/2015	7.99	Call	Bond Future	2,411.1800	2.4112	2,060.6500	2.0606	(14.538)	0	0	0
2015/03/03	R214	05/11/2015	8.00	Call	Bond Future	2,446.9300	2.4469	2,092.8100	2.0928	(14.472)	0	0	0
2015/03/03	R214	05/11/2015	8.01	Call	Bond Future	2,482.7200	2.4827	2,125.0100	2.1250	(14.408)	0	0	0
2015/03/03	R214	04/02/2016			Bond Future	8.3107	83.9478	8.4146	83.0351	1.249	0.0000	0.0000	4,420
2015/03/03	R214	04/02/2016	7.99	Put	Bond Future	5,819.4700	5.8195	6,363.9500	6.3639	9.356	0	0	0
2015/03/03	R214	04/02/2016	8.00	Call	Bond Future	2,929.6800	2.9297	2,558.2800	2.5583	(12.677)	0	0	0
2015/03/03	R214	04/02/2016	8.01	Call	Bond Future	2,966.3900	2.9664	2,591.8200	2.5918	(12.627)	0	0	0
2015/03/03	R214	04/02/2016	7.99	Call	Bond Future	2,893.2200	2.8932	2,524.9900	2.5250	(12.727)	0	0	0
2015/03/03	R214	04/02/2016	8.01	Put	Bond Future	5,705.3100	5.7053	6,243.4500	6.2435	9.432	0	0	0
2015/03/03	R214	04/02/2016	8.00	Put	Bond Future	5,762.1800	5.7622	6,303.4900	6.3035	9.394	0	0	0
2015/03/03	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R248	07/05/2015			Bond Future	8.2676	107.1396	8.3640	106.0158	1.165	0.0000	0.0000	35,926
2015/03/03	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R248	07/05/2015	9.26	Call	Bond Future	10,652.2900	10.6523	9,528.5200	9.5285	(10.550)	0	0	0
2015/03/03	R248	07/05/2015	9.24	Call	Bond Future	10,456.4900	10.4565	9,332.7200	9.3327	(10.747)	0	0	0
2015/03/03	R248	07/05/2015	9.25	Call	Bond Future	10,554.4800	10.5545	9,430.7100	9.4307	(10.647)	0	0	0
2015/03/03	R248	06/08/2015	8.76	Call	Bond Future	5,085.1600	5.0852	3,942.1200	3.9421	(22.478)	0	0	0
2015/03/03	R248	06/08/2015			Bond Future	8.3051	108.8925	8.4040	107.7495	1.190	0.0000	0.0000	745
2015/03/03	R248	06/08/2015	8.74	Call	Bond Future	4,870.6400	4.8706	3,727.6000	3.7276	(23.468)	0	0	0
2015/03/03	R248	06/08/2015	8.75	Call	Bond Future	4,978.0000	4.9780	3,834.9600	3.8350	(22.962)	0	0	0
2015/03/03	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R248	05/11/2015	8.01	Put	Bond Future	3,928.8800	3.9289	5,092.6500	5.0926	29.621	0	0	0
2015/03/03	R248	05/11/2015			Bond Future	8.3387	106.2745	8.4402	105.1108	1.217	0.0000	0.0000	0
2015/03/03	R248	05/11/2015	8.00	Put	Bond Future	4,052.3400	4.0523	5,216.1100	5.2161	28.718	0	0	0
2015/03/03	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/03	R248	05/11/2015	7.99	Put	Bond Future	4,176.0500	4.1761	5,339.8200	5.3398	27.868	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
-----------	------------------	--------	-----	---------	--------------------------------	--------------------------------	--------------------------	--------------------------	----------------------	--------------	-------------	---------------

Total												423831
--------------	--	--	--	--	--	--	--	--	--	--	--	---------------