



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/06/2015 TO 18/06/2015

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
2015/06/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/18	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	2025	06/08/2015	120.99	Put	Bond Future	919.5400	0.9195	877.0100	0.8770	(4.625)	0	0	0
2015/06/18	2025	06/08/2015			Bond Future	120.0705	120.0705	120.1130	120.1130	0.035	0.0000	0.0000	38
2015/06/18	2025	06/08/2015	121.01	Put	Bond Future	939.5400	0.9395	897.0100	0.8970	(4.527)	0	0	0
2015/06/18	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2025	06/08/2015	121.00	Put	Bond Future	929.5400	0.9295	887.0100	0.8870	(4.575)	0	0	0
2015/06/18	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2025	05/11/2015	123.01	Put	Bond Future	1,021.0400	1.0210	977.9200	0.9779	(4.223)	0	0	0
2015/06/18	2025	05/11/2015			Bond Future	121.9890	121.9890	122.0321	122.0321	0.035	0.0000	0.0000	0
2015/06/18	2025	05/11/2015	123.00	Put	Bond Future	1,011.0400	1.0110	967.9200	0.9679	(4.265)	0	0	0
2015/06/18	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2025	05/11/2015	122.99	Put	Bond Future	1,001.0400	1.0010	957.9200	0.9579	(4.308)	0	0	0
2015/06/18	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2030	06/08/2015			Bond Future	8.8761	93.1950	8.7785	93.9462	(1.100)	0.0000	0.0000	9,953
2015/06/18	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2030	06/08/2015	7.74	Put	Bond Future	9,300.7900	9.3008	8,549.5400	8.5495	(8.077)	0	0	0
2015/06/18	2030	06/08/2015	7.76	Put	Bond Future	9,126.0500	9.1261	8,374.8000	8.3748	(8.232)	0	0	0
2015/06/18	2030	06/08/2015	7.75	Put	Bond Future	9,213.3700	9.2134	8,462.1200	8.4621	(8.154)	0	0	0
2015/06/18	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2030	05/11/2015			Bond Future	8.9436	94.6846	8.8429	95.4479	(1.126)	0.0000	0.0000	0
2015/06/18	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2030	05/11/2015	8.49	Put	Bond Future	3,509.5800	3.5096	2,746.2900	2.7463	(21.749)	0	0	0
2015/06/18	2030	05/11/2015	8.51	Put	Bond Future	3,350.9500	3.3510	2,587.6600	2.5877	(22.778)	0	0	0
2015/06/18	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2030	05/11/2015	8.50	Put	Bond Future	3,430.2200	3.4302	2,666.9300	2.6669	(22.252)	0	0	0
2015/06/18	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2032	06/08/2015			Bond Future	8.9689	96.8498	8.8765	97.6091	(1.030)	0.0000	0.0000	1,678
2015/06/18	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2032	06/08/2015	8.50	Put	Bond Future	3,949.0900	3.9491	3,189.8400	3.1898	(19.226)	0	0	0
2015/06/18	2032	06/08/2015	8.49	Put	Bond Future	4,035.9300	4.0359	3,276.6800	3.2767	(18.812)	0	0	0
2015/06/18	2032	06/08/2015	8.51	Put	Bond Future	3,862.3600	3.8624	3,103.1100	3.1031	(19.658)	0	0	0
2015/06/18	2032	05/11/2015			Bond Future	9.0374	94.2426	8.9421	95.0140	(1.054)	0.0000	0.0000	0
2015/06/18	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2032	05/11/2015	7.99	Put	Bond Future	9,020.4000	9.0204	8,249.0800	8.2491	(8.551)	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
2015/06/18	2032	05/11/2015	8.01	Put	Bond Future	8,836.5600	8.8366	8,065.2400	8.0652	(8.729)	0	0	0
2015/06/18	2032	05/11/2015	8.00	Put	Bond Future	8,928.4200	8.9284	8,157.1000	8.1571	(8.639)	0	0	0
2015/06/18	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2032	04/02/2016			Bond Future	9.0989	95.8460	9.0009	96.6293	(1.078)	0.0000	0.0000	0
2015/06/18	2032	04/02/2016	8.69	Put	Bond Future	3,331.2900	3.3313	2,548.0600	2.5481	(23.511)	0	0	0
2015/06/18	2032	04/02/2016	8.71	Put	Bond Future	3,164.3500	3.1644	2,381.1200	2.3811	(24.752)	0	0	0
2015/06/18	2032	04/02/2016	8.70	Put	Bond Future	3,247.7700	3.2478	2,464.5400	2.4645	(24.116)	0	0	0
2015/06/18	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2037	06/08/2015			Bond Future	9.0475	95.1252	8.9756	95.7777	(0.796)	0.0000	0.0000	40,148
2015/06/18	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2037	06/08/2015	8.74	Put	Bond Future	2,838.1800	2.8382	2,185.6300	2.1856	(22.992)	0	0	0
2015/06/18	2037	06/08/2015	8.76	Put	Bond Future	2,649.5800	2.6496	1,997.0300	1.9970	(24.628)	0	0	0
2015/06/18	2037	06/08/2015	8.75	Put	Bond Future	2,743.8100	2.7438	2,091.2600	2.0913	(23.783)	0	0	0
2015/06/18	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2037	05/11/2015	7.99	Put	Bond Future	10,862.2500	10.8622	10,199.3300	10.1993	(6.103)	0	0	0
2015/06/18	2037	05/11/2015	8.01	Put	Bond Future	10,651.6600	10.6517	9,988.7400	9.9887	(6.224)	0	0	0
2015/06/18	2037	05/11/2015			Bond Future	9.1102	96.6458	9.0362	97.3087	(0.813)	0.0000	0.0000	0
2015/06/18	2037	05/11/2015	8.00	Put	Bond Future	10,756.8700	10.7569	10,093.9500	10.0939	(6.163)	0	0	0
2015/06/18	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2037	04/02/2016	8.75	Put	Bond Future	3,790.6100	3.7906	3,117.6500	3.1176	(17.753)	0	0	0
2015/06/18	2037	04/02/2016			Bond Future	9.1679	94.0322	9.0918	94.7051	(0.830)	0.0000	0.0000	0
2015/06/18	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2037	04/02/2016	8.74	Put	Bond Future	3,884.2300	3.8842	3,211.2700	3.2113	(17.325)	0	0	0
2015/06/18	2037	04/02/2016	8.76	Put	Bond Future	3,697.1200	3.6971	3,024.1600	3.0242	(18.202)	0	0	0
2015/06/18	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2038	06/08/2015			Bond Future	124.5536	124.5536	124.1535	124.1535	(0.321)	0.0000	0.0000	3,582
2015/06/18	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2038	06/08/2015	127.99	Put	Bond Future	3,436.3900	3.4364	3,836.4800	3.8365	11.643	0	0	0
2015/06/18	2038	06/08/2015	128.01	Put	Bond Future	3,456.3900	3.4564	3,856.4800	3.8565	11.575	0	0	0
2015/06/18	2038	06/08/2015	128.00	Put	Bond Future	3,446.3900	3.4464	3,846.4800	3.8465	11.609	0	0	0
2015/06/18	2038	05/11/2015			Bond Future	126.5437	126.5437	126.1374	126.1374	(0.321)	0.0000	0.0000	0
2015/06/18	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2038	05/11/2015	133.99	Put	Bond Future	7,446.2600	7.4463	7,852.6300	7.8526	5.457	0	0	0
2015/06/18	2038	05/11/2015	134.01	Put	Bond Future	7,466.2600	7.4663	7,872.6300	7.8726	5.443	0	0	0
2015/06/18	2038	05/11/2015	134.00	Put	Bond Future	7,456.2600	7.4563	7,862.6300	7.8626	5.450	0	0	0
2015/06/18	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/18	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2044	06/08/2015			Bond Future	9.1056	96.6836	9.0286	97.4434	(0.846)	0.0000	0.0000	12,841
2015/06/18	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2044	06/08/2015	8.74	Put	Bond Future	3,700.4300	3.7004	2,940.6200	2.9406	(20.533)	0	0	0
2015/06/18	2044	06/08/2015	8.76	Put	Bond Future	3,491.8100	3.4918	2,732.0000	2.7320	(21.760)	0	0	0
2015/06/18	2044	06/08/2015	8.75	Put	Bond Future	3,596.0300	3.5960	2,836.2200	2.8362	(21.129)	0	0	0
2015/06/18	2044	05/11/2015			Bond Future	9.1655	98.2292	9.0863	99.0011	(0.864)	0.0000	0.0000	0
2015/06/18	2044	05/11/2015	8.24	Put	Bond Future	9,729.7900	9.7298	8,957.9100	8.9579	(7.933)	0	0	0
2015/06/18	2044	05/11/2015	8.26	Put	Bond Future	9,502.2300	9.5022	8,730.3500	8.7303	(8.123)	0	0	0
2015/06/18	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2044	05/11/2015	8.25	Put	Bond Future	9,615.9000	9.6159	8,844.0200	8.8440	(8.027)	0	0	0
2015/06/18	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2044	04/02/2016	8.99	Put	Bond Future	2,252.9000	2.2529	1,469.1700	1.4692	(34.788)	0	0	0
2015/06/18	2044	04/02/2016			Bond Future	9.2207	95.5174	9.1394	96.3011	(0.881)	0.0000	0.0000	0
2015/06/18	2044	04/02/2016	9.01	Put	Bond Future	2,053.9800	2.0540	1,270.2500	1.2703	(38.157)	0	0	0
2015/06/18	2044	04/02/2016	9.00	Put	Bond Future	2,153.3500	2.1534	1,369.6200	1.3696	(36.396)	0	0	0
2015/06/18	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2046	06/08/2015	129.01	Put	Bond Future	6,217.7800	6.2178	6,173.6700	6.1737	(0.709)	0	0	0
2015/06/18	2046	06/08/2015			Bond Future	122.7922	122.7922	122.8363	122.8363	0.036	0.0000	0.0000	5,722
2015/06/18	2046	06/08/2015	129.00	Put	Bond Future	6,207.7800	6.2078	6,163.6700	6.1637	(0.711)	0	0	0
2015/06/18	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2046	06/08/2015	128.99	Put	Bond Future	6,197.7800	6.1978	6,153.6700	6.1537	(0.712)	0	0	0
2015/06/18	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2046	05/11/2015			Bond Future	123.3477	123.3477	123.3925	123.3925	0.036	0.0000	0.0000	0
2015/06/18	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2046	05/11/2015	132.99	Put	Bond Future	9,642.2900	9.6423	9,597.4600	9.5975	(0.465)	0	0	0
2015/06/18	2046	05/11/2015	133.01	Put	Bond Future	9,662.2900	9.6623	9,617.4600	9.6175	(0.464)	0	0	0
2015/06/18	2046	05/11/2015	133.00	Put	Bond Future	9,652.2900	9.6523	9,607.4600	9.6075	(0.464)	0	0	0
2015/06/18	2050	06/08/2015			Bond Future	132.3304	132.3304	132.6998	132.6998	0.279	0.0000	0.0000	3,821
2015/06/18	2050	06/08/2015	136.99	Put	Bond Future	4,659.5900	4.6596	4,290.2500	4.2902	(7.926)	0	0	0
2015/06/18	2050	06/08/2015	137.01	Put	Bond Future	4,679.5900	4.6796	4,310.2500	4.3102	(7.893)	0	0	0
2015/06/18	2050	06/08/2015	137.00	Put	Bond Future	4,669.5900	4.6696	4,300.2500	4.3002	(7.909)	0	0	0
2015/06/18	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2050	05/11/2015			Bond Future	134.4444	134.4444	134.8196	134.8196	0.279	0.0000	0.0000	0
2015/06/18	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2050	05/11/2015	144.99	Put	Bond Future	10,545.5800	10.5456	10,170.3800	10.1704	(3.558)	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
2015/06/18	2050	05/11/2015	145.01	Put	Bond Future	10,565.5800	10.5656	10,190.3800	10.1904	(3.551)	0	0	0
2015/06/18	2050	05/11/2015	145.00	Put	Bond Future	10,555.5800	10.5556	10,180.3800	10.1804	(3.555)	0	0	0
2015/06/18	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	AL37	06/08/2015			Index Future	453.5690	453.5690	455.2380	455.2380	0.368	0.0000	0.0000	124
2015/06/18	AL37	05/11/2015			Index Future	460.8920	460.8920	462.5870	462.5870	0.368	0.0000	0.0000	0
2015/06/18	AL7T	06/08/2015			Index Future	531.8360	531.8360	535.2600	535.2600	0.644	0.0000	0.0000	3
2015/06/18	AL7T	05/11/2015			Index Future	540.4220	540.4220	543.9010	543.9010	0.644	0.0000	0.0000	0
2015/06/18	ALBI	06/08/2015			Index Future	486.5160	486.5160	489.4500	489.4500	0.603	0.0000	0.0000	509
2015/06/18	ALBI	05/11/2015			Index Future	494.3700	494.3700	497.3520	497.3520	0.603	0.0000	0.0000	103
2015/06/18	ALBI	04/02/2016			Index Future	502.7730	502.7730	505.8000	505.8000	0.602	0.0000	0.0000	0
2015/06/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C070	01/08/2021			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
2015/06/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/06/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	CS26	02/04/2026			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
2015/06/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/18	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	EL28	06/08/2015			Bond Future	124.7830	124.7830	124.2836	124.2836	(0.400)	0.0000	0.0000	0
2015/06/18	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	EL28	06/08/2015	124.99	Put	Bond Future	207.0500	0.2070	706.4000	0.7064	241.174	0	0	0
2015/06/18	EL28	06/08/2015	125.01	Put	Bond Future	227.0500	0.2270	726.4000	0.7264	219.930	0	0	0
2015/06/18	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	EL28	06/08/2015	125.00	Put	Bond Future	217.0500	0.2170	716.4000	0.7164	230.062	0	0	0
2015/06/18	EL28	05/11/2015	126.99	Put	Bond Future	1,761.3500	1.7613	2,268.7700	2.2688	28.809	0	0	0
2015/06/18	EL28	05/11/2015			Bond Future	125.2286	125.2286	124.7212	124.7212	(0.405)	0.0000	0.0000	0
2015/06/18	EL28	05/11/2015	127.01	Put	Bond Future	1,781.3500	1.7813	2,288.7700	2.2888	28.485	0	0	0
2015/06/18	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	EL28	05/11/2015	127.00	Put	Bond Future	1,771.3500	1.7713	2,278.7700	2.2788	28.646	0	0	0
2015/06/18	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	ES33	06/08/2015			Bond Future	9.9735	82.5059	9.8909	83.0853	(0.828)	0.0000	0.0000	6,396
2015/06/18	ES33	06/08/2015	9.59	Put	Bond Future	2,746.6300	2.7466	2,167.2400	2.1672	(21.095)	0	0	0
2015/06/18	ES33	06/08/2015	9.61	Put	Bond Future	2,599.8300	2.5998	2,020.4400	2.0204	(22.286)	0	0	0
2015/06/18	ES33	06/08/2015	9.60	Put	Bond Future	2,673.1800	2.6732	2,093.7900	2.0938	(21.674)	0	0	0
2015/06/18	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	ES33	05/11/2015	9.00	Put	Bond Future	7,895.9800	7.8960	7,307.3900	7.3074	(7.454)	0	0	0
2015/06/18	ES33	05/11/2015			Bond Future	10.0694	80.0374	9.9842	80.6260	(0.846)	0.0000	0.0000	0
2015/06/18	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	ES33	05/11/2015	8.99	Put	Bond Future	7,975.3100	7.9753	7,386.7200	7.3867	(7.380)	0	0	0
2015/06/18	ES33	05/11/2015	9.01	Put	Bond Future	7,816.7500	7.8167	7,228.1600	7.2282	(7.530)	0	0	0
2015/06/18	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	ES33	04/02/2016			Bond Future	10.1617	81.3991	10.0739	81.9966	(0.865)	0.0000	0.0000	0
2015/06/18	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	ES33	04/02/2016	9.99	Put	Bond Future	1,174.5000	1.1745	576.9900	0.5770	(50.874)	0	0	0
2015/06/18	ES33	04/02/2016	10.01	Put	Bond Future	1,036.3700	1.0364	438.8600	0.4389	(57.654)	0	0	0
2015/06/18	ES33	04/02/2016	10.00	Put	Bond Future	1,105.3900	1.1054	507.8800	0.5079	(54.054)	0	0	0
2015/06/18	GOVI	06/08/2015			GOVI	483.1850	483.1850	486.0300	486.0300	0.589	0.0000	0.0000	462
2015/06/18	GOVI	06/08/2015	499.99	Put	GOVI	168,050.0000	16.8050	139,600.0000	13.9600	(16.929)	0	0	0
2015/06/18	GOVI	06/08/2015	500.01	Put	GOVI	168,250.0000	16.8250	139,800.0000	13.9800	(16.909)	0	0	0
2015/06/18	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	GOVI	06/08/2015	500.00	Put	GOVI	168,150.0000	16.8150	139,700.0000	13.9700	(16.919)	0	0	0
2015/06/18	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	GOVI	05/11/2015			GOVI	490.9860	490.9860	493.8760	493.8760	0.589	0.0000	0.0000	27

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
2015/06/18	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	GOVI	05/11/2015	529.99	Put	GOVI	390,040.0000	39.0040	361,140.0000	36.1140	(7.409)	0	0	0
2015/06/18	GOVI	05/11/2015	530.01	Put	GOVI	390,240.0000	39.0240	361,340.0000	36.1340	(7.406)	0	0	0
2015/06/18	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	GOVI	05/11/2015	530.00	Put	GOVI	390,140.0000	39.0140	361,240.0000	36.1240	(7.408)	0	0	0
2015/06/18	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	GOVI	04/02/2016			GOVI	499.3320	499.3320	502.2650	502.2650	0.587	0.0000	0.0000	0
2015/06/18	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	GOVI	04/02/2016	511.99	Put	GOVI	126,580.0000	12.6580	97,250.0000	9.7250	(23.171)	0	0	0
2015/06/18	GOVI	04/02/2016	512.01	Put	GOVI	126,780.0000	12.6780	97,450.0000	9.7450	(23.135)	0	0	0
2015/06/18	GOVI	04/02/2016	512.00	Put	GOVI	126,680.0000	12.6680	97,350.0000	9.7350	(23.153)	0	0	0
2015/06/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/06/18	IGOV	06/08/2015			Index Future	227.2280	227.2280	227.2460	227.2460	0.008	0.0000	0.0000	1,080
2015/06/18	IGOV	05/11/2015			Index Future	230.8960	230.8960	230.9150	230.9150	0.008	0.0000	0.0000	17
2015/06/18	IGOV	04/02/2016			Index Future	234.8210	234.8210	234.8370	234.8370	0.007	0.0000	0.0000	0
2015/06/18	ILBI	06/08/2015			Index Future	617.1330	617.1330	617.1710	617.1710	0.006	0.0000	0.0000	159
2015/06/18	ILBI	05/11/2015			Index Future	627.2450	627.2450	627.2810	627.2810	0.006	0.0000	0.0000	0
2015/06/18	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/06/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/06/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/06/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/06/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/06/18	JBAF	15/07/2015			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	0
2015/06/18	JBAF	19/08/2015			Jibar Tradeable Future	6.3600	93.6400	6.3600	93.6400	0.000	0.0000	0.0000	0
2015/06/18	JBAF	16/09/2015			Jibar Tradeable Future	6.4100	93.5900	6.4100	93.5900	0.000	0.0000	0.0000	0
2015/06/18	JBAF	21/10/2015			Jibar Tradeable Future	6.5700	93.4300	6.5700	93.4300	0.000	0.0000	0.0000	0
2015/06/18	JBAF	18/11/2015			Jibar Tradeable Future	6.6800	6.6800	6.6750	93.3250	(0.075)	0.0000	0.0000	0
2015/06/18	JBAF	15/12/2015			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	0
2015/06/18	JBAF	17/02/2016			Jibar Tradeable Future	6.9600	93.0400	6.9600	93.0400	0.000	0.0000	0.0000	2,000
2015/06/18	JBAF	16/03/2016			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2015/06/18	JBAF	15/06/2016			Jibar Tradeable Future	7.2800	92.7200	7.2800	92.7200	0.000	0.0000	0.0000	0
2015/06/18	JBAF	21/09/2016			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2015/06/18	JBAF	21/12/2016			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2015/06/18	JBAF	15/03/2017			Jibar Tradeable Future	7.7600	92.2400	7.7600	92.2400	0.000	0.0000	0.0000	0
2015/06/18	JBAF	21/06/2017			Jibar Tradeable Future	7.8100	7.8100	7.8100	92.1900	0.000	0.0000	0.0000	0
2015/06/18	R023	06/08/2015	8.24	Call	Bond Future	795.4100	0.7954	1,050.4500	1.0505	32.064	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
2015/06/18	R023	06/08/2015	9.07	Put	Bond Future	124.7000	0.1247	76.1700	0.0762	(38.917)	0	0	911
2015/06/18	R023	06/08/2015			Bond Future	8.3623	100.0894	8.2538	100.6779	(1.298)	0.0000	0.0000	20,973
2015/06/18	R023	06/08/2015	8.26	Put	Bond Future	1,395.3900	1.3954	1,071.1400	1.0711	(23.237)	0	0	0
2015/06/18	R023	06/08/2015	9.07	Call	Bond Future	3,852.5200	3.8525	4,392.5200	4.3925	14.017	0	0	0
2015/06/18	R023	06/08/2015	8.25	Put	Bond Future	1,426.7200	1.4267	1,097.8400	1.0978	(23.051)	0	0	0
2015/06/18	R023	06/08/2015	8.24	Put	Bond Future	1,458.7900	1.4588	1,125.3000	1.1253	(22.861)	0	0	0
2015/06/18	R023	06/08/2015	8.25	Call	Bond Future	817.7900	0.8178	1,077.4400	1.0774	31.750	0	0	0
2015/06/18	R023	06/08/2015	8.26	Call	Bond Future	840.8600	0.8409	1,105.1400	1.1051	31.430	0	0	0
2015/06/18	R023	05/11/2015			Bond Future	8.4457	97.7654	8.3322	98.3633	(1.344)	0.0000	0.0000	0
2015/06/18	R023	05/11/2015	7.99	Put	Bond Future	3,296.3400	3.2963	2,889.8800	2.8899	(12.331)	0	0	0
2015/06/18	R023	05/11/2015	8.01	Put	Bond Future	3,221.3400	3.2213	2,819.9700	2.8200	(12.460)	0	0	0
2015/06/18	R023	05/11/2015	7.99	Call	Bond Future	868.6500	0.8686	1,060.0600	1.0601	22.035	0	0	0
2015/06/18	R023	05/11/2015	8.00	Put	Bond Future	3,258.7200	3.2587	2,854.7900	2.8548	(12.395)	0	0	0
2015/06/18	R023	05/11/2015	8.00	Call	Bond Future	885.1200	0.8851	1,079.0600	1.0791	21.911	0	0	0
2015/06/18	R023	05/11/2015	8.01	Call	Bond Future	901.8000	0.9018	1,098.3000	1.0983	21.790	0	0	0
2015/06/18	R023	04/02/2016	8.01	Put	Bond Future	3,863.7300	3.8637	3,466.2600	3.4663	(10.287)	0	0	0
2015/06/18	R023	04/02/2016			Bond Future	8.5224	99.4283	8.4037	100.0350	(1.394)	0.0000	0.0000	0
2015/06/18	R023	04/02/2016	8.00	Put	Bond Future	3,899.1600	3.8992	3,499.6400	3.4996	(10.246)	0	0	0
2015/06/18	R023	04/02/2016	8.01	Call	Bond Future	1,211.4200	1.2114	1,420.6800	1.4207	17.274	0	0	0
2015/06/18	R023	04/02/2016	7.99	Call	Bond Future	1,177.1200	1.1771	1,382.2800	1.3823	17.429	0	0	0
2015/06/18	R023	04/02/2016	8.00	Call	Bond Future	1,194.1900	1.1942	1,401.4000	1.4014	17.352	0	0	0
2015/06/18	R023	04/02/2016	7.99	Put	Bond Future	3,934.7900	3.9348	3,533.2200	3.5332	(10.206)	0	0	0
2015/06/18	R186	06/08/2015	7.65	Call	Bond Future	74.7200	0.0747	113.0300	0.1130	51.271	0	0	75
2015/06/18	R186	06/08/2015	8.00	Put	Bond Future	4,435.1700	4.4352	3,796.1900	3.7962	(14.407)	0	0	0
2015/06/18	R186	06/08/2015	8.90	Put	Bond Future	566.6100	0.5666	400.1200	0.4001	(29.384)	0	0	5,350
2015/06/18	R186	06/08/2015			Bond Future	8.5053	115.8163	8.4075	116.5912	(1.149)	0.0000	0.0000	39,808
2015/06/18	R186	06/08/2015	8.50	Call	Bond Future	1,627.9900	1.6280	2,030.2700	2.0303	24.710	0	0	0
2015/06/18	R186	06/08/2015	8.55	Put	Bond Future	1,480.9800	1.4810	1,137.6900	1.1377	(23.180)	0	0	7,229
2015/06/18	R186	06/08/2015	7.85	Call	Bond Future	191.1300	0.1911	274.7900	0.2748	43.771	0	0	20
2015/06/18	R186	06/08/2015	8.00	Call	Bond Future	351.5900	0.3516	487.4800	0.4875	38.650	0	0	0
2015/06/18	R186	06/08/2015	8.01	Call	Bond Future	365.1200	0.3651	505.0600	0.5051	38.327	0	0	0
2015/06/18	R186	06/08/2015	7.75	Call	Bond Future	121.7800	0.1218	179.5300	0.1795	47.422	0	0	1,000
2015/06/18	R186	06/08/2015	8.35	Call	Bond Future	1,103.8600	1.1039	1,417.4000	1.4174	28.404	0	0	20
2015/06/18	R186	06/08/2015	7.99	Call	Bond Future	338.3600	0.3384	470.2500	0.4702	38.979	0	0	0
2015/06/18	R186	06/08/2015	8.68	Put	Bond Future	1,062.4300	1.0624	791.8700	0.7919	(25.466)	0	0	20
2015/06/18	R186	06/08/2015	8.46	Put	Bond Future	1,833.7700	1.8338	1,437.4700	1.4375	(21.611)	0	0	75
2015/06/18	R186	06/08/2015	8.45	Call	Bond Future	1,439.0400	1.4390	1,811.6800	1.8117	25.895	0	0	0
2015/06/18	R186	06/08/2015	8.05	Call	Bond Future	423.4000	0.4234	580.2700	0.5803	37.050	0	0	75
2015/06/18	R186	06/08/2015	7.65	Put	Bond Future	7,104.3900	7.1044	6,367.8300	6.3678	(10.368)	0	0	0
2015/06/18	R186	06/08/2015	8.50	Put	Bond Future	1,669.6600	1.6697	1,297.0700	1.2971	(22.315)	0	0	5,229
2015/06/18	R186	06/08/2015	8.55	Call	Bond Future	1,833.0600	1.8331	2,264.6400	2.2646	23.544	0	0	0
2015/06/18	R186	06/08/2015	7.75	Put	Bond Future	6,299.6300	6.2996	5,582.5100	5.5825	(11.384)	0	0	0
2015/06/18	R186	06/08/2015	8.45	Put	Bond Future	1,876.3200	1.8763	1,474.0900	1.4741	(21.437)	0	0	4,229
2015/06/18	R186	06/08/2015	7.99	Put	Bond Future	4,504.7500	4.5048	3,861.7700	3.8618	(14.273)	0	0	0
2015/06/18	R186	06/08/2015	8.05	Put	Bond Future	4,094.0900	4.0941	3,476.0900	3.4761	(15.095)	0	0	0
2015/06/18	R186	06/08/2015	8.90	Call	Bond Future	3,623.4000	3.6234	4,231.7800	4.2318	16.790	0	0	0
2015/06/18	R186	06/08/2015	8.46	Call	Bond Future	1,475.7600	1.4758	1,854.3300	1.8543	25.653	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
2015/06/18	R186	06/08/2015	7.85	Put	Bond Future	5,525.2700	5.5253	4,834.0600	4.8341	(12.510)	0	0	0
2015/06/18	R186	06/08/2015	8.01	Put	Bond Future	4,365.9600	4.3660	3,731.0300	3.7310	(14.543)	0	0	0
2015/06/18	R186	06/08/2015	8.35	Put	Bond Future	2,338.0100	2.3380	1,876.6800	1.8767	(19.732)	0	0	0
2015/06/18	R186	06/08/2015	8.68	Call	Bond Future	2,429.5700	2.4296	2,933.8800	2.9339	20.757	0	0	0
2015/06/18	R186	05/11/2015	8.85	Put	Bond Future	1,877.6300	1.8776	1,592.3600	1.5924	(15.193)	0	0	169
2015/06/18	R186	05/11/2015	8.25	Put	Bond Future	4,245.4400	4.2454	3,755.5500	3.7556	(11.539)	0	0	8,690
2015/06/18	R186	05/11/2015	8.24	Call	Bond Future	1,662.5700	1.6626	1,956.4300	1.9564	17.675	0	0	0
2015/06/18	R186	05/11/2015	8.45	Call	Bond Future	2,324.9800	2.3250	2,691.7500	2.6918	15.775	0	0	0
2015/06/18	R186	05/11/2015			Bond Future	8.5758	117.6667	8.4743	118.4538	(1.183)	0.0000	0.0000	500
2015/06/18	R186	05/11/2015	9.00	Put	Bond Future	1,486.7100	1.4867	1,246.8200	1.2468	(16.136)	0	0	2,600
2015/06/18	R186	05/11/2015	8.35	Put	Bond Future	3,754.3300	3.7543	3,298.9800	3.2990	(12.129)	0	0	9,370
2015/06/18	R186	05/11/2015	8.22	Call	Bond Future	1,606.7600	1.6068	1,893.8200	1.8938	17.866	0	0	0
2015/06/18	R186	05/11/2015	8.24	Put	Bond Future	4,296.8500	4.2969	3,803.5600	3.8036	(11.480)	0	0	0
2015/06/18	R186	05/11/2015	8.26	Put	Bond Future	4,194.6900	4.1947	3,708.2200	3.7082	(11.597)	0	0	0
2015/06/18	R186	05/11/2015	8.35	Call	Bond Future	1,992.1300	1.9921	2,323.9300	2.3239	16.656	0	0	169
2015/06/18	R186	05/11/2015	7.73	Call	Bond Future	609.8600	0.6099	750.6000	0.7506	23.077	0	0	169
2015/06/18	R186	05/11/2015	8.85	Call	Bond Future	3,968.7200	3.9687	4,470.6000	4.4706	12.646	0	0	0
2015/06/18	R186	05/11/2015	9.00	Call	Bond Future	4,699.3400	4.6993	5,246.6000	5.2466	11.645	0	0	0
2015/06/18	R186	05/11/2015	8.45	Put	Bond Future	3,302.1100	3.3021	2,881.7300	2.8817	(12.731)	0	0	6,248
2015/06/18	R186	05/11/2015	8.25	Call	Bond Future	1,690.8100	1.6908	1,988.0700	1.9881	17.581	0	0	0
2015/06/18	R186	05/11/2015	7.73	Put	Bond Future	7,406.8100	7.4068	6,760.4000	6.7604	(8.727)	0	0	0
2015/06/18	R186	05/11/2015	8.26	Call	Bond Future	1,719.6400	1.7196	2,020.3200	2.0203	17.485	0	0	0
2015/06/18	R186	05/11/2015	8.22	Put	Bond Future	4,400.5600	4.4006	3,900.4700	3.9005	(11.364)	0	0	1,090
2015/06/18	R186	04/02/2016	7.50	Call	Bond Future	630.2000	0.6302	756.7400	0.7567	20.079	0	0	0
2015/06/18	R186	04/02/2016			Bond Future	8.6377	114.3692	8.5325	115.1683	(1.217)	0.0000	0.0000	5,512
2015/06/18	R186	04/02/2016	7.51	Call	Bond Future	642.3600	0.6424	770.8000	0.7708	19.995	0	0	0
2015/06/18	R186	04/02/2016	7.50	Put	Bond Future	9,700.4600	9.7005	9,027.9100	9.0279	(6.933)	0	0	0
2015/06/18	R186	04/02/2016	7.49	Call	Bond Future	618.8600	0.6189	743.5700	0.7436	20.152	0	0	0
2015/06/18	R186	04/02/2016	7.49	Put	Bond Future	9,773.1400	9.7731	9,098.7600	9.0988	(6.900)	0	0	0
2015/06/18	R186	04/02/2016	7.51	Put	Bond Future	9,628.6800	9.6287	8,958.0300	8.9580	(6.965)	0	0	0
2015/06/18	R186	05/05/2016			Bond Future	8.6903	116.4082	8.5815	117.2187	(1.252)	0.0000	0.0000	0
2015/06/18	R186	05/05/2016	8.34	Call	Bond Future	2,915.0300	2.9150	3,258.3500	3.2583	11.778	0	0	0
2015/06/18	R186	05/05/2016	8.35	Call	Bond Future	2,946.0600	2.9461	3,291.7400	3.2917	11.734	0	0	0
2015/06/18	R186	05/05/2016	8.33	Call	Bond Future	2,884.6400	2.8846	3,225.5900	3.2256	11.819	0	0	0
2015/06/18	R186	05/05/2016	8.35	Put	Bond Future	5,507.0200	5.5070	5,042.1400	5.0421	(8.442)	0	0	0
2015/06/18	R186	05/05/2016	7.56	Put	Bond Future	9,925.6700	9.9257	9,287.8100	9.2878	(6.426)	0	0	0
2015/06/18	R186	05/05/2016	8.34	Put	Bond Future	5,552.4400	5.5524	5,085.2000	5.0852	(8.415)	0	0	0
2015/06/18	R186	05/05/2016	7.56	Call	Bond Future	1,107.6400	1.1076	1,280.3400	1.2803	15.592	0	0	0
2015/06/18	R186	05/05/2016	8.33	Put	Bond Future	5,598.5600	5.5986	5,128.9500	5.1289	(8.388)	0	0	0
2015/06/18	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R197	06/08/2015			Bond Future	287.8863	287.8863	287.9870	287.9870	0.035	0.0000	0.0000	997
2015/06/18	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R197	06/08/2015	287.99	Put	Bond Future	103.6500	0.1037	2.9600	0.0030	(97.144)	0	0	0
2015/06/18	R197	06/08/2015	288.01	Put	Bond Future	123.6500	0.1237	22.9600	0.0230	(81.431)	0	0	0
2015/06/18	R197	06/08/2015	288.00	Put	Bond Future	113.6500	0.1137	12.9600	0.0130	(88.597)	0	0	0
2015/06/18	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/18	R197	05/11/2015			Bond Future	292.4857	292.4857	292.5879	292.5879	0.035	0.0000	0.0000	0
2015/06/18	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R197	05/11/2015	294.99	Put	Bond Future	2,504.2800	2.5043	2,402.1300	2.4021	(4.079)	0	0	0
2015/06/18	R197	05/11/2015	295.01	Put	Bond Future	2,524.2800	2.5243	2,422.1300	2.4221	(4.047)	0	0	0
2015/06/18	R197	05/11/2015	295.00	Put	Bond Future	2,514.2800	2.5143	2,412.1300	2.4121	(4.063)	0	0	0
2015/06/18	R202	06/08/2015			Bond Future	235.7713	235.7713	235.8543	235.8543	0.035	0.0000	0.0000	53,356
2015/06/18	R202	06/08/2015	239.99	Put	Bond Future	4,218.6900	4.2187	4,135.6800	4.1357	(1.968)	0	0	0
2015/06/18	R202	06/08/2015	240.00	Put	Bond Future	4,228.6900	4.2287	4,145.6800	4.1457	(1.963)	0	0	0
2015/06/18	R202	06/08/2015	240.01	Put	Bond Future	4,238.6900	4.2387	4,155.6800	4.1557	(1.958)	0	0	0
2015/06/18	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R202	05/11/2015			Bond Future	239.5380	239.5380	239.6225	239.6225	0.035	0.0000	0.0000	0
2015/06/18	R202	05/11/2015	245.99	Put	Bond Future	6,452.0400	6.4520	6,367.5200	6.3675	(1.310)	0	0	0
2015/06/18	R202	05/11/2015	246.01	Put	Bond Future	6,472.0400	6.4720	6,387.5200	6.3875	(1.306)	0	0	0
2015/06/18	R202	05/11/2015	246.00	Put	Bond Future	6,462.0400	6.4620	6,377.5200	6.3775	(1.308)	0	0	0
2015/06/18	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R203	06/08/2015	6.74	Call	Bond Future	21.0900	0.0211	35.9000	0.0359	70.223	0	0	0
2015/06/18	R203	06/08/2015	6.75	Put	Bond Future	1,474.6500	1.4747	1,260.1200	1.2601	(14.548)	0	0	0
2015/06/18	R203	06/08/2015	7.84	Call	Bond Future	794.3800	0.7944	973.5500	0.9736	22.555	0	0	0
2015/06/18	R203	06/08/2015			Bond Future	7.4985	104.7820	7.3791	105.0119	(1.593)	0.0000	0.0000	17,933
2015/06/18	R203	06/08/2015	6.75	Call	Bond Future	22.2100	0.0222	37.6600	0.0377	69.563	0	0	0
2015/06/18	R203	06/08/2015	6.76	Call	Bond Future	23.3800	0.0234	39.5000	0.0395	68.948	0	0	0
2015/06/18	R203	06/08/2015	6.74	Put	Bond Future	1,493.1200	1.4931	1,277.9500	1.2780	(14.411)	0	0	0
2015/06/18	R203	06/08/2015	7.84	Put	Bond Future	140.4700	0.1405	89.6600	0.0897	(36.171)	0	0	5,000
2015/06/18	R203	06/08/2015	6.76	Put	Bond Future	1,456.2400	1.4562	1,242.3800	1.2424	(14.686)	0	0	0
2015/06/18	R203	05/11/2015	5.99	Call	Bond Future	6.4200	0.0064	10.3900	0.0104	61.838	0	0	0
2015/06/18	R203	05/11/2015	6.00	Put	Bond Future	2,849.5700	2.8496	2,620.0800	2.6201	(8.053)	0	0	0
2015/06/18	R203	05/11/2015			Bond Future	7.6366	102.2907	7.4999	102.5243	(1.791)	0.0000	0.0000	0
2015/06/18	R203	05/11/2015	6.00	Call	Bond Future	6.6700	0.0067	10.7700	0.0108	61.469	0	0	0
2015/06/18	R203	05/11/2015	6.01	Call	Bond Future	6.9300	0.0069	11.1600	0.0112	61.039	0	0	0
2015/06/18	R203	05/11/2015	5.99	Put	Bond Future	2,867.0100	2.8670	2,637.3900	2.6374	(8.009)	0	0	0
2015/06/18	R203	05/11/2015	6.01	Put	Bond Future	2,832.1400	2.8321	2,602.7800	2.6028	(8.098)	0	0	0
2015/06/18	R203	04/02/2016	7.26	Put	Bond Future	987.8100	0.9878	825.2600	0.8253	(16.456)	0	0	0
2015/06/18	R203	04/02/2016	7.25	Put	Bond Future	998.3300	0.9983	834.8200	0.8348	(16.378)	0	0	0
2015/06/18	R203	04/02/2016			Bond Future	7.7676	104.0307	7.6086	104.2669	(2.047)	0.0000	0.0000	0
2015/06/18	R203	04/02/2016	7.26	Call	Bond Future	231.1600	0.2312	304.8300	0.3048	31.870	0	0	0
2015/06/18	R203	04/02/2016	7.24	Call	Bond Future	222.3100	0.2223	294.0400	0.2940	32.266	0	0	0
2015/06/18	R203	04/02/2016	7.25	Call	Bond Future	226.7000	0.2267	299.4100	0.2994	32.073	0	0	0
2015/06/18	R203	04/02/2016	7.24	Put	Bond Future	1,008.9300	1.0089	844.4400	0.8444	(16.303)	0	0	0
2015/06/18	R204	06/08/2015	7.74	Call	Bond Future	432.9800	0.4330	557.7800	0.5578	28.824	0	0	0
2015/06/18	R204	06/08/2015	7.75	Put	Bond Future	678.2900	0.6783	526.6700	0.5267	(22.353)	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
2015/06/18	R204	06/08/2015			Bond Future	7.8297		101.6155	7.7342	101.8943	(1.220)	0.0000	0.0000	22,429
2015/06/18	R204	06/08/2015	8.41	Call	Bond Future	1,760.0400		1.7600	2,007.9500	2.0079	14.085	0	0	0
2015/06/18	R204	06/08/2015	7.74	Put	Bond Future	694.7500		0.6947	540.8000	0.5408	(22.159)	0	0	0
2015/06/18	R204	06/08/2015	7.76	Put	Bond Future	662.0800		0.6621	512.7900	0.5128	(22.549)	0	0	0
2015/06/18	R204	06/08/2015	8.41	Put	Bond Future	86.2700		0.0863	55.4300	0.0554	(35.748)	0	0	699
2015/06/18	R204	06/08/2015	7.75	Call	Bond Future	445.7500		0.4458	572.8800	0.5729	28.520	0	0	0
2015/06/18	R204	06/08/2015	7.76	Call	Bond Future	458.7600		0.4588	588.2200	0.5882	28.220	0	0	0
2015/06/18	R204	05/11/2015			Bond Future	7.9451		103.2390	7.8410	103.5222	(1.311)	0.0000	0.0000	0
2015/06/18	R204	05/11/2015	6.25	Call	Bond Future	12.2500		0.0123	17.2200	0.0172	40.571	0	0	0
2015/06/18	R204	05/11/2015	6.24	Put	Bond Future	4,775.0900		4.7751	4,496.7200	4.4967	(5.830)	0	0	0
2015/06/18	R204	05/11/2015	6.26	Put	Bond Future	4,718.4800		4.7185	4,440.4300	4.4404	(5.893)	0	0	0
2015/06/18	R204	05/11/2015	6.25	Put	Bond Future	4,746.7800		4.7468	4,468.5700	4.4686	(5.861)	0	0	0
2015/06/18	R204	05/11/2015	6.26	Call	Bond Future	12.6900		0.0127	17.8200	0.0178	40.426	0	0	0
2015/06/18	R204	05/11/2015	6.24	Call	Bond Future	11.8200		0.0118	16.6300	0.0166	40.694	0	0	0
2015/06/18	R204	04/02/2016	7.50	Call	Bond Future	432.5700		0.4326	519.3700	0.5194	20.066	0	0	0
2015/06/18	R204	04/02/2016			Bond Future	8.0476		100.9576	7.9337	101.2443	(1.415)	0.0000	0.0000	0
2015/06/18	R204	04/02/2016	7.51	Call	Bond Future	440.3400		0.4403	528.2200	0.5282	19.957	0	0	0
2015/06/18	R204	04/02/2016	7.49	Put	Bond Future	1,838.6900		1.8387	1,637.7400	1.6377	(10.929)	0	0	0
2015/06/18	R204	04/02/2016	7.51	Put	Bond Future	1,802.7400		1.8027	1,603.9300	1.6039	(11.028)	0	0	0
2015/06/18	R204	04/02/2016	7.49	Call	Bond Future	425.1700		0.4252	510.9100	0.5109	20.166	0	0	0
2015/06/18	R204	04/02/2016	7.50	Put	Bond Future	1,820.5300		1.8205	1,620.6400	1.6206	(10.980)	0	0	0
2015/06/18	R207	06/08/2015	7.76	Call	Bond Future	306.5300		0.3065	414.9400	0.4149	35.367	0	0	0
2015/06/18	R207	06/08/2015			Bond Future	8.0429		97.6392	7.9431	97.9990	(1.241)	0.0000	0.0000	38,758
2015/06/18	R207	06/08/2015	7.74	Call	Bond Future	286.3100		0.2863	389.5500	0.3895	36.059	0	0	0
2015/06/18	R207	06/08/2015	7.75	Call	Bond Future	296.3000		0.2963	402.1100	0.4021	35.710	0	0	0
2015/06/18	R207	06/08/2015	7.46	Call	Bond Future	95.4500		0.0954	140.1100	0.1401	46.789	0	0	70
2015/06/18	R207	06/08/2015	7.74	Put	Bond Future	1,383.4800		1.3835	1,126.8800	1.1269	(18.547)	0	0	0
2015/06/18	R207	06/08/2015	7.46	Put	Bond Future	2,220.2700		2.2203	1,905.0900	1.9051	(14.196)	0	0	0
2015/06/18	R207	06/08/2015	7.76	Put	Bond Future	1,330.7900		1.3308	1,079.3600	1.0794	(18.893)	0	0	0
2015/06/18	R207	06/08/2015	7.75	Put	Bond Future	1,357.0000		1.3570	1,102.9700	1.1030	(18.720)	0	0	0
2015/06/18	R207	05/11/2015	7.76	Call	Bond Future	601.8000		0.6018	726.3900	0.7264	20.703	0	0	0
2015/06/18	R207	05/11/2015			Bond Future	8.1424		99.1995	8.0357	99.5651	(1.310)	0.0000	0.0000	0
2015/06/18	R207	05/11/2015	7.74	Call	Bond Future	579.1400		0.5791	700.4600	0.7005	20.948	0	0	0
2015/06/18	R207	05/11/2015	7.50	Call	Bond Future	351.8800		0.3519	436.6500	0.4366	24.091	0	0	19
2015/06/18	R207	05/11/2015	7.75	Call	Bond Future	590.4000		0.5904	713.3500	0.7133	20.825	0	0	0
2015/06/18	R207	05/11/2015	7.43	Call	Bond Future	300.1000		0.3001	375.3700	0.3754	25.082	0	0	53
2015/06/18	R207	05/11/2015	7.74	Put	Bond Future	1,966.8700		1.9669	1,722.6200	1.7226	(12.418)	0	0	0
2015/06/18	R207	05/11/2015	7.76	Put	Bond Future	1,919.9900		1.9200	1,679.0100	1.6790	(12.551)	0	0	0
2015/06/18	R207	05/11/2015	7.43	Put	Bond Future	2,773.4100		2.7734	2,483.1100	2.4831	(10.467)	0	0	0
2015/06/18	R207	05/11/2015	7.75	Put	Bond Future	1,943.3500		1.9434	1,700.7300	1.7007	(12.485)	0	0	0
2015/06/18	R207	05/11/2015	7.50	Put	Bond Future	2,578.7900		2.5788	2,297.9900	2.2980	(10.889)	0	0	0
2015/06/18	R207	04/02/2016	7.49	Put	Bond Future	2,877.7900		2.8778	2,598.3300	2.5983	(9.711)	0	0	0
2015/06/18	R207	04/02/2016	7.27	Put	Bond Future	3,466.1200		3.4661	3,162.1900	3.1622	(8.769)	0	0	0
2015/06/18	R207	04/02/2016			Bond Future	8.2328		97.2446	8.1186	97.6151	(1.387)	0.0000	0.0000	0
2015/06/18	R207	04/02/2016	7.51	Put	Bond Future	2,827.1900		2.8272	2,550.1500	2.5501	(9.799)	0	0	0
2015/06/18	R207	04/02/2016	7.27	Call	Bond Future	287.7900		0.2878	354.3300	0.3543	23.121	0	0	43
2015/06/18	R207	04/02/2016	7.50	Call	Bond Future	444.7600		0.4448	536.9700	0.5370	20.733	0	0	19

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
2015/06/18	R207	04/02/2016	7.51	Call	Bond Future	452.8600	0.4529	546.2900	0.5463	20.631	0	0	0
2015/06/18	R207	04/02/2016	7.49	Call	Bond Future	436.7600	0.4368	527.7700	0.5278	20.838	0	0	0
2015/06/18	R207	04/02/2016	7.50	Put	Bond Future	2,852.4300	2.8524	2,574.1700	2.5742	(9.755)	0	0	0
2015/06/18	R207	05/05/2016	7.86	Put	Bond Future	2,389.9200	2.3899	2,158.4700	2.1585	(9.684)	0	0	0
2015/06/18	R207	05/05/2016			Bond Future	8.3137	98.9784	8.1914	99.3531	(1.472)	0.0000	0.0000	0
2015/06/18	R207	05/05/2016	7.85	Put	Bond Future	2,409.2900	2.4093	2,176.7200	2.1767	(9.653)	0	0	0
2015/06/18	R207	05/05/2016	7.56	Put	Bond Future	3,014.5800	3.0146	2,750.3700	2.7504	(8.764)	0	0	0
2015/06/18	R207	05/05/2016	7.84	Put	Bond Future	2,428.7700	2.4288	2,195.0800	2.1951	(9.622)	0	0	0
2015/06/18	R207	05/05/2016	7.56	Call	Bond Future	678.3100	0.6783	788.8200	0.7888	16.292	0	0	43
2015/06/18	R207	05/05/2016	7.85	Call	Bond Future	979.9600	0.9800	1,122.1100	1.1221	14.506	0	0	0
2015/06/18	R207	05/05/2016	7.86	Call	Bond Future	991.6800	0.9917	1,134.9500	1.1350	14.447	0	0	0
2015/06/18	R207	05/05/2016	7.84	Call	Bond Future	968.3300	0.9683	1,109.3600	1.1094	14.564	0	0	0
2015/06/18	R208	06/08/2015			Bond Future	8.1689	96.1519	8.0648	96.5979	(1.274)	0.0000	0.0000	38,528
2015/06/18	R208	06/08/2015	8.00	Call	Bond Future	535.5800	0.5356	710.5500	0.7106	32.669	0	0	0
2015/06/18	R208	06/08/2015	8.01	Call	Bond Future	551.6500	0.5516	730.1000	0.7301	32.348	0	0	0
2015/06/18	R208	06/08/2015	8.85	Call	Bond Future	2,955.0500	2.9550	3,363.0700	3.3631	13.808	0	0	0
2015/06/18	R208	06/08/2015	7.99	Call	Bond Future	519.8300	0.5198	691.3200	0.6913	32.990	0	0	0
2015/06/18	R208	06/08/2015	8.01	Put	Bond Future	1,233.6100	1.2336	966.0600	0.9661	(21.688)	0	0	0
2015/06/18	R208	06/08/2015	8.00	Put	Bond Future	1,260.6500	1.2606	989.6200	0.9896	(21.499)	0	0	0
2015/06/18	R208	06/08/2015	7.99	Put	Bond Future	1,288.0500	1.2881	1,013.5400	1.0135	(21.312)	0	0	0
2015/06/18	R208	06/08/2015	8.85	Put	Bond Future	99.0000	0.0990	61.0200	0.0610	(38.364)	0	0	198
2015/06/18	R208	05/11/2015			Bond Future	8.2586	94.2889	8.1486	94.7420	(1.331)	0.0000	0.0000	0
2015/06/18	R208	05/11/2015	8.48	Call	Bond Future	1,915.9000	1.9159	2,197.4800	2.1975	14.697	0	0	0
2015/06/18	R208	05/11/2015	7.74	Put	Bond Future	2,733.4700	2.7335	2,410.3800	2.4104	(11.820)	0	0	0
2015/06/18	R208	05/11/2015	7.75	Call	Bond Future	583.9100	0.5839	715.8000	0.7158	22.587	0	0	0
2015/06/18	R208	05/11/2015	7.76	Call	Bond Future	595.8200	0.5958	729.6200	0.7296	22.456	0	0	0
2015/06/18	R208	05/11/2015	8.48	Put	Bond Future	1,011.1200	1.0111	839.5900	0.8396	(16.964)	0	0	2,200
2015/06/18	R208	05/11/2015	7.74	Call	Bond Future	572.3500	0.5723	702.3700	0.7024	22.717	0	0	0
2015/06/18	R208	05/11/2015	7.76	Put	Bond Future	2,672.4800	2.6725	2,353.1700	2.3532	(11.948)	0	0	0
2015/06/18	R208	05/11/2015	7.75	Put	Bond Future	2,702.7900	2.7028	2,381.5700	2.3816	(11.885)	0	0	0
2015/06/18	R208	04/02/2016			Bond Future	8.3375	95.8929	8.2215	96.3524	(1.392)	0.0000	0.0000	0
2015/06/18	R208	04/02/2016	7.74	Put	Bond Future	3,168.0400	3.1680	2,849.8000	2.8498	(10.045)	0	0	0
2015/06/18	R208	04/02/2016	7.76	Put	Bond Future	3,110.8300	3.1108	2,795.7000	2.7957	(10.130)	0	0	0
2015/06/18	R208	04/02/2016	7.75	Put	Bond Future	3,139.3600	3.1394	2,822.6700	2.8227	(10.088)	0	0	0
2015/06/18	R208	04/02/2016	7.76	Call	Bond Future	796.6500	0.7967	941.0800	0.9411	18.130	0	0	0
2015/06/18	R208	04/02/2016	7.74	Call	Bond Future	772.4900	0.7725	913.8100	0.9138	18.294	0	0	0
2015/06/18	R208	04/02/2016	7.75	Call	Bond Future	784.5100	0.7845	927.3800	0.9274	18.211	0	0	0
2015/06/18	R209	06/08/2015	8.99	Put	Bond Future	1,698.8400	1.6988	1,394.1900	1.3942	(17.933)	0	0	0
2015/06/18	R209	06/08/2015			Bond Future	9.0037	76.6598	8.9217	77.2734	(0.910)	0.0000	0.0000	28,177
2015/06/18	R209	06/08/2015	9.01	Put	Bond Future	1,623.9900	1.6240	1,328.1900	1.3282	(18.214)	0	0	0
2015/06/18	R209	06/08/2015	9.90	Call	Bond Future	6,358.4300	6.3584	6,933.4500	6.9335	9.043	0	0	0
2015/06/18	R209	06/08/2015	9.00	Call	Bond Future	1,633.2800	1.6333	1,946.6700	1.9467	19.188	0	0	0
2015/06/18	R209	06/08/2015	9.01	Call	Bond Future	1,670.7600	1.6708	1,988.5600	1.9886	19.021	0	0	0
2015/06/18	R209	06/08/2015	8.99	Call	Bond Future	1,596.7400	1.5967	1,905.6900	1.9057	19.349	0	0	0
2015/06/18	R209	06/08/2015	9.00	Put	Bond Future	1,660.8900	1.6609	1,360.6800	1.3607	(18.075)	0	0	0
2015/06/18	R209	06/08/2015	9.90	Put	Bond Future	123.9700	0.1240	85.3900	0.0854	(31.120)	0	0	2,914

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
2015/06/18	R209	05/11/2015	9.25	Call	Bond Future	3,538.2500	3.5382	3,909.6200	3.9096	10.496	0	0	0
2015/06/18	R209	05/11/2015	7.99	Put	Bond Future	8,991.5100	8.9915	8,446.8500	8.4468	(6.057)	0	0	0
2015/06/18	R209	05/11/2015			Bond Future	9.0639	74.7372	8.9797	75.3606	(0.929)	0.0000	0.0000	22
2015/06/18	R209	05/11/2015	8.01	Put	Bond Future	8,837.8000	8.8378	8,296.1900	8.2962	(6.128)	0	0	0
2015/06/18	R209	05/11/2015	9.25	Put	Bond Future	2,188.9600	2.1890	1,936.9900	1.9370	(11.511)	0	0	900
2015/06/18	R209	05/11/2015	7.99	Call	Bond Future	407.7900	0.4078	486.4700	0.4865	19.294	0	0	0
2015/06/18	R209	05/11/2015	8.00	Put	Bond Future	8,914.2500	8.9142	8,371.0900	8.3711	(6.093)	0	0	0
2015/06/18	R209	05/11/2015	8.00	Call	Bond Future	417.2000	0.4172	497.3800	0.4974	19.219	0	0	0
2015/06/18	R209	05/11/2015	8.01	Call	Bond Future	427.2800	0.4273	509.0100	0.5090	19.128	0	0	0
2015/06/18	R209	04/02/2016	8.75	Put	Bond Future	5,220.7800	5.2208	4,845.4800	4.8455	(7.189)	0	0	0
2015/06/18	R209	04/02/2016	8.74	Call	Bond Future	2,439.4800	2.4395	2,695.1300	2.6951	10.480	0	0	0
2015/06/18	R209	04/02/2016			Bond Future	9.1179	76.0087	9.0314	76.6417	(0.948)	0.0000	0.0000	0
2015/06/18	R209	04/02/2016	8.75	Call	Bond Future	2,468.2700	2.4683	2,725.9500	2.7260	10.440	0	0	0
2015/06/18	R209	04/02/2016	8.76	Call	Bond Future	2,497.2600	2.4973	2,756.9800	2.7570	10.400	0	0	0
2015/06/18	R209	04/02/2016	8.74	Put	Bond Future	5,268.9700	5.2690	4,891.6400	4.8916	(7.161)	0	0	0
2015/06/18	R209	04/02/2016	8.76	Put	Bond Future	5,172.9000	5.1729	4,799.6400	4.7996	(7.216)	0	0	0
2015/06/18	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R210	06/08/2015			Bond Future	178.1471	178.1471	178.2096	178.2096	0.035	0.0000	0.0000	1,227
2015/06/18	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R210	06/08/2015	178.99	Put	Bond Future	842.8900	0.8429	780.4500	0.7805	(7.408)	0	0	0
2015/06/18	R210	06/08/2015	179.01	Put	Bond Future	862.8900	0.8629	800.4500	0.8005	(7.236)	0	0	0
2015/06/18	R210	06/08/2015	179.00	Put	Bond Future	852.8900	0.8529	790.4500	0.7905	(7.321)	0	0	0
2015/06/18	R210	05/11/2015			Bond Future	178.8617	178.8617	178.9250	178.9250	0.035	0.0000	0.0000	0
2015/06/18	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R210	05/11/2015	181.99	Put	Bond Future	3,128.3000	3.1283	3,064.9700	3.0650	(2.024)	0	0	0
2015/06/18	R210	05/11/2015	182.01	Put	Bond Future	3,148.3000	3.1483	3,084.9700	3.0850	(2.012)	0	0	0
2015/06/18	R210	05/11/2015	182.00	Put	Bond Future	3,138.3000	3.1383	3,074.9700	3.0750	(2.018)	0	0	0
2015/06/18	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R211	06/08/2015			Bond Future	133.9346	133.9346	133.9461	133.9461	0.009	0.0000	0.0000	1,120
2015/06/18	R211	06/08/2015	134.99	Put	Bond Future	1,055.4400	1.0554	1,043.9300	1.0439	(1.091)	0	0	0
2015/06/18	R211	06/08/2015	135.01	Put	Bond Future	1,075.4400	1.0754	1,063.9300	1.0639	(1.070)	0	0	0
2015/06/18	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R211	06/08/2015	135.00	Put	Bond Future	1,065.4400	1.0654	1,053.9300	1.0539	(1.080)	0	0	0
2015/06/18	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R211	05/11/2015			Bond Future	136.0747	136.0747	136.0863	136.0863	0.009	0.0000	0.0000	0
2015/06/18	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R211	05/11/2015	134.99	Call	Bond Future	1,084.6900	1.0847	1,096.3200	1.0963	1.072	0	0	0
2015/06/18	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R211	05/11/2015	135.00	Call	Bond Future	1,074.6900	1.0747	1,086.3200	1.0863	1.082	0	0	0
2015/06/18	R211	05/11/2015	135.01	Call	Bond Future	1,064.6900	1.0647	1,076.3200	1.0763	1.092	0	0	0
2015/06/18	R212	06/08/2015	141.01	Put	Bond Future	2,473.2200	2.4732	2,634.5000	2.6345	6.521	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
2015/06/18	R212	06/08/2015			Bond Future	138.5368		138.3755		(0.116)	0.0000	0.0000	1,109
2015/06/18	R212	06/08/2015	141.00	Put	Bond Future	2,463.2200	2.4632	2,624.5000	2.6245	6.548	0	0	0
2015/06/18	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R212	06/08/2015	140.99	Put	Bond Future	2,453.2200	2.4532	2,614.5000	2.6145	6.574	0	0	0
2015/06/18	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R212	05/11/2015			Bond Future	140.7505	140.7505	140.5865	140.5865	(0.116)	0.0000	0.0000	0
2015/06/18	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R212	05/11/2015	145.99	Put	Bond Future	5,239.5300	5.2395	5,403.4700	5.4035	3.129	0	0	0
2015/06/18	R212	05/11/2015	146.01	Put	Bond Future	5,259.5300	5.2595	5,423.4700	5.4235	3.117	0	0	0
2015/06/18	R212	05/11/2015	146.00	Put	Bond Future	5,249.5300	5.2495	5,413.4700	5.4135	3.123	0	0	0
2015/06/18	R213	06/08/2015			Bond Future	8.9122	87.2044	8.8148	87.9262	(1.093)	0.0000	0.0000	17,330
2015/06/18	R213	06/08/2015	8.49	Put	Bond Future	3,686.5500	3.6865	3,131.2500	3.1313	(15.063)	0	0	0
2015/06/18	R213	06/08/2015	8.51	Put	Bond Future	3,565.3100	3.5653	3,018.5600	3.0186	(15.335)	0	0	0
2015/06/18	R213	06/08/2015	8.49	Call	Bond Future	493.0400	0.4930	659.5600	0.6596	33.774	0	0	0
2015/06/18	R213	06/08/2015	8.50	Put	Bond Future	3,625.6700	3.6257	3,074.6200	3.0746	(15.199)	0	0	0
2015/06/18	R213	06/08/2015	8.50	Call	Bond Future	509.7700	0.5098	680.5400	0.6805	33.499	0	0	0
2015/06/18	R213	06/08/2015	8.51	Call	Bond Future	526.9200	0.5269	701.9900	0.7020	33.225	0	0	0
2015/06/18	R213	05/11/2015	7.76	Call	Bond Future	277.1000	0.2771	347.3800	0.3474	25.363	0	0	0
2015/06/18	R213	05/11/2015			Bond Future	8.9800	85.0542	8.8796	85.7875	(1.118)	0.0000	0.0000	0
2015/06/18	R213	05/11/2015	7.74	Call	Bond Future	263.8200	0.2638	331.2800	0.3313	25.570	0	0	0
2015/06/18	R213	05/11/2015	7.75	Call	Bond Future	270.3900	0.2704	339.2500	0.3392	25.467	0	0	0
2015/06/18	R213	05/11/2015	7.74	Put	Bond Future	9,996.6400	9.9966	9,330.7600	9.3308	(6.661)	0	0	0
2015/06/18	R213	05/11/2015	7.76	Put	Bond Future	9,840.6900	9.8407	9,177.6300	9.1776	(6.738)	0	0	0
2015/06/18	R213	05/11/2015	7.75	Put	Bond Future	9,918.5400	9.9185	9,254.0600	9.2541	(6.699)	0	0	0
2015/06/18	R213	04/02/2016			Bond Future	9.0429	86.5009	8.9396	87.2456	(1.143)	0.0000	0.0000	0
2015/06/18	R213	04/02/2016	8.75	Call	Bond Future	2,589.0300	2.5890	2,910.4200	2.9104	12.414	0	0	0
2015/06/18	R213	04/02/2016	8.74	Put	Bond Future	4,768.6600	4.7687	4,342.9700	4.3430	(8.927)	0	0	0
2015/06/18	R213	04/02/2016	8.76	Put	Bond Future	4,679.6700	4.6797	4,258.8400	4.2588	(8.993)	0	0	0
2015/06/18	R213	04/02/2016	8.75	Put	Bond Future	4,724.0200	4.7240	4,300.7600	4.3008	(8.960)	0	0	0
2015/06/18	R213	04/02/2016	8.76	Call	Bond Future	2,618.8300	2.6188	2,942.6500	2.9426	12.365	0	0	0
2015/06/18	R213	04/02/2016	8.74	Call	Bond Future	2,559.4300	2.5594	2,878.3900	2.8784	12.462	0	0	0
2015/06/18	R214	06/08/2015	8.76	Put	Bond Future	3,069.6400	3.0696	2,655.6800	2.6557	(13.486)	0	0	0
2015/06/18	R214	06/08/2015			Bond Future	9.0320	77.8078	8.9551	78.4152	(0.851)	0.0000	0.0000	22,215
2015/06/18	R214	06/08/2015	8.75	Put	Bond Future	3,126.9900	3.1270	2,709.0200	2.7090	(13.367)	0	0	0
2015/06/18	R214	06/08/2015	8.74	Call	Bond Future	833.7000	0.8337	1,019.1100	1.0191	22.239	0	0	0
2015/06/18	R214	06/08/2015	8.75	Call	Bond Future	858.2400	0.8582	1,047.6300	1.0476	22.067	0	0	0
2015/06/18	R214	06/08/2015	8.76	Call	Bond Future	883.2700	0.8833	1,076.6700	1.0767	21.896	0	0	0
2015/06/18	R214	06/08/2015	8.74	Put	Bond Future	3,184.9600	3.1850	2,763.0100	2.7630	(13.248)	0	0	0
2015/06/18	R214	05/11/2015			Bond Future	9.0912	75.7606	9.0122	76.3777	(0.868)	0.0000	0.0000	0
2015/06/18	R214	05/11/2015	7.99	Put	Bond Future	9,826.4100	9.8264	9,282.6100	9.2826	(5.534)	0	0	0
2015/06/18	R214	05/11/2015	8.00	Put	Bond Future	9,742.0400	9.7420	9,199.6700	9.1997	(5.567)	0	0	0
2015/06/18	R214	05/11/2015	8.01	Put	Bond Future	9,658.5000	9.6585	9,117.6300	9.1176	(5.600)	0	0	0
2015/06/18	R214	05/11/2015	7.99	Call	Bond Future	407.1600	0.4072	480.4500	0.4805	18.000	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
2015/06/18	R214	05/11/2015	8.00	Call	Bond Future	416.7700	0.4168	491.4900	0.4915	17.928	0	0	0
2015/06/18	R214	05/11/2015	8.01	Call	Bond Future	427.0400	0.4270	503.2600	0.5033	17.848	0	0	0
2015/06/18	R214	04/02/2016			Bond Future	9.1461	77.0493	9.0651	77.6758	(0.886)	0.0000	0.0000	4,320
2015/06/18	R214	04/02/2016	7.99	Put	Bond Future	10,687.5100	10.6875	10,172.8300	10.1728	(4.816)	0	0	0
2015/06/18	R214	04/02/2016	8.00	Call	Bond Future	876.7200	0.8767	990.0200	0.9900	12.923	0	0	0
2015/06/18	R214	04/02/2016	8.01	Call	Bond Future	891.8900	0.8919	1,006.7200	1.0067	12.875	0	0	0
2015/06/18	R214	04/02/2016	7.99	Call	Bond Future	862.6900	0.8627	974.5400	0.9745	12.965	0	0	0
2015/06/18	R214	04/02/2016	8.01	Put	Bond Future	10,529.3800	10.5294	10,017.6800	10.0177	(4.860)	0	0	0
2015/06/18	R214	04/02/2016	8.00	Put	Bond Future	10,607.7900	10.6078	10,094.5600	10.0946	(4.838)	0	0	0
2015/06/18	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R248	06/08/2015			Bond Future	9.0930	100.3510	9.0161	101.1304	(0.846)	0.0000	0.0000	37,133
2015/06/18	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R248	06/08/2015	8.74	Put	Bond Future	3,670.8500	3.6708	2,891.4700	2.8915	(21.232)	0	0	0
2015/06/18	R248	06/08/2015	8.76	Put	Bond Future	3,456.3300	3.4563	2,676.9500	2.6769	(22.549)	0	0	0
2015/06/18	R248	06/08/2015	8.75	Put	Bond Future	3,563.4900	3.5635	2,784.1100	2.7841	(21.871)	0	0	0
2015/06/18	R248	05/11/2015	8.01	Put	Bond Future	12,678.4100	12.6784	11,886.5600	11.8866	(6.246)	0	0	0
2015/06/18	R248	05/11/2015			Bond Future	9.1539	97.5250	9.0749	98.3169	(0.864)	0.0000	0.0000	0
2015/06/18	R248	05/11/2015	8.00	Put	Bond Future	12,801.8700	12.8019	12,010.0200	12.0100	(6.185)	0	0	0
2015/06/18	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R248	05/11/2015	7.99	Put	Bond Future	12,925.5800	12.9256	12,133.7300	12.1337	(6.126)	0	0	0
2015/06/18	R248	04/02/2016	8.99	Put	Bond Future	2,212.4200	2.2124	1,408.4900	1.4085	(36.337)	0	0	0
2015/06/18	R248	04/02/2016			Bond Future	9.2107	99.1840	9.1295	99.9879	(0.882)	0.0000	0.0000	0
2015/06/18	R248	04/02/2016	9.00	Put	Bond Future	2,110.2100	2.1102	1,306.2800	1.3063	(38.097)	0	0	0
2015/06/18	R248	04/02/2016	9.01	Put	Bond Future	2,008.1900	2.0082	1,204.2600	1.2043	(40.033)	0	0	0
2015/06/18	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/18	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**505006**