



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 04/03/2015 TO 04/03/2015

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
2015/03/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	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
2015/03/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2025	07/05/2015			Bond Future	118.8757	118.8757	118.8126	118.8126	(0.053)	0.0000	0.0000	16
2015/03/04	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2025	07/05/2015	120.99	Put	Bond Future	2,114.2700	2.1143	2,177.3900	2.1774	2.985	0	0	0
2015/03/04	2025	07/05/2015	121.01	Put	Bond Future	2,134.2700	2.1343	2,197.3900	2.1974	2.957	0	0	0
2015/03/04	2025	07/05/2015	121.00	Put	Bond Future	2,124.2700	2.1243	2,187.3900	2.1874	2.971	0	0	0
2015/03/04	2025	06/08/2015	120.99	Put	Bond Future	1,326.0500	1.3260	1,393.1800	1.3932	5.062	0	0	0
2015/03/04	2025	06/08/2015			Bond Future	119.6640	119.6640	119.5968	119.5968	(0.056)	0.0000	0.0000	0
2015/03/04	2025	06/08/2015	121.01	Put	Bond Future	1,346.0500	1.3460	1,413.1800	1.4132	4.987	0	0	0
2015/03/04	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2025	06/08/2015	121.00	Put	Bond Future	1,336.0500	1.3360	1,403.1800	1.4032	5.025	0	0	0
2015/03/04	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2030	07/05/2015			Bond Future	8.1323	101.0889	8.1866	100.6325	0.668	0.0000	0.0000	5,775
2015/03/04	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2030	07/05/2015	8.74	Call	Bond Future	4,941.4200	4.9414	4,485.0500	4.4850	(9.236)	0	0	0
2015/03/04	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2030	07/05/2015	8.75	Call	Bond Future	5,019.7900	5.0198	4,563.4200	4.5634	(9.091)	0	0	0
2015/03/04	2030	07/05/2015	8.76	Call	Bond Future	5,098.0600	5.0981	4,641.6900	4.6417	(8.952)	0	0	0
2015/03/04	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2030	06/08/2015			Bond Future	8.1814	98.7336	8.2378	98.2673	0.689	0.0000	0.0000	0
2015/03/04	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2030	06/08/2015	7.74	Put	Bond Future	3,762.1900	3.7622	4,228.4900	4.2285	12.394	0	0	0
2015/03/04	2030	06/08/2015	7.76	Put	Bond Future	3,587.4500	3.5875	4,053.7500	4.0538	12.998	0	0	0
2015/03/04	2030	06/08/2015	7.75	Put	Bond Future	3,674.7700	3.6748	4,141.0700	4.1411	12.689	0	0	0
2015/03/04	2032	07/05/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2032	07/05/2015			Bond Future	8.2612	100.8313	8.3205	100.2984	0.718	0.0000	0.0000	18
2015/03/04	2032	07/05/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2032	07/05/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2032	07/05/2015	8.50	Call	Bond Future	2,119.6000	2.1196	1,586.7600	1.5868	(25.139)	0	0	0
2015/03/04	2032	07/05/2015	8.51	Call	Bond Future	2,206.9100	2.2069	1,674.0700	1.6741	(24.144)	0	0	0
2015/03/04	2032	07/05/2015	8.49	Call	Bond Future	2,032.1700	2.0322	1,499.3300	1.4993	(26.220)	0	0	0
2015/03/04	2032	06/08/2015	8.50	Call	Bond Future	1,681.6700	1.6817	1,137.6000	1.1376	(32.353)	0	0	0
2015/03/04	2032	06/08/2015			Bond Future	8.3086	102.4806	8.3700	101.9365	0.739	0.0000	0.0000	0
2015/03/04	2032	06/08/2015	8.51	Call	Bond Future	1,768.4000	1.7684	1,224.3300	1.2243	(30.766)	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
2015/03/04	2032	06/08/2015	8.49	Call	Bond Future	1,594.8300	1.5948	1,050.7600	1.0508	(34.115)	0	0	0
2015/03/04	2032	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2032	06/08/2015	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2032	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2032	05/11/2015			Bond Future	8.3495	100.0300	8.4126	99.4776	0.756	0.0000	0.0000	0
2015/03/04	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2032	05/11/2015	7.99	Put	Bond Future	3,233.0200	3.2330	3,785.4700	3.7855	17.088	0	0	0
2015/03/04	2032	05/11/2015	8.01	Put	Bond Future	3,049.1800	3.0492	3,601.6300	3.6016	18.118	0	0	0
2015/03/04	2032	05/11/2015	8.00	Put	Bond Future	3,141.0400	3.1410	3,693.4900	3.6935	17.588	0	0	0
2015/03/04	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2037	07/05/2015			Bond Future	8.3300	104.0447	8.4098	103.2437	0.958	0.0000	0.0000	32,861
2015/03/04	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2037	07/05/2015	9.01	Call	Bond Future	6,522.0000	6.5220	5,721.0200	5.7210	(12.281)	0	0	0
2015/03/04	2037	07/05/2015	8.99	Call	Bond Future	6,339.6700	6.3397	5,538.6900	5.5387	(12.634)	0	0	0
2015/03/04	2037	07/05/2015	9.00	Call	Bond Future	6,430.9000	6.4309	5,629.9200	5.6299	(12.455)	0	0	0
2015/03/04	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2037	06/08/2015			Bond Future	8.3771	101.4871	8.4594	100.6705	0.983	0.0000	0.0000	1,954
2015/03/04	2037	06/08/2015	8.75	Call	Bond Future	3,618.1300	3.6181	2,801.5500	2.8015	(22.569)	0	0	0
2015/03/04	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2037	06/08/2015	8.76	Call	Bond Future	3,712.3600	3.7124	2,895.7800	2.8958	(21.996)	0	0	0
2015/03/04	2037	06/08/2015	8.74	Call	Bond Future	3,523.7600	3.5238	2,707.1800	2.7072	(23.174)	0	0	0
2015/03/04	2037	05/11/2015	7.99	Put	Bond Future	4,331.1200	4.3311	5,160.5300	5.1605	19.150	0	0	0
2015/03/04	2037	05/11/2015	8.01	Put	Bond Future	4,120.5300	4.1205	4,949.9400	4.9499	20.129	0	0	0
2015/03/04	2037	05/11/2015			Bond Future	8.4142	103.1769	8.4986	102.3475	1.004	0.0000	0.0000	0
2015/03/04	2037	05/11/2015	8.00	Put	Bond Future	4,225.7400	4.2257	5,055.1500	5.0551	19.628	0	0	0
2015/03/04	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2038	07/05/2015	126.99	Put	Bond Future	608.2700	0.6083	446.7700	0.4468	(26.551)	0	0	0
2015/03/04	2038	07/05/2015			Bond Future	126.3817	126.3817	126.5432	126.5432	0.128	0.0000	0.0000	2,447
2015/03/04	2038	07/05/2015	127.00	Put	Bond Future	618.2700	0.6183	456.7700	0.4568	(26.121)	0	0	0
2015/03/04	2038	07/05/2015	127.01	Put	Bond Future	628.2700	0.6283	466.7700	0.4668	(25.706)	0	0	0
2015/03/04	2038	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2038	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2038	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2038	06/08/2015			Bond Future	127.1476	127.1476	127.3087	127.3087	0.127	0.0000	0.0000	0
2015/03/04	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2038	06/08/2015	127.99	Put	Bond Future	842.3500	0.8423	681.2700	0.6813	(19.123)	0	0	0
2015/03/04	2038	06/08/2015	128.01	Put	Bond Future	862.3500	0.8623	701.2700	0.7013	(18.679)	0	0	0
2015/03/04	2038	06/08/2015	128.00	Put	Bond Future	852.3500	0.8523	691.2700	0.6913	(18.898)	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
2015/03/04	2044	07/05/2015			Bond Future	8.3778	106.4413	8.4576	105.5557	0.953	0.0000	0.0000	9,494
2015/03/04	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2044	07/05/2015	9.01	Call	Bond Future	6,679.8500	6.6799	5,794.3000	5.7943	(13.257)	0	0	0
2015/03/04	2044	07/05/2015	8.99	Call	Bond Future	6,479.7700	6.4798	5,594.2200	5.5942	(13.666)	0	0	0
2015/03/04	2044	07/05/2015	9.00	Call	Bond Future	6,579.8900	6.5799	5,694.3400	5.6943	(13.458)	0	0	0
2015/03/04	2044	06/08/2015	8.76	Call	Bond Future	3,622.2300	3.6222	2,719.6300	2.7196	(24.918)	0	0	0
2015/03/04	2044	06/08/2015			Bond Future	8.4224	103.7977	8.5047	102.8951	0.976	0.0000	0.0000	0
2015/03/04	2044	06/08/2015	8.74	Call	Bond Future	3,413.6100	3.4136	2,511.0100	2.5110	(26.441)	0	0	0
2015/03/04	2044	06/08/2015	8.75	Call	Bond Future	3,518.0100	3.5180	2,615.4100	2.6154	(25.657)	0	0	0
2015/03/04	2044	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2044	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2044	05/11/2015			Bond Future	8.4576	105.5259	8.5419	104.6090	0.996	0.0000	0.0000	0
2015/03/04	2044	05/11/2015	8.24	Put	Bond Future	2,433.0700	2.4331	3,350.0000	3.3500	37.686	0	0	0
2015/03/04	2044	05/11/2015	8.26	Put	Bond Future	2,205.5100	2.2055	3,122.4400	3.1224	41.575	0	0	0
2015/03/04	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2044	05/11/2015	8.25	Put	Bond Future	2,319.1800	2.3192	3,236.1100	3.2361	39.537	0	0	0
2015/03/04	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2046	07/05/2015			Bond Future	125.7519	125.7519	125.6853	125.6853	(0.053)	0.0000	0.0000	5,889
2015/03/04	2046	07/05/2015	126.99	Put	Bond Future	1,238.0700	1.2381	1,304.7400	1.3047	5.385	0	0	0
2015/03/04	2046	07/05/2015	127.01	Put	Bond Future	1,258.0700	1.2581	1,324.7400	1.3247	5.299	0	0	0
2015/03/04	2046	07/05/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2046	07/05/2015	127.00	Put	Bond Future	1,248.0700	1.2481	1,314.7400	1.3147	5.342	0	0	0
2015/03/04	2046	07/05/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2046	07/05/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2046	06/08/2015	129.01	Put	Bond Future	1,191.2000	1.1912	1,262.0900	1.2621	5.951	0	0	0
2015/03/04	2046	06/08/2015			Bond Future	127.8188	127.8188	127.7479	127.7479	(0.055)	0.0000	0.0000	0
2015/03/04	2046	06/08/2015	129.00	Put	Bond Future	1,181.2000	1.1812	1,252.0900	1.2521	6.002	0	0	0
2015/03/04	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2046	06/08/2015	128.99	Put	Bond Future	1,171.2000	1.1712	1,242.0900	1.2421	6.053	0	0	0
2015/03/04	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2050	07/05/2015			Bond Future	135.2370	135.2370	135.1665	135.1665	(0.052)	0.0000	0.0000	2,753
2015/03/04	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2050	07/05/2015	135.01	Call	Bond Future	227.0300	0.2270	156.5000	0.1565	(31.066)	0	0	0
2015/03/04	2050	07/05/2015	134.99	Call	Bond Future	247.0300	0.2470	176.5000	0.1765	(28.551)	0	0	0
2015/03/04	2050	07/05/2015	135.00	Call	Bond Future	237.0300	0.2370	166.5000	0.1665	(29.756)	0	0	0
2015/03/04	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2050	06/08/2015			Bond Future	136.0004	136.0004	135.9252	135.9252	(0.055)	0.0000	0.0000	0
2015/03/04	2050	06/08/2015	136.99	Put	Bond Future	989.6000	0.9896	1,064.8100	1.0648	7.600	0	0	0
2015/03/04	2050	06/08/2015	137.01	Put	Bond Future	1,009.6000	1.0096	1,084.8100	1.0848	7.449	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
2015/03/04	2050	06/08/2015	137.00	Put	Bond Future	999.6000	0.9996	1,074.8100	1.0748	7.524	0	0	0
2015/03/04	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	AL12	07/05/2015			Index Future	562.4800	562.4800	558.4850	558.4850	(0.710)	0.0000	0.0000	0
2015/03/04	AL37	07/05/2015			Index Future	459.9540	459.9540	459.7600	459.7600	(0.042)	0.0000	0.0000	122
2015/03/04	AL37	06/08/2015			Index Future	467.3920	467.3920	467.1870	467.1870	(0.044)	0.0000	0.0000	0
2015/03/04	AL7T	07/05/2015			Index Future	548.3390	548.3390	546.9880	546.9880	(0.246)	0.0000	0.0000	3
2015/03/04	AL7T	06/08/2015			Index Future	557.2060	557.2060	555.8250	555.8250	(0.248)	0.0000	0.0000	0
2015/03/04	ALBI	07/05/2015			Index Future	501.4470	501.4470	499.7300	499.7300	(0.342)	0.0000	0.0000	577
2015/03/04	ALBI	06/08/2015			Index Future	509.5560	509.5560	507.8030	507.8030	(0.344)	0.0000	0.0000	10
2015/03/04	ALBI	05/11/2015			Index Future	518.1170	518.1170	516.3410	516.3410	(0.343)	0.0000	0.0000	0
2015/03/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	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
2015/03/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/03/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	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
2015/03/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/03/04	EL28	07/05/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	EL28	07/05/2015			Bond Future	122.3276	122.3276	122.2664	122.2664	(0.050)	0.0000	0.0000	0
2015/03/04	EL28	07/05/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	EL28	07/05/2015	124.99	Put	Bond Future	2,662.4000	2.6624	2,723.6400	2.7236	2.300	0	0	0
2015/03/04	EL28	07/05/2015	125.01	Put	Bond Future	2,682.4000	2.6824	2,743.6400	2.7436	2.283	0	0	0
2015/03/04	EL28	07/05/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	EL28	07/05/2015	125.00	Put	Bond Future	2,672.4000	2.6724	2,733.6400	2.7336	2.292	0	0	0
2015/03/04	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	EL28	06/08/2015			Bond Future	124.3385	124.3385	124.2731	124.2731	(0.053)	0.0000	0.0000	0
2015/03/04	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	EL28	06/08/2015	124.99	Put	Bond Future	651.5300	0.6515	716.9100	0.7169	10.035	0	0	0
2015/03/04	EL28	06/08/2015	125.01	Put	Bond Future	671.5300	0.6715	736.9100	0.7369	9.736	0	0	0
2015/03/04	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	EL28	06/08/2015	125.00	Put	Bond Future	661.5300	0.6615	726.9100	0.7269	9.883	0	0	0
2015/03/04	ES33	07/05/2015			Bond Future	9.2124	86.1386	9.2863	85.5673	0.802	0.0000	0.0000	6,576
2015/03/04	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	ES33	07/05/2015	9.76	Call	Bond Future	4,099.2300	4.0992	3,527.9300	3.5279	(13.937)	0	0	0
2015/03/04	ES33	07/05/2015	9.74	Call	Bond Future	3,954.8400	3.9548	3,383.5400	3.3835	(14.446)	0	0	0
2015/03/04	ES33	07/05/2015	9.75	Call	Bond Future	4,027.0800	4.0271	3,455.7800	3.4558	(14.186)	0	0	0
2015/03/04	ES33	06/08/2015			Bond Future	9.2842	87.5472	9.3607	86.9644	0.824	0.0000	0.0000	0
2015/03/04	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	ES33	06/08/2015	9.61	Call	Bond Future	2,441.4900	2.4415	1,858.6900	1.8587	(23.871)	0	0	0
2015/03/04	ES33	06/08/2015	9.59	Call	Bond Future	2,294.6900	2.2947	1,711.8900	1.7119	(25.398)	0	0	0
2015/03/04	ES33	06/08/2015	9.60	Call	Bond Future	2,368.1400	2.3681	1,785.3400	1.7853	(24.610)	0	0	0
2015/03/04	ES33	05/11/2015	9.00	Put	Bond Future	2,717.7600	2.7178	3,309.6500	3.3096	21.779	0	0	0
2015/03/04	ES33	05/11/2015			Bond Future	9.3510	85.2156	9.4297	84.6237	0.842	0.0000	0.0000	0
2015/03/04	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	ES33	05/11/2015	8.99	Put	Bond Future	2,797.0900	2.7971	3,388.9800	3.3890	21.161	0	0	0
2015/03/04	ES33	05/11/2015	9.01	Put	Bond Future	2,638.5300	2.6385	3,230.4200	3.2304	22.433	0	0	0
2015/03/04	GOVI	07/05/2015	449.99	Call	GOVI	474,590.0000	47.4590	458,780.0000	45.8780	(3.331)	0	0	0
2015/03/04	GOVI	07/05/2015			GOVI	497.4490	497.4490	495.8680	495.8680	(0.318)	0.0000	0.0000	459
2015/03/04	GOVI	07/05/2015	450.00	Call	GOVI	474,490.0000	47.4490	458,680.0000	45.8680	(3.332)	0	0	0
2015/03/04	GOVI	07/05/2015	450.01	Call	GOVI	474,390.0000	47.4390	458,580.0000	45.8580	(3.333)	0	0	0
2015/03/04	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	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
2015/03/04	GOVI	06/08/2015			GOVI	505.4930	505.4930	503.8790	503.8790	(0.319)	0.0000	0.0000	29
2015/03/04	GOVI	06/08/2015	499.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	GOVI	06/08/2015	500.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	GOVI	06/08/2015	499.99	Call	GOVI	55,030.0000	5.5030	38,890.0000	3.8890	(29.329)	0	0	0
2015/03/04	GOVI	06/08/2015	500.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	GOVI	06/08/2015	500.00	Call	GOVI	54,930.0000	5.4930	38,790.0000	3.8790	(29.383)	0	0	0
2015/03/04	GOVI	06/08/2015	500.01	Call	GOVI	54,830.0000	5.4830	38,690.0000	3.8690	(29.436)	0	0	0
2015/03/04	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	GOVI	05/11/2015			GOVI	513.9860	513.9860	512.3510	512.3510	(0.318)	0.0000	0.0000	0
2015/03/04	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	GOVI	05/11/2015	529.99	Put	GOVI	160,040.0000	16.0040	176,390.0000	17.6390	10.216	0	0	0
2015/03/04	GOVI	05/11/2015	530.01	Put	GOVI	160,240.0000	16.0240	176,590.0000	17.6590	10.203	0	0	0
2015/03/04	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	GOVI	05/11/2015	530.00	Put	GOVI	160,140.0000	16.0140	176,490.0000	17.6490	10.210	0	0	0
2015/03/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/03/04	IGOV	07/05/2015			Index Future	225.0050	225.0050	224.9990	224.9990	(0.003)	0.0000	0.0000	1,081
2015/03/04	IGOV	06/08/2015			Index Future	228.6620	228.6620	228.6520	228.6520	(0.004)	0.0000	0.0000	100
2015/03/04	IGOV	05/11/2015			Index Future	232.5210	232.5210	232.5140	232.5140	(0.003)	0.0000	0.0000	0
2015/03/04	ILBI	07/05/2015			Index Future	609.3450	609.3450	609.1150	609.1150	(0.038)	0.0000	0.0000	0
2015/03/04	ILBI	06/08/2015			Index Future	619.3120	619.3120	619.0770	619.0770	(0.038)	0.0000	0.0000	159
2015/03/04	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/03/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/03/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/03/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/03/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/03/04	JBAF	18/03/2015			Jibar Tradeable Future	6.1500	93.8500	6.1500	93.8500	0.000	0.0000	0.0000	2,850
2015/03/04	JBAF	15/04/2015			Jibar Tradeable Future	6.1900	93.8100	6.1900	93.8100	0.000	0.0000	0.0000	0
2015/03/04	JBAF	20/05/2015			Jibar Tradeable Future	6.2200	93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2015/03/04	JBAF	17/06/2015			Jibar Tradeable Future	6.2600	93.7400	6.2600	93.7400	0.000	0.0000	0.0000	5,000
2015/03/04	JBAF	15/07/2015			Jibar Tradeable Future	6.3300	93.6700	6.3300	93.6700	0.000	0.0000	0.0000	0
2015/03/04	JBAF	19/08/2015			Jibar Tradeable Future	6.2450	93.7550	6.2450	93.7550	0.000	0.0000	0.0000	0
2015/03/04	JBAF	16/09/2015			Jibar Tradeable Future	6.3800	93.6200	6.3800	93.6200	0.000	0.0000	0.0000	0
2015/03/04	JBAF	15/12/2015			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2015/03/04	JBAF	16/03/2016			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2015/03/04	JBAF	15/06/2016			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2015/03/04	JBAF	21/09/2016			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2015/03/04	JBAF	21/12/2016			Jibar Tradeable Future	7.1600	92.8400	7.1600	92.8400	0.000	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
2015/03/04	R023	07/05/2015	8.15	Put	Bond Future	108.2000		0.1082	120.4700	0.1205	11.340	0	0	0
2015/03/04	R023	07/05/2015	8.14	Call	Bond Future	3,740.8000		3.7408	3,672.8000	3.6728	(1.818)	0	0	0
2015/03/04	R023	07/05/2015			Bond Future	7.5086		102.9266	7.5223	102.8459	0.183	0.0000	0.0000	14,434
2015/03/04	R023	07/05/2015	8.15	Call	Bond Future	3,792.1700		3.7922	3,723.7800	3.7238	(1.803)	0	0	0
2015/03/04	R023	07/05/2015	8.16	Call	Bond Future	3,843.7000		3.8437	3,774.9000	3.7749	(1.790)	0	0	0
2015/03/04	R023	07/05/2015	8.14	Put	Bond Future	112.9500		0.1129	125.6100	0.1256	11.208	0	0	0
2015/03/04	R023	07/05/2015	8.16	Put	Bond Future	103.6400		0.1036	115.5000	0.1155	11.443	0	0	0
2015/03/04	R023	06/08/2015	9.07	Put	Bond Future	32.8700		0.0329	38.6800	0.0387	17.676	0	0	911
2015/03/04	R023	06/08/2015	8.24	Call	Bond Future	4,241.8500		4.2419	4,191.2700	4.1913	(1.192)	0	0	0
2015/03/04	R023	06/08/2015			Bond Future	7.5489		104.6098	7.5637	104.5252	0.196	0.0000	0.0000	0
2015/03/04	R023	06/08/2015	9.07	Call	Bond Future	8,281.0300		8.2810	8,202.3100	8.2023	(0.951)	0	0	0
2015/03/04	R023	06/08/2015	8.26	Put	Bond Future	367.1000		0.3671	400.0300	0.4000	8.970	0	0	0
2015/03/04	R023	06/08/2015	8.25	Put	Bond Future	375.9000		0.3759	409.3400	0.4093	8.896	0	0	0
2015/03/04	R023	06/08/2015	8.24	Put	Bond Future	384.8900		0.3849	418.8400	0.4188	8.821	0	0	0
2015/03/04	R023	06/08/2015	8.25	Call	Bond Future	4,287.3100		4.2873	4,236.2200	4.2362	(1.192)	0	0	0
2015/03/04	R023	06/08/2015	8.26	Call	Bond Future	4,332.9100		4.3329	4,281.3100	4.2813	(1.191)	0	0	0
2015/03/04	R186	07/05/2015	7.40	Call	Bond Future	554.9300		0.5549	466.6700	0.4667	(15.905)	0	0	0
2015/03/04	R186	07/05/2015	8.10	Put	Bond Future	0.0000		0.0000	651.0300	0.6510	100.000	0	0	4,229
2015/03/04	R186	07/05/2015			Bond Future	7.7399		124.9722	7.7843	124.5904	0.573	7.7630	7.7630	36,964
2015/03/04	R186	07/05/2015	7.50	Put	Bond Future	2,886.9000		2.8869	3,153.0600	3.1531	9.220	0	0	4,229
2015/03/04	R186	07/05/2015	8.25	Call	Bond Future	4,634.0500		4.6340	4,300.4200	4.3004	(7.200)	0	0	0
2015/03/04	R186	07/05/2015	7.80	Put	Bond Future	1,409.4900		1.4095	1,566.5200	1.5665	11.141	0	0	300
2015/03/04	R186	07/05/2015	7.45	Put	Bond Future	3,201.9800		3.2020	3,482.2400	3.4822	8.753	0	0	4,229
2015/03/04	R186	07/05/2015	8.05	Put	Bond Future	0.0000		0.0000	763.1700	0.7632	100.000	0	0	4,229
2015/03/04	R186	07/05/2015	8.00	Put	Bond Future	0.0000		0.0000	890.0800	0.8901	100.000	0	0	4,229
2015/03/04	R186	07/05/2015	8.24	Put	Bond Future	356.5200		0.3565	406.2100	0.4062	13.938	0	0	0
2015/03/04	R186	07/05/2015	8.26	Put	Bond Future	331.8000		0.3318	378.4200	0.3784	14.051	0	0	0
2015/03/04	R186	07/05/2015	7.40	Put	Bond Future	3,534.5700		3.5346	3,828.0800	3.8281	8.304	0	0	4,229
2015/03/04	R186	07/05/2015	7.50	Call	Bond Future	794.0600		0.7941	678.4500	0.6784	(14.559)	0	0	0
2015/03/04	R186	07/05/2015	8.25	Put	Bond Future	343.9700		0.3440	392.1100	0.3921	13.995	0	0	0
2015/03/04	R186	07/05/2015	8.26	Call	Bond Future	4,703.8900		4.7039	4,368.7400	4.3687	(7.125)	0	0	0
2015/03/04	R186	07/05/2015	8.10	Call	Bond Future	0.0000		0.0000	3,319.6400	3.3196	100.000	0	0	0
2015/03/04	R186	07/05/2015	7.45	Call	Bond Future	666.8200		0.6668	565.3100	0.5653	(15.223)	0	0	0
2015/03/04	R186	07/05/2015	8.05	Call	Bond Future	0.0000		0.0000	3,014.5300	3.0145	100.000	0	0	0
2015/03/04	R186	07/05/2015	7.80	Call	Bond Future	1,925.7500		1.9257	1,701.0100	1.7010	(11.670)	0	0	0
2015/03/04	R186	07/05/2015	8.00	Call	Bond Future	0.0000		0.0000	2,722.1600	2.7222	100.000	0	0	0
2015/03/04	R186	07/05/2015	8.24	Call	Bond Future	4,564.5100		4.5645	4,232.4300	4.2324	(7.275)	0	0	0
2015/03/04	R186	06/08/2015	8.90	Put	Bond Future	223.9900		0.2240	268.7400	0.2687	19.979	0	0	2,500
2015/03/04	R186	06/08/2015	8.00	Put	Bond Future	1,687.6900		1.6877	1,871.1400	1.8711	10.870	0	0	0
2015/03/04	R186	06/08/2015			Bond Future	7.7826		121.7181	7.8290	121.3271	0.596	7.7990	7.7990	640
2015/03/04	R186	06/08/2015	8.01	Call	Bond Future	3,557.6800		3.5577	3,348.0400	3.3480	(5.893)	0	0	0
2015/03/04	R186	06/08/2015	8.00	Call	Bond Future	3,505.9400		3.5059	3,298.3800	3.2984	(5.920)	0	0	0
2015/03/04	R186	06/08/2015	7.99	Call	Bond Future	3,454.5700		3.4546	3,249.1100	3.2491	(5.947)	0	0	0
2015/03/04	R186	06/08/2015	8.90	Call	Bond Future	9,182.6100		9.1826	8,836.3500	8.8363	(3.771)	0	0	0
2015/03/04	R186	06/08/2015	7.99	Put	Bond Future	1,719.1300		1.7191	1,904.6800	1.9047	10.793	0	0	0
2015/03/04	R186	06/08/2015	8.01	Put	Bond Future	1,656.6900		1.6567	1,838.0600	1.8381	10.948	0	0	0
2015/03/04	R186	05/11/2015	8.25	Put	Bond Future	1,667.8200		1.6678	1,841.8900	1.8419	10.437	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
2015/03/04	R186	05/11/2015	8.24	Call	Bond Future	5,136.7200	5.1367	4,915.4800	4.9155	(4.307)	0	0	0
2015/03/04	R186	05/11/2015			Bond Future	7.8164	123.7442	7.8643	123.3476	0.613	0.0000	0.0000	0
2015/03/04	R186	05/11/2015	9.00	Put	Bond Future	455.9600	0.4560	527.7900	0.5278	15.754	0	0	2,600
2015/03/04	R186	05/11/2015	8.24	Put	Bond Future	1,693.4200	1.6934	1,868.7700	1.8688	10.355	0	0	0
2015/03/04	R186	05/11/2015	8.26	Put	Bond Future	1,642.8900	1.6429	1,814.9600	1.8150	10.474	0	0	0
2015/03/04	R186	05/11/2015	9.00	Call	Bond Future	9,746.1700	9.7462	9,421.4100	9.4214	(3.332)	0	0	0
2015/03/04	R186	05/11/2015	8.25	Call	Bond Future	5,190.7700	5.1908	4,968.2500	4.9682	(4.287)	0	0	0
2015/03/04	R186	05/11/2015	8.26	Call	Bond Future	5,245.4200	5.2454	5,020.9000	5.0209	(4.280)	0	0	0
2015/03/04	R186	04/02/2016	7.50	Call	Bond Future	2,305.2600	2.3053	2,206.2100	2.2062	(4.297)	0	0	0
2015/03/04	R186	04/02/2016			Bond Future	7.8350	120.6696	7.8851	120.2622	0.640	0.0000	0.0000	5,592
2015/03/04	R186	04/02/2016	7.51	Call	Bond Future	2,337.6700	2.3377	2,237.3000	2.2373	(4.294)	0	0	0
2015/03/04	R186	04/02/2016	7.49	Call	Bond Future	2,273.5600	2.2736	2,175.8300	2.1758	(4.299)	0	0	0
2015/03/04	R186	04/02/2016	7.50	Put	Bond Future	5,075.1100	5.0751	5,383.4500	5.3835	6.076	0	0	0
2015/03/04	R186	04/02/2016	7.49	Put	Bond Future	5,127.4300	5.1274	5,437.0900	5.4371	6.039	0	0	0
2015/03/04	R186	04/02/2016	7.51	Put	Bond Future	5,023.5800	5.0236	5,330.6000	5.3306	6.112	0	0	0
2015/03/04	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R197	07/05/2015			Bond Future	288.0837	288.0837	287.9304	287.9304	(0.053)	0.0000	0.0000	1,044
2015/03/04	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R197	07/05/2015	293.99	Put	Bond Future	5,906.3200	5.9063	6,059.5800	6.0596	2.595	0	0	0
2015/03/04	R197	07/05/2015	294.01	Put	Bond Future	5,926.3200	5.9263	6,079.5800	6.0796	2.586	0	0	0
2015/03/04	R197	07/05/2015	294.00	Put	Bond Future	5,916.3200	5.9163	6,069.5800	6.0696	2.590	0	0	0
2015/03/04	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R197	06/08/2015			Bond Future	286.7665	286.7665	286.6036	286.6036	(0.057)	0.0000	0.0000	0
2015/03/04	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R197	06/08/2015	287.99	Put	Bond Future	1,223.5200	1.2235	1,386.3900	1.3864	13.312	0	0	0
2015/03/04	R197	06/08/2015	288.01	Put	Bond Future	1,243.5200	1.2435	1,406.3900	1.4064	13.097	0	0	0
2015/03/04	R197	06/08/2015	288.00	Put	Bond Future	1,233.5200	1.2335	1,396.3900	1.3964	13.204	0	0	0
2015/03/04	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R202	07/05/2015			Bond Future	236.1615	236.1615	236.0364	236.0364	(0.053)	0.0000	0.0000	50,918
2015/03/04	R202	07/05/2015	238.49	Put	Bond Future	2,328.5400	2.3285	2,453.5700	2.4536	5.369	0	0	0
2015/03/04	R202	07/05/2015	238.50	Put	Bond Future	2,338.5400	2.3385	2,463.5700	2.4636	5.346	0	0	0
2015/03/04	R202	07/05/2015	238.51	Put	Bond Future	2,348.5400	2.3485	2,473.5700	2.4736	5.324	0	0	0
2015/03/04	R202	07/05/2015	238.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R202	07/05/2015	238.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R202	07/05/2015	238.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R202	06/08/2015			Bond Future	236.8285	236.8285	236.6953	236.6953	(0.056)	0.0000	0.0000	0
2015/03/04	R202	06/08/2015	239.99	Put	Bond Future	3,161.5300	3.1615	3,294.6900	3.2947	4.212	0	0	0
2015/03/04	R202	06/08/2015	240.00	Put	Bond Future	3,171.5300	3.1715	3,304.6900	3.3047	4.199	0	0	0
2015/03/04	R202	06/08/2015	240.01	Put	Bond Future	3,181.5300	3.1815	3,314.6900	3.3147	4.185	0	0	0
2015/03/04	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R203	07/05/2015			Bond Future	6.7365	104.5152	6.7235	104.5436	(0.193)	0.0000	0.0000	7,710
2015/03/04	R203	07/05/2015	7.24	Put	Bond Future	50.7600	0.0508	45.5200	0.0455	(10.323)	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
2015/03/04	R203	07/05/2015	7.26	Put	Bond Future	46.3100	0.0463	41.4100	0.0414	(10.581)	0	0	0
2015/03/04	R203	07/05/2015	7.25	Put	Bond Future	48.4900	0.0485	43.4200	0.0434	(10.456)	0	0	0
2015/03/04	R203	07/05/2015	7.25	Call	Bond Future	1,160.0300	1.1600	1,183.2700	1.1833	2.003	0	0	0
2015/03/04	R203	07/05/2015	7.24	Call	Bond Future	1,140.8000	1.1408	1,163.8700	1.1639	2.022	0	0	0
2015/03/04	R203	07/05/2015	7.26	Call	Bond Future	1,179.3400	1.1793	1,202.7500	1.2028	1.985	0	0	0
2015/03/04	R203	06/08/2015	6.74	Call	Bond Future	489.3200	0.4893	503.5000	0.5035	2.898	0	0	0
2015/03/04	R203	06/08/2015	6.75	Put	Bond Future	509.3000	0.5093	497.4200	0.4974	(2.333)	0	0	0
2015/03/04	R203	06/08/2015			Bond Future	6.7551	106.2243	6.7418	106.2506	(0.198)	0.0000	0.0000	0
2015/03/04	R203	06/08/2015	6.75	Call	Bond Future	499.2200	0.4992	513.5600	0.5136	2.872	0	0	0
2015/03/04	R203	06/08/2015	6.76	Call	Bond Future	509.5200	0.5095	523.7400	0.5237	2.791	0	0	0
2015/03/04	R203	06/08/2015	6.74	Put	Bond Future	518.9900	0.5190	506.9500	0.5070	(2.320)	0	0	0
2015/03/04	R203	06/08/2015	6.76	Put	Bond Future	500.0200	0.5000	488.0200	0.4880	(2.400)	0	0	0
2015/03/04	R203	05/11/2015	5.99	Call	Bond Future	118.0000	0.1180	124.0900	0.1241	5.161	0	0	0
2015/03/04	R203	05/11/2015	6.00	Put	Bond Future	1,430.1100	1.4301	1,408.8900	1.4089	(1.484)	0	0	0
2015/03/04	R203	05/11/2015			Bond Future	6.7462	103.8246	6.7304	103.8520	(0.234)	0.0000	0.0000	0
2015/03/04	R203	05/11/2015	6.00	Call	Bond Future	121.1200	0.1211	127.3200	0.1273	5.119	0	0	0
2015/03/04	R203	05/11/2015	6.01	Call	Bond Future	124.3000	0.1243	130.6200	0.1306	5.084	0	0	0
2015/03/04	R203	05/11/2015	5.99	Put	Bond Future	1,444.6800	1.4447	1,423.3500	1.4234	(1.476)	0	0	0
2015/03/04	R203	05/11/2015	6.01	Put	Bond Future	1,415.6000	1.4156	1,394.5000	1.3945	(1.491)	0	0	0
2015/03/04	R204	07/05/2015	7.51	Put	Bond Future	72.2800	0.0723	66.9900	0.0670	(7.319)	0	0	0
2015/03/04	R204	07/05/2015			Bond Future	6.9708	106.3446	6.9635	106.3681	(0.105)	6.9550	6.9550	14,509
2015/03/04	R204	07/05/2015	7.50	Put	Bond Future	75.5300	0.0755	70.1600	0.0702	(7.110)	0	0	0
2015/03/04	R204	07/05/2015	7.49	Call	Bond Future	1,727.8900	1.7279	1,745.8000	1.7458	1.037	0	0	0
2015/03/04	R204	07/05/2015	7.50	Call	Bond Future	1,755.9500	1.7559	1,774.0300	1.7740	1.030	0	0	0
2015/03/04	R204	07/05/2015	7.51	Call	Bond Future	1,784.1200	1.7841	1,802.2800	1.8023	1.018	0	0	0
2015/03/04	R204	07/05/2015	7.49	Put	Bond Future	78.9100	0.0789	73.3700	0.0734	(7.021)	0	0	0
2015/03/04	R204	06/08/2015	7.74	Call	Bond Future	2,333.8400	2.3338	2,351.9600	2.3520	0.776	0	0	0
2015/03/04	R204	06/08/2015	7.75	Put	Bond Future	159.7100	0.1597	156.6400	0.1566	(1.922)	0	0	0
2015/03/04	R204	06/08/2015			Bond Future	7.0074	104.0473	7.0003	104.0686	(0.101)	6.9720	6.9720	100
2015/03/04	R204	06/08/2015	8.41	Call	Bond Future	4,124.5000	4.1245	4,147.1700	4.1472	0.550	0	0	0
2015/03/04	R204	06/08/2015	7.74	Put	Bond Future	163.8200	0.1638	160.6900	0.1607	(1.911)	0	0	0
2015/03/04	R204	06/08/2015	7.76	Put	Bond Future	155.3800	0.1554	152.6800	0.1527	(1.738)	0	0	0
2015/03/04	R204	06/08/2015	8.41	Put	Bond Future	18.9400	0.0189	20.3600	0.0204	7.497	0	0	699
2015/03/04	R204	06/08/2015	7.75	Call	Bond Future	2,358.9600	2.3590	2,377.1400	2.3771	0.771	0	0	0
2015/03/04	R204	06/08/2015	7.76	Call	Bond Future	2,383.8500	2.3838	2,402.4000	2.4024	0.778	0	0	0
2015/03/04	R204	05/11/2015			Bond Future	7.0236	105.7792	7.0157	105.8015	(0.113)	0.0000	0.0000	0
2015/03/04	R204	05/11/2015	6.25	Call	Bond Future	218.8000	0.2188	228.4000	0.2284	4.388	0	0	0
2015/03/04	R204	05/11/2015	6.24	Put	Bond Future	2,436.5800	2.4366	2,423.7100	2.4237	(0.528)	0	0	0
2015/03/04	R204	05/11/2015	6.26	Put	Bond Future	2,389.8500	2.3899	2,377.2600	2.3773	(0.527)	0	0	0
2015/03/04	R204	05/11/2015	6.25	Put	Bond Future	2,413.1600	2.4132	2,400.4400	2.4004	(0.527)	0	0	0
2015/03/04	R204	05/11/2015	6.26	Call	Bond Future	224.2300	0.2242	233.9600	0.2340	4.339	0	0	0
2015/03/04	R204	05/11/2015	6.24	Call	Bond Future	213.4800	0.2135	222.9300	0.2229	4.427	0	0	0
2015/03/04	R207	07/05/2015			Bond Future	7.1723	102.6329	7.1858	102.5797	0.189	7.1850	7.1850	35,423
2015/03/04	R207	07/05/2015	8.25	Call	Bond Future	4,128.5400	4.1285	4,076.5100	4.0765	(1.260)	0	0	0
2015/03/04	R207	07/05/2015	7.73	Call	Bond Future	2,251.1700	2.2512	2,201.9700	2.2020	(2.186)	0	0	66
2015/03/04	R207	07/05/2015	8.24	Put	Bond Future	6.3200	0.0063	7.6000	0.0076	20.253	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
2015/03/04	R207	07/05/2015	7.73	Put	Bond Future	91.4400	0.0914	95.5100	0.0955	4.451	0	0	0
2015/03/04	R207	07/05/2015	8.26	Put	Bond Future	5.5700	0.0056	6.7500	0.0068	21.185	0	0	0
2015/03/04	R207	07/05/2015	8.25	Put	Bond Future	5.9400	0.0059	7.1800	0.0072	20.875	0	0	0
2015/03/04	R207	07/05/2015	8.26	Call	Bond Future	4,165.4500	4.1655	4,113.3600	4.1134	(1.251)	0	0	0
2015/03/04	R207	07/05/2015	8.24	Call	Bond Future	4,091.6300	4.0916	4,039.6400	4.0396	(1.271)	0	0	0
2015/03/04	R207	06/08/2015	7.76	Call	Bond Future	2,341.8200	2.3418	2,301.2800	2.3013	(1.731)	0	0	0
2015/03/04	R207	06/08/2015			Bond Future	7.2164	100.6685	7.2316	100.6119	0.210	7.2160	7.2160	100
2015/03/04	R207	06/08/2015	7.74	Call	Bond Future	2,284.7500	2.2847	2,244.5400	2.2445	(1.760)	0	0	0
2015/03/04	R207	06/08/2015	7.75	Call	Bond Future	2,313.3300	2.3133	2,272.8500	2.2728	(1.750)	0	0	0
2015/03/04	R207	06/08/2015	7.46	Call	Bond Future	1,546.8400	1.5468	1,515.2300	1.5152	(2.044)	0	0	70
2015/03/04	R207	06/08/2015	7.74	Put	Bond Future	352.5800	0.3526	369.0400	0.3690	4.668	0	0	0
2015/03/04	R207	06/08/2015	7.76	Put	Bond Future	336.7400	0.3367	352.8700	0.3529	4.790	0	0	0
2015/03/04	R207	06/08/2015	7.46	Put	Bond Future	642.3200	0.6423	667.3800	0.6674	3.901	0	0	0
2015/03/04	R207	06/08/2015	7.75	Put	Bond Future	344.6900	0.3447	360.8800	0.3609	4.697	0	0	0
2015/03/04	R207	05/11/2015	7.76	Call	Bond Future	2,397.0900	2.3971	2,365.4900	2.3655	(1.318)	0	0	0
2015/03/04	R207	05/11/2015			Bond Future	7.2403	102.3443	7.2563	102.2874	0.221	0.0000	0.0000	0
2015/03/04	R207	05/11/2015	7.74	Call	Bond Future	2,346.5700	2.3466	2,315.4900	2.3155	(1.324)	0	0	0
2015/03/04	R207	05/11/2015	7.75	Call	Bond Future	2,371.9200	2.3719	2,340.5800	2.3406	(1.321)	0	0	0
2015/03/04	R207	05/11/2015	7.43	Call	Bond Future	1,623.7700	1.6238	1,601.0200	1.6010	(1.401)	0	0	53
2015/03/04	R207	05/11/2015	7.74	Put	Bond Future	589.5700	0.5896	615.3400	0.6153	4.371	0	0	0
2015/03/04	R207	05/11/2015	7.76	Put	Bond Future	570.5500	0.5705	595.8000	0.5958	4.426	0	0	0
2015/03/04	R207	05/11/2015	7.43	Put	Bond Future	952.3500	0.9523	986.4500	0.9864	3.581	0	0	0
2015/03/04	R207	05/11/2015	7.75	Put	Bond Future	580.1400	0.5801	605.6500	0.6056	4.397	0	0	0
2015/03/04	R208	07/05/2015	8.01	Call	Bond Future	3,326.1000	3.3261	3,248.2900	3.2483	(2.339)	0	0	0
2015/03/04	R208	07/05/2015			Bond Future	7.2910	98.2121	7.3098	98.1247	0.258	7.3110	7.3110	60,821
2015/03/04	R208	07/05/2015	7.99	Call	Bond Future	3,242.2600	3.2423	3,165.1000	3.1651	(2.380)	0	0	0
2015/03/04	R208	07/05/2015	8.00	Call	Bond Future	3,284.1400	3.2841	3,206.6300	3.2066	(2.360)	0	0	0
2015/03/04	R208	07/05/2015	7.99	Put	Bond Future	60.2200	0.0602	70.4800	0.0705	17.038	0	0	0
2015/03/04	R208	07/05/2015	8.01	Put	Bond Future	54.8900	0.0549	64.5000	0.0645	17.508	0	0	0
2015/03/04	R208	07/05/2015	8.00	Put	Bond Future	57.5000	0.0575	67.4100	0.0674	17.235	0	0	0
2015/03/04	R208	06/08/2015			Bond Future	7.3306	99.8185	7.3510	99.7272	0.278	7.3400	7.3400	100
2015/03/04	R208	06/08/2015	8.00	Call	Bond Future	3,247.1400	3.2471	3,189.9500	3.1900	(1.761)	0	0	0
2015/03/04	R208	06/08/2015	8.01	Call	Bond Future	3,282.9800	3.2830	3,225.2700	3.2253	(1.758)	0	0	0
2015/03/04	R208	06/08/2015	8.85	Call	Bond Future	6,545.6000	6.5456	6,459.8800	6.4599	(1.310)	0	0	0
2015/03/04	R208	06/08/2015	7.99	Call	Bond Future	3,211.4100	3.2114	3,154.7500	3.1548	(1.764)	0	0	0
2015/03/04	R208	06/08/2015	8.01	Put	Bond Future	298.3000	0.2983	331.9000	0.3319	11.264	0	0	0
2015/03/04	R208	06/08/2015	8.00	Put	Bond Future	305.5700	0.3056	339.6900	0.3397	11.166	0	0	0
2015/03/04	R208	06/08/2015	7.99	Put	Bond Future	312.9900	0.3130	347.6400	0.3476	11.071	0	0	0
2015/03/04	R208	06/08/2015	8.85	Put	Bond Future	22.9100	0.0229	28.5000	0.0285	24.400	0	0	198
2015/03/04	R208	05/11/2015			Bond Future	7.3584	98.0792	7.3798	97.9870	0.291	0.0000	0.0000	0
2015/03/04	R208	05/11/2015	8.48	Call	Bond Future	4,913.1200	4.9131	4,852.0400	4.8520	(1.243)	0	0	0
2015/03/04	R208	05/11/2015	7.74	Put	Bond Future	855.3300	0.8553	921.4300	0.9214	7.728	0	0	0
2015/03/04	R208	05/11/2015	7.75	Call	Bond Future	2,513.2100	2.5132	2,486.6300	2.4866	(1.058)	0	0	0
2015/03/04	R208	05/11/2015	7.76	Call	Bond Future	2,542.0600	2.5421	2,514.9500	2.5150	(1.066)	0	0	0
2015/03/04	R208	05/11/2015	8.48	Put	Bond Future	218.0400	0.2180	249.1200	0.2491	14.254	0	0	2,200
2015/03/04	R208	05/11/2015	7.74	Call	Bond Future	2,484.5100	2.4845	2,458.4500	2.4584	(1.049)	0	0	0
2015/03/04	R208	05/11/2015	7.76	Put	Bond Future	828.4200	0.8284	893.4700	0.8935	7.852	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
2015/03/04	R208	05/11/2015	7.75	Put	Bond Future	841.7900	0.8418	907.3700	0.9074	7.791	0	0	0
2015/03/04	R209	07/05/2015			Bond Future	8.2861	80.6421	8.3608	80.0228	0.902	8.3310	8.3310	14,731
2015/03/04	R209	07/05/2015	8.99	Put	Bond Future	198.6300	0.1986	265.2900	0.2653	33.560	0	0	0
2015/03/04	R209	07/05/2015	7.30	Call	Bond Future	28.7300	0.0287	18.6900	0.0187	(34.946)	0	0	700
2015/03/04	R209	07/05/2015	8.30	Put	Bond Future	1,629.8900	1.6299	1,947.2100	1.9472	19.469	0	0	700
2015/03/04	R209	07/05/2015	9.01	Put	Bond Future	184.7800	0.1848	247.6000	0.2476	33.997	0	0	0
2015/03/04	R209	07/05/2015	8.99	Call	Bond Future	5,757.0200	5.7570	5,204.3700	5.2044	(9.600)	0	0	0
2015/03/04	R209	07/05/2015	9.00	Put	Bond Future	191.6200	0.1916	256.3400	0.2563	33.775	0	0	0
2015/03/04	R209	07/05/2015	9.00	Call	Bond Future	5,824.6800	5.8247	5,270.0900	5.2701	(9.521)	0	0	0
2015/03/04	R209	07/05/2015	7.30	Put	Bond Future	8,927.9600	8.9280	9,537.2300	9.5372	6.824	0	0	0
2015/03/04	R209	07/05/2015	8.30	Call	Bond Future	1,745.8300	1.7458	1,443.8400	1.4438	(17.298)	0	0	0
2015/03/04	R209	07/05/2015	9.01	Call	Bond Future	5,892.4000	5.8924	5,335.9100	5.3359	(9.444)	0	0	0
2015/03/04	R209	06/08/2015	8.99	Put	Bond Future	803.6300	0.8036	951.3100	0.9513	18.377	0	0	0
2015/03/04	R209	06/08/2015			Bond Future	8.3276	81.9612	8.4045	81.3298	0.924	8.3690	8.3690	100
2015/03/04	R209	06/08/2015	9.01	Put	Bond Future	772.4400	0.7724	915.7800	0.9158	18.557	0	0	0
2015/03/04	R209	06/08/2015	9.90	Call	Bond Future	11,625.9700	11.6260	11,020.8500	11.0209	(5.205)	0	0	0
2015/03/04	R209	06/08/2015	9.00	Call	Bond Future	6,061.6600	6.0617	5,575.7400	5.5757	(8.016)	0	0	0
2015/03/04	R209	06/08/2015	9.01	Call	Bond Future	6,120.5800	6.1206	5,632.5000	5.6325	(7.974)	0	0	0
2015/03/04	R209	06/08/2015	9.00	Put	Bond Future	787.9000	0.7879	933.4000	0.9334	18.467	0	0	0
2015/03/04	R209	06/08/2015	8.99	Call	Bond Future	6,002.9000	6.0029	5,519.1600	5.5192	(8.058)	0	0	0
2015/03/04	R209	06/08/2015	9.90	Put	Bond Future	90.1400	0.0901	116.4400	0.1164	29.177	0	0	2,914
2015/03/04	R209	05/11/2015	7.99	Put	Bond Future	5,099.7100	5.0997	5,504.6300	5.5046	7.940	0	0	0
2015/03/04	R209	05/11/2015			Bond Future	8.3631	80.1766	8.4419	79.5352	0.943	0.0000	0.0000	0
2015/03/04	R209	05/11/2015	8.01	Put	Bond Future	4,987.3500	4.9874	5,387.1800	5.3872	8.017	0	0	0
2015/03/04	R209	05/11/2015	7.99	Call	Bond Future	1,955.4100	1.9554	1,718.9200	1.7189	(12.094)	0	0	0
2015/03/04	R209	05/11/2015	8.00	Put	Bond Future	5,043.3200	5.0433	5,445.6900	5.4457	7.978	0	0	0
2015/03/04	R209	05/11/2015	8.00	Call	Bond Future	1,985.6900	1.9857	1,746.6500	1.7466	(12.038)	0	0	0
2015/03/04	R209	05/11/2015	8.01	Call	Bond Future	2,016.2500	2.0163	1,774.6700	1.7747	(11.982)	0	0	0
2015/03/04	R210	07/05/2015			Bond Future	174.8603	174.8603	174.7663	174.7663	(0.054)	0.0000	0.0000	829
2015/03/04	R210	07/05/2015	177.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R210	07/05/2015	176.99	Put	Bond Future	2,129.7000	2.1297	2,223.7100	2.2237	4.414	0	0	0
2015/03/04	R210	07/05/2015	177.01	Put	Bond Future	2,149.7000	2.1497	2,243.7100	2.2437	4.373	0	0	0
2015/03/04	R210	07/05/2015	177.00	Put	Bond Future	2,139.7000	2.1397	2,233.7100	2.2337	4.394	0	0	0
2015/03/04	R210	07/05/2015	177.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R210	07/05/2015	176.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R210	06/08/2015			Bond Future	177.7345	177.7345	177.6344	177.6344	(0.056)	0.0000	0.0000	0
2015/03/04	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R210	06/08/2015	178.99	Put	Bond Future	1,255.4900	1.2555	1,355.5500	1.3556	7.970	0	0	0
2015/03/04	R210	06/08/2015	179.01	Put	Bond Future	1,275.4900	1.2755	1,375.5500	1.3756	7.845	0	0	0
2015/03/04	R210	06/08/2015	179.00	Put	Bond Future	1,265.4900	1.2655	1,365.5500	1.3656	7.907	0	0	0
2015/03/04	R211	07/05/2015	134.99	Put	Bond Future	3,300.8500	3.3008	3,373.5400	3.3735	2.202	0	0	0
2015/03/04	R211	07/05/2015			Bond Future	131.6892	131.6892	131.6165	131.6165	(0.055)	0.0000	0.0000	1,120
2015/03/04	R211	07/05/2015	135.01	Put	Bond Future	3,320.8500	3.3208	3,393.5400	3.3935	2.189	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
2015/03/04	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R211	07/05/2015	135.00	Put	Bond Future	3,310.8500	3.3108	3,383.5400	3.3835	2.196	0	0	0
2015/03/04	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R211	06/08/2015			Bond Future	132.2355	132.2355	132.1583	132.1583	(0.058)	0.0000	0.0000	0
2015/03/04	R211	06/08/2015	134.99	Put	Bond Future	2,754.4700	2.7545	2,831.6700	2.8317	2.803	0	0	0
2015/03/04	R211	06/08/2015	135.01	Put	Bond Future	2,774.4700	2.7745	2,851.6700	2.8517	2.783	0	0	0
2015/03/04	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R211	06/08/2015	135.00	Put	Bond Future	2,764.4700	2.7645	2,841.6700	2.8417	2.793	0	0	0
2015/03/04	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R212	07/05/2015			Bond Future	137.3615	137.3615	137.2884	137.2884	(0.053)	0.0000	0.0000	1,145
2015/03/04	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R212	07/05/2015	140.99	Put	Bond Future	3,628.5300	3.6285	3,701.5600	3.7016	2.013	0	0	0
2015/03/04	R212	07/05/2015	141.01	Put	Bond Future	3,648.5300	3.6485	3,721.5600	3.7216	2.002	0	0	0
2015/03/04	R212	07/05/2015	141.00	Put	Bond Future	3,638.5300	3.6385	3,711.5600	3.7116	2.007	0	0	0
2015/03/04	R212	06/08/2015	141.01	Put	Bond Future	3,166.8300	3.1668	3,244.5200	3.2445	2.453	0	0	0
2015/03/04	R212	06/08/2015			Bond Future	137.8432	137.8432	137.7655	137.7655	(0.056)	0.0000	0.0000	0
2015/03/04	R212	06/08/2015	141.00	Put	Bond Future	3,156.8300	3.1568	3,234.5200	3.2345	2.461	0	0	0
2015/03/04	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R212	06/08/2015	140.99	Put	Bond Future	3,146.8300	3.1468	3,224.5200	3.2245	2.469	0	0	0
2015/03/04	R213	07/05/2015	8.74	Call	Bond Future	4,760.6800	4.7607	4,334.2000	4.3342	(8.958)	0	0	0
2015/03/04	R213	07/05/2015	8.75	Put	Bond Future	294.5100	0.2945	349.0100	0.3490	18.505	0	0	0
2015/03/04	R213	07/05/2015			Bond Future	8.1726	91.0702	8.2322	90.5874	0.728	0.0000	0.0000	16,829
2015/03/04	R213	07/05/2015	8.75	Call	Bond Future	4,826.0800	4.8261	4,397.8000	4.3978	(8.874)	0	0	0
2015/03/04	R213	07/05/2015	8.76	Call	Bond Future	4,891.5900	4.8916	4,461.6400	4.4616	(8.790)	0	0	0
2015/03/04	R213	07/05/2015	8.74	Put	Bond Future	304.8100	0.3048	361.1100	0.3611	18.471	0	0	0
2015/03/04	R213	07/05/2015	8.76	Put	Bond Future	284.4200	0.2844	337.2500	0.3373	18.575	0	0	0
2015/03/04	R213	06/08/2015			Bond Future	8.2164	92.5594	8.2780	92.0665	0.749	0.0000	0.0000	0
2015/03/04	R213	06/08/2015	8.49	Put	Bond Future	1,591.9300	1.5919	1,758.6200	1.7586	10.471	0	0	0
2015/03/04	R213	06/08/2015	8.51	Put	Bond Future	1,536.4500	1.5365	1,698.7200	1.6987	10.561	0	0	0
2015/03/04	R213	06/08/2015	8.49	Call	Bond Future	3,753.4400	3.7534	3,427.2400	3.4272	(8.691)	0	0	0
2015/03/04	R213	06/08/2015	8.50	Put	Bond Future	1,563.9900	1.5640	1,728.4700	1.7285	10.517	0	0	0
2015/03/04	R213	06/08/2015	8.50	Call	Bond Future	3,803.1100	3.8031	3,474.7000	3.4747	(8.635)	0	0	0
2015/03/04	R213	06/08/2015	8.51	Call	Bond Future	3,853.0800	3.8531	3,522.4600	3.5225	(8.581)	0	0	0
2015/03/04	R213	05/11/2015	7.76	Call	Bond Future	1,495.1400	1.4951	1,368.1700	1.3682	(8.492)	0	0	0
2015/03/04	R213	05/11/2015			Bond Future	8.2559	90.5543	8.3192	90.0538	0.766	0.0000	0.0000	0
2015/03/04	R213	05/11/2015	7.74	Call	Bond Future	1,445.1000	1.4451	1,321.3600	1.3214	(8.563)	0	0	0
2015/03/04	R213	05/11/2015	7.75	Call	Bond Future	1,469.9800	1.4700	1,344.5000	1.3445	(8.536)	0	0	0
2015/03/04	R213	05/11/2015	7.74	Put	Bond Future	5,677.8700	5.6779	6,054.6000	6.0546	6.635	0	0	0
2015/03/04	R213	05/11/2015	7.76	Put	Bond Future	5,558.6800	5.5587	5,932.1800	5.9322	6.719	0	0	0
2015/03/04	R213	05/11/2015	7.75	Put	Bond Future	5,618.0800	5.6181	5,993.0700	5.9931	6.675	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
2015/03/04	R214	07/05/2015			Bond Future	8.3133	82.1283	8.3932	81.4205	0.961	0.0000	0.0000	15,271
2015/03/04	R214	07/05/2015	9.15	Call	Bond Future	7,080.4800	7.0805	6,424.1500	6.4241	(9.270)	0	0	0
2015/03/04	R214	07/05/2015	9.16	Call	Bond Future	7,152.3700	7.1524	6,494.4600	6.4945	(9.198)	0	0	0
2015/03/04	R214	07/05/2015	9.14	Put	Bond Future	147.0500	0.1471	200.0900	0.2001	36.069	0	0	0
2015/03/04	R214	07/05/2015	9.16	Put	Bond Future	136.7000	0.1367	186.5500	0.1866	36.467	0	0	0
2015/03/04	R214	07/05/2015	9.15	Put	Bond Future	141.7900	0.1418	193.2200	0.1932	36.272	0	0	0
2015/03/04	R214	07/05/2015	9.14	Call	Bond Future	7,008.6300	7.0086	6,353.9100	6.3539	(9.342)	0	0	0
2015/03/04	R214	06/08/2015	8.76	Put	Bond Future	1,433.4600	1.4335	1,628.5300	1.6285	13.608	0	0	0
2015/03/04	R214	06/08/2015			Bond Future	8.3524	83.4713	8.4346	82.7499	0.984	0.0000	0.0000	0
2015/03/04	R214	06/08/2015	8.75	Put	Bond Future	1,459.1600	1.4592	1,657.2400	1.6572	13.575	0	0	0
2015/03/04	R214	06/08/2015	8.74	Call	Bond Future	4,797.5900	4.7976	4,277.2100	4.2772	(10.847)	0	0	0
2015/03/04	R214	06/08/2015	8.75	Call	Bond Future	4,853.8400	4.8538	4,330.6000	4.3306	(10.780)	0	0	0
2015/03/04	R214	06/08/2015	8.76	Call	Bond Future	4,910.5200	4.9105	4,384.2700	4.3843	(10.717)	0	0	0
2015/03/04	R214	06/08/2015	8.74	Put	Bond Future	1,485.4200	1.4854	1,686.3600	1.6864	13.527	0	0	0
2015/03/04	R214	05/11/2015			Bond Future	8.3876	81.5681	8.4718	80.8354	1.004	0.0000	0.0000	0
2015/03/04	R214	05/11/2015	7.99	Put	Bond Future	5,672.4000	5.6724	6,131.4900	6.1315	8.093	0	0	0
2015/03/04	R214	05/11/2015	8.00	Put	Bond Future	5,610.5800	5.6106	6,066.7400	6.0667	8.130	0	0	0
2015/03/04	R214	05/11/2015	8.01	Put	Bond Future	5,548.9700	5.5490	6,002.2100	6.0022	8.168	0	0	0
2015/03/04	R214	05/11/2015	7.99	Call	Bond Future	2,060.6500	2.0606	1,787.0400	1.7870	(13.278)	0	0	0
2015/03/04	R214	05/11/2015	8.00	Call	Bond Future	2,092.8100	2.0928	1,816.2700	1.8163	(13.214)	0	0	0
2015/03/04	R214	05/11/2015	8.01	Call	Bond Future	2,125.0100	2.1250	1,845.5500	1.8456	(13.151)	0	0	0
2015/03/04	R214	04/02/2016			Bond Future	8.4146	83.0351	8.5011	82.2869	1.029	0.0000	0.0000	4,320
2015/03/04	R214	04/02/2016	7.99	Put	Bond Future	6,363.9500	6.3639	6,818.4100	6.8184	7.141	0	0	0
2015/03/04	R214	04/02/2016	8.00	Call	Bond Future	2,558.2800	2.5583	2,261.6100	2.2616	(11.596)	0	0	0
2015/03/04	R214	04/02/2016	8.01	Call	Bond Future	2,591.8200	2.5918	2,292.2500	2.2922	(11.558)	0	0	0
2015/03/04	R214	04/02/2016	7.99	Call	Bond Future	2,524.9900	2.5250	2,231.2100	2.2312	(11.635)	0	0	0
2015/03/04	R214	04/02/2016	8.01	Put	Bond Future	6,243.4500	6.2435	6,692.1200	6.6921	7.186	0	0	0
2015/03/04	R214	04/02/2016	8.00	Put	Bond Future	6,303.4900	6.3035	6,755.0600	6.7551	7.164	0	0	0
2015/03/04	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R248	07/05/2015			Bond Future	8.3640	106.0158	8.4439	105.0988	0.956	0.0000	0.0000	35,926
2015/03/04	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R248	07/05/2015	9.26	Call	Bond Future	9,528.5200	9.5285	8,611.5300	8.6115	(9.624)	0	0	0
2015/03/04	R248	07/05/2015	9.24	Call	Bond Future	9,332.7200	9.3327	8,415.7300	8.4157	(9.826)	0	0	0
2015/03/04	R248	07/05/2015	9.25	Call	Bond Future	9,430.7100	9.4307	8,513.7200	8.5137	(9.723)	0	0	0
2015/03/04	R248	06/08/2015	8.76	Call	Bond Future	3,942.1200	3.9421	3,007.5300	3.0075	(23.708)	0	0	0
2015/03/04	R248	06/08/2015			Bond Future	8.4040	107.7495	8.4863	106.8149	0.979	0.0000	0.0000	745
2015/03/04	R248	06/08/2015	8.74	Call	Bond Future	3,727.6000	3.7276	2,793.0100	2.7930	(25.072)	0	0	0
2015/03/04	R248	06/08/2015	8.75	Call	Bond Future	3,834.9600	3.8350	2,900.3700	2.9004	(24.370)	0	0	0
2015/03/04	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R248	05/11/2015	8.01	Put	Bond Future	5,092.6500	5.0926	6,042.0500	6.0421	18.643	0	0	0
2015/03/04	R248	05/11/2015			Bond Future	8.4402	105.1108	8.5245	104.1614	0.998	0.0000	0.0000	0
2015/03/04	R248	05/11/2015	8.00	Put	Bond Future	5,216.1100	5.2161	6,165.5100	6.1655	18.201	0	0	0
2015/03/04	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/03/04	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/03/04	R248	05/11/2015	7.99	Put	Bond Future	5,339.8200	5.3398	6,289.2200	6.2892	17.780	0	0	0

Total **436829**