



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 15/06/2015 TO 15/06/2015

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
2015/06/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	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
2015/06/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	2025	06/08/2015	120.99	Put	Bond Future	1,353.0600	1.3531	1,100.7700	1.1008	(18.646)	0	0	0
2015/06/15	2025	06/08/2015			Bond Future	119.6369	119.6369	119.8892	119.8892	0.211	0.0000	0.0000	38
2015/06/15	2025	06/08/2015	121.01	Put	Bond Future	1,373.0600	1.3731	1,120.7700	1.1208	(18.374)	0	0	0
2015/06/15	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2025	06/08/2015	121.00	Put	Bond Future	1,363.0600	1.3631	1,110.7700	1.1108	(18.509)	0	0	0
2015/06/15	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2025	05/11/2015	123.01	Put	Bond Future	1,454.7400	1.4547	1,200.7700	1.2008	(17.458)	0	0	0
2015/06/15	2025	05/11/2015			Bond Future	121.5553	121.5553	121.8092	121.8092	0.209	0.0000	0.0000	0
2015/06/15	2025	05/11/2015	123.00	Put	Bond Future	1,444.7400	1.4447	1,190.7700	1.1908	(17.579)	0	0	0
2015/06/15	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2025	05/11/2015	122.99	Put	Bond Future	1,434.7400	1.4347	1,180.7700	1.1808	(17.701)	0	0	0
2015/06/15	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2030	06/08/2015			Bond Future	8.7777	93.9523	8.8381	93.4867	0.687	0.0000	0.0000	9,953
2015/06/15	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2030	06/08/2015	7.74	Put	Bond Future	8,543.5000	8.5435	9,009.0000	9.0090	5.449	0	0	0
2015/06/15	2030	06/08/2015	7.76	Put	Bond Future	8,368.7600	8.3688	8,834.2600	8.8343	5.562	0	0	0
2015/06/15	2030	06/08/2015	7.75	Put	Bond Future	8,456.0800	8.4561	8,921.5800	8.9216	5.505	0	0	0
2015/06/15	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2030	05/11/2015			Bond Future	8.8414	95.4595	8.9039	94.9847	0.707	0.0000	0.0000	0
2015/06/15	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2030	05/11/2015	8.49	Put	Bond Future	2,734.7000	2.7347	3,209.5600	3.2096	17.364	0	0	0
2015/06/15	2030	05/11/2015	8.51	Put	Bond Future	2,576.0700	2.5761	3,050.9300	3.0509	18.434	0	0	0
2015/06/15	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2030	05/11/2015	8.50	Put	Bond Future	2,655.3400	2.6553	3,130.2000	3.1302	17.883	0	0	0
2015/06/15	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2032	06/08/2015			Bond Future	8.8704	97.6600	8.9307	97.1627	0.680	0.0000	0.0000	1,579
2015/06/15	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2032	06/08/2015	8.50	Put	Bond Future	3,138.8900	3.1389	3,636.1900	3.6362	15.843	0	0	0
2015/06/15	2032	06/08/2015	8.49	Put	Bond Future	3,225.7300	3.2257	3,723.0300	3.7230	15.417	0	0	0
2015/06/15	2032	06/08/2015	8.51	Put	Bond Future	3,052.1600	3.0522	3,549.4600	3.5495	16.293	0	0	0
2015/06/15	2032	05/11/2015			Bond Future	8.9351	95.0713	8.9976	94.5640	0.699	0.0000	0.0000	0
2015/06/15	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2032	05/11/2015	7.99	Put	Bond Future	8,191.7700	8.1918	8,699.0900	8.6991	6.193	0	0	0

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2015/06/15	2032	05/11/2015	8.01	Put	Bond Future	8,007.9300	8.0079	8,515.2500	8.5152	6.335	0	0	0
2015/06/15	2032	05/11/2015	8.00	Put	Bond Future	8,099.7900	8.0998	8,607.1100	8.6071	6.263	0	0	0
2015/06/15	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2032	04/02/2016			Bond Future	8.9935	96.6889	9.0578	96.1736	0.715	0.0000	0.0000	0
2015/06/15	2032	04/02/2016	8.69	Put	Bond Future	2,488.4800	2.4885	3,003.7500	3.0038	20.706	0	0	0
2015/06/15	2032	04/02/2016	8.71	Put	Bond Future	2,321.5400	2.3215	2,836.8100	2.8368	22.195	0	0	0
2015/06/15	2032	04/02/2016	8.70	Put	Bond Future	2,404.9600	2.4050	2,920.2300	2.9202	21.425	0	0	0
2015/06/15	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2037	06/08/2015			Bond Future	8.9592	95.9267	9.0144	95.4244	0.616	0.0000	0.0000	40,148
2015/06/15	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2037	06/08/2015	8.74	Put	Bond Future	2,036.6100	2.0366	2,538.9800	2.5390	24.667	0	0	0
2015/06/15	2037	06/08/2015	8.76	Put	Bond Future	1,848.0100	1.8480	2,350.3800	2.3504	27.184	0	0	0
2015/06/15	2037	06/08/2015	8.75	Put	Bond Future	1,942.2400	1.9422	2,444.6100	2.4446	25.865	0	0	0
2015/06/15	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2037	05/11/2015	7.99	Put	Bond Future	10,042.3200	10.0423	10,554.7500	10.5547	5.103	0	0	0
2015/06/15	2037	05/11/2015	8.01	Put	Bond Future	9,831.7300	9.8317	10,344.1600	10.3442	5.212	0	0	0
2015/06/15	2037	05/11/2015			Bond Future	9.0187	97.4657	9.0758	96.9533	0.632	0.0000	0.0000	0
2015/06/15	2037	05/11/2015	8.00	Put	Bond Future	9,936.9400	9.9369	10,449.3700	10.4494	5.157	0	0	0
2015/06/15	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2037	04/02/2016	8.75	Put	Bond Future	2,956.6500	2.9567	3,477.0900	3.4771	17.602	0	0	0
2015/06/15	2037	04/02/2016			Bond Future	9.0737	94.8661	9.1323	94.3457	0.646	0.0000	0.0000	0
2015/06/15	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2037	04/02/2016	8.74	Put	Bond Future	3,050.2700	3.0503	3,570.7100	3.5707	17.062	0	0	0
2015/06/15	2037	04/02/2016	8.76	Put	Bond Future	2,863.1600	2.8632	3,383.6000	3.3836	18.177	0	0	0
2015/06/15	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2038	06/08/2015			Bond Future	124.3730	124.3730	124.4180	124.4180	0.036	0.0000	0.0000	3,627
2015/06/15	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2038	06/08/2015	127.99	Put	Bond Future	3,617.0100	3.6170	3,572.0500	3.5720	(1.243)	0	0	0
2015/06/15	2038	06/08/2015	128.01	Put	Bond Future	3,637.0100	3.6370	3,592.0500	3.5920	(1.236)	0	0	0
2015/06/15	2038	06/08/2015	128.00	Put	Bond Future	3,627.0100	3.6270	3,582.0500	3.5820	(1.240)	0	0	0
2015/06/15	2038	05/11/2015			Bond Future	126.3674	126.3674	126.4105	126.4105	0.034	0.0000	0.0000	0
2015/06/15	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2038	05/11/2015	133.99	Put	Bond Future	7,622.6000	7.6226	7,579.5300	7.5795	(0.565)	0	0	0
2015/06/15	2038	05/11/2015	134.01	Put	Bond Future	7,642.6000	7.6426	7,599.5300	7.5995	(0.564)	0	0	0
2015/06/15	2038	05/11/2015	134.00	Put	Bond Future	7,632.6000	7.6326	7,589.5300	7.5895	(0.564)	0	0	0
2015/06/15	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/06/15	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2044	06/08/2015			Bond Future	9.0223	97.5064	9.0724	97.0101	0.556	0.0000	0.0000	12,415
2015/06/15	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2044	06/08/2015	8.74	Put	Bond Future	2,877.6100	2.8776	3,373.9700	3.3740	17.249	0	0	0
2015/06/15	2044	06/08/2015	8.76	Put	Bond Future	2,668.9900	2.6690	3,165.3500	3.1654	18.597	0	0	0
2015/06/15	2044	06/08/2015	8.75	Put	Bond Future	2,773.2100	2.7732	3,269.5700	3.2696	17.898	0	0	0
2015/06/15	2044	05/11/2015			Bond Future	9.0792	99.0708	9.1310	98.5645	0.570	0.0000	0.0000	0
2015/06/15	2044	05/11/2015	8.24	Put	Bond Future	8,888.2500	8.8883	9,394.5400	9.3945	5.696	0	0	0
2015/06/15	2044	05/11/2015	8.26	Put	Bond Future	8,660.6900	8.6607	9,166.9800	9.1670	5.846	0	0	0
2015/06/15	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2044	05/11/2015	8.25	Put	Bond Future	8,774.3600	8.7744	9,280.6500	9.2807	5.770	0	0	0
2015/06/15	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2044	04/02/2016	8.99	Put	Bond Future	1,396.8900	1.3969	1,911.2700	1.9113	36.823	0	0	0
2015/06/15	2044	04/02/2016			Bond Future	9.1319	96.3734	9.1851	95.8590	0.582	0.0000	0.0000	0
2015/06/15	2044	04/02/2016	9.01	Put	Bond Future	1,197.9700	1.1980	1,712.3500	1.7124	42.938	0	0	0
2015/06/15	2044	04/02/2016	9.00	Put	Bond Future	1,297.3400	1.2973	1,811.7200	1.8117	39.649	0	0	0
2015/06/15	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2046	06/08/2015	129.01	Put	Bond Future	6,127.4100	6.1274	6,351.3100	6.3513	3.654	0	0	0
2015/06/15	2046	06/08/2015			Bond Future	122.8826	122.8826	122.6587	122.6587	(0.182)	0.0000	0.0000	5,722
2015/06/15	2046	06/08/2015	129.00	Put	Bond Future	6,117.4100	6.1174	6,341.3100	6.3413	3.660	0	0	0
2015/06/15	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2046	06/08/2015	128.99	Put	Bond Future	6,107.4100	6.1074	6,331.3100	6.3313	3.666	0	0	0
2015/06/15	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2046	05/11/2015			Bond Future	123.4465	123.4465	123.2165	123.2165	(0.186)	0.0000	0.0000	0
2015/06/15	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2046	05/11/2015	132.99	Put	Bond Future	9,543.5300	9.5435	9,773.4700	9.7735	2.409	0	0	0
2015/06/15	2046	05/11/2015	133.01	Put	Bond Future	9,563.5300	9.5635	9,793.4700	9.7935	2.404	0	0	0
2015/06/15	2046	05/11/2015	133.00	Put	Bond Future	9,553.5300	9.5535	9,783.4700	9.7835	2.407	0	0	0
2015/06/15	2050	06/08/2015			Bond Future	132.1329	132.1329	132.1809	132.1809	0.036	0.0000	0.0000	3,821
2015/06/15	2050	06/08/2015	136.99	Put	Bond Future	4,857.1400	4.8571	4,809.0600	4.8091	(0.990)	0	0	0
2015/06/15	2050	06/08/2015	137.01	Put	Bond Future	4,877.1400	4.8771	4,829.0600	4.8291	(0.986)	0	0	0
2015/06/15	2050	06/08/2015	137.00	Put	Bond Future	4,867.1400	4.8671	4,819.0600	4.8191	(0.988)	0	0	0
2015/06/15	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2050	05/11/2015			Bond Future	134.2516	134.2516	134.2973	134.2973	0.034	0.0000	0.0000	0
2015/06/15	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2050	05/11/2015	144.99	Put	Bond Future	10,738.4400	10.7384	10,692.6600	10.6927	(0.426)	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
2015/06/15	2050	05/11/2015	145.01	Put	Bond Future	10,758.4400	10.7584	10,712.6600	10.7127	(0.426)	0	0	0
2015/06/15	2050	05/11/2015	145.00	Put	Bond Future	10,748.4400	10.7484	10,702.6600	10.7027	(0.426)	0	0	0
2015/06/15	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	AL37	06/08/2015			Index Future	455.4480	455.4480	454.4540	454.4540	(0.218)	0.0000	0.0000	124
2015/06/15	AL37	05/11/2015			Index Future	462.8290	462.8290	461.8050	461.8050	(0.221)	0.0000	0.0000	0
2015/06/15	AL7T	06/08/2015			Index Future	535.4650	535.4650	533.4740	533.4740	(0.372)	0.0000	0.0000	3
2015/06/15	AL7T	05/11/2015			Index Future	544.1430	544.1430	542.1030	542.1030	(0.375)	0.0000	0.0000	0
2015/06/15	ALBI	06/08/2015			Index Future	489.6680	489.6680	487.8650	487.8650	(0.368)	0.0000	0.0000	509
2015/06/15	ALBI	05/11/2015			Index Future	497.6040	497.6040	495.7560	495.7560	(0.371)	0.0000	0.0000	103
2015/06/15	ALBI	04/02/2016			Index Future	506.0640	506.0640	504.1850	504.1850	(0.371)	0.0000	0.0000	0
2015/06/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/06/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/06/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/06/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/15	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	EL28	06/08/2015			Bond Future	124.6009	124.6009	124.6462	124.6462	0.036	0.0000	0.0000	0
2015/06/15	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	EL28	06/08/2015	124.99	Put	Bond Future	389.1200	0.3891	343.8300	0.3438	(11.639)	0	0	0
2015/06/15	EL28	06/08/2015	125.01	Put	Bond Future	409.1200	0.4091	363.8300	0.3638	(11.070)	0	0	0
2015/06/15	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	EL28	06/08/2015	125.00	Put	Bond Future	399.1200	0.3991	353.8300	0.3538	(11.347)	0	0	0
2015/06/15	EL28	05/11/2015	126.99	Put	Bond Future	1,939.3400	1.9393	1,895.9700	1.8960	(2.236)	0	0	0
2015/06/15	EL28	05/11/2015			Bond Future	125.0507	125.0507	125.0940	125.0940	0.035	0.0000	0.0000	0
2015/06/15	EL28	05/11/2015	127.01	Put	Bond Future	1,959.3400	1.9593	1,915.9700	1.9160	(2.214)	0	0	0
2015/06/15	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	EL28	05/11/2015	127.00	Put	Bond Future	1,949.3400	1.9493	1,905.9700	1.9060	(2.225)	0	0	0
2015/06/15	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	ES33	06/08/2015			Bond Future	9.8811	83.1547	9.9361	82.7675	0.557	0.0000	0.0000	6,396
2015/06/15	ES33	06/08/2015	9.59	Put	Bond Future	2,097.8200	2.0978	2,485.0700	2.4851	18.460	0	0	0
2015/06/15	ES33	06/08/2015	9.61	Put	Bond Future	1,951.0200	1.9510	2,338.2700	2.3383	19.849	0	0	0
2015/06/15	ES33	06/08/2015	9.60	Put	Bond Future	2,024.3700	2.0244	2,411.6200	2.4116	19.129	0	0	0
2015/06/15	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	ES33	05/11/2015	9.00	Put	Bond Future	7,232.1700	7.2322	7,627.3400	7.6273	5.464	0	0	0
2015/06/15	ES33	05/11/2015			Bond Future	9.9734	80.7012	10.0304	80.3060	0.572	0.0000	0.0000	0
2015/06/15	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	ES33	05/11/2015	8.99	Put	Bond Future	7,311.5000	7.3115	7,706.6700	7.7067	5.405	0	0	0
2015/06/15	ES33	05/11/2015	9.01	Put	Bond Future	7,152.9400	7.1529	7,548.1100	7.5481	5.525	0	0	0
2015/06/15	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	ES33	04/02/2016			Bond Future	10.0626	82.0741	10.1214	81.6729	0.584	0.0000	0.0000	0
2015/06/15	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	ES33	04/02/2016	9.99	Put	Bond Future	499.5000	0.4995	900.7400	0.9007	80.328	0	0	0
2015/06/15	ES33	04/02/2016	10.01	Put	Bond Future	361.3700	0.3614	762.6100	0.7626	111.033	0	0	0
2015/06/15	ES33	04/02/2016	10.00	Put	Bond Future	430.3900	0.4304	831.6300	0.8316	93.227	0	0	0
2015/06/15	GOVI	06/08/2015			GOVI	486.2080	486.2080	484.5020	484.5020	(0.351)	0.0000	0.0000	462
2015/06/15	GOVI	06/08/2015	499.99	Put	GOVI	137,820.0000	13.7820	154,880.0000	15.4880	12.378	0	0	0
2015/06/15	GOVI	06/08/2015	500.01	Put	GOVI	138,020.0000	13.8020	155,080.0000	15.5080	12.361	0	0	0
2015/06/15	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	GOVI	06/08/2015	500.00	Put	GOVI	137,920.0000	13.7920	154,980.0000	15.4980	12.369	0	0	0
2015/06/15	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	GOVI	05/11/2015			GOVI	494.0870	494.0870	492.3390	492.3390	(0.354)	0.0000	0.0000	27

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2015/06/15	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	GOVI	05/11/2015	529.99	Put	GOVI	359,030.0000	35.9030	376,510.0000	37.6510	4.869	0	0	0
2015/06/15	GOVI	05/11/2015	530.01	Put	GOVI	359,230.0000	35.9230	376,710.0000	37.6710	4.866	0	0	0
2015/06/15	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	GOVI	05/11/2015	530.00	Put	GOVI	359,130.0000	35.9130	376,610.0000	37.6610	4.867	0	0	0
2015/06/15	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	GOVI	04/02/2016			GOVI	502.4880	502.4880	500.7090	500.7090	(0.354)	0.0000	0.0000	0
2015/06/15	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	GOVI	04/02/2016	511.99	Put	GOVI	95,020.0000	9.5020	112,810.0000	11.2810	18.722	0	0	0
2015/06/15	GOVI	04/02/2016	512.01	Put	GOVI	95,220.0000	9.5220	113,010.0000	11.3010	18.683	0	0	0
2015/06/15	GOVI	04/02/2016	512.00	Put	GOVI	95,120.0000	9.5120	112,910.0000	11.2910	18.703	0	0	0
2015/06/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/06/15	IGOV	06/08/2015			Index Future	226.6800	226.6800	227.0600	227.0600	0.168	0.0000	0.0000	1,080
2015/06/15	IGOV	05/11/2015			Index Future	230.3540	230.3540	230.7320	230.7320	0.164	0.0000	0.0000	17
2015/06/15	IGOV	04/02/2016			Index Future	234.2700	234.2700	234.6550	234.6550	0.164	0.0000	0.0000	0
2015/06/15	ILBI	06/08/2015			Index Future	615.9710	615.9710	616.5650	616.5650	0.096	0.0000	0.0000	159
2015/06/15	ILBI	05/11/2015			Index Future	626.0820	626.0820	626.6750	626.6750	0.095	0.0000	0.0000	0
2015/06/15	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/06/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/06/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/06/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/06/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/06/15	JBAF	17/06/2015			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	7,500
2015/06/15	JBAF	15/07/2015			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	0
2015/06/15	JBAF	19/08/2015			Jibar Tradeable Future	6.3600	93.6400	6.3600	93.6400	0.000	0.0000	0.0000	0
2015/06/15	JBAF	16/09/2015			Jibar Tradeable Future	6.4100	93.5900	6.4100	93.5900	0.000	0.0000	0.0000	0
2015/06/15	JBAF	21/10/2015			Jibar Tradeable Future	6.5700	93.4300	6.5700	93.4300	0.000	0.0000	0.0000	0
2015/06/15	JBAF	15/12/2015			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	0
2015/06/15	JBAF	17/02/2016			Jibar Tradeable Future	6.9600	93.0400	6.9600	93.0400	0.000	0.0000	0.0000	2,000
2015/06/15	JBAF	16/03/2016			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2015/06/15	JBAF	15/06/2016			Jibar Tradeable Future	7.2800	92.7200	7.2800	92.7200	0.000	0.0000	0.0000	0
2015/06/15	JBAF	21/09/2016			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2015/06/15	JBAF	21/12/2016			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2015/06/15	JBAF	15/03/2017			Jibar Tradeable Future	7.7600	92.2400	7.7600	92.2400	0.000	0.0000	0.0000	0
2015/06/15	R023	06/08/2015	8.24	Call	Bond Future	1,130.2400	1.1302	928.8900	0.9289	(17.815)	0	0	0
2015/06/15	R023	06/08/2015	9.07	Put	Bond Future	95.9800	0.0960	111.1000	0.1111	15.753	0	0	911

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2015/06/15	R023	06/08/2015			Bond Future	8.2482		100.7084	8.3140	100.3508	0.798	0.0000	0.0000	20,973
2015/06/15	R023	06/08/2015	8.26	Put	Bond Future	1,120.9600		1.1210	1,271.7300	1.2717	13.450	0	0	0
2015/06/15	R023	06/08/2015	9.07	Call	Bond Future	4,442.8000		4.4428	4,100.2700	4.1003	(7.710)	0	0	0
2015/06/15	R023	06/08/2015	8.25	Put	Bond Future	1,147.4200		1.1474	1,300.9500	1.3009	13.380	0	0	0
2015/06/15	R023	06/08/2015	8.24	Put	Bond Future	1,174.6200		1.1746	1,330.9200	1.3309	13.306	0	0	0
2015/06/15	R023	06/08/2015	8.25	Call	Bond Future	1,157.4900		1.1575	953.3700	0.9534	(17.635)	0	0	0
2015/06/15	R023	06/08/2015	8.26	Call	Bond Future	1,185.4300		1.1854	978.5500	0.9786	(17.452)	0	0	0
2015/06/15	R023	05/11/2015			Bond Future	8.3252		98.4000	8.3945	98.0345	0.832	0.0000	0.0000	0
2015/06/15	R023	05/11/2015	7.99	Put	Bond Future	2,902.2900		2.9023	3,124.2000	3.1242	7.646	0	0	0
2015/06/15	R023	05/11/2015	8.01	Put	Bond Future	2,833.0300		2.8330	3,051.6200	3.0516	7.716	0	0	0
2015/06/15	R023	05/11/2015	7.99	Call	Bond Future	1,109.1100		1.1091	965.6200	0.9656	(12.937)	0	0	0
2015/06/15	R023	05/11/2015	8.00	Put	Bond Future	2,867.5300		2.8675	3,087.7900	3.0878	7.681	0	0	0
2015/06/15	R023	05/11/2015	8.00	Call	Bond Future	1,128.4400		1.1284	983.3000	0.9833	(12.862)	0	0	0
2015/06/15	R023	05/11/2015	8.01	Call	Bond Future	1,148.0000		1.1480	1,001.1900	1.0012	(12.788)	0	0	0
2015/06/15	R023	04/02/2016	8.01	Put	Bond Future	3,470.0500		3.4700	3,692.2100	3.6922	6.402	0	0	0
2015/06/15	R023	04/02/2016			Bond Future	8.3962		100.0736	8.4686	99.7027	0.863	0.0000	0.0000	0
2015/06/15	R023	04/02/2016	8.00	Put	Bond Future	3,503.2000		3.5032	3,726.6800	3.7267	6.379	0	0	0
2015/06/15	R023	04/02/2016	8.01	Call	Bond Future	1,463.0400		1.4630	1,314.3000	1.3143	(10.167)	0	0	0
2015/06/15	R023	04/02/2016	7.99	Call	Bond Future	1,424.1800		1.4242	1,278.0800	1.2781	(10.259)	0	0	0
2015/06/15	R023	04/02/2016	8.00	Call	Bond Future	1,443.5300		1.4435	1,296.1100	1.2961	(10.212)	0	0	0
2015/06/15	R023	04/02/2016	7.99	Put	Bond Future	3,536.5500		3.5365	3,761.3500	3.7613	6.356	0	0	0
2015/06/15	R186	06/08/2015	7.65	Call	Bond Future	152.4500		0.1524	103.3200	0.1033	(32.227)	0	0	75
2015/06/15	R186	06/08/2015	8.00	Put	Bond Future	3,799.3000		3.7993	4,142.3200	4.1423	9.029	0	0	0
2015/06/15	R186	06/08/2015	8.90	Put	Bond Future	449.6200		0.4496	508.5900	0.5086	13.116	0	0	5,350
2015/06/15	R186	06/08/2015			Bond Future	8.3963		116.6803	8.4568	116.1993	0.721	8.4526	8.4526	39,958
2015/06/15	R186	06/08/2015	8.50	Call	Bond Future	2,177.7200		2.1777	1,860.3500	1.8603	(14.573)	0	0	0
2015/06/15	R186	06/08/2015	8.55	Put	Bond Future	1,197.3100		1.1973	1,344.4000	1.3444	12.285	0	0	4,229
2015/06/15	R186	06/08/2015	7.85	Call	Bond Future	342.7600		0.3428	249.4200	0.2494	(27.232)	0	0	20
2015/06/15	R186	06/08/2015	8.00	Call	Bond Future	579.7400		0.5797	441.7900	0.4418	(23.795)	0	0	0
2015/06/15	R186	06/08/2015	8.01	Call	Bond Future	598.9300		0.5989	457.7200	0.4577	(23.577)	0	0	0
2015/06/15	R186	06/08/2015	7.75	Call	Bond Future	232.3600		0.2324	163.4100	0.1634	(29.674)	0	0	1,000
2015/06/15	R186	06/08/2015	8.35	Call	Bond Future	1,555.9900		1.5560	1,291.9000	1.2919	(16.972)	0	0	20
2015/06/15	R186	06/08/2015	7.99	Call	Bond Future	560.8800		0.5609	426.1800	0.4262	(24.016)	0	0	0
2015/06/15	R186	06/08/2015	8.68	Put	Bond Future	851.1200		0.8511	959.5600	0.9596	12.741	0	0	20
2015/06/15	R186	06/08/2015	8.46	Put	Bond Future	1,494.2000		1.4942	1,671.5300	1.6715	11.868	0	0	75
2015/06/15	R186	06/08/2015	8.45	Call	Bond Future	1,957.0600		1.9571	1,656.9100	1.6569	(15.337)	0	0	0
2015/06/15	R186	06/08/2015	8.05	Call	Bond Future	680.5200		0.6805	525.9200	0.5259	(22.718)	0	0	75
2015/06/15	R186	06/08/2015	7.65	Put	Bond Future	6,318.1000		6.3181	6,749.9400	6.7499	6.835	0	0	0
2015/06/15	R186	06/08/2015	8.50	Put	Bond Future	1,355.3700		1.3554	1,518.9700	1.5190	12.071	0	0	5,229
2015/06/15	R186	06/08/2015	8.55	Call	Bond Future	2,413.4100		2.4134	2,079.5300	2.0795	(13.834)	0	0	0
2015/06/15	R186	06/08/2015	7.75	Put	Bond Future	5,546.1900		5.5462	5,958.2100	5.9582	7.429	0	0	0
2015/06/15	R186	06/08/2015	8.45	Put	Bond Future	1,530.3200		1.5303	1,711.1400	1.7111	11.816	0	0	4,229
2015/06/15	R186	06/08/2015	7.99	Put	Bond Future	3,863.2500		3.8632	4,209.5200	4.2095	8.963	0	0	0
2015/06/15	R186	06/08/2015	8.05	Put	Bond Future	3,487.1900		3.4872	3,813.5600	3.8136	9.359	0	0	0
2015/06/15	R186	06/08/2015	8.90	Call	Bond Future	4,370.4300		4.3704	3,948.4300	3.9484	(9.656)	0	0	0
2015/06/15	R186	06/08/2015	8.46	Call	Bond Future	2,000.2100		2.0002	1,696.5700	1.6966	(15.180)	0	0	0
2015/06/15	R186	06/08/2015	7.85	Put	Bond Future	4,812.8800		4.8129	5,200.5100	5.2005	8.054	0	0	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
2015/06/15	R186	06/08/2015	8.01	Put	Bond Future	3,735.7500		3.7357	4,075.5100	4.0755	9.095	0	0	0
2015/06/15	R186	06/08/2015	8.35	Put	Bond Future	1,926.1200		1.9261	2,143.0000	2.1430	11.260	0	0	0
2015/06/15	R186	06/08/2015	8.68	Call	Bond Future	3,082.2800		3.0823	2,709.7500	2.7098	(12.086)	0	0	0
2015/06/15	R186	05/11/2015	8.85	Put	Bond Future	1,614.8600		1.6149	1,754.2500	1.7543	8.632	0	0	169
2015/06/15	R186	05/11/2015	8.25	Put	Bond Future	3,755.9400		3.7559	4,019.9400	4.0199	7.029	0	0	8,690
2015/06/15	R186	05/11/2015	8.24	Call	Bond Future	2,053.5000		2.0535	1,828.6400	1.8286	(10.950)	0	0	0
2015/06/15	R186	05/11/2015	8.45	Call	Bond Future	2,799.8200		2.7998	2,528.4400	2.5284	(9.693)	0	0	0
2015/06/15	R186	05/11/2015			Bond Future	8.4619		118.5511	8.5250	118.0600	0.746	0.0000	0.0000	500
2015/06/15	R186	05/11/2015	9.00	Put	Bond Future	1,270.7000		1.2707	1,384.7900	1.3848	8.979	0	0	2,600
2015/06/15	R186	05/11/2015	8.35	Put	Bond Future	3,304.9200		3.3049	3,546.6600	3.5467	7.315	0	0	9,370
2015/06/15	R186	05/11/2015	8.22	Call	Bond Future	1,989.6900		1.9897	1,769.2900	1.7693	(11.077)	0	0	0
2015/06/15	R186	05/11/2015	8.24	Put	Bond Future	3,803.3500		3.8033	4,069.5800	4.0696	7.000	0	0	0
2015/06/15	R186	05/11/2015	8.26	Put	Bond Future	3,709.2000		3.7092	3,970.9700	3.9710	7.057	0	0	0
2015/06/15	R186	05/11/2015	8.35	Call	Bond Future	2,427.1500		2.4272	2,177.8000	2.1778	(10.273)	0	0	169
2015/06/15	R186	05/11/2015	7.73	Call	Bond Future	811.9900		0.8120	693.5300	0.6935	(14.589)	0	0	169
2015/06/15	R186	05/11/2015	8.85	Call	Bond Future	4,590.3800		4.5904	4,238.6800	4.2387	(7.662)	0	0	0
2015/06/15	R186	05/11/2015	9.00	Call	Bond Future	5,367.7600		5.3678	4,990.7600	4.9908	(7.023)	0	0	0
2015/06/15	R186	05/11/2015	8.45	Put	Bond Future	2,892.5200		2.8925	3,112.2300	3.1122	7.596	0	0	6,248
2015/06/15	R186	05/11/2015	8.25	Call	Bond Future	2,085.7400		2.0857	1,858.6500	1.8587	(10.888)	0	0	0
2015/06/15	R186	05/11/2015	7.73	Put	Bond Future	6,724.5100		6.7245	7,097.1400	7.0971	5.541	0	0	0
2015/06/15	R186	05/11/2015	8.26	Call	Bond Future	2,118.5800		2.1186	1,889.2600	1.8893	(10.824)	0	0	0
2015/06/15	R186	05/11/2015	8.22	Put	Bond Future	3,899.0600		3.8991	4,169.7500	4.1698	6.942	0	0	1,090
2015/06/15	R186	04/02/2016	7.50	Call	Bond Future	802.5700		0.8026	702.3900	0.7024	(12.482)	0	0	0
2015/06/15	R186	04/02/2016			Bond Future	8.5194		115.2686	8.5848	114.7700	0.768	0.0000	0.0000	5,512
2015/06/15	R186	04/02/2016	7.51	Call	Bond Future	817.1500		0.8172	715.5900	0.7156	(12.429)	0	0	0
2015/06/15	R186	04/02/2016	7.50	Put	Bond Future	8,973.3400		8.9733	9,371.7900	9.3718	4.440	0	0	0
2015/06/15	R186	04/02/2016	7.49	Call	Bond Future	788.9200		0.7889	690.0600	0.6901	(12.531)	0	0	0
2015/06/15	R186	04/02/2016	7.49	Put	Bond Future	9,043.7100		9.0437	9,443.4800	9.4435	4.420	0	0	0
2015/06/15	R186	04/02/2016	7.51	Put	Bond Future	8,903.9800		8.9040	9,301.0500	9.3011	4.459	0	0	0
2015/06/15	R186	05/05/2016			Bond Future	8.5671		117.3264	8.6351	116.8182	0.794	0.0000	0.0000	0
2015/06/15	R186	05/05/2016	8.34	Call	Bond Future	3,344.2400		3.3442	3,101.1000	3.1011	(7.270)	0	0	0
2015/06/15	R186	05/05/2016	8.35	Call	Bond Future	3,378.0000		3.3780	3,133.3400	3.1333	(7.243)	0	0	0
2015/06/15	R186	05/05/2016	8.33	Call	Bond Future	3,311.1200		3.3111	3,069.4800	3.0695	(7.298)	0	0	0
2015/06/15	R186	05/05/2016	8.35	Put	Bond Future	5,020.7100		5.0207	5,284.2800	5.2843	5.250	0	0	0
2015/06/15	R186	05/05/2016	7.56	Put	Bond Future	9,233.4900		9.2335	9,612.0100	9.6120	4.099	0	0	0
2015/06/15	R186	05/05/2016	8.34	Put	Bond Future	5,063.4000		5.0634	5,328.4900	5.3285	5.235	0	0	0
2015/06/15	R186	05/05/2016	7.56	Call	Bond Future	1,333.7100		1.3337	1,204.0000	1.2040	(9.726)	0	0	0
2015/06/15	R186	05/05/2016	8.33	Put	Bond Future	5,106.7900		5.1068	5,373.3800	5.3734	5.220	0	0	0
2015/06/15	R197	06/08/2015	288.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R197	06/08/2015			Bond Future	287.3796		287.3796	287.5816	287.5816	0.070	0.0000	0.0000	997
2015/06/15	R197	06/08/2015	288.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R197	06/08/2015	287.99	Put	Bond Future	610.4000		0.6104	408.4200	0.4084	(33.090)	0	0	0
2015/06/15	R197	06/08/2015	288.01	Put	Bond Future	630.4000		0.6304	428.4200	0.4284	(32.040)	0	0	0
2015/06/15	R197	06/08/2015	288.00	Put	Bond Future	620.4000		0.6204	418.4200	0.4184	(32.556)	0	0	0
2015/06/15	R197	06/08/2015	287.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R197	05/11/2015	295.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R197	05/11/2015			Bond Future	291.9870		291.9870	292.1865	292.1865	0.068	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/15	R197	05/11/2015	294.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R197	05/11/2015	295.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R197	05/11/2015	294.99	Put	Bond Future		3,002.9700	3.0030	2,803.5000	2.8035	0	0	0
2015/06/15	R197	05/11/2015	295.01	Put	Bond Future		3,022.9700	3.0230	2,823.5000	2.8235	0	0	0
2015/06/15	R197	05/11/2015	295.00	Put	Bond Future		3,012.9700	3.0130	2,813.5000	2.8135	0	0	0
2015/06/15	R202	06/08/2015			Bond Future		234.9335	234.9335	235.5195	235.5195	0.0000	0.0000	53,356
2015/06/15	R202	06/08/2015	239.99	Put	Bond Future		5,056.5100	5.0565	4,470.5200	4.4705	0	0	0
2015/06/15	R202	06/08/2015	240.00	Put	Bond Future		5,066.5100	5.0665	4,480.5200	4.4805	0	0	0
2015/06/15	R202	06/08/2015	240.01	Put	Bond Future		5,076.5100	5.0765	4,490.5200	4.4905	0	0	0
2015/06/15	R202	06/08/2015	240.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R202	06/08/2015	239.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R202	06/08/2015	240.00	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R202	05/11/2015			Bond Future		238.7003	238.7003	239.2909	239.2909	0.0000	0.0000	0
2015/06/15	R202	05/11/2015	245.99	Put	Bond Future		7,289.7100	7.2897	6,699.1100	6.6991	0	0	0
2015/06/15	R202	05/11/2015	246.01	Put	Bond Future		7,309.7100	7.3097	6,719.1100	6.7191	0	0	0
2015/06/15	R202	05/11/2015	246.00	Put	Bond Future		7,299.7100	7.2997	6,709.1100	6.7091	0	0	0
2015/06/15	R202	05/11/2015	245.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R202	05/11/2015	246.00	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R202	05/11/2015	246.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R203	06/08/2015	6.74	Call	Bond Future		43.4500	0.0434	29.9500	0.0300	0	0	0
2015/06/15	R203	06/08/2015	6.75	Put	Bond Future		1,281.9900	1.2820	1,379.5300	1.3795	0	0	0
2015/06/15	R203	06/08/2015	7.84	Call	Bond Future		977.0500	0.9770	880.3900	0.8804	0	0	0
2015/06/15	R203	06/08/2015			Bond Future		7.3864	104.9978	7.4443	104.8863	0.0000	0.0000	17,933
2015/06/15	R203	06/08/2015	6.75	Call	Bond Future		45.4300	0.0454	31.4300	0.0314	0	0	0
2015/06/15	R203	06/08/2015	6.76	Call	Bond Future		47.4700	0.0475	32.9700	0.0330	0	0	0
2015/06/15	R203	06/08/2015	6.74	Put	Bond Future		1,299.6000	1.2996	1,397.6400	1.3976	0	0	0
2015/06/15	R203	06/08/2015	7.84	Put	Bond Future		107.2600	0.1073	122.1400	0.1221	0	0	5,000
2015/06/15	R203	06/08/2015	6.76	Put	Bond Future		1,264.4500	1.2644	1,361.4900	1.3615	0	0	0
2015/06/15	R203	05/11/2015	5.99	Call	Bond Future		11.6700	0.0117	8.5700	0.0086	0	0	0
2015/06/15	R203	05/11/2015	6.00	Put	Bond Future		2,629.8100	2.6298	2,742.0600	2.7421	0	0	0
2015/06/15	R203	05/11/2015			Bond Future		7.5048	102.5159	7.5723	102.4004	0.0000	0.0000	0
2015/06/15	R203	05/11/2015	6.00	Call	Bond Future		12.0800	0.0121	8.8800	0.0089	0	0	0
2015/06/15	R203	05/11/2015	6.01	Call	Bond Future		12.5100	0.0125	9.2100	0.0092	0	0	0
2015/06/15	R203	05/11/2015	5.99	Put	Bond Future		2,647.0900	2.6471	2,759.4400	2.7594	0	0	0
2015/06/15	R203	05/11/2015	6.01	Put	Bond Future		2,612.5500	2.6125	2,724.7000	2.7247	0	0	0
2015/06/15	R203	04/02/2016	7.26	Put	Bond Future		836.2000	0.8362	911.1200	0.9111	0	0	0
2015/06/15	R203	04/02/2016	7.25	Put	Bond Future		845.7500	0.8458	921.1800	0.9212	0	0	0
2015/06/15	R203	04/02/2016			Bond Future		7.6134	104.2598	7.6919	104.1431	0.0000	0.0000	0
2015/06/15	R203	04/02/2016	7.26	Call	Bond Future		308.5900	0.3086	266.8100	0.2668	0	0	0
2015/06/15	R203	04/02/2016	7.24	Call	Bond Future		297.7900	0.2978	257.0300	0.2570	0	0	0
2015/06/15	R203	04/02/2016	7.25	Call	Bond Future		303.1600	0.3032	261.8900	0.2619	0	0	0
2015/06/15	R203	04/02/2016	7.24	Put	Bond Future		855.3700	0.8554	931.3100	0.9313	0	0	0
2015/06/15	R204	06/08/2015	7.74	Call	Bond Future		628.0900	0.6281	521.3000	0.5213	0	0	0
2015/06/15	R204	06/08/2015	7.75	Put	Bond Future		524.7700	0.5248	597.0100	0.5970	0	0	0
2015/06/15	R204	06/08/2015			Bond Future		7.7093	101.9671	7.7711	101.7866	0.0000	0.0000	21,429

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
2015/06/15	R204	06/08/2015	8.41	Call	Bond Future	2,087.9000	2.0879	1,917.4800	1.9175	(8.162)	0	0	0
2015/06/15	R204	06/08/2015	7.74	Put	Bond Future	538.3200	0.5383	612.0300	0.6120	13.693	0	0	0
2015/06/15	R204	06/08/2015	7.76	Put	Bond Future	511.4600	0.5115	582.2400	0.5822	13.839	0	0	0
2015/06/15	R204	06/08/2015	8.41	Put	Bond Future	62.5900	0.0626	72.6700	0.0727	16.105	0	0	699
2015/06/15	R204	06/08/2015	7.75	Call	Bond Future	643.7700	0.6438	535.5100	0.5355	(16.817)	0	0	0
2015/06/15	R204	06/08/2015	7.76	Call	Bond Future	659.6800	0.6597	549.9600	0.5500	(16.632)	0	0	0
2015/06/15	R204	05/11/2015			Bond Future	7.8117	103.6019	7.8798	103.4164	0.872	0.0000	0.0000	0
2015/06/15	R204	05/11/2015	6.25	Call	Bond Future	21.6900	0.0217	16.1500	0.0162	(25.542)	0	0	0
2015/06/15	R204	05/11/2015	6.24	Put	Bond Future	4,421.3400	4.4213	4,601.4600	4.6015	4.074	0	0	0
2015/06/15	R204	05/11/2015	6.26	Put	Bond Future	4,365.3000	4.3653	4,545.0900	4.5451	4.119	0	0	0
2015/06/15	R204	05/11/2015	6.25	Put	Bond Future	4,393.3100	4.3933	4,573.2700	4.5733	4.096	0	0	0
2015/06/15	R204	05/11/2015	6.26	Call	Bond Future	22.4200	0.0224	16.7100	0.0167	(25.468)	0	0	0
2015/06/15	R204	05/11/2015	6.24	Call	Bond Future	20.9800	0.0210	15.6000	0.0156	(25.643)	0	0	0
2015/06/15	R204	04/02/2016	7.50	Call	Bond Future	558.5900	0.5586	490.9400	0.4909	(12.111)	0	0	0
2015/06/15	R204	04/02/2016			Bond Future	7.9011	101.3267	7.9756	101.1388	0.943	0.0000	0.0000	0
2015/06/15	R204	04/02/2016	7.51	Call	Bond Future	567.8200	0.5678	499.4100	0.4994	(12.048)	0	0	0
2015/06/15	R204	04/02/2016	7.49	Put	Bond Future	1,594.1800	1.5942	1,715.1900	1.7152	7.591	0	0	0
2015/06/15	R204	04/02/2016	7.51	Put	Bond Future	1,561.1200	1.5611	1,680.6300	1.6806	7.655	0	0	0
2015/06/15	R204	04/02/2016	7.49	Call	Bond Future	549.7600	0.5498	482.8500	0.4828	(12.171)	0	0	0
2015/06/15	R204	04/02/2016	7.50	Put	Bond Future	1,577.4500	1.5775	1,697.7200	1.6977	7.624	0	0	0
2015/06/15	R207	06/08/2015	7.76	Call	Bond Future	472.8800	0.4729	370.7400	0.3707	(21.600)	0	0	0
2015/06/15	R207	06/08/2015			Bond Future	7.9287	98.0511	7.9951	97.8115	0.837	0.0000	0.0000	38,758
2015/06/15	R207	06/08/2015	7.74	Call	Bond Future	446.1000	0.4461	347.8000	0.3478	(22.035)	0	0	0
2015/06/15	R207	06/08/2015	7.75	Call	Bond Future	459.3600	0.4594	359.1500	0.3591	(21.815)	0	0	0
2015/06/15	R207	06/08/2015	7.46	Call	Bond Future	174.5000	0.1745	124.3600	0.1244	(28.734)	0	0	70
2015/06/15	R207	06/08/2015	7.74	Put	Bond Future	1,131.3300	1.1313	1,272.6800	1.2727	12.494	0	0	0
2015/06/15	R207	06/08/2015	7.46	Put	Bond Future	1,887.3800	1.8874	2,076.8900	2.0769	10.041	0	0	0
2015/06/15	R207	06/08/2015	7.76	Put	Bond Future	1,085.2000	1.0852	1,222.7100	1.2227	12.671	0	0	0
2015/06/15	R207	06/08/2015	7.75	Put	Bond Future	1,108.1200	1.1081	1,247.5600	1.2476	12.583	0	0	0
2015/06/15	R207	05/11/2015	7.76	Call	Bond Future	771.6200	0.7716	669.8600	0.6699	(13.188)	0	0	0
2015/06/15	R207	05/11/2015			Bond Future	8.0187	99.6237	8.0902	99.3782	0.892	0.0000	0.0000	0
2015/06/15	R207	05/11/2015	7.74	Call	Bond Future	744.9600	0.7450	645.5200	0.6455	(13.348)	0	0	0
2015/06/15	R207	05/11/2015	7.50	Call	Bond Future	471.8200	0.4718	399.2500	0.3992	(15.381)	0	0	19
2015/06/15	R207	05/11/2015	7.75	Call	Bond Future	758.2200	0.7582	657.6200	0.6576	(13.268)	0	0	0
2015/06/15	R207	05/11/2015	7.43	Call	Bond Future	407.7400	0.4077	342.4300	0.3424	(16.018)	0	0	53
2015/06/15	R207	05/11/2015	7.74	Put	Bond Future	1,708.5400	1.7085	1,854.6100	1.8546	8.549	0	0	0
2015/06/15	R207	05/11/2015	7.76	Put	Bond Future	1,665.6600	1.6657	1,809.4100	1.8094	8.630	0	0	0
2015/06/15	R207	05/11/2015	7.43	Put	Bond Future	2,456.9000	2.4569	2,637.1000	2.6371	7.334	0	0	0
2015/06/15	R207	05/11/2015	7.75	Put	Bond Future	1,687.0200	1.6870	1,831.9300	1.8319	8.590	0	0	0
2015/06/15	R207	05/11/2015	7.50	Put	Bond Future	2,274.5800	2.2746	2,447.5200	2.4475	7.603	0	0	0
2015/06/15	R207	04/02/2016	7.49	Put	Bond Future	2,568.0800	2.5681	2,744.1300	2.7441	6.855	0	0	0
2015/06/15	R207	04/02/2016	7.27	Put	Bond Future	3,125.4800	3.1255	3,319.7400	3.3197	6.215	0	0	0
2015/06/15	R207	04/02/2016			Bond Future	8.0999	97.6761	8.1765	97.4270	0.946	0.0000	0.0000	0
2015/06/15	R207	04/02/2016	7.51	Put	Bond Future	2,520.5100	2.5205	2,694.7900	2.6948	6.914	0	0	0
2015/06/15	R207	04/02/2016	7.27	Call	Bond Future	378.5800	0.3786	323.8000	0.3238	(14.470)	0	0	43
2015/06/15	R207	04/02/2016	7.50	Call	Bond Future	567.9900	0.5680	494.1200	0.4941	(13.006)	0	0	19
2015/06/15	R207	04/02/2016	7.51	Call	Bond Future	577.6100	0.5776	502.8500	0.5028	(12.943)	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
2015/06/15	R207	04/02/2016	7.49	Call	Bond Future	558.4800	0.5585	485.4900	0.4855	(13.069)	0	0	0
2015/06/15	R207	04/02/2016	7.50	Put	Bond Future	2,544.2300	2.5442	2,719.4000	2.7194	6.885	0	0	0
2015/06/15	R207	05/05/2016	7.86	Put	Bond Future	2,133.4500	2.1334	2,278.4000	2.2784	6.794	0	0	0
2015/06/15	R207	05/05/2016			Bond Future	8.1696	99.4199	8.2525	99.1658	1.014	0.0000	0.0000	0
2015/06/15	R207	05/05/2016	7.85	Put	Bond Future	2,151.4600	2.1515	2,297.2000	2.2972	6.774	0	0	0
2015/06/15	R207	05/05/2016	7.56	Put	Bond Future	2,718.0500	2.7181	2,886.2000	2.8862	6.186	0	0	0
2015/06/15	R207	05/05/2016	7.84	Put	Bond Future	2,169.5800	2.1696	2,316.1000	2.3161	6.753	0	0	0
2015/06/15	R207	05/05/2016	7.56	Call	Bond Future	823.2800	0.8233	737.3100	0.7373	(10.442)	0	0	43
2015/06/15	R207	05/05/2016	7.85	Call	Bond Future	1,163.6300	1.1636	1,055.2500	1.0553	(9.314)	0	0	0
2015/06/15	R207	05/05/2016	7.86	Call	Bond Future	1,176.7100	1.1767	1,067.5400	1.0675	(9.278)	0	0	0
2015/06/15	R207	05/05/2016	7.84	Call	Bond Future	1,150.6400	1.1506	1,043.0400	1.0430	(9.351)	0	0	0
2015/06/15	R208	06/08/2015			Bond Future	8.0546	96.6420	8.1155	96.3803	0.757	0.0000	0.0000	38,528
2015/06/15	R208	06/08/2015	8.00	Call	Bond Future	780.5000	0.7805	641.4000	0.6414	(17.822)	0	0	0
2015/06/15	R208	06/08/2015	8.01	Call	Bond Future	800.5200	0.8005	659.3300	0.6593	(17.637)	0	0	0
2015/06/15	R208	06/08/2015	8.85	Call	Bond Future	3,421.3800	3.4214	3,170.4300	3.1704	(7.335)	0	0	0
2015/06/15	R208	06/08/2015	7.99	Call	Bond Future	760.7900	0.7608	623.8000	0.6238	(18.006)	0	0	0
2015/06/15	R208	06/08/2015	8.01	Put	Bond Future	992.3300	0.9923	1,112.8300	1.1128	12.143	0	0	0
2015/06/15	R208	06/08/2015	8.00	Put	Bond Future	1,015.4200	1.0154	1,138.0100	1.1380	12.073	0	0	0
2015/06/15	R208	06/08/2015	7.99	Put	Bond Future	1,038.8600	1.0389	1,163.5600	1.1636	12.004	0	0	0
2015/06/15	R208	06/08/2015	8.85	Put	Bond Future	75.1800	0.0752	85.9200	0.0859	14.286	0	0	198
2015/06/15	R208	05/11/2015			Bond Future	8.1365	94.7923	8.2013	94.5245	0.797	0.0000	0.0000	0
2015/06/15	R208	05/11/2015	8.48	Call	Bond Future	2,258.3800	2.2584	2,071.5800	2.0716	(8.271)	0	0	0
2015/06/15	R208	05/11/2015	7.74	Put	Bond Future	2,402.7300	2.4027	2,573.7100	2.5737	7.116	0	0	0
2015/06/15	R208	05/11/2015	7.75	Call	Bond Future	758.7800	0.7588	660.7600	0.6608	(12.918)	0	0	0
2015/06/15	R208	05/11/2015	7.76	Call	Bond Future	772.9700	0.7730	673.7200	0.6737	(12.840)	0	0	0
2015/06/15	R208	05/11/2015	8.48	Put	Bond Future	850.2400	0.8502	931.2200	0.9312	9.524	0	0	2,200
2015/06/15	R208	05/11/2015	7.74	Call	Bond Future	744.9700	0.7450	648.1700	0.6482	(12.994)	0	0	0
2015/06/15	R208	05/11/2015	7.76	Put	Bond Future	2,346.2700	2.3463	2,514.8000	2.5148	7.183	0	0	0
2015/06/15	R208	05/11/2015	7.75	Put	Bond Future	2,374.3000	2.3743	2,544.0600	2.5441	7.150	0	0	0
2015/06/15	R208	04/02/2016			Bond Future	8.2083	96.4048	8.2768	96.1331	0.834	0.0000	0.0000	0
2015/06/15	R208	04/02/2016	7.74	Put	Bond Future	2,835.0800	2.8351	3,007.7100	3.0077	6.089	0	0	0
2015/06/15	R208	04/02/2016	7.76	Put	Bond Future	2,781.5100	2.7815	2,952.1800	2.9522	6.136	0	0	0
2015/06/15	R208	04/02/2016	7.75	Put	Bond Future	2,808.2100	2.8082	2,979.8600	2.9799	6.112	0	0	0
2015/06/15	R208	04/02/2016	7.76	Call	Bond Future	979.2900	0.9793	878.2500	0.8783	(10.318)	0	0	0
2015/06/15	R208	04/02/2016	7.74	Call	Bond Future	951.4900	0.9515	852.4100	0.8524	(10.413)	0	0	0
2015/06/15	R208	04/02/2016	7.75	Call	Bond Future	965.3200	0.9653	865.2600	0.8653	(10.365)	0	0	0
2015/06/15	R209	06/08/2015	8.99	Put	Bond Future	1,452.1900	1.4522	1,592.3600	1.5924	9.652	0	0	0
2015/06/15	R209	06/08/2015			Bond Future	8.9101	77.3615	8.9653	76.9465	0.620	0.0000	0.0000	28,177
2015/06/15	R209	06/08/2015	9.01	Put	Bond Future	1,386.9100	1.3869	1,521.5500	1.5216	9.708	0	0	0
2015/06/15	R209	06/08/2015	9.90	Call	Bond Future	7,043.9300	7.0439	6,637.9200	6.6379	(5.764)	0	0	0
2015/06/15	R209	06/08/2015	9.00	Call	Bond Future	2,093.1700	2.0932	1,815.4900	1.8155	(13.266)	0	0	0
2015/06/15	R209	06/08/2015	9.01	Call	Bond Future	2,135.4200	2.1354	1,854.9900	1.8550	(13.132)	0	0	0
2015/06/15	R209	06/08/2015	8.99	Call	Bond Future	2,051.8300	2.0518	1,776.9300	1.7769	(13.398)	0	0	0
2015/06/15	R209	06/08/2015	9.00	Put	Bond Future	1,419.0400	1.4190	1,556.4300	1.5564	9.682	0	0	0
2015/06/15	R209	06/08/2015	9.90	Put	Bond Future	107.7300	0.1077	116.7900	0.1168	8.410	0	0	2,914
2015/06/15	R209	05/11/2015	9.25	Call	Bond Future	4,026.0700	4.0261	3,734.7400	3.7347	(7.236)	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
2015/06/15	R209	05/11/2015	7.99	Put	Bond Future	8,400.4800	8.4005	8,746.1900	8.7462	4.115	0	0	0
2015/06/15	R209	05/11/2015			Bond Future	8.9671	75.4545	9.0241	75.0312	0.635	0.0000	0.0000	15
2015/06/15	R209	05/11/2015	8.01	Put	Bond Future	8,251.1500	8.2512	8,594.2200	8.5942	4.158	0	0	0
2015/06/15	R209	05/11/2015	9.25	Put	Bond Future	1,959.5000	1.9595	2,091.4300	2.0914	6.733	0	0	900
2015/06/15	R209	05/11/2015	7.99	Call	Bond Future	534.0400	0.5340	456.4900	0.4565	(14.521)	0	0	0
2015/06/15	R209	05/11/2015	8.00	Put	Bond Future	8,325.3600	8.3254	8,669.7800	8.6698	4.137	0	0	0
2015/06/15	R209	05/11/2015	8.00	Call	Bond Future	545.5900	0.5456	466.7500	0.4667	(14.450)	0	0	0
2015/06/15	R209	05/11/2015	8.01	Call	Bond Future	557.9100	0.5579	477.7200	0.4777	(14.373)	0	0	0
2015/06/15	R209	04/02/2016	8.75	Put	Bond Future	4,837.3900	4.8374	5,060.0000	5.0600	4.602	0	0	0
2015/06/15	R209	04/02/2016	8.74	Call	Bond Future	2,783.1700	2.7832	2,577.2700	2.5773	(7.398)	0	0	0
2015/06/15	R209	04/02/2016			Bond Future	9.0184	76.7382	9.0768	76.3082	0.648	0.0000	0.0000	0
2015/06/15	R209	04/02/2016	8.75	Call	Bond Future	2,814.3900	2.8144	2,607.0600	2.6071	(7.367)	0	0	0
2015/06/15	R209	04/02/2016	8.76	Call	Bond Future	2,845.8000	2.8458	2,637.0400	2.6370	(7.336)	0	0	0
2015/06/15	R209	04/02/2016	8.74	Put	Bond Future	4,883.1500	4.8831	5,107.1900	5.1072	4.588	0	0	0
2015/06/15	R209	04/02/2016	8.76	Put	Bond Future	4,791.9300	4.7919	5,013.1100	5.0131	4.616	0	0	0
2015/06/15	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R210	06/08/2015			Bond Future	177.8953	177.8953	177.9580	177.9580	0.035	0.0000	0.0000	1,227
2015/06/15	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R210	06/08/2015	178.99	Put	Bond Future	1,094.7000	1.0947	1,031.9800	1.0320	(5.729)	0	0	0
2015/06/15	R210	06/08/2015	179.01	Put	Bond Future	1,114.7000	1.1147	1,051.9800	1.0520	(5.627)	0	0	0
2015/06/15	R210	06/08/2015	179.00	Put	Bond Future	1,104.7000	1.1047	1,041.9800	1.0420	(5.678)	0	0	0
2015/06/15	R210	05/11/2015			Bond Future	178.6158	178.6158	178.6758	178.6758	0.034	0.0000	0.0000	0
2015/06/15	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R210	05/11/2015	181.99	Put	Bond Future	3,374.1800	3.3742	3,314.1700	3.3142	(1.779)	0	0	0
2015/06/15	R210	05/11/2015	182.01	Put	Bond Future	3,394.1800	3.3942	3,334.1700	3.3342	(1.768)	0	0	0
2015/06/15	R210	05/11/2015	182.00	Put	Bond Future	3,384.1800	3.3842	3,324.1700	3.3242	(1.773)	0	0	0
2015/06/15	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R211	06/08/2015			Bond Future	133.7598	133.7598	133.8032	133.8032	0.032	0.0000	0.0000	1,120
2015/06/15	R211	06/08/2015	134.99	Put	Bond Future	1,230.2000	1.2302	1,186.7600	1.1868	(3.531)	0	0	0
2015/06/15	R211	06/08/2015	135.01	Put	Bond Future	1,250.2000	1.2502	1,206.7600	1.2068	(3.475)	0	0	0
2015/06/15	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R211	06/08/2015	135.00	Put	Bond Future	1,240.2000	1.2402	1,196.7600	1.1968	(3.503)	0	0	0
2015/06/15	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R211	05/11/2015			Bond Future	135.9047	135.9047	135.9461	135.9461	0.030	0.0000	0.0000	0
2015/06/15	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R211	05/11/2015	134.99	Call	Bond Future	914.7100	0.9147	956.1100	0.9561	4.526	0	0	0
2015/06/15	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R211	05/11/2015	135.00	Call	Bond Future	904.7100	0.9047	946.1100	0.9461	4.576	0	0	0
2015/06/15	R211	05/11/2015	135.01	Call	Bond Future	894.7100	0.8947	936.1100	0.9361	4.627	0	0	0
2015/06/15	R212	06/08/2015	141.01	Put	Bond Future	2,754.7700	2.7548	2,621.5400	2.6215	(4.836)	0	0	0
2015/06/15	R212	06/08/2015			Bond Future	138.2552	138.2552	138.3885	138.3885	0.096	0.0000	0.0000	1,109

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
2015/06/15	R212	06/08/2015	141.00	Put	Bond Future	2,744.7700	2.7448	2,611.5400	2.6115	(4.854)	0	0	0
2015/06/15	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R212	06/08/2015	140.99	Put	Bond Future	2,734.7700	2.7348	2,601.5400	2.6015	(4.872)	0	0	0
2015/06/15	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R212	05/11/2015			Bond Future	140.4722	140.4722	140.6048	140.6048	0.094	0.0000	0.0000	0
2015/06/15	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R212	05/11/2015	145.99	Put	Bond Future	5,517.7800	5.5178	5,385.2500	5.3852	(2.402)	0	0	0
2015/06/15	R212	05/11/2015	146.01	Put	Bond Future	5,537.7800	5.5378	5,405.2500	5.4052	(2.393)	0	0	0
2015/06/15	R212	05/11/2015	146.00	Put	Bond Future	5,527.7800	5.5278	5,395.2500	5.3952	(2.398)	0	0	0
2015/06/15	R213	06/08/2015			Bond Future	8.8136	87.9355	8.8739	87.4871	0.685	0.0000	0.0000	17,330
2015/06/15	R213	06/08/2015	8.49	Put	Bond Future	3,204.2500	3.2043	3,494.1900	3.4942	9.049	0	0	0
2015/06/15	R213	06/08/2015	8.51	Put	Bond Future	3,093.4000	3.0934	3,376.9500	3.3769	9.166	0	0	0
2015/06/15	R213	06/08/2015	8.49	Call	Bond Future	741.8100	0.7418	583.3900	0.5834	(21.356)	0	0	0
2015/06/15	R213	06/08/2015	8.50	Put	Bond Future	3,148.5500	3.1486	3,435.3000	3.4353	9.107	0	0	0
2015/06/15	R213	06/08/2015	8.50	Call	Bond Future	763.7200	0.7637	602.1100	0.6021	(21.161)	0	0	0
2015/06/15	R213	06/08/2015	8.51	Call	Bond Future	786.0800	0.7861	621.2700	0.6213	(20.966)	0	0	0
2015/06/15	R213	05/11/2015	7.76	Call	Bond Future	376.2800	0.3763	313.3100	0.3133	(16.735)	0	0	0
2015/06/15	R213	05/11/2015			Bond Future	8.8777	85.8018	8.9401	85.3446	0.703	0.0000	0.0000	0
2015/06/15	R213	05/11/2015	7.74	Call	Bond Future	359.3800	0.3594	298.6700	0.2987	(16.893)	0	0	0
2015/06/15	R213	05/11/2015	7.75	Call	Bond Future	367.7500	0.3677	305.9200	0.3059	(16.813)	0	0	0
2015/06/15	R213	05/11/2015	7.74	Put	Bond Future	9,344.6000	9.3446	9,741.1300	9.7411	4.243	0	0	0
2015/06/15	R213	05/11/2015	7.76	Put	Bond Future	9,192.2700	9.1923	9,586.5400	9.5865	4.289	0	0	0
2015/06/15	R213	05/11/2015	7.75	Put	Bond Future	9,268.3000	9.2683	9,663.7100	9.6637	4.266	0	0	0
2015/06/15	R213	04/02/2016			Bond Future	8.9374	87.2612	9.0017	86.7968	0.719	0.0000	0.0000	0
2015/06/15	R213	04/02/2016	8.75	Call	Bond Future	2,963.0000	2.9630	2,731.7500	2.7318	(7.805)	0	0	0
2015/06/15	R213	04/02/2016	8.74	Put	Bond Future	4,379.7800	4.3798	4,614.5500	4.6145	5.360	0	0	0
2015/06/15	R213	04/02/2016	8.76	Put	Bond Future	4,295.8600	4.2959	4,527.5500	4.5275	5.393	0	0	0
2015/06/15	R213	04/02/2016	8.75	Put	Bond Future	4,337.6800	4.3377	4,570.9000	4.5709	5.377	0	0	0
2015/06/15	R213	04/02/2016	8.76	Call	Bond Future	2,995.3300	2.9953	2,762.5500	2.7625	(7.771)	0	0	0
2015/06/15	R213	04/02/2016	8.74	Call	Bond Future	2,930.8600	2.9309	2,701.1600	2.7012	(7.837)	0	0	0
2015/06/15	R214	06/08/2015	8.76	Put	Bond Future	2,720.4200	2.7204	2,925.5200	2.9255	7.539	0	0	0
2015/06/15	R214	06/08/2015			Bond Future	8.9484	78.4691	8.9985	78.0711	0.561	0.0000	0.0000	21,965
2015/06/15	R214	06/08/2015	8.75	Put	Bond Future	2,772.7800	2.7728	2,980.8600	2.9809	7.504	0	0	0
2015/06/15	R214	06/08/2015	8.74	Call	Bond Future	1,135.7700	1.1358	948.8900	0.9489	(16.454)	0	0	0
2015/06/15	R214	06/08/2015	8.75	Call	Bond Future	1,165.2900	1.1653	975.4400	0.9754	(16.292)	0	0	0
2015/06/15	R214	06/08/2015	8.76	Call	Bond Future	1,195.3100	1.1953	1,002.4800	1.0025	(16.132)	0	0	0
2015/06/15	R214	06/08/2015	8.74	Put	Bond Future	2,825.7700	2.8258	3,036.8200	3.0368	7.469	0	0	0
2015/06/15	R214	05/11/2015			Bond Future	9.0047	76.4368	9.0565	76.0309	0.574	0.0000	0.0000	0
2015/06/15	R214	05/11/2015	7.99	Put	Bond Future	9,266.0800	9.2661	9,600.0700	9.6001	3.604	0	0	0
2015/06/15	R214	05/11/2015	8.00	Put	Bond Future	9,183.7100	9.1837	9,516.4800	9.5165	3.623	0	0	0
2015/06/15	R214	05/11/2015	8.01	Put	Bond Future	9,102.2800	9.1023	9,433.7600	9.4338	3.642	0	0	0
2015/06/15	R214	05/11/2015	7.99	Call	Bond Future	522.9800	0.5230	451.1300	0.4511	(13.739)	0	0	0
2015/06/15	R214	05/11/2015	8.00	Call	Bond Future	534.5900	0.5346	461.5200	0.4615	(13.668)	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
2015/06/15	R214	05/11/2015	8.01	Call	Bond Future	546.9700	0.5470	472.6100	0.4726	(13.595)	0	0	0
2015/06/15	R214	04/02/2016			Bond Future	9.0572	77.7369	9.1103	77.3247	0.586	0.0000	0.0000	4,320
2015/06/15	R214	04/02/2016	7.99	Put	Bond Future	10,157.9800	10.1580	10,473.2800	10.4733	3.104	0	0	0
2015/06/15	R214	04/02/2016	8.00	Call	Bond Future	1,036.6700	1.0367	938.6800	0.9387	(9.452)	0	0	0
2015/06/15	R214	04/02/2016	8.01	Call	Bond Future	1,053.8100	1.0538	954.6300	0.9546	(9.412)	0	0	0
2015/06/15	R214	04/02/2016	7.99	Call	Bond Future	1,020.7900	1.0208	923.9200	0.9239	(9.490)	0	0	0
2015/06/15	R214	04/02/2016	8.01	Put	Bond Future	10,003.6700	10.0037	10,316.6600	10.3167	3.129	0	0	0
2015/06/15	R214	04/02/2016	8.00	Put	Bond Future	10,080.1100	10.0801	10,394.2900	10.3943	3.117	0	0	0
2015/06/15	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R248	06/08/2015			Bond Future	9.0094	101.1986	9.0596	100.6882	0.557	0.0000	0.0000	37,033
2015/06/15	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R248	06/08/2015	8.74	Put	Bond Future	2,823.2400	2.8232	3,333.7000	3.3337	18.081	0	0	0
2015/06/15	R248	06/08/2015	8.76	Put	Bond Future	2,608.7200	2.6087	3,119.1800	3.1192	19.567	0	0	0
2015/06/15	R248	06/08/2015	8.75	Put	Bond Future	2,715.8800	2.7159	3,226.3400	3.2263	18.795	0	0	0
2015/06/15	R248	05/11/2015	8.01	Put	Bond Future	11,811.6700	11.8117	12,332.2600	12.3323	4.407	0	0	0
2015/06/15	R248	05/11/2015			Bond Future	9.0674	98.3917	9.1192	97.8712	0.571	0.0000	0.0000	0
2015/06/15	R248	05/11/2015	8.00	Put	Bond Future	11,935.1300	11.9351	12,455.7200	12.4557	4.362	0	0	0
2015/06/15	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R248	05/11/2015	7.99	Put	Bond Future	12,058.8400	12.0588	12,579.4300	12.5794	4.317	0	0	0
2015/06/15	R248	04/02/2016	8.99	Put	Bond Future	1,330.9500	1.3309	1,859.8300	1.8598	39.737	0	0	0
2015/06/15	R248	04/02/2016			Bond Future	9.1217	100.0654	9.1749	99.5365	0.583	0.0000	0.0000	0
2015/06/15	R248	04/02/2016	9.00	Put	Bond Future	1,228.7400	1.2287	1,757.6200	1.7576	43.042	0	0	0
2015/06/15	R248	04/02/2016	9.01	Put	Bond Future	1,126.7200	1.1267	1,655.6000	1.6556	46.940	0	0	0
2015/06/15	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/15	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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