



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 06/07/2015 TO 06/07/2015

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
2015/07/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	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
2015/07/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2025	06/08/2015			Bond Future	121.4393	121.4393	121.6177	121.6177	0.147	0.0000	0.0000	38
2015/07/06	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2025	06/08/2015	120.99	Call	Bond Future	449.3500	0.4494	627.7400	0.6277	39.700	0	0	0
2015/07/06	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2025	06/08/2015	121.00	Call	Bond Future	439.3500	0.4394	617.7400	0.6177	40.603	0	0	0
2015/07/06	2025	06/08/2015	121.01	Call	Bond Future	429.3500	0.4294	607.7400	0.6077	41.549	0	0	0
2015/07/06	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2025	05/11/2015			Bond Future	123.3552	123.3552	123.5335	123.5335	0.145	0.0000	0.0000	0
2015/07/06	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2025	05/11/2015	123.01	Call	Bond Future	345.2300	0.3452	523.4900	0.5235	51.635	0	0	0
2015/07/06	2025	05/11/2015	122.99	Call	Bond Future	365.2300	0.3652	543.4900	0.5435	48.808	0	0	0
2015/07/06	2025	05/11/2015	123.00	Call	Bond Future	355.2300	0.3552	533.4900	0.5335	50.182	0	0	0
2015/07/06	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2030	06/08/2015			Bond Future	8.6894	94.6398	8.7088	94.4880	0.224	0.0000	0.0000	9,953
2015/07/06	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2030	06/08/2015	7.74	Put	Bond Future	7,855.9700	7.8560	8,007.7900	8.0078	1.933	0	0	0
2015/07/06	2030	06/08/2015	7.76	Put	Bond Future	7,681.2300	7.6812	7,833.0500	7.8330	1.977	0	0	0
2015/07/06	2030	06/08/2015	7.75	Put	Bond Future	7,768.5500	7.7686	7,920.3700	7.9204	1.954	0	0	0
2015/07/06	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2030	05/11/2015			Bond Future	8.7535	96.1332	8.7738	95.9768	0.232	0.0000	0.0000	0
2015/07/06	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2030	05/11/2015	8.49	Put	Bond Future	2,061.0300	2.0610	2,217.4500	2.2175	7.589	0	0	0
2015/07/06	2030	05/11/2015	8.51	Put	Bond Future	1,902.4000	1.9024	2,058.8200	2.0588	8.222	0	0	0
2015/07/06	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2030	05/11/2015	8.50	Put	Bond Future	1,981.6700	1.9817	2,138.0900	2.1381	7.893	0	0	0
2015/07/06	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2032	06/08/2015			Bond Future	8.7883	98.3426	8.8078	98.1800	0.222	0.0000	0.0000	1,678
2015/07/06	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2032	06/08/2015	8.50	Put	Bond Future	2,456.3500	2.4563	2,618.9600	2.6190	6.620	0	0	0
2015/07/06	2032	06/08/2015	8.49	Put	Bond Future	2,543.1900	2.5432	2,705.8000	2.7058	6.394	0	0	0
2015/07/06	2032	06/08/2015	8.51	Put	Bond Future	2,369.6200	2.3696	2,532.2300	2.5322	6.862	0	0	0
2015/07/06	2032	05/11/2015			Bond Future	8.8536	95.7397	8.8739	95.5721	0.230	0.0000	0.0000	0
2015/07/06	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2032	05/11/2015	7.99	Put	Bond Future	7,523.3800	7.5234	7,690.9400	7.6909	2.227	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
2015/07/06	2032	05/11/2015	8.01	Put	Bond Future	7,339.5400	7.3395	7,507.1000	7.5071	2.283	0	0	0
2015/07/06	2032	05/11/2015	8.00	Put	Bond Future	7,431.4000	7.4314	7,598.9600	7.5990	2.255	0	0	0
2015/07/06	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2032	04/02/2016			Bond Future	8.9102	97.3626	8.9311	97.1926	0.235	0.0000	0.0000	0
2015/07/06	2032	04/02/2016	8.69	Put	Bond Future	1,814.6800	1.8147	1,984.7600	1.9848	9.372	0	0	0
2015/07/06	2032	04/02/2016	8.71	Put	Bond Future	1,647.7400	1.6477	1,817.8200	1.8178	10.322	0	0	0
2015/07/06	2032	04/02/2016	8.70	Put	Bond Future	1,731.1600	1.7312	1,901.2400	1.9012	9.825	0	0	0
2015/07/06	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2037	06/08/2015			Bond Future	8.8975	96.4934	8.9170	96.3142	0.219	0.0000	0.0000	41,648
2015/07/06	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2037	06/08/2015	8.74	Put	Bond Future	1,469.9400	1.4699	1,649.1500	1.6491	12.192	0	0	0
2015/07/06	2037	06/08/2015	8.76	Put	Bond Future	1,281.3400	1.2813	1,460.5500	1.4606	13.986	0	0	0
2015/07/06	2037	06/08/2015	8.75	Put	Bond Future	1,375.5700	1.3756	1,554.7800	1.5548	13.028	0	0	0
2015/07/06	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2037	05/11/2015	7.99	Put	Bond Future	9,491.9100	9.4919	9,676.2300	9.6762	1.942	0	0	0
2015/07/06	2037	05/11/2015	8.01	Put	Bond Future	9,281.3200	9.2813	9,465.6400	9.4656	1.986	0	0	0
2015/07/06	2037	05/11/2015			Bond Future	8.9580	98.0161	8.9783	97.8318	0.226	0.0000	0.0000	0
2015/07/06	2037	05/11/2015	8.00	Put	Bond Future	9,386.5300	9.3865	9,570.8500	9.5709	1.964	0	0	0
2015/07/06	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2037	04/02/2016	8.75	Put	Bond Future	2,403.0700	2.4031	2,590.3100	2.5903	7.792	0	0	0
2015/07/06	2037	04/02/2016			Bond Future	9.0119	95.4197	9.0327	95.2325	0.231	0.0000	0.0000	0
2015/07/06	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2037	04/02/2016	8.74	Put	Bond Future	2,496.6900	2.4967	2,683.9300	2.6839	7.500	0	0	0
2015/07/06	2037	04/02/2016	8.76	Put	Bond Future	2,309.5800	2.3096	2,496.8200	2.4968	8.107	0	0	0
2015/07/06	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2038	06/08/2015			Bond Future	124.6648	124.6648	124.6858	124.6858	0.017	0.0000	0.0000	3,582
2015/07/06	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2038	06/08/2015	127.99	Put	Bond Future	3,325.1700	3.3252	3,304.1700	3.3042	(0.632)	0	0	0
2015/07/06	2038	06/08/2015	128.01	Put	Bond Future	3,345.1700	3.3452	3,324.1700	3.3242	(0.628)	0	0	0
2015/07/06	2038	06/08/2015	128.00	Put	Bond Future	3,335.1700	3.3352	3,314.1700	3.3142	(0.630)	0	0	0
2015/07/06	2038	05/11/2015			Bond Future	126.6316	126.6316	126.6500	126.6500	0.015	0.0000	0.0000	0
2015/07/06	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2038	05/11/2015	133.99	Put	Bond Future	7,358.4300	7.3584	7,340.0500	7.3400	(0.250)	0	0	0
2015/07/06	2038	05/11/2015	134.01	Put	Bond Future	7,378.4300	7.3784	7,360.0500	7.3600	(0.249)	0	0	0
2015/07/06	2038	05/11/2015	134.00	Put	Bond Future	7,368.4300	7.3684	7,350.0500	7.3500	(0.249)	0	0	0
2015/07/06	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	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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2015/07/06	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2044	06/08/2015			Bond Future	8.9461	98.2690	8.9656	98.0730	0.218	0.0000	0.0000	13,321
2015/07/06	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2044	06/08/2015	8.74	Put	Bond Future	2,115.0600	2.1151	2,311.0400	2.3110	9.266	0	0	0
2015/07/06	2044	06/08/2015	8.76	Put	Bond Future	1,906.4400	1.9064	2,102.4200	2.1024	10.280	0	0	0
2015/07/06	2044	06/08/2015	8.75	Put	Bond Future	2,010.6600	2.0107	2,206.6400	2.2066	9.747	0	0	0
2015/07/06	2044	05/11/2015			Bond Future	9.0036	99.8198	9.0238	99.6182	0.225	0.0000	0.0000	0
2015/07/06	2044	05/11/2015	8.24	Put	Bond Future	8,139.2400	8.1392	8,340.7900	8.3408	2.476	0	0	0
2015/07/06	2044	05/11/2015	8.26	Put	Bond Future	7,911.6800	7.9117	8,113.2300	8.1132	2.547	0	0	0
2015/07/06	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2044	05/11/2015	8.25	Put	Bond Future	8,025.3500	8.0253	8,226.9000	8.2269	2.511	0	0	0
2015/07/06	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2044	04/02/2016	8.99	Put	Bond Future	641.5200	0.6415	846.2800	0.8463	31.918	0	0	0
2015/07/06	2044	04/02/2016			Bond Future	9.0548	97.1288	9.0756	96.9240	0.230	0.0000	0.0000	0
2015/07/06	2044	04/02/2016	9.01	Put	Bond Future	442.6000	0.4426	647.3600	0.6474	46.263	0	0	0
2015/07/06	2044	04/02/2016	9.00	Put	Bond Future	541.9700	0.5420	746.7300	0.7467	37.781	0	0	0
2015/07/06	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2046	06/08/2015	129.01	Put	Bond Future	6,204.1000	6.2041	6,183.1100	6.1831	(0.338)	0	0	0
2015/07/06	2046	06/08/2015			Bond Future	122.8059	122.8059	122.8269	122.8269	0.017	0.0000	0.0000	5,722
2015/07/06	2046	06/08/2015	129.00	Put	Bond Future	6,194.1000	6.1941	6,173.1100	6.1731	(0.339)	0	0	0
2015/07/06	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2046	06/08/2015	128.99	Put	Bond Future	6,184.1000	6.1841	6,163.1100	6.1631	(0.339)	0	0	0
2015/07/06	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2046	05/11/2015			Bond Future	123.3372	123.3372	123.3556	123.3556	0.015	0.0000	0.0000	0
2015/07/06	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2046	05/11/2015	132.99	Put	Bond Future	9,652.7800	9.6528	9,634.3700	9.6344	(0.191)	0	0	0
2015/07/06	2046	05/11/2015	133.01	Put	Bond Future	9,672.7800	9.6728	9,654.3700	9.6544	(0.190)	0	0	0
2015/07/06	2046	05/11/2015	133.00	Put	Bond Future	9,662.7800	9.6628	9,644.3700	9.6444	(0.191)	0	0	0
2015/07/06	2050	06/08/2015			Bond Future	131.6385	131.6385	131.6607	131.6607	0.017	0.0000	0.0000	3,821
2015/07/06	2050	06/08/2015	136.99	Put	Bond Future	5,351.5100	5.3515	5,329.3300	5.3293	(0.414)	0	0	0
2015/07/06	2050	06/08/2015	137.01	Put	Bond Future	5,371.5100	5.3715	5,349.3300	5.3493	(0.413)	0	0	0
2015/07/06	2050	06/08/2015	137.00	Put	Bond Future	5,361.5100	5.3615	5,339.3300	5.3393	(0.414)	0	0	0
2015/07/06	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2050	05/11/2015			Bond Future	133.7150	133.7150	133.7347	133.7347	0.015	0.0000	0.0000	0
2015/07/06	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2050	05/11/2015	144.99	Put	Bond Future	11,275.0300	11.2750	11,255.2900	11.2553	(0.175)	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
2015/07/06	2050	05/11/2015	145.01	Put	Bond Future	11,295.0300	11.2950	11,275.2900	11.2753	(0.175)	0	0	0
2015/07/06	2050	05/11/2015	145.00	Put	Bond Future	11,285.0300	11.2850	11,265.2900	11.2653	(0.175)	0	0	0
2015/07/06	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	AL37	06/08/2015			Index Future	457.9100	457.9100	457.6230	457.6230	(0.063)	0.0000	0.0000	124
2015/07/06	AL37	05/11/2015			Index Future	465.2110	465.2110	464.9040	464.9040	(0.066)	0.0000	0.0000	0
2015/07/06	AL7T	06/08/2015			Index Future	539.8950	539.8950	539.3170	539.3170	(0.107)	0.0000	0.0000	3
2015/07/06	AL7T	05/11/2015			Index Future	548.5020	548.5020	547.8970	547.8970	(0.110)	0.0000	0.0000	0
2015/07/06	ALBI	06/08/2015			Index Future	492.8990	492.8990	492.3200	492.3200	(0.117)	0.0000	0.0000	508
2015/07/06	ALBI	05/11/2015			Index Future	500.7580	500.7580	500.1520	500.1520	(0.121)	0.0000	0.0000	103
2015/07/06	ALBI	04/02/2016			Index Future	509.2390	509.2390	508.6210	508.6210	(0.121)	0.0000	0.0000	0
2015/07/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	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
2015/07/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/07/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/06	EL28	06/08/2015	125.00	Call	Bond Future	211.3400	0.2113	233.1000	0.2331	10.296	0	0	0
2015/07/06	EL28	06/08/2015			Bond Future	125.2113	125.2113	125.2331	125.2331	0.017	0.0000	0.0000	0
2015/07/06	EL28	06/08/2015	125.01	Call	Bond Future	201.3400	0.2013	223.1000	0.2231	10.808	0	0	0
2015/07/06	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	EL28	06/08/2015	124.99	Call	Bond Future	221.3400	0.2213	243.1000	0.2431	9.831	0	0	0
2015/07/06	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	EL28	05/11/2015	126.99	Put	Bond Future	1,351.2700	1.3513	1,332.0900	1.3321	(1.419)	0	0	0
2015/07/06	EL28	05/11/2015			Bond Future	125.6387	125.6387	125.6579	125.6579	0.015	0.0000	0.0000	0
2015/07/06	EL28	05/11/2015	127.01	Put	Bond Future	1,371.2700	1.3713	1,352.0900	1.3521	(1.399)	0	0	0
2015/07/06	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	EL28	05/11/2015	127.00	Put	Bond Future	1,361.2700	1.3613	1,342.0900	1.3421	(1.409)	0	0	0
2015/07/06	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	ES33	06/08/2015			Bond Future	9.8034	83.7066	9.8226	83.5696	0.196	0.0000	0.0000	6,396
2015/07/06	ES33	06/08/2015	9.59	Put	Bond Future	1,545.9800	1.5460	1,682.9100	1.6829	8.857	0	0	0
2015/07/06	ES33	06/08/2015	9.61	Put	Bond Future	1,399.1800	1.3992	1,536.1100	1.5361	9.786	0	0	0
2015/07/06	ES33	06/08/2015	9.60	Put	Bond Future	1,472.5300	1.4725	1,609.4600	1.6095	9.299	0	0	0
2015/07/06	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	ES33	05/11/2015	9.00	Put	Bond Future	6,692.7700	6.6928	6,833.7800	6.8338	2.107	0	0	0
2015/07/06	ES33	05/11/2015			Bond Future	9.8962	81.2406	9.9163	81.0996	0.203	0.0000	0.0000	0
2015/07/06	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	ES33	05/11/2015	8.99	Put	Bond Future	6,772.1000	6.7721	6,913.1100	6.9131	2.082	0	0	0
2015/07/06	ES33	05/11/2015	9.01	Put	Bond Future	6,613.5400	6.6135	6,754.5500	6.7546	2.132	0	0	0
2015/07/06	ES33	04/02/2016	10.01	Call	Bond Future	182.2100	0.1822	39.0500	0.0390	(78.569)	0	0	0
2015/07/06	ES33	04/02/2016			Bond Future	9.9836	82.6177	10.0043	82.4745	0.207	0.0000	0.0000	0
2015/07/06	ES33	04/02/2016	9.99	Call	Bond Future	44.0800	0.0441	0.0000	0.0000	(100.000)	0	0	0
2015/07/06	ES33	04/02/2016	10.00	Call	Bond Future	113.1900	0.1132	0.0000	0.0000	(100.000)	0	0	0
2015/07/06	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	99.0800	0.0991	100.000	0	0	0
2015/07/06	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	29.9700	0.0300	100.000	0	0	0
2015/07/06	GOVI	06/08/2015			GOVI	489.4910	489.4910	488.9570	488.9570	(0.109)	0.0000	0.0000	473
2015/07/06	GOVI	06/08/2015	499.99	Put	GOVI	104,990.0000	10.4990	110,330.0000	11.0330	5.086	0	0	0
2015/07/06	GOVI	06/08/2015	500.01	Put	GOVI	105,190.0000	10.5190	110,530.0000	11.0530	5.077	0	0	0
2015/07/06	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	GOVI	06/08/2015	500.00	Put	GOVI	105,090.0000	10.5090	110,430.0000	11.0430	5.081	0	0	0
2015/07/06	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	GOVI	05/11/2015			GOVI	497.2950	497.2950	496.7360	496.7360	(0.112)	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
2015/07/06	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	GOVI	05/11/2015	529.99	Put	GOVI	326,950.0000	32.6950	332,540.0000	33.2540	1.710	0	0	0
2015/07/06	GOVI	05/11/2015	530.01	Put	GOVI	327,150.0000	32.7150	332,740.0000	33.2740	1.709	0	0	0
2015/07/06	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	GOVI	05/11/2015	530.00	Put	GOVI	327,050.0000	32.7050	332,640.0000	33.2640	1.709	0	0	0
2015/07/06	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	GOVI	04/02/2016			GOVI	505.7180	505.7180	505.1460	505.1460	(0.113)	0.0000	0.0000	0
2015/07/06	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	GOVI	04/02/2016	511.99	Put	GOVI	62,720.0000	6.2720	68,440.0000	6.8440	9.120	0	0	0
2015/07/06	GOVI	04/02/2016	512.01	Put	GOVI	62,920.0000	6.2920	68,640.0000	6.8640	9.091	0	0	0
2015/07/06	GOVI	04/02/2016	512.00	Put	GOVI	62,820.0000	6.2820	68,540.0000	6.8540	9.105	0	0	0
2015/07/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/07/06	IGOV	06/08/2015			Index Future	228.2560	228.2560	228.3200	228.3200	0.028	0.0000	0.0000	1,080
2015/07/06	IGOV	05/11/2015			Index Future	231.8950	231.8950	231.9530	231.9530	0.025	0.0000	0.0000	17
2015/07/06	IGOV	04/02/2016			Index Future	235.8230	235.8230	235.8800	235.8800	0.024	0.0000	0.0000	0
2015/07/06	ILBI	06/08/2015			Index Future	619.3370	619.3370	619.2930	619.2930	(0.007)	0.0000	0.0000	159
2015/07/06	ILBI	05/11/2015			Index Future	629.4310	629.4310	629.3760	629.3760	(0.009)	0.0000	0.0000	0
2015/07/06	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/07/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/07/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/07/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/07/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/07/06	JBAF	15/07/2015			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	0
2015/07/06	JBAF	19/08/2015			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2015/07/06	JBAF	16/09/2015			Jibar Tradeable Future	6.3500	93.6500	6.3500	93.6500	0.000	0.0000	0.0000	0
2015/07/06	JBAF	21/10/2015			Jibar Tradeable Future	6.5000	93.5000	6.5000	93.5000	0.000	0.0000	0.0000	500
2015/07/06	JBAF	18/11/2015			Jibar Tradeable Future	6.5400	93.4600	6.5400	93.4600	0.000	0.0000	0.0000	500
2015/07/06	JBAF	15/12/2015			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2015/07/06	JBAF	17/02/2016			Jibar Tradeable Future	6.8400	93.1600	6.8400	93.1600	0.000	0.0000	0.0000	2,000
2015/07/06	JBAF	16/03/2016			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2015/07/06	JBAF	15/06/2016			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2015/07/06	JBAF	21/09/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2015/07/06	JBAF	21/12/2016			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2015/07/06	JBAF	15/03/2017			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2015/07/06	JBAF	21/06/2017			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2015/07/06	R023	06/08/2015	8.24	Call	Bond Future	1,190.5300	1.1905	1,104.1900	1.1042	(7.252)	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
2015/07/06	R023	06/08/2015	9.07	Put	Bond Future	14.1300	0.0141	11.2200	0.0112	(20.594)	0	0	911
2015/07/06	R023	06/08/2015			Bond Future	8.1427	101.2844	8.1571	101.2055	0.177	0.0000	0.0000	20,973
2015/07/06	R023	06/08/2015	8.26	Put	Bond Future	616.1200	0.6161	607.6100	0.6076	(1.381)	0	0	0
2015/07/06	R023	06/08/2015	9.07	Call	Bond Future	4,936.9500	4.9369	4,855.1700	4.8552	(1.656)	0	0	0
2015/07/06	R023	06/08/2015	8.25	Put	Bond Future	637.2600	0.6373	629.2500	0.6292	(1.257)	0	0	0
2015/07/06	R023	06/08/2015	8.24	Put	Bond Future	658.9100	0.6589	651.4400	0.6514	(1.134)	0	0	0
2015/07/06	R023	06/08/2015	8.25	Call	Bond Future	1,223.3300	1.2233	1,136.4500	1.1364	(7.102)	0	0	0
2015/07/06	R023	06/08/2015	8.26	Call	Bond Future	1,256.5900	1.2566	1,169.2100	1.1692	(6.954)	0	0	0
2015/07/06	R023	05/11/2015			Bond Future	8.2198	98.9595	8.2353	98.8770	0.188	0.0000	0.0000	0
2015/07/06	R023	05/11/2015	7.99	Put	Bond Future	2,414.9300	2.4149	2,445.1100	2.4451	1.250	0	0	0
2015/07/06	R023	05/11/2015	8.01	Put	Bond Future	2,350.1500	2.3501	2,379.3700	2.3794	1.243	0	0	0
2015/07/06	R023	05/11/2015	7.99	Call	Bond Future	1,181.2900	1.1813	1,129.0100	1.1290	(4.426)	0	0	0
2015/07/06	R023	05/11/2015	8.00	Put	Bond Future	2,382.4000	2.3824	2,412.1000	2.4121	1.247	0	0	0
2015/07/06	R023	05/11/2015	8.00	Call	Bond Future	1,202.8500	1.2028	1,150.0900	1.1501	(4.386)	0	0	0
2015/07/06	R023	05/11/2015	8.01	Call	Bond Future	1,224.6600	1.2247	1,171.4200	1.1714	(4.347)	0	0	0
2015/07/06	R023	04/02/2016	8.01	Put	Bond Future	3,021.2200	3.0212	3,056.0400	3.0560	1.153	0	0	0
2015/07/06	R023	04/02/2016			Bond Future	8.2868	100.6366	8.3030	100.5529	0.195	0.0000	0.0000	0
2015/07/06	R023	04/02/2016	8.00	Put	Bond Future	3,052.3800	3.0524	3,087.5600	3.0876	1.153	0	0	0
2015/07/06	R023	04/02/2016	8.01	Call	Bond Future	1,577.1900	1.5772	1,528.3200	1.5283	(3.099)	0	0	0
2015/07/06	R023	04/02/2016	7.99	Call	Bond Future	1,534.3600	1.5344	1,486.2100	1.4862	(3.138)	0	0	0
2015/07/06	R023	04/02/2016	8.00	Call	Bond Future	1,555.6900	1.5557	1,507.1800	1.5072	(3.118)	0	0	0
2015/07/06	R023	04/02/2016	7.99	Put	Bond Future	3,083.7500	3.0838	3,119.2900	3.1193	1.152	0	0	0
2015/07/06	R186	06/08/2015	7.65	Call	Bond Future	94.5600	0.0946	67.8400	0.0678	(28.257)	0	0	75
2015/07/06	R186	06/08/2015	8.00	Put	Bond Future	2,726.2400	2.7262	2,795.5000	2.7955	2.540	0	0	0
2015/07/06	R186	06/08/2015	8.90	Put	Bond Future	121.5100	0.1215	110.7000	0.1107	(8.896)	0	0	5,350
2015/07/06	R186	06/08/2015			Bond Future	8.2682	117.7081	8.2877	117.5507	0.236	8.3190	8.3140	35,371
2015/07/06	R186	06/08/2015	8.50	Call	Bond Future	2,491.0400	2.4910	2,326.0200	2.3260	(6.625)	0	0	0
2015/07/06	R186	06/08/2015	8.55	Put	Bond Future	533.8000	0.5338	523.6000	0.5236	(1.911)	0	0	7,229
2015/07/06	R186	06/08/2015	7.85	Call	Bond Future	275.1700	0.2752	217.2100	0.2172	(21.063)	0	0	20
2015/07/06	R186	06/08/2015	8.00	Call	Bond Future	534.4600	0.5345	446.2800	0.4463	(16.499)	0	0	0
2015/07/06	R186	06/08/2015	8.01	Call	Bond Future	556.5000	0.5565	466.2200	0.4662	(16.223)	0	0	0
2015/07/06	R186	06/08/2015	7.75	Call	Bond Future	165.8400	0.1658	125.2000	0.1252	(24.506)	0	0	1,000
2015/07/06	R186	06/08/2015	8.35	Call	Bond Future	1,721.8900	1.7219	1,570.6900	1.5707	(8.781)	0	0	20
2015/07/06	R186	06/08/2015	7.99	Call	Bond Future	513.0700	0.5131	426.9700	0.4270	(16.781)	0	0	0
2015/07/06	R186	06/08/2015	8.68	Put	Bond Future	320.7700	0.3208	307.5100	0.3075	(4.134)	0	0	20
2015/07/06	R186	06/08/2015	8.46	Put	Bond Future	738.4100	0.7384	733.6200	0.7336	(0.649)	0	0	75
2015/07/06	R186	06/08/2015	8.45	Call	Bond Future	2,219.0100	2.2190	2,057.5700	2.0576	(7.275)	0	0	0
2015/07/06	R186	06/08/2015	8.05	Call	Bond Future	651.3100	0.6513	552.6500	0.5527	(15.148)	0	0	75
2015/07/06	R186	06/08/2015	7.65	Put	Bond Future	5,232.4300	5.2324	5,363.1500	5.3632	2.498	0	0	0
2015/07/06	R186	06/08/2015	8.50	Put	Bond Future	640.9100	0.6409	633.3300	0.6333	(1.183)	0	0	5,229
2015/07/06	R186	06/08/2015	8.55	Call	Bond Future	2,777.6800	2.7777	2,610.0400	2.6100	(6.035)	0	0	0
2015/07/06	R186	06/08/2015	7.75	Put	Bond Future	4,451.8900	4.4519	4,568.6900	4.5687	2.624	0	0	0
2015/07/06	R186	06/08/2015	8.45	Put	Bond Future	764.4900	0.7645	760.4900	0.7605	(0.523)	0	0	4,229
2015/07/06	R186	06/08/2015	7.99	Put	Bond Future	2,787.6600	2.7877	2,859.0000	2.8590	2.559	0	0	0
2015/07/06	R186	06/08/2015	8.05	Put	Bond Future	2,430.2000	2.4302	2,488.9800	2.4890	2.419	0	0	0
2015/07/06	R186	06/08/2015	8.90	Call	Bond Future	5,070.1000	5.0701	4,901.8500	4.9019	(3.318)	0	0	0
2015/07/06	R186	06/08/2015	8.46	Call	Bond Future	2,272.2000	2.2722	2,109.9700	2.1100	(7.140)	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
2015/07/06	R186	06/08/2015	7.85	Put	Bond Future	3,717.5100	3.7175	3,816.9900	3.8170	2.676	0	0	0
2015/07/06	R186	06/08/2015	8.01	Put	Bond Future	2,665.5400	2.6655	2,732.7000	2.7327	2.520	0	0	0
2015/07/06	R186	06/08/2015	8.35	Put	Bond Future	1,064.2400	1.0642	1,070.4800	1.0705	0.586	0	0	0
2015/07/06	R186	06/08/2015	8.68	Call	Bond Future	3,579.7100	3.5797	3,409.0100	3.4090	(4.769)	0	0	0
2015/07/06	R186	05/11/2015	8.24	Call	Bond Future	2,281.4100	2.2814	2,174.8500	2.1749	(4.671)	0	0	0
2015/07/06	R186	05/11/2015	8.25	Put	Bond Future	2,974.7500	2.9748	3,030.0300	3.0300	1.858	0	0	8,690
2015/07/06	R186	05/11/2015	8.45	Call	Bond Future	3,131.2200	3.1312	3,008.2000	3.0082	(3.929)	0	0	0
2015/07/06	R186	05/11/2015	8.85	Put	Bond Future	1,127.9200	1.1279	1,144.5900	1.1446	1.478	0	0	843
2015/07/06	R186	05/11/2015			Bond Future	8.3328	119.5649	8.3534	119.4023	0.247	0.0000	0.0000	500
2015/07/06	R186	05/11/2015	9.00	Put	Bond Future	853.8900	0.8539	864.8900	0.8649	1.288	0	0	2,600
2015/07/06	R186	05/11/2015	8.24	Put	Bond Future	3,017.4000	3.0174	3,073.5100	3.0735	1.860	0	0	0
2015/07/06	R186	05/11/2015	8.35	Put	Bond Future	2,571.9100	2.5719	2,619.0800	2.6191	1.834	0	0	9,370
2015/07/06	R186	05/11/2015	8.22	Call	Bond Future	2,208.7300	2.2087	2,103.8600	2.1039	(4.748)	0	0	0
2015/07/06	R186	05/11/2015	8.26	Put	Bond Future	2,932.5300	2.9325	2,986.9700	2.9870	1.856	0	0	0
2015/07/06	R186	05/11/2015	8.35	Call	Bond Future	2,708.0000	2.7080	2,592.5000	2.5925	(4.265)	0	0	843
2015/07/06	R186	05/11/2015	7.86	Call	Bond Future	1,135.9400	1.1359	1,063.4600	1.0635	(6.381)	0	0	674
2015/07/06	R186	05/11/2015	7.73	Call	Bond Future	856.7900	0.8568	796.0400	0.7960	(7.090)	0	0	169
2015/07/06	R186	05/11/2015	8.45	Put	Bond Future	2,210.0600	2.2101	2,249.7100	2.2497	1.794	0	0	6,248
2015/07/06	R186	05/11/2015	8.85	Call	Bond Future	5,117.3000	5.1173	4,971.3000	4.9713	(2.853)	0	0	0
2015/07/06	R186	05/11/2015	9.00	Call	Bond Future	5,964.8100	5.9648	5,813.1400	5.8131	(2.543)	0	0	0
2015/07/06	R186	05/11/2015	8.25	Call	Bond Future	2,318.4100	2.3184	2,211.0200	2.2110	(4.632)	0	0	0
2015/07/06	R186	05/11/2015	7.86	Put	Bond Future	4,954.5500	4.9545	5,044.7400	5.0447	1.820	0	0	0
2015/07/06	R186	05/11/2015	7.73	Put	Bond Future	5,755.4500	5.7554	5,857.3700	5.8574	1.771	0	0	0
2015/07/06	R186	05/11/2015	8.26	Call	Bond Future	2,355.7700	2.3558	2,247.5400	2.2475	(4.594)	0	0	0
2015/07/06	R186	05/11/2015	8.22	Put	Bond Future	3,104.2400	3.1042	3,162.0400	3.1620	1.862	0	0	1,090
2015/07/06	R186	04/02/2016	7.50	Call	Bond Future	858.0600	0.8581	810.3200	0.8103	(5.564)	0	0	0
2015/07/06	R186	04/02/2016			Bond Future	8.3863	116.2928	8.4076	116.1275	0.255	0.0000	0.0000	5,512
2015/07/06	R186	04/02/2016	7.51	Call	Bond Future	874.6800	0.8747	826.3100	0.8263	(5.530)	0	0	0
2015/07/06	R186	04/02/2016	7.49	Call	Bond Future	842.9000	0.8429	795.7600	0.7958	(5.593)	0	0	0
2015/07/06	R186	04/02/2016	7.50	Put	Bond Future	8,004.6900	8.0047	8,122.1900	8.1222	1.468	0	0	0
2015/07/06	R186	04/02/2016	7.49	Put	Bond Future	8,073.5500	8.0736	8,191.6500	8.1916	1.463	0	0	0
2015/07/06	R186	04/02/2016	7.51	Put	Bond Future	7,937.3700	7.9374	8,054.2400	8.0542	1.472	0	0	0
2015/07/06	R186	05/05/2016			Bond Future	8.4309	118.3534	8.4533	118.1836	0.266	0.0000	0.0000	0
2015/07/06	R186	05/05/2016	8.34	Call	Bond Future	3,689.3600	3.6894	3,587.1600	3.5872	(2.770)	0	0	0
2015/07/06	R186	05/05/2016	8.35	Call	Bond Future	3,726.4800	3.7265	3,623.7500	3.6238	(2.757)	0	0	0
2015/07/06	R186	05/05/2016	8.33	Call	Bond Future	3,652.4400	3.6524	3,550.7700	3.5508	(2.784)	0	0	0
2015/07/06	R186	05/05/2016	8.35	Put	Bond Future	4,342.1700	4.3422	4,409.2700	4.4093	1.545	0	0	0
2015/07/06	R186	05/05/2016	7.56	Put	Bond Future	8,308.4400	8.3084	8,420.0200	8.4200	1.343	0	0	0
2015/07/06	R186	05/05/2016	8.34	Put	Bond Future	4,381.5000	4.3815	4,449.1300	4.4491	1.544	0	0	0
2015/07/06	R186	05/05/2016	7.56	Call	Bond Future	1,435.6800	1.4357	1,377.4300	1.3774	(4.057)	0	0	0
2015/07/06	R186	05/05/2016	8.33	Put	Bond Future	4,421.0900	4.4211	4,489.2500	4.4893	1.542	0	0	0
2015/07/06	R197	06/08/2015	288.00	Call	Bond Future	1,940.4100	1.9404	1,986.7700	1.9868	2.389	0	0	0
2015/07/06	R197	06/08/2015			Bond Future	289.9404	289.9404	289.9868	289.9868	0.016	0.0000	0.0000	929
2015/07/06	R197	06/08/2015	288.01	Call	Bond Future	1,930.4100	1.9304	1,976.7700	1.9768	2.402	0	0	0
2015/07/06	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/06	R197	06/08/2015	287.99	Call	Bond Future	1,950.4100		1.9504	1,996.7700	1.9968	2.377	0	0	0
2015/07/06	R197	05/11/2015	295.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R197	05/11/2015			Bond Future	294.5142		294.5142	294.5543	294.5543	0.014	0.0000	0.0000	0
2015/07/06	R197	05/11/2015	294.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R197	05/11/2015	295.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R197	05/11/2015	294.99	Put	Bond Future	475.8300		0.4758	435.6900	0.4357	(8.436)	0	0	0
2015/07/06	R197	05/11/2015	295.01	Put	Bond Future	495.8300		0.4958	455.6900	0.4557	(8.096)	0	0	0
2015/07/06	R197	05/11/2015	295.00	Put	Bond Future	485.8300		0.4858	445.6900	0.4457	(8.262)	0	0	0
2015/07/06	R202	06/08/2015			Bond Future	235.6290		235.6290	235.3339	235.3339	(0.125)	0.0000	0.0000	52,749
2015/07/06	R202	06/08/2015	239.99	Put	Bond Future	4,361.0400		4.3610	4,656.0800	4.6561	6.765	0	0	0
2015/07/06	R202	06/08/2015	240.00	Put	Bond Future	4,371.0400		4.3710	4,666.0800	4.6661	6.750	0	0	0
2015/07/06	R202	06/08/2015	240.01	Put	Bond Future	4,381.0400		4.3810	4,676.0800	4.6761	6.734	0	0	0
2015/07/06	R202	06/08/2015	240.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R202	06/08/2015	239.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R202	06/08/2015	240.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R202	05/11/2015			Bond Future	239.3461		239.3461	239.0408	239.0408	(0.128)	0.0000	0.0000	0
2015/07/06	R202	05/11/2015	245.99	Put	Bond Future	6,643.8600		6.6439	6,949.2200	6.9492	4.596	0	0	0
2015/07/06	R202	05/11/2015	246.01	Put	Bond Future	6,663.8600		6.6639	6,969.2200	6.9692	4.582	0	0	0
2015/07/06	R202	05/11/2015	246.00	Put	Bond Future	6,653.8600		6.6539	6,959.2200	6.9592	4.589	0	0	0
2015/07/06	R202	05/11/2015	245.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R202	05/11/2015	246.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R202	05/11/2015	246.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R203	06/08/2015	6.74	Call	Bond Future	38.6300		0.0386	29.9600	0.0300	(22.444)	0	0	0
2015/07/06	R203	06/08/2015	6.75	Put	Bond Future	955.1200		0.9551	974.2300	0.9742	2.001	0	0	0
2015/07/06	R203	06/08/2015	7.84	Call	Bond Future	1,215.7200		1.2157	1,184.8300	1.1848	(2.541)	0	0	0
2015/07/06	R203	06/08/2015			Bond Future	7.2195		105.3202	7.2341	105.2920	0.201	0.0000	0.0000	17,933
2015/07/06	R203	06/08/2015	6.75	Call	Bond Future	40.8900		0.0409	31.8600	0.0319	(22.084)	0	0	0
2015/07/06	R203	06/08/2015	6.76	Call	Bond Future	43.1800		0.0432	33.8000	0.0338	(21.723)	0	0	0
2015/07/06	R203	06/08/2015	6.74	Put	Bond Future	972.4500		0.9725	991.9200	0.9919	2.002	0	0	0
2015/07/06	R203	06/08/2015	7.84	Put	Bond Future	23.6000		0.0236	20.8500	0.0208	(11.653)	0	0	5,000
2015/07/06	R203	06/08/2015	6.76	Put	Bond Future	937.8300		0.9378	956.5900	0.9566	2.000	0	0	0
2015/07/06	R203	05/11/2015	5.99	Call	Bond Future	12.8200		0.0128	11.1200	0.0111	(13.261)	0	0	0
2015/07/06	R203	05/11/2015	6.00	Put	Bond Future	2,330.3200		2.3303	2,359.6200	2.3596	1.257	0	0	0
2015/07/06	R203	05/11/2015			Bond Future	7.3293		102.8166	7.3474	102.7855	0.247	0.0000	0.0000	0
2015/07/06	R203	05/11/2015	6.00	Call	Bond Future	13.3100		0.0133	11.5500	0.0116	(13.223)	0	0	0
2015/07/06	R203	05/11/2015	6.01	Call	Bond Future	13.8200		0.0138	12.0000	0.0120	(13.169)	0	0	0
2015/07/06	R203	05/11/2015	5.99	Put	Bond Future	2,347.5200		2.3475	2,376.8800	2.3769	1.251	0	0	0
2015/07/06	R203	05/11/2015	6.01	Put	Bond Future	2,313.1400		2.3131	2,342.3800	2.3424	1.264	0	0	0
2015/07/06	R203	04/02/2016	7.26	Put	Bond Future	623.7500		0.6238	638.3300	0.6383	2.337	0	0	0
2015/07/06	R203	04/02/2016	7.25	Put	Bond Future	632.0700		0.6321	646.8100	0.6468	2.332	0	0	0
2015/07/06	R203	04/02/2016			Bond Future	7.4125		104.5592	7.4335	104.5279	0.283	0.0000	0.0000	0
2015/07/06	R203	04/02/2016	7.26	Call	Bond Future	395.6200		0.3956	378.8700	0.3789	(4.234)	0	0	0
2015/07/06	R203	04/02/2016	7.24	Call	Bond Future	382.3700		0.3824	365.9400	0.3659	(4.297)	0	0	0
2015/07/06	R203	04/02/2016	7.25	Call	Bond Future	388.9600		0.3890	372.3700	0.3724	(4.265)	0	0	0
2015/07/06	R203	04/02/2016	7.24	Put	Bond Future	640.4700		0.6405	655.3700	0.6554	2.326	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
2015/07/06	R204	06/08/2015	7.74	Call	Bond Future	768.7400	0.7687	711.3900	0.7114	(7.460)	0	0	0
2015/07/06	R204	06/08/2015	7.75	Put	Bond Future	228.8800	0.2289	228.6200	0.2286	(0.114)	0	0	0
2015/07/06	R204	06/08/2015			Bond Future	7.5590	102.4081	7.5786	102.3507	0.258	0.0000	0.0000	15,357
2015/07/06	R204	06/08/2015	8.41	Call	Bond Future	2,474.0300	2.4740	2,415.3400	2.4153	(2.372)	0	0	0
2015/07/06	R204	06/08/2015	7.74	Put	Bond Future	237.9600	0.2380	238.0200	0.2380	0.025	0	0	0
2015/07/06	R204	06/08/2015	7.76	Put	Bond Future	220.0600	0.2201	219.5000	0.2195	(0.254)	0	0	0
2015/07/06	R204	06/08/2015	8.41	Put	Bond Future	7.7100	0.0077	6.4300	0.0064	(16.602)	0	0	699
2015/07/06	R204	06/08/2015	7.75	Call	Bond Future	788.8900	0.7889	731.2200	0.7312	(7.310)	0	0	0
2015/07/06	R204	06/08/2015	7.76	Call	Bond Future	809.2900	0.8093	751.3200	0.7513	(7.163)	0	0	0
2015/07/06	R204	05/11/2015			Bond Future	7.6574	104.0236	7.6796	103.9628	0.290	0.0000	0.0000	0
2015/07/06	R204	05/11/2015	6.25	Call	Bond Future	21.7100	0.0217	18.6000	0.0186	(14.325)	0	0	0
2015/07/06	R204	05/11/2015	6.24	Put	Bond Future	3,999.5900	3.9996	4,057.3400	4.0573	1.444	0	0	0
2015/07/06	R204	05/11/2015	6.26	Put	Bond Future	3,943.6500	3.9437	4,001.2300	4.0012	1.460	0	0	0
2015/07/06	R204	05/11/2015	6.25	Put	Bond Future	3,971.6100	3.9716	4,029.2700	4.0293	1.452	0	0	0
2015/07/06	R204	05/11/2015	6.26	Call	Bond Future	22.4900	0.0225	19.3000	0.0193	(14.184)	0	0	0
2015/07/06	R204	05/11/2015	6.24	Call	Bond Future	20.9500	0.0210	17.9300	0.0179	(14.415)	0	0	0
2015/07/06	R204	04/02/2016	7.50	Call	Bond Future	668.3500	0.6683	637.5300	0.6375	(4.611)	0	0	0
2015/07/06	R204	04/02/2016			Bond Future	7.7341	101.7494	7.7583	101.6879	0.314	0.0000	0.0000	0
2015/07/06	R204	04/02/2016	7.51	Call	Bond Future	679.1200	0.6791	648.0100	0.6480	(4.581)	0	0	0
2015/07/06	R204	04/02/2016	7.49	Put	Bond Future	1,279.4000	1.2794	1,310.3700	1.3104	2.421	0	0	0
2015/07/06	R204	04/02/2016	7.51	Put	Bond Future	1,249.7000	1.2497	1,280.1000	1.2801	2.433	0	0	0
2015/07/06	R204	04/02/2016	7.49	Call	Bond Future	657.7000	0.6577	627.1600	0.6272	(4.643)	0	0	0
2015/07/06	R204	04/02/2016	7.50	Put	Bond Future	1,264.4900	1.2645	1,295.1800	1.2952	2.427	0	0	0
2015/07/06	R207	06/08/2015	7.76	Call	Bond Future	566.2900	0.5663	505.8500	0.5059	(10.673)	0	0	0
2015/07/06	R207	06/08/2015			Bond Future	7.7692	98.6299	7.7886	98.5593	0.250	0.0000	0.0000	35,529
2015/07/06	R207	06/08/2015	7.74	Call	Bond Future	530.7200	0.5307	471.8400	0.4718	(11.094)	0	0	0
2015/07/06	R207	06/08/2015	7.75	Call	Bond Future	548.3300	0.5483	488.6600	0.4887	(10.882)	0	0	0
2015/07/06	R207	06/08/2015	7.46	Call	Bond Future	178.0400	0.1780	145.0800	0.1451	(18.513)	0	0	70
2015/07/06	R207	06/08/2015	7.74	Put	Bond Future	637.1500	0.6372	648.9300	0.6489	1.849	0	0	0
2015/07/06	R207	06/08/2015	7.46	Put	Bond Future	1,312.1200	1.3121	1,349.8200	1.3498	2.873	0	0	0
2015/07/06	R207	06/08/2015	7.76	Put	Bond Future	599.8100	0.5998	610.0300	0.6100	1.704	0	0	0
2015/07/06	R207	06/08/2015	7.75	Put	Bond Future	618.2900	0.6183	629.2800	0.6293	1.777	0	0	0
2015/07/06	R207	05/11/2015	7.76	Call	Bond Future	918.2200	0.9182	871.9700	0.8720	(5.037)	0	0	0
2015/07/06	R207	05/11/2015			Bond Future	7.8557	100.1858	7.8771	100.1117	0.273	0.0000	0.0000	0
2015/07/06	R207	05/11/2015	7.74	Call	Bond Future	886.1900	0.8862	840.7700	0.8408	(5.125)	0	0	0
2015/07/06	R207	05/11/2015	7.50	Call	Bond Future	556.5200	0.5565	521.4100	0.5214	(6.309)	0	0	19
2015/07/06	R207	05/11/2015	7.75	Call	Bond Future	902.1200	0.9021	856.2800	0.8563	(5.081)	0	0	0
2015/07/06	R207	05/11/2015	7.43	Call	Bond Future	478.5500	0.4785	446.4900	0.4465	(6.699)	0	0	53
2015/07/06	R207	05/11/2015	7.74	Put	Bond Future	1,287.6300	1.2876	1,316.3100	1.3163	2.227	0	0	0
2015/07/06	R207	05/11/2015	7.76	Put	Bond Future	1,250.1200	1.2501	1,277.9700	1.2780	2.228	0	0	0
2015/07/06	R207	05/11/2015	7.43	Put	Bond Future	1,965.5700	1.9656	2,007.6100	2.0076	2.139	0	0	0
2015/07/06	R207	05/11/2015	7.75	Put	Bond Future	1,268.7800	1.2688	1,297.0400	1.2970	2.227	0	0	0
2015/07/06	R207	05/11/2015	7.50	Put	Bond Future	1,797.1400	1.7971	1,836.1300	1.8361	2.170	0	0	0
2015/07/06	R207	04/02/2016	7.49	Put	Bond Future	2,114.1300	2.1141	2,156.9600	2.1570	2.026	0	0	0
2015/07/06	R207	04/02/2016	7.27	Put	Bond Future	2,633.1200	2.6331	2,683.1500	2.6831	1.900	0	0	0
2015/07/06	R207	04/02/2016			Bond Future	7.9268	98.2414	7.9497	98.1663	0.289	0.0000	0.0000	0
2015/07/06	R207	04/02/2016	7.51	Put	Bond Future	2,070.3000	2.0703	2,112.4600	2.1125	2.036	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
2015/07/06	R207	04/02/2016	7.27	Call	Bond Future	451.5400	0.4515	426.4500	0.4265	(5.557)	0	0	43
2015/07/06	R207	04/02/2016	7.50	Call	Bond Future	681.0800	0.6811	648.4600	0.6485	(4.789)	0	0	19
2015/07/06	R207	04/02/2016	7.51	Call	Bond Future	692.7200	0.6927	659.7600	0.6598	(4.758)	0	0	0
2015/07/06	R207	04/02/2016	7.49	Call	Bond Future	669.8500	0.6698	637.5600	0.6376	(4.820)	0	0	0
2015/07/06	R207	04/02/2016	7.50	Put	Bond Future	2,092.0000	2.0920	2,134.5000	2.1345	2.032	0	0	0
2015/07/06	R207	05/05/2016	7.86	Put	Bond Future	1,766.9200	1.7669	1,801.0800	1.8011	1.933	0	0	0
2015/07/06	R207	05/05/2016			Bond Future	7.9873	99.9820	8.0124	99.9042	0.315	0.0000	0.0000	0
2015/07/06	R207	05/05/2016	7.85	Put	Bond Future	1,782.9100	1.7829	1,817.3300	1.8173	1.931	0	0	0
2015/07/06	R207	05/05/2016	7.56	Put	Bond Future	2,295.3500	2.2953	2,337.5000	2.3375	1.836	0	0	0
2015/07/06	R207	05/05/2016	7.84	Put	Bond Future	1,799.0100	1.7990	1,833.6900	1.8337	1.928	0	0	0
2015/07/06	R207	05/05/2016	7.56	Call	Bond Future	962.7100	0.9627	927.0100	0.9270	(3.708)	0	0	43
2015/07/06	R207	05/05/2016	7.85	Call	Bond Future	1,357.2100	1.3572	1,313.7800	1.3138	(3.200)	0	0	0
2015/07/06	R207	05/05/2016	7.86	Call	Bond Future	1,372.3100	1.3723	1,328.6200	1.3286	(3.184)	0	0	0
2015/07/06	R207	05/05/2016	7.84	Call	Bond Future	1,342.2000	1.3422	1,299.0300	1.2990	(3.216)	0	0	0
2015/07/06	R208	06/08/2015			Bond Future	7.9261	97.1962	7.9456	97.1119	0.246	0.0000	0.0000	38,528
2015/07/06	R208	06/08/2015	8.00	Call	Bond Future	875.2600	0.8753	796.1000	0.7961	(9.044)	0	0	0
2015/07/06	R208	06/08/2015	8.01	Call	Bond Future	900.3100	0.9003	820.4500	0.8205	(8.870)	0	0	0
2015/07/06	R208	06/08/2015	8.85	Call	Bond Future	3,910.9500	3.9110	3,824.7800	3.8248	(2.203)	0	0	0
2015/07/06	R208	06/08/2015	7.99	Call	Bond Future	850.4900	0.8505	772.0500	0.7720	(9.223)	0	0	0
2015/07/06	R208	06/08/2015	8.01	Put	Bond Future	537.9800	0.5380	542.3900	0.5424	0.820	0	0	0
2015/07/06	R208	06/08/2015	8.00	Put	Bond Future	556.0400	0.5560	561.1500	0.5612	0.919	0	0	0
2015/07/06	R208	06/08/2015	7.99	Put	Bond Future	574.4200	0.5744	580.2500	0.5802	1.015	0	0	0
2015/07/06	R208	06/08/2015	8.85	Put	Bond Future	10.6100	0.0106	8.7100	0.0087	(17.908)	0	0	198
2015/07/06	R208	05/11/2015			Bond Future	8.0068	95.3305	8.0279	95.2426	0.264	0.0000	0.0000	0
2015/07/06	R208	05/11/2015	8.48	Call	Bond Future	2,541.4900	2.5415	2,464.3100	2.4643	(3.037)	0	0	0
2015/07/06	R208	05/11/2015	7.74	Put	Bond Future	1,950.4600	1.9505	1,991.1300	1.9911	2.085	0	0	0
2015/07/06	R208	05/11/2015	7.75	Call	Bond Future	846.8900	0.8469	799.1600	0.7992	(5.636)	0	0	0
2015/07/06	R208	05/11/2015	7.76	Call	Bond Future	863.2800	0.8633	815.0400	0.8150	(5.588)	0	0	0
2015/07/06	R208	05/11/2015	8.48	Put	Bond Future	595.1300	0.5951	605.8400	0.6058	1.800	0	0	2,200
2015/07/06	R208	05/11/2015	7.74	Call	Bond Future	830.9200	0.8309	783.7000	0.7837	(5.683)	0	0	0
2015/07/06	R208	05/11/2015	7.76	Put	Bond Future	1,898.3600	1.8984	1,938.0100	1.9380	2.089	0	0	0
2015/07/06	R208	05/11/2015	7.75	Put	Bond Future	1,924.1900	1.9242	1,964.3500	1.9644	2.087	0	0	0
2015/07/06	R208	04/02/2016			Bond Future	8.0725	96.9463	8.0948	96.8572	0.276	0.0000	0.0000	0
2015/07/06	R208	04/02/2016	7.74	Put	Bond Future	2,409.6800	2.4097	2,454.3700	2.4544	1.855	0	0	0
2015/07/06	R208	04/02/2016	7.76	Put	Bond Future	2,360.3100	2.3603	2,404.2400	2.4042	1.861	0	0	0
2015/07/06	R208	04/02/2016	7.75	Put	Bond Future	2,384.7700	2.3848	2,429.0700	2.4291	1.858	0	0	0
2015/07/06	R208	04/02/2016	7.76	Call	Bond Future	1,099.5800	1.0996	1,054.4000	1.0544	(4.109)	0	0	0
2015/07/06	R208	04/02/2016	7.74	Call	Bond Future	1,067.5800	1.0676	1,023.1600	1.0232	(4.161)	0	0	0
2015/07/06	R208	04/02/2016	7.75	Call	Bond Future	1,083.3700	1.0834	1,038.5600	1.0386	(4.136)	0	0	0
2015/07/06	R209	06/08/2015	8.99	Put	Bond Future	881.0700	0.8811	876.9500	0.8769	(0.468)	0	0	0
2015/07/06	R209	06/08/2015			Bond Future	8.8401	77.8924	8.8596	77.7436	0.221	0.0000	0.0000	28,487
2015/07/06	R209	06/08/2015	9.01	Put	Bond Future	827.1800	0.8272	821.4600	0.8215	(0.692)	0	0	0
2015/07/06	R209	06/08/2015	9.90	Call	Bond Future	7,486.8900	7.4869	7,334.3100	7.3343	(2.038)	0	0	0
2015/07/06	R209	06/08/2015	9.00	Call	Bond Future	2,058.7000	2.0587	1,904.9900	1.9050	(7.466)	0	0	0
2015/07/06	R209	06/08/2015	9.01	Call	Bond Future	2,106.5400	2.1065	1,952.0500	1.9521	(7.334)	0	0	0
2015/07/06	R209	06/08/2015	8.99	Call	Bond Future	2,011.5600	2.0116	1,858.6700	1.8587	(7.601)	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
2015/07/06	R209	06/08/2015	9.00	Put	Bond Future	853.7200	0.8537	848.7800	0.8488	(0.579)	0	0	0
2015/07/06	R209	06/08/2015	9.90	Put	Bond Future	19.8400	0.0198	16.0300	0.0160	(19.204)	0	0	2,914
2015/07/06	R209	05/11/2015	9.25	Call	Bond Future	4,167.9100	4.1679	4,036.4100	4.0364	(3.155)	0	0	0
2015/07/06	R209	05/11/2015	7.99	Put	Bond Future	7,816.0700	7.8161	7,929.7100	7.9297	1.454	0	0	0
2015/07/06	R209	05/11/2015			Bond Future	8.8979	75.9740	8.9182	75.8210	0.228	0.0000	0.0000	29
2015/07/06	R209	05/11/2015	8.01	Put	Bond Future	7,666.4100	7.6664	7,778.6800	7.7787	1.464	0	0	0
2015/07/06	R209	05/11/2015	9.25	Put	Bond Future	1,581.8700	1.5819	1,603.3100	1.6033	1.355	0	0	900
2015/07/06	R209	05/11/2015	7.99	Call	Bond Future	469.1000	0.4691	429.8000	0.4298	(8.378)	0	0	0
2015/07/06	R209	05/11/2015	8.00	Put	Bond Future	7,740.6500	7.7407	7,853.6300	7.8536	1.460	0	0	0
2015/07/06	R209	05/11/2015	8.00	Call	Bond Future	480.3500	0.4803	440.3900	0.4404	(8.319)	0	0	0
2015/07/06	R209	05/11/2015	8.01	Call	Bond Future	492.6400	0.4926	451.9700	0.4520	(8.256)	0	0	0
2015/07/06	R209	04/02/2016	8.75	Put	Bond Future	4,379.0500	4.3790	4,439.6100	4.4396	1.383	0	0	0
2015/07/06	R209	04/02/2016	8.74	Call	Bond Future	2,846.5700	2.8466	2,752.2700	2.7523	(3.313)	0	0	0
2015/07/06	R209	04/02/2016			Bond Future	8.9478	77.2619	8.9687	77.1065	0.233	0.0000	0.0000	0
2015/07/06	R209	04/02/2016	8.75	Call	Bond Future	2,879.7400	2.8797	2,784.8800	2.7849	(3.294)	0	0	0
2015/07/06	R209	04/02/2016	8.76	Call	Bond Future	2,913.3600	2.9134	2,817.9300	2.8179	(3.276)	0	0	0
2015/07/06	R209	04/02/2016	8.74	Put	Bond Future	4,422.8600	4.4229	4,483.9800	4.4840	1.382	0	0	0
2015/07/06	R209	04/02/2016	8.76	Put	Bond Future	4,335.8000	4.3358	4,395.7900	4.3958	1.384	0	0	0
2015/07/06	R210	06/08/2015	179.01	Call	Bond Future	494.0500	0.4941	523.0300	0.5230	5.866	0	0	0
2015/07/06	R210	06/08/2015			Bond Future	179.5040	179.5040	179.5330	179.5330	0.016	0.0000	0.0000	1,207
2015/07/06	R210	06/08/2015	178.99	Call	Bond Future	514.0500	0.5141	543.0300	0.5430	5.638	0	0	0
2015/07/06	R210	06/08/2015	179.00	Call	Bond Future	504.0500	0.5041	533.0300	0.5330	5.749	0	0	0
2015/07/06	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R210	05/11/2015			Bond Future	180.2046	180.2046	180.2297	180.2297	0.014	0.0000	0.0000	0
2015/07/06	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R210	05/11/2015	181.99	Put	Bond Future	1,785.3800	1.7854	1,760.2500	1.7603	(1.408)	0	0	0
2015/07/06	R210	05/11/2015	182.01	Put	Bond Future	1,805.3800	1.8054	1,780.2500	1.7803	(1.392)	0	0	0
2015/07/06	R210	05/11/2015	182.00	Put	Bond Future	1,795.3800	1.7954	1,770.2500	1.7703	(1.400)	0	0	0
2015/07/06	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R211	06/08/2015			Bond Future	134.1345	134.1345	134.1013	134.1013	(0.025)	0.0000	0.0000	1,120
2015/07/06	R211	06/08/2015	134.99	Put	Bond Future	855.4900	0.8555	888.6900	0.8887	3.881	0	0	0
2015/07/06	R211	06/08/2015	135.01	Put	Bond Future	875.4900	0.8755	908.6900	0.9087	3.792	0	0	0
2015/07/06	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R211	06/08/2015	135.00	Put	Bond Future	865.4900	0.8655	898.6900	0.8987	3.836	0	0	0
2015/07/06	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R211	05/11/2015			Bond Future	136.2507	136.2507	136.2138	136.2138	(0.027)	0.0000	0.0000	0
2015/07/06	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R211	05/11/2015	134.99	Call	Bond Future	1,260.6800	1.2607	1,223.7700	1.2238	(2.928)	0	0	0
2015/07/06	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R211	05/11/2015	135.00	Call	Bond Future	1,250.6800	1.2507	1,213.7700	1.2138	(2.951)	0	0	0
2015/07/06	R211	05/11/2015	135.01	Call	Bond Future	1,240.6800	1.2407	1,203.7700	1.2038	(2.975)	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
2015/07/06	R212	06/08/2015	141.01	Put	Bond Future	1,699.9600	1.7000	1,677.4000	1.6774	(1.327)	0	0	0
2015/07/06	R212	06/08/2015			Bond Future	139.3100	139.3100	139.3326	139.3326	0.016	0.0000	0.0000	1,046
2015/07/06	R212	06/08/2015	141.00	Put	Bond Future	1,689.9600	1.6900	1,667.4000	1.6674	(1.335)	0	0	0
2015/07/06	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R212	06/08/2015	140.99	Put	Bond Future	1,679.9600	1.6800	1,657.4000	1.6574	(1.343)	0	0	0
2015/07/06	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R212	05/11/2015			Bond Future	141.5079	141.5079	141.5275	141.5275	0.014	0.0000	0.0000	0
2015/07/06	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R212	05/11/2015	145.99	Put	Bond Future	4,482.1200	4.4821	4,462.5500	4.4625	(0.437)	0	0	0
2015/07/06	R212	05/11/2015	146.01	Put	Bond Future	4,502.1200	4.5021	4,482.5500	4.4825	(0.435)	0	0	0
2015/07/06	R212	05/11/2015	146.00	Put	Bond Future	4,492.1200	4.4921	4,472.5500	4.4725	(0.436)	0	0	0
2015/07/06	R213	06/08/2015			Bond Future	8.7271	88.5836	8.7466	88.4368	0.223	0.0000	0.0000	17,330
2015/07/06	R213	06/08/2015	8.49	Put	Bond Future	2,429.1300	2.4291	2,483.0900	2.4831	2.221	0	0	0
2015/07/06	R213	06/08/2015	8.51	Put	Bond Future	2,320.9700	2.3210	2,371.1300	2.3711	2.161	0	0	0
2015/07/06	R213	06/08/2015	8.49	Call	Bond Future	614.7800	0.6148	521.9300	0.5219	(15.103)	0	0	0
2015/07/06	R213	06/08/2015	8.50	Put	Bond Future	2,374.6500	2.3747	2,426.7100	2.4267	2.192	0	0	0
2015/07/06	R213	06/08/2015	8.50	Call	Bond Future	637.9100	0.6379	543.1600	0.5432	(14.853)	0	0	0
2015/07/06	R213	06/08/2015	8.51	Call	Bond Future	661.7400	0.6617	565.0900	0.5651	(14.605)	0	0	0
2015/07/06	R213	05/11/2015	7.76	Call	Bond Future	332.6400	0.3326	302.0400	0.3020	(9.199)	0	0	0
2015/07/06	R213	05/11/2015			Bond Future	8.7916	86.4379	8.8120	86.2867	0.232	0.0000	0.0000	0
2015/07/06	R213	05/11/2015	7.74	Call	Bond Future	316.1600	0.3162	286.6800	0.2867	(9.324)	0	0	0
2015/07/06	R213	05/11/2015	7.75	Call	Bond Future	324.3100	0.3243	294.2800	0.2943	(9.260)	0	0	0
2015/07/06	R213	05/11/2015	7.74	Put	Bond Future	8,665.3200	8.6653	8,787.0400	8.7870	1.405	0	0	0
2015/07/06	R213	05/11/2015	7.76	Put	Bond Future	8,512.5700	8.5126	8,633.1700	8.6332	1.417	0	0	0
2015/07/06	R213	05/11/2015	7.75	Put	Bond Future	8,588.8000	8.5888	8,709.9700	8.7100	1.411	0	0	0
2015/07/06	R213	04/02/2016			Bond Future	8.8494	87.9027	8.8704	87.7492	0.237	0.0000	0.0000	0
2015/07/06	R213	04/02/2016	8.75	Call	Bond Future	3,098.3000	3.0983	3,000.3400	3.0003	(3.162)	0	0	0
2015/07/06	R213	04/02/2016	8.74	Put	Bond Future	3,871.0400	3.8710	3,927.2200	3.9272	1.451	0	0	0
2015/07/06	R213	04/02/2016	8.76	Put	Bond Future	3,792.4600	3.7925	3,847.5400	3.8475	1.452	0	0	0
2015/07/06	R213	04/02/2016	8.75	Put	Bond Future	3,831.4700	3.8315	3,887.1000	3.8871	1.452	0	0	0
2015/07/06	R213	04/02/2016	8.76	Call	Bond Future	3,133.4400	3.1334	3,034.9300	3.0349	(3.144)	0	0	0
2015/07/06	R213	04/02/2016	8.74	Call	Bond Future	3,063.6300	3.0636	2,966.2200	2.9662	(3.180)	0	0	0
2015/07/06	R214	06/08/2015	8.76	Put	Bond Future	1,999.8800	1.9999	2,032.0600	2.0321	1.609	0	0	0
2015/07/06	R214	06/08/2015			Bond Future	8.8790	79.0248	8.8986	78.8673	0.220	0.0000	0.0000	22,165
2015/07/06	R214	06/08/2015	8.75	Put	Bond Future	2,049.9900	2.0500	2,084.0000	2.0840	1.659	0	0	0
2015/07/06	R214	06/08/2015	8.74	Call	Bond Future	966.5800	0.9666	845.0100	0.8450	(12.577)	0	0	0
2015/07/06	R214	06/08/2015	8.75	Call	Bond Future	998.1900	0.9982	874.7700	0.8748	(12.364)	0	0	0
2015/07/06	R214	06/08/2015	8.76	Call	Bond Future	1,030.4600	1.0305	905.2100	0.9052	(12.155)	0	0	0
2015/07/06	R214	06/08/2015	8.74	Put	Bond Future	2,100.8900	2.1009	2,136.7500	2.1368	1.707	0	0	0
2015/07/06	R214	05/11/2015			Bond Future	8.9360	76.9814	8.9563	76.8197	0.227	0.0000	0.0000	0
2015/07/06	R214	05/11/2015	7.99	Put	Bond Future	8,653.7000	8.6537	8,776.3400	8.7763	1.417	0	0	0
2015/07/06	R214	05/11/2015	8.00	Put	Bond Future	8,570.9400	8.5709	8,692.9000	8.6929	1.423	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
2015/07/06	R214	05/11/2015	8.01	Put	Bond Future	8,488.5600	8.4886	8,609.8300	8.6098	1.429	0	0	0
2015/07/06	R214	05/11/2015	7.99	Call	Bond Future	455.2500	0.4552	416.1500	0.4162	(8.589)	0	0	0
2015/07/06	R214	05/11/2015	8.00	Call	Bond Future	466.4700	0.4665	426.6900	0.4267	(8.528)	0	0	0
2015/07/06	R214	05/11/2015	8.01	Call	Bond Future	477.9000	0.4779	437.4300	0.4374	(8.468)	0	0	0
2015/07/06	R214	04/02/2016			Bond Future	8.9872	78.2860	9.0081	78.1217	0.232	0.0000	0.0000	4,320
2015/07/06	R214	04/02/2016	7.99	Put	Bond Future	9,562.8500	9.5628	9,676.8700	9.6769	1.192	0	0	0
2015/07/06	R214	04/02/2016	8.00	Call	Bond Future	990.8500	0.9908	940.0400	0.9400	(5.128)	0	0	0
2015/07/06	R214	04/02/2016	8.01	Call	Bond Future	1,007.1400	1.0071	955.7600	0.9558	(5.102)	0	0	0
2015/07/06	R214	04/02/2016	7.99	Call	Bond Future	974.7500	0.9747	924.5100	0.9245	(5.154)	0	0	0
2015/07/06	R214	04/02/2016	8.01	Put	Bond Future	9,407.9100	9.4079	9,520.7900	9.5208	1.200	0	0	0
2015/07/06	R214	04/02/2016	8.00	Put	Bond Future	9,485.2000	9.4852	9,598.6500	9.5987	1.196	0	0	0
2015/07/06	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R248	06/08/2015			Bond Future	8.9346	101.9684	8.9541	101.7662	0.219	0.0000	0.0000	41,313
2015/07/06	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R248	06/08/2015	8.74	Put	Bond Future	2,053.4800	2.0535	2,255.7000	2.2557	9.848	0	0	0
2015/07/06	R248	06/08/2015	8.76	Put	Bond Future	1,838.9600	1.8390	2,041.1800	2.0412	10.996	0	0	0
2015/07/06	R248	06/08/2015	8.75	Put	Bond Future	1,946.1200	1.9461	2,148.3400	2.1483	10.391	0	0	0
2015/07/06	R248	05/11/2015	8.01	Put	Bond Future	11,055.2700	11.0553	11,263.1500	11.2632	1.880	0	0	0
2015/07/06	R248	05/11/2015			Bond Future	8.9931	99.1482	9.0134	98.9403	0.226	0.0000	0.0000	0
2015/07/06	R248	05/11/2015	8.00	Put	Bond Future	11,178.7300	11.1787	11,386.6100	11.3866	1.860	0	0	0
2015/07/06	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R248	05/11/2015	7.99	Put	Bond Future	11,302.4400	11.3024	11,510.3200	11.5103	1.839	0	0	0
2015/07/06	R248	04/02/2016	8.99	Put	Bond Future	567.9300	0.5679	779.0500	0.7791	37.174	0	0	0
2015/07/06	R248	04/02/2016			Bond Future	9.0458	100.8284	9.0667	100.6173	0.231	0.0000	0.0000	0
2015/07/06	R248	04/02/2016	9.00	Put	Bond Future	465.7200	0.4657	676.8400	0.6768	45.332	0	0	0
2015/07/06	R248	04/02/2016	9.01	Put	Bond Future	363.7000	0.3637	574.8200	0.5748	58.048	0	0	0
2015/07/06	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/06	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**498969**