



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/05/2015 TO 11/05/2015

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
2015/05/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	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
2015/05/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	2025	07/05/2015			Bond Future	121.8055	121.8055	121.8055	121.8055	0.000	0.0000	0.0000	0
2015/05/11	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2025	06/08/2015			Bond Future	123.2913	123.2913	122.7523	122.7523	(0.437)	0.0000	0.0000	16
2015/05/11	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2025	06/08/2015	120.99	Call	Bond Future	2,301.3000	2.3013	1,762.3400	1.7623	(23.420)	0	0	0
2015/05/11	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2025	06/08/2015	121.00	Call	Bond Future	2,291.3000	2.2913	1,752.3400	1.7523	(23.522)	0	0	0
2015/05/11	2025	06/08/2015	121.01	Call	Bond Future	2,281.3000	2.2813	1,742.3400	1.7423	(23.625)	0	0	0
2015/05/11	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2025	05/11/2015			Bond Future	125.3286	125.3286	124.7775	124.7775	(0.440)	0.0000	0.0000	0
2015/05/11	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2025	05/11/2015	123.01	Call	Bond Future	2,318.5600	2.3186	1,767.5200	1.7675	(23.766)	0	0	0
2015/05/11	2025	05/11/2015	122.99	Call	Bond Future	2,338.5600	2.3386	1,787.5200	1.7875	(23.563)	0	0	0
2015/05/11	2025	05/11/2015	123.00	Call	Bond Future	2,328.5600	2.3286	1,777.5200	1.7775	(23.664)	0	0	0
2015/05/11	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2030	07/05/2015			Bond Future	8.6100	97.1747	8.6100	97.1747	0.000	0.0000	0.0000	0
2015/05/11	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2030	06/08/2015			Bond Future	8.4987	96.1484	8.5600	95.6597	0.721	0.0000	0.0000	8,573
2015/05/11	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2030	06/08/2015	7.74	Put	Bond Future	6,347.3800	6.3474	6,836.0200	6.8360	7.698	0	0	0
2015/05/11	2030	06/08/2015	7.76	Put	Bond Future	6,172.6400	6.1726	6,661.2800	6.6613	7.916	0	0	0
2015/05/11	2030	06/08/2015	7.75	Put	Bond Future	6,259.9600	6.2600	6,748.6000	6.7486	7.806	0	0	0
2015/05/11	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2030	05/11/2015			Bond Future	8.5476	97.7386	8.6111	97.2395	0.743	0.0000	0.0000	0
2015/05/11	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2030	05/11/2015	8.49	Put	Bond Future	455.5600	0.4556	954.7000	0.9547	109.566	0	0	0
2015/05/11	2030	05/11/2015	8.51	Put	Bond Future	296.9300	0.2969	796.0700	0.7961	168.100	0	0	0
2015/05/11	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2030	05/11/2015	8.50	Put	Bond Future	376.2000	0.3762	875.3400	0.8753	132.679	0	0	0
2015/05/11	2032	07/05/2015			Bond Future	8.7100	96.9018	8.7100	96.9018	0.000	0.0000	0.0000	0
2015/05/11	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2032	06/08/2015			Bond Future	8.5949	99.9803	8.6561	99.4574	0.713	0.0000	0.0000	1,585
2015/05/11	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2032	06/08/2015	8.50	Put	Bond Future	818.6000	0.8186	1,341.5500	1.3416	63.883	0	0	0
2015/05/11	2032	06/08/2015	8.49	Put	Bond Future	905.4400	0.9054	1,428.3900	1.4284	57.756	0	0	0
2015/05/11	2032	06/08/2015	8.51	Put	Bond Future	731.8700	0.7319	1,254.8200	1.2548	71.454	0	0	0

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2015/05/11	2032	05/11/2015			Bond Future	8.6455		97.4770	8.7089	96.9429	0.733	0.0000	0.0000	0
2015/05/11	2032	05/11/2015	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2032	05/11/2015	7.99	Put	Bond Future	5,786.0800		5.7861	6,320.1200	6.3201	9.230	0	0	0
2015/05/11	2032	05/11/2015	8.01	Put	Bond Future	5,602.2400		5.6022	6,136.2800	6.1363	9.533	0	0	0
2015/05/11	2032	05/11/2015	8.00	Put	Bond Future	5,694.1000		5.6941	6,228.1400	6.2281	9.379	0	0	0
2015/05/11	2032	05/11/2015	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2032	05/11/2015	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2032	04/02/2016			Bond Future	8.6943		99.1416	8.7597	98.5978	0.752	0.0000	0.0000	0
2015/05/11	2032	04/02/2016	8.69	Put	Bond Future	35.7600		0.0358	579.5400	0.5795	1520.638	0	0	0
2015/05/11	2032	04/02/2016	8.71	Put	Bond Future	0.0000		0.0000	412.6000	0.4126	100.000	0	0	0
2015/05/11	2032	04/02/2016	8.70	Put	Bond Future	0.0000		0.0000	496.0200	0.4960	100.000	0	0	0
2015/05/11	2032	04/02/2016	8.71	Call	Bond Future	131.1800		0.1312	0.0000	0.0000	(100.000)	0	0	0
2015/05/11	2032	04/02/2016	8.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2032	04/02/2016	8.70	Call	Bond Future	47.7600		0.0478	0.0000	0.0000	(100.000)	0	0	0
2015/05/11	2037	07/05/2015			Bond Future	8.8050		99.4180	8.8050	99.4180	0.000	0.0000	0.0000	0
2015/05/11	2037	06/08/2015			Bond Future	8.6994		98.3476	8.7606	97.7691	0.703	0.0000	0.0000	33,089
2015/05/11	2037	06/08/2015	8.75	Call	Bond Future	478.6200		0.4786	0.0000	0.0000	(100.000)	0	0	0
2015/05/11	2037	06/08/2015	8.74	Put	Bond Future	0.0000		0.0000	194.2500	0.1943	100.000	0	0	0
2015/05/11	2037	06/08/2015	8.76	Put	Bond Future	0.0000		0.0000	5.6500	0.0056	100.000	0	0	0
2015/05/11	2037	06/08/2015	8.75	Put	Bond Future	0.0000		0.0000	99.8800	0.0999	100.000	0	0	0
2015/05/11	2037	06/08/2015	8.76	Call	Bond Future	572.8500		0.5728	0.0000	0.0000	(100.000)	0	0	0
2015/05/11	2037	06/08/2015	8.74	Call	Bond Future	384.2500		0.3842	0.0000	0.0000	(100.000)	0	0	0
2015/05/11	2037	05/11/2015	7.99	Put	Bond Future	7,533.6700		7.5337	8,124.2400	8.1242	7.839	0	0	0
2015/05/11	2037	05/11/2015	8.01	Put	Bond Future	7,323.0800		7.3231	7,913.6500	7.9137	8.065	0	0	0
2015/05/11	2037	05/11/2015			Bond Future	8.7464		99.9743	8.8095	99.3838	0.722	0.0000	0.0000	0
2015/05/11	2037	05/11/2015	8.00	Put	Bond Future	7,428.2900		7.4283	8,018.8600	8.0189	7.950	0	0	0
2015/05/11	2037	05/11/2015	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2037	05/11/2015	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2037	05/11/2015	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2037	04/02/2016	8.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2037	04/02/2016	8.75	Put	Bond Future	398.7900		0.3988	1,000.1400	1.0001	150.794	0	0	0
2015/05/11	2037	04/02/2016			Bond Future	8.7928		97.4240	8.8578	96.8227	0.739	0.0000	0.0000	0
2015/05/11	2037	04/02/2016	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2037	04/02/2016	8.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2037	04/02/2016	8.74	Put	Bond Future	492.4100		0.4924	1,093.7600	1.0938	122.124	0	0	0
2015/05/11	2037	04/02/2016	8.76	Put	Bond Future	305.3000		0.3053	906.6500	0.9067	196.970	0	0	0
2015/05/11	2038	07/05/2015			Bond Future	131.2373		131.2373	131.2373	131.2373	0.000	0.0000	0.0000	0
2015/05/11	2038	06/08/2015	128.01	Call	Bond Future	3,230.2900		3.2303	3,000.9100	3.0009	(7.101)	0	0	0
2015/05/11	2038	06/08/2015			Bond Future	131.2403		131.2403	131.0109	131.0109	(0.175)	0.0000	0.0000	2,814
2015/05/11	2038	06/08/2015	127.99	Call	Bond Future	3,250.2900		3.2503	3,020.9100	3.0209	(7.057)	0	0	0
2015/05/11	2038	06/08/2015	128.00	Call	Bond Future	3,240.2900		3.2403	3,010.9100	3.0109	(7.079)	0	0	0
2015/05/11	2038	06/08/2015	127.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2038	06/08/2015	128.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2038	06/08/2015	128.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2038	05/11/2015			Bond Future	133.4090		133.4090	133.1724	133.1724	(0.177)	0.0000	0.0000	0
2015/05/11	2038	05/11/2015	134.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2015/05/11	2038	05/11/2015	133.99	Put	Bond Future	581.0200	0.5810	817.6300	0.8176	40.723	0	0	0
2015/05/11	2038	05/11/2015	134.01	Put	Bond Future	601.0200	0.6010	837.6300	0.8376	39.368	0	0	0
2015/05/11	2038	05/11/2015	134.00	Put	Bond Future	591.0200	0.5910	827.6300	0.8276	40.034	0	0	0
2015/05/11	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2044	07/05/2015			Bond Future	8.8600	101.2793	8.8600	101.2793	0.000	0.0000	0.0000	0
2015/05/11	2044	06/08/2015	8.76	Call	Bond Future	91.9100	0.0919	0.0000	0.0000	(100.000)	0	0	0
2015/05/11	2044	06/08/2015			Bond Future	8.7512	100.2673	8.8175	99.5802	0.757	0.0000	0.0000	10,733
2015/05/11	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2044	06/08/2015	8.74	Put	Bond Future	116.7100	0.1167	803.8100	0.8038	588.724	0	0	0
2015/05/11	2044	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	595.1900	0.5952	100.000	0	0	0
2015/05/11	2044	06/08/2015	8.75	Put	Bond Future	12.3100	0.0123	699.4100	0.6994	5581.641	0	0	0
2015/05/11	2044	05/11/2015			Bond Future	8.7959	101.9259	8.8642	101.2248	0.776	0.0000	0.0000	0
2015/05/11	2044	05/11/2015	8.24	Put	Bond Future	6,033.0900	6.0331	6,734.2200	6.7342	11.621	0	0	0
2015/05/11	2044	05/11/2015	8.26	Put	Bond Future	5,805.5300	5.8055	6,506.6600	6.5067	12.077	0	0	0
2015/05/11	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2044	05/11/2015	8.25	Put	Bond Future	5,919.2000	5.9192	6,620.3300	6.6203	11.845	0	0	0
2015/05/11	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2044	04/02/2016			Bond Future	8.8401	99.2836	8.9103	98.5700	0.794	0.0000	0.0000	0
2015/05/11	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2044	04/02/2016	9.01	Call	Bond Future	1,712.2900	1.7123	998.5900	0.9986	(41.681)	0	0	0
2015/05/11	2044	04/02/2016	8.99	Call	Bond Future	1,513.3700	1.5134	799.6700	0.7997	(47.160)	0	0	0
2015/05/11	2044	04/02/2016	9.00	Call	Bond Future	1,612.9200	1.6129	899.2200	0.8992	(44.249)	0	0	0
2015/05/11	2046	07/05/2015			Bond Future	132.3696	132.3696	132.3696	132.3696	0.000	0.0000	0.0000	0
2015/05/11	2046	06/08/2015	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2046	06/08/2015			Bond Future	133.5274	133.5274	132.6421	132.6421	(0.663)	0.0000	0.0000	6,022
2015/05/11	2046	06/08/2015	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2046	06/08/2015	129.01	Call	Bond Future	4,517.3600	4.5174	3,632.1400	3.6321	(19.596)	0	0	0
2015/05/11	2046	06/08/2015	128.99	Call	Bond Future	4,537.3600	4.5374	3,652.1400	3.6521	(19.510)	0	0	0
2015/05/11	2046	06/08/2015	129.00	Call	Bond Future	4,527.3600	4.5274	3,642.1400	3.6421	(19.553)	0	0	0
2015/05/11	2046	06/08/2015	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2046	05/11/2015	132.99	Call	Bond Future	1,345.6300	1.3456	442.3100	0.4423	(67.130)	0	0	0
2015/05/11	2046	05/11/2015			Bond Future	134.3356	134.3356	133.4323	133.4323	(0.672)	0.0000	0.0000	0
2015/05/11	2046	05/11/2015	133.00	Call	Bond Future	1,335.6300	1.3356	432.3100	0.4323	(67.633)	0	0	0
2015/05/11	2046	05/11/2015	133.01	Call	Bond Future	1,325.6300	1.3256	422.3100	0.4223	(68.143)	0	0	0
2015/05/11	2046	05/11/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2046	05/11/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2046	05/11/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2050	07/05/2015			Bond Future	143.9447	143.9447	143.9447	143.9447	0.000	0.0000	0.0000	0
2015/05/11	2050	06/08/2015			Bond Future	142.5617	142.5617	141.8627	141.8627	(0.490)	0.0000	0.0000	3,395
2015/05/11	2050	06/08/2015	136.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/11	2050	06/08/2015	137.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2050	06/08/2015	137.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2050	06/08/2015	137.01	Call	Bond Future	5,551.6700	5.5517	4,852.6700	4.8527	(12.591)	0	0	0
2015/05/11	2050	06/08/2015	136.99	Call	Bond Future	5,571.6700	5.5717	4,872.6700	4.8727	(12.546)	0	0	0
2015/05/11	2050	06/08/2015	137.00	Call	Bond Future	5,561.6700	5.5617	4,862.6700	4.8627	(12.568)	0	0	0
2015/05/11	2050	05/11/2015			Bond Future	144.9171	144.9171	144.2030	144.2030	(0.493)	0.0000	0.0000	0
2015/05/11	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2050	05/11/2015	144.99	Put	Bond Future	72.9300	0.0729	787.0500	0.7870	979.186	0	0	0
2015/05/11	2050	05/11/2015	145.01	Put	Bond Future	92.9300	0.0929	807.0500	0.8070	768.449	0	0	0
2015/05/11	2050	05/11/2015	145.00	Put	Bond Future	82.9300	0.0829	797.0500	0.7970	861.112	0	0	0
2015/05/11	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	AL37	06/08/2015			Index Future	461.9970	461.9970	461.1800	461.1800	(0.177)	0.0000	0.0000	124
2015/05/11	AL37	05/11/2015			Index Future	469.7070	469.7070	468.8590	468.8590	(0.181)	0.0000	0.0000	0
2015/05/11	AL7T	06/08/2015			Index Future	546.9200	546.9200	545.2490	545.2490	(0.306)	0.0000	0.0000	3
2015/05/11	AL7T	05/11/2015			Index Future	556.0470	556.0470	554.3280	554.3280	(0.309)	0.0000	0.0000	0
2015/05/11	ALBI	06/08/2015			Index Future	499.5550	499.5550	497.6730	497.6730	(0.377)	0.0000	0.0000	510
2015/05/11	ALBI	05/11/2015			Index Future	507.8920	507.8920	505.9600	505.9600	(0.380)	0.0000	0.0000	103
2015/05/11	ALBI	04/02/2016			Index Future	516.5580	516.5580	514.5870	514.5870	(0.382)	0.0000	0.0000	0
2015/05/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/05/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/05/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	C442	25/04/2042			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
2015/05/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/05/11	EL28	07/05/2015			Bond Future	125.9628	125.9628	125.9628	125.9628	0.000	0.0000	0.0000	0
2015/05/11	EL28	06/08/2015	125.00	Call	Bond Future	2,924.0300	2.9240	2,226.1200	2.2261	(23.868)	0	0	0
2015/05/11	EL28	06/08/2015			Bond Future	127.9240	127.9240	127.2261	127.2261	(0.546)	0.0000	0.0000	0
2015/05/11	EL28	06/08/2015	125.01	Call	Bond Future	2,914.0300	2.9140	2,216.1200	2.2161	(23.950)	0	0	0
2015/05/11	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	EL28	06/08/2015	124.99	Call	Bond Future	2,934.0300	2.9340	2,236.1200	2.2361	(23.787)	0	0	0
2015/05/11	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	EL28	05/11/2015			Bond Future	128.4985	128.4985	127.7860	127.7860	(0.554)	0.0000	0.0000	0
2015/05/11	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	EL28	05/11/2015	126.99	Call	Bond Future	1,508.5000	1.5085	796.0400	0.7960	(47.230)	0	0	0
2015/05/11	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	EL28	05/11/2015	127.00	Call	Bond Future	1,498.5000	1.4985	786.0400	0.7860	(47.545)	0	0	0
2015/05/11	EL28	05/11/2015	127.01	Call	Bond Future	1,488.5000	1.4885	776.0400	0.7760	(47.864)	0	0	0
2015/05/11	ES33	07/05/2015			Bond Future	9.7300	82.2561	9.7300	82.2561	0.000	0.0000	0.0000	0
2015/05/11	ES33	06/08/2015			Bond Future	9.6517	84.8012	9.7127	84.3582	0.632	0.0000	0.0000	6,396
2015/05/11	ES33	06/08/2015	9.59	Put	Bond Future	451.3700	0.4514	894.3100	0.8943	98.132	0	0	0
2015/05/11	ES33	06/08/2015	9.61	Put	Bond Future	304.5700	0.3046	747.5100	0.7475	145.431	0	0	0
2015/05/11	ES33	06/08/2015	9.60	Put	Bond Future	377.9200	0.3779	820.8600	0.8209	117.205	0	0	0
2015/05/11	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	ES33	05/11/2015	9.00	Put	Bond Future	5,518.5900	5.5186	5,970.9100	5.9709	8.196	0	0	0
2015/05/11	ES33	05/11/2015			Bond Future	9.7310	82.4148	9.7942	81.9625	0.650	0.0000	0.0000	0
2015/05/11	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	ES33	05/11/2015	8.99	Put	Bond Future	5,597.9200	5.5979	6,050.2400	6.0502	8.080	0	0	0
2015/05/11	ES33	05/11/2015	9.01	Put	Bond Future	5,439.3600	5.4394	5,891.6800	5.8917	8.316	0	0	0
2015/05/11	ES33	04/02/2016	10.01	Call	Bond Future	1,386.6300	1.3866	926.0400	0.9260	(33.217)	0	0	0
2015/05/11	ES33	04/02/2016			Bond Future	9.8116	83.8221	9.8769	83.3615	0.666	0.0000	0.0000	0
2015/05/11	ES33	04/02/2016	9.99	Call	Bond Future	1,248.5000	1.2485	787.9100	0.7879	(36.891)	0	0	0
2015/05/11	ES33	04/02/2016	10.00	Call	Bond Future	1,317.6100	1.3176	857.0200	0.8570	(34.956)	0	0	0
2015/05/11	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/05/11	GOVI	06/08/2015			GOVI	495.7600	495.7600	494.0440	494.0440	(0.346)	0.0000	0.0000	461
2015/05/11	GOVI	06/08/2015	499.99	Put	GOVI	42,300.0000	4.2300	59,460.0000	5.9460	40.567	0	0	0
2015/05/11	GOVI	06/08/2015	500.01	Put	GOVI	42,500.0000	4.2500	59,660.0000	5.9660	40.376	0	0	0
2015/05/11	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	GOVI	06/08/2015	500.00	Put	GOVI	42,400.0000	4.2400	59,560.0000	5.9560	40.472	0	0	0
2015/05/11	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	GOVI	05/11/2015			GOVI	504.0330	504.0330	502.2700	502.2700	(0.350)	0.0000	0.0000	27
2015/05/11	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	GOVI	05/11/2015	529.99	Put	GOVI	259,570.0000	25.9570	277,200.0000	27.7200	6.792	0	0	0
2015/05/11	GOVI	05/11/2015	530.01	Put	GOVI	259,770.0000	25.9770	277,400.0000	27.7400	6.787	0	0	0
2015/05/11	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	GOVI	05/11/2015	530.00	Put	GOVI	259,670.0000	25.9670	277,300.0000	27.7300	6.789	0	0	0
2015/05/11	GOVI	04/02/2016	512.01	Call	GOVI	6,230.0000	0.6230	0.0000	0.0000	(100.000)	0	0	0
2015/05/11	GOVI	04/02/2016			GOVI	512.6330	512.6330	510.8340	510.8340	(0.351)	0.0000	0.0000	0
2015/05/11	GOVI	04/02/2016	511.99	Call	GOVI	6,430.0000	0.6430	0.0000	0.0000	(100.000)	0	0	0
2015/05/11	GOVI	04/02/2016	512.00	Call	GOVI	6,330.0000	0.6330	0.0000	0.0000	(100.000)	0	0	0
2015/05/11	GOVI	04/02/2016	511.99	Put	GOVI	0.0000	0.0000	11,560.0000	1.1560	100.000	0	0	0
2015/05/11	GOVI	04/02/2016	512.01	Put	GOVI	0.0000	0.0000	11,760.0000	1.1760	100.000	0	0	0
2015/05/11	GOVI	04/02/2016	512.00	Put	GOVI	0.0000	0.0000	11,660.0000	1.1660	100.000	0	0	0
2015/05/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/05/11	IGOV	06/08/2015			Index Future	234.4380	234.4380	233.9930	233.9930	(0.190)	0.0000	0.0000	1,080
2015/05/11	IGOV	05/11/2015			Index Future	238.3500	238.3500	237.8890	237.8890	(0.193)	0.0000	0.0000	17
2015/05/11	IGOV	04/02/2016			Index Future	242.4170	242.4170	241.9460	241.9460	(0.194)	0.0000	0.0000	0
2015/05/11	ILBI	06/08/2015			Index Future	635.4040	635.4040	634.1420	634.1420	(0.199)	0.0000	0.0000	159
2015/05/11	ILBI	05/11/2015			Index Future	645.9550	645.9550	644.6610	644.6610	(0.200)	0.0000	0.0000	0
2015/05/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/05/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/05/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/05/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/05/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/05/11	JBAF	20/05/2015			Jibar Tradeable Future	6.1500	93.8500	6.1500	93.8500	0.000	0.0000	0.0000	0
2015/05/11	JBAF	17/06/2015			Jibar Tradeable Future	6.2400	93.7600	6.2100	93.7900	(0.481)	0.0000	0.0000	7,500
2015/05/11	JBAF	15/07/2015			Jibar Tradeable Future	6.2700	93.7300	6.2400	93.7600	(0.478)	0.0000	0.0000	0
2015/05/11	JBAF	19/08/2015			Jibar Tradeable Future	6.4000	93.6000	6.3600	93.6400	(0.625)	0.0000	0.0000	0
2015/05/11	JBAF	16/09/2015			Jibar Tradeable Future	6.4300	93.5700	6.4000	93.6000	(0.467)	0.0000	0.0000	0



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2015/05/11	JBAF	21/10/2015			Jibar Tradeable Future	6.5600	93.4400	6.5200	93.4800	(0.610)	0.0000	0.0000	0
2015/05/11	JBAF	15/12/2015			Jibar Tradeable Future	6.7300	93.2700	6.6900	93.3100	(0.594)	0.0000	0.0000	0
2015/05/11	JBAF	16/03/2016			Jibar Tradeable Future	6.9700	93.0300	6.9000	93.1000	(1.004)	0.0000	0.0000	0
2015/05/11	JBAF	15/06/2016			Jibar Tradeable Future	7.1700	92.8300	7.1250	92.8750	(0.628)	0.0000	0.0000	0
2015/05/11	JBAF	21/09/2016			Jibar Tradeable Future	7.3600	92.6400	7.2900	92.7100	(0.951)	0.0000	0.0000	0
2015/05/11	JBAF	21/12/2016			Jibar Tradeable Future	7.5000	92.5000	7.4300	92.5700	(0.933)	0.0000	0.0000	0
2015/05/11	JBAF	15/03/2017			Jibar Tradeable Future	7.6200	92.3800	7.5600	92.4400	(0.787)	0.0000	0.0000	0
2015/05/11	R023	07/05/2015			Bond Future	7.9800	100.2024	7.9800	100.2024	0.000	0.0000	0.0000	0
2015/05/11	R023	06/08/2015	8.24	Call	Bond Future	2,756.2700	2.7563	2,550.1900	2.5502	(7.477)	0	0	0
2015/05/11	R023	06/08/2015	9.07	Put	Bond Future	62.1400	0.0621	67.0900	0.0671	7.966	0	0	911
2015/05/11	R023	06/08/2015			Bond Future	7.8580	102.8613	7.9045	102.6019	0.591	0.0000	0.0000	10,246
2015/05/11	R023	06/08/2015	8.26	Put	Bond Future	617.9900	0.6180	669.0500	0.6691	8.262	0	0	0
2015/05/11	R023	06/08/2015	9.07	Call	Bond Future	6,561.8500	6.5618	6,307.4000	6.3074	(3.878)	0	0	0
2015/05/11	R023	06/08/2015	8.25	Put	Bond Future	632.8200	0.6328	685.0000	0.6850	8.246	0	0	0
2015/05/11	R023	06/08/2015	8.24	Put	Bond Future	647.7600	0.6478	701.0800	0.7011	8.231	0	0	0
2015/05/11	R023	06/08/2015	8.25	Call	Bond Future	2,795.7800	2.7958	2,588.5600	2.5886	(7.412)	0	0	0
2015/05/11	R023	06/08/2015	8.26	Call	Bond Future	2,835.3500	2.8354	2,627.0100	2.6270	(7.348)	0	0	0
2015/05/11	R023	05/11/2015			Bond Future	7.9082	100.6368	7.9573	100.3705	0.620	0.0000	0.0000	0
2015/05/11	R023	05/11/2015	7.99	Put	Bond Future	1,866.5100	1.8665	1,973.3000	1.9733	5.721	0	0	0
2015/05/11	R023	05/11/2015	8.01	Put	Bond Future	1,817.3900	1.8174	1,922.0000	1.9220	5.756	0	0	0
2015/05/11	R023	05/11/2015	7.99	Call	Bond Future	2,310.1400	2.3101	2,150.6500	2.1506	(6.904)	0	0	0
2015/05/11	R023	05/11/2015	8.00	Put	Bond Future	1,841.6900	1.8417	1,947.3900	1.9474	5.739	0	0	0
2015/05/11	R023	05/11/2015	8.00	Call	Bond Future	2,339.4100	2.3394	2,178.8300	2.1788	(6.864)	0	0	0
2015/05/11	R023	05/11/2015	8.01	Call	Bond Future	2,369.1700	2.3692	2,207.5000	2.2075	(6.824)	0	0	0
2015/05/11	R023	04/02/2016	8.01	Put	Bond Future	2,358.6000	2.3586	2,474.8700	2.4749	4.930	0	0	0
2015/05/11	R023	04/02/2016			Bond Future	7.9580	102.3549	8.0095	102.0834	0.647	0.0000	0.0000	0
2015/05/11	R023	04/02/2016	8.00	Put	Bond Future	2,383.3300	2.3833	2,500.5200	2.5005	4.917	0	0	0
2015/05/11	R023	04/02/2016	8.01	Call	Bond Future	2,632.9400	2.6329	2,477.7200	2.4777	(5.895)	0	0	0
2015/05/11	R023	04/02/2016	7.99	Call	Bond Future	2,577.5900	2.5776	2,424.2100	2.4242	(5.951)	0	0	0
2015/05/11	R023	04/02/2016	8.00	Call	Bond Future	2,605.0100	2.6050	2,450.7100	2.4507	(5.923)	0	0	0
2015/05/11	R023	04/02/2016	7.99	Put	Bond Future	2,408.6100	2.4086	2,526.7200	2.5267	4.904	0	0	0
2015/05/11	R186	07/05/2015			Bond Future	8.1900	121.1758	8.1900	121.1758	0.000	0.0000	0.0000	0
2015/05/11	R186	06/08/2015	8.00	Put	Bond Future	2,534.3400	2.5343	2,729.0800	2.7291	7.684	0	0	0
2015/05/11	R186	06/08/2015	8.90	Put	Bond Future	338.3600	0.3384	370.3400	0.3703	9.451	0	0	5,350
2015/05/11	R186	06/08/2015			Bond Future	8.0747	119.2836	8.1260	118.8633	0.635	0.0000	0.0000	39,932
2015/05/11	R186	06/08/2015	8.50	Call	Bond Future	4,341.9600	4.3420	4,004.6200	4.0046	(7.769)	0	0	0
2015/05/11	R186	06/08/2015	8.55	Put	Bond Future	816.3100	0.8163	890.9000	0.8909	9.137	0	0	4,229
2015/05/11	R186	06/08/2015	8.00	Call	Bond Future	1,918.0400	1.9180	1,692.5000	1.6925	(11.759)	0	0	0
2015/05/11	R186	06/08/2015	8.01	Call	Bond Future	1,956.1800	1.9562	1,728.0400	1.7280	(11.663)	0	0	0
2015/05/11	R186	06/08/2015	7.75	Call	Bond Future	1,114.4100	1.1144	953.9000	0.9539	(14.403)	0	0	1,000
2015/05/11	R186	06/08/2015	7.99	Call	Bond Future	1,880.3600	1.8804	1,657.4200	1.6574	(11.856)	0	0	0
2015/05/11	R186	06/08/2015	8.45	Call	Bond Future	4,056.3900	4.0564	3,728.0000	3.7280	(8.096)	0	0	0
2015/05/11	R186	06/08/2015	8.50	Put	Bond Future	916.3500	0.9164	999.2900	0.9993	9.051	0	0	5,229
2015/05/11	R186	06/08/2015	8.55	Call	Bond Future	4,635.6700	4.6357	4,289.9800	4.2900	(7.457)	0	0	0
2015/05/11	R186	06/08/2015	7.75	Put	Bond Future	3,824.9800	3.8250	4,084.7500	4.0848	6.791	0	0	0
2015/05/11	R186	06/08/2015	7.99	Put	Bond Future	2,579.4700	2.5795	2,776.8100	2.7768	7.650	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
2015/05/11	R186	06/08/2015	8.45	Put	Bond Future	1,026.3900	1.0264	1,118.2800	1.1183	8.953	0	0	4,229
2015/05/11	R186	06/08/2015	8.90	Call	Bond Future	6,862.4300	6.8624	6,474.1300	6.4741	(5.658)	0	0	0
2015/05/11	R186	06/08/2015	8.01	Put	Bond Future	2,489.7400	2.4897	2,681.8800	2.6819	7.717	0	0	0
2015/05/11	R186	05/11/2015	8.45	Call	Bond Future	4,644.4200	4.6444	4,347.5100	4.3475	(6.393)	0	0	0
2015/05/11	R186	05/11/2015	8.24	Call	Bond Future	3,657.4500	3.6575	3,394.5600	3.3946	(7.188)	0	0	0
2015/05/11	R186	05/11/2015	8.25	Put	Bond Future	2,667.2000	2.6672	2,832.8700	2.8329	6.211	0	0	8,690
2015/05/11	R186	05/11/2015			Bond Future	8.1209	121.2553	8.1744	120.8250	0.659	0.0000	0.0000	500
2015/05/11	R186	05/11/2015	9.00	Put	Bond Future	880.9100	0.8809	945.8600	0.9459	7.373	0	0	2,600
2015/05/11	R186	05/11/2015	8.35	Put	Bond Future	2,333.4500	2.3334	2,482.5300	2.4825	6.389	0	0	9,370
2015/05/11	R186	05/11/2015	8.24	Put	Bond Future	2,703.0700	2.7031	2,870.4400	2.8704	6.192	0	0	0
2015/05/11	R186	05/11/2015	8.22	Call	Bond Future	3,570.3900	3.5704	3,310.9100	3.3109	(7.268)	0	0	0
2015/05/11	R186	05/11/2015	8.26	Put	Bond Future	2,632.3500	2.6324	2,796.3200	2.7963	6.229	0	0	0
2015/05/11	R186	05/11/2015	8.35	Call	Bond Future	4,159.9100	4.1599	3,878.7300	3.8787	(6.759)	0	0	0
2015/05/11	R186	05/11/2015	8.45	Put	Bond Future	2,032.8900	2.0329	2,166.2400	2.1662	6.560	0	0	6,248
2015/05/11	R186	05/11/2015	9.00	Call	Bond Future	7,682.2000	7.6822	7,316.8900	7.3169	(4.755)	0	0	0
2015/05/11	R186	05/11/2015	8.25	Call	Bond Future	3,701.2300	3.7012	3,436.6400	3.4366	(7.149)	0	0	0
2015/05/11	R186	05/11/2015	8.26	Call	Bond Future	3,745.9600	3.7460	3,479.6700	3.4797	(7.109)	0	0	0
2015/05/11	R186	05/11/2015	8.22	Put	Bond Future	2,775.5300	2.7755	2,946.3100	2.9463	6.153	0	0	1,090
2015/05/11	R186	04/02/2016	7.50	Call	Bond Future	1,693.6400	1.6936	1,548.9100	1.5489	(8.545)	0	0	0
2015/05/11	R186	04/02/2016			Bond Future	8.1645	118.0268	8.2201	117.5884	0.681	0.0000	0.0000	5,512
2015/05/11	R186	04/02/2016	7.51	Call	Bond Future	1,718.0100	1.7180	1,571.8400	1.5718	(8.508)	0	0	0
2015/05/11	R186	04/02/2016	7.49	Call	Bond Future	1,669.8700	1.6699	1,526.5500	1.5266	(8.583)	0	0	0
2015/05/11	R186	04/02/2016	7.50	Put	Bond Future	7,106.2600	7.1063	7,399.9000	7.3999	4.132	0	0	0
2015/05/11	R186	04/02/2016	7.49	Put	Bond Future	7,166.5100	7.1665	7,461.5600	7.4616	4.117	0	0	0
2015/05/11	R186	04/02/2016	7.51	Put	Bond Future	7,046.6900	7.0467	7,338.8900	7.3389	4.147	0	0	0
2015/05/11	R186	05/05/2016			Bond Future	8.1929	120.1782	8.2503	119.7341	0.701	0.0000	0.0000	0
2015/05/11	R186	05/05/2016	8.34	Call	Bond Future	5,084.3200	5.0843	4,821.1400	4.8211	(5.176)	0	0	0
2015/05/11	R186	05/05/2016	8.35	Call	Bond Future	5,126.1700	5.1262	4,861.8000	4.8618	(5.157)	0	0	0
2015/05/11	R186	05/05/2016	8.33	Call	Bond Future	5,042.1800	5.0422	4,780.1900	4.7802	(5.196)	0	0	0
2015/05/11	R186	05/05/2016	8.35	Put	Bond Future	3,917.0600	3.9171	4,096.7800	4.0968	4.588	0	0	0
2015/05/11	R186	05/05/2016	7.56	Put	Bond Future	7,444.8800	7.4449	7,723.5200	7.7235	3.743	0	0	0
2015/05/11	R186	05/05/2016	8.34	Put	Bond Future	3,951.6600	3.9517	4,132.5700	4.1326	4.578	0	0	0
2015/05/11	R186	05/05/2016	7.56	Call	Bond Future	2,396.9200	2.3969	2,231.4700	2.2315	(6.903)	0	0	0
2015/05/11	R186	05/05/2016	8.33	Put	Bond Future	3,986.0300	3.9860	4,168.1300	4.1681	4.568	0	0	0
2015/05/11	R197	07/05/2015			Bond Future	293.3973	293.3973	293.3973	293.3973	0.000	0.0000	0.0000	0
2015/05/11	R197	06/08/2015	288.00	Call	Bond Future	3,487.2000	3.4872	3,924.3000	3.9243	12.534	0	0	0
2015/05/11	R197	06/08/2015			Bond Future	291.4872	291.4872	291.9243	291.9243	0.150	0.0000	0.0000	1,046
2015/05/11	R197	06/08/2015	288.01	Call	Bond Future	3,477.2000	3.4772	3,914.3000	3.9143	12.570	0	0	0
2015/05/11	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R197	06/08/2015	287.99	Call	Bond Future	3,497.2000	3.4972	3,934.3000	3.9343	12.499	0	0	0
2015/05/11	R197	05/11/2015	295.00	Call	Bond Future	1,303.3200	1.3033	1,740.2900	1.7403	33.527	0	0	0
2015/05/11	R197	05/11/2015			Bond Future	296.3033	296.3033	296.7403	296.7403	0.147	0.0000	0.0000	0
2015/05/11	R197	05/11/2015	294.99	Call	Bond Future	1,313.3200	1.3133	1,750.2900	1.7503	33.272	0	0	0
2015/05/11	R197	05/11/2015	295.01	Call	Bond Future	1,293.3200	1.2933	1,730.2900	1.7303	33.787	0	0	0
2015/05/11	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/11	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R202	07/05/2015			Bond Future	244.2520	244.2520	244.2520	244.2520	0.000	0.0000	0.0000	0
2015/05/11	R202	06/08/2015			Bond Future	244.8359	244.8359	244.1442	244.1442	(0.283)	0.0000	0.0000	54,217
2015/05/11	R202	06/08/2015	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R202	06/08/2015	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R202	06/08/2015	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R202	06/08/2015	240.01	Call	Bond Future	4,825.9100	4.8259	4,134.2000	4.1342	(14.333)	0	0	0
2015/05/11	R202	06/08/2015	239.99	Call	Bond Future	4,845.9100	4.8459	4,154.2000	4.1542	(14.274)	0	0	0
2015/05/11	R202	06/08/2015	240.00	Call	Bond Future	4,835.9100	4.8359	4,144.2000	4.1442	(14.304)	0	0	0
2015/05/11	R202	05/11/2015			Bond Future	248.8808	248.8808	248.1716	248.1716	(0.285)	0.0000	0.0000	0
2015/05/11	R202	05/11/2015	245.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R202	05/11/2015	246.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R202	05/11/2015	246.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R202	05/11/2015	245.99	Call	Bond Future	2,890.7800	2.8908	2,181.6300	2.1816	(24.531)	0	0	0
2015/05/11	R202	05/11/2015	246.00	Call	Bond Future	2,880.7800	2.8808	2,171.6300	2.1716	(24.617)	0	0	0
2015/05/11	R202	05/11/2015	246.01	Call	Bond Future	2,870.7800	2.8708	2,161.6300	2.1616	(24.702)	0	0	0
2015/05/11	R203	07/05/2015			Bond Future	7.1800	103.5543	7.1800	103.5543	0.000	0.0000	0.0000	0
2015/05/11	R203	06/08/2015	6.74	Call	Bond Future	235.5000	0.2355	197.1200	0.1971	(16.297)	0	0	0
2015/05/11	R203	06/08/2015	6.75	Put	Bond Future	844.9600	0.8450	914.7100	0.9147	8.255	0	0	0
2015/05/11	R203	06/08/2015	7.84	Call	Bond Future	1,579.0600	1.5791	1,479.4700	1.4795	(6.307)	0	0	0
2015/05/11	R203	06/08/2015			Bond Future	7.0592	105.6311	7.1153	105.5223	0.794	0.0000	0.0000	15,754
2015/05/11	R203	06/08/2015	6.75	Call	Bond Future	241.6600	0.2417	202.6000	0.2026	(16.163)	0	0	0
2015/05/11	R203	06/08/2015	6.76	Call	Bond Future	247.9300	0.2479	208.1800	0.2082	(16.033)	0	0	0
2015/05/11	R203	06/08/2015	6.74	Put	Bond Future	858.3900	0.8584	928.8200	0.9288	8.205	0	0	0
2015/05/11	R203	06/08/2015	7.84	Put	Bond Future	76.0100	0.0760	85.2300	0.0852	12.130	0	0	5,000
2015/05/11	R203	06/08/2015	6.76	Put	Bond Future	831.6500	0.8317	900.7100	0.9007	8.304	0	0	0
2015/05/11	R203	05/11/2015	5.99	Call	Bond Future	58.8000	0.0588	47.6600	0.0477	(18.946)	0	0	0
2015/05/11	R203	05/11/2015	6.00	Put	Bond Future	1,983.8300	1.9838	2,085.6600	2.0857	5.133	0	0	0
2015/05/11	R203	05/11/2015			Bond Future	7.1008	103.2101	7.1664	103.0969	0.924	0.0000	0.0000	0
2015/05/11	R203	05/11/2015	6.00	Call	Bond Future	60.3700	0.0604	48.9800	0.0490	(18.867)	0	0	0
2015/05/11	R203	05/11/2015	6.01	Call	Bond Future	61.9700	0.0620	50.3300	0.0503	(18.783)	0	0	0
2015/05/11	R203	05/11/2015	5.99	Put	Bond Future	1,999.9500	2.0000	2,102.0300	2.1020	5.104	0	0	0
2015/05/11	R203	05/11/2015	6.01	Put	Bond Future	1,967.7400	1.9677	2,069.3200	2.0693	5.162	0	0	0
2015/05/11	R203	04/02/2016	7.26	Put	Bond Future	548.1800	0.5482	598.5500	0.5985	9.189	0	0	0
2015/05/11	R203	04/02/2016	7.25	Put	Bond Future	554.3300	0.5543	605.1400	0.6051	9.166	0	0	0
2015/05/11	R203	04/02/2016			Bond Future	7.1366	104.9724	7.2138	104.8566	1.081	0.0000	0.0000	0
2015/05/11	R203	04/02/2016	7.26	Call	Bond Future	733.2000	0.7332	667.7500	0.6678	(8.927)	0	0	0
2015/05/11	R203	04/02/2016	7.24	Call	Bond Future	715.9600	0.7160	651.3700	0.6514	(9.021)	0	0	0
2015/05/11	R203	04/02/2016	7.25	Call	Bond Future	724.3700	0.7244	659.3600	0.6594	(8.975)	0	0	0
2015/05/11	R203	04/02/2016	7.24	Put	Bond Future	560.9100	0.5609	612.1400	0.6121	9.133	0	0	0
2015/05/11	R204	07/05/2015			Bond Future	7.4350	104.8688	7.4350	104.8688	0.000	0.0000	0.0000	0
2015/05/11	R204	06/08/2015	7.74	Call	Bond Future	1,533.2800	1.5333	1,405.2000	1.4052	(8.353)	0	0	0
2015/05/11	R204	06/08/2015	7.75	Put	Bond Future	268.6700	0.2687	298.8900	0.2989	11.248	0	0	0
2015/05/11	R204	06/08/2015			Bond Future	7.3131	103.1349	7.3667	102.9759	0.733	0.0000	0.0000	11,910

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
2015/05/11	R204	06/08/2015	8.41	Call	Bond Future	3,230.7400		3.2307	3,076.2600	3.0763	(4.782)	0	0	0
2015/05/11	R204	06/08/2015	7.74	Put	Bond Future	275.6500		0.2757	306.5600	0.3066	11.213	0	0	0
2015/05/11	R204	06/08/2015	7.76	Put	Bond Future	261.8400		0.2618	291.3700	0.2914	11.278	0	0	0
2015/05/11	R204	06/08/2015	8.41	Put	Bond Future	37.5700		0.0376	42.0800	0.0421	12.004	0	0	699
2015/05/11	R204	06/08/2015	7.75	Call	Bond Future	1,555.5300		1.5555	1,426.7600	1.4268	(8.278)	0	0	0
2015/05/11	R204	06/08/2015	7.76	Call	Bond Future	1,577.9200		1.5779	1,448.4600	1.4485	(8.204)	0	0	0
2015/05/11	R204	05/11/2015			Bond Future	7.3611		104.8397	7.4205	104.6754	0.807	0.0000	0.0000	0
2015/05/11	R204	05/11/2015	6.25	Call	Bond Future	115.2700		0.1153	96.3000	0.0963	(16.457)	0	0	0
2015/05/11	R204	05/11/2015	6.24	Put	Bond Future	3,275.0900		3.2751	3,420.7500	3.4207	4.448	0	0	0
2015/05/11	R204	05/11/2015	6.26	Put	Bond Future	3,223.2300		3.2232	3,368.1400	3.3681	4.496	0	0	0
2015/05/11	R204	05/11/2015	6.25	Put	Bond Future	3,249.1300		3.2491	3,394.4200	3.3944	4.472	0	0	0
2015/05/11	R204	05/11/2015	6.26	Call	Bond Future	118.1100		0.1181	98.7600	0.0988	(16.383)	0	0	0
2015/05/11	R204	05/11/2015	6.24	Call	Bond Future	112.4900		0.1125	93.8900	0.0939	(16.535)	0	0	0
2015/05/11	R204	04/02/2016	7.50	Call	Bond Future	1,277.9700		1.2780	1,183.0300	1.1830	(7.429)	0	0	0
2015/05/11	R204	04/02/2016			Bond Future	7.4036		102.5923	7.4691	102.4245	0.885	0.0000	0.0000	0
2015/05/11	R204	04/02/2016	7.51	Call	Bond Future	1,292.2200		1.2922	1,196.6900	1.1967	(7.393)	0	0	0
2015/05/11	R204	04/02/2016	7.49	Put	Bond Future	1,042.6100		1.0426	1,116.0100	1.1160	7.040	0	0	0
2015/05/11	R204	04/02/2016	7.51	Put	Bond Future	1,019.9100		1.0199	1,092.1300	1.0921	7.081	0	0	0
2015/05/11	R204	04/02/2016	7.49	Call	Bond Future	1,263.8000		1.2638	1,169.4500	1.1694	(7.466)	0	0	0
2015/05/11	R204	04/02/2016	7.50	Put	Bond Future	1,031.2200		1.0312	1,104.0300	1.1040	7.061	0	0	0
2015/05/11	R207	07/05/2015			Bond Future	7.6550		100.7603	7.6550	100.7603	0.000	0.0000	0.0000	0
2015/05/11	R207	06/08/2015	7.76	Call	Bond Future	1,376.7000		1.3767	1,253.5300	1.2535	(8.947)	0	0	0
2015/05/11	R207	06/08/2015			Bond Future	7.5466		99.4447	7.5939	99.2708	0.627	0.0000	0.0000	34,046
2015/05/11	R207	06/08/2015	7.74	Call	Bond Future	1,330.5400		1.3305	1,209.3200	1.2093	(9.111)	0	0	0
2015/05/11	R207	06/08/2015	7.75	Call	Bond Future	1,353.4300		1.3534	1,231.2300	1.2312	(9.029)	0	0	0
2015/05/11	R207	06/08/2015	7.46	Call	Bond Future	776.4300		0.7764	685.5300	0.6855	(11.707)	0	0	70
2015/05/11	R207	06/08/2015	7.74	Put	Bond Future	622.2300		0.6222	674.9200	0.6749	8.468	0	0	0
2015/05/11	R207	06/08/2015	7.46	Put	Bond Future	1,095.7700		1.0958	1,178.7800	1.1788	7.575	0	0	0
2015/05/11	R207	06/08/2015	7.76	Put	Bond Future	595.4800		0.5955	646.2200	0.6462	8.521	0	0	0
2015/05/11	R207	06/08/2015	7.75	Put	Bond Future	608.6500		0.6087	660.3600	0.6604	8.496	0	0	0
2015/05/11	R207	05/11/2015	7.76	Call	Bond Future	1,597.4700		1.5975	1,485.3900	1.4854	(7.016)	0	0	0
2015/05/11	R207	05/11/2015			Bond Future	7.5962		101.0889	7.6475	100.9095	0.675	0.0000	0.0000	0
2015/05/11	R207	05/11/2015	7.74	Call	Bond Future	1,557.4500		1.5575	1,446.8700	1.4469	(7.100)	0	0	0
2015/05/11	R207	05/11/2015	7.50	Call	Bond Future	1,121.1700		1.1212	1,029.3100	1.0293	(8.193)	0	0	19
2015/05/11	R207	05/11/2015	7.75	Call	Bond Future	1,577.3900		1.5774	1,466.0600	1.4661	(7.058)	0	0	0
2015/05/11	R207	05/11/2015	7.43	Call	Bond Future	1,009.6100		1.0096	923.3900	0.9234	(8.540)	0	0	53
2015/05/11	R207	05/11/2015	7.74	Put	Bond Future	1,055.8300		1.0558	1,124.6100	1.1246	6.514	0	0	0
2015/05/11	R207	05/11/2015	7.76	Put	Bond Future	1,026.3100		1.0263	1,093.5900	1.0936	6.556	0	0	0
2015/05/11	R207	05/11/2015	7.43	Put	Bond Future	1,593.5700		1.5936	1,686.7100	1.6867	5.845	0	0	0
2015/05/11	R207	05/11/2015	7.75	Put	Bond Future	1,040.9900		1.0410	1,109.0200	1.1090	6.535	0	0	0
2015/05/11	R207	05/11/2015	7.50	Put	Bond Future	1,458.7300		1.4587	1,546.2300	1.5462	5.998	0	0	0
2015/05/11	R207	04/02/2016	7.49	Put	Bond Future	1,772.8500		1.7728	1,866.5300	1.8665	5.284	0	0	0
2015/05/11	R207	04/02/2016	7.27	Put	Bond Future	2,200.5800		2.2006	2,308.8100	2.3088	4.918	0	0	0
2015/05/11	R207	04/02/2016			Bond Future	7.6442		99.1727	7.6995	98.9896	0.723	0.0000	0.0000	0
2015/05/11	R207	04/02/2016	7.51	Put	Bond Future	1,736.9800		1.7370	1,829.3400	1.8293	5.317	0	0	0
2015/05/11	R207	04/02/2016	7.27	Call	Bond Future	950.3100		0.9503	875.4800	0.8755	(7.874)	0	0	43
2015/05/11	R207	04/02/2016	7.50	Call	Bond Future	1,275.2400		1.2752	1,185.2000	1.1852	(7.061)	0	0	19

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
2015/05/11	R207	04/02/2016	7.51	Call	Bond Future	1,290.7100	1.2907	1,200.0100	1.2000	(7.027)	0	0	0
2015/05/11	R207	04/02/2016	7.49	Call	Bond Future	1,259.8800	1.2599	1,170.5000	1.1705	(7.094)	0	0	0
2015/05/11	R207	04/02/2016	7.50	Put	Bond Future	1,754.8500	1.7549	1,847.8700	1.8479	5.301	0	0	0
2015/05/11	R207	05/05/2016	7.86	Put	Bond Future	1,505.0000	1.5050	1,579.8800	1.5799	4.975	0	0	0
2015/05/11	R207	05/05/2016			Bond Future	7.6665	100.9804	7.7255	100.7959	0.769	0.0000	0.0000	0
2015/05/11	R207	05/05/2016	7.85	Put	Bond Future	1,518.0100	1.5180	1,593.3800	1.5934	4.965	0	0	0
2015/05/11	R207	05/05/2016	7.56	Put	Bond Future	1,943.4500	1.9434	2,033.8700	2.0339	4.653	0	0	0
2015/05/11	R207	05/05/2016	7.84	Put	Bond Future	1,531.1100	1.5311	1,606.9900	1.6070	4.956	0	0	0
2015/05/11	R207	05/05/2016	7.56	Call	Bond Future	1,609.1400	1.6091	1,515.0700	1.5151	(5.846)	0	0	43
2015/05/11	R207	05/05/2016	7.85	Call	Bond Future	2,090.6400	2.0906	1,981.5200	1.9815	(5.219)	0	0	0
2015/05/11	R207	05/05/2016	7.86	Call	Bond Future	2,108.7200	2.1087	1,999.1100	1.9991	(5.198)	0	0	0
2015/05/11	R207	05/05/2016	7.84	Call	Bond Future	2,072.6300	2.0726	1,964.0200	1.9640	(5.240)	0	0	0
2015/05/11	R208	07/05/2015			Bond Future	7.7750	95.9952	7.7750	95.9952	0.000	0.0000	0.0000	0
2015/05/11	R208	06/08/2015			Bond Future	7.6539	98.3843	7.7060	98.1555	0.681	0.0000	0.0000	40,516
2015/05/11	R208	06/08/2015	8.00	Call	Bond Future	2,051.3100	2.0513	1,875.6400	1.8756	(8.564)	0	0	0
2015/05/11	R208	06/08/2015	8.01	Call	Bond Future	2,081.9000	2.0819	1,905.1500	1.9051	(8.490)	0	0	0
2015/05/11	R208	06/08/2015	8.85	Call	Bond Future	5,137.1200	5.1371	4,913.3200	4.9133	(4.357)	0	0	0
2015/05/11	R208	06/08/2015	7.99	Call	Bond Future	2,020.9000	2.0209	1,846.3300	1.8463	(8.638)	0	0	0
2015/05/11	R208	06/08/2015	8.01	Put	Bond Future	531.4100	0.5314	583.5300	0.5835	9.808	0	0	0
2015/05/11	R208	06/08/2015	8.00	Put	Bond Future	543.9300	0.5439	597.1300	0.5971	9.781	0	0	0
2015/05/11	R208	06/08/2015	7.99	Put	Bond Future	556.6700	0.5567	610.9700	0.6110	9.754	0	0	0
2015/05/11	R208	06/08/2015	8.85	Put	Bond Future	48.6200	0.0486	53.6900	0.0537	10.428	0	0	198
2015/05/11	R208	05/11/2015			Bond Future	7.7022	96.6101	7.7578	96.3750	0.722	0.0000	0.0000	0
2015/05/11	R208	05/11/2015	8.48	Call	Bond Future	3,715.5500	3.7156	3,520.8000	3.5208	(5.241)	0	0	0
2015/05/11	R208	05/11/2015	7.74	Put	Bond Future	1,498.9100	1.4989	1,600.4300	1.6004	6.773	0	0	0
2015/05/11	R208	05/11/2015	7.75	Call	Bond Future	1,681.0500	1.6810	1,546.4600	1.5465	(8.006)	0	0	0
2015/05/11	R208	05/11/2015	7.76	Call	Bond Future	1,703.5800	1.7036	1,567.9900	1.5680	(7.959)	0	0	0
2015/05/11	R208	05/11/2015	8.48	Put	Bond Future	489.5900	0.4896	529.9500	0.5299	8.244	0	0	2,200
2015/05/11	R208	05/11/2015	7.74	Call	Bond Future	1,658.9700	1.6590	1,525.3800	1.5254	(8.053)	0	0	0
2015/05/11	R208	05/11/2015	7.76	Put	Bond Future	1,459.0600	1.4591	1,558.5800	1.5586	6.821	0	0	0
2015/05/11	R208	05/11/2015	7.75	Put	Bond Future	1,478.7500	1.4788	1,579.2700	1.5793	6.798	0	0	0
2015/05/11	R208	04/02/2016			Bond Future	7.7471	98.2596	7.8061	98.0199	0.762	0.0000	0.0000	0
2015/05/11	R208	04/02/2016	7.74	Put	Bond Future	1,878.4200	1.8784	1,988.7800	1.9888	5.875	0	0	0
2015/05/11	R208	04/02/2016	7.76	Put	Bond Future	1,838.7400	1.8387	1,947.4100	1.9474	5.910	0	0	0
2015/05/11	R208	04/02/2016	7.75	Put	Bond Future	1,858.3300	1.8583	1,967.8500	1.9678	5.893	0	0	0
2015/05/11	R208	04/02/2016	7.76	Call	Bond Future	1,891.3000	1.8913	1,760.2400	1.7602	(6.930)	0	0	0
2015/05/11	R208	04/02/2016	7.74	Call	Bond Future	1,849.6100	1.8496	1,720.2400	1.7202	(6.994)	0	0	0
2015/05/11	R208	04/02/2016	7.75	Call	Bond Future	1,870.2200	1.8702	1,740.0100	1.7400	(6.962)	0	0	0
2015/05/11	R209	07/05/2015			Bond Future	8.7500	76.9109	8.7500	76.9109	0.000	0.0000	0.0000	0
2015/05/11	R209	06/08/2015	8.99	Put	Bond Future	1,155.0700	1.1551	1,272.5500	1.2725	10.171	0	0	0
2015/05/11	R209	06/08/2015			Bond Future	8.6374	79.4633	8.6985	78.9846	0.707	0.0000	0.0000	25,841
2015/05/11	R209	06/08/2015	9.01	Put	Bond Future	1,108.6900	1.1087	1,222.0600	1.2221	10.226	0	0	0
2015/05/11	R209	06/08/2015	9.90	Call	Bond Future	9,164.2700	9.1643	8,700.0300	8.7000	(5.066)	0	0	0
2015/05/11	R209	06/08/2015	9.00	Call	Bond Future	3,907.5300	3.9075	3,544.3000	3.5443	(9.296)	0	0	0
2015/05/11	R209	06/08/2015	9.01	Call	Bond Future	3,958.9100	3.9589	3,593.6400	3.5936	(9.227)	0	0	0
2015/05/11	R209	06/08/2015	8.99	Call	Bond Future	3,856.4200	3.8564	3,495.2600	3.4953	(9.365)	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
2015/05/11	R209	06/08/2015	9.00	Put	Bond Future	1,131.6900	1.1317	1,247.1000	1.2471	10.198	0	0	0
2015/05/11	R209	06/08/2015	9.90	Put	Bond Future	126.3600	0.1264	140.7600	0.1408	11.396	0	0	2,914
2015/05/11	R209	05/11/2015	7.99	Put	Bond Future	6,895.8800	6.8959	7,240.6000	7.2406	4.999	0	0	0
2015/05/11	R209	05/11/2015			Bond Future	8.6821	77.6282	8.7451	77.1398	0.725	0.0000	0.0000	0
2015/05/11	R209	05/11/2015	8.01	Put	Bond Future	6,764.7900	6.7648	7,105.9400	7.1059	5.043	0	0	0
2015/05/11	R209	05/11/2015	7.99	Call	Bond Future	1,203.1600	1.2032	1,059.4200	1.0594	(11.947)	0	0	0
2015/05/11	R209	05/11/2015	8.00	Put	Bond Future	6,830.1400	6.8301	7,173.0800	7.1731	5.021	0	0	0
2015/05/11	R209	05/11/2015	8.00	Call	Bond Future	1,224.0900	1.2241	1,078.5700	1.0786	(11.888)	0	0	0
2015/05/11	R209	05/11/2015	8.01	Call	Bond Future	1,245.2700	1.2453	1,097.9600	1.0980	(11.830)	0	0	0
2015/05/11	R209	04/02/2016	8.74	Call	Bond Future	4,031.9400	4.0319	3,751.4700	3.7515	(6.956)	0	0	0
2015/05/11	R209	04/02/2016	8.75	Put	Bond Future	3,877.6400	3.8776	4,093.0900	4.0931	5.556	0	0	0
2015/05/11	R209	04/02/2016			Bond Future	8.7250	78.9539	8.7897	78.4564	0.742	0.0000	0.0000	0
2015/05/11	R209	04/02/2016	8.75	Call	Bond Future	4,070.3200	4.0703	3,788.3100	3.7883	(6.928)	0	0	0
2015/05/11	R209	04/02/2016	8.76	Call	Bond Future	4,109.4200	4.1094	3,825.8800	3.8259	(6.900)	0	0	0
2015/05/11	R209	04/02/2016	8.74	Put	Bond Future	3,916.2400	3.9162	4,133.2300	4.1332	5.541	0	0	0
2015/05/11	R209	04/02/2016	8.76	Put	Bond Future	3,839.8700	3.8399	4,053.7900	4.0538	5.571	0	0	0
2015/05/11	R210	07/05/2015			Bond Future	179.8976	179.8976	179.8976	179.8976	0.000	0.0000	0.0000	0
2015/05/11	R210	06/08/2015	179.01	Call	Bond Future	3,686.3400	3.6863	2,690.8600	2.6909	(27.005)	0	0	0
2015/05/11	R210	06/08/2015			Bond Future	182.6963	182.6963	181.7009	181.7009	(0.545)	0.0000	0.0000	1,184
2015/05/11	R210	06/08/2015	178.99	Call	Bond Future	3,706.3400	3.7063	2,710.8600	2.7109	(26.859)	0	0	0
2015/05/11	R210	06/08/2015	179.00	Call	Bond Future	3,696.3400	3.6963	2,700.8600	2.7009	(26.932)	0	0	0
2015/05/11	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R210	05/11/2015			Bond Future	183.5954	183.5954	182.5788	182.5788	(0.554)	0.0000	0.0000	0
2015/05/11	R210	05/11/2015	182.00	Call	Bond Future	1,595.4500	1.5954	578.8300	0.5788	(63.720)	0	0	0
2015/05/11	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R210	05/11/2015	182.01	Call	Bond Future	1,585.4500	1.5854	568.8300	0.5688	(64.122)	0	0	0
2015/05/11	R210	05/11/2015	181.99	Call	Bond Future	1,605.4500	1.6054	588.8300	0.5888	(63.323)	0	0	0
2015/05/11	R211	07/05/2015			Bond Future	132.3574	132.3574	132.3574	132.3574	0.000	0.0000	0.0000	0
2015/05/11	R211	06/08/2015			Bond Future	132.7842	132.7842	132.8575	132.8575	0.055	0.0000	0.0000	1,120
2015/05/11	R211	06/08/2015	134.99	Put	Bond Future	2,205.7800	2.2058	2,132.4800	2.1325	(3.323)	0	0	0
2015/05/11	R211	06/08/2015	135.01	Put	Bond Future	2,225.7800	2.2258	2,152.4800	2.1525	(3.293)	0	0	0
2015/05/11	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R211	06/08/2015	135.00	Put	Bond Future	2,215.7800	2.2158	2,142.4800	2.1425	(3.308)	0	0	0
2015/05/11	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R211	05/11/2015	134.99	Put	Bond Future	11.4400	0.0114	0.0000	0.0000	(100.000)	0	0	0
2015/05/11	R211	05/11/2015			Bond Future	134.9786	134.9786	135.0497	135.0497	0.053	0.0000	0.0000	0
2015/05/11	R211	05/11/2015	135.01	Put	Bond Future	31.4400	0.0314	0.0000	0.0000	(100.000)	0	0	0
2015/05/11	R211	05/11/2015	134.99	Call	Bond Future	0.0000	0.0000	59.6700	0.0597	100.000	0	0	0
2015/05/11	R211	05/11/2015	135.00	Put	Bond Future	21.4400	0.0214	0.0000	0.0000	(100.000)	0	0	0
2015/05/11	R211	05/11/2015	135.00	Call	Bond Future	0.0000	0.0000	49.6700	0.0497	100.000	0	0	0
2015/05/11	R211	05/11/2015	135.01	Call	Bond Future	0.0000	0.0000	39.6700	0.0397	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/05/11	R212	07/05/2015			Bond Future	139.5792	139.5792	139.5792	139.5792	0.000	0.0000	0.0000	0
2015/05/11	R212	06/08/2015	141.01	Put	Bond Future	1,048.1600	1.0482	1,039.3400	1.0393	(0.841)	0	0	0
2015/05/11	R212	06/08/2015			Bond Future	139.9618	139.9618	139.9707	139.9707	0.006	0.0000	0.0000	1,113
2015/05/11	R212	06/08/2015	141.00	Put	Bond Future	1,038.1600	1.0382	1,029.3400	1.0293	(0.850)	0	0	0
2015/05/11	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R212	06/08/2015	140.99	Put	Bond Future	1,028.1600	1.0282	1,019.3400	1.0193	(0.858)	0	0	0
2015/05/11	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R212	05/11/2015			Bond Future	142.2748	142.2748	142.2802	142.2802	0.004	0.0000	0.0000	0
2015/05/11	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R212	05/11/2015	145.99	Put	Bond Future	3,715.1900	3.7152	3,709.7600	3.7098	(0.146)	0	0	0
2015/05/11	R212	05/11/2015	146.01	Put	Bond Future	3,735.1900	3.7352	3,729.7600	3.7298	(0.145)	0	0	0
2015/05/11	R212	05/11/2015	146.00	Put	Bond Future	3,725.1900	3.7252	3,719.7600	3.7198	(0.146)	0	0	0
2015/05/11	R213	07/05/2015			Bond Future	8.6500	87.2999	8.6500	87.2999	0.000	0.0000	0.0000	0
2015/05/11	R213	06/08/2015			Bond Future	8.5371	90.0334	8.5983	89.5624	0.717	0.0000	0.0000	18,917
2015/05/11	R213	06/08/2015	8.49	Put	Bond Future	2,369.9800	2.3700	2,584.2100	2.5842	9.039	0	0	0
2015/05/11	R213	06/08/2015	8.51	Put	Bond Future	2,288.9100	2.2889	2,497.6800	2.4977	9.121	0	0	0
2015/05/11	R213	06/08/2015	8.49	Call	Bond Future	2,005.4500	2.0054	1,748.7300	1.7487	(12.801)	0	0	0
2015/05/11	R213	06/08/2015	8.50	Put	Bond Future	2,329.1100	2.3291	2,540.6100	2.5406	9.081	0	0	0
2015/05/11	R213	06/08/2015	8.50	Call	Bond Future	2,042.1900	2.0422	1,782.7400	1.7827	(12.704)	0	0	0
2015/05/11	R213	06/08/2015	8.51	Call	Bond Future	2,079.5000	2.0795	1,817.3200	1.8173	(12.608)	0	0	0
2015/05/11	R213	05/11/2015	7.76	Call	Bond Future	895.5100	0.8955	779.4000	0.7794	(12.966)	0	0	0
2015/05/11	R213	05/11/2015			Bond Future	8.5872	87.9766	8.6505	87.4957	0.738	0.0000	0.0000	0
2015/05/11	R213	05/11/2015	7.74	Call	Bond Future	863.1800	0.8632	750.2200	0.7502	(13.086)	0	0	0
2015/05/11	R213	05/11/2015	7.75	Call	Bond Future	878.8800	0.8789	764.3700	0.7644	(13.029)	0	0	0
2015/05/11	R213	05/11/2015	7.74	Put	Bond Future	7,673.6100	7.6736	8,041.5500	8.0415	4.795	0	0	0
2015/05/11	R213	05/11/2015	7.76	Put	Bond Future	7,536.7100	7.5367	7,901.5000	7.9015	4.840	0	0	0
2015/05/11	R213	05/11/2015	7.75	Put	Bond Future	7,604.6400	7.6046	7,971.0300	7.9710	4.818	0	0	0
2015/05/11	R213	04/02/2016			Bond Future	8.6372	89.4787	8.7025	88.9890	0.757	0.0000	0.0000	0
2015/05/11	R213	04/02/2016	8.75	Call	Bond Future	4,258.8600	4.2589	3,970.3200	3.9703	(6.775)	0	0	0
2015/05/11	R213	04/02/2016	8.74	Put	Bond Future	3,451.1100	3.4511	3,653.7600	3.6538	5.872	0	0	0
2015/05/11	R213	04/02/2016	8.76	Put	Bond Future	3,381.9800	3.3820	3,581.6200	3.5816	5.903	0	0	0
2015/05/11	R213	04/02/2016	8.75	Put	Bond Future	3,416.1000	3.4161	3,617.2500	3.6173	5.888	0	0	0
2015/05/11	R213	04/02/2016	8.76	Call	Bond Future	4,298.8900	4.2989	4,008.8400	4.0088	(6.747)	0	0	0
2015/05/11	R213	04/02/2016	8.74	Call	Bond Future	4,219.6300	4.2196	3,932.5900	3.9326	(6.802)	0	0	0
2015/05/11	R214	07/05/2015			Bond Future	8.7850	78.0922	8.7850	78.0922	0.000	0.0000	0.0000	0
2015/05/11	R214	06/08/2015	8.76	Put	Bond Future	2,077.9900	2.0780	2,268.6500	2.2687	9.175	0	0	0
2015/05/11	R214	06/08/2015			Bond Future	8.6747	80.7014	8.7358	80.1937	0.704	0.0000	0.0000	20,867
2015/05/11	R214	06/08/2015	8.75	Put	Bond Future	2,115.7000	2.1157	2,309.0900	2.3091	9.141	0	0	0
2015/05/11	R214	06/08/2015	8.74	Call	Bond Future	2,696.3600	2.6964	2,384.8300	2.3848	(11.554)	0	0	0
2015/05/11	R214	06/08/2015	8.75	Call	Bond Future	2,740.5000	2.7405	2,426.2200	2.4262	(11.468)	0	0	0
2015/05/11	R214	06/08/2015	8.76	Call	Bond Future	2,785.1700	2.7852	2,468.1600	2.4682	(11.382)	0	0	0
2015/05/11	R214	06/08/2015	8.74	Put	Bond Future	2,154.0700	2.1541	2,350.2100	2.3502	9.106	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
2015/05/11	R214	05/11/2015			Bond Future	8.7191	78.7436	8.7821	78.2256	0.722	0.0000	0.0000	0
2015/05/11	R214	05/11/2015	7.99	Put	Bond Future	7,644.3200	7.6443	8,016.0600	8.0161	4.863	0	0	0
2015/05/11	R214	05/11/2015	8.00	Put	Bond Future	7,571.9900	7.5720	7,941.8500	7.9418	4.885	0	0	0
2015/05/11	R214	05/11/2015	8.01	Put	Bond Future	7,499.9100	7.4999	7,867.8900	7.8679	4.906	0	0	0
2015/05/11	R214	05/11/2015	7.99	Call	Bond Future	1,208.0400	1.2080	1,061.7900	1.0618	(12.106)	0	0	0
2015/05/11	R214	05/11/2015	8.00	Call	Bond Future	1,229.6900	1.2297	1,081.5600	1.0816	(12.046)	0	0	0
2015/05/11	R214	05/11/2015	8.01	Call	Bond Future	1,251.4200	1.2514	1,101.4100	1.1014	(11.987)	0	0	0
2015/05/11	R214	04/02/2016			Bond Future	8.7633	80.0880	8.8279	79.5606	0.738	0.0000	0.0000	4,320
2015/05/11	R214	04/02/2016	7.99	Put	Bond Future	8,525.1900	8.5252	8,887.1200	8.8871	4.245	0	0	0
2015/05/11	R214	04/02/2016	8.00	Call	Bond Future	1,763.3300	1.7633	1,596.2400	1.5962	(9.476)	0	0	0
2015/05/11	R214	04/02/2016	8.01	Call	Bond Future	1,787.7500	1.7878	1,619.0300	1.6190	(9.438)	0	0	0
2015/05/11	R214	04/02/2016	7.99	Call	Bond Future	1,739.1300	1.7391	1,573.6600	1.5737	(9.515)	0	0	0
2015/05/11	R214	04/02/2016	8.01	Put	Bond Future	8,386.4800	8.3865	8,745.1600	8.7452	4.277	0	0	0
2015/05/11	R214	04/02/2016	8.00	Put	Bond Future	8,455.6400	8.4556	8,815.9500	8.8160	4.261	0	0	0
2015/05/11	R248	07/05/2015			Bond Future	8.8350	100.8075	8.8350	100.8075	0.000	0.0000	0.0000	0
2015/05/11	R248	06/08/2015	8.76	Call	Bond Future	366.5700	0.3666	0.0000	0.0000	(100.000)	0	0	0
2015/05/11	R248	06/08/2015			Bond Future	8.7259	104.1739	8.7973	103.4096	0.818	0.0000	0.0000	35,237
2015/05/11	R248	06/08/2015	8.74	Call	Bond Future	152.0500	0.1521	0.0000	0.0000	(100.000)	0	0	0
2015/05/11	R248	06/08/2015	8.75	Call	Bond Future	259.4100	0.2594	0.0000	0.0000	(100.000)	0	0	0
2015/05/11	R248	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	612.2400	0.6122	100.000	0	0	0
2015/05/11	R248	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	397.7200	0.3977	100.000	0	0	0
2015/05/11	R248	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	504.8800	0.5049	100.000	0	0	0
2015/05/11	R248	05/11/2015	8.01	Put	Bond Future	8,738.6700	8.7387	9,518.1600	9.5182	8.920	0	0	0
2015/05/11	R248	05/11/2015			Bond Future	8.7714	101.4648	8.8450	100.6853	0.839	0.0000	0.0000	0
2015/05/11	R248	05/11/2015	8.00	Put	Bond Future	8,862.1300	8.8621	9,641.6200	9.6416	8.796	0	0	0
2015/05/11	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R248	05/11/2015	7.99	Put	Bond Future	8,985.8400	8.9858	9,765.3300	9.7653	8.675	0	0	0
2015/05/11	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R248	04/02/2016			Bond Future	8.8168	103.1972	8.8924	102.4037	0.858	0.0000	0.0000	0
2015/05/11	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/05/11	R248	04/02/2016	8.99	Call	Bond Future	1,800.8200	1.8008	1,007.2900	1.0073	(44.065)	0	0	0
2015/05/11	R248	04/02/2016	9.00	Call	Bond Future	1,903.0300	1.9030	1,109.5000	1.1095	(41.698)	0	0	0
2015/05/11	R248	04/02/2016	9.01	Call	Bond Future	2,005.0500	2.0050	1,211.5200	1.2115	(39.577)	0	0	0

**Total**

**465089**