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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/06/2015 TO 04/06/2015

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	2025	06/08/2015	120.99	Put	Bond Future	1,834.2800	1.8343	2,104.8700	2.1049	14.752	0	0	0
2015/06/04	2025	06/08/2015			Bond Future	119.1557	119.1557	118.8851	118.8851	(0.227)	0.0000	0.0000	16
2015/06/04	2025	06/08/2015	121.01	Put	Bond Future	1,854.2800	1.8543	2,124.8700	2.1249	14.593	0	0	0
2015/06/04	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2025	06/08/2015	121.00	Put	Bond Future	1,844.2800	1.8443	2,114.8700	2.1149	14.672	0	0	0
2015/06/04	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2025	05/11/2015	123.01	Put	Bond Future	1,926.8400	1.9268	2,203.9100	2.2039	14.380	0	0	0
2015/06/04	2025	05/11/2015			Bond Future	121.0832	121.0832	120.8061	120.8061	(0.229)	0.0000	0.0000	0
2015/06/04	2025	05/11/2015	123.00	Put	Bond Future	1,916.8400	1.9168	2,193.9100	2.1939	14.455	0	0	0
2015/06/04	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2025	05/11/2015	122.99	Put	Bond Future	1,906.8400	1.9068	2,183.9100	2.1839	14.530	0	0	0
2015/06/04	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2030	06/08/2015			Bond Future	8.8580	93.3334	8.7497	94.1696	(1.223)	0.0000	0.0000	9,690
2015/06/04	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2030	06/08/2015	7.74	Put	Bond Future	9,162.3400	9.1623	8,326.1400	8.3261	(9.126)	0	0	0
2015/06/04	2030	06/08/2015	7.76	Put	Bond Future	8,987.6000	8.9876	8,151.4000	8.1514	(9.304)	0	0	0
2015/06/04	2030	06/08/2015	7.75	Put	Bond Future	9,074.9200	9.0749	8,238.7200	8.2387	(9.214)	0	0	0
2015/06/04	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2030	05/11/2015			Bond Future	8.9225	94.8441	8.8110	95.6921	(1.250)	0.0000	0.0000	0
2015/06/04	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2030	05/11/2015	8.49	Put	Bond Future	3,350.0800	3.3501	2,502.1000	2.5021	(25.312)	0	0	0
2015/06/04	2030	05/11/2015	8.51	Put	Bond Future	3,191.4500	3.1914	2,343.4700	2.3435	(26.570)	0	0	0
2015/06/04	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2030	05/11/2015	8.50	Put	Bond Future	3,270.7200	3.2707	2,422.7400	2.4227	(25.926)	0	0	0
2015/06/04	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2032	06/08/2015			Bond Future	8.9500	97.0045	8.8470	97.8541	(1.151)	0.0000	0.0000	1,579
2015/06/04	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2032	06/08/2015	8.50	Put	Bond Future	3,794.3900	3.7944	2,944.8000	2.9448	(22.391)	0	0	0
2015/06/04	2032	06/08/2015	8.49	Put	Bond Future	3,881.2300	3.8812	3,031.6400	3.0316	(21.890)	0	0	0
2015/06/04	2032	06/08/2015	8.51	Put	Bond Future	3,707.6600	3.7077	2,858.0700	2.8581	(22.914)	0	0	0
2015/06/04	2032	05/11/2015			Bond Future	9.0155	94.4187	8.9095	95.2802	(1.176)	0.0000	0.0000	0
2015/06/04	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2032	05/11/2015	7.99	Put	Bond Future	8,844.3300	8.8443	7,982.8100	7.9828	(9.741)	0	0	0

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2015/06/04	2032	05/11/2015	8.01	Put	Bond Future	8,660.4900	8.6605	7,798.9700	7.7990	(9.948)	0	0	0
2015/06/04	2032	05/11/2015	8.00	Put	Bond Future	8,752.3500	8.7524	7,890.8300	7.8908	(9.843)	0	0	0
2015/06/04	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2032	04/02/2016			Bond Future	9.0762	96.0269	8.9667	96.9042	(1.206)	0.0000	0.0000	0
2015/06/04	2032	04/02/2016	8.69	Put	Bond Future	3,150.4200	3.1504	2,273.0800	2.2731	(27.848)	0	0	0
2015/06/04	2032	04/02/2016	8.71	Put	Bond Future	2,983.4800	2.9835	2,106.1400	2.1061	(29.407)	0	0	0
2015/06/04	2032	04/02/2016	8.70	Put	Bond Future	3,066.9000	3.0669	2,189.5600	2.1896	(28.607)	0	0	0
2015/06/04	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2037	06/08/2015			Bond Future	9.0592	95.0200	8.9409	96.0942	(1.306)	0.0000	0.0000	33,382
2015/06/04	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2037	06/08/2015	8.74	Put	Bond Future	2,943.4000	2.9434	1,869.1700	1.8692	(36.496)	0	0	0
2015/06/04	2037	06/08/2015	8.76	Put	Bond Future	2,754.8000	2.7548	1,680.5700	1.6806	(38.995)	0	0	0
2015/06/04	2037	06/08/2015	8.75	Put	Bond Future	2,849.0300	2.8490	1,774.8000	1.7748	(37.705)	0	0	0
2015/06/04	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2037	05/11/2015	7.99	Put	Bond Future	10,950.0600	10.9501	9,860.0900	9.8601	(9.954)	0	0	0
2015/06/04	2037	05/11/2015	8.01	Put	Bond Future	10,739.4700	10.7395	9,649.5000	9.6495	(10.149)	0	0	0
2015/06/04	2037	05/11/2015			Bond Future	9.1201	96.5580	8.9986	97.6479	(1.332)	0.0000	0.0000	0
2015/06/04	2037	05/11/2015	8.00	Put	Bond Future	10,844.6800	10.8447	9,754.7100	9.7547	(10.051)	0	0	0
2015/06/04	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2037	04/02/2016	8.75	Put	Bond Future	3,877.9600	3.8780	2,768.3000	2.7683	(28.615)	0	0	0
2015/06/04	2037	04/02/2016			Bond Future	9.1778	93.9448	9.0526	95.0545	(1.364)	0.0000	0.0000	0
2015/06/04	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2037	04/02/2016	8.74	Put	Bond Future	3,971.5800	3.9716	2,861.9200	2.8619	(27.940)	0	0	0
2015/06/04	2037	04/02/2016	8.76	Put	Bond Future	3,784.4700	3.7845	2,674.8100	2.6748	(29.321)	0	0	0
2015/06/04	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2038	06/08/2015			Bond Future	123.6993	123.6993	123.7444	123.7444	0.036	0.0000	0.0000	3,627
2015/06/04	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2038	06/08/2015	127.99	Put	Bond Future	4,290.6800	4.2907	4,245.5700	4.2456	(1.051)	0	0	0
2015/06/04	2038	06/08/2015	128.01	Put	Bond Future	4,310.6800	4.3107	4,265.5700	4.2656	(1.046)	0	0	0
2015/06/04	2038	06/08/2015	128.00	Put	Bond Future	4,300.6800	4.3007	4,255.5700	4.2556	(1.049)	0	0	0
2015/06/04	2038	05/11/2015			Bond Future	125.7003	125.7003	125.7440	125.7440	0.035	0.0000	0.0000	0
2015/06/04	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2038	05/11/2015	133.99	Put	Bond Future	8,289.7100	8.2897	8,246.0400	8.2460	(0.527)	0	0	0
2015/06/04	2038	05/11/2015	134.01	Put	Bond Future	8,309.7100	8.3097	8,266.0400	8.2660	(0.526)	0	0	0
2015/06/04	2038	05/11/2015	134.00	Put	Bond Future	8,299.7100	8.2997	8,256.0400	8.2560	(0.526)	0	0	0
2015/06/04	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/06/04	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2044	06/08/2015			Bond Future	9.1576	96.1761	9.0343	97.3871	(1.347)	0.0000	0.0000	10,735
2015/06/04	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2044	06/08/2015	8.74	Put	Bond Future	4,207.9200	4.2079	2,996.9200	2.9969	(28.779)	0	0	0
2015/06/04	2044	06/08/2015	8.76	Put	Bond Future	3,999.3000	3.9993	2,788.3000	2.7883	(30.280)	0	0	0
2015/06/04	2044	06/08/2015	8.75	Put	Bond Future	4,103.5200	4.1035	2,892.5200	2.8925	(29.511)	0	0	0
2015/06/04	2044	05/11/2015			Bond Future	9.2170	97.7329	9.0904	98.9617	(1.374)	0.0000	0.0000	0
2015/06/04	2044	05/11/2015	8.24	Put	Bond Future	10,226.1100	10.2261	8,997.3700	8.9974	(12.016)	0	0	0
2015/06/04	2044	05/11/2015	8.26	Put	Bond Future	9,998.5500	9.9986	8,769.8100	8.7698	(12.289)	0	0	0
2015/06/04	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2044	05/11/2015	8.25	Put	Bond Future	10,112.2200	10.1122	8,883.4800	8.8835	(12.151)	0	0	0
2015/06/04	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2044	04/02/2016	8.99	Put	Bond Future	2,755.7100	2.7557	1,504.8000	1.5048	(45.393)	0	0	0
2015/06/04	2044	04/02/2016			Bond Future	9.2734	95.0146	9.1430	96.2655	(1.406)	0.0000	0.0000	0
2015/06/04	2044	04/02/2016	9.01	Put	Bond Future	2,556.7900	2.5568	1,305.8800	1.3059	(48.925)	0	0	0
2015/06/04	2044	04/02/2016	9.00	Put	Bond Future	2,656.1600	2.6562	1,405.2500	1.4053	(47.095)	0	0	0
2015/06/04	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2046	06/08/2015	129.01	Put	Bond Future	5,766.1900	5.7662	7,328.4900	7.3285	27.094	0	0	0
2015/06/04	2046	06/08/2015			Bond Future	123.2438	123.2438	121.6815	121.6815	(1.268)	0.0000	0.0000	5,722
2015/06/04	2046	06/08/2015	129.00	Put	Bond Future	5,756.1900	5.7562	7,318.4900	7.3185	27.141	0	0	0
2015/06/04	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2046	06/08/2015	128.99	Put	Bond Future	5,746.1900	5.7462	7,308.4900	7.3085	27.188	0	0	0
2015/06/04	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2046	05/11/2015			Bond Future	123.8307	123.8307	122.2412	122.2412	(1.284)	0.0000	0.0000	0
2015/06/04	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2046	05/11/2015	132.99	Put	Bond Future	9,159.2900	9.1593	10,748.8400	10.7488	17.355	0	0	0
2015/06/04	2046	05/11/2015	133.01	Put	Bond Future	9,179.2900	9.1793	10,768.8400	10.7688	17.317	0	0	0
2015/06/04	2046	05/11/2015	133.00	Put	Bond Future	9,169.2900	9.1693	10,758.8400	10.7588	17.336	0	0	0
2015/06/04	2050	06/08/2015			Bond Future	132.2922	132.2922	131.6977	131.6977	(0.449)	0.0000	0.0000	3,821
2015/06/04	2050	06/08/2015	136.99	Put	Bond Future	4,697.8500	4.6979	5,292.3200	5.2923	12.654	0	0	0
2015/06/04	2050	06/08/2015	137.01	Put	Bond Future	4,717.8500	4.7179	5,312.3200	5.3123	12.600	0	0	0
2015/06/04	2050	06/08/2015	137.00	Put	Bond Future	4,707.8500	4.7079	5,302.3200	5.3023	12.627	0	0	0
2015/06/04	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2050	05/11/2015			Bond Future	134.4319	134.4319	133.8255	133.8255	(0.451)	0.0000	0.0000	0
2015/06/04	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2050	05/11/2015	144.99	Put	Bond Future	10,558.0900	10.5581	11,164.5500	11.1645	5.744	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/04	2050	05/11/2015	145.01	Put	Bond Future	10,578.0900	10.5781	11,184.5500	11.1845	5.733	0	0	0
2015/06/04	2050	05/11/2015	145.00	Put	Bond Future	10,568.0900	10.5681	11,174.5500	11.1745	5.739	0	0	0
2015/06/04	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	AL37	06/08/2015			Index Future	455.2770	455.2770	456.8290	456.8290	0.341	0.0000	0.0000	124
2015/06/04	AL37	05/11/2015			Index Future	462.7170	462.7170	464.2860	464.2860	0.339	0.0000	0.0000	0
2015/06/04	AL7T	06/08/2015			Index Future	533.7730	533.7730	536.8610	536.8610	0.579	0.0000	0.0000	3
2015/06/04	AL7T	05/11/2015			Index Future	542.4950	542.4950	545.6240	545.6240	0.577	0.0000	0.0000	0
2015/06/04	ALBI	06/08/2015			Index Future	487.2500	487.2500	490.6260	490.6260	0.693	0.0000	0.0000	510
2015/06/04	ALBI	05/11/2015			Index Future	495.2120	495.2120	498.6340	498.6340	0.691	0.0000	0.0000	103
2015/06/04	ALBI	04/02/2016			Index Future	503.6390	503.6390	507.1260	507.1260	0.692	0.0000	0.0000	0
2015/06/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/06/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	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
2015/06/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/04	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	EL28	06/08/2015			Bond Future	124.2813	124.2813	124.3270	124.3270	0.037	0.0000	0.0000	0
2015/06/04	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	EL28	06/08/2015	124.99	Put	Bond Future	708.6800	0.7087	662.9900	0.6630	(6.447)	0	0	0
2015/06/04	EL28	06/08/2015	125.01	Put	Bond Future	728.6800	0.7287	682.9900	0.6830	(6.270)	0	0	0
2015/06/04	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	EL28	06/08/2015	125.00	Put	Bond Future	718.6800	0.7187	672.9900	0.6730	(6.357)	0	0	0
2015/06/04	EL28	05/11/2015	126.99	Put	Bond Future	2,246.6900	2.2467	2,202.5100	2.2025	(1.966)	0	0	0
2015/06/04	EL28	05/11/2015			Bond Future	124.7433	124.7433	124.7875	124.7875	0.035	0.0000	0.0000	0
2015/06/04	EL28	05/11/2015	127.01	Put	Bond Future	2,266.6900	2.2667	2,222.5100	2.2225	(1.949)	0	0	0
2015/06/04	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	EL28	05/11/2015	127.00	Put	Bond Future	2,256.6900	2.2567	2,212.5100	2.2125	(1.958)	0	0	0
2015/06/04	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	ES33	06/08/2015			Bond Future	9.9790	82.4673	9.8704	83.2299	(1.088)	0.0000	0.0000	6,396
2015/06/04	ES33	06/08/2015	9.59	Put	Bond Future	2,785.2200	2.7852	2,022.6400	2.0226	(27.380)	0	0	0
2015/06/04	ES33	06/08/2015	9.61	Put	Bond Future	2,638.4200	2.6384	1,875.8400	1.8758	(28.903)	0	0	0
2015/06/04	ES33	06/08/2015	9.60	Put	Bond Future	2,711.7700	2.7118	1,949.1900	1.9492	(28.121)	0	0	0
2015/06/04	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	ES33	05/11/2015	9.00	Put	Bond Future	7,919.2600	7.9193	7,145.7700	7.1458	(9.767)	0	0	0
2015/06/04	ES33	05/11/2015			Bond Future	10.0728	80.0141	9.9609	80.7876	(1.110)	0.0000	0.0000	0
2015/06/04	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	ES33	05/11/2015	8.99	Put	Bond Future	7,998.5900	7.9986	7,225.1000	7.2251	(9.670)	0	0	0
2015/06/04	ES33	05/11/2015	9.01	Put	Bond Future	7,840.0300	7.8400	7,066.5400	7.0665	(9.866)	0	0	0
2015/06/04	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	ES33	04/02/2016			Bond Future	10.1650	81.3769	10.0494	82.1645	(1.138)	0.0000	0.0000	0
2015/06/04	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	ES33	04/02/2016	9.99	Put	Bond Future	1,196.6800	1.1967	409.0700	0.4091	(65.816)	0	0	0
2015/06/04	ES33	04/02/2016	10.01	Put	Bond Future	1,058.5500	1.0586	270.9400	0.2709	(74.405)	0	0	0
2015/06/04	ES33	04/02/2016	10.00	Put	Bond Future	1,127.5700	1.1276	339.9600	0.3400	(69.850)	0	0	0
2015/06/04	GOVI	06/08/2015			GOVI	484.2060	484.2060	487.2560	487.2560	0.630	0.0000	0.0000	457
2015/06/04	GOVI	06/08/2015	499.99	Put	GOVI	157,840.0000	15.7840	127,340.0000	12.7340	(19.323)	0	0	0
2015/06/04	GOVI	06/08/2015	500.01	Put	GOVI	158,040.0000	15.8040	127,540.0000	12.7540	(19.299)	0	0	0
2015/06/04	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	GOVI	06/08/2015	500.00	Put	GOVI	157,940.0000	15.7940	127,440.0000	12.7440	(19.311)	0	0	0
2015/06/04	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	GOVI	05/11/2015			GOVI	492.1190	492.1190	495.2090	495.2090	0.628	0.0000	0.0000	27

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/04	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	GOVI	05/11/2015	529.99	Put	GOVI	378,710.0000	37.8710	347,810.0000	34.7810	(8.159)	0	0	0
2015/06/04	GOVI	05/11/2015	530.01	Put	GOVI	378,910.0000	37.8910	348,010.0000	34.8010	(8.155)	0	0	0
2015/06/04	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	GOVI	05/11/2015	530.00	Put	GOVI	378,810.0000	37.8810	347,910.0000	34.7910	(8.157)	0	0	0
2015/06/04	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	GOVI	04/02/2016			GOVI	500.4930	500.4930	503.6420	503.6420	0.629	0.0000	0.0000	0
2015/06/04	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	GOVI	04/02/2016	511.99	Put	GOVI	114,970.0000	11.4970	83,480.0000	8.3480	(27.390)	0	0	0
2015/06/04	GOVI	04/02/2016	512.01	Put	GOVI	115,170.0000	11.5170	83,680.0000	8.3680	(27.342)	0	0	0
2015/06/04	GOVI	04/02/2016	512.00	Put	GOVI	115,070.0000	11.5070	83,580.0000	8.3580	(27.366)	0	0	0
2015/06/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/06/04	IGOV	06/08/2015			Index Future	226.4410	226.4410	226.0360	226.0360	(0.179)	0.0000	0.0000	1,080
2015/06/04	IGOV	05/11/2015			Index Future	230.1410	230.1410	229.7260	229.7260	(0.180)	0.0000	0.0000	17
2015/06/04	IGOV	04/02/2016			Index Future	234.0570	234.0570	233.6380	233.6380	(0.179)	0.0000	0.0000	0
2015/06/04	ILBI	06/08/2015			Index Future	615.0020	615.0020	613.9690	613.9690	(0.168)	0.0000	0.0000	159
2015/06/04	ILBI	05/11/2015			Index Future	625.1270	625.1270	624.0730	624.0730	(0.169)	0.0000	0.0000	0
2015/06/04	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/06/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/06/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/06/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/06/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/06/04	JBAF	17/06/2015			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	7,500
2015/06/04	JBAF	15/07/2015			Jibar Tradeable Future	6.2400	93.7600	6.2200	93.7800	(0.321)	0.0000	0.0000	0
2015/06/04	JBAF	19/08/2015			Jibar Tradeable Future	6.3300	93.6700	6.3600	93.6400	0.474	0.0000	0.0000	0
2015/06/04	JBAF	16/09/2015			Jibar Tradeable Future	6.4400	93.5600	6.4500	93.5500	0.155	0.0000	0.0000	0
2015/06/04	JBAF	21/10/2015			Jibar Tradeable Future	6.5600	93.4400	6.6000	93.4000	0.610	0.0000	0.0000	0
2015/06/04	JBAF	15/12/2015			Jibar Tradeable Future	6.7700	93.2300	6.8000	93.2000	0.443	0.0000	0.0000	0
2015/06/04	JBAF	17/02/2016			Jibar Tradeable Future	6.9500	93.0500	7.0100	92.9900	0.863	0.0000	0.0000	2,000
2015/06/04	JBAF	16/03/2016			Jibar Tradeable Future	7.0400	92.9600	7.0800	92.9200	0.568	0.0000	0.0000	0
2015/06/04	JBAF	15/06/2016			Jibar Tradeable Future	7.3100	92.6900	7.3600	92.6400	0.684	0.0000	0.0000	0
2015/06/04	JBAF	21/09/2016			Jibar Tradeable Future	7.5100	92.4900	7.5800	92.4200	0.932	0.0000	0.0000	0
2015/06/04	JBAF	21/12/2016			Jibar Tradeable Future	7.6600	92.3400	7.7400	92.2600	1.044	0.0000	0.0000	0
2015/06/04	JBAF	15/03/2017			Jibar Tradeable Future	7.7700	92.2300	7.8500	92.1500	1.030	0.0000	0.0000	0
2015/06/04	R023	06/08/2015	8.24	Call	Bond Future	1,163.0700	1.1631	1,403.6100	1.4036	20.681	0	0	0
2015/06/04	R023	06/08/2015	9.07	Put	Bond Future	137.6300	0.1376	96.3100	0.0963	(30.023)	0	0	911

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/04	R023	06/08/2015			Bond Future	8.2678		100.6014	8.1792	101.0847	(1.072)	0.0000	0.0000	18,677
2015/06/04	R023	06/08/2015	8.26	Put	Bond Future	1,259.3400		1.2593	1,023.3300	1.0233	(18.741)	0	0	0
2015/06/04	R023	06/08/2015	9.07	Call	Bond Future	4,377.4600		4.3775	4,819.4500	4.8194	10.097	0	0	0
2015/06/04	R023	06/08/2015	8.25	Put	Bond Future	1,286.5200		1.2865	1,047.1300	1.0471	(18.608)	0	0	0
2015/06/04	R023	06/08/2015	8.24	Put	Bond Future	1,314.4400		1.3144	1,071.6700	1.0717	(18.469)	0	0	0
2015/06/04	R023	06/08/2015	8.25	Call	Bond Future	1,189.6000		1.1896	1,433.5200	1.4335	20.504	0	0	0
2015/06/04	R023	06/08/2015	8.26	Call	Bond Future	1,216.8200		1.2168	1,464.1200	1.4641	20.323	0	0	0
2015/06/04	R023	05/11/2015			Bond Future	8.3432		98.3051	8.2508	98.7945	(1.107)	0.0000	0.0000	0
2015/06/04	R023	05/11/2015	7.99	Put	Bond Future	3,023.0000		3.0230	2,711.9800	2.7120	(10.288)	0	0	0
2015/06/04	R023	05/11/2015	8.01	Put	Bond Future	2,953.4600		2.9535	2,646.5600	2.6466	(10.391)	0	0	0
2015/06/04	R023	05/11/2015	7.99	Call	Bond Future	1,134.9500		1.1350	1,313.3400	1.3133	15.718	0	0	0
2015/06/04	R023	05/11/2015	8.00	Put	Bond Future	2,988.1100		2.9881	2,679.1500	2.6792	(10.340)	0	0	0
2015/06/04	R023	05/11/2015	8.00	Call	Bond Future	1,154.1500		1.1542	1,334.6000	1.3346	15.635	0	0	0
2015/06/04	R023	05/11/2015	8.01	Call	Bond Future	1,173.5600		1.1736	1,356.0700	1.3561	15.552	0	0	0
2015/06/04	R023	04/02/2016	8.01	Put	Bond Future	3,579.7200		3.5797	3,270.5900	3.2706	(8.636)	0	0	0
2015/06/04	R023	04/02/2016			Bond Future	8.4146		99.9790	8.3176	100.4779	(1.153)	0.0000	0.0000	0
2015/06/04	R023	04/02/2016	8.00	Put	Bond Future	3,613.0300		3.6130	3,302.2200	3.3022	(8.602)	0	0	0
2015/06/04	R023	04/02/2016	8.01	Call	Bond Future	1,478.1600		1.4782	1,667.8900	1.6679	12.836	0	0	0
2015/06/04	R023	04/02/2016	7.99	Call	Bond Future	1,439.6100		1.4396	1,625.9800	1.6260	12.946	0	0	0
2015/06/04	R023	04/02/2016	8.00	Call	Bond Future	1,458.8100		1.4588	1,646.8600	1.6469	12.891	0	0	0
2015/06/04	R023	04/02/2016	7.99	Put	Bond Future	3,646.5300		3.6465	3,334.0400	3.3340	(8.570)	0	0	0
2015/06/04	R186	06/08/2015	7.65	Call	Bond Future	161.4200		0.1614	223.8600	0.2239	38.682	0	0	75
2015/06/04	R186	06/08/2015	8.00	Put	Bond Future	4,264.7700		4.2648	3,691.8300	3.6918	(13.434)	0	0	0
2015/06/04	R186	06/08/2015	8.90	Put	Bond Future	641.8900		0.6419	480.1700	0.4802	(25.194)	0	0	5,350
2015/06/04	R186	06/08/2015			Bond Future	8.4565		116.2019	8.3633	116.9443	(1.103)	0.0000	0.0000	40,704
2015/06/04	R186	06/08/2015	8.50	Call	Bond Future	2,039.6000		2.0396	2,447.5000	2.4475	19.999	0	0	0
2015/06/04	R186	06/08/2015	8.55	Put	Bond Future	1,519.5600		1.5196	1,209.5700	1.2096	(20.400)	0	0	4,229
2015/06/04	R186	06/08/2015	7.85	Call	Bond Future	344.8900		0.3449	460.3400	0.4603	33.474	0	0	20
2015/06/04	R186	06/08/2015	8.00	Call	Bond Future	566.7800		0.5668	736.3000	0.7363	29.909	0	0	0
2015/06/04	R186	06/08/2015	8.01	Call	Bond Future	584.7900		0.5848	758.3400	0.7583	29.677	0	0	0
2015/06/04	R186	06/08/2015	7.75	Call	Bond Future	239.5300		0.2395	325.7700	0.3258	36.004	0	0	1,000
2015/06/04	R186	06/08/2015	8.35	Call	Bond Future	1,468.0500		1.4681	1,800.3600	1.8004	22.636	0	0	20
2015/06/04	R186	06/08/2015	7.99	Call	Bond Future	549.3300		0.5493	714.8800	0.7149	30.137	0	0	0
2015/06/04	R186	06/08/2015	8.68	Put	Bond Future	1,124.7800		1.1248	875.4700	0.8755	(22.165)	0	0	20
2015/06/04	R186	06/08/2015	8.46	Put	Bond Future	1,848.6700		1.8487	1,494.0800	1.4941	(19.181)	0	0	75
2015/06/04	R186	06/08/2015	8.45	Call	Bond Future	1,836.5500		1.8366	2,219.3900	2.2194	20.846	0	0	0
2015/06/04	R186	06/08/2015	8.05	Call	Bond Future	660.7500		0.6608	850.8600	0.8509	28.772	0	0	75
2015/06/04	R186	06/08/2015	7.65	Put	Bond Future	6,805.5000		6.8055	6,125.4800	6.1255	(9.992)	0	0	0
2015/06/04	R186	06/08/2015	8.50	Put	Bond Future	1,695.6800		1.6957	1,361.1200	1.3611	(19.730)	0	0	5,229
2015/06/04	R186	06/08/2015	8.55	Call	Bond Future	2,257.2300		2.2572	2,689.7000	2.6897	19.159	0	0	0
2015/06/04	R186	06/08/2015	7.75	Put	Bond Future	6,031.7900		6.0318	5,375.5700	5.3756	(10.879)	0	0	0
2015/06/04	R186	06/08/2015	8.45	Put	Bond Future	1,888.2400		1.8882	1,528.6200	1.5286	(19.045)	0	0	4,229
2015/06/04	R186	06/08/2015	7.99	Put	Bond Future	4,330.1300		4.3301	3,753.2200	3.7532	(13.323)	0	0	0
2015/06/04	R186	06/08/2015	8.05	Put	Bond Future	3,945.8500		3.9458	3,393.5000	3.3935	(13.998)	0	0	0
2015/06/04	R186	06/08/2015	8.90	Call	Bond Future	4,084.2700		4.0843	4,665.0100	4.6650	14.219	0	0	0
2015/06/04	R186	06/08/2015	8.46	Call	Bond Future	1,876.2500		1.8763	2,264.1200	2.2641	20.673	0	0	0
2015/06/04	R186	06/08/2015	7.85	Put	Bond Future	5,293.4400		5.2934	4,666.4300	4.6664	(11.845)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/04	R186	06/08/2015	8.01	Put	Bond Future	4,200.0400		4.2000	3,631.1300	3.6311	(13.545)	0	0	0
2015/06/04	R186	06/08/2015	8.35	Put	Bond Future	2,316.6100		2.3166	1,906.4600	1.9065	(17.705)	0	0	0
2015/06/04	R186	06/08/2015	8.68	Call	Bond Future	2,877.5100		2.8775	3,370.6600	3.3707	17.138	0	0	0
2015/06/04	R186	05/11/2015	8.85	Put	Bond Future	0.0000		0.0000	1,585.8100	1.5858	100.000	0	0	169
2015/06/04	R186	05/11/2015	8.25	Put	Bond Future	4,108.3100		4.1083	3,660.1900	3.6602	(10.908)	0	0	8,690
2015/06/04	R186	05/11/2015	8.24	Call	Bond Future	1,938.1600		1.9382	2,239.2500	2.2393	15.535	0	0	0
2015/06/04	R186	05/11/2015	8.45	Call	Bond Future	2,644.7700		2.6448	3,013.1600	3.0132	13.929	0	0	0
2015/06/04	R186	05/11/2015			Bond Future	8.5222		118.0816	8.4257	118.8340	(1.132)	0.0000	0.0000	500
2015/06/04	R186	05/11/2015	9.00	Put	Bond Future	1,472.9900		1.4730	1,252.1600	1.2522	(14.992)	0	0	2,600
2015/06/04	R186	05/11/2015	8.35	Put	Bond Future	3,638.8300		3.6388	3,222.7000	3.2227	(11.436)	0	0	9,370
2015/06/04	R186	05/11/2015	8.22	Call	Bond Future	1,877.8800		1.8779	2,172.6400	2.1726	15.696	0	0	0
2015/06/04	R186	05/11/2015	8.24	Put	Bond Future	4,157.5200		4.1575	3,706.2200	3.7062	(10.855)	0	0	0
2015/06/04	R186	05/11/2015	8.26	Put	Bond Future	4,059.7800		4.0598	3,614.8400	3.6148	(10.960)	0	0	0
2015/06/04	R186	05/11/2015	8.35	Call	Bond Future	2,291.5500		2.2916	2,627.8100	2.6278	14.674	0	0	169
2015/06/04	R186	05/11/2015	7.73	Call	Bond Future	0.0000		0.0000	921.2000	0.9212	100.000	0	0	169
2015/06/04	R186	05/11/2015	8.85	Call	Bond Future	0.0000		0.0000	4,844.2100	4.8442	100.000	0	0	0
2015/06/04	R186	05/11/2015	9.00	Call	Bond Future	5,100.5400		5.1005	5,632.1000	5.6321	10.422	0	0	0
2015/06/04	R186	05/11/2015	8.45	Put	Bond Future	3,206.9800		3.2070	2,822.9800	2.8230	(11.974)	0	0	6,248
2015/06/04	R186	05/11/2015	8.25	Call	Bond Future	1,968.6000		1.9686	2,272.8700	2.2729	15.456	0	0	0
2015/06/04	R186	05/11/2015	7.73	Put	Bond Future	0.0000		0.0000	6,550.8400	6.5508	100.000	0	0	0
2015/06/04	R186	05/11/2015	8.26	Call	Bond Future	1,999.6500		1.9997	2,307.1000	2.3071	15.375	0	0	0
2015/06/04	R186	05/11/2015	8.22	Put	Bond Future	4,256.7600		4.2568	3,799.1300	3.7991	(10.751)	0	0	1,090
2015/06/04	R186	04/02/2016	7.50	Call	Bond Future	749.5700		0.7496	885.1300	0.8851	18.085	0	0	0
2015/06/04	R186	04/02/2016			Bond Future	8.5817		114.7935	8.4813	115.5601	(1.170)	0.0000	0.0000	5,512
2015/06/04	R186	04/02/2016	7.51	Call	Bond Future	763.2400		0.7632	900.7200	0.9007	18.013	0	0	0
2015/06/04	R186	04/02/2016	7.50	Put	Bond Future	9,395.4800		9.3955	8,764.4600	8.7645	(6.716)	0	0	0
2015/06/04	R186	04/02/2016	7.49	Call	Bond Future	736.7900		0.7368	870.5200	0.8705	18.150	0	0	0
2015/06/04	R186	04/02/2016	7.49	Put	Bond Future	9,466.7200		9.4667	8,833.8700	8.8339	(6.685)	0	0	0
2015/06/04	R186	04/02/2016	7.51	Put	Bond Future	9,325.2100		9.3252	8,696.1100	8.6961	(6.746)	0	0	0
2015/06/04	R186	05/05/2016			Bond Future	8.6303		116.8542	8.5266	117.6304	(1.201)	0.0000	0.0000	0
2015/06/04	R186	05/05/2016	8.34	Call	Bond Future	3,175.7800		3.1758	3,518.4000	3.5184	10.789	0	0	0
2015/06/04	R186	05/05/2016	8.35	Call	Bond Future	3,207.7900		3.2078	3,552.6500	3.5526	10.751	0	0	0
2015/06/04	R186	05/05/2016	8.33	Call	Bond Future	3,143.9700		3.1440	3,484.3500	3.4844	10.826	0	0	0
2015/06/04	R186	05/05/2016	8.35	Put	Bond Future	5,322.6700		5.3227	4,891.3300	4.8913	(8.104)	0	0	0
2015/06/04	R186	05/05/2016	7.56	Put	Bond Future	9,625.4600		9.6255	9,027.6800	9.0277	(6.210)	0	0	0
2015/06/04	R186	05/05/2016	8.34	Put	Bond Future	5,367.1100		5.3671	4,933.5300	4.9335	(8.078)	0	0	0
2015/06/04	R186	05/05/2016	7.56	Call	Bond Future	1,253.5100		1.2535	1,431.9300	1.4319	14.234	0	0	0
2015/06/04	R186	05/05/2016	8.33	Put	Bond Future	5,411.8100		5.4118	4,975.9900	4.9760	(8.053)	0	0	0
2015/06/04	R197	06/08/2015	288.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R197	06/08/2015			Bond Future	286.9722		286.9722	286.3646	286.3646	(0.212)	0.0000	0.0000	997
2015/06/04	R197	06/08/2015	288.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R197	06/08/2015	287.99	Put	Bond Future	1,017.7900		1.0178	1,625.4300	1.6254	59.702	0	0	0
2015/06/04	R197	06/08/2015	288.01	Put	Bond Future	1,037.7900		1.0378	1,645.4300	1.6454	58.551	0	0	0
2015/06/04	R197	06/08/2015	288.00	Put	Bond Future	1,027.7900		1.0278	1,635.4300	1.6354	59.121	0	0	0
2015/06/04	R197	06/08/2015	287.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R197	05/11/2015	295.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R197	05/11/2015			Bond Future	291.6133		291.6133	290.9908	290.9908	(0.213)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/04	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R197	05/11/2015	294.99	Put	Bond Future	3,376.6600	3.3767	3,999.2200	3.9992	18.437	0	0	0
2015/06/04	R197	05/11/2015	295.01	Put	Bond Future	3,396.6600	3.3967	4,019.2200	4.0192	18.329	0	0	0
2015/06/04	R197	05/11/2015	295.00	Put	Bond Future	3,386.6600	3.3867	4,009.2200	4.0092	18.383	0	0	0
2015/06/04	R202	06/08/2015			Bond Future	235.1005	235.1005	234.8489	234.8489	(0.107)	0.0000	0.0000	53,356
2015/06/04	R202	06/08/2015	239.99	Put	Bond Future	4,889.5000	4.8895	5,141.1200	5.1411	5.146	0	0	0
2015/06/04	R202	06/08/2015	240.00	Put	Bond Future	4,899.5000	4.8995	5,151.1200	5.1511	5.136	0	0	0
2015/06/04	R202	06/08/2015	240.01	Put	Bond Future	4,909.5000	4.9095	5,161.1200	5.1611	5.125	0	0	0
2015/06/04	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R202	05/11/2015			Bond Future	238.9027	238.9027	238.6429	238.6429	(0.109)	0.0000	0.0000	0
2015/06/04	R202	05/11/2015	245.99	Put	Bond Future	7,087.3100	7.0873	7,347.1200	7.3471	3.666	0	0	0
2015/06/04	R202	05/11/2015	246.01	Put	Bond Future	7,107.3100	7.1073	7,367.1200	7.3671	3.656	0	0	0
2015/06/04	R202	05/11/2015	246.00	Put	Bond Future	7,097.3100	7.0973	7,357.1200	7.3571	3.661	0	0	0
2015/06/04	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R203	06/08/2015	6.74	Call	Bond Future	53.7100	0.0537	77.7700	0.0778	44.796	0	0	0
2015/06/04	R203	06/08/2015	6.75	Put	Bond Future	1,331.4400	1.3314	1,153.2700	1.1533	(13.382)	0	0	0
2015/06/04	R203	06/08/2015	7.84	Call	Bond Future	970.0200	0.9700	1,131.3600	1.1314	16.633	0	0	0
2015/06/04	R203	06/08/2015			Bond Future	7.4066	104.9589	7.3014	105.1619	(1.420)	0.0000	0.0000	17,787
2015/06/04	R203	06/08/2015	6.75	Call	Bond Future	55.9100	0.0559	80.7500	0.0807	44.429	0	0	0
2015/06/04	R203	06/08/2015	6.76	Call	Bond Future	58.1800	0.0582	83.8200	0.0838	44.070	0	0	0
2015/06/04	R203	06/08/2015	6.74	Put	Bond Future	1,348.8300	1.3488	1,169.8800	1.1699	(13.267)	0	0	0
2015/06/04	R203	06/08/2015	7.84	Put	Bond Future	139.2000	0.1392	97.5300	0.0975	(29.935)	0	0	5,000
2015/06/04	R203	06/08/2015	6.76	Put	Bond Future	1,314.1300	1.3141	1,136.7600	1.1368	(13.497)	0	0	0
2015/06/04	R203	05/11/2015	5.99	Call	Bond Future	13.7700	0.0138	19.9400	0.0199	44.808	0	0	0
2015/06/04	R203	05/11/2015	6.00	Put	Bond Future	2,657.0400	2.6570	2,458.9200	2.4589	(7.456)	0	0	0
2015/06/04	R203	05/11/2015			Bond Future	7.5194	102.4908	7.4000	102.6953	(1.588)	0.0000	0.0000	0
2015/06/04	R203	05/11/2015	6.00	Call	Bond Future	14.2400	0.0142	20.5900	0.0206	44.593	0	0	0
2015/06/04	R203	05/11/2015	6.01	Call	Bond Future	14.7200	0.0147	21.2500	0.0213	44.361	0	0	0
2015/06/04	R203	05/11/2015	5.99	Put	Bond Future	2,674.2600	2.6743	2,475.9600	2.4760	(7.415)	0	0	0
2015/06/04	R203	05/11/2015	6.01	Put	Bond Future	2,639.8300	2.6398	2,441.8900	2.4419	(7.498)	0	0	0
2015/06/04	R203	04/02/2016	7.26	Put	Bond Future	854.5300	0.8545	722.1100	0.7221	(15.496)	0	0	0
2015/06/04	R203	04/02/2016	7.25	Put	Bond Future	864.1600	0.8642	730.8600	0.7309	(15.425)	0	0	0
2015/06/04	R203	04/02/2016			Bond Future	7.6293	104.2362	7.4888	104.4453	(1.841)	0.0000	0.0000	0
2015/06/04	R203	04/02/2016	7.26	Call	Bond Future	303.3400	0.3033	380.0900	0.3801	25.302	0	0	0
2015/06/04	R203	04/02/2016	7.24	Call	Bond Future	292.7100	0.2927	367.6800	0.3677	25.612	0	0	0
2015/06/04	R203	04/02/2016	7.25	Call	Bond Future	297.9900	0.2980	373.8600	0.3739	25.461	0	0	0
2015/06/04	R203	04/02/2016	7.24	Put	Bond Future	873.8700	0.8739	739.6700	0.7397	(15.357)	0	0	0
2015/06/04	R204	06/08/2015	7.74	Call	Bond Future	694.9700	0.6950	842.6100	0.8426	21.244	0	0	0
2015/06/04	R204	06/08/2015	7.75	Put	Bond Future	555.2200	0.5552	436.6700	0.4367	(21.352)	0	0	0
2015/06/04	R204	06/08/2015			Bond Future	7.6968	102.0037	7.6054	102.2719	(1.188)	0.0000	0.0000	21,429

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/04	R204	06/08/2015	8.41	Call	Bond Future	2,142.0700	2.1421	2,384.7400	2.3847	11.329	0	0	0
2015/06/04	R204	06/08/2015	7.74	Put	Bond Future	568.5500	0.5685	448.0400	0.4480	(21.196)	0	0	0
2015/06/04	R204	06/08/2015	7.76	Put	Bond Future	542.1200	0.5421	425.5200	0.4255	(21.508)	0	0	0
2015/06/04	R204	06/08/2015	8.41	Put	Bond Future	80.1100	0.0801	54.6300	0.0546	(31.806)	0	0	699
2015/06/04	R204	06/08/2015	7.75	Call	Bond Future	710.8700	0.7109	860.4700	0.8605	21.045	0	0	0
2015/06/04	R204	06/08/2015	7.76	Call	Bond Future	726.9900	0.7270	878.5400	0.8785	20.846	0	0	0
2015/06/04	R204	05/11/2015			Bond Future	7.7927	103.6537	7.6937	103.9244	(1.271)	0.0000	0.0000	0
2015/06/04	R204	05/11/2015	6.25	Call	Bond Future	28.0500	0.0281	37.2700	0.0373	32.870	0	0	0
2015/06/04	R204	05/11/2015	6.24	Put	Bond Future	4,375.7300	4.3757	4,114.0300	4.1140	(5.981)	0	0	0
2015/06/04	R204	05/11/2015	6.26	Put	Bond Future	4,319.9900	4.3200	4,058.8000	4.0588	(6.046)	0	0	0
2015/06/04	R204	05/11/2015	6.25	Put	Bond Future	4,347.8500	4.3479	4,086.4000	4.0864	(6.013)	0	0	0
2015/06/04	R204	05/11/2015	6.26	Call	Bond Future	28.9300	0.0289	38.4100	0.0384	32.769	0	0	0
2015/06/04	R204	05/11/2015	6.24	Call	Bond Future	27.1900	0.0272	36.1600	0.0362	32.990	0	0	0
2015/06/04	R204	04/02/2016	7.50	Call	Bond Future	585.5700	0.5856	687.2800	0.6873	17.369	0	0	0
2015/06/04	R204	04/02/2016			Bond Future	7.8794	101.3814	7.7701	101.6579	(1.387)	0.0000	0.0000	0
2015/06/04	R204	04/02/2016	7.51	Call	Bond Future	595.0600	0.5951	697.8500	0.6978	17.274	0	0	0
2015/06/04	R204	04/02/2016	7.49	Put	Bond Future	1,566.2000	1.5662	1,390.3600	1.3904	(11.227)	0	0	0
2015/06/04	R204	04/02/2016	7.51	Put	Bond Future	1,533.6400	1.5336	1,359.9600	1.3600	(11.325)	0	0	0
2015/06/04	R204	04/02/2016	7.49	Call	Bond Future	576.5000	0.5765	677.1300	0.6771	17.455	0	0	0
2015/06/04	R204	04/02/2016	7.50	Put	Bond Future	1,549.7100	1.5497	1,374.9500	1.3750	(11.277)	0	0	0
2015/06/04	R207	06/08/2015	7.76	Call	Bond Future	495.1400	0.4951	627.5300	0.6275	26.738	0	0	0
2015/06/04	R207	06/08/2015			Bond Future	7.9519	97.9672	7.8564	98.3131	(1.201)	0.0000	0.0000	38,359
2015/06/04	R207	06/08/2015	7.74	Call	Bond Future	468.8000	0.4688	596.3600	0.5964	27.210	0	0	0
2015/06/04	R207	06/08/2015	7.75	Call	Bond Future	481.8500	0.4819	611.8200	0.6118	26.973	0	0	0
2015/06/04	R207	06/08/2015	7.46	Call	Bond Future	196.0500	0.1961	263.7300	0.2637	34.522	0	0	70
2015/06/04	R207	06/08/2015	7.74	Put	Bond Future	1,237.9200	1.2379	1,019.6200	1.0196	(17.634)	0	0	0
2015/06/04	R207	06/08/2015	7.46	Put	Bond Future	1,992.8200	1.9928	1,714.6400	1.7146	(13.959)	0	0	0
2015/06/04	R207	06/08/2015	7.76	Put	Bond Future	1,191.3500	1.1914	977.8800	0.9779	(17.918)	0	0	0
2015/06/04	R207	06/08/2015	7.75	Put	Bond Future	1,214.5000	1.2145	998.6100	0.9986	(17.776)	0	0	0
2015/06/04	R207	05/11/2015	7.76	Call	Bond Future	787.8900	0.7879	925.0500	0.9250	17.409	0	0	0
2015/06/04	R207	05/11/2015			Bond Future	8.0394	99.5524	7.9378	99.9021	(1.264)	0.0000	0.0000	0
2015/06/04	R207	05/11/2015	7.74	Call	Bond Future	761.5200	0.7615	895.5900	0.8956	17.606	0	0	0
2015/06/04	R207	05/11/2015	7.50	Call	Bond Future	489.9900	0.4900	588.5900	0.5886	20.123	0	0	19
2015/06/04	R207	05/11/2015	7.75	Call	Bond Future	774.6300	0.7746	910.2400	0.9102	17.506	0	0	0
2015/06/04	R207	05/11/2015	7.43	Call	Bond Future	425.1500	0.4252	514.1500	0.5141	20.934	0	0	53
2015/06/04	R207	05/11/2015	7.74	Put	Bond Future	1,796.3900	1.7964	1,580.7300	1.5807	(12.005)	0	0	0
2015/06/04	R207	05/11/2015	7.76	Put	Bond Future	1,753.2200	1.7532	1,540.6500	1.5406	(12.125)	0	0	0
2015/06/04	R207	05/11/2015	7.43	Put	Bond Future	2,545.6000	2.5456	2,284.8700	2.2849	(10.242)	0	0	0
2015/06/04	R207	05/11/2015	7.75	Put	Bond Future	1,774.7200	1.7747	1,560.6000	1.5606	(12.065)	0	0	0
2015/06/04	R207	05/11/2015	7.50	Put	Bond Future	2,364.0400	2.3640	2,112.9100	2.1129	(10.623)	0	0	0
2015/06/04	R207	04/02/2016	7.49	Put	Bond Future	2,650.5900	2.6506	2,396.7700	2.3968	(9.576)	0	0	0
2015/06/04	R207	04/02/2016	7.27	Put	Bond Future	3,206.1200	3.2061	2,927.2100	2.9272	(8.699)	0	0	0
2015/06/04	R207	04/02/2016			Bond Future	8.1216	97.6055	8.0121	97.9623	(1.348)	0.0000	0.0000	0
2015/06/04	R207	04/02/2016	7.51	Put	Bond Future	2,602.9300	2.6029	2,351.5300	2.3515	(9.658)	0	0	0
2015/06/04	R207	04/02/2016	7.27	Call	Bond Future	388.6300	0.3886	466.5300	0.4665	20.045	0	0	43
2015/06/04	R207	04/02/2016	7.50	Call	Bond Future	579.8600	0.5799	684.0600	0.6841	17.970	0	0	19
2015/06/04	R207	04/02/2016	7.51	Call	Bond Future	589.4400	0.5894	694.8500	0.6948	17.883	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/04	R207	04/02/2016	7.49	Call	Bond Future	570.4000	0.5704	673.3900	0.6734	18.056	0	0	0
2015/06/04	R207	04/02/2016	7.50	Put	Bond Future	2,626.6900	2.6267	2,374.0800	2.3741	(9.617)	0	0	0
2015/06/04	R207	05/05/2016	7.86	Put	Bond Future	2,202.5000	2.2025	1,994.0800	1.9941	(9.463)	0	0	0
2015/06/04	R207	05/05/2016			Bond Future	8.1899	99.3576	8.0729	99.7174	(1.428)	0.0000	0.0000	0
2015/06/04	R207	05/05/2016	7.85	Put	Bond Future	2,220.6300	2.2206	2,011.1400	2.0111	(9.434)	0	0	0
2015/06/04	R207	05/05/2016	7.56	Put	Bond Future	2,792.5800	2.7926	2,552.6800	2.5527	(8.591)	0	0	0
2015/06/04	R207	05/05/2016	7.84	Put	Bond Future	2,238.8700	2.2389	2,028.3100	2.0283	(9.405)	0	0	0
2015/06/04	R207	05/05/2016	7.56	Call	Bond Future	835.5400	0.8355	955.4400	0.9554	14.350	0	0	43
2015/06/04	R207	05/05/2016	7.85	Call	Bond Future	1,170.5300	1.1705	1,320.8400	1.3208	12.841	0	0	0
2015/06/04	R207	05/05/2016	7.86	Call	Bond Future	1,183.4900	1.1835	1,334.8700	1.3349	12.791	0	0	0
2015/06/04	R207	05/05/2016	7.84	Call	Bond Future	1,157.6600	1.1577	1,306.9000	1.3069	12.892	0	0	0
2015/06/04	R208	06/08/2015			Bond Future	8.0702	96.5748	7.9757	96.9819	(1.171)	0.0000	0.0000	37,645
2015/06/04	R208	06/08/2015	8.00	Call	Bond Future	816.2700	0.8163	1,007.6600	1.0077	23.447	0	0	0
2015/06/04	R208	06/08/2015	8.01	Call	Bond Future	835.9300	0.8359	1,030.2300	1.0302	23.244	0	0	0
2015/06/04	R208	06/08/2015	8.85	Call	Bond Future	3,385.7900	3.3858	3,758.5100	3.7585	11.008	0	0	0
2015/06/04	R208	06/08/2015	7.99	Call	Bond Future	796.8900	0.7969	985.3800	0.9854	23.653	0	0	0
2015/06/04	R208	06/08/2015	8.01	Put	Bond Future	1,094.9600	1.0950	882.1500	0.8822	(19.435)	0	0	0
2015/06/04	R208	06/08/2015	8.00	Put	Bond Future	1,118.4100	1.1184	902.6900	0.9027	(19.288)	0	0	0
2015/06/04	R208	06/08/2015	7.99	Put	Bond Future	1,142.1800	1.1422	923.5600	0.9236	(19.141)	0	0	0
2015/06/04	R208	06/08/2015	8.85	Put	Bond Future	106.8100	0.1068	72.4200	0.0724	(32.197)	0	0	198
2015/06/04	R208	05/11/2015			Bond Future	8.1498	94.7374	8.0504	95.1494	(1.220)	0.0000	0.0000	0
2015/06/04	R208	05/11/2015	8.48	Call	Bond Future	2,258.8900	2.2589	2,530.3200	2.5303	12.016	0	0	0
2015/06/04	R208	05/11/2015	7.74	Put	Bond Future	2,473.9100	2.4739	2,200.7100	2.2007	(11.043)	0	0	0
2015/06/04	R208	05/11/2015	7.75	Call	Bond Future	775.0700	0.7751	915.6000	0.9156	18.131	0	0	0
2015/06/04	R208	05/11/2015	7.76	Call	Bond Future	789.0000	0.7890	931.2800	0.9313	18.033	0	0	0
2015/06/04	R208	05/11/2015	8.48	Put	Bond Future	905.5900	0.9056	765.0400	0.7650	(15.520)	0	0	2,200
2015/06/04	R208	05/11/2015	7.74	Call	Bond Future	761.3100	0.7613	900.0900	0.9001	18.229	0	0	0
2015/06/04	R208	05/11/2015	7.76	Put	Bond Future	2,417.1400	2.4171	2,147.4400	2.1474	(11.158)	0	0	0
2015/06/04	R208	05/11/2015	7.75	Put	Bond Future	2,445.4300	2.4454	2,173.9800	2.1740	(11.100)	0	0	0
2015/06/04	R208	04/02/2016	8.2219		Bond Future	8.2219	96.3508	8.1164	96.7709	(1.283)	0.0000	0.0000	0
2015/06/04	R208	04/02/2016	7.74	Put	Bond Future	2,891.7000	2.8917	2,617.7400	2.6177	(9.474)	0	0	0
2015/06/04	R208	04/02/2016	7.76	Put	Bond Future	2,837.9400	2.8379	2,566.8800	2.5669	(9.551)	0	0	0
2015/06/04	R208	04/02/2016	7.75	Put	Bond Future	2,864.7400	2.8647	2,592.2300	2.5922	(9.513)	0	0	0
2015/06/04	R208	04/02/2016	7.76	Call	Bond Future	981.6900	0.9817	1,130.7400	1.1307	15.183	0	0	0
2015/06/04	R208	04/02/2016	7.74	Call	Bond Future	954.0800	0.9541	1,100.2300	1.1002	15.318	0	0	0
2015/06/04	R208	04/02/2016	7.75	Call	Bond Future	967.8200	0.9678	1,115.4200	1.1154	15.251	0	0	0
2015/06/04	R209	06/08/2015	8.99	Put	Bond Future	1,876.9900	1.8770	1,493.2600	1.4933	(20.444)	0	0	0
2015/06/04	R209	06/08/2015			Bond Future	8.9937	76.7345	8.8859	77.5445	(1.199)	0.0000	0.0000	25,578
2015/06/04	R209	06/08/2015	9.01	Put	Bond Future	1,803.1400	1.8031	1,429.6700	1.4297	(20.712)	0	0	0
2015/06/04	R209	06/08/2015	9.90	Call	Bond Future	6,507.8400	6.5078	7,253.3500	7.2534	11.456	0	0	0
2015/06/04	R209	06/08/2015	9.00	Call	Bond Future	1,886.6200	1.8866	2,318.0000	2.3180	22.865	0	0	0
2015/06/04	R209	06/08/2015	9.01	Call	Bond Future	1,924.5900	1.9246	2,361.0900	2.3611	22.680	0	0	0
2015/06/04	R209	06/08/2015	8.99	Call	Bond Future	1,849.5700	1.8496	2,275.8100	2.2758	23.045	0	0	0
2015/06/04	R209	06/08/2015	9.00	Put	Bond Future	1,839.5500	1.8396	1,460.9600	1.4610	(20.581)	0	0	0
2015/06/04	R209	06/08/2015	9.90	Put	Bond Future	198.7000	0.1987	134.2400	0.1342	(32.441)	0	0	2,914
2015/06/04	R209	05/11/2015	9.25	Call	Bond Future	0.0000	0.0000	4,222.5400	4.2225	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/04	R209	05/11/2015	7.99	Put	Bond Future	8,982.6100	8.9826	8,281.2700	8.2813	(7.808)	0	0	0
2015/06/04	R209	05/11/2015			Bond Future	9.0516	74.8280	8.9410	75.6497	(1.222)	0.0000	0.0000	0
2015/06/04	R209	05/11/2015	8.01	Put	Bond Future	8,831.1500	8.8312	8,134.0400	8.1340	(7.894)	0	0	0
2015/06/04	R209	05/11/2015	9.25	Put	Bond Future	0.0000	0.0000	1,960.8000	1.9608	100.000	0	0	886
2015/06/04	R209	05/11/2015	7.99	Call	Bond Future	489.6500	0.4897	610.0000	0.6100	24.579	0	0	0
2015/06/04	R209	05/11/2015	8.00	Put	Bond Future	8,906.4400	8.9064	8,207.1700	8.2072	(7.851)	0	0	0
2015/06/04	R209	05/11/2015	8.00	Call	Bond Future	500.1500	0.5002	622.5700	0.6226	24.477	0	0	0
2015/06/04	R209	05/11/2015	8.01	Call	Bond Future	511.3900	0.5114	635.9700	0.6360	24.361	0	0	0
2015/06/04	R209	04/02/2016	8.75	Put	Bond Future	5,267.9100	5.2679	4,784.3400	4.7843	(9.180)	0	0	0
2015/06/04	R209	04/02/2016	8.74	Call	Bond Future	2,579.8400	2.5798	2,930.2700	2.9303	13.583	0	0	0
2015/06/04	R209	04/02/2016			Bond Future	9.1050	76.1024	8.9912	76.9391	(1.250)	0.0000	0.0000	0
2015/06/04	R209	04/02/2016	8.75	Call	Bond Future	2,609.1500	2.6092	2,962.2200	2.9622	13.532	0	0	0
2015/06/04	R209	04/02/2016	8.76	Call	Bond Future	2,638.6600	2.6387	2,994.3700	2.9944	13.481	0	0	0
2015/06/04	R209	04/02/2016	8.74	Put	Bond Future	5,315.5800	5.3156	4,829.3700	4.8294	(9.147)	0	0	0
2015/06/04	R209	04/02/2016	8.76	Put	Bond Future	5,220.5500	5.2205	4,739.6200	4.7396	(9.212)	0	0	0
2015/06/04	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R210	06/08/2015			Bond Future	177.4590	177.4590	177.5222	177.5222	0.036	0.0000	0.0000	1,227
2015/06/04	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R210	06/08/2015	178.99	Put	Bond Future	1,530.9600	1.5310	1,467.8400	1.4678	(4.123)	0	0	0
2015/06/04	R210	06/08/2015	179.01	Put	Bond Future	1,550.9600	1.5510	1,487.8400	1.4878	(4.070)	0	0	0
2015/06/04	R210	06/08/2015	179.00	Put	Bond Future	1,540.9600	1.5410	1,477.8400	1.4778	(4.096)	0	0	0
2015/06/04	R210	05/11/2015			Bond Future	178.1974	178.1974	178.2585	178.2585	0.034	0.0000	0.0000	0
2015/06/04	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R210	05/11/2015	181.99	Put	Bond Future	3,792.6500	3.7926	3,731.4800	3.7315	(1.613)	0	0	0
2015/06/04	R210	05/11/2015	182.01	Put	Bond Future	3,812.6500	3.8126	3,751.4800	3.7515	(1.604)	0	0	0
2015/06/04	R210	05/11/2015	182.00	Put	Bond Future	3,802.6500	3.8026	3,741.4800	3.7415	(1.609)	0	0	0
2015/06/04	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R211	06/08/2015			Bond Future	133.2787	133.2787	133.3226	133.3226	0.033	0.0000	0.0000	1,120
2015/06/04	R211	06/08/2015	134.99	Put	Bond Future	1,711.3100	1.7113	1,667.4300	1.6674	(2.564)	0	0	0
2015/06/04	R211	06/08/2015	135.01	Put	Bond Future	1,731.3100	1.7313	1,687.4300	1.6874	(2.534)	0	0	0
2015/06/04	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R211	06/08/2015	135.00	Put	Bond Future	1,721.3100	1.7213	1,677.4300	1.6774	(2.549)	0	0	0
2015/06/04	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R211	05/11/2015			Bond Future	135.4347	135.4347	135.4769	135.4769	0.031	0.0000	0.0000	0
2015/06/04	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R211	05/11/2015	134.99	Call	Bond Future	444.6700	0.4447	486.9000	0.4869	9.497	0	0	0
2015/06/04	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R211	05/11/2015	135.00	Call	Bond Future	434.6700	0.4347	476.9000	0.4769	9.715	0	0	0
2015/06/04	R211	05/11/2015	135.01	Call	Bond Future	424.6700	0.4247	466.9000	0.4669	9.944	0	0	0
2015/06/04	R212	06/08/2015	141.01	Put	Bond Future	2,996.1000	2.9961	3,115.3600	3.1154	3.981	0	0	0
2015/06/04	R212	06/08/2015			Bond Future	138.0139	138.0139	137.8946	137.8946	(0.086)	0.0000	0.0000	1,109

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/04	R212	06/08/2015	141.00	Put	Bond Future	2,986.1000	2.9861	3,105.3600	3.1054	3.994	0	0	0
2015/06/04	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R212	06/08/2015	140.99	Put	Bond Future	2,976.1000	2.9761	3,095.3600	3.0954	4.007	0	0	0
2015/06/04	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R212	05/11/2015			Bond Future	140.2465	140.2465	140.1229	140.1229	(0.088)	0.0000	0.0000	0
2015/06/04	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R212	05/11/2015	145.99	Put	Bond Future	5,743.4600	5.7435	5,867.0900	5.8671	2.153	0	0	0
2015/06/04	R212	05/11/2015	146.01	Put	Bond Future	5,763.4600	5.7635	5,887.0900	5.8871	2.145	0	0	0
2015/06/04	R212	05/11/2015	146.00	Put	Bond Future	5,753.4600	5.7535	5,877.0900	5.8771	2.149	0	0	0
2015/06/04	R213	06/08/2015			Bond Future	8.8928	87.3473	8.7848	88.1506	(1.215)	0.0000	0.0000	17,327
2015/06/04	R213	06/08/2015	8.49	Put	Bond Future	3,738.2800	3.7383	3,155.3700	3.1554	(15.593)	0	0	0
2015/06/04	R213	06/08/2015	8.51	Put	Bond Future	3,622.8900	3.6229	3,049.1700	3.0492	(15.836)	0	0	0
2015/06/04	R213	06/08/2015	8.49	Call	Bond Future	687.6200	0.6876	908.0800	0.9081	32.061	0	0	0
2015/06/04	R213	06/08/2015	8.50	Put	Bond Future	3,680.2800	3.6803	3,101.9300	3.1019	(15.715)	0	0	0
2015/06/04	R213	06/08/2015	8.50	Call	Bond Future	707.2300	0.7072	932.2500	0.9322	31.817	0	0	0
2015/06/04	R213	06/08/2015	8.51	Call	Bond Future	727.3500	0.7273	957.0000	0.9570	31.574	0	0	0
2015/06/04	R213	05/11/2015	7.76	Call	Bond Future	347.8500	0.3478	439.8600	0.4399	26.451	0	0	0
2015/06/04	R213	05/11/2015			Bond Future	8.9577	85.2163	8.8466	86.0311	(1.241)	0.0000	0.0000	0
2015/06/04	R213	05/11/2015	7.74	Call	Bond Future	332.3800	0.3324	421.0300	0.4210	26.671	0	0	0
2015/06/04	R213	05/11/2015	7.75	Call	Bond Future	340.0400	0.3400	430.3600	0.4304	26.562	0	0	0
2015/06/04	R213	05/11/2015	7.74	Put	Bond Future	9,903.1300	9.9031	9,176.9700	9.1770	(7.333)	0	0	0
2015/06/04	R213	05/11/2015	7.76	Put	Bond Future	9,749.3700	9.7494	9,026.5700	9.0266	(7.414)	0	0	0
2015/06/04	R213	05/11/2015	7.75	Put	Bond Future	9,826.1200	9.8261	9,101.6300	9.1016	(7.373)	0	0	0
2015/06/04	R213	04/02/2016			Bond Future	9.0197	86.6673	8.9050	87.4970	(1.272)	0.0000	0.0000	0
2015/06/04	R213	04/02/2016	8.75	Call	Bond Future	2,758.0200	2.7580	3,126.9400	3.1269	13.376	0	0	0
2015/06/04	R213	04/02/2016	8.74	Put	Bond Future	4,770.5400	4.7705	4,307.1200	4.3071	(9.714)	0	0	0
2015/06/04	R213	04/02/2016	8.76	Put	Bond Future	4,682.9700	4.6830	4,224.8400	4.2248	(9.783)	0	0	0
2015/06/04	R213	04/02/2016	8.75	Put	Bond Future	4,726.6100	4.7266	4,265.8400	4.2658	(9.748)	0	0	0
2015/06/04	R213	04/02/2016	8.76	Call	Bond Future	2,788.5300	2.7885	3,160.0900	3.1601	13.325	0	0	0
2015/06/04	R213	04/02/2016	8.74	Call	Bond Future	2,727.7100	2.7277	3,093.9800	3.0940	13.428	0	0	0
2015/06/04	R214	06/08/2015	8.76	Put	Bond Future	3,382.2900	3.3823	2,776.0200	2.7760	(17.925)	0	0	0
2015/06/04	R214	06/08/2015			Bond Future	9.0521	77.6502	8.9341	78.5827	(1.303)	0.0000	0.0000	19,996
2015/06/04	R214	06/08/2015	8.75	Put	Bond Future	3,438.9100	3.4389	2,827.0000	2.8270	(17.794)	0	0	0
2015/06/04	R214	06/08/2015	8.74	Call	Bond Future	987.2000	0.9872	1,302.2300	1.3022	31.911	0	0	0
2015/06/04	R214	06/08/2015	8.75	Call	Bond Future	1,012.5200	1.0125	1,333.1700	1.3332	31.669	0	0	0
2015/06/04	R214	06/08/2015	8.76	Call	Bond Future	1,038.2800	1.0383	1,364.5700	1.3646	31.426	0	0	0
2015/06/04	R214	06/08/2015	8.74	Put	Bond Future	3,496.1000	3.4961	2,878.5700	2.8786	(17.663)	0	0	0
2015/06/04	R214	05/11/2015			Bond Future	9.1099	75.6155	8.9889	76.5618	(1.328)	0.0000	0.0000	0
2015/06/04	R214	05/11/2015	7.99	Put	Bond Future	10,025.0900	10.0251	9,206.2900	9.2063	(8.168)	0	0	0
2015/06/04	R214	05/11/2015	8.00	Put	Bond Future	9,941.3200	9.9413	9,124.8000	9.1248	(8.213)	0	0	0
2015/06/04	R214	05/11/2015	8.01	Put	Bond Future	9,858.4300	9.8584	9,044.2800	9.0443	(8.258)	0	0	0
2015/06/04	R214	05/11/2015	7.99	Call	Bond Future	460.7200	0.4607	588.1800	0.5882	27.665	0	0	0
2015/06/04	R214	05/11/2015	8.00	Call	Bond Future	470.9300	0.4709	600.6700	0.6007	27.550	0	0	0

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2015/06/04	R214	05/11/2015	8.01	Call	Bond Future	481.8500	0.4819	613.9600	0.6140	27.417	0	0	0
2015/06/04	R214	04/02/2016			Bond Future	9.1651	76.9031	9.0407	77.8664	(1.358)	0.0000	0.0000	4,320
2015/06/04	R214	04/02/2016	7.99	Put	Bond Future	10,880.9000	10.8809	10,100.8800	10.1009	(7.169)	0	0	0
2015/06/04	R214	04/02/2016	8.00	Call	Bond Future	924.1800	0.9242	1,109.6900	1.1097	20.073	0	0	0
2015/06/04	R214	04/02/2016	8.01	Call	Bond Future	939.6400	0.9396	1,127.5200	1.1275	19.995	0	0	0
2015/06/04	R214	04/02/2016	7.99	Call	Bond Future	909.9000	0.9099	1,093.1700	1.0932	20.142	0	0	0
2015/06/04	R214	04/02/2016	8.01	Put	Bond Future	10,723.3100	10.7233	9,947.9000	9.9479	(7.231)	0	0	0
2015/06/04	R214	04/02/2016	8.00	Put	Bond Future	10,801.4300	10.8014	10,023.6500	10.0237	(7.201)	0	0	0
2015/06/04	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R248	06/08/2015			Bond Future	9.1491	99.7890	9.0259	101.0302	(1.347)	0.0000	0.0000	35,237
2015/06/04	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R248	06/08/2015	8.74	Put	Bond Future	4,232.8900	4.2329	2,991.7100	2.9917	(29.322)	0	0	0
2015/06/04	R248	06/08/2015	8.76	Put	Bond Future	4,018.3700	4.0184	2,777.1900	2.7772	(30.888)	0	0	0
2015/06/04	R248	06/08/2015	8.75	Put	Bond Future	4,125.5300	4.1255	2,884.3500	2.8844	(30.085)	0	0	0
2015/06/04	R248	05/11/2015	8.01	Put	Bond Future	13,230.0900	13.2301	11,970.6200	11.9706	(9.520)	0	0	0
2015/06/04	R248	05/11/2015			Bond Future	9.2097	96.9733	9.0832	98.2328	(1.374)	0.0000	0.0000	0
2015/06/04	R248	05/11/2015	8.00	Put	Bond Future	13,353.5500	13.3536	12,094.0800	12.0941	(9.432)	0	0	0
2015/06/04	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R248	05/11/2015	7.99	Put	Bond Future	13,477.2600	13.4773	12,217.7900	12.2178	(9.345)	0	0	0
2015/06/04	R248	04/02/2016	8.99	Put	Bond Future	2,771.7000	2.7717	1,489.6000	1.4896	(46.257)	0	0	0
2015/06/04	R248	04/02/2016			Bond Future	9.2679	98.6247	9.1376	99.9068	(1.406)	0.0000	0.0000	0
2015/06/04	R248	04/02/2016	9.00	Put	Bond Future	2,669.4900	2.6695	1,387.3900	1.3874	(48.028)	0	0	0
2015/06/04	R248	04/02/2016	9.01	Put	Bond Future	2,567.4700	2.5675	1,285.3700	1.2854	(49.936)	0	0	0
2015/06/04	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/04	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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