



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 08/06/2015 TO 08/06/2015

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
2015/06/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	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	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
2015/06/08	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	2025	06/08/2015	120.99	Put	Bond Future	1,957.9600		1.9580	1,810.8400	1.8108	(7.514)	0	0	0
2015/06/08	2025	06/08/2015			Bond Future	119.0320		119.0320	119.1792	119.1792	0.124	0.0000	0.0000	16
2015/06/08	2025	06/08/2015	121.01	Put	Bond Future	1,977.9600		1.9780	1,830.8400	1.8308	(7.438)	0	0	0
2015/06/08	2025	06/08/2015	120.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2025	06/08/2015	121.00	Put	Bond Future	1,967.9600		1.9680	1,820.8400	1.8208	(7.476)	0	0	0
2015/06/08	2025	06/08/2015	121.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2025	06/08/2015	121.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2025	05/11/2015	123.01	Put	Bond Future	2,057.8500		2.0578	1,910.8700	1.9109	(7.142)	0	0	0
2015/06/08	2025	05/11/2015			Bond Future	120.9522		120.9522	121.0991	121.0991	0.122	0.0000	0.0000	0
2015/06/08	2025	05/11/2015	123.00	Put	Bond Future	2,047.8500		2.0478	1,900.8700	1.9009	(7.177)	0	0	0
2015/06/08	2025	05/11/2015	123.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2025	05/11/2015	122.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2025	05/11/2015	123.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2025	05/11/2015	122.99	Put	Bond Future	2,037.8500		2.0378	1,890.8700	1.8909	(7.213)	0	0	0
2015/06/08	2030	06/08/2015	7.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2030	06/08/2015	7.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2030	06/08/2015			Bond Future	8.8410		93.4645	8.8299	93.5497	(0.125)	0.0000	0.0000	9,693
2015/06/08	2030	06/08/2015	7.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2030	06/08/2015	7.74	Put	Bond Future	9,031.2100		9.0312	8,946.0100	8.9460	(0.943)	0	0	0
2015/06/08	2030	06/08/2015	7.76	Put	Bond Future	8,856.4700		8.8565	8,771.2700	8.7713	(0.962)	0	0	0
2015/06/08	2030	06/08/2015	7.75	Put	Bond Future	8,943.7900		8.9438	8,858.5900	8.8586	(0.953)	0	0	0
2015/06/08	2030	05/11/2015	8.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2030	05/11/2015			Bond Future	8.9054		94.9731	8.8943	95.0577	(0.125)	0.0000	0.0000	0
2015/06/08	2030	05/11/2015	8.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2030	05/11/2015	8.49	Put	Bond Future	3,221.0700		3.2211	3,136.4700	3.1365	(2.626)	0	0	0
2015/06/08	2030	05/11/2015	8.51	Put	Bond Future	3,062.4400		3.0624	2,977.8400	2.9778	(2.763)	0	0	0
2015/06/08	2030	05/11/2015	8.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2030	05/11/2015	8.50	Put	Bond Future	3,141.7100		3.1417	3,057.1100	3.0571	(2.693)	0	0	0
2015/06/08	2032	06/08/2015	8.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2032	06/08/2015			Bond Future	8.9382		97.1015	8.9220	97.2339	(0.180)	0.0000	0.0000	1,579
2015/06/08	2032	06/08/2015	8.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2032	06/08/2015	8.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2032	06/08/2015	8.50	Put	Bond Future	3,697.4200		3.6974	3,565.0400	3.5650	(3.580)	0	0	0
2015/06/08	2032	06/08/2015	8.49	Put	Bond Future	3,784.2600		3.7843	3,651.8800	3.6519	(3.498)	0	0	0
2015/06/08	2032	06/08/2015	8.51	Put	Bond Future	3,610.6900		3.6107	3,478.3100	3.4783	(3.666)	0	0	0
2015/06/08	2032	05/11/2015			Bond Future	9.0039		94.5130	8.9875	94.6455	(0.182)	0.0000	0.0000	0
2015/06/08	2032	05/11/2015	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2032	05/11/2015	7.99	Put	Bond Future	8,750.0500		8.7500	8,617.5600	8.6176	(1.514)	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
2015/06/08	2032	05/11/2015	8.01	Put	Bond Future	8,566.2100	8.5662	8,433.7200	8.4337	(1.547)	0	0	0
2015/06/08	2032	05/11/2015	8.00	Put	Bond Future	8,658.0700	8.6581	8,525.5800	8.5256	(1.530)	0	0	0
2015/06/08	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2032	04/02/2016			Bond Future	9.0641	96.1231	9.0471	96.2586	(0.187)	0.0000	0.0000	0
2015/06/08	2032	04/02/2016	8.69	Put	Bond Future	3,054.2500	3.0543	2,918.7100	2.9187	(4.438)	0	0	0
2015/06/08	2032	04/02/2016	8.71	Put	Bond Future	2,887.3100	2.8873	2,751.7700	2.7518	(4.694)	0	0	0
2015/06/08	2032	04/02/2016	8.70	Put	Bond Future	2,970.7300	2.9707	2,835.1900	2.8352	(4.563)	0	0	0
2015/06/08	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2037	06/08/2015			Bond Future	9.0270	95.3110	9.0058	95.5032	(0.235)	0.0000	0.0000	33,382
2015/06/08	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2037	06/08/2015	8.74	Put	Bond Future	2,652.3300	2.6523	2,460.1900	2.4602	(7.244)	0	0	0
2015/06/08	2037	06/08/2015	8.76	Put	Bond Future	2,463.7300	2.4637	2,271.5900	2.2716	(7.799)	0	0	0
2015/06/08	2037	06/08/2015	8.75	Put	Bond Future	2,557.9600	2.5580	2,365.8200	2.3658	(7.511)	0	0	0
2015/06/08	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2037	05/11/2015	7.99	Put	Bond Future	10,658.5600	10.6586	10,465.3800	10.4654	(1.812)	0	0	0
2015/06/08	2037	05/11/2015	8.01	Put	Bond Future	10,447.9700	10.4480	10,254.7900	10.2548	(1.849)	0	0	0
2015/06/08	2037	05/11/2015			Bond Future	9.0874	96.8494	9.0658	97.0426	(0.238)	0.0000	0.0000	0
2015/06/08	2037	05/11/2015	8.00	Put	Bond Future	10,553.1800	10.5532	10,360.0000	10.3600	(1.831)	0	0	0
2015/06/08	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2037	04/02/2016	8.75	Put	Bond Future	3,581.2200	3.5812	3,383.9400	3.3839	(5.509)	0	0	0
2015/06/08	2037	04/02/2016			Bond Future	9.1441	94.2416	9.1218	94.4389	(0.244)	0.0000	0.0000	0
2015/06/08	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2037	04/02/2016	8.74	Put	Bond Future	3,674.8400	3.6748	3,477.5600	3.4776	(5.368)	0	0	0
2015/06/08	2037	04/02/2016	8.76	Put	Bond Future	3,487.7300	3.4877	3,290.4500	3.2905	(5.656)	0	0	0
2015/06/08	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2038	06/08/2015			Bond Future	123.5676	123.5676	123.6124	123.6124	0.036	0.0000	0.0000	3,627
2015/06/08	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2038	06/08/2015	127.99	Put	Bond Future	4,422.4000	4.4224	4,377.5700	4.3776	(1.014)	0	0	0
2015/06/08	2038	06/08/2015	128.01	Put	Bond Future	4,442.4000	4.4424	4,397.5700	4.3976	(1.009)	0	0	0
2015/06/08	2038	06/08/2015	128.00	Put	Bond Future	4,432.4000	4.4324	4,387.5700	4.3876	(1.011)	0	0	0
2015/06/08	2038	05/11/2015			Bond Future	125.5608	125.5608	125.6038	125.6038	0.034	0.0000	0.0000	0
2015/06/08	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2038	05/11/2015	133.99	Put	Bond Future	8,429.1600	8.4292	8,386.2000	8.3862	(0.510)	0	0	0
2015/06/08	2038	05/11/2015	134.01	Put	Bond Future	8,449.1600	8.4492	8,406.2000	8.4062	(0.508)	0	0	0
2015/06/08	2038	05/11/2015	134.00	Put	Bond Future	8,439.1600	8.4392	8,396.2000	8.3962	(0.509)	0	0	0
2015/06/08	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	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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2015/06/08	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2044	06/08/2015			Bond Future	9.1203	96.5397	9.0991	96.7472	(0.232)	0.0000	0.0000	10,735
2015/06/08	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2044	06/08/2015	8.74	Put	Bond Future	3,844.3300	3.8443	3,636.8700	3.6369	(5.397)	0	0	0
2015/06/08	2044	06/08/2015	8.76	Put	Bond Future	3,635.7100	3.6357	3,428.2500	3.4282	(5.706)	0	0	0
2015/06/08	2044	06/08/2015	8.75	Put	Bond Future	3,739.9300	3.7399	3,532.4700	3.5325	(5.547)	0	0	0
2015/06/08	2044	05/11/2015			Bond Future	9.1790	98.0980	9.1575	98.3068	(0.235)	0.0000	0.0000	0
2015/06/08	2044	05/11/2015	8.24	Put	Bond Future	9,860.9800	9.8610	9,652.2500	9.6523	(2.117)	0	0	0
2015/06/08	2044	05/11/2015	8.26	Put	Bond Future	9,633.4200	9.6334	9,424.6900	9.4247	(2.167)	0	0	0
2015/06/08	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2044	05/11/2015	8.25	Put	Bond Future	9,747.0900	9.7471	9,538.3600	9.5384	(2.141)	0	0	0
2015/06/08	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2044	04/02/2016	8.99	Put	Bond Future	2,384.0200	2.3840	2,170.9700	2.1710	(8.937)	0	0	0
2015/06/08	2044	04/02/2016			Bond Future	9.2344	95.3863	9.2121	95.5993	(0.241)	0.0000	0.0000	0
2015/06/08	2044	04/02/2016	9.01	Put	Bond Future	2,185.1000	2.1851	1,972.0500	1.9721	(9.750)	0	0	0
2015/06/08	2044	04/02/2016	9.00	Put	Bond Future	2,284.4700	2.2845	2,071.4200	2.0714	(9.326)	0	0	0
2015/06/08	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2046	06/08/2015	129.01	Put	Bond Future	7,549.9000	7.5499	7,505.8700	7.5059	(0.583)	0	0	0
2015/06/08	2046	06/08/2015			Bond Future	121.4601	121.4601	121.5041	121.5041	0.036	0.0000	0.0000	5,722
2015/06/08	2046	06/08/2015	129.00	Put	Bond Future	7,539.9000	7.5399	7,495.8700	7.4959	(0.584)	0	0	0
2015/06/08	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2046	06/08/2015	128.99	Put	Bond Future	7,529.9000	7.5299	7,485.8700	7.4859	(0.585)	0	0	0
2015/06/08	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2046	05/11/2015			Bond Future	122.0130	122.0130	122.0551	122.0551	0.035	0.0000	0.0000	0
2015/06/08	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2046	05/11/2015	132.99	Put	Bond Future	10,977.0300	10.9770	10,934.9100	10.9349	(0.384)	0	0	0
2015/06/08	2046	05/11/2015	133.01	Put	Bond Future	10,997.0300	10.9970	10,954.9100	10.9549	(0.383)	0	0	0
2015/06/08	2046	05/11/2015	133.00	Put	Bond Future	10,987.0300	10.9870	10,944.9100	10.9449	(0.383)	0	0	0
2015/06/08	2050	06/08/2015			Bond Future	131.7456	131.7456	131.7938	131.7938	0.037	0.0000	0.0000	3,821
2015/06/08	2050	06/08/2015	136.99	Put	Bond Future	5,244.4500	5.2445	5,196.2300	5.1962	(0.919)	0	0	0
2015/06/08	2050	06/08/2015	137.01	Put	Bond Future	5,264.4500	5.2645	5,216.2300	5.2162	(0.916)	0	0	0
2015/06/08	2050	06/08/2015	137.00	Put	Bond Future	5,254.4500	5.2545	5,206.2300	5.2062	(0.918)	0	0	0
2015/06/08	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2050	05/11/2015			Bond Future	133.8707	133.8707	133.9167	133.9167	0.034	0.0000	0.0000	0
2015/06/08	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2050	05/11/2015	144.99	Put	Bond Future	11,119.2700	11.1193	11,073.3400	11.0733	(0.413)	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
2015/06/08	2050	05/11/2015	145.01	Put	Bond Future	11,139.2700	11.1393	11,093.3400	11.0933	(0.412)	0	0	0
2015/06/08	2050	05/11/2015	145.00	Put	Bond Future	11,129.2700	11.1293	11,083.3400	11.0833	(0.413)	0	0	0
2015/06/08	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	AL37	06/08/2015			Index Future	455.2150	455.2150	455.4470	455.4470	0.051	0.0000	0.0000	124
2015/06/08	AL37	05/11/2015			Index Future	462.6330	462.6330	462.8550	462.8550	0.048	0.0000	0.0000	0
2015/06/08	AL7T	06/08/2015			Index Future	533.7590	533.7590	534.1960	534.1960	0.082	0.0000	0.0000	3
2015/06/08	AL7T	05/11/2015			Index Future	542.4570	542.4570	542.8850	542.8850	0.079	0.0000	0.0000	0
2015/06/08	ALBI	06/08/2015			Index Future	487.6600	487.6600	488.2270	488.2270	0.116	0.0000	0.0000	509
2015/06/08	ALBI	05/11/2015			Index Future	495.6080	495.6080	496.1680	496.1680	0.113	0.0000	0.0000	103
2015/06/08	ALBI	04/02/2016			Index Future	504.0430	504.0430	504.6130	504.6130	0.113	0.0000	0.0000	0
2015/06/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	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
2015/06/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/06/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	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
2015/06/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/08	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	EL28	06/08/2015			Bond Future	124.3722	124.3722	124.4174	124.4174	0.036	0.0000	0.0000	0
2015/06/08	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	EL28	06/08/2015	124.99	Put	Bond Future	617.8200	0.6178	572.6300	0.5726	(7.314)	0	0	0
2015/06/08	EL28	06/08/2015	125.01	Put	Bond Future	637.8200	0.6378	592.6300	0.5926	(7.085)	0	0	0
2015/06/08	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	EL28	06/08/2015	125.00	Put	Bond Future	627.8200	0.6278	582.6300	0.5826	(7.198)	0	0	0
2015/06/08	EL28	05/11/2015	126.99	Put	Bond Future	2,159.7800	2.1598	2,116.3700	2.1164	(2.010)	0	0	0
2015/06/08	EL28	05/11/2015			Bond Future	124.8302	124.8302	124.8736	124.8736	0.035	0.0000	0.0000	0
2015/06/08	EL28	05/11/2015	127.01	Put	Bond Future	2,179.7800	2.1798	2,136.3700	2.1364	(1.991)	0	0	0
2015/06/08	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	EL28	05/11/2015	127.00	Put	Bond Future	2,169.7800	2.1698	2,126.3700	2.1264	(2.001)	0	0	0
2015/06/08	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	ES33	06/08/2015			Bond Future	9.9614	82.5898	9.9399	82.7405	(0.216)	0.0000	0.0000	6,396
2015/06/08	ES33	06/08/2015	9.59	Put	Bond Future	2,662.7400	2.6627	2,512.0000	2.5120	(5.661)	0	0	0
2015/06/08	ES33	06/08/2015	9.61	Put	Bond Future	2,515.9400	2.5159	2,365.2000	2.3652	(5.991)	0	0	0
2015/06/08	ES33	06/08/2015	9.60	Put	Bond Future	2,589.2900	2.5893	2,438.5500	2.4385	(5.822)	0	0	0
2015/06/08	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	ES33	05/11/2015	9.00	Put	Bond Future	7,798.3600	7.7984	7,646.8800	7.6469	(1.942)	0	0	0
2015/06/08	ES33	05/11/2015			Bond Future	10.0552	80.1350	10.0332	80.2865	(0.219)	0.0000	0.0000	0
2015/06/08	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	ES33	05/11/2015	8.99	Put	Bond Future	7,877.6900	7.8777	7,726.2100	7.7262	(1.923)	0	0	0
2015/06/08	ES33	05/11/2015	9.01	Put	Bond Future	7,719.1300	7.7191	7,567.6500	7.5676	(1.962)	0	0	0
2015/06/08	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	ES33	04/02/2016			Bond Future	10.1468	81.5002	10.1240	81.6549	(0.225)	0.0000	0.0000	0
2015/06/08	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	ES33	04/02/2016	9.99	Put	Bond Future	1,073.4500	1.0734	918.7500	0.9188	(14.411)	0	0	0
2015/06/08	ES33	04/02/2016	10.01	Put	Bond Future	935.3200	0.9353	780.6200	0.7806	(16.540)	0	0	0
2015/06/08	ES33	04/02/2016	10.00	Put	Bond Future	1,004.3400	1.0043	849.6400	0.8496	(15.403)	0	0	0
2015/06/08	GOVI	06/08/2015			GOVI	484.4810	484.4810	484.9580	484.9580	0.098	0.0000	0.0000	459
2015/06/08	GOVI	06/08/2015	499.99	Put	GOVI	155,090.0000	15.5090	150,320.0000	15.0320	(3.076)	0	0	0
2015/06/08	GOVI	06/08/2015	500.01	Put	GOVI	155,290.0000	15.5290	150,520.0000	15.0520	(3.072)	0	0	0
2015/06/08	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	GOVI	06/08/2015	500.00	Put	GOVI	155,190.0000	15.5190	150,420.0000	15.0420	(3.074)	0	0	0
2015/06/08	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	GOVI	05/11/2015			GOVI	492.3760	492.3760	492.8460	492.8460	0.095	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
2015/06/08	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	GOVI	05/11/2015	529.99	Put	GOVI	376,140.0000	37.6140	371,440.0000	37.1440	(1.250)	0	0	0
2015/06/08	GOVI	05/11/2015	530.01	Put	GOVI	376,340.0000	37.6340	371,640.0000	37.1640	(1.249)	0	0	0
2015/06/08	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	GOVI	05/11/2015	530.00	Put	GOVI	376,240.0000	37.6240	371,540.0000	37.1540	(1.249)	0	0	0
2015/06/08	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	GOVI	04/02/2016			GOVI	500.7560	500.7560	501.2350	501.2350	0.096	0.0000	0.0000	0
2015/06/08	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	GOVI	04/02/2016	511.99	Put	GOVI	112,340.0000	11.2340	107,550.0000	10.7550	(4.264)	0	0	0
2015/06/08	GOVI	04/02/2016	512.01	Put	GOVI	112,540.0000	11.2540	107,750.0000	10.7750	(4.256)	0	0	0
2015/06/08	GOVI	04/02/2016	512.00	Put	GOVI	112,440.0000	11.2440	107,650.0000	10.7650	(4.260)	0	0	0
2015/06/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/06/08	IGOV	06/08/2015			Index Future	225.7790	225.7790	226.0360	226.0360	0.114	0.0000	0.0000	1,080
2015/06/08	IGOV	05/11/2015			Index Future	229.4590	229.4590	229.7130	229.7130	0.111	0.0000	0.0000	17
2015/06/08	IGOV	04/02/2016			Index Future	233.3640	233.3640	233.6230	233.6230	0.111	0.0000	0.0000	0
2015/06/08	ILBI	06/08/2015			Index Future	613.2640	613.2640	613.5130	613.5130	0.041	0.0000	0.0000	159
2015/06/08	ILBI	05/11/2015			Index Future	623.3540	623.3540	623.5960	623.5960	0.039	0.0000	0.0000	0
2015/06/08	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/06/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/06/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/06/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/06/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/06/08	JBAF	17/06/2015			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	7,500
2015/06/08	JBAF	15/07/2015			Jibar Tradeable Future	6.2200	93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2015/06/08	JBAF	19/08/2015			Jibar Tradeable Future	6.3600	93.6400	6.3600	93.6400	0.000	0.0000	0.0000	0
2015/06/08	JBAF	16/09/2015			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/06/08	JBAF	21/10/2015			Jibar Tradeable Future	6.6000	93.4000	6.6000	93.4000	0.000	0.0000	0.0000	0
2015/06/08	JBAF	15/12/2015			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2015/06/08	JBAF	17/02/2016			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,000
2015/06/08	JBAF	16/03/2016			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2015/06/08	JBAF	15/06/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2015/06/08	JBAF	21/09/2016			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2015/06/08	JBAF	21/12/2016			Jibar Tradeable Future	7.7400	92.2600	7.7400	92.2600	0.000	0.0000	0.0000	0
2015/06/08	JBAF	15/03/2017			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2015/06/08	R023	06/08/2015	8.24	Call	Bond Future	1,121.2600	1.1213	1,120.9600	1.1210	(0.027)	0	0	0
2015/06/08	R023	06/08/2015	9.07	Put	Bond Future	133.4600	0.1335	116.1000	0.1161	(13.008)	0	0	911



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
2015/06/08	R023	06/08/2015			Bond Future	8.2763		100.5552	8.2651	100.6161	(0.135)	0.0000	0.0000	20,973
2015/06/08	R023	06/08/2015	8.26	Put	Bond Future	1,263.0800		1.2631	1,202.6800	1.2027	(4.782)	0	0	0
2015/06/08	R023	06/08/2015	9.07	Call	Bond Future	4,327.0500		4.3270	4,370.6100	4.3706	1.007	0	0	0
2015/06/08	R023	06/08/2015	8.25	Put	Bond Future	1,290.6000		1.2906	1,229.8000	1.2298	(4.711)	0	0	0
2015/06/08	R023	06/08/2015	8.24	Put	Bond Future	1,318.8700		1.3189	1,257.6500	1.2577	(4.642)	0	0	0
2015/06/08	R023	06/08/2015	8.25	Call	Bond Future	1,147.4400		1.1474	1,147.5600	1.1476	0.010	0	0	0
2015/06/08	R023	06/08/2015	8.26	Call	Bond Future	1,174.3200		1.1743	1,174.8400	1.1748	0.044	0	0	0
2015/06/08	R023	05/11/2015			Bond Future	8.3529		98.2538	8.3416	98.3136	(0.136)	0.0000	0.0000	0
2015/06/08	R023	05/11/2015	7.99	Put	Bond Future	3,044.5300		3.0445	2,988.4100	2.9884	(1.843)	0	0	0
2015/06/08	R023	05/11/2015	8.01	Put	Bond Future	2,974.4500		2.9744	2,918.6700	2.9187	(1.875)	0	0	0
2015/06/08	R023	05/11/2015	7.99	Call	Bond Future	1,105.1600		1.1052	1,108.8700	1.1089	0.336	0	0	0
2015/06/08	R023	05/11/2015	8.00	Put	Bond Future	3,009.3700		3.0094	2,953.4100	2.9534	(1.860)	0	0	0
2015/06/08	R023	05/11/2015	8.00	Call	Bond Future	1,124.0900		1.1241	1,127.9600	1.1280	0.344	0	0	0
2015/06/08	R023	05/11/2015	8.01	Call	Bond Future	1,143.2300		1.1432	1,147.2800	1.1473	0.354	0	0	0
2015/06/08	R023	04/02/2016	8.01	Put	Bond Future	3,603.2200		3.6032	3,550.7800	3.5508	(1.455)	0	0	0
2015/06/08	R023	04/02/2016			Bond Future	8.4247		99.9271	8.4127	99.9887	(0.143)	0.0000	0.0000	0
2015/06/08	R023	04/02/2016	8.00	Put	Bond Future	3,636.7400		3.6367	3,584.1400	3.5841	(1.446)	0	0	0
2015/06/08	R023	04/02/2016	8.01	Call	Bond Future	1,449.7600		1.4498	1,458.9000	1.4589	0.630	0	0	0
2015/06/08	R023	04/02/2016	7.99	Call	Bond Future	1,411.6300		1.4116	1,420.4500	1.4204	0.625	0	0	0
2015/06/08	R023	04/02/2016	8.00	Call	Bond Future	1,430.6200		1.4306	1,439.6000	1.4396	0.628	0	0	0
2015/06/08	R023	04/02/2016	7.99	Put	Bond Future	3,670.4500		3.6705	3,617.6900	3.6177	(1.437)	0	0	0
2015/06/08	R186	06/08/2015	7.65	Call	Bond Future	152.0500		0.1521	143.3700	0.1434	(5.709)	0	0	75
2015/06/08	R186	06/08/2015	8.00	Put	Bond Future	4,232.7600		4.2328	4,128.7100	4.1287	(2.458)	0	0	0
2015/06/08	R186	06/08/2015	8.90	Put	Bond Future	616.2000		0.6162	562.4300	0.5624	(8.726)	0	0	5,350
2015/06/08	R186	06/08/2015			Bond Future	8.4548		116.2156	8.4433	116.3070	(0.136)	0.0000	0.0000	40,711
2015/06/08	R186	06/08/2015	8.50	Call	Bond Future	2,017.7300		2.0177	2,022.6300	2.0226	0.243	0	0	0
2015/06/08	R186	06/08/2015	8.55	Put	Bond Future	1,484.6900		1.4847	1,401.7800	1.4018	(5.584)	0	0	4,229
2015/06/08	R186	06/08/2015	7.85	Call	Bond Future	330.3600		0.3304	318.5200	0.3185	(3.584)	0	0	20
2015/06/08	R186	06/08/2015	8.00	Call	Bond Future	548.4800		0.5485	535.8000	0.5358	(2.312)	0	0	0
2015/06/08	R186	06/08/2015	8.01	Call	Bond Future	566.2600		0.5663	553.5900	0.5536	(2.237)	0	0	0
2015/06/08	R186	06/08/2015	7.75	Call	Bond Future	227.6300		0.2276	217.2100	0.2172	(4.578)	0	0	1,000
2015/06/08	R186	06/08/2015	8.35	Call	Bond Future	1,445.1900		1.4452	1,441.0500	1.4410	(0.286)	0	0	20
2015/06/08	R186	06/08/2015	7.99	Call	Bond Future	531.2700		0.5313	518.5700	0.5186	(2.390)	0	0	0
2015/06/08	R186	06/08/2015	8.68	Put	Bond Future	1,092.6000		1.0926	1,019.9700	1.0200	(6.647)	0	0	20
2015/06/08	R186	06/08/2015	8.46	Put	Bond Future	1,812.6300		1.8126	1,723.4600	1.7235	(4.919)	0	0	75
2015/06/08	R186	06/08/2015	8.45	Call	Bond Future	1,814.1400		1.8141	1,815.7000	1.8157	0.086	0	0	0
2015/06/08	R186	06/08/2015	8.05	Call	Bond Future	641.3300		0.6413	628.8500	0.6288	(1.946)	0	0	75
2015/06/08	R186	06/08/2015	7.65	Put	Bond Future	6,782.4200		6.7824	6,682.3700	6.6824	(1.475)	0	0	0
2015/06/08	R186	06/08/2015	8.50	Put	Bond Future	1,660.1000		1.6601	1,573.6300	1.5736	(5.209)	0	0	5,229
2015/06/08	R186	06/08/2015	8.55	Call	Bond Future	2,236.0700		2.2361	2,244.5300	2.2445	0.378	0	0	0
2015/06/08	R186	06/08/2015	7.75	Put	Bond Future	6,006.1800		6.0062	5,904.3900	5.9044	(1.695)	0	0	0
2015/06/08	R186	06/08/2015	8.45	Put	Bond Future	1,852.1200		1.8521	1,762.3100	1.7623	(4.849)	0	0	4,229
2015/06/08	R186	06/08/2015	7.99	Put	Bond Future	4,298.3600		4.2984	4,194.2900	4.1943	(2.421)	0	0	0
2015/06/08	R186	06/08/2015	8.05	Put	Bond Future	3,912.7200		3.9127	3,808.8700	3.8089	(2.654)	0	0	0
2015/06/08	R186	06/08/2015	8.90	Call	Bond Future	4,072.2900		4.0723	4,109.8900	4.1099	0.923	0	0	0
2015/06/08	R186	06/08/2015	8.46	Call	Bond Future	1,853.9200		1.8539	1,856.1200	1.8561	0.119	0	0	0
2015/06/08	R186	06/08/2015	7.85	Put	Bond Future	5,265.2000		5.2652	5,161.9900	5.1620	(1.960)	0	0	0

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2015/06/08	R186	06/08/2015	8.01	Put	Bond Future	4,167.8000		4.1678	4,063.7600	4.0638	(2.496)	0	0	0
2015/06/08	R186	06/08/2015	8.35	Put	Bond Future	2,280.0400		2.2800	2,184.5300	2.1845	(4.189)	0	0	0
2015/06/08	R186	06/08/2015	8.68	Call	Bond Future	2,859.0400		2.8590	2,877.7800	2.8778	0.655	0	0	0
2015/06/08	R186	05/11/2015	8.85	Put	Bond Future	1,826.4000		1.8264	1,767.8600	1.7679	(3.205)	0	0	169
2015/06/08	R186	05/11/2015	8.25	Put	Bond Future	4,084.9500		4.0850	4,003.4100	4.0034	(1.996)	0	0	8,690
2015/06/08	R186	05/11/2015	8.24	Call	Bond Future	1,923.5900		1.9236	1,931.7700	1.9318	0.425	0	0	0
2015/06/08	R186	05/11/2015	8.45	Call	Bond Future	2,630.1700		2.6302	2,645.2700	2.6453	0.574	0	0	0
2015/06/08	R186	05/11/2015			Bond Future	8.5211		118.0903	8.5095	118.1804	(0.136)	0.0000	0.0000	500
2015/06/08	R186	05/11/2015	9.00	Put	Bond Future	1,453.5500		1.4535	1,401.6300	1.4016	(3.572)	0	0	2,600
2015/06/08	R186	05/11/2015	8.35	Put	Bond Future	3,615.3600		3.6154	3,536.9500	3.5369	(2.169)	0	0	9,370
2015/06/08	R186	05/11/2015	8.22	Call	Bond Future	1,863.3700		1.8634	1,870.9700	1.8710	0.408	0	0	0
2015/06/08	R186	05/11/2015	8.24	Put	Bond Future	4,134.1800		4.1342	4,052.3400	4.0523	(1.980)	0	0	0
2015/06/08	R186	05/11/2015	8.26	Put	Bond Future	4,036.4000		4.0364	3,955.1500	3.9551	(2.013)	0	0	0
2015/06/08	R186	05/11/2015	8.35	Call	Bond Future	2,276.8500		2.2769	2,288.4600	2.2885	0.510	0	0	169
2015/06/08	R186	05/11/2015	7.73	Call	Bond Future	755.8700		0.7559	754.3400	0.7543	(0.202)	0	0	169
2015/06/08	R186	05/11/2015	8.85	Call	Bond Future	4,341.1800		4.3412	4,372.6600	4.3727	0.725	0	0	0
2015/06/08	R186	05/11/2015	9.00	Call	Bond Future	5,089.8700		5.0899	5,127.9700	5.1280	0.749	0	0	0
2015/06/08	R186	05/11/2015	8.45	Put	Bond Future	3,183.6100		3.1836	3,108.6900	3.1087	(2.353)	0	0	6,248
2015/06/08	R186	05/11/2015	8.25	Call	Bond Future	1,954.0100		1.9540	1,962.4900	1.9625	0.434	0	0	0
2015/06/08	R186	05/11/2015	7.73	Put	Bond Future	7,129.1300		7.1291	7,037.5800	7.0376	(1.284)	0	0	0
2015/06/08	R186	05/11/2015	8.26	Call	Bond Future	1,985.0400		1.9850	1,993.8100	1.9938	0.442	0	0	0
2015/06/08	R186	05/11/2015	8.22	Put	Bond Future	4,233.4800		4.2335	4,151.0600	4.1511	(1.947)	0	0	1,090
2015/06/08	R186	04/02/2016	7.50	Call	Bond Future	742.4100		0.7424	745.0000	0.7450	0.349	0	0	0
2015/06/08	R186	04/02/2016			Bond Future	8.5805		114.8028	8.5684	114.8951	(0.141)	0.0000	0.0000	5,512
2015/06/08	R186	04/02/2016	7.51	Call	Bond Future	756.0300		0.7560	758.7200	0.7587	0.356	0	0	0
2015/06/08	R186	04/02/2016	7.50	Put	Bond Future	9,379.0400		9.3790	9,289.3500	9.2893	(0.956)	0	0	0
2015/06/08	R186	04/02/2016	7.49	Call	Bond Future	729.6900		0.7297	732.1800	0.7322	0.341	0	0	0
2015/06/08	R186	04/02/2016	7.49	Put	Bond Future	9,450.3400		9.4503	9,360.5500	9.3605	(0.950)	0	0	0
2015/06/08	R186	04/02/2016	7.51	Put	Bond Future	9,308.7200		9.3087	9,219.1300	9.2191	(0.962)	0	0	0
2015/06/08	R186	05/05/2016			Bond Future	8.6293		116.8616	8.6171	116.9526	(0.141)	0.0000	0.0000	0
2015/06/08	R186	05/05/2016	8.34	Call	Bond Future	3,166.8400		3.1668	3,188.2100	3.1882	0.675	0	0	0
2015/06/08	R186	05/05/2016	8.35	Call	Bond Future	3,198.8600		3.1989	3,220.4500	3.2205	0.675	0	0	0
2015/06/08	R186	05/05/2016	8.33	Call	Bond Future	3,135.0200		3.1350	3,156.1500	3.1562	0.674	0	0	0
2015/06/08	R186	05/05/2016	8.35	Put	Bond Future	5,306.3600		5.3064	5,236.9900	5.2370	(1.307)	0	0	0
2015/06/08	R186	05/05/2016	7.56	Put	Bond Future	9,610.7500		9.6108	9,526.6800	9.5267	(0.875)	0	0	0
2015/06/08	R186	05/05/2016	8.34	Put	Bond Future	5,350.7900		5.3508	5,281.2000	5.2812	(1.301)	0	0	0
2015/06/08	R186	05/05/2016	7.56	Call	Bond Future	1,246.1800		1.2462	1,253.0700	1.2531	0.553	0	0	0
2015/06/08	R186	05/05/2016	8.33	Put	Bond Future	5,395.4800		5.3955	5,325.6500	5.3257	(1.294)	0	0	0
2015/06/08	R197	06/08/2015	288.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R197	06/08/2015			Bond Future	285.9599		285.9599	286.0607	286.0607	0.035	0.0000	0.0000	997
2015/06/08	R197	06/08/2015	288.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R197	06/08/2015	287.99	Put	Bond Future	2,030.1400		2.0301	1,929.2700	1.9293	(4.969)	0	0	0
2015/06/08	R197	06/08/2015	288.01	Put	Bond Future	2,050.1400		2.0501	1,949.2700	1.9493	(4.920)	0	0	0
2015/06/08	R197	06/08/2015	288.00	Put	Bond Future	2,040.1400		2.0401	1,939.2700	1.9393	(4.944)	0	0	0
2015/06/08	R197	06/08/2015	287.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R197	05/11/2015	295.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R197	05/11/2015			Bond Future	290.5720		290.5720	290.6685	290.6685	0.033	0.0000	0.0000	0

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2015/06/08	R197	05/11/2015	294.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2015/06/08	R197	05/11/2015	295.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2015/06/08	R197	05/11/2015	294.99	Put	Bond Future		4,418.0000	4.4180	4,321.4600	4.3215	(2.185)	0	0	0
2015/06/08	R197	05/11/2015	295.01	Put	Bond Future		4,438.0000	4.4380	4,341.4600	4.3415	(2.175)	0	0	0
2015/06/08	R197	05/11/2015	295.00	Put	Bond Future		4,428.0000	4.4280	4,331.4600	4.3315	(2.180)	0	0	0
2015/06/08	R202	06/08/2015			Bond Future		234.2623	234.2623	234.3456	234.3456	0.036	0.0000	0.0000	53,356
2015/06/08	R202	06/08/2015	239.99	Put	Bond Future		5,727.7300	5.7277	5,644.3700	5.6444	(1.455)	0	0	0
2015/06/08	R202	06/08/2015	240.00	Put	Bond Future		5,737.7300	5.7377	5,654.3700	5.6544	(1.453)	0	0	0
2015/06/08	R202	06/08/2015	240.01	Put	Bond Future		5,747.7300	5.7477	5,664.3700	5.6644	(1.450)	0	0	0
2015/06/08	R202	06/08/2015	240.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R202	06/08/2015	239.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R202	06/08/2015	240.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R202	05/11/2015			Bond Future		238.0407	238.0407	238.1203	238.1203	0.033	0.0000	0.0000	0
2015/06/08	R202	05/11/2015	245.99	Put	Bond Future		7,949.2600	7.9493	7,869.6500	7.8697	(1.001)	0	0	0
2015/06/08	R202	05/11/2015	246.01	Put	Bond Future		7,969.2600	7.9693	7,889.6500	7.8897	(0.999)	0	0	0
2015/06/08	R202	05/11/2015	246.00	Put	Bond Future		7,959.2600	7.9593	7,879.6500	7.8797	(1.000)	0	0	0
2015/06/08	R202	05/11/2015	245.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R202	05/11/2015	246.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R202	05/11/2015	246.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R203	06/08/2015	6.74	Call	Bond Future		53.5300	0.0535	51.4300	0.0514	(3.923)	0	0	0
2015/06/08	R203	06/08/2015	6.75	Put	Bond Future		1,304.9600	1.3050	1,279.2700	1.2793	(1.969)	0	0	0
2015/06/08	R203	06/08/2015	7.84	Call	Bond Future		985.6400	0.9856	996.9300	0.9969	1.145	0	0	0
2015/06/08	R203	06/08/2015			Bond Future		7.3929	104.9852	7.3807	105.0088	(0.165)	0.0000	0.0000	17,787
2015/06/08	R203	06/08/2015	6.75	Call	Bond Future		55.7500	0.0558	53.6200	0.0536	(3.821)	0	0	0
2015/06/08	R203	06/08/2015	6.76	Call	Bond Future		58.0400	0.0580	55.8900	0.0559	(3.704)	0	0	0
2015/06/08	R203	06/08/2015	6.74	Put	Bond Future		1,322.3300	1.3223	1,296.6700	1.2967	(1.941)	0	0	0
2015/06/08	R203	06/08/2015	7.84	Put	Bond Future		128.5000	0.1285	116.2300	0.1162	(9.549)	0	0	5,000
2015/06/08	R203	06/08/2015	6.76	Put	Bond Future		1,287.6700	1.2877	1,261.9600	1.2620	(1.997)	0	0	0
2015/06/08	R203	05/11/2015	5.99	Call	Bond Future		13.8200	0.0138	13.5900	0.0136	(1.664)	0	0	0
2015/06/08	R203	05/11/2015	6.00	Put	Bond Future		2,634.9000	2.6349	2,612.8900	2.6129	(0.835)	0	0	0
2015/06/08	R203	05/11/2015			Bond Future		7.5065	102.5130	7.4937	102.5348	(0.169)	0.0000	0.0000	0
2015/06/08	R203	05/11/2015	6.00	Call	Bond Future		14.3000	0.0143	14.0500	0.0141	(1.748)	0	0	0
2015/06/08	R203	05/11/2015	6.01	Call	Bond Future		14.7800	0.0148	14.5300	0.0145	(1.691)	0	0	0
2015/06/08	R203	05/11/2015	5.99	Put	Bond Future		2,652.1100	2.6521	2,630.1200	2.6301	(0.829)	0	0	0
2015/06/08	R203	05/11/2015	6.01	Put	Bond Future		2,617.6900	2.6177	2,595.6800	2.5957	(0.841)	0	0	0
2015/06/08	R203	04/02/2016	7.26	Put	Bond Future		837.5400	0.8375	819.6100	0.8196	(2.141)	0	0	0
2015/06/08	R203	04/02/2016	7.25	Put	Bond Future		847.0900	0.8471	829.0700	0.8291	(2.127)	0	0	0
2015/06/08	R203	04/02/2016			Bond Future		7.6139	104.2591	7.5985	104.2820	(0.203)	0.0000	0.0000	0
2015/06/08	R203	04/02/2016	7.26	Call	Bond Future		309.2400	0.3092	314.2600	0.3143	1.623	0	0	0
2015/06/08	R203	04/02/2016	7.24	Call	Bond Future		298.4400	0.2984	303.2900	0.3033	1.625	0	0	0
2015/06/08	R203	04/02/2016	7.25	Call	Bond Future		303.8100	0.3038	308.7400	0.3087	1.623	0	0	0
2015/06/08	R203	04/02/2016	7.24	Put	Bond Future		856.7100	0.8567	838.6100	0.8386	(2.113)	0	0	0
2015/06/08	R204	06/08/2015	7.74	Call	Bond Future		689.1500	0.6892	693.7200	0.6937	0.663	0	0	0
2015/06/08	R204	06/08/2015	7.75	Put	Bond Future		541.8900	0.5419	510.4900	0.5105	(5.795)	0	0	0
2015/06/08	R204	06/08/2015			Bond Future		7.6942	102.0113	7.6818	102.0476	(0.161)	0.0000	0.0000	21,429

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/08	R204	06/08/2015	8.41	Call	Bond Future	2,144.3600	2.1444	2,170.6700	2.1707	1.227	0	0	0
2015/06/08	R204	06/08/2015	7.74	Put	Bond Future	555.1500	0.5552	523.4500	0.5234	(5.710)	0	0	0
2015/06/08	R204	06/08/2015	7.76	Put	Bond Future	528.8600	0.5289	497.7600	0.4978	(5.881)	0	0	0
2015/06/08	R204	06/08/2015	8.41	Put	Bond Future	74.8200	0.0748	64.8600	0.0649	(13.312)	0	0	699
2015/06/08	R204	06/08/2015	7.75	Call	Bond Future	705.1200	0.7051	709.9900	0.7100	0.691	0	0	0
2015/06/08	R204	06/08/2015	7.76	Call	Bond Future	721.3100	0.7213	726.4800	0.7265	0.717	0	0	0
2015/06/08	R204	05/11/2015			Bond Future	7.7915	103.6568	7.7789	103.6913	(0.162)	0.0000	0.0000	0
2015/06/08	R204	05/11/2015	6.25	Call	Bond Future	27.1000	0.0271	26.6200	0.0266	(1.771)	0	0	0
2015/06/08	R204	05/11/2015	6.24	Put	Bond Future	4,371.6600	4.3717	4,336.7000	4.3367	(0.800)	0	0	0
2015/06/08	R204	05/11/2015	6.26	Put	Bond Future	4,315.8900	4.3159	4,280.9100	4.2809	(0.810)	0	0	0
2015/06/08	R204	05/11/2015	6.25	Put	Bond Future	4,343.7600	4.3438	4,308.7900	4.3088	(0.805)	0	0	0
2015/06/08	R204	05/11/2015	6.26	Call	Bond Future	27.9700	0.0280	27.4800	0.0275	(1.752)	0	0	0
2015/06/08	R204	05/11/2015	6.24	Call	Bond Future	26.2600	0.0263	25.7900	0.0258	(1.790)	0	0	0
2015/06/08	R204	04/02/2016	7.50	Call	Bond Future	583.0600	0.5831	590.1000	0.5901	1.207	0	0	0
2015/06/08	R204	04/02/2016			Bond Future	7.8780	101.3849	7.8639	101.4207	(0.179)	0.0000	0.0000	0
2015/06/08	R204	04/02/2016	7.51	Call	Bond Future	592.5400	0.5925	599.7000	0.5997	1.208	0	0	0
2015/06/08	R204	04/02/2016	7.49	Put	Bond Future	1,560.1800	1.5602	1,531.3800	1.5314	(1.846)	0	0	0
2015/06/08	R204	04/02/2016	7.51	Put	Bond Future	1,527.6100	1.5276	1,499.0400	1.4990	(1.870)	0	0	0
2015/06/08	R204	04/02/2016	7.49	Call	Bond Future	573.9900	0.5740	580.9200	0.5809	1.207	0	0	0
2015/06/08	R204	04/02/2016	7.50	Put	Bond Future	1,543.6900	1.5437	1,515.0000	1.5150	(1.859)	0	0	0
2015/06/08	R207	06/08/2015	7.76	Call	Bond Future	479.7100	0.4797	477.1100	0.4771	(0.542)	0	0	0
2015/06/08	R207	06/08/2015			Bond Future	7.9547	97.9572	7.9430	97.9994	(0.147)	0.0000	0.0000	38,359
2015/06/08	R207	06/08/2015	7.74	Call	Bond Future	453.6800	0.4537	450.7500	0.4508	(0.646)	0	0	0
2015/06/08	R207	06/08/2015	7.75	Call	Bond Future	466.5700	0.4666	463.8000	0.4638	(0.594)	0	0	0
2015/06/08	R207	06/08/2015	7.46	Call	Bond Future	186.0500	0.1861	181.2300	0.1812	(2.591)	0	0	70
2015/06/08	R207	06/08/2015	7.74	Put	Bond Future	1,232.8400	1.2328	1,187.7500	1.1878	(3.657)	0	0	0
2015/06/08	R207	06/08/2015	7.46	Put	Bond Future	1,992.8600	1.9929	1,945.8800	1.9459	(2.357)	0	0	0
2015/06/08	R207	06/08/2015	7.76	Put	Bond Future	1,185.9600	1.1860	1,141.2000	1.1412	(3.774)	0	0	0
2015/06/08	R207	06/08/2015	7.75	Put	Bond Future	1,209.2600	1.2093	1,164.3300	1.1643	(3.715)	0	0	0
2015/06/08	R207	05/11/2015	7.76	Call	Bond Future	774.9300	0.7749	779.1700	0.7792	0.547	0	0	0
2015/06/08	R207	05/11/2015			Bond Future	8.0437	99.5378	8.0318	99.5786	(0.148)	0.0000	0.0000	0
2015/06/08	R207	05/11/2015	7.74	Call	Bond Future	748.7400	0.7487	752.7200	0.7527	0.532	0	0	0
2015/06/08	R207	05/11/2015	7.50	Call	Bond Future	479.6600	0.4797	481.0100	0.4810	0.281	0	0	19
2015/06/08	R207	05/11/2015	7.75	Call	Bond Future	761.7600	0.7618	765.8800	0.7659	0.541	0	0	0
2015/06/08	R207	05/11/2015	7.43	Call	Bond Future	415.5800	0.4156	416.3700	0.4164	0.190	0	0	53
2015/06/08	R207	05/11/2015	7.74	Put	Bond Future	1,798.1700	1.7982	1,761.3800	1.7614	(2.046)	0	0	0
2015/06/08	R207	05/11/2015	7.76	Put	Bond Future	1,754.8200	1.7548	1,718.2900	1.7183	(2.082)	0	0	0
2015/06/08	R207	05/11/2015	7.43	Put	Bond Future	2,550.5900	2.5506	2,510.6100	2.5106	(1.567)	0	0	0
2015/06/08	R207	05/11/2015	7.75	Put	Bond Future	1,776.4100	1.7764	1,739.7600	1.7398	(2.063)	0	0	0
2015/06/08	R207	05/11/2015	7.50	Put	Bond Future	2,368.2700	2.3683	2,328.8500	2.3288	(1.665)	0	0	0
2015/06/08	R207	04/02/2016	7.49	Put	Bond Future	2,656.4900	2.6565	2,618.9900	2.6190	(1.412)	0	0	0
2015/06/08	R207	04/02/2016	7.27	Put	Bond Future	3,213.7300	3.2137	3,174.3800	3.1744	(1.224)	0	0	0
2015/06/08	R207	04/02/2016			Bond Future	8.1261	97.5909	8.1131	97.6332	(0.160)	0.0000	0.0000	0
2015/06/08	R207	04/02/2016	7.51	Put	Bond Future	2,608.6700	2.6087	2,571.3700	2.5714	(1.430)	0	0	0
2015/06/08	R207	04/02/2016	7.27	Call	Bond Future	381.7100	0.3817	384.5700	0.3846	0.749	0	0	43
2015/06/08	R207	04/02/2016	7.50	Call	Bond Future	571.1500	0.5712	575.9700	0.5760	0.844	0	0	19
2015/06/08	R207	04/02/2016	7.51	Call	Bond Future	580.6500	0.5806	585.5600	0.5856	0.846	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
2015/06/08	R207	04/02/2016	7.49	Call	Bond Future	561.7700	0.5618	566.4800	0.5665	0.838	0	0	0
2015/06/08	R207	04/02/2016	7.50	Put	Bond Future	2,632.5100	2.6325	2,595.1200	2.5951	(1.420)	0	0	0
2015/06/08	R207	05/05/2016	7.86	Put	Bond Future	2,207.5400	2.2075	2,176.4700	2.1765	(1.407)	0	0	0
2015/06/08	R207	05/05/2016			Bond Future	8.1953	99.3411	8.1821	99.3817	(0.161)	0.0000	0.0000	0
2015/06/08	R207	05/05/2016	7.85	Put	Bond Future	2,225.7300	2.2257	2,194.5600	2.1946	(1.400)	0	0	0
2015/06/08	R207	05/05/2016	7.56	Put	Bond Future	2,799.4800	2.7995	2,765.4900	2.7655	(1.214)	0	0	0
2015/06/08	R207	05/05/2016	7.84	Put	Bond Future	2,244.0300	2.2440	2,212.7500	2.2128	(1.394)	0	0	0
2015/06/08	R207	05/05/2016	7.56	Call	Bond Future	825.9000	0.8259	832.4900	0.8325	0.798	0	0	43
2015/06/08	R207	05/05/2016	7.85	Call	Bond Future	1,159.0900	1.1591	1,168.5000	1.1685	0.812	0	0	0
2015/06/08	R207	05/05/2016	7.86	Call	Bond Future	1,171.9900	1.1720	1,181.5000	1.1815	0.811	0	0	0
2015/06/08	R207	05/05/2016	7.84	Call	Bond Future	1,146.2800	1.1463	1,155.5800	1.1556	0.811	0	0	0
2015/06/08	R208	06/08/2015			Bond Future	8.0786	96.5389	8.0672	96.5877	(0.141)	0.0000	0.0000	37,640
2015/06/08	R208	06/08/2015	8.00	Call	Bond Future	785.0600	0.7851	784.1500	0.7842	(0.116)	0	0	0
2015/06/08	R208	06/08/2015	8.01	Call	Bond Future	804.4300	0.8044	803.8200	0.8038	(0.076)	0	0	0
2015/06/08	R208	06/08/2015	8.85	Call	Bond Future	3,346.6400	3.3466	3,381.8100	3.3818	1.051	0	0	0
2015/06/08	R208	06/08/2015	7.99	Call	Bond Future	765.9800	0.7660	764.7800	0.7648	(0.157)	0	0	0
2015/06/08	R208	06/08/2015	8.01	Put	Bond Future	1,099.4100	1.0994	1,050.0100	1.0500	(4.493)	0	0	0
2015/06/08	R208	06/08/2015	8.00	Put	Bond Future	1,123.1500	1.1231	1,073.4500	1.0734	(4.425)	0	0	0
2015/06/08	R208	06/08/2015	7.99	Put	Bond Future	1,147.2200	1.1472	1,097.2300	1.0972	(4.357)	0	0	0
2015/06/08	R208	06/08/2015	8.85	Put	Bond Future	103.6100	0.1036	89.9900	0.0900	(13.145)	0	0	198
2015/06/08	R208	05/11/2015			Bond Future	8.1596	94.6966	8.1481	94.7443	(0.141)	0.0000	0.0000	0
2015/06/08	R208	05/11/2015	8.48	Call	Bond Future	2,223.4600	2.2235	2,240.7900	2.2408	0.779	0	0	0
2015/06/08	R208	05/11/2015	7.74	Put	Bond Future	2,493.0200	2.4930	2,448.0100	2.4480	(1.805)	0	0	0
2015/06/08	R208	05/11/2015	7.75	Call	Bond Future	753.1800	0.7532	755.9600	0.7560	0.369	0	0	0
2015/06/08	R208	05/11/2015	7.76	Call	Bond Future	766.8900	0.7669	769.8000	0.7698	0.379	0	0	0
2015/06/08	R208	05/11/2015	8.48	Put	Bond Future	910.9500	0.9109	880.6200	0.8806	(3.329)	0	0	2,200
2015/06/08	R208	05/11/2015	7.74	Call	Bond Future	739.6300	0.7396	742.2800	0.7423	0.358	0	0	0
2015/06/08	R208	05/11/2015	7.76	Put	Bond Future	2,435.8200	2.4358	2,391.0700	2.3911	(1.837)	0	0	0
2015/06/08	R208	05/11/2015	7.75	Put	Bond Future	2,464.3300	2.4643	2,419.4500	2.4194	(1.821)	0	0	0
2015/06/08	R208	04/02/2016	8.2323		Bond Future	8.2323	96.3096	8.2199	96.3588	(0.151)	0.0000	0.0000	0
2015/06/08	R208	04/02/2016	7.74	Put	Bond Future	2,912.5700	2.9126	2,870.1300	2.8701	(1.457)	0	0	0
2015/06/08	R208	04/02/2016	7.76	Put	Bond Future	2,858.4700	2.8585	2,816.2900	2.8163	(1.476)	0	0	0
2015/06/08	R208	04/02/2016	7.75	Put	Bond Future	2,885.4400	2.8854	2,843.1300	2.8431	(1.466)	0	0	0
2015/06/08	R208	04/02/2016	7.76	Call	Bond Future	961.0500	0.9611	968.0600	0.9681	0.729	0	0	0
2015/06/08	R208	04/02/2016	7.74	Call	Bond Future	933.7800	0.9338	940.5300	0.9405	0.723	0	0	0
2015/06/08	R208	04/02/2016	7.75	Call	Bond Future	947.3500	0.9473	954.2300	0.9542	0.726	0	0	0
2015/06/08	R209	06/08/2015	8.99	Put	Bond Future	1,787.1600	1.7872	1,667.6200	1.6676	(6.689)	0	0	0
2015/06/08	R209	06/08/2015			Bond Future	8.9770	76.8592	8.9559	77.0170	(0.235)	0.0000	0.0000	25,578
2015/06/08	R209	06/08/2015	9.01	Put	Bond Future	1,714.9200	1.7149	1,597.5300	1.5975	(6.845)	0	0	0
2015/06/08	R209	06/08/2015	9.90	Call	Bond Future	6,610.5900	6.6106	6,740.1000	6.7401	1.959	0	0	0
2015/06/08	R209	06/08/2015	9.00	Call	Bond Future	1,922.3300	1.9223	1,961.6700	1.9617	2.046	0	0	0
2015/06/08	R209	06/08/2015	9.01	Call	Bond Future	1,961.1100	1.9611	2,001.5200	2.0015	2.061	0	0	0
2015/06/08	R209	06/08/2015	8.99	Call	Bond Future	1,884.4800	1.8845	1,922.7400	1.9227	2.030	0	0	0
2015/06/08	R209	06/08/2015	9.00	Put	Bond Future	1,750.5200	1.7505	1,632.0600	1.6321	(6.767)	0	0	0
2015/06/08	R209	06/08/2015	9.90	Put	Bond Future	176.7100	0.1767	148.4200	0.1484	(16.009)	0	0	2,914
2015/06/08	R209	05/11/2015	9.25	Call	Bond Future	3,779.5200	3.7795	3,847.8800	3.8479	1.809	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
2015/06/08	R209	05/11/2015	7.99	Put	Bond Future	8,866.2800	8.8663	8,714.4400	8.7144	(1.713)	0	0	0
2015/06/08	R209	05/11/2015			Bond Future	9.0349	74.9514	9.0134	75.1102	(0.238)	0.0000	0.0000	10
2015/06/08	R209	05/11/2015	8.01	Put	Bond Future	8,715.1800	8.7152	8,563.7800	8.5638	(1.737)	0	0	0
2015/06/08	R209	05/11/2015	9.25	Put	Bond Future	2,216.0500	2.2160	2,125.6300	2.1256	(4.080)	0	0	998
2015/06/08	R209	05/11/2015	7.99	Call	Bond Future	496.7400	0.4967	503.6800	0.5037	1.397	0	0	0
2015/06/08	R209	05/11/2015	8.00	Put	Bond Future	8,790.2900	8.7903	8,638.6600	8.6387	(1.725)	0	0	0
2015/06/08	R209	05/11/2015	8.00	Call	Bond Future	507.4200	0.5074	514.5700	0.5146	1.409	0	0	0
2015/06/08	R209	05/11/2015	8.01	Call	Bond Future	518.8400	0.5188	526.2200	0.5262	1.422	0	0	0
2015/06/08	R209	04/02/2016	8.75	Put	Bond Future	5,179.5900	5.1796	5,063.3200	5.0633	(2.245)	0	0	0
2015/06/08	R209	04/02/2016	8.74	Call	Bond Future	2,616.9300	2.6169	2,662.2200	2.6622	1.731	0	0	0
2015/06/08	R209	04/02/2016			Bond Future	9.0878	76.2282	9.0656	76.3902	(0.244)	0.0000	0.0000	0
2015/06/08	R209	04/02/2016	8.75	Call	Bond Future	2,646.6100	2.6466	2,692.3800	2.6924	1.729	0	0	0
2015/06/08	R209	04/02/2016	8.76	Call	Bond Future	2,676.4900	2.6765	2,722.7200	2.7227	1.727	0	0	0
2015/06/08	R209	04/02/2016	8.74	Put	Bond Future	5,226.8900	5.2269	5,110.1400	5.1101	(2.234)	0	0	0
2015/06/08	R209	04/02/2016	8.76	Put	Bond Future	5,132.6000	5.1326	5,016.7900	5.0168	(2.256)	0	0	0
2015/06/08	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R210	06/08/2015			Bond Future	177.5847	177.5847	177.6473	177.6473	0.035	0.0000	0.0000	1,227
2015/06/08	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R210	06/08/2015	178.99	Put	Bond Future	1,405.2700	1.4053	1,342.6700	1.3427	(4.455)	0	0	0
2015/06/08	R210	06/08/2015	179.01	Put	Bond Future	1,425.2700	1.4253	1,362.6700	1.3627	(4.392)	0	0	0
2015/06/08	R210	06/08/2015	179.00	Put	Bond Future	1,415.2700	1.4153	1,352.6700	1.3527	(4.423)	0	0	0
2015/06/08	R210	05/11/2015			Bond Future	178.3173	178.3173	178.3772	178.3772	0.034	0.0000	0.0000	0
2015/06/08	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R210	05/11/2015	181.99	Put	Bond Future	3,672.7400	3.6727	3,612.8500	3.6129	(1.631)	0	0	0
2015/06/08	R210	05/11/2015	182.01	Put	Bond Future	3,692.7400	3.6927	3,632.8500	3.6329	(1.622)	0	0	0
2015/06/08	R210	05/11/2015	182.00	Put	Bond Future	3,682.7400	3.6827	3,622.8500	3.6229	(1.626)	0	0	0
2015/06/08	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R211	06/08/2015			Bond Future	133.3660	133.3660	133.4095	133.4095	0.033	0.0000	0.0000	1,120
2015/06/08	R211	06/08/2015	134.99	Put	Bond Future	1,624.0300	1.6240	1,580.5000	1.5805	(2.680)	0	0	0
2015/06/08	R211	06/08/2015	135.01	Put	Bond Future	1,644.0300	1.6440	1,600.5000	1.6005	(2.648)	0	0	0
2015/06/08	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R211	06/08/2015	135.00	Put	Bond Future	1,634.0300	1.6340	1,590.5000	1.5905	(2.664)	0	0	0
2015/06/08	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R211	05/11/2015			Bond Future	135.5175	135.5175	135.5589	135.5589	0.031	0.0000	0.0000	0
2015/06/08	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R211	05/11/2015	134.99	Call	Bond Future	527.4600	0.5275	568.8800	0.5689	7.853	0	0	0
2015/06/08	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R211	05/11/2015	135.00	Call	Bond Future	517.4600	0.5175	558.8800	0.5589	8.004	0	0	0
2015/06/08	R211	05/11/2015	135.01	Call	Bond Future	507.4600	0.5075	548.8800	0.5489	8.162	0	0	0
2015/06/08	R212	06/08/2015	141.01	Put	Bond Future	3,529.0400	3.5290	3,479.9300	3.4799	(1.392)	0	0	0
2015/06/08	R212	06/08/2015			Bond Future	137.4810	137.4810	137.5301	137.5301	0.036	0.0000	0.0000	1,109

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/08	R212	06/08/2015	141.00	Put	Bond Future	3,519.0400	3.5190	3,469.9300	3.4699	(1.396)	0	0	0
2015/06/08	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R212	06/08/2015	140.99	Put	Bond Future	3,509.0400	3.5090	3,459.9300	3.4599	(1.400)	0	0	0
2015/06/08	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R212	05/11/2015			Bond Future	139.6989	139.6989	139.7459	139.7459	0.034	0.0000	0.0000	0
2015/06/08	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R212	05/11/2015	145.99	Put	Bond Future	6,291.1100	6.2911	6,244.1300	6.2441	(0.747)	0	0	0
2015/06/08	R212	05/11/2015	146.01	Put	Bond Future	6,311.1100	6.3111	6,264.1300	6.2641	(0.744)	0	0	0
2015/06/08	R212	05/11/2015	146.00	Put	Bond Future	6,301.1100	6.3011	6,254.1300	6.2541	(0.746)	0	0	0
2015/06/08	R213	06/08/2015			Bond Future	8.8811	87.4342	8.8701	87.5153	(0.124)	0.0000	0.0000	17,330
2015/06/08	R213	06/08/2015	8.49	Put	Bond Future	3,651.1200	3.6511	3,555.9500	3.5560	(2.607)	0	0	0
2015/06/08	R213	06/08/2015	8.51	Put	Bond Future	3,536.2000	3.5362	3,441.1700	3.4412	(2.687)	0	0	0
2015/06/08	R213	06/08/2015	8.49	Call	Bond Future	687.3500	0.6873	673.3600	0.6734	(2.035)	0	0	0
2015/06/08	R213	06/08/2015	8.50	Put	Bond Future	3,593.3500	3.5933	3,498.2500	3.4982	(2.647)	0	0	0
2015/06/08	R213	06/08/2015	8.50	Call	Bond Future	707.1900	0.7072	693.2700	0.6933	(1.968)	0	0	0
2015/06/08	R213	06/08/2015	8.51	Call	Bond Future	727.5500	0.7275	713.7000	0.7137	(1.904)	0	0	0
2015/06/08	R213	05/11/2015	7.76	Call	Bond Future	348.5900	0.3486	344.6500	0.3447	(1.130)	0	0	0
2015/06/08	R213	05/11/2015			Bond Future	8.9461	85.3007	8.9350	85.3815	(0.124)	0.0000	0.0000	0
2015/06/08	R213	05/11/2015	7.74	Call	Bond Future	333.0200	0.3330	329.0900	0.3291	(1.180)	0	0	0
2015/06/08	R213	05/11/2015	7.75	Call	Bond Future	340.7300	0.3407	336.8000	0.3368	(1.153)	0	0	0
2015/06/08	R213	05/11/2015	7.74	Put	Bond Future	9,819.3200	9.8193	9,734.6100	9.7346	(0.863)	0	0	0
2015/06/08	R213	05/11/2015	7.76	Put	Bond Future	9,665.6600	9.6657	9,580.9400	9.5809	(0.877)	0	0	0
2015/06/08	R213	05/11/2015	7.75	Put	Bond Future	9,742.3600	9.7424	9,657.6500	9.6576	(0.870)	0	0	0
2015/06/08	R213	04/02/2016			Bond Future	9.0077	86.7535	8.9962	86.8363	(0.128)	0.0000	0.0000	0
2015/06/08	R213	04/02/2016	8.75	Call	Bond Future	2,781.1500	2.7812	2,795.5800	2.7956	0.519	0	0	0
2015/06/08	R213	04/02/2016	8.74	Put	Bond Future	4,707.2000	4.7072	4,638.6500	4.6387	(1.456)	0	0	0
2015/06/08	R213	04/02/2016	8.76	Put	Bond Future	4,620.1300	4.6201	4,552.0500	4.5520	(1.474)	0	0	0
2015/06/08	R213	04/02/2016	8.75	Put	Bond Future	4,663.5200	4.6635	4,595.2100	4.5952	(1.465)	0	0	0
2015/06/08	R213	04/02/2016	8.76	Call	Bond Future	2,811.9100	2.8119	2,826.5700	2.8266	0.521	0	0	0
2015/06/08	R213	04/02/2016	8.74	Call	Bond Future	2,750.5900	2.7506	2,764.7800	2.7648	0.516	0	0	0
2015/06/08	R214	06/08/2015	8.76	Put	Bond Future	3,214.2200	3.2142	3,062.0500	3.0620	(4.734)	0	0	0
2015/06/08	R214	06/08/2015			Bond Future	9.0252	77.8610	9.0041	78.0269	(0.233)	0.0000	0.0000	20,196
2015/06/08	R214	06/08/2015	8.75	Put	Bond Future	3,269.7800	3.2698	3,116.8900	3.1169	(4.676)	0	0	0
2015/06/08	R214	06/08/2015	8.74	Call	Bond Future	1,027.8600	1.0279	1,040.1100	1.0401	1.192	0	0	0
2015/06/08	R214	06/08/2015	8.75	Call	Bond Future	1,054.2200	1.0542	1,067.1800	1.0672	1.229	0	0	0
2015/06/08	R214	06/08/2015	8.76	Call	Bond Future	1,081.0400	1.0810	1,094.7200	1.0947	1.265	0	0	0
2015/06/08	R214	06/08/2015	8.74	Put	Bond Future	3,325.9300	3.3259	3,172.3300	3.1723	(4.618)	0	0	0
2015/06/08	R214	05/11/2015			Bond Future	9.0827	75.8263	9.0613	75.9932	(0.236)	0.0000	0.0000	0
2015/06/08	R214	05/11/2015	7.99	Put	Bond Future	9,831.2400	9.8312	9,670.4800	9.6705	(1.635)	0	0	0
2015/06/08	R214	05/11/2015	8.00	Put	Bond Future	9,747.8300	9.7478	9,587.2800	9.5873	(1.647)	0	0	0
2015/06/08	R214	05/11/2015	8.01	Put	Bond Future	9,665.3200	9.6653	9,504.9700	9.5050	(1.659)	0	0	0
2015/06/08	R214	05/11/2015	7.99	Call	Bond Future	477.6500	0.4777	483.8300	0.4838	1.294	0	0	0
2015/06/08	R214	05/11/2015	8.00	Call	Bond Future	488.2200	0.4882	494.6100	0.4946	1.309	0	0	0

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2015/06/08	R214	05/11/2015	8.01	Call	Bond Future	499.5200	0.4995	506.1100	0.5061	1.319	0	0	0
2015/06/08	R214	04/02/2016			Bond Future	9.1372	77.1178	9.1151	77.2881	(0.242)	0.0000	0.0000	4,320
2015/06/08	R214	04/02/2016	7.99	Put	Bond Future	10,695.4100	10.6954	10,541.1200	10.5411	(1.443)	0	0	0
2015/06/08	R214	04/02/2016	8.00	Call	Bond Future	953.7800	0.9538	970.1100	0.9701	1.712	0	0	0
2015/06/08	R214	04/02/2016	8.01	Call	Bond Future	969.6700	0.9697	986.2800	0.9863	1.713	0	0	0
2015/06/08	R214	04/02/2016	7.99	Call	Bond Future	939.0900	0.9391	955.1400	0.9551	1.709	0	0	0
2015/06/08	R214	04/02/2016	8.01	Put	Bond Future	10,538.6600	10.5387	10,384.9300	10.3849	(1.459)	0	0	0
2015/06/08	R214	04/02/2016	8.00	Put	Bond Future	10,616.3500	10.6163	10,462.3400	10.4623	(1.451)	0	0	0
2015/06/08	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R248	06/08/2015			Bond Future	9.1120	100.1604	9.0908	100.3725	(0.232)	0.0000	0.0000	36,633
2015/06/08	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R248	06/08/2015	8.74	Put	Bond Future	3,861.5100	3.8615	3,649.4100	3.6494	(5.493)	0	0	0
2015/06/08	R248	06/08/2015	8.76	Put	Bond Future	3,646.9900	3.6470	3,434.8900	3.4349	(5.816)	0	0	0
2015/06/08	R248	06/08/2015	8.75	Put	Bond Future	3,754.1500	3.7542	3,542.0500	3.5420	(5.650)	0	0	0
2015/06/08	R248	05/11/2015	8.01	Put	Bond Future	12,857.0500	12.8570	12,643.6000	12.6436	(1.660)	0	0	0
2015/06/08	R248	05/11/2015			Bond Future	9.1719	97.3464	9.1504	97.5598	(0.234)	0.0000	0.0000	0
2015/06/08	R248	05/11/2015	8.00	Put	Bond Future	12,980.5100	12.9805	12,767.0600	12.7671	(1.644)	0	0	0
2015/06/08	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R248	05/11/2015	7.99	Put	Bond Future	13,104.2200	13.1042	12,890.7700	12.8908	(1.629)	0	0	0
2015/06/08	R248	04/02/2016	8.99	Put	Bond Future	2,391.9200	2.3919	2,174.1900	2.1742	(9.103)	0	0	0
2015/06/08	R248	04/02/2016			Bond Future	9.2290	99.0044	9.2068	99.2222	(0.240)	0.0000	0.0000	0
2015/06/08	R248	04/02/2016	9.00	Put	Bond Future	2,289.7100	2.2897	2,071.9800	2.0720	(9.509)	0	0	0
2015/06/08	R248	04/02/2016	9.01	Put	Bond Future	2,187.6900	2.1877	1,969.9600	1.9700	(9.953)	0	0	0
2015/06/08	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/08	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**493733**