



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 10/07/2015 TO 10/07/2015

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
2015/07/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	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
2015/07/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2025	06/08/2015			Bond Future	121.7708	121.7708	121.8968	121.8968	0.103	0.0000	0.0000	38
2015/07/10	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2025	06/08/2015	120.99	Call	Bond Future	780.8400	0.7808	906.8500	0.9069	16.138	0	0	0
2015/07/10	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2025	06/08/2015	121.00	Call	Bond Future	770.8400	0.7708	896.8500	0.8969	16.347	0	0	0
2015/07/10	2025	06/08/2015	121.01	Call	Bond Future	760.8400	0.7608	886.8500	0.8869	16.562	0	0	0
2015/07/10	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2025	05/11/2015			Bond Future	123.6835	123.6835	123.8089	123.8089	0.101	0.0000	0.0000	0
2015/07/10	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2025	05/11/2015	123.01	Call	Bond Future	673.4600	0.6735	798.8800	0.7989	18.623	0	0	0
2015/07/10	2025	05/11/2015	122.99	Call	Bond Future	693.4600	0.6935	818.8800	0.8189	18.086	0	0	0
2015/07/10	2025	05/11/2015	123.00	Call	Bond Future	683.4600	0.6835	808.8800	0.8089	18.351	0	0	0
2015/07/10	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2030	06/08/2015			Bond Future	8.6337	95.0765	8.6884	94.6473	0.633	0.0000	0.0000	9,953
2015/07/10	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2030	06/08/2015	7.74	Put	Bond Future	7,419.2600	7.4193	7,848.4600	7.8485	5.785	0	0	0
2015/07/10	2030	06/08/2015	7.76	Put	Bond Future	7,244.5200	7.2445	7,673.7200	7.6737	5.924	0	0	0
2015/07/10	2030	06/08/2015	7.75	Put	Bond Future	7,331.8400	7.3318	7,761.0400	7.7610	5.854	0	0	0
2015/07/10	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2030	05/11/2015			Bond Future	8.6970	96.5700	8.7537	96.1321	0.652	0.0000	0.0000	0
2015/07/10	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2030	05/11/2015	8.49	Put	Bond Future	1,624.1700	1.6242	2,062.1100	2.0621	26.964	0	0	0
2015/07/10	2030	05/11/2015	8.51	Put	Bond Future	1,465.5400	1.4655	1,903.4800	1.9035	29.883	0	0	0
2015/07/10	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2030	05/11/2015	8.50	Put	Bond Future	1,544.8100	1.5448	1,982.7500	1.9828	28.349	0	0	0
2015/07/10	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2032	06/08/2015			Bond Future	8.7280	98.8491	8.7827	98.3895	0.627	0.0000	0.0000	1,678
2015/07/10	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2032	06/08/2015	8.50	Put	Bond Future	1,949.7900	1.9498	2,409.4200	2.4094	23.573	0	0	0
2015/07/10	2032	06/08/2015	8.49	Put	Bond Future	2,036.6300	2.0366	2,496.2600	2.4963	22.568	0	0	0
2015/07/10	2032	06/08/2015	8.51	Put	Bond Future	1,863.0600	1.8631	2,322.6900	2.3227	24.671	0	0	0
2015/07/10	2032	05/11/2015			Bond Future	8.7922	96.2474	8.8489	95.7785	0.644	0.0000	0.0000	0
2015/07/10	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2032	05/11/2015	7.99	Put	Bond Future	7,015.6900	7.0157	7,484.5600	7.4846	6.683	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
2015/07/10	2032	05/11/2015	8.01	Put	Bond Future	6,831.8500	6.8318	7,300.7200	7.3007	6.863	0	0	0
2015/07/10	2032	05/11/2015	8.00	Put	Bond Future	6,923.7100	6.9237	7,392.5800	7.3926	6.772	0	0	0
2015/07/10	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2032	04/02/2016			Bond Future	8.8473	97.8758	8.9055	97.4002	0.659	0.0000	0.0000	0
2015/07/10	2032	04/02/2016	8.69	Put	Bond Future	1,301.5000	1.3015	1,777.1200	1.7771	36.544	0	0	0
2015/07/10	2032	04/02/2016	8.71	Put	Bond Future	1,134.5600	1.1346	1,610.1800	1.6102	41.921	0	0	0
2015/07/10	2032	04/02/2016	8.70	Put	Bond Future	1,217.9800	1.2180	1,693.6000	1.6936	39.050	0	0	0
2015/07/10	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2037	06/08/2015			Bond Future	8.8523	96.9116	8.9070	96.4058	0.618	0.0000	0.0000	39,628
2015/07/10	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2037	06/08/2015	8.74	Put	Bond Future	1,051.7600	1.0518	1,557.5900	1.5576	48.094	0	0	0
2015/07/10	2037	06/08/2015	8.76	Put	Bond Future	863.1600	0.8632	1,368.9900	1.3690	58.602	0	0	0
2015/07/10	2037	06/08/2015	8.75	Put	Bond Future	957.3900	0.9574	1,463.2200	1.4632	52.834	0	0	0
2015/07/10	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2037	05/11/2015	7.99	Put	Bond Future	9,074.0000	9.0740	9,589.8200	9.5898	5.685	0	0	0
2015/07/10	2037	05/11/2015	8.01	Put	Bond Future	8,863.4100	8.8634	9,379.2300	9.3792	5.820	0	0	0
2015/07/10	2037	05/11/2015			Bond Future	8.9123	98.4340	8.9688	97.9182	0.634	0.0000	0.0000	0
2015/07/10	2037	05/11/2015	8.00	Put	Bond Future	8,968.6200	8.9686	9,484.4400	9.4844	5.751	0	0	0
2015/07/10	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2037	04/02/2016	8.75	Put	Bond Future	1,981.2900	1.9813	2,504.6700	2.5047	26.416	0	0	0
2015/07/10	2037	04/02/2016			Bond Future	8.9652	95.8415	9.0232	95.3181	0.647	0.0000	0.0000	0
2015/07/10	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2037	04/02/2016	8.74	Put	Bond Future	2,074.9100	2.0749	2,598.2900	2.5983	25.224	0	0	0
2015/07/10	2037	04/02/2016	8.76	Put	Bond Future	1,887.8000	1.8878	2,411.1800	2.4112	27.724	0	0	0
2015/07/10	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2038	06/08/2015			Bond Future	124.7940	124.7940	125.5968	125.5968	0.643	0.0000	0.0000	4,218
2015/07/10	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2038	06/08/2015	127.99	Put	Bond Future	3,196.0400	3.1960	2,393.2300	2.3932	(25.119)	0	0	0
2015/07/10	2038	06/08/2015	128.01	Put	Bond Future	3,216.0400	3.2160	2,413.2300	2.4132	(24.963)	0	0	0
2015/07/10	2038	06/08/2015	128.00	Put	Bond Future	3,206.0400	3.2060	2,403.2300	2.4032	(25.041)	0	0	0
2015/07/10	2038	05/11/2015			Bond Future	126.7541	126.7541	127.5668	127.5668	0.641	0.0000	0.0000	0
2015/07/10	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2038	05/11/2015	133.99	Put	Bond Future	7,235.9500	7.2360	6,423.1700	6.4232	(11.233)	0	0	0
2015/07/10	2038	05/11/2015	134.01	Put	Bond Future	7,255.9500	7.2560	6,443.1700	6.4432	(11.202)	0	0	0
2015/07/10	2038	05/11/2015	134.00	Put	Bond Future	7,245.9500	7.2460	6,433.1700	6.4332	(11.217)	0	0	0
2015/07/10	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	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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2015/07/10	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2044	06/08/2015			Bond Future	8.8911	98.8263	8.9408	98.3229	0.559	0.0000	0.0000	13,321
2015/07/10	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2044	06/08/2015	8.74	Put	Bond Future	1,557.7900	1.5578	2,061.1100	2.0611	32.310	0	0	0
2015/07/10	2044	06/08/2015	8.76	Put	Bond Future	1,349.1700	1.3492	1,852.4900	1.8525	37.306	0	0	0
2015/07/10	2044	06/08/2015	8.75	Put	Bond Future	1,453.3900	1.4534	1,956.7100	1.9567	34.631	0	0	0
2015/07/10	2044	05/11/2015			Bond Future	8.9477	100.3788	8.9990	99.8654	0.573	0.0000	0.0000	0
2015/07/10	2044	05/11/2015	8.24	Put	Bond Future	7,580.2100	7.5802	8,093.6000	8.0936	6.773	0	0	0
2015/07/10	2044	05/11/2015	8.26	Put	Bond Future	7,352.6500	7.3526	7,866.0400	7.8660	6.982	0	0	0
2015/07/10	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2044	05/11/2015	8.25	Put	Bond Future	7,466.3200	7.4663	7,979.7100	7.9797	6.876	0	0	0
2015/07/10	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2044	04/02/2016	8.99	Put	Bond Future	76.3700	0.0764	597.1700	0.5972	681.943	0	0	0
2015/07/10	2044	04/02/2016			Bond Future	8.9977	97.6939	9.0502	97.1731	0.584	0.0000	0.0000	0
2015/07/10	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	398.2500	0.3983	100.000	0	0	0
2015/07/10	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	497.6200	0.4976	100.000	0	0	0
2015/07/10	2044	04/02/2016	9.01	Call	Bond Future	122.5500	0.1226	0.0000	0.0000	(100.000)	0	0	0
2015/07/10	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2044	04/02/2016	9.00	Call	Bond Future	23.1800	0.0232	0.0000	0.0000	(100.000)	0	0	0
2015/07/10	2046	06/08/2015	129.01	Put	Bond Future	6,075.6900	6.0757	6,054.1400	6.0541	(0.355)	0	0	0
2015/07/10	2046	06/08/2015			Bond Future	122.9343	122.9343	122.9559	122.9559	0.018	0.0000	0.0000	5,722
2015/07/10	2046	06/08/2015	129.00	Put	Bond Future	6,065.6900	6.0657	6,044.1400	6.0441	(0.355)	0	0	0
2015/07/10	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2046	06/08/2015	128.99	Put	Bond Future	6,055.6900	6.0557	6,034.1400	6.0341	(0.356)	0	0	0
2015/07/10	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2046	05/11/2015			Bond Future	123.4592	123.4592	123.4784	123.4784	0.016	0.0000	0.0000	0
2015/07/10	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2046	05/11/2015	132.99	Put	Bond Future	9,530.7900	9.5308	9,511.5600	9.5116	(0.202)	0	0	0
2015/07/10	2046	05/11/2015	133.01	Put	Bond Future	9,550.7900	9.5508	9,531.5600	9.5316	(0.201)	0	0	0
2015/07/10	2046	05/11/2015	133.00	Put	Bond Future	9,540.7900	9.5408	9,521.5600	9.5216	(0.202)	0	0	0
2015/07/10	2050	06/08/2015			Bond Future	131.9345	131.9345	131.9574	131.9574	0.017	0.0000	0.0000	3,821
2015/07/10	2050	06/08/2015	136.99	Put	Bond Future	5,055.5000	5.0555	5,032.6300	5.0326	(0.452)	0	0	0
2015/07/10	2050	06/08/2015	137.01	Put	Bond Future	5,075.5000	5.0755	5,052.6300	5.0526	(0.451)	0	0	0
2015/07/10	2050	06/08/2015	137.00	Put	Bond Future	5,065.5000	5.0655	5,042.6300	5.0426	(0.451)	0	0	0
2015/07/10	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2050	05/11/2015			Bond Future	134.0064	134.0064	134.0272	134.0272	0.015	0.0000	0.0000	0
2015/07/10	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2050	05/11/2015	144.99	Put	Bond Future	10,983.5700	10.9836	10,962.8100	10.9628	(0.189)	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
2015/07/10	2050	05/11/2015	145.01	Put	Bond Future	11,003.5700	11.0036	10,982.8100	10.9828	(0.189)	0	0	0
2015/07/10	2050	05/11/2015	145.00	Put	Bond Future	10,993.5700	10.9936	10,972.8100	10.9728	(0.189)	0	0	0
2015/07/10	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	AL37	06/08/2015			Index Future	459.3690	459.3690	458.6820	458.6820	(0.150)	0.0000	0.0000	26
2015/07/10	AL37	05/11/2015			Index Future	466.6610	466.6610	465.9530	465.9530	(0.152)	0.0000	0.0000	0
2015/07/10	AL7T	06/08/2015			Index Future	542.3550	542.3550	540.9670	540.9670	(0.256)	0.0000	0.0000	1
2015/07/10	AL7T	05/11/2015			Index Future	550.9640	550.9640	549.5430	549.5430	(0.258)	0.0000	0.0000	0
2015/07/10	ALBI	06/08/2015			Index Future	495.0400	495.0400	493.4220	493.4220	(0.327)	0.0000	0.0000	507
2015/07/10	ALBI	05/11/2015			Index Future	502.8980	502.8980	501.2430	501.2430	(0.329)	0.0000	0.0000	103
2015/07/10	ALBI	04/02/2016			Index Future	511.4000	511.4000	509.7230	509.7230	(0.328)	0.0000	0.0000	0
2015/07/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/07/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/07/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	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
2015/07/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/10	EL28	06/08/2015	125.00	Call	Bond Future	344.3700	0.3444	366.7000	0.3667	6.484	0	0	0
2015/07/10	EL28	06/08/2015			Bond Future	125.3444	125.3444	125.3667	125.3667	0.018	0.0000	0.0000	0
2015/07/10	EL28	06/08/2015	125.01	Call	Bond Future	334.3700	0.3344	356.7000	0.3567	6.678	0	0	0
2015/07/10	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	EL28	06/08/2015	124.99	Call	Bond Future	354.3700	0.3544	376.7000	0.3767	6.301	0	0	0
2015/07/10	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	EL28	05/11/2015	126.99	Put	Bond Future	1,224.8500	1.2248	1,204.8400	1.2048	(1.634)	0	0	0
2015/07/10	EL28	05/11/2015			Bond Future	125.7651	125.7651	125.7852	125.7852	0.016	0.0000	0.0000	0
2015/07/10	EL28	05/11/2015	127.01	Put	Bond Future	1,244.8500	1.2448	1,224.8400	1.2248	(1.607)	0	0	0
2015/07/10	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	EL28	05/11/2015	127.00	Put	Bond Future	1,234.8500	1.2348	1,214.8400	1.2148	(1.620)	0	0	0
2015/07/10	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	ES33	06/08/2015			Bond Future	9.7463	84.1155	9.8008	83.7249	0.559	0.0000	0.0000	6,396
2015/07/10	ES33	06/08/2015	9.59	Put	Bond Future	1,137.0800	1.1371	1,527.6200	1.5276	34.346	0	0	0
2015/07/10	ES33	06/08/2015	9.61	Put	Bond Future	990.2800	0.9903	1,380.8200	1.3808	39.437	0	0	0
2015/07/10	ES33	06/08/2015	9.60	Put	Bond Future	1,063.6300	1.0636	1,454.1700	1.4542	36.718	0	0	0
2015/07/10	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	ES33	05/11/2015	9.00	Put	Bond Future	6,283.1900	6.2832	6,681.5300	6.6815	6.340	0	0	0
2015/07/10	ES33	05/11/2015			Bond Future	9.8382	81.6502	9.8946	81.2519	0.574	0.0000	0.0000	0
2015/07/10	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	ES33	05/11/2015	8.99	Put	Bond Future	6,362.5200	6.3625	6,760.8600	6.7609	6.261	0	0	0
2015/07/10	ES33	05/11/2015	9.01	Put	Bond Future	6,203.9600	6.2040	6,602.3000	6.6023	6.421	0	0	0
2015/07/10	ES33	04/02/2016	10.01	Call	Bond Future	596.0900	0.5961	191.9700	0.1920	(67.795)	0	0	0
2015/07/10	ES33	04/02/2016			Bond Future	9.9241	83.0316	9.9822	82.6275	0.586	0.0000	0.0000	0
2015/07/10	ES33	04/02/2016	9.99	Call	Bond Future	457.9600	0.4580	53.8400	0.0538	(88.244)	0	0	0
2015/07/10	ES33	04/02/2016	10.00	Call	Bond Future	527.0700	0.5271	122.9500	0.1229	(76.673)	0	0	0
2015/07/10	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	GOVI	06/08/2015			GOVI	491.5490	491.5490	490.0910	490.0910	(0.297)	0.0000	0.0000	471
2015/07/10	GOVI	06/08/2015	499.99	Put	GOVI	84,410.0000	8.4410	98,990.0000	9.8990	17.273	0	0	0
2015/07/10	GOVI	06/08/2015	500.01	Put	GOVI	84,610.0000	8.4610	99,190.0000	9.9190	17.232	0	0	0
2015/07/10	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	GOVI	06/08/2015	500.00	Put	GOVI	84,510.0000	8.4510	99,090.0000	9.9090	17.252	0	0	0
2015/07/10	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	GOVI	05/11/2015			GOVI	499.3510	499.3510	497.8600	497.8600	(0.299)	0.0000	0.0000	28

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
2015/07/10	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	GOVI	05/11/2015	529.99	Put	GOVI	306,390.0000	30.6390	321,300.0000	32.1300	4.866	0	0	0
2015/07/10	GOVI	05/11/2015	530.01	Put	GOVI	306,590.0000	30.6590	321,500.0000	32.1500	4.863	0	0	0
2015/07/10	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	GOVI	05/11/2015	530.00	Put	GOVI	306,490.0000	30.6490	321,400.0000	32.1400	4.865	0	0	0
2015/07/10	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	GOVI	04/02/2016			GOVI	507.7930	507.7930	506.2820	506.2820	(0.298)	0.0000	0.0000	0
2015/07/10	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	GOVI	04/02/2016	511.99	Put	GOVI	41,970.0000	4.1970	57,080.0000	5.7080	36.002	0	0	0
2015/07/10	GOVI	04/02/2016	512.01	Put	GOVI	42,170.0000	4.2170	57,280.0000	5.7280	35.831	0	0	0
2015/07/10	GOVI	04/02/2016	512.00	Put	GOVI	42,070.0000	4.2070	57,180.0000	5.7180	35.916	0	0	0
2015/07/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/07/10	IGOV	06/08/2015			Index Future	228.4220	228.4220	228.5690	228.5690	0.064	0.0000	0.0000	1,077
2015/07/10	IGOV	05/11/2015			Index Future	232.0480	232.0480	232.1920	232.1920	0.062	0.0000	0.0000	17
2015/07/10	IGOV	04/02/2016			Index Future	235.9710	235.9710	236.1200	236.1200	0.063	0.0000	0.0000	0
2015/07/10	ILBI	06/08/2015			Index Future	619.7600	619.7600	620.1440	620.1440	0.062	0.0000	0.0000	159
2015/07/10	ILBI	05/11/2015			Index Future	629.8400	629.8400	630.2270	630.2270	0.061	0.0000	0.0000	0
2015/07/10	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/07/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/07/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/07/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/07/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/07/10	JBAF	15/07/2015			Jibar Tradeable Future	6.1600	93.8400	6.1600	93.8400	0.000	0.0000	0.0000	0
2015/07/10	JBAF	19/08/2015			Jibar Tradeable Future	6.2800	93.7200	6.2900	93.7100	0.159	0.0000	0.0000	0
2015/07/10	JBAF	16/09/2015			Jibar Tradeable Future	6.3100	93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2015/07/10	JBAF	21/10/2015			Jibar Tradeable Future	6.4200	93.5800	6.4300	93.5700	0.156	0.0000	0.0000	500
2015/07/10	JBAF	18/11/2015			Jibar Tradeable Future	6.4400	93.5600	6.4500	93.5500	0.155	0.0000	0.0000	500
2015/07/10	JBAF	15/12/2015			Jibar Tradeable Future	6.5400	93.4600	6.5600	93.4400	0.306	0.0000	0.0000	0
2015/07/10	JBAF	17/02/2016			Jibar Tradeable Future	6.6800	93.3200	6.7100	93.2900	0.449	0.0000	0.0000	2,000
2015/07/10	JBAF	16/03/2016			Jibar Tradeable Future	6.7400	93.2600	6.7500	93.2500	0.148	0.0000	0.0000	0
2015/07/10	JBAF	15/06/2016			Jibar Tradeable Future	6.9600	93.0400	6.9900	93.0100	0.431	0.0000	0.0000	0
2015/07/10	JBAF	21/09/2016			Jibar Tradeable Future	7.1900	92.8100	7.2100	92.7900	0.278	0.0000	0.0000	0
2015/07/10	JBAF	21/12/2016			Jibar Tradeable Future	7.3500	92.6500	7.3800	92.6200	0.408	0.0000	0.0000	0
2015/07/10	JBAF	15/03/2017			Jibar Tradeable Future	7.4800	92.5200	7.5100	92.4900	0.401	0.0000	0.0000	0
2015/07/10	JBAF	21/06/2017			Jibar Tradeable Future	7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000	0
2015/07/10	R023	06/08/2015	8.24	Call	Bond Future	1,422.5800	1.4226	1,261.9200	1.2619	(11.294)	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
2015/07/10	R023	06/08/2015	9.07	Put	Bond Future	3.7800	0.0038	4.4000	0.0044	16.402	0	0	911
2015/07/10	R023	06/08/2015			Bond Future	8.0561	101.7611	8.0957	101.5426	0.492	0.0000	0.0000	20,973
2015/07/10	R023	06/08/2015	8.26	Put	Bond Future	381.7400	0.3817	435.7900	0.4358	14.159	0	0	0
2015/07/10	R023	06/08/2015	9.07	Call	Bond Future	5,403.3200	5.4033	5,185.4300	5.1854	(4.033)	0	0	0
2015/07/10	R023	06/08/2015	8.25	Put	Bond Future	397.6800	0.3977	453.6200	0.4536	14.067	0	0	0
2015/07/10	R023	06/08/2015	8.24	Put	Bond Future	414.2400	0.4142	472.0900	0.4721	13.965	0	0	0
2015/07/10	R023	06/08/2015	8.25	Call	Bond Future	1,460.4700	1.4605	1,297.9000	1.2979	(11.131)	0	0	0
2015/07/10	R023	06/08/2015	8.26	Call	Bond Future	1,498.9300	1.4989	1,334.4700	1.3345	(10.972)	0	0	0
2015/07/10	R023	05/11/2015			Bond Future	8.1305	99.4367	8.1723	99.2127	0.515	0.0000	0.0000	0
2015/07/10	R023	05/11/2015	7.99	Put	Bond Future	2,080.0000	2.0800	2,201.6400	2.2016	5.848	0	0	0
2015/07/10	R023	05/11/2015	8.01	Put	Bond Future	2,019.6400	2.0196	2,138.9600	2.1390	5.908	0	0	0
2015/07/10	R023	05/11/2015	7.99	Call	Bond Future	1,323.5800	1.3236	1,221.2600	1.2213	(7.731)	0	0	0
2015/07/10	R023	05/11/2015	8.00	Put	Bond Future	2,049.6700	2.0497	2,170.1500	2.1701	5.878	0	0	0
2015/07/10	R023	05/11/2015	8.00	Call	Bond Future	1,347.3400	1.3473	1,243.8600	1.2439	(7.680)	0	0	0
2015/07/10	R023	05/11/2015	8.01	Call	Bond Future	1,371.3700	1.3714	1,266.7300	1.2667	(7.630)	0	0	0
2015/07/10	R023	04/02/2016	8.01	Put	Bond Future	2,692.3900	2.6924	2,815.9300	2.8159	4.588	0	0	0
2015/07/10	R023	04/02/2016			Bond Future	8.1939	101.1186	8.2375	100.8920	0.532	0.0000	0.0000	0
2015/07/10	R023	04/02/2016	8.00	Put	Bond Future	2,721.8500	2.7219	2,846.2700	2.8463	4.571	0	0	0
2015/07/10	R023	04/02/2016	8.01	Call	Bond Future	1,730.3600	1.7304	1,627.3300	1.6273	(5.954)	0	0	0
2015/07/10	R023	04/02/2016	7.99	Call	Bond Future	1,684.1400	1.6841	1,582.8700	1.5829	(6.013)	0	0	0
2015/07/10	R023	04/02/2016	8.00	Call	Bond Future	1,707.1600	1.7072	1,605.0100	1.6050	(5.984)	0	0	0
2015/07/10	R023	04/02/2016	7.99	Put	Bond Future	2,751.5300	2.7515	2,876.8300	2.8768	4.554	0	0	0
2015/07/10	R186	06/08/2015	7.65	Call	Bond Future	87.6800	0.0877	62.3800	0.0624	(28.855)	0	0	75
2015/07/10	R186	06/08/2015	8.00	Put	Bond Future	2,233.3100	2.2333	2,446.5100	2.4465	9.546	0	0	0
2015/07/10	R186	06/08/2015	8.90	Put	Bond Future	51.6900	0.0517	60.1200	0.0601	16.309	0	0	5,350
2015/07/10	R186	06/08/2015			Bond Future	8.2027	118.2379	8.2424	117.9165	0.483	0.0000	0.0000	35,031
2015/07/10	R186	06/08/2015	8.50	Call	Bond Future	2,775.8500	2.7758	2,511.6300	2.5116	(9.519)	0	0	0
2015/07/10	R186	06/08/2015	8.55	Put	Bond Future	317.0300	0.3170	363.9800	0.3640	14.809	0	0	7,229
2015/07/10	R186	06/08/2015	7.85	Call	Bond Future	280.9700	0.2810	216.6800	0.2167	(22.881)	0	0	20
2015/07/10	R186	06/08/2015	8.00	Call	Bond Future	571.2900	0.5713	463.0900	0.4631	(18.940)	0	0	0
2015/07/10	R186	06/08/2015	8.01	Call	Bond Future	596.2500	0.5963	484.7800	0.4848	(18.695)	0	0	0
2015/07/10	R186	06/08/2015	7.75	Call	Bond Future	162.2700	0.1623	120.4500	0.1204	(25.772)	0	0	1,000
2015/07/10	R186	06/08/2015	8.35	Call	Bond Future	1,918.5800	1.9186	1,693.1700	1.6932	(11.749)	0	0	20
2015/07/10	R186	06/08/2015	7.99	Call	Bond Future	547.0900	0.5471	442.1200	0.4421	(19.187)	0	0	0
2015/07/10	R186	06/08/2015	8.68	Put	Bond Future	170.2400	0.1702	196.8100	0.1968	15.607	0	0	20
2015/07/10	R186	06/08/2015	8.46	Put	Bond Future	470.1900	0.4702	536.5500	0.5366	14.113	0	0	75
2015/07/10	R186	06/08/2015	8.45	Call	Bond Future	2,474.6700	2.4747	2,222.0600	2.2221	(10.208)	0	0	0
2015/07/10	R186	06/08/2015	8.05	Call	Bond Future	703.6300	0.7036	578.8000	0.5788	(17.741)	0	0	75
2015/07/10	R186	06/08/2015	7.65	Put	Bond Future	4,695.7900	4.6958	4,991.8900	4.9919	6.306	0	0	0
2015/07/10	R186	06/08/2015	8.50	Put	Bond Future	395.9600	0.3960	453.1400	0.4531	14.441	0	0	5,229
2015/07/10	R186	06/08/2015	8.55	Call	Bond Future	3,090.6700	3.0907	2,816.2200	2.8162	(8.880)	0	0	0
2015/07/10	R186	06/08/2015	7.75	Put	Bond Future	3,918.5600	3.9186	4,198.1400	4.1981	7.135	0	0	0
2015/07/10	R186	06/08/2015	8.45	Put	Bond Future	490.3900	0.4904	559.1800	0.5592	14.028	0	0	4,229
2015/07/10	R186	06/08/2015	7.99	Put	Bond Future	2,291.9200	2.2919	2,508.3500	2.5084	9.443	0	0	0
2015/07/10	R186	06/08/2015	8.05	Put	Bond Future	1,952.7600	1.9528	2,149.3300	2.1493	10.066	0	0	0
2015/07/10	R186	06/08/2015	8.90	Call	Bond Future	5,530.0400	5.5300	5,217.0700	5.2171	(5.659)	0	0	0
2015/07/10	R186	06/08/2015	8.46	Call	Bond Future	2,533.7400	2.5337	2,278.7000	2.2787	(10.066)	0	0	0

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2015/07/10	R186	06/08/2015	7.85	Put	Bond Future	3,193.5500	3.1936	3,450.6600	3.4507	8.051	0	0	0
2015/07/10	R186	06/08/2015	8.01	Put	Bond Future	2,175.5300	2.1755	2,385.4600	2.3855	9.650	0	0	0
2015/07/10	R186	06/08/2015	8.35	Put	Bond Future	731.1700	0.7312	827.1600	0.8272	13.128	0	0	0
2015/07/10	R186	06/08/2015	8.68	Call	Bond Future	3,958.9400	3.9589	3,664.1100	3.6641	(7.447)	0	0	0
2015/07/10	R186	05/11/2015	8.24	Call	Bond Future	2,456.6600	2.4567	2,285.5400	2.2855	(6.966)	0	0	0
2015/07/10	R186	05/11/2015	8.25	Put	Bond Future	2,622.5900	2.6226	2,778.7800	2.7788	5.956	0	0	8,690
2015/07/10	R186	05/11/2015	8.45	Call	Bond Future	3,358.6600	3.3587	3,154.0300	3.1540	(6.093)	0	0	0
2015/07/10	R186	05/11/2015	8.85	Put	Bond Future	927.9200	0.9279	998.6800	0.9987	7.626	0	0	843
2015/07/10	R186	05/11/2015			Bond Future	8.2659	120.0949	8.3074	119.7659	0.502	0.0000	0.0000	500
2015/07/10	R186	05/11/2015	9.00	Put	Bond Future	688.5300	0.6885	743.7700	0.7438	8.023	0	0	2,600
2015/07/10	R186	05/11/2015	8.24	Put	Bond Future	2,662.7200	2.6627	2,820.5500	2.8206	5.927	0	0	0
2015/07/10	R186	05/11/2015	8.35	Put	Bond Future	2,244.2700	2.2443	2,384.2500	2.3843	6.237	0	0	9,370
2015/07/10	R186	05/11/2015	8.22	Call	Bond Future	2,378.4100	2.3784	2,210.6000	2.2106	(7.056)	0	0	0
2015/07/10	R186	05/11/2015	8.26	Put	Bond Future	2,582.9000	2.5829	2,737.4400	2.7374	5.983	0	0	0
2015/07/10	R186	05/11/2015	8.35	Call	Bond Future	2,910.2900	2.9103	2,721.3200	2.7213	(6.493)	0	0	843
2015/07/10	R186	05/11/2015	7.86	Call	Bond Future	1,225.2300	1.2252	1,116.6300	1.1166	(8.864)	0	0	674
2015/07/10	R186	05/11/2015	7.73	Call	Bond Future	924.1700	0.9242	835.3500	0.8353	(9.611)	0	0	169
2015/07/10	R186	05/11/2015	8.45	Put	Bond Future	1,907.5700	1.9076	2,031.8900	2.0319	6.517	0	0	6,248
2015/07/10	R186	05/11/2015	8.85	Call	Bond Future	5,447.2300	5.4472	5,189.0400	5.1890	(4.740)	0	0	0
2015/07/10	R186	05/11/2015	9.00	Call	Bond Future	6,329.3800	6.3294	6,055.6700	6.0557	(4.324)	0	0	0
2015/07/10	R186	05/11/2015	8.25	Call	Bond Future	2,496.1800	2.4962	2,323.4200	2.3234	(6.921)	0	0	0
2015/07/10	R186	05/11/2015	7.86	Put	Bond Future	4,513.9100	4.5139	4,734.2600	4.7343	4.882	0	0	0
2015/07/10	R186	05/11/2015	7.73	Put	Bond Future	5,292.9000	5.2929	5,533.0300	5.5330	4.537	0	0	0
2015/07/10	R186	05/11/2015	8.26	Call	Bond Future	2,536.0700	2.5361	2,361.6600	2.3617	(6.877)	0	0	0
2015/07/10	R186	05/11/2015	8.22	Put	Bond Future	2,743.9900	2.7440	2,905.1300	2.9051	5.872	0	0	1,090
2015/07/10	R186	04/02/2016	7.50	Call	Bond Future	919.4100	0.9194	844.9400	0.8449	(8.100)	0	0	0
2015/07/10	R186	04/02/2016			Bond Future	8.3173	116.8279	8.3602	116.4948	0.515	0.0000	0.0000	5,512
2015/07/10	R186	04/02/2016	7.51	Call	Bond Future	937.2100	0.9372	861.6700	0.8617	(8.060)	0	0	0
2015/07/10	R186	04/02/2016	7.49	Call	Bond Future	903.1300	0.9031	829.6800	0.8297	(8.133)	0	0	0
2015/07/10	R186	04/02/2016	7.50	Put	Bond Future	7,530.9300	7.5309	7,789.5600	7.7896	3.434	0	0	0
2015/07/10	R186	04/02/2016	7.49	Put	Bond Future	7,598.6700	7.5987	7,858.3200	7.8583	3.417	0	0	0
2015/07/10	R186	04/02/2016	7.51	Put	Bond Future	7,464.7900	7.4648	7,722.3500	7.7224	3.450	0	0	0
2015/07/10	R186	05/05/2016			Bond Future	8.3601	118.8916	8.4047	118.5523	0.533	0.0000	0.0000	0
2015/07/10	R186	05/05/2016	8.34	Call	Bond Future	3,888.8600	3.8889	3,711.3600	3.7114	(4.564)	0	0	0
2015/07/10	R186	05/05/2016	8.35	Call	Bond Future	3,927.6100	3.9276	3,749.0700	3.7491	(4.546)	0	0	0
2015/07/10	R186	05/05/2016	8.33	Call	Bond Future	3,850.3200	3.8503	3,673.8700	3.6739	(4.583)	0	0	0
2015/07/10	R186	05/05/2016	8.35	Put	Bond Future	4,005.1300	4.0051	4,165.9300	4.1659	4.015	0	0	0
2015/07/10	R186	05/05/2016	7.56	Put	Bond Future	7,856.8100	7.8568	8,100.8800	8.1009	3.106	0	0	0
2015/07/10	R186	05/05/2016	8.34	Put	Bond Future	4,042.8300	4.0428	4,204.6700	4.2047	4.003	0	0	0
2015/07/10	R186	05/05/2016	7.56	Call	Bond Future	1,522.2200	1.5222	1,426.9500	1.4269	(6.259)	0	0	0
2015/07/10	R186	05/05/2016	8.33	Put	Bond Future	4,080.8000	4.0808	4,243.6900	4.2437	3.992	0	0	0
2015/07/10	R197	06/08/2015	288.00	Call	Bond Future	2,021.5600	2.0216	2,069.3400	2.0693	2.364	0	0	0
2015/07/10	R197	06/08/2015			Bond Future	290.0216	290.0216	290.0693	290.0693	0.016	0.0000	0.0000	929
2015/07/10	R197	06/08/2015	288.01	Call	Bond Future	2,011.5600	2.0116	2,059.3400	2.0593	2.375	0	0	0
2015/07/10	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/10	R197	06/08/2015	287.99	Call	Bond Future	2,031.5600	2.0316	2,079.3400	2.0793	2.352	0	0	0
2015/07/10	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R197	05/11/2015			Bond Future	294.5764	294.5764	294.6189	294.6189	0.014	0.0000	0.0000	0
2015/07/10	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R197	05/11/2015	294.99	Put	Bond Future	413.5600	0.4136	371.0600	0.3711	(10.277)	0	0	0
2015/07/10	R197	05/11/2015	295.01	Put	Bond Future	433.5600	0.4336	391.0600	0.3911	(9.803)	0	0	0
2015/07/10	R197	05/11/2015	295.00	Put	Bond Future	423.5600	0.4236	381.0600	0.3811	(10.034)	0	0	0
2015/07/10	R202	06/08/2015			Bond Future	235.5328	235.5328	235.4393	235.4393	(0.040)	0.0000	0.0000	52,787
2015/07/10	R202	06/08/2015	239.99	Put	Bond Future	4,457.2200	4.4572	4,550.7100	4.5507	2.097	0	0	0
2015/07/10	R202	06/08/2015	240.00	Put	Bond Future	4,467.2200	4.4672	4,560.7100	4.5607	2.093	0	0	0
2015/07/10	R202	06/08/2015	240.01	Put	Bond Future	4,477.2200	4.4772	4,570.7100	4.5707	2.088	0	0	0
2015/07/10	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R202	05/11/2015			Bond Future	239.2319	239.2319	239.1320	239.1320	(0.042)	0.0000	0.0000	0
2015/07/10	R202	05/11/2015	245.99	Put	Bond Future	6,758.0500	6.7580	6,857.9600	6.8580	1.478	0	0	0
2015/07/10	R202	05/11/2015	246.01	Put	Bond Future	6,778.0500	6.7780	6,877.9600	6.8780	1.474	0	0	0
2015/07/10	R202	05/11/2015	246.00	Put	Bond Future	6,768.0500	6.7680	6,867.9600	6.8680	1.476	0	0	0
2015/07/10	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R203	06/08/2015	6.74	Call	Bond Future	42.3500	0.0424	30.1700	0.0302	(28.760)	0	0	0
2015/07/10	R203	06/08/2015	6.75	Put	Bond Future	791.9100	0.7919	867.2800	0.8673	9.517	0	0	0
2015/07/10	R203	06/08/2015	7.84	Call	Bond Future	1,367.1000	1.3671	1,280.7700	1.2808	(6.315)	0	0	0
2015/07/10	R203	06/08/2015			Bond Future	7.1332	105.4875	7.1787	105.3993	0.637	0.0000	0.0000	17,933
2015/07/10	R203	06/08/2015	6.75	Call	Bond Future	44.9500	0.0450	32.1600	0.0322	(28.454)	0	0	0
2015/07/10	R203	06/08/2015	6.76	Call	Bond Future	47.7300	0.0477	34.3200	0.0343	(28.096)	0	0	0
2015/07/10	R203	06/08/2015	6.74	Put	Bond Future	808.9000	0.8089	884.8800	0.8849	9.393	0	0	0
2015/07/10	R203	06/08/2015	7.84	Put	Bond Future	7.7100	0.0077	9.5400	0.0095	23.735	0	0	5,000
2015/07/10	R203	06/08/2015	6.76	Put	Bond Future	775.1100	0.7751	849.8600	0.8499	9.644	0	0	0
2015/07/10	R203	05/11/2015	5.99	Call	Bond Future	14.0900	0.0141	11.1600	0.0112	(20.795)	0	0	0
2015/07/10	R203	05/11/2015	6.00	Put	Bond Future	2,169.0000	2.1690	2,257.6900	2.2577	4.089	0	0	0
2015/07/10	R203	05/11/2015			Bond Future	7.2347	102.9792	7.2880	102.8875	0.737	0.0000	0.0000	0
2015/07/10	R203	05/11/2015	6.00	Call	Bond Future	14.6400	0.0146	11.6100	0.0116	(20.697)	0	0	0
2015/07/10	R203	05/11/2015	6.01	Call	Bond Future	15.2100	0.0152	12.0700	0.0121	(20.644)	0	0	0
2015/07/10	R203	05/11/2015	5.99	Put	Bond Future	2,186.1400	2.1861	2,274.9300	2.2749	4.061	0	0	0
2015/07/10	R203	05/11/2015	6.01	Put	Bond Future	2,151.8800	2.1519	2,240.4600	2.2405	4.116	0	0	0
2015/07/10	R203	04/02/2016	7.26	Put	Bond Future	525.4100	0.5254	573.3700	0.5734	9.128	0	0	0
2015/07/10	R203	04/02/2016	7.25	Put	Bond Future	532.9700	0.5330	581.3800	0.5814	9.083	0	0	0
2015/07/10	R203	04/02/2016			Bond Future	7.3041	104.7213	7.3657	104.6293	0.842	0.0000	0.0000	0
2015/07/10	R203	04/02/2016	7.26	Call	Bond Future	459.3100	0.4593	415.2600	0.4153	(9.590)	0	0	0
2015/07/10	R203	04/02/2016	7.24	Call	Bond Future	444.5400	0.4445	401.3900	0.4014	(9.707)	0	0	0
2015/07/10	R203	04/02/2016	7.25	Call	Bond Future	451.8900	0.4519	408.2900	0.4083	(9.648)	0	0	0
2015/07/10	R203	04/02/2016	7.24	Put	Bond Future	540.6100	0.5406	589.4700	0.5895	9.038	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
2015/07/10	R204	06/08/2015	7.74	Call	Bond Future	892.3000	0.8923	787.1900	0.7872	(11.780)	0	0	0
2015/07/10	R204	06/08/2015	7.75	Put	Bond Future	136.5500	0.1365	162.9000	0.1629	19.297	0	0	0
2015/07/10	R204	06/08/2015			Bond Future	7.4849	102.6264	7.5299	102.4939	0.601	0.0000	0.0000	15,357
2015/07/10	R204	06/08/2015	8.41	Call	Bond Future	2,686.8100	2.6868	2,554.8200	2.5548	(4.913)	0	0	0
2015/07/10	R204	06/08/2015	7.74	Put	Bond Future	143.1800	0.1432	170.5900	0.1706	19.144	0	0	0
2015/07/10	R204	06/08/2015	7.76	Put	Bond Future	130.1700	0.1302	155.4700	0.1555	19.436	0	0	0
2015/07/10	R204	06/08/2015	8.41	Put	Bond Future	2.1500	0.0022	2.6800	0.0027	24.651	0	0	699
2015/07/10	R204	06/08/2015	7.75	Call	Bond Future	914.9000	0.9149	808.7300	0.8087	(11.605)	0	0	0
2015/07/10	R204	06/08/2015	7.76	Call	Bond Future	937.7400	0.9377	830.5200	0.8305	(11.434)	0	0	0
2015/07/10	R204	05/11/2015			Bond Future	7.5792	104.2382	7.6290	104.1015	0.657	0.0000	0.0000	0
2015/07/10	R204	05/11/2015	6.25	Call	Bond Future	22.7300	0.0227	18.4100	0.0184	(19.006)	0	0	0
2015/07/10	R204	05/11/2015	6.24	Put	Bond Future	3,785.9400	3.7859	3,918.4800	3.9185	3.501	0	0	0
2015/07/10	R204	05/11/2015	6.26	Put	Bond Future	3,730.1300	3.7301	3,862.3900	3.8624	3.546	0	0	0
2015/07/10	R204	05/11/2015	6.25	Put	Bond Future	3,758.0200	3.7580	3,890.4200	3.8904	3.523	0	0	0
2015/07/10	R204	05/11/2015	6.26	Call	Bond Future	23.5800	0.0236	19.1200	0.0191	(18.914)	0	0	0
2015/07/10	R204	05/11/2015	6.24	Call	Bond Future	21.9100	0.0219	17.7300	0.0177	(19.078)	0	0	0
2015/07/10	R204	04/02/2016	7.50	Call	Bond Future	746.1500	0.7461	685.1100	0.6851	(8.181)	0	0	0
2015/07/10	R204	04/02/2016			Bond Future	7.6495	101.9644	7.7037	101.8266	0.709	0.0000	0.0000	0
2015/07/10	R204	04/02/2016	7.51	Call	Bond Future	757.8200	0.7578	696.1700	0.6962	(8.135)	0	0	0
2015/07/10	R204	04/02/2016	7.49	Put	Bond Future	1,141.3300	1.1413	1,218.6900	1.2187	6.778	0	0	0
2015/07/10	R204	04/02/2016	7.51	Put	Bond Future	1,113.4300	1.1134	1,189.5700	1.1896	6.838	0	0	0
2015/07/10	R204	04/02/2016	7.49	Call	Bond Future	734.6000	0.7346	674.1700	0.6742	(8.226)	0	0	0
2015/07/10	R204	04/02/2016	7.50	Put	Bond Future	1,127.3200	1.1273	1,204.0700	1.2041	6.808	0	0	0
2015/07/10	R207	06/08/2015	7.76	Call	Bond Future	678.9600	0.6790	587.2300	0.5872	(13.510)	0	0	0
2015/07/10	R207	06/08/2015			Bond Future	7.6805	98.9536	7.7202	98.8087	0.516	0.0000	0.0000	35,679
2015/07/10	R207	06/08/2015	7.74	Call	Bond Future	636.4400	0.6364	547.8600	0.5479	(13.918)	0	0	0
2015/07/10	R207	06/08/2015	7.75	Call	Bond Future	657.5100	0.6575	567.3400	0.5673	(13.714)	0	0	0
2015/07/10	R207	06/08/2015	7.46	Call	Bond Future	207.8900	0.2079	164.7900	0.1648	(20.732)	0	0	70
2015/07/10	R207	06/08/2015	7.74	Put	Bond Future	419.2300	0.4192	475.5500	0.4755	13.434	0	0	0
2015/07/10	R207	06/08/2015	7.46	Put	Bond Future	1,018.3300	1.0183	1,120.1300	1.1201	9.997	0	0	0
2015/07/10	R207	06/08/2015	7.76	Put	Bond Future	388.8400	0.3888	442.0100	0.4420	13.674	0	0	0
2015/07/10	R207	06/08/2015	7.75	Put	Bond Future	403.8300	0.4038	458.5600	0.4586	13.553	0	0	0
2015/07/10	R207	05/11/2015	7.76	Call	Bond Future	1,044.2800	1.0443	966.4100	0.9664	(7.457)	0	0	0
2015/07/10	R207	05/11/2015			Bond Future	7.7629	100.5077	7.8059	100.3585	0.554	0.0000	0.0000	1,383
2015/07/10	R207	05/11/2015	7.74	Call	Bond Future	1,008.9700	1.0090	932.6900	0.9327	(7.560)	0	0	0
2015/07/10	R207	05/11/2015	7.50	Call	Bond Future	641.9500	0.6419	584.8400	0.5848	(8.896)	0	0	19
2015/07/10	R207	05/11/2015	7.75	Call	Bond Future	1,026.5400	1.0265	949.4600	0.9495	(7.509)	0	0	0
2015/07/10	R207	05/11/2015	7.43	Call	Bond Future	554.0800	0.5541	502.4100	0.5024	(9.325)	0	0	53
2015/07/10	R207	05/11/2015	7.74	Put	Bond Future	1,088.5600	1.0886	1,161.4700	1.1615	6.698	0	0	0
2015/07/10	R207	05/11/2015	7.76	Put	Bond Future	1,054.3300	1.0543	1,125.6500	1.1256	6.764	0	0	0
2015/07/10	R207	05/11/2015	7.43	Put	Bond Future	1,719.2500	1.7193	1,816.7700	1.8168	5.672	0	0	0
2015/07/10	R207	05/11/2015	7.75	Put	Bond Future	1,071.3500	1.0714	1,143.4600	1.1435	6.731	0	0	0
2015/07/10	R207	05/11/2015	7.50	Put	Bond Future	1,560.7200	1.5607	1,652.8000	1.6528	5.900	0	0	0
2015/07/10	R207	04/02/2016	7.49	Put	Bond Future	1,883.3700	1.8834	1,977.5100	1.9775	4.998	0	0	0
2015/07/10	R207	04/02/2016	7.27	Put	Bond Future	2,375.5200	2.3755	2,482.9700	2.4830	4.523	0	0	0
2015/07/10	R207	04/02/2016			Bond Future	7.8281	98.5655	7.8739	98.4150	0.585	0.0000	0.0000	0
2015/07/10	R207	04/02/2016	7.51	Put	Bond Future	1,841.9500	1.8419	1,934.8400	1.9348	5.043	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
2015/07/10	R207	04/02/2016	7.27	Call	Bond Future	518.0500	0.5180	474.9700	0.4750	(8.316)	0	0	43
2015/07/10	R207	04/02/2016	7.50	Call	Bond Future	775.9100	0.7759	718.8900	0.7189	(7.349)	0	0	19
2015/07/10	R207	04/02/2016	7.51	Call	Bond Future	788.4800	0.7885	730.8400	0.7308	(7.310)	0	0	0
2015/07/10	R207	04/02/2016	7.49	Call	Bond Future	763.2000	0.7632	706.8100	0.7068	(7.389)	0	0	0
2015/07/10	R207	04/02/2016	7.50	Put	Bond Future	1,862.7200	1.8627	1,956.2300	1.9562	5.020	0	0	0
2015/07/10	R207	05/05/2016	7.86	Put	Bond Future	1,576.9200	1.5769	1,652.2400	1.6522	4.776	0	0	0
2015/07/10	R207	05/05/2016			Bond Future	7.8826	100.3065	7.9320	100.1530	0.627	0.0000	0.0000	0
2015/07/10	R207	05/05/2016	7.85	Put	Bond Future	1,591.8800	1.5919	1,667.7100	1.6677	4.764	0	0	0
2015/07/10	R207	05/05/2016	7.56	Put	Bond Future	2,077.6300	2.0776	2,168.0400	2.1680	4.352	0	0	0
2015/07/10	R207	05/05/2016	7.84	Put	Bond Future	1,606.9600	1.6070	1,683.2900	1.6833	4.750	0	0	0
2015/07/10	R207	05/05/2016	7.56	Call	Bond Future	1,069.4700	1.0695	1,006.4000	1.0064	(5.897)	0	0	43
2015/07/10	R207	05/05/2016	7.85	Call	Bond Future	1,490.6600	1.4907	1,413.0100	1.4130	(5.209)	0	0	0
2015/07/10	R207	05/05/2016	7.86	Call	Bond Future	1,506.7900	1.5068	1,428.6300	1.4286	(5.187)	0	0	0
2015/07/10	R207	05/05/2016	7.84	Call	Bond Future	1,474.6300	1.4746	1,397.4800	1.3975	(5.232)	0	0	0
2015/07/10	R208	06/08/2015			Bond Future	7.8336	97.5980	7.8733	97.4255	0.507	0.0000	0.0000	37,517
2015/07/10	R208	06/08/2015	8.00	Call	Bond Future	1,065.4000	1.0654	941.2400	0.9412	(11.654)	0	0	0
2015/07/10	R208	06/08/2015	8.01	Call	Bond Future	1,094.8900	1.0949	969.1400	0.9691	(11.485)	0	0	0
2015/07/10	R208	06/08/2015	8.85	Call	Bond Future	4,304.7600	4.3048	4,132.6500	4.1326	(3.998)	0	0	0
2015/07/10	R208	06/08/2015	7.99	Call	Bond Future	1,036.3100	1.0363	913.7500	0.9138	(11.827)	0	0	0
2015/07/10	R208	06/08/2015	8.01	Put	Bond Future	330.7100	0.3307	377.5000	0.3775	14.148	0	0	0
2015/07/10	R208	06/08/2015	8.00	Put	Bond Future	344.3300	0.3443	392.7100	0.3927	14.050	0	0	0
2015/07/10	R208	06/08/2015	7.99	Put	Bond Future	358.3900	0.3584	408.3700	0.4084	13.946	0	0	0
2015/07/10	R208	06/08/2015	8.85	Put	Bond Future	2.5700	0.0026	3.0000	0.0030	16.732	0	0	198
2015/07/10	R208	05/11/2015			Bond Future	7.9107	95.7319	7.9531	95.5547	0.536	0.0000	0.0000	0
2015/07/10	R208	05/11/2015	8.48	Call	Bond Future	2,800.4600	2.8005	2,661.1900	2.6612	(4.973)	0	0	0
2015/07/10	R208	05/11/2015	7.74	Put	Bond Future	1,661.9700	1.6620	1,762.0800	1.7621	6.024	0	0	0
2015/07/10	R208	05/11/2015	7.75	Call	Bond Future	961.9600	0.9620	883.8200	0.8838	(8.123)	0	0	0
2015/07/10	R208	05/11/2015	7.76	Call	Bond Future	980.2200	0.9802	901.1300	0.9011	(8.069)	0	0	0
2015/07/10	R208	05/11/2015	8.48	Put	Bond Future	452.6200	0.4526	490.6500	0.4906	8.402	0	0	2,200
2015/07/10	R208	05/11/2015	7.74	Call	Bond Future	943.9100	0.9439	866.7200	0.8667	(8.178)	0	0	0
2015/07/10	R208	05/11/2015	7.76	Put	Bond Future	1,613.8200	1.6138	1,712.0300	1.7120	6.086	0	0	0
2015/07/10	R208	05/11/2015	7.75	Put	Bond Future	1,637.7800	1.6378	1,736.9400	1.7369	6.055	0	0	0
2015/07/10	R208	04/02/2016			Bond Future	7.9715	97.3515	8.0161	97.1724	0.559	0.0000	0.0000	0
2015/07/10	R208	04/02/2016	7.74	Put	Bond Future	2,120.9400	2.1209	2,223.3600	2.2234	4.829	0	0	0
2015/07/10	R208	04/02/2016	7.76	Put	Bond Future	2,074.4800	2.0745	2,175.4500	2.1754	4.867	0	0	0
2015/07/10	R208	04/02/2016	7.75	Put	Bond Future	2,097.4700	2.0975	2,199.1700	2.1992	4.849	0	0	0
2015/07/10	R208	04/02/2016	7.76	Call	Bond Future	1,218.9100	1.2189	1,140.7900	1.1408	(6.409)	0	0	0
2015/07/10	R208	04/02/2016	7.74	Call	Bond Future	1,184.0000	1.1840	1,107.3300	1.1073	(6.476)	0	0	0
2015/07/10	R208	04/02/2016	7.75	Call	Bond Future	1,201.2300	1.2012	1,123.8400	1.1238	(6.443)	0	0	0
2015/07/10	R209	06/08/2015	8.71	Put	Bond Future	0.0000	0.0000	1,787.8400	1.7878	100.000	0	0	0
2015/07/10	R209	06/08/2015	8.99	Put	Bond Future	622.8800	0.6229	739.0300	0.7390	18.647	0	0	0
2015/07/10	R209	06/08/2015			Bond Future	8.7854	78.3115	8.8402	77.8919	0.623	0.0000	0.0000	28,380
2015/07/10	R209	06/08/2015	9.01	Put	Bond Future	578.0900	0.5781	687.5000	0.6875	18.926	0	0	0
2015/07/10	R209	06/08/2015	9.90	Call	Bond Future	7,892.5400	7.8925	7,474.6400	7.4746	(5.295)	0	0	0
2015/07/10	R209	06/08/2015	9.00	Call	Bond Future	2,224.1200	2.2241	1,917.2800	1.9173	(13.796)	0	0	0
2015/07/10	R209	06/08/2015	8.71	Call	Bond Future	0.0000	0.0000	784.8300	0.7848	100.000	0	0	640

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
2015/07/10	R209	06/08/2015	9.01	Call	Bond Future	2,276.5000	2.2765	1,966.3300	1.9663	(13.625)	0	0	0
2015/07/10	R209	06/08/2015	8.99	Call	Bond Future	2,172.4200	2.1724	1,868.9900	1.8690	(13.967)	0	0	0
2015/07/10	R209	06/08/2015	9.00	Put	Bond Future	600.0900	0.6001	712.8300	0.7128	18.787	0	0	0
2015/07/10	R209	06/08/2015	9.90	Put	Bond Future	6.4400	0.0064	8.1200	0.0081	26.087	0	0	2,914
2015/07/10	R209	05/11/2015	9.25	Call	Bond Future	4,390.6300	4.3906	4,089.2800	4.0893	(6.863)	0	0	0
2015/07/10	R209	05/11/2015	7.99	Put	Bond Future	7,420.7100	7.4207	7,779.3900	7.7794	4.833	0	0	0
2015/07/10	R209	05/11/2015			Bond Future	8.8424	76.3942	8.8989	75.9664	0.639	0.0000	0.0000	29
2015/07/10	R209	05/11/2015	8.01	Put	Bond Future	7,272.4400	7.2724	7,628.3800	7.6284	4.894	0	0	0
2015/07/10	R209	05/11/2015	9.16	Put	Bond Future	0.0000	0.0000	1,748.0500	1.7481	100.000	0	0	640
2015/07/10	R209	05/11/2015	9.25	Put	Bond Future	1,384.3900	1.3844	1,510.7800	1.5108	9.130	0	0	900
2015/07/10	R209	05/11/2015	8.00	Put	Bond Future	7,346.0200	7.3460	7,703.3700	7.7034	4.865	0	0	0
2015/07/10	R209	05/11/2015	7.99	Call	Bond Future	493.9400	0.4939	424.8800	0.4249	(13.981)	0	0	0
2015/07/10	R209	05/11/2015	8.00	Call	Bond Future	505.9200	0.5059	435.5300	0.4355	(13.913)	0	0	0
2015/07/10	R209	05/11/2015	8.01	Call	Bond Future	518.8700	0.5189	447.0700	0.4471	(13.838)	0	0	0
2015/07/10	R209	05/11/2015	9.16	Call	Bond Future	0.0000	0.0000	3,678.6600	3.6787	100.000	0	0	0
2015/07/10	R209	04/02/2016	8.74	Call	Bond Future	2,988.6100	2.9886	2,780.2500	2.7802	(6.972)	0	0	0
2015/07/10	R209	04/02/2016	8.75	Put	Bond Future	4,097.6700	4.0977	4,321.8700	4.3219	5.471	0	0	0
2015/07/10	R209	04/02/2016			Bond Future	8.8912	77.6867	8.9491	77.2526	0.651	0.0000	0.0000	0
2015/07/10	R209	04/02/2016	8.75	Call	Bond Future	3,023.1800	3.0232	2,813.3000	2.8133	(6.942)	0	0	0
2015/07/10	R209	04/02/2016	8.76	Call	Bond Future	3,057.9600	3.0580	2,846.5700	2.8466	(6.913)	0	0	0
2015/07/10	R209	04/02/2016	8.74	Put	Bond Future	4,140.0800	4.1401	4,365.8000	4.3658	5.452	0	0	0
2015/07/10	R209	04/02/2016	8.76	Put	Bond Future	4,055.5800	4.0556	4,278.2700	4.2783	5.491	0	0	0
2015/07/10	R210	06/08/2015	179.01	Call	Bond Future	671.3000	0.6713	700.9000	0.7009	4.409	0	0	0
2015/07/10	R210	06/08/2015			Bond Future	179.6813	179.6813	179.7109	179.7109	0.016	0.0000	0.0000	1,207
2015/07/10	R210	06/08/2015	178.99	Call	Bond Future	691.3000	0.6913	720.9000	0.7209	4.282	0	0	0
2015/07/10	R210	06/08/2015	179.00	Call	Bond Future	681.3000	0.6813	710.9000	0.7109	4.345	0	0	0
2015/07/10	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R210	05/11/2015			Bond Future	180.3719	180.3719	180.3985	180.3985	0.015	0.0000	0.0000	0
2015/07/10	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R210	05/11/2015	181.99	Put	Bond Future	1,618.0500	1.6181	1,591.5500	1.5916	(1.638)	0	0	0
2015/07/10	R210	05/11/2015	182.01	Put	Bond Future	1,638.0500	1.6381	1,611.5500	1.6116	(1.618)	0	0	0
2015/07/10	R210	05/11/2015	182.00	Put	Bond Future	1,628.0500	1.6281	1,601.5500	1.6016	(1.628)	0	0	0
2015/07/10	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R211	06/08/2015			Bond Future	134.1553	134.1553	134.1744	134.1744	0.014	0.0000	0.0000	1,120
2015/07/10	R211	06/08/2015	134.99	Put	Bond Future	834.7400	0.8347	815.6200	0.8156	(2.291)	0	0	0
2015/07/10	R211	06/08/2015	135.01	Put	Bond Future	854.7400	0.8547	835.6200	0.8356	(2.237)	0	0	0
2015/07/10	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R211	06/08/2015	135.00	Put	Bond Future	844.7400	0.8447	825.6200	0.8256	(2.263)	0	0	0
2015/07/10	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R211	05/11/2015			Bond Future	136.2623	136.2623	136.2790	136.2790	0.012	0.0000	0.0000	0
2015/07/10	R211	05/11/2015	135.01	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/10	R211	05/11/2015	134.99	Call	Bond Future	1,272.3300	1.2723	1,288.9600	1.2890	1.307	0	0	0
2015/07/10	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R211	05/11/2015	135.00	Call	Bond Future	1,262.3300	1.2623	1,278.9600	1.2790	1.317	0	0	0
2015/07/10	R211	05/11/2015	135.01	Call	Bond Future	1,252.3300	1.2523	1,268.9600	1.2690	1.328	0	0	0
2015/07/10	R212	06/08/2015	141.01	Put	Bond Future	1,561.9400	1.5619	1,538.7700	1.5388	(1.483)	0	0	0
2015/07/10	R212	06/08/2015			Bond Future	139.4481	139.4481	139.4712	139.4712	0.017	0.0000	0.0000	1,045
2015/07/10	R212	06/08/2015	141.00	Put	Bond Future	1,551.9400	1.5519	1,528.7700	1.5288	(1.493)	0	0	0
2015/07/10	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R212	06/08/2015	140.99	Put	Bond Future	1,541.9400	1.5419	1,518.7700	1.5188	(1.503)	0	0	0
2015/07/10	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R212	05/11/2015			Bond Future	141.6382	141.6382	141.6590	141.6590	0.015	0.0000	0.0000	0
2015/07/10	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R212	05/11/2015	145.99	Put	Bond Future	4,351.7700	4.3518	4,331.0500	4.3311	(0.476)	0	0	0
2015/07/10	R212	05/11/2015	146.01	Put	Bond Future	4,371.7700	4.3718	4,351.0500	4.3511	(0.474)	0	0	0
2015/07/10	R212	05/11/2015	146.00	Put	Bond Future	4,361.7700	4.3618	4,341.0500	4.3411	(0.475)	0	0	0
2015/07/10	R213	06/08/2015			Bond Future	8.6620	89.0768	8.7167	88.6622	0.632	0.0000	0.0000	17,330
2015/07/10	R213	06/08/2015	8.49	Put	Bond Future	1,979.9400	1.9799	2,246.7400	2.2467	13.475	0	0	0
2015/07/10	R213	06/08/2015	8.51	Put	Bond Future	1,877.8600	1.8779	2,136.4700	2.1365	13.772	0	0	0
2015/07/10	R213	06/08/2015	8.49	Call	Bond Future	658.8700	0.6589	510.9900	0.5110	(22.444)	0	0	0
2015/07/10	R213	06/08/2015	8.50	Put	Bond Future	1,928.4500	1.9284	2,191.1800	2.1912	13.624	0	0	0
2015/07/10	R213	06/08/2015	8.50	Call	Bond Future	684.9900	0.6850	533.0400	0.5330	(22.183)	0	0	0
2015/07/10	R213	06/08/2015	8.51	Call	Bond Future	711.9100	0.7119	555.8400	0.5558	(21.923)	0	0	0
2015/07/10	R213	05/11/2015	7.76	Call	Bond Future	355.7200	0.3557	302.5000	0.3025	(14.961)	0	0	0
2015/07/10	R213	05/11/2015			Bond Future	8.7253	86.9328	8.7820	86.5099	0.649	0.0000	0.0000	0
2015/07/10	R213	05/11/2015	7.74	Call	Bond Future	337.8700	0.3379	286.8500	0.2868	(15.100)	0	0	0
2015/07/10	R213	05/11/2015	7.75	Call	Bond Future	346.7000	0.3467	294.5900	0.2946	(15.030)	0	0	0
2015/07/10	R213	05/11/2015	7.74	Put	Bond Future	8,192.0500	8.1921	8,564.0300	8.5640	4.541	0	0	0
2015/07/10	R213	05/11/2015	7.76	Put	Bond Future	8,040.6700	8.0407	8,410.4500	8.4104	4.599	0	0	0
2015/07/10	R213	05/11/2015	7.75	Put	Bond Future	8,116.2100	8.1162	8,487.1000	8.4871	4.570	0	0	0
2015/07/10	R213	04/02/2016			Bond Future	8.7814	88.4033	8.8397	87.9741	0.664	0.0000	0.0000	0
2015/07/10	R213	04/02/2016	8.75	Call	Bond Future	3,285.4800	3.2855	3,063.5900	3.0636	(6.754)	0	0	0
2015/07/10	R213	04/02/2016	8.74	Put	Bond Future	3,556.0300	3.5560	3,764.7800	3.7648	5.870	0	0	0
2015/07/10	R213	04/02/2016	8.76	Put	Bond Future	3,480.8500	3.4808	3,686.6000	3.6866	5.911	0	0	0
2015/07/10	R213	04/02/2016	8.75	Put	Bond Future	3,518.1500	3.5181	3,725.4000	3.7254	5.891	0	0	0
2015/07/10	R213	04/02/2016	8.76	Call	Bond Future	3,322.3300	3.3223	3,098.9400	3.0989	(6.724)	0	0	0
2015/07/10	R213	04/02/2016	8.74	Call	Bond Future	3,249.1200	3.2491	3,028.7300	3.0287	(6.783)	0	0	0
2015/07/10	R214	06/08/2015	8.76	Put	Bond Future	1,566.3100	1.5663	1,772.8700	1.7729	13.188	0	0	0
2015/07/10	R214	06/08/2015			Bond Future	8.8144	79.5484	8.8642	79.1446	0.564	0.0000	0.0000	21,939
2015/07/10	R214	06/08/2015	8.75	Put	Bond Future	1,612.2600	1.6123	1,822.8900	1.8229	13.064	0	0	0
2015/07/10	R214	06/08/2015	8.74	Call	Bond Future	1,048.5100	1.0485	859.3500	0.8594	(18.041)	0	0	0
2015/07/10	R214	06/08/2015	8.75	Call	Bond Future	1,084.1100	1.0841	890.8800	0.8909	(17.824)	0	0	0
2015/07/10	R214	06/08/2015	8.76	Call	Bond Future	1,120.5400	1.1205	923.2400	0.9232	(17.608)	0	0	0

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2015/07/10	R214	06/08/2015	8.74	Put	Bond Future	1,659.1700	1.6592	1,873.8700	1.8739	12.940	0	0	0
2015/07/10	R214	05/11/2015			Bond Future	8.8704	77.5079	8.9217	77.0961	0.578	0.0000	0.0000	487
2015/07/10	R214	05/11/2015	7.99	Put	Bond Future	8,160.5300	8.1605	8,508.6200	8.5086	4.266	0	0	0
2015/07/10	R214	05/11/2015	8.00	Put	Bond Future	8,078.7100	8.0787	8,425.5400	8.4255	4.293	0	0	0
2015/07/10	R214	05/11/2015	8.01	Put	Bond Future	7,998.1300	7.9981	8,343.6100	8.3436	4.320	0	0	0
2015/07/10	R214	05/11/2015	7.99	Call	Bond Future	488.5100	0.4885	424.8100	0.4248	(13.040)	0	0	0
2015/07/10	R214	05/11/2015	8.00	Call	Bond Future	500.6700	0.5007	435.7100	0.4357	(12.975)	0	0	0
2015/07/10	R214	05/11/2015	8.01	Call	Bond Future	513.9000	0.5139	447.5900	0.4476	(12.903)	0	0	0
2015/07/10	R214	04/02/2016			Bond Future	8.9201	78.8188	8.9727	78.4010	0.589	0.0000	0.0000	4,320
2015/07/10	R214	04/02/2016	7.99	Put	Bond Future	9,099.0200	9.0990	9,424.0700	9.4241	3.572	0	0	0
2015/07/10	R214	04/02/2016	8.00	Call	Bond Future	1,060.9700	1.0610	967.0600	0.9671	(8.851)	0	0	0
2015/07/10	R214	04/02/2016	8.01	Call	Bond Future	1,079.8100	1.0798	984.6400	0.9846	(8.814)	0	0	0
2015/07/10	R214	04/02/2016	7.99	Call	Bond Future	1,043.7600	1.0438	951.0200	0.9510	(8.885)	0	0	0
2015/07/10	R214	04/02/2016	8.01	Put	Bond Future	8,947.7400	8.9477	9,270.3600	9.2704	3.606	0	0	0
2015/07/10	R214	04/02/2016	8.00	Put	Bond Future	9,022.4800	9.0225	9,346.3600	9.3464	3.590	0	0	0
2015/07/10	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R248	06/08/2015			Bond Future	8.8800	102.5373	8.9297	102.0189	0.560	0.0000	0.0000	41,313
2015/07/10	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R248	06/08/2015	8.74	Put	Bond Future	1,484.5900	1.4846	2,002.9900	2.0030	34.919	0	0	0
2015/07/10	R248	06/08/2015	8.76	Put	Bond Future	1,270.0700	1.2701	1,788.4700	1.7885	40.817	0	0	0
2015/07/10	R248	06/08/2015	8.75	Put	Bond Future	1,377.2300	1.3772	1,895.6300	1.8956	37.641	0	0	0
2015/07/10	R248	05/11/2015	8.01	Put	Bond Future	10,484.4800	10.4845	11,013.0700	11.0131	5.042	0	0	0
2015/07/10	R248	05/11/2015			Bond Future	8.9376	99.7189	8.9889	99.1903	0.574	0.0000	0.0000	0
2015/07/10	R248	05/11/2015	8.00	Put	Bond Future	10,607.9400	10.6079	11,136.5300	11.1365	4.983	0	0	0
2015/07/10	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/10	R248	05/11/2015	7.99	Put	Bond Future	10,731.6500	10.7316	11,260.2400	11.2602	4.926	0	0	0
2015/07/10	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	527.0100	0.5270	100.000	0	0	0
2015/07/10	R248	04/02/2016			Bond Future	8.9891	101.4057	9.0418	100.8694	0.586	0.0000	0.0000	0
2015/07/10	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	424.8000	0.4248	100.000	0	0	0
2015/07/10	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	322.7800	0.3228	100.000	0	0	0
2015/07/10	R248	04/02/2016	8.99	Call	Bond Future	9.3100	0.0093	0.0000	0.0000	(100.000)	0	0	0
2015/07/10	R248	04/02/2016	9.00	Call	Bond Future	111.5200	0.1115	0.0000	0.0000	(100.000)	0	0	0
2015/07/10	R248	04/02/2016	9.01	Call	Bond Future	213.5400	0.2135	0.0000	0.0000	(100.000)	0	0	0

**Total**

**499133**