



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 24/06/2015 TO 24/06/2015

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
2015/06/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	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
2015/06/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	2025	06/08/2015	120.99	Put	Bond Future	327.8600	0.3279	198.6600	0.1987	(39.407)	0	0	0
2015/06/24	2025	06/08/2015			Bond Future	120.6621	120.6621	120.7913	120.7913	0.107	0.0000	0.0000	38
2015/06/24	2025	06/08/2015	121.01	Put	Bond Future	347.8600	0.3479	218.6600	0.2187	(37.141)	0	0	0
2015/06/24	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2025	06/08/2015	121.00	Put	Bond Future	337.8600	0.3379	208.6600	0.2087	(38.241)	0	0	0
2015/06/24	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2025	05/11/2015	123.01	Put	Bond Future	426.9900	0.4270	298.9300	0.2989	(29.991)	0	0	0
2015/06/24	2025	05/11/2015			Bond Future	122.5830	122.5830	122.7111	122.7111	0.104	0.0000	0.0000	0
2015/06/24	2025	05/11/2015	123.00	Put	Bond Future	416.9900	0.4170	288.9300	0.2889	(30.711)	0	0	0
2015/06/24	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2025	05/11/2015	122.99	Put	Bond Future	406.9900	0.4070	278.9300	0.2789	(31.465)	0	0	0
2015/06/24	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2030	06/08/2015			Bond Future	8.6895	94.6390	8.6513	94.9382	(0.439)	0.0000	0.0000	9,953
2015/06/24	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2030	06/08/2015	7.74	Put	Bond Future	7,856.7600	7.8568	7,557.6000	7.5576	(3.808)	0	0	0
2015/06/24	2030	06/08/2015	7.76	Put	Bond Future	7,682.0200	7.6820	7,382.8600	7.3829	(3.894)	0	0	0
2015/06/24	2030	06/08/2015	7.75	Put	Bond Future	7,769.3400	7.7693	7,470.1800	7.4702	(3.851)	0	0	0
2015/06/24	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2030	05/11/2015			Bond Future	8.7518	96.1462	8.7128	96.4475	(0.446)	0.0000	0.0000	0
2015/06/24	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2030	05/11/2015	8.49	Put	Bond Future	2,048.0100	2.0480	1,746.7100	1.7467	(14.712)	0	0	0
2015/06/24	2030	05/11/2015	8.51	Put	Bond Future	1,889.3800	1.8894	1,588.0800	1.5881	(15.947)	0	0	0
2015/06/24	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2030	05/11/2015	8.50	Put	Bond Future	1,968.6500	1.9687	1,667.3500	1.6674	(15.305)	0	0	0
2015/06/24	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2032	06/08/2015			Bond Future	8.7877	98.3474	8.7549	98.6231	(0.374)	0.0000	0.0000	1,678
2015/06/24	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2032	06/08/2015	8.50	Put	Bond Future	2,451.5000	2.4515	2,175.8500	2.1759	(11.244)	0	0	0
2015/06/24	2032	06/08/2015	8.49	Put	Bond Future	2,538.3400	2.5383	2,262.6900	2.2627	(10.859)	0	0	0
2015/06/24	2032	06/08/2015	8.51	Put	Bond Future	2,364.7700	2.3648	2,089.1200	2.0891	(11.657)	0	0	0
2015/06/24	2032	05/11/2015			Bond Future	8.8513	95.7585	8.8177	96.0359	(0.379)	0.0000	0.0000	0
2015/06/24	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2032	05/11/2015	7.99	Put	Bond Future	7,504.5100	7.5045	7,227.1200	7.2271	(3.696)	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
2015/06/24	2032	05/11/2015	8.01	Put	Bond Future	7,320.6700	7.3207	7,043.2800	7.0433	(3.789)	0	0	0
2015/06/24	2032	05/11/2015	8.00	Put	Bond Future	7,412.5300	7.4125	7,135.1400	7.1351	(3.742)	0	0	0
2015/06/24	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2032	04/02/2016			Bond Future	8.9074	97.3853	8.8728	97.6674	(0.389)	0.0000	0.0000	0
2015/06/24	2032	04/02/2016	8.69	Put	Bond Future	1,792.0000	1.7920	1,509.9400	1.5099	(15.740)	0	0	0
2015/06/24	2032	04/02/2016	8.71	Put	Bond Future	1,625.0600	1.6251	1,343.0000	1.3430	(17.357)	0	0	0
2015/06/24	2032	04/02/2016	8.70	Put	Bond Future	1,708.4800	1.7085	1,426.4200	1.4264	(16.509)	0	0	0
2015/06/24	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2037	06/08/2015			Bond Future	8.8970	96.4983	8.8692	96.7552	(0.312)	0.0000	0.0000	41,268
2015/06/24	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2037	06/08/2015	8.74	Put	Bond Future	1,465.0500	1.4650	1,208.1100	1.2081	(17.538)	0	0	0
2015/06/24	2037	06/08/2015	8.76	Put	Bond Future	1,276.4500	1.2764	1,019.5100	1.0195	(20.129)	0	0	0
2015/06/24	2037	06/08/2015	8.75	Put	Bond Future	1,370.6800	1.3707	1,113.7400	1.1137	(18.745)	0	0	0
2015/06/24	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2037	05/11/2015	7.99	Put	Bond Future	9,472.8700	9.4729	9,214.5000	9.2145	(2.727)	0	0	0
2015/06/24	2037	05/11/2015	8.01	Put	Bond Future	9,262.2800	9.2623	9,003.9100	9.0039	(2.789)	0	0	0
2015/06/24	2037	05/11/2015			Bond Future	8.9559	98.0351	8.9276	98.2935	(0.316)	0.0000	0.0000	0
2015/06/24	2037	05/11/2015	8.00	Put	Bond Future	9,367.4900	9.3675	9,109.1200	9.1091	(2.758)	0	0	0
2015/06/24	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2037	04/02/2016	8.75	Put	Bond Future	2,380.0300	2.3800	2,117.3200	2.1173	(11.038)	0	0	0
2015/06/24	2037	04/02/2016			Bond Future	9.0093	95.4428	8.9802	95.7055	(0.323)	0.0000	0.0000	0
2015/06/24	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2037	04/02/2016	8.74	Put	Bond Future	2,473.6500	2.4737	2,210.9400	2.2109	(10.620)	0	0	0
2015/06/24	2037	04/02/2016	8.76	Put	Bond Future	2,286.5400	2.2865	2,023.8300	2.0238	(11.489)	0	0	0
2015/06/24	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2038	06/08/2015			Bond Future	124.5106	124.5106	124.6466	124.6466	0.109	0.0000	0.0000	3,582
2015/06/24	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2038	06/08/2015	127.99	Put	Bond Future	3,479.4200	3.4794	3,343.4200	3.3434	(3.909)	0	0	0
2015/06/24	2038	06/08/2015	128.01	Put	Bond Future	3,499.4200	3.4994	3,363.4200	3.3634	(3.886)	0	0	0
2015/06/24	2038	06/08/2015	128.00	Put	Bond Future	3,489.4200	3.4894	3,353.4200	3.3534	(3.897)	0	0	0
2015/06/24	2038	05/11/2015			Bond Future	126.4929	126.4929	126.6276	126.6276	0.106	0.0000	0.0000	0
2015/06/24	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2038	05/11/2015	133.99	Put	Bond Future	7,497.1100	7.4971	7,362.4100	7.3624	(1.797)	0	0	0
2015/06/24	2038	05/11/2015	134.01	Put	Bond Future	7,517.1100	7.5171	7,382.4100	7.3824	(1.792)	0	0	0
2015/06/24	2038	05/11/2015	134.00	Put	Bond Future	7,507.1100	7.5071	7,372.4100	7.3724	(1.794)	0	0	0
2015/06/24	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	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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2015/06/24	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2044	06/08/2015			Bond Future	8.9451	98.2793	8.9225	98.5075	(0.253)	0.0000	0.0000	13,051
2015/06/24	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2044	06/08/2015	8.74	Put	Bond Future	2,104.7800	2.1048	1,876.5200	1.8765	(10.845)	0	0	0
2015/06/24	2044	06/08/2015	8.76	Put	Bond Future	1,896.1600	1.8962	1,667.9000	1.6679	(12.038)	0	0	0
2015/06/24	2044	06/08/2015	8.75	Put	Bond Future	2,000.3800	2.0004	1,772.1200	1.7721	(11.411)	0	0	0
2015/06/24	2044	05/11/2015			Bond Future	9.0011	99.8445	8.9781	100.0736	(0.255)	0.0000	0.0000	0
2015/06/24	2044	05/11/2015	8.24	Put	Bond Future	8,114.5300	8.1145	7,885.3700	7.8854	(2.824)	0	0	0
2015/06/24	2044	05/11/2015	8.26	Put	Bond Future	7,886.9700	7.8870	7,657.8100	7.6578	(2.906)	0	0	0
2015/06/24	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2044	05/11/2015	8.25	Put	Bond Future	8,000.6400	8.0006	7,771.4800	7.7715	(2.864)	0	0	0
2015/06/24	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2044	04/02/2016	8.99	Put	Bond Future	612.6500	0.6127	379.6400	0.3796	(38.033)	0	0	0
2015/06/24	2044	04/02/2016			Bond Future	9.0518	97.1576	9.0282	97.3906	(0.261)	0.0000	0.0000	0
2015/06/24	2044	04/02/2016	9.01	Put	Bond Future	413.7300	0.4137	180.7200	0.1807	(56.319)	0	0	0
2015/06/24	2044	04/02/2016	9.00	Put	Bond Future	513.1000	0.5131	280.0900	0.2801	(45.412)	0	0	0
2015/06/24	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2046	06/08/2015	129.01	Put	Bond Future	6,040.9600	6.0410	5,907.0000	5.9070	(2.218)	0	0	0
2015/06/24	2046	06/08/2015			Bond Future	122.9690	122.9690	123.1030	123.1030	0.109	0.0000	0.0000	5,722
2015/06/24	2046	06/08/2015	129.00	Put	Bond Future	6,030.9600	6.0310	5,897.0000	5.8970	(2.221)	0	0	0
2015/06/24	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2046	06/08/2015	128.99	Put	Bond Future	6,020.9600	6.0210	5,887.0000	5.8870	(2.225)	0	0	0
2015/06/24	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2046	05/11/2015			Bond Future	123.5205	123.5205	123.6534	123.6534	0.108	0.0000	0.0000	0
2015/06/24	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2046	05/11/2015	132.99	Put	Bond Future	9,469.5200	9.4695	9,336.6100	9.3366	(1.404)	0	0	0
2015/06/24	2046	05/11/2015	133.01	Put	Bond Future	9,489.5200	9.4895	9,356.6100	9.3566	(1.401)	0	0	0
2015/06/24	2046	05/11/2015	133.00	Put	Bond Future	9,479.5200	9.4795	9,346.6100	9.3466	(1.402)	0	0	0
2015/06/24	2050	06/08/2015			Bond Future	132.6818	132.6818	132.8259	132.8259	0.109	0.0000	0.0000	3,821
2015/06/24	2050	06/08/2015	136.99	Put	Bond Future	4,308.1700	4.3082	4,164.0700	4.1641	(3.345)	0	0	0
2015/06/24	2050	06/08/2015	137.01	Put	Bond Future	4,328.1700	4.3282	4,184.0700	4.1841	(3.329)	0	0	0
2015/06/24	2050	06/08/2015	137.00	Put	Bond Future	4,318.1700	4.3182	4,174.0700	4.1741	(3.337)	0	0	0
2015/06/24	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2050	05/11/2015			Bond Future	134.7936	134.7936	134.9365	134.9365	0.106	0.0000	0.0000	0
2015/06/24	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2050	05/11/2015	144.99	Put	Bond Future	10,196.4400	10.1964	10,053.5000	10.0535	(1.402)	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
2015/06/24	2050	05/11/2015	145.01	Put	Bond Future	10,216.4400	10.2164	10,073.5000	10.0735	(1.399)	0	0	0
2015/06/24	2050	05/11/2015	145.00	Put	Bond Future	10,206.4400	10.2064	10,063.5000	10.0635	(1.400)	0	0	0
2015/06/24	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	AL37	06/08/2015			Index Future	456.9980	456.9980	457.3620	457.3620	0.080	0.0000	0.0000	124
2015/06/24	AL37	05/11/2015			Index Future	464.3440	464.3440	464.7070	464.7070	0.078	0.0000	0.0000	0
2015/06/24	AL7T	06/08/2015			Index Future	538.7310	538.7310	539.9430	539.9430	0.225	0.0000	0.0000	3
2015/06/24	AL7T	05/11/2015			Index Future	547.3920	547.3920	548.6140	548.6140	0.223	0.0000	0.0000	0
2015/06/24	ALBI	06/08/2015			Index Future	492.4700	492.4700	493.4060	493.4060	0.190	0.0000	0.0000	508
2015/06/24	ALBI	05/11/2015			Index Future	500.3870	500.3870	501.3300	501.3300	0.188	0.0000	0.0000	103
2015/06/24	ALBI	04/02/2016			Index Future	508.8770	508.8770	509.8390	509.8390	0.189	0.0000	0.0000	0
2015/06/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	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
2015/06/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/06/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	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
2015/06/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/24	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	EL28	06/08/2015			Bond Future	124.4197	124.4197	124.5568	124.5568	0.110	0.0000	0.0000	0
2015/06/24	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	EL28	06/08/2015	124.99	Put	Bond Future	570.3500	0.5703	433.1800	0.4332	(24.050)	0	0	0
2015/06/24	EL28	06/08/2015	125.01	Put	Bond Future	590.3500	0.5903	453.1800	0.4532	(23.235)	0	0	0
2015/06/24	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	EL28	06/08/2015	125.00	Put	Bond Future	580.3500	0.5803	443.1800	0.4432	(23.636)	0	0	0
2015/06/24	EL28	05/11/2015	126.99	Put	Bond Future	2,137.6800	2.1377	2,001.7600	2.0018	(6.358)	0	0	0
2015/06/24	EL28	05/11/2015			Bond Future	124.8523	124.8523	124.9882	124.9882	0.109	0.0000	0.0000	0
2015/06/24	EL28	05/11/2015	127.01	Put	Bond Future	2,157.6800	2.1577	2,021.7600	2.0218	(6.299)	0	0	0
2015/06/24	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	EL28	05/11/2015	127.00	Put	Bond Future	2,147.6800	2.1477	2,011.7600	2.0118	(6.329)	0	0	0
2015/06/24	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	ES33	06/08/2015			Bond Future	9.8063	83.6860	9.7776	83.8912	(0.293)	0.0000	0.0000	6,396
2015/06/24	ES33	06/08/2015	9.59	Put	Bond Future	1,566.5400	1.5665	1,361.3500	1.3613	(13.098)	0	0	0
2015/06/24	ES33	06/08/2015	9.61	Put	Bond Future	1,419.7400	1.4197	1,214.5500	1.2145	(14.453)	0	0	0
2015/06/24	ES33	06/08/2015	9.60	Put	Bond Future	1,493.0900	1.4931	1,287.9000	1.2879	(13.743)	0	0	0
2015/06/24	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	ES33	05/11/2015	9.00	Put	Bond Future	6,701.8400	6.7018	6,495.6100	6.4956	(3.077)	0	0	0
2015/06/24	ES33	05/11/2015			Bond Future	9.8975	81.2315	9.8682	81.4378	(0.296)	0.0000	0.0000	0
2015/06/24	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	ES33	05/11/2015	8.99	Put	Bond Future	6,781.1700	6.7812	6,574.9400	6.5749	(3.041)	0	0	0
2015/06/24	ES33	05/11/2015	9.01	Put	Bond Future	6,622.6100	6.6226	6,416.3800	6.4164	(3.114)	0	0	0
2015/06/24	ES33	04/02/2016	10.01	Call	Bond Future	175.9800	0.1760	385.6800	0.3857	119.161	0	0	0
2015/06/24	ES33	04/02/2016			Bond Future	9.9845	82.6115	9.9543	82.8212	(0.303)	0.0000	0.0000	0
2015/06/24	ES33	04/02/2016	9.99	Call	Bond Future	37.8500	0.0379	247.5500	0.2475	554.029	0	0	0
2015/06/24	ES33	04/02/2016	10.00	Call	Bond Future	106.9600	0.1070	316.6600	0.3167	196.055	0	0	0
2015/06/24	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	GOVI	06/08/2015			GOVI	488.9150	488.9150	489.8260	489.8260	0.186	0.0000	0.0000	465
2015/06/24	GOVI	06/08/2015	499.99	Put	GOVI	110,750.0000	11.0750	101,640.0000	10.1640	(8.226)	0	0	0
2015/06/24	GOVI	06/08/2015	500.01	Put	GOVI	110,950.0000	11.0950	101,840.0000	10.1840	(8.211)	0	0	0
2015/06/24	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	GOVI	06/08/2015	500.00	Put	GOVI	110,850.0000	11.0850	101,740.0000	10.1740	(8.218)	0	0	0
2015/06/24	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	GOVI	05/11/2015			GOVI	496.7740	496.7740	497.6920	497.6920	0.185	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
2015/06/24	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	GOVI	05/11/2015	529.99	Put	GOVI	332,160.0000	33.2160	322,980.0000	32.2980	(2.764)	0	0	0
2015/06/24	GOVI	05/11/2015	530.01	Put	GOVI	332,360.0000	33.2360	323,180.0000	32.3180	(2.762)	0	0	0
2015/06/24	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	GOVI	05/11/2015	530.00	Put	GOVI	332,260.0000	33.2260	323,080.0000	32.3080	(2.763)	0	0	0
2015/06/24	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	GOVI	04/02/2016			GOVI	505.2020	505.2020	506.1400	506.1400	0.186	0.0000	0.0000	0
2015/06/24	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	GOVI	04/02/2016	511.99	Put	GOVI	67,880.0000	6.7880	58,500.0000	5.8500	(13.819)	0	0	0
2015/06/24	GOVI	04/02/2016	512.01	Put	GOVI	68,080.0000	6.8080	58,700.0000	5.8700	(13.778)	0	0	0
2015/06/24	GOVI	04/02/2016	512.00	Put	GOVI	67,980.0000	6.7980	58,600.0000	5.8600	(13.798)	0	0	0
2015/06/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/06/24	IGOV	06/08/2015			Index Future	227.7960	227.7960	227.8950	227.8950	0.043	0.0000	0.0000	1,080
2015/06/24	IGOV	05/11/2015			Index Future	231.4580	231.4580	231.5550	231.5550	0.042	0.0000	0.0000	17
2015/06/24	IGOV	04/02/2016			Index Future	235.3850	235.3850	235.4850	235.4850	0.042	0.0000	0.0000	0
2015/06/24	ILBI	06/08/2015			Index Future	618.2100	618.2100	618.9060	618.9060	0.113	0.0000	0.0000	159
2015/06/24	ILBI	05/11/2015			Index Future	628.3190	628.3190	629.0240	629.0240	0.112	0.0000	0.0000	0
2015/06/24	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/06/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/06/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/06/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/06/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/06/24	JBAF	15/07/2015			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	0
2015/06/24	JBAF	19/08/2015			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2015/06/24	JBAF	16/09/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/06/24	JBAF	21/10/2015			Jibar Tradeable Future	6.5300	93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0
2015/06/24	JBAF	18/11/2015			Jibar Tradeable Future	6.6000	93.4000	6.6000	93.4000	0.000	0.0000	0.0000	500
2015/06/24	JBAF	15/12/2015			Jibar Tradeable Future	6.7200	93.2800	6.6900	93.3100	(0.446)	0.0000	0.0000	0
2015/06/24	JBAF	17/02/2016			Jibar Tradeable Future	6.9000	93.1000	6.8500	93.1500	(0.725)	0.0000	0.0000	2,000
2015/06/24	JBAF	16/03/2016			Jibar Tradeable Future	7.0200	92.9800	6.9700	93.0300	(0.712)	0.0000	0.0000	0
2015/06/24	JBAF	15/06/2016			Jibar Tradeable Future	7.2300	92.7700	7.1900	92.8100	(0.553)	0.0000	0.0000	0
2015/06/24	JBAF	21/09/2016			Jibar Tradeable Future	7.4500	92.5500	7.4000	92.6000	(0.671)	0.0000	0.0000	0
2015/06/24	JBAF	21/12/2016			Jibar Tradeable Future	7.6300	92.3700	7.5700	92.4300	(0.786)	0.0000	0.0000	0
2015/06/24	JBAF	15/03/2017			Jibar Tradeable Future	7.7500	92.2500	7.6900	92.3100	(0.774)	0.0000	0.0000	0
2015/06/24	JBAF	21/06/2017			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2015/06/24	R023	06/08/2015	8.24	Call	Bond Future	1,269.8700	1.2699	1,292.8800	1.2929	1.812	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
2015/06/24	R023	06/08/2015	9.07	Put	Bond Future	37.2900	0.0373	31.3200	0.0313	(16.010)	0	0	911
2015/06/24	R023	06/08/2015			Bond Future	8.1588	101.1961	8.1458	101.2676	(0.160)	0.0000	0.0000	20,973
2015/06/24	R023	06/08/2015	8.26	Put	Bond Future	781.0100	0.7810	733.8400	0.7338	(6.040)	0	0	0
2015/06/24	R023	06/08/2015	9.07	Call	Bond Future	4,871.7600	4.8718	4,937.3100	4.9373	1.346	0	0	0
2015/06/24	R023	06/08/2015	8.25	Put	Bond Future	803.4300	0.8034	755.5900	0.7556	(5.954)	0	0	0
2015/06/24	R023	06/08/2015	8.24	Put	Bond Future	826.6000	0.8266	778.0900	0.7781	(5.869)	0	0	0
2015/06/24	R023	06/08/2015	8.25	Call	Bond Future	1,301.1500	1.3012	1,324.8300	1.3248	1.820	0	0	0
2015/06/24	R023	06/08/2015	8.26	Call	Bond Future	1,333.1300	1.3331	1,357.4800	1.3575	1.827	0	0	0
2015/06/24	R023	05/11/2015			Bond Future	8.2340	98.8840	8.2208	98.9540	(0.160)	0.0000	0.0000	0
2015/06/24	R023	05/11/2015	7.99	Put	Bond Future	2,532.8000	2.5328	2,488.8200	2.4888	(1.736)	0	0	0
2015/06/24	R023	05/11/2015	8.01	Put	Bond Future	2,467.3500	2.4674	2,424.0100	2.4240	(1.757)	0	0	0
2015/06/24	R023	05/11/2015	7.99	Call	Bond Future	1,223.6700	1.2237	1,249.7000	1.2497	2.127	0	0	0
2015/06/24	R023	05/11/2015	8.00	Put	Bond Future	2,499.9400	2.4999	2,456.2800	2.4563	(1.746)	0	0	0
2015/06/24	R023	05/11/2015	8.00	Call	Bond Future	1,244.9000	1.2449	1,271.2500	1.2713	2.117	0	0	0
2015/06/24	R023	05/11/2015	8.01	Call	Bond Future	1,266.3700	1.2664	1,293.0400	1.2930	2.106	0	0	0
2015/06/24	R023	04/02/2016	8.01	Put	Bond Future	3,119.6200	3.1196	3,078.8100	3.0788	(1.308)	0	0	0
2015/06/24	R023	04/02/2016			Bond Future	8.3010	100.5633	8.2872	100.6345	(0.166)	0.0000	0.0000	0
2015/06/24	R023	04/02/2016	8.00	Put	Bond Future	3,151.2000	3.1512	3,110.1400	3.1101	(1.303)	0	0	0
2015/06/24	R023	04/02/2016	8.01	Call	Bond Future	1,602.3800	1.6024	1,632.7100	1.6327	1.893	0	0	0
2015/06/24	R023	04/02/2016	7.99	Call	Bond Future	1,560.4000	1.5604	1,590.2100	1.5902	1.910	0	0	0
2015/06/24	R023	04/02/2016	8.00	Call	Bond Future	1,581.3000	1.5813	1,611.3800	1.6114	1.902	0	0	0
2015/06/24	R023	04/02/2016	7.99	Put	Bond Future	3,183.0000	3.1830	3,141.6700	3.1417	(1.298)	0	0	0
2015/06/24	R186	06/08/2015	7.65	Call	Bond Future	142.3600	0.1424	162.4800	0.1625	14.133	0	0	75
2015/06/24	R186	06/08/2015	8.00	Put	Bond Future	3,125.9500	3.1260	2,851.9400	2.8519	(8.766)	0	0	0
2015/06/24	R186	06/08/2015	8.90	Put	Bond Future	234.8700	0.2349	184.6200	0.1846	(21.395)	0	0	5,350
2015/06/24	R186	06/08/2015			Bond Future	8.3083	117.3854	8.2651	117.7332	(0.520)	0.0000	0.0000	39,708
2015/06/24	R186	06/08/2015	8.50	Call	Bond Future	2,438.5600	2.4386	2,648.7400	2.6487	8.619	0	0	0
2015/06/24	R186	06/08/2015	8.55	Put	Bond Future	783.3800	0.7834	659.2600	0.6593	(15.844)	0	0	7,229
2015/06/24	R186	06/08/2015	7.85	Call	Bond Future	346.5700	0.3466	391.5500	0.3916	12.979	0	0	20
2015/06/24	R186	06/08/2015	8.00	Call	Bond Future	611.4600	0.6115	685.2600	0.6853	12.069	0	0	0
2015/06/24	R186	06/08/2015	8.01	Call	Bond Future	633.1900	0.6332	709.2100	0.7092	12.006	0	0	0
2015/06/24	R186	06/08/2015	7.75	Call	Bond Future	226.5900	0.2266	257.1800	0.2572	13.500	0	0	1,000
2015/06/24	R186	06/08/2015	8.35	Call	Bond Future	1,729.5300	1.7295	1,896.7100	1.8967	9.666	0	0	20
2015/06/24	R186	06/08/2015	7.99	Call	Bond Future	590.1600	0.5902	661.7700	0.6618	12.134	0	0	0
2015/06/24	R186	06/08/2015	8.68	Put	Bond Future	515.8800	0.5159	423.8500	0.4238	(17.839)	0	0	20
2015/06/24	R186	06/08/2015	8.46	Put	Bond Future	1,025.8000	1.0258	876.9400	0.8769	(14.512)	0	0	75
2015/06/24	R186	06/08/2015	8.45	Call	Bond Future	2,187.7800	2.1878	2,383.8900	2.3839	8.964	0	0	0
2015/06/24	R186	06/08/2015	8.05	Call	Bond Future	725.8300	0.7258	811.0800	0.8111	11.745	0	0	75
2015/06/24	R186	06/08/2015	7.65	Put	Bond Future	5,602.9400	5.6029	5,275.2500	5.2752	(5.849)	0	0	0
2015/06/24	R186	06/08/2015	8.50	Put	Bond Future	911.1400	0.9111	773.5100	0.7735	(15.105)	0	0	5,229
2015/06/24	R186	06/08/2015	8.55	Call	Bond Future	2,704.5500	2.7045	2,928.2400	2.9282	8.271	0	0	0
2015/06/24	R186	06/08/2015	7.75	Put	Bond Future	4,835.3500	4.8354	4,518.1300	4.5181	(6.560)	0	0	0
2015/06/24	R186	06/08/2015	8.45	Put	Bond Future	1,055.9700	1.0560	904.2700	0.9043	(14.366)	0	0	4,229
2015/06/24	R186	06/08/2015	7.99	Put	Bond Future	3,187.4600	3.1875	2,911.2600	2.9113	(8.665)	0	0	0
2015/06/24	R186	06/08/2015	8.05	Put	Bond Future	2,827.4300	2.8274	2,564.8700	2.5649	(9.286)	0	0	0
2015/06/24	R186	06/08/2015	8.90	Call	Bond Future	4,860.7500	4.8607	5,158.3100	5.1583	6.122	0	0	0
2015/06/24	R186	06/08/2015	8.46	Call	Bond Future	2,236.8800	2.2369	2,435.8300	2.4358	8.894	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
2015/06/24	R186	06/08/2015	7.85	Put	Bond Future	4,111.6200		4.1116	3,808.7900	3.8088	(7.365)	0	0	0
2015/06/24	R186	06/08/2015	8.01	Put	Bond Future	3,064.9400		3.0649	2,793.1500	2.7931	(8.868)	0	0	0
2015/06/24	R186	06/08/2015	8.35	Put	Bond Future	1,394.5900		1.3946	1,213.9600	1.2140	(12.952)	0	0	0
2015/06/24	R186	06/08/2015	8.68	Call	Bond Future	3,452.1100		3.4521	3,707.8900	3.7079	7.409	0	0	0
2015/06/24	R186	05/11/2015	8.24	Call	Bond Future	2,250.3100		2.2503	2,384.3400	2.3843	5.956	0	0	0
2015/06/24	R186	05/11/2015	8.25	Put	Bond Future	3,252.8000		3.2528	3,038.1400	3.0381	(6.599)	0	0	8,690
2015/06/24	R186	05/11/2015	8.45	Call	Bond Future	3,060.6000		3.0606	3,228.4400	3.2284	5.484	0	0	0
2015/06/24	R186	05/11/2015	8.85	Put	Bond Future	1,300.3400		1.3003	1,179.6700	1.1797	(9.280)	0	0	843
2015/06/24	R186	05/11/2015			Bond Future	8.3722		119.2539	8.3278	119.6042	(0.530)	0.0000	0.0000	500
2015/06/24	R186	05/11/2015	9.00	Put	Bond Future	1,001.6300		1.0016	901.3300	0.9013	(10.014)	0	0	2,600
2015/06/24	R186	05/11/2015	8.24	Put	Bond Future	3,297.3100		3.2973	3,081.0600	3.0811	(6.558)	0	0	0
2015/06/24	R186	05/11/2015	8.35	Put	Bond Future	2,831.7400		2.8317	2,633.1200	2.6331	(7.014)	0	0	9,370
2015/06/24	R186	05/11/2015	8.22	Call	Bond Future	2,180.7200		2.1807	2,311.5900	2.3116	6.001	0	0	0
2015/06/24	R186	05/11/2015	8.26	Put	Bond Future	3,208.9900		3.2090	2,995.9200	2.9959	(6.640)	0	0	0
2015/06/24	R186	05/11/2015	8.35	Call	Bond Future	2,656.8200		2.6568	2,808.4800	2.8085	5.708	0	0	843
2015/06/24	R186	05/11/2015	7.86	Call	Bond Future	1,157.0900		1.1571	1,235.6100	1.2356	6.786	0	0	674
2015/06/24	R186	05/11/2015	7.73	Call	Bond Future	888.3100		0.8883	950.9800	0.9510	7.055	0	0	169
2015/06/24	R186	05/11/2015	8.45	Put	Bond Future	2,450.4500		2.4504	2,268.0100	2.2680	(7.445)	0	0	6,248
2015/06/24	R186	05/11/2015	8.85	Call	Bond Future	4,978.7100		4.9787	5,208.3200	5.2083	4.612	0	0	0
2015/06/24	R186	05/11/2015	9.00	Call	Bond Future	5,801.5400		5.8015	6,051.5200	6.0515	4.309	0	0	0
2015/06/24	R186	05/11/2015	8.25	Call	Bond Future	2,285.4500		2.2854	2,421.0700	2.4211	5.934	0	0	0
2015/06/24	R186	05/11/2015	7.86	Put	Bond Future	5,286.7100		5.2867	5,014.9500	5.0150	(5.140)	0	0	0
2015/06/24	R186	05/11/2015	7.73	Put	Bond Future	6,097.9800		6.0980	5,810.3700	5.8104	(4.716)	0	0	0
2015/06/24	R186	05/11/2015	8.26	Call	Bond Future	2,321.2200		2.3212	2,458.4300	2.4584	5.911	0	0	0
2015/06/24	R186	05/11/2015	8.22	Put	Bond Future	3,387.2400		3.3872	3,167.8300	3.1678	(6.478)	0	0	1,090
2015/06/24	R186	04/02/2016	7.50	Call	Bond Future	884.7200		0.8847	936.8300	0.9368	5.890	0	0	0
2015/06/24	R186	04/02/2016			Bond Future	8.4267		115.9806	8.3806	116.3368	(0.547)	0.0000	0.0000	5,512
2015/06/24	R186	04/02/2016	7.51	Call	Bond Future	900.7200		0.9007	953.6700	0.9537	5.879	0	0	0
2015/06/24	R186	04/02/2016	7.49	Call	Bond Future	869.6800		0.8697	920.9900	0.9210	5.900	0	0	0
2015/06/24	R186	04/02/2016	7.50	Put	Bond Future	8,343.5400		8.3435	8,039.4900	8.0395	(3.644)	0	0	0
2015/06/24	R186	04/02/2016	7.49	Put	Bond Future	8,412.5200		8.4125	8,107.6700	8.1077	(3.624)	0	0	0
2015/06/24	R186	04/02/2016	7.51	Put	Bond Future	8,275.6000		8.2756	7,972.3900	7.9724	(3.664)	0	0	0
2015/06/24	R186	05/05/2016			Bond Future	8.4715		118.0456	8.4240	118.4056	(0.561)	0.0000	0.0000	0
2015/06/24	R186	05/05/2016	8.34	Call	Bond Future	3,609.0800		3.6091	3,749.6600	3.7497	3.895	0	0	0
2015/06/24	R186	05/05/2016	8.35	Call	Bond Future	3,644.8900		3.6449	3,786.1000	3.7861	3.874	0	0	0
2015/06/24	R186	05/05/2016	8.33	Call	Bond Future	3,573.9000		3.5739	3,713.4200	3.7134	3.904	0	0	0
2015/06/24	R186	05/05/2016	8.35	Put	Bond Future	4,568.3800		4.5684	4,349.6600	4.3497	(4.788)	0	0	0
2015/06/24	R186	05/05/2016	7.56	Put	Bond Future	8,637.1600		8.6372	8,344.1900	8.3442	(3.392)	0	0	0
2015/06/24	R186	05/05/2016	8.34	Put	Bond Future	4,609.0200		4.6090	4,389.6700	4.3897	(4.759)	0	0	0
2015/06/24	R186	05/05/2016	7.56	Call	Bond Future	1,456.6000		1.4566	1,523.5600	1.5236	4.597	0	0	0
2015/06/24	R186	05/05/2016	8.33	Put	Bond Future	4,650.3500		4.6504	4,429.9400	4.4299	(4.740)	0	0	0
2015/06/24	R197	06/08/2015	288.00	Call	Bond Future	492.8800		0.4929	899.8600	0.8999	82.572	0	0	0
2015/06/24	R197	06/08/2015			Bond Future	288.4929		288.4929	288.8999	288.8999	0.141	0.0000	0.0000	997
2015/06/24	R197	06/08/2015	288.01	Call	Bond Future	482.8800		0.4829	889.8600	0.8899	84.282	0	0	0
2015/06/24	R197	06/08/2015	287.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R197	06/08/2015	288.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R197	06/08/2015	288.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest		
2015/06/24	R197	06/08/2015	287.99	Call	Bond Future		502.8800		0.5029	909.8600	0.9099	80.930	0	0	0
2015/06/24	R197	05/11/2015	295.00	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R197	05/11/2015			Bond Future		293.0853		293.0853	293.4911	293.4911	0.138	0.0000	0.0000	0
2015/06/24	R197	05/11/2015	294.99	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R197	05/11/2015	295.01	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R197	05/11/2015	294.99	Put	Bond Future		1,904.7300		1.9047	1,498.9400	1.4989	(21.304)	0	0	0
2015/06/24	R197	05/11/2015	295.01	Put	Bond Future		1,924.7300		1.9247	1,518.9400	1.5189	(21.083)	0	0	0
2015/06/24	R197	05/11/2015	295.00	Put	Bond Future		1,914.7300		1.9147	1,508.9400	1.5089	(21.193)	0	0	0
2015/06/24	R202	06/08/2015			Bond Future		236.2733		236.2733	236.5260	236.5260	0.107	0.0000	0.0000	53,356
2015/06/24	R202	06/08/2015	239.99	Put	Bond Future		3,716.7400		3.7167	3,463.9500	3.4639	(6.801)	0	0	0
2015/06/24	R202	06/08/2015	240.00	Put	Bond Future		3,726.7400		3.7267	3,473.9500	3.4739	(6.783)	0	0	0
2015/06/24	R202	06/08/2015	240.01	Put	Bond Future		3,736.7400		3.7367	3,483.9500	3.4839	(6.765)	0	0	0
2015/06/24	R202	06/08/2015	240.01	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R202	06/08/2015	239.99	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R202	06/08/2015	240.00	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R202	05/11/2015			Bond Future		240.0344		240.0344	240.2847	240.2847	0.104	0.0000	0.0000	0
2015/06/24	R202	05/11/2015	245.99	Put	Bond Future		5,955.6400		5.9556	5,705.3100	5.7053	(4.203)	0	0	0
2015/06/24	R202	05/11/2015	246.01	Put	Bond Future		5,975.6400		5.9756	5,725.3100	5.7253	(4.189)	0	0	0
2015/06/24	R202	05/11/2015	246.00	Put	Bond Future		5,965.6400		5.9656	5,715.3100	5.7153	(4.196)	0	0	0
2015/06/24	R202	05/11/2015	245.99	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R202	05/11/2015	246.00	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R202	05/11/2015	246.01	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R203	06/08/2015	6.74	Call	Bond Future		45.7100		0.0457	48.8100	0.0488	6.782	0	0	0
2015/06/24	R203	06/08/2015	6.75	Put	Bond Future		1,086.7600		1.0868	1,040.2000	1.0402	(4.284)	0	0	0
2015/06/24	R203	06/08/2015	7.84	Call	Bond Future		1,119.3000		1.1193	1,161.0400	1.1610	3.729	0	0	0
2015/06/24	R203	06/08/2015			Bond Future		7.2839		105.1956	7.2582	105.2454	(0.354)	0.0000	0.0000	17,933
2015/06/24	R203	06/08/2015	6.75	Call	Bond Future		47.9600		0.0480	51.2200	0.0512	6.797	0	0	0
2015/06/24	R203	06/08/2015	6.76	Call	Bond Future		50.3000		0.0503	53.7100	0.0537	6.779	0	0	0
2015/06/24	R203	06/08/2015	6.74	Put	Bond Future		1,104.1000		1.1041	1,057.3800	1.0574	(4.232)	0	0	0
2015/06/24	R203	06/08/2015	7.84	Put	Bond Future		51.7500		0.0517	43.6700	0.0437	(15.614)	0	0	5,000
2015/06/24	R203	06/08/2015	6.76	Put	Bond Future		1,069.5200		1.0695	1,023.1100	1.0231	(4.339)	0	0	0
2015/06/24	R203	05/11/2015	5.99	Call	Bond Future		13.5300		0.0135	14.1900	0.0142	4.878	0	0	0
2015/06/24	R203	05/11/2015	6.00	Put	Bond Future		2,442.7100		2.4427	2,395.5500	2.3956	(1.931)	0	0	0
2015/06/24	R203	05/11/2015			Bond Future		7.3944		102.7049	7.3665	102.7527	(0.377)	0.0000	0.0000	0
2015/06/24	R203	05/11/2015	6.00	Call	Bond Future		14.0200		0.0140	14.7000	0.0147	4.850	0	0	0
2015/06/24	R203	05/11/2015	6.01	Call	Bond Future		14.5300		0.0145	15.2400	0.0152	4.886	0	0	0
2015/06/24	R203	05/11/2015	5.99	Put	Bond Future		2,459.9100		2.4599	2,412.7300	2.4127	(1.918)	0	0	0
2015/06/24	R203	05/11/2015	6.01	Put	Bond Future		2,425.5300		2.4255	2,378.4000	2.3784	(1.943)	0	0	0
2015/06/24	R203	04/02/2016	7.26	Put	Bond Future		705.6200		0.7056	669.2900	0.6693	(5.149)	0	0	0
2015/06/24	R203	04/02/2016	7.25	Put	Bond Future		714.4000		0.7144	677.8600	0.6779	(5.115)	0	0	0
2015/06/24	R203	04/02/2016			Bond Future		7.4861		104.4494	7.4535	104.4980	(0.435)	0.0000	0.0000	0
2015/06/24	R203	04/02/2016	7.26	Call	Bond Future		367.6400		0.3676	379.9300	0.3799	3.343	0	0	0
2015/06/24	R203	04/02/2016	7.24	Call	Bond Future		355.3000		0.3553	367.1900	0.3672	3.346	0	0	0
2015/06/24	R203	04/02/2016	7.25	Call	Bond Future		361.4400		0.3614	373.5200	0.3735	3.342	0	0	0
2015/06/24	R203	04/02/2016	7.24	Put	Bond Future		723.2500		0.7233	686.5200	0.6865	(5.078)	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
2015/06/24	R204	06/08/2015	7.74	Call	Bond Future	705.3400	0.7053	744.3400	0.7443	5.529	0	0	0
2015/06/24	R204	06/08/2015	7.75	Put	Bond Future	359.7900	0.3598	326.6900	0.3267	(9.200)	0	0	0
2015/06/24	R204	06/08/2015			Bond Future	7.6259	102.2115	7.6011	102.2843	(0.325)	0.0000	0.0000	14,357
2015/06/24	R204	06/08/2015	8.41	Call	Bond Future	2,295.6300	2.2956	2,363.8900	2.3639	2.973	0	0	0
2015/06/24	R204	06/08/2015	7.74	Put	Bond Future	371.1200	0.3711	337.3700	0.3374	(9.094)	0	0	0
2015/06/24	R204	06/08/2015	7.76	Put	Bond Future	348.7000	0.3487	316.2600	0.3163	(9.303)	0	0	0
2015/06/24	R204	06/08/2015	8.41	Put	Bond Future	25.8700	0.0259	21.3800	0.0214	(17.356)	0	0	699
2015/06/24	R204	06/08/2015	7.75	Call	Bond Future	723.2400	0.7232	762.8900	0.7629	5.482	0	0	0
2015/06/24	R204	06/08/2015	7.76	Call	Bond Future	741.3700	0.7414	781.6800	0.7817	5.437	0	0	0
2015/06/24	R204	05/11/2015			Bond Future	7.7250	103.8386	7.6990	103.9097	(0.337)	0.0000	0.0000	0
2015/06/24	R204	05/11/2015	6.25	Call	Bond Future	22.8400	0.0228	24.3900	0.0244	6.786	0	0	0
2015/06/24	R204	05/11/2015	6.24	Put	Bond Future	4,185.7600	4.1858	4,116.1000	4.1161	(1.664)	0	0	0
2015/06/24	R204	05/11/2015	6.26	Put	Bond Future	4,129.8300	4.1298	4,060.2700	4.0603	(1.684)	0	0	0
2015/06/24	R204	05/11/2015	6.25	Put	Bond Future	4,157.7900	4.1578	4,088.1700	4.0882	(1.674)	0	0	0
2015/06/24	R204	05/11/2015	6.26	Call	Bond Future	23.6200	0.0236	25.2300	0.0252	6.816	0	0	0
2015/06/24	R204	05/11/2015	6.24	Call	Bond Future	22.0700	0.0221	23.5800	0.0236	6.842	0	0	0
2015/06/24	R204	04/02/2016	7.50	Call	Bond Future	622.9000	0.6229	639.4400	0.6394	2.655	0	0	0
2015/06/24	R204	04/02/2016			Bond Future	7.8069	101.5648	7.7783	101.6372	(0.366)	0.0000	0.0000	0
2015/06/24	R204	04/02/2016	7.51	Call	Bond Future	632.9900	0.6330	649.7900	0.6498	2.654	0	0	0
2015/06/24	R204	04/02/2016	7.49	Put	Bond Future	1,419.5000	1.4195	1,363.3900	1.3634	(3.953)	0	0	0
2015/06/24	R204	04/02/2016	7.51	Put	Bond Future	1,388.1500	1.3881	1,332.5600	1.3326	(4.005)	0	0	0
2015/06/24	R204	04/02/2016	7.49	Call	Bond Future	613.2200	0.6132	629.5000	0.6295	2.655	0	0	0
2015/06/24	R204	04/02/2016	7.50	Put	Bond Future	1,403.6200	1.4036	1,347.7700	1.3478	(3.979)	0	0	0
2015/06/24	R207	06/08/2015	7.76	Call	Bond Future	525.2500	0.5252	553.2000	0.5532	5.321	0	0	0
2015/06/24	R207	06/08/2015			Bond Future	7.8410	98.3690	7.8164	98.4580	(0.313)	0.0000	0.0000	35,090
2015/06/24	R207	06/08/2015	7.74	Call	Bond Future	494.2600	0.4943	520.7500	0.5208	5.360	0	0	0
2015/06/24	R207	06/08/2015	7.75	Call	Bond Future	509.6000	0.5096	536.8200	0.5368	5.341	0	0	0
2015/06/24	R207	06/08/2015	7.46	Call	Bond Future	182.4400	0.1824	192.6000	0.1926	5.569	0	0	70
2015/06/24	R207	06/08/2015	7.74	Put	Bond Future	861.6300	0.8616	799.0900	0.7991	(7.258)	0	0	0
2015/06/24	R207	06/08/2015	7.46	Put	Bond Future	1,577.4600	1.5775	1,498.5900	1.4986	(5.000)	0	0	0
2015/06/24	R207	06/08/2015	7.76	Put	Bond Future	819.7100	0.8197	758.6300	0.7586	(7.451)	0	0	0
2015/06/24	R207	06/08/2015	7.75	Put	Bond Future	840.5000	0.8405	778.6900	0.7787	(7.354)	0	0	0
2015/06/24	R207	05/11/2015	7.76	Call	Bond Future	854.2000	0.8542	892.5900	0.8926	4.494	0	0	0
2015/06/24	R207	05/11/2015			Bond Future	7.9282	99.9352	7.9028	100.0230	(0.321)	0.0000	0.0000	0
2015/06/24	R207	05/11/2015	7.74	Call	Bond Future	824.9000	0.8249	862.4400	0.8624	4.551	0	0	0
2015/06/24	R207	05/11/2015	7.50	Call	Bond Future	523.4200	0.5234	551.0200	0.5510	5.273	0	0	19
2015/06/24	R207	05/11/2015	7.75	Call	Bond Future	839.4700	0.8395	877.4300	0.8774	4.522	0	0	0
2015/06/24	R207	05/11/2015	7.43	Call	Bond Future	452.3300	0.4523	477.2200	0.4772	5.503	0	0	53
2015/06/24	R207	05/11/2015	7.74	Put	Bond Future	1,476.9600	1.4770	1,426.7000	1.4267	(3.403)	0	0	0
2015/06/24	R207	05/11/2015	7.76	Put	Bond Future	1,436.7200	1.4367	1,387.3100	1.3873	(3.439)	0	0	0
2015/06/24	R207	05/11/2015	7.43	Put	Bond Future	2,189.9700	2.1900	2,127.0600	2.1271	(2.873)	0	0	0
2015/06/24	R207	05/11/2015	7.75	Put	Bond Future	1,456.7500	1.4568	1,406.9100	1.4069	(3.421)	0	0	0
2015/06/24	R207	05/11/2015	7.50	Put	Bond Future	2,014.6600	2.0147	1,954.4600	1.9545	(2.988)	0	0	0
2015/06/24	R207	04/02/2016	7.49	Put	Bond Future	2,319.1900	2.3192	2,260.7300	2.2607	(2.521)	0	0	0
2015/06/24	R207	04/02/2016	7.27	Put	Bond Future	2,857.5600	2.8576	2,789.7900	2.7898	(2.372)	0	0	0
2015/06/24	R207	04/02/2016			Bond Future	8.0035	97.9903	7.9762	98.0795	(0.341)	0.0000	0.0000	0
2015/06/24	R207	04/02/2016	7.51	Put	Bond Future	2,273.5300	2.2735	2,215.7600	2.2158	(2.541)	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
2015/06/24	R207	04/02/2016	7.27	Call	Bond Future	424.8800	0.4249	446.3400	0.4463	5.051	0	0	43
2015/06/24	R207	04/02/2016	7.50	Call	Bond Future	634.2700	0.6343	665.3900	0.6654	4.906	0	0	19
2015/06/24	R207	04/02/2016	7.51	Call	Bond Future	644.8500	0.6448	676.3100	0.6763	4.879	0	0	0
2015/06/24	R207	04/02/2016	7.49	Call	Bond Future	623.8100	0.6238	654.5800	0.6546	4.933	0	0	0
2015/06/24	R207	04/02/2016	7.50	Put	Bond Future	2,296.2900	2.2963	2,238.1800	2.2382	(2.531)	0	0	0
2015/06/24	R207	05/05/2016	7.86	Put	Bond Future	1,926.7300	1.9267	1,882.7200	1.8827	(2.284)	0	0	0
2015/06/24	R207	05/05/2016			Bond Future	8.0672	99.7351	8.0385	99.8236	(0.356)	0.0000	0.0000	0
2015/06/24	R207	05/05/2016	7.85	Put	Bond Future	1,943.8300	1.9438	1,899.5400	1.8995	(2.278)	0	0	0
2015/06/24	R207	05/05/2016	7.56	Put	Bond Future	2,484.8900	2.4849	2,432.4400	2.4324	(2.111)	0	0	0
2015/06/24	R207	05/05/2016	7.84	Put	Bond Future	1,961.0300	1.9610	1,916.4600	1.9165	(2.273)	0	0	0
2015/06/24	R207	05/05/2016	7.56	Call	Bond Future	905.2800	0.9053	941.4200	0.9414	3.992	0	0	43
2015/06/24	R207	05/05/2016	7.85	Call	Bond Future	1,271.1600	1.2712	1,315.4600	1.3155	3.485	0	0	0
2015/06/24	R207	05/05/2016	7.86	Call	Bond Future	1,285.1500	1.2851	1,329.7300	1.3297	3.469	0	0	0
2015/06/24	R207	05/05/2016	7.84	Call	Bond Future	1,257.2500	1.2572	1,301.2700	1.3013	3.501	0	0	0
2015/06/24	R208	06/08/2015			Bond Future	7.9640	97.0324	7.9403	97.1349	(0.298)	0.0000	0.0000	38,528
2015/06/24	R208	06/08/2015	8.00	Call	Bond Future	880.5200	0.8805	929.9500	0.9300	5.614	0	0	0
2015/06/24	R208	06/08/2015	8.01	Call	Bond Future	903.6800	0.9037	954.2600	0.9543	5.597	0	0	0
2015/06/24	R208	06/08/2015	8.85	Call	Bond Future	3,765.3500	3.7654	3,864.2400	3.8642	2.626	0	0	0
2015/06/24	R208	06/08/2015	7.99	Call	Bond Future	857.7100	0.8577	906.2500	0.9063	5.659	0	0	0
2015/06/24	R208	06/08/2015	8.01	Put	Bond Future	705.1000	0.7051	653.1800	0.6532	(7.363)	0	0	0
2015/06/24	R208	06/08/2015	8.00	Put	Bond Future	725.0500	0.7250	671.9800	0.6720	(7.319)	0	0	0
2015/06/24	R208	06/08/2015	7.99	Put	Bond Future	745.3900	0.7454	691.4300	0.6914	(7.239)	0	0	0
2015/06/24	R208	06/08/2015	8.85	Put	Bond Future	28.7600	0.0288	25.1500	0.0252	(12.552)	0	0	198
2015/06/24	R208	05/11/2015			Bond Future	8.0435	95.1779	8.0191	95.2795	(0.304)	0.0000	0.0000	0
2015/06/24	R208	05/11/2015	8.48	Call	Bond Future	2,470.5300	2.4705	2,532.0600	2.5321	2.491	0	0	0
2015/06/24	R208	05/11/2015	7.74	Put	Bond Future	2,099.9200	2.0999	2,024.3400	2.0243	(3.599)	0	0	0
2015/06/24	R208	05/11/2015	7.75	Call	Bond Future	843.0800	0.8431	869.5300	0.8695	3.137	0	0	0
2015/06/24	R208	05/11/2015	7.76	Call	Bond Future	858.7600	0.8588	885.4200	0.8854	3.104	0	0	0
2015/06/24	R208	05/11/2015	8.48	Put	Bond Future	676.7400	0.6767	636.6700	0.6367	(5.921)	0	0	2,200
2015/06/24	R208	05/11/2015	7.74	Call	Bond Future	827.8100	0.8278	853.8300	0.8538	3.143	0	0	0
2015/06/24	R208	05/11/2015	7.76	Put	Bond Future	2,046.4100	2.0464	1,971.4700	1.9715	(3.662)	0	0	0
2015/06/24	R208	05/11/2015	7.75	Put	Bond Future	2,072.9500	2.0729	1,997.8000	1.9978	(3.625)	0	0	0
2015/06/24	R208	04/02/2016			Bond Future	8.1104	96.7946	8.0846	96.8979	(0.318)	0.0000	0.0000	0
2015/06/24	R208	04/02/2016	7.74	Put	Bond Future	2,546.1300	2.5461	2,466.5100	2.4665	(3.127)	0	0	0
2015/06/24	R208	04/02/2016	7.76	Put	Bond Future	2,495.0500	2.4950	2,416.1000	2.4161	(3.164)	0	0	0
2015/06/24	R208	04/02/2016	7.75	Put	Bond Future	2,520.5100	2.5205	2,441.2200	2.4412	(3.146)	0	0	0
2015/06/24	R208	04/02/2016	7.76	Call	Bond Future	1,082.6300	1.0826	1,106.9200	1.1069	2.244	0	0	0
2015/06/24	R208	04/02/2016	7.74	Call	Bond Future	1,052.3400	1.0523	1,075.9600	1.0760	2.245	0	0	0
2015/06/24	R208	04/02/2016	7.75	Call	Bond Future	1,067.4200	1.0674	1,091.3700	1.0914	2.244	0	0	0
2015/06/24	R209	06/08/2015	8.99	Put	Bond Future	1,052.5500	1.0525	956.0200	0.9560	(9.171)	0	0	0
2015/06/24	R209	06/08/2015			Bond Future	8.8385	77.9050	8.8110	78.1152	(0.311)	0.0000	0.0000	28,177
2015/06/24	R209	06/08/2015	9.01	Put	Bond Future	996.3300	0.9963	903.0700	0.9031	(9.360)	0	0	0
2015/06/24	R209	06/08/2015	9.90	Call	Bond Future	7,523.8300	7.5238	7,725.5200	7.7255	2.681	0	0	0
2015/06/24	R209	06/08/2015	9.00	Call	Bond Future	2,241.5200	2.2415	2,356.8400	2.3568	5.145	0	0	0
2015/06/24	R209	06/08/2015	9.01	Call	Bond Future	2,288.2800	2.2883	2,405.2300	2.4052	5.111	0	0	0
2015/06/24	R209	06/08/2015	8.99	Call	Bond Future	2,195.6300	2.1956	2,309.3100	2.3093	5.178	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
2015/06/24	R209	06/08/2015	9.00	Put	Bond Future	1,023.9500	1.0239	929.0600	0.9291	(9.267)	0	0	0
2015/06/24	R209	06/08/2015	9.90	Put	Bond Future	44.1900	0.0442	35.6700	0.0357	(19.280)	0	0	2,914
2015/06/24	R209	05/11/2015	9.25	Call	Bond Future	4,273.0400	4.2730	4,398.3500	4.3983	2.933	0	0	0
2015/06/24	R209	05/11/2015	7.99	Put	Bond Future	7,877.7600	7.8778	7,690.2600	7.6903	(2.380)	0	0	0
2015/06/24	R209	05/11/2015			Bond Future	8.8947	75.9978	8.8667	76.2093	(0.314)	0.0000	0.0000	29
2015/06/24	R209	05/11/2015	8.01	Put	Bond Future	7,729.9700	7.7300	7,543.4800	7.5435	(2.413)	0	0	0
2015/06/24	R209	05/11/2015	9.25	Put	Bond Future	1,663.1600	1.6632	1,576.9700	1.5770	(5.182)	0	0	900
2015/06/24	R209	05/11/2015	7.99	Call	Bond Future	554.6300	0.5546	578.6300	0.5786	4.327	0	0	0
2015/06/24	R209	05/11/2015	8.00	Put	Bond Future	7,803.4000	7.8034	7,616.4000	7.6164	(2.396)	0	0	0
2015/06/24	R209	05/11/2015	8.00	Call	Bond Future	566.9400	0.5669	591.4400	0.5914	4.321	0	0	0
2015/06/24	R209	05/11/2015	8.01	Call	Bond Future	580.0400	0.5800	605.0500	0.6051	4.312	0	0	0
2015/06/24	R209	04/02/2016	8.75	Put	Bond Future	4,447.6000	4.4476	4,314.6700	4.3147	(2.989)	0	0	0
2015/06/24	R209	04/02/2016	8.74	Call	Bond Future	2,942.3500	2.9424	3,023.8000	3.0238	2.768	0	0	0
2015/06/24	R209	04/02/2016			Bond Future	8.9442	77.2888	8.9155	77.5039	(0.321)	0.0000	0.0000	0
2015/06/24	R209	04/02/2016	8.75	Call	Bond Future	2,975.2500	2.9752	3,057.3900	3.0574	2.761	0	0	0
2015/06/24	R209	04/02/2016	8.76	Call	Bond Future	3,008.3500	3.0083	3,091.2000	3.0912	2.754	0	0	0
2015/06/24	R209	04/02/2016	8.74	Put	Bond Future	4,491.6800	4.4917	4,358.0600	4.3581	(2.975)	0	0	0
2015/06/24	R209	04/02/2016	8.76	Put	Bond Future	4,403.8300	4.4038	4,271.6100	4.2716	(3.002)	0	0	0
2015/06/24	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R210	06/08/2015			Bond Future	178.3980	178.3980	178.5876	178.5876	0.106	0.0000	0.0000	1,227
2015/06/24	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R210	06/08/2015	178.99	Put	Bond Future	592.0100	0.5920	402.3800	0.4024	(32.032)	0	0	0
2015/06/24	R210	06/08/2015	179.01	Put	Bond Future	612.0100	0.6120	422.3800	0.4224	(30.985)	0	0	0
2015/06/24	R210	06/08/2015	179.00	Put	Bond Future	602.0100	0.6020	412.3800	0.4124	(31.499)	0	0	0
2015/06/24	R210	05/11/2015			Bond Future	179.1061	179.1061	179.2942	179.2942	0.105	0.0000	0.0000	0
2015/06/24	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R210	05/11/2015	181.99	Put	Bond Future	2,883.9400	2.8839	2,695.8500	2.6958	(6.522)	0	0	0
2015/06/24	R210	05/11/2015	182.01	Put	Bond Future	2,903.9400	2.9039	2,715.8500	2.7158	(6.477)	0	0	0
2015/06/24	R210	05/11/2015	182.00	Put	Bond Future	2,893.9400	2.8939	2,705.8500	2.7058	(6.499)	0	0	0
2015/06/24	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R211	06/08/2015			Bond Future	133.9608	133.9608	134.0932	134.0932	0.099	0.0000	0.0000	1,120
2015/06/24	R211	06/08/2015	134.99	Put	Bond Future	1,029.1800	1.0292	896.8200	0.8968	(12.861)	0	0	0
2015/06/24	R211	06/08/2015	135.01	Put	Bond Future	1,049.1800	1.0492	916.8200	0.9168	(12.616)	0	0	0
2015/06/24	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R211	06/08/2015	135.00	Put	Bond Future	1,039.1800	1.0392	906.8200	0.9068	(12.737)	0	0	0
2015/06/24	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R211	05/11/2015			Bond Future	136.0935	136.0935	136.2244	136.2244	0.096	0.0000	0.0000	0
2015/06/24	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R211	05/11/2015	134.99	Call	Bond Future	1,103.5400	1.1035	1,234.4300	1.2344	11.861	0	0	0
2015/06/24	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R211	05/11/2015	135.00	Call	Bond Future	1,093.5400	1.0935	1,224.4300	1.2244	11.969	0	0	0
2015/06/24	R211	05/11/2015	135.01	Call	Bond Future	1,083.5400	1.0835	1,214.4300	1.2144	12.080	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
2015/06/24	R212	06/08/2015	141.01	Put	Bond Future	2,360.6500	2.3606	2,211.8500	2.2119	(6.303)	0	0	0
2015/06/24	R212	06/08/2015			Bond Future	138.6493	138.6493	138.7982	138.7982	0.107	0.0000	0.0000	1,109
2015/06/24	R212	06/08/2015	141.00	Put	Bond Future	2,350.6500	2.3506	2,201.8500	2.2019	(6.330)	0	0	0
2015/06/24	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R212	06/08/2015	140.99	Put	Bond Future	2,340.6500	2.3406	2,191.8500	2.1919	(6.357)	0	0	0
2015/06/24	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R212	05/11/2015			Bond Future	140.8567	140.8567	141.0042	141.0042	0.105	0.0000	0.0000	0
2015/06/24	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R212	05/11/2015	145.99	Put	Bond Future	5,133.2900	5.1333	4,985.8300	4.9858	(2.873)	0	0	0
2015/06/24	R212	05/11/2015	146.01	Put	Bond Future	5,153.2900	5.1533	5,005.8300	5.0058	(2.861)	0	0	0
2015/06/24	R212	05/11/2015	146.00	Put	Bond Future	5,143.2900	5.1433	4,995.8300	4.9958	(2.867)	0	0	0
2015/06/24	R213	06/08/2015			Bond Future	8.7262	88.5910	8.6883	88.8770	(0.434)	0.0000	0.0000	17,330
2015/06/24	R213	06/08/2015	8.49	Put	Bond Future	2,593.8100	2.5938	2,394.4300	2.3944	(7.687)	0	0	0
2015/06/24	R213	06/08/2015	8.51	Put	Bond Future	2,488.8500	2.4888	2,293.5900	2.2936	(7.845)	0	0	0
2015/06/24	R213	06/08/2015	8.49	Call	Bond Future	786.8500	0.7869	873.5000	0.8735	11.012	0	0	0
2015/06/24	R213	06/08/2015	8.50	Put	Bond Future	2,541.0200	2.5410	2,343.6800	2.3437	(7.766)	0	0	0
2015/06/24	R213	06/08/2015	8.50	Call	Bond Future	811.6700	0.8117	900.3600	0.9004	10.927	0	0	0
2015/06/24	R213	06/08/2015	8.51	Call	Bond Future	837.0100	0.8370	927.7800	0.9278	10.845	0	0	0
2015/06/24	R213	05/11/2015	7.76	Call	Bond Future	402.9900	0.4030	428.6400	0.4286	6.365	0	0	0
2015/06/24	R213	05/11/2015			Bond Future	8.7889	86.4579	8.7503	86.7461	(0.440)	0.0000	0.0000	0
2015/06/24	R213	05/11/2015	7.74	Call	Bond Future	384.5000	0.3845	409.0500	0.4091	6.385	0	0	0
2015/06/24	R213	05/11/2015	7.75	Call	Bond Future	393.6600	0.3937	418.7600	0.4188	6.376	0	0	0
2015/06/24	R213	05/11/2015	7.74	Put	Bond Future	8,713.6700	8.7137	8,449.9700	8.4500	(3.026)	0	0	0
2015/06/24	R213	05/11/2015	7.76	Put	Bond Future	8,562.9300	8.5629	8,300.3300	8.3003	(3.067)	0	0	0
2015/06/24	R213	05/11/2015	7.75	Put	Bond Future	8,638.1600	8.6382	8,375.0100	8.3750	(3.046)	0	0	0
2015/06/24	R213	04/02/2016			Bond Future	8.8462	87.9262	8.8063	88.2193	(0.451)	0.0000	0.0000	0
2015/06/24	R213	04/02/2016	8.75	Call	Bond Future	3,193.9300	3.1939	3,311.7900	3.3118	3.690	0	0	0
2015/06/24	R213	04/02/2016	8.74	Put	Bond Future	3,943.6200	3.9436	3,767.3600	3.7674	(4.469)	0	0	0
2015/06/24	R213	04/02/2016	8.76	Put	Bond Future	3,863.9500	3.8639	3,689.6400	3.6896	(4.511)	0	0	0
2015/06/24	R213	04/02/2016	8.75	Put	Bond Future	3,903.6400	3.9036	3,728.3600	3.7284	(4.490)	0	0	0
2015/06/24	R213	04/02/2016	8.76	Call	Bond Future	3,228.3900	3.2284	3,347.2200	3.3472	3.681	0	0	0
2015/06/24	R213	04/02/2016	8.74	Call	Bond Future	3,159.6700	3.1597	3,276.5500	3.2765	3.699	0	0	0
2015/06/24	R214	06/08/2015	8.76	Put	Bond Future	2,165.0500	2.1650	2,040.5800	2.0406	(5.749)	0	0	0
2015/06/24	R214	06/08/2015			Bond Future	8.8719	79.0820	8.8496	79.2625	(0.252)	0.0000	0.0000	22,215
2015/06/24	R214	06/08/2015	8.75	Put	Bond Future	2,213.9600	2.2140	2,088.1800	2.0882	(5.681)	0	0	0
2015/06/24	R214	06/08/2015	8.74	Call	Bond Future	1,186.4600	1.1865	1,239.8900	1.2399	4.503	0	0	0
2015/06/24	R214	06/08/2015	8.75	Call	Bond Future	1,219.3500	1.2194	1,274.0900	1.2741	4.489	0	0	0
2015/06/24	R214	06/08/2015	8.76	Call	Bond Future	1,252.8200	1.2528	1,308.8700	1.3089	4.474	0	0	0
2015/06/24	R214	06/08/2015	8.74	Put	Bond Future	2,263.5800	2.2636	2,136.4900	2.1365	(5.615)	0	0	0
2015/06/24	R214	05/11/2015			Bond Future	8.9274	77.0506	8.9047	77.2319	(0.254)	0.0000	0.0000	0
2015/06/24	R214	05/11/2015	7.99	Put	Bond Future	8,676.8100	8.6768	8,512.7100	8.5127	(1.891)	0	0	0
2015/06/24	R214	05/11/2015	8.00	Put	Bond Future	8,595.3000	8.5953	8,431.5800	8.4316	(1.905)	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
2015/06/24	R214	05/11/2015	8.01	Put	Bond Future	8,514.7400	8.5147	8,351.4200	8.3514	(1.918)	0	0	0
2015/06/24	R214	05/11/2015	7.99	Call	Bond Future	547.5400	0.5475	564.7500	0.5648	3.143	0	0	0
2015/06/24	R214	05/11/2015	8.00	Call	Bond Future	560.0100	0.5600	577.6000	0.5776	3.141	0	0	0
2015/06/24	R214	05/11/2015	8.01	Call	Bond Future	573.2600	0.5733	591.2500	0.5913	3.138	0	0	0
2015/06/24	R214	04/02/2016			Bond Future	8.9780	78.3591	8.9547	78.5436	(0.259)	0.0000	0.0000	4,320
2015/06/24	R214	04/02/2016	7.99	Put	Bond Future	9,599.9500	9.6000	9,443.7500	9.4438	(1.627)	0	0	0
2015/06/24	R214	04/02/2016	8.00	Call	Bond Future	1,101.9900	1.1020	1,130.6500	1.1306	2.601	0	0	0
2015/06/24	R214	04/02/2016	8.01	Call	Bond Future	1,120.2600	1.1203	1,149.1600	1.1492	2.580	0	0	0
2015/06/24	R214	04/02/2016	7.99	Call	Bond Future	1,084.9900	1.0850	1,113.2500	1.1133	2.605	0	0	0
2015/06/24	R214	04/02/2016	8.01	Put	Bond Future	9,447.8900	9.4479	9,292.3300	9.2923	(1.647)	0	0	0
2015/06/24	R214	04/02/2016	8.00	Put	Bond Future	9,523.2000	9.5232	9,367.4000	9.3674	(1.636)	0	0	0
2015/06/24	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R248	06/08/2015			Bond Future	8.9328	101.9873	8.9104	102.2198	(0.251)	0.0000	0.0000	38,733
2015/06/24	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R248	06/08/2015	8.74	Put	Bond Future	2,034.6200	2.0346	1,802.0400	1.8020	(11.431)	0	0	0
2015/06/24	R248	06/08/2015	8.76	Put	Bond Future	1,820.1000	1.8201	1,587.5200	1.5875	(12.778)	0	0	0
2015/06/24	R248	06/08/2015	8.75	Put	Bond Future	1,927.2600	1.9273	1,694.6800	1.6947	(12.068)	0	0	0
2015/06/24	R248	05/11/2015	8.01	Put	Bond Future	11,021.8800	11.0219	10,788.3100	10.7883	(2.119)	0	0	0
2015/06/24	R248	05/11/2015			Bond Future	8.9898	99.1815	8.9671	99.4151	(0.253)	0.0000	0.0000	0
2015/06/24	R248	05/11/2015	8.00	Put	Bond Future	11,145.3400	11.1453	10,911.7700	10.9118	(2.096)	0	0	0
2015/06/24	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R248	05/11/2015	7.99	Put	Bond Future	11,269.0500	11.2690	11,035.4800	11.0355	(2.073)	0	0	0
2015/06/24	R248	04/02/2016	8.99	Put	Bond Future	530.2500	0.5302	292.7300	0.2927	(44.794)	0	0	0
2015/06/24	R248	04/02/2016			Bond Future	9.0421	100.8661	9.0187	101.1036	(0.259)	0.0000	0.0000	0
2015/06/24	R248	04/02/2016	9.00	Put	Bond Future	428.0400	0.4280	190.5200	0.1905	(55.490)	0	0	0
2015/06/24	R248	04/02/2016	9.01	Put	Bond Future	326.0200	0.3260	88.5000	0.0885	(72.854)	0	0	0
2015/06/24	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/24	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**498627**