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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/06/2015 TO 02/06/2015

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
2015/06/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	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
2015/06/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	2025	06/08/2015	120.99	Put	Bond Future	1,060.6700	1.0607	1,334.3500	1.3344	25.803	0	0	0
2015/06/02	2025	06/08/2015			Bond Future	119.9293	119.9293	119.6557	119.6557	(0.228)	0.0000	0.0000	16
2015/06/02	2025	06/08/2015	121.01	Put	Bond Future	1,080.6700	1.0807	1,354.3500	1.3544	25.325	0	0	0
2015/06/02	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2025	06/08/2015	121.00	Put	Bond Future	1,070.6700	1.0707	1,344.3500	1.3444	25.562	0	0	0
2015/06/02	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2025	05/11/2015	123.01	Put	Bond Future	1,136.1400	1.1361	1,415.9500	1.4159	24.628	0	0	0
2015/06/02	2025	05/11/2015			Bond Future	121.8739	121.8739	121.5941	121.5941	(0.230)	0.0000	0.0000	0
2015/06/02	2025	05/11/2015	123.00	Put	Bond Future	1,126.1400	1.1261	1,405.9500	1.4059	24.847	0	0	0
2015/06/02	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2025	05/11/2015	122.99	Put	Bond Future	1,116.1400	1.1161	1,395.9500	1.3959	25.069	0	0	0
2015/06/02	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2030	06/08/2015			Bond Future	8.7181	94.4153	8.7481	94.1823	0.344	0.0000	0.0000	9,690
2015/06/02	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2030	06/08/2015	7.74	Put	Bond Future	8,080.4000	8.0804	8,313.4800	8.3135	2.885	0	0	0
2015/06/02	2030	06/08/2015	7.76	Put	Bond Future	7,905.6600	7.9057	8,138.7400	8.1387	2.948	0	0	0
2015/06/02	2030	06/08/2015	7.75	Put	Bond Future	7,992.9800	7.9930	8,226.0600	8.2261	2.916	0	0	0
2015/06/02	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2030	05/11/2015			Bond Future	8.7777	95.9472	8.8088	95.7090	0.354	0.0000	0.0000	0
2015/06/02	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2030	05/11/2015	8.49	Put	Bond Future	2,247.0300	2.2470	2,485.2600	2.4853	10.602	0	0	0
2015/06/02	2030	05/11/2015	8.51	Put	Bond Future	2,088.4000	2.0884	2,326.6300	2.3266	11.407	0	0	0
2015/06/02	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2030	05/11/2015	8.50	Put	Bond Future	2,167.6700	2.1677	2,405.9000	2.4059	10.990	0	0	0
2015/06/02	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2032	06/08/2015			Bond Future	8.8100	98.1614	8.8451	97.8695	0.398	0.0000	0.0000	1,579
2015/06/02	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2032	06/08/2015	8.50	Put	Bond Future	2,637.5600	2.6376	2,929.4400	2.9294	11.066	0	0	0
2015/06/02	2032	06/08/2015	8.49	Put	Bond Future	2,724.4000	2.7244	3,016.2800	3.0163	10.714	0	0	0
2015/06/02	2032	06/08/2015	8.51	Put	Bond Future	2,550.8300	2.5508	2,842.7100	2.8427	11.443	0	0	0
2015/06/02	2032	05/11/2015			Bond Future	8.8708	95.5979	8.9071	95.2999	0.410	0.0000	0.0000	0
2015/06/02	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2032	05/11/2015	7.99	Put	Bond Future	7,665.1300	7.6651	7,963.1700	7.9632	3.888	0	0	0

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2015/06/02	2032	05/11/2015	8.01	Put	Bond Future	7,481.2900	7.4813	7,779.3300	7.7793	3.984	0	0	0
2015/06/02	2032	05/11/2015	8.00	Put	Bond Future	7,573.1500	7.5732	7,871.1900	7.8712	3.935	0	0	0
2015/06/02	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2032	04/02/2016			Bond Future	8.9268	97.2275	8.9642	96.9247	0.419	0.0000	0.0000	0
2015/06/02	2032	04/02/2016	8.69	Put	Bond Future	1,949.8100	1.9498	2,252.6600	2.2527	15.532	0	0	0
2015/06/02	2032	04/02/2016	8.71	Put	Bond Future	1,782.8700	1.7829	2,085.7200	2.0857	16.987	0	0	0
2015/06/02	2032	04/02/2016	8.70	Put	Bond Future	1,866.2900	1.8663	2,169.1400	2.1691	16.227	0	0	0
2015/06/02	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2037	06/08/2015			Bond Future	8.9194	96.2921	8.9442	96.0644	0.278	0.0000	0.0000	33,382
2015/06/02	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2037	06/08/2015	8.74	Put	Bond Future	1,671.2100	1.6712	1,898.9400	1.8989	13.627	0	0	0
2015/06/02	2037	06/08/2015	8.76	Put	Bond Future	1,482.6100	1.4826	1,710.3400	1.7103	15.360	0	0	0
2015/06/02	2037	06/08/2015	8.75	Put	Bond Future	1,576.8400	1.5768	1,804.5700	1.8046	14.442	0	0	0
2015/06/02	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2037	05/11/2015	7.99	Put	Bond Future	9,653.5300	9.6535	9,886.3400	9.8863	2.412	0	0	0
2015/06/02	2037	05/11/2015	8.01	Put	Bond Future	9,442.9400	9.4429	9,675.7500	9.6758	2.465	0	0	0
2015/06/02	2037	05/11/2015			Bond Future	8.9758	97.8545	9.0015	97.6217	0.286	0.0000	0.0000	0
2015/06/02	2037	05/11/2015	8.00	Put	Bond Future	9,548.1500	9.5482	9,780.9600	9.7810	2.438	0	0	0
2015/06/02	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2037	04/02/2016	8.75	Put	Bond Future	2,557.9200	2.5579	2,794.5100	2.7945	9.249	0	0	0
2015/06/02	2037	04/02/2016			Bond Future	9.0291	95.2649	9.0555	95.0283	0.292	0.0000	0.0000	0
2015/06/02	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2037	04/02/2016	8.74	Put	Bond Future	2,651.5400	2.6515	2,888.1300	2.8881	8.923	0	0	0
2015/06/02	2037	04/02/2016	8.76	Put	Bond Future	2,464.4300	2.4644	2,701.0200	2.7010	9.600	0	0	0
2015/06/02	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2038	06/08/2015			Bond Future	125.0803	125.0803	123.5628	123.5628	(1.213)	0.0000	0.0000	3,627
2015/06/02	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2038	06/08/2015	127.99	Put	Bond Future	2,909.7300	2.9097	4,427.2100	4.4272	52.152	0	0	0
2015/06/02	2038	06/08/2015	128.01	Put	Bond Future	2,929.7300	2.9297	4,447.2100	4.4472	51.796	0	0	0
2015/06/02	2038	06/08/2015	128.00	Put	Bond Future	2,919.7300	2.9197	4,437.2100	4.4372	51.973	0	0	0
2015/06/02	2038	05/11/2015			Bond Future	127.1083	127.1083	125.5643	125.5643	(1.215)	0.0000	0.0000	0
2015/06/02	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2038	05/11/2015	133.99	Put	Bond Future	6,881.7100	6.8817	8,425.6500	8.4257	22.435	0	0	0
2015/06/02	2038	05/11/2015	134.01	Put	Bond Future	6,901.7100	6.9017	8,445.6500	8.4457	22.370	0	0	0
2015/06/02	2038	05/11/2015	134.00	Put	Bond Future	6,891.7100	6.8917	8,435.6500	8.4357	22.403	0	0	0
2015/06/02	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	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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2015/06/02	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2044	06/08/2015			Bond Future	9.0075	97.6536	9.0374	97.3558	0.333	0.0000	0.0000	10,735
2015/06/02	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2044	06/08/2015	8.74	Put	Bond Future	2,730.4300	2.7304	3,028.2700	3.0283	10.908	0	0	0
2015/06/02	2044	06/08/2015	8.76	Put	Bond Future	2,521.8100	2.5218	2,819.6500	2.8196	11.811	0	0	0
2015/06/02	2044	06/08/2015	8.75	Put	Bond Future	2,626.0300	2.6260	2,923.8700	2.9239	11.342	0	0	0
2015/06/02	2044	05/11/2015			Bond Future	9.0623	99.2380	9.0932	98.9340	0.341	0.0000	0.0000	0
2015/06/02	2044	05/11/2015	8.24	Put	Bond Future	8,720.9800	8.7210	9,025.0300	9.0250	3.486	0	0	0
2015/06/02	2044	05/11/2015	8.26	Put	Bond Future	8,493.4200	8.4934	8,797.4700	8.7975	3.580	0	0	0
2015/06/02	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2044	05/11/2015	8.25	Put	Bond Future	8,607.0900	8.6071	8,911.1400	8.9111	3.533	0	0	0
2015/06/02	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2044	04/02/2016	8.99	Put	Bond Future	1,223.4700	1.2235	1,532.5400	1.5325	25.262	0	0	0
2015/06/02	2044	04/02/2016			Bond Future	9.1141	96.5468	9.1459	96.2377	0.349	0.0000	0.0000	0
2015/06/02	2044	04/02/2016	9.01	Put	Bond Future	1,024.5500	1.0245	1,333.6200	1.3336	30.166	0	0	0
2015/06/02	2044	04/02/2016	9.00	Put	Bond Future	1,123.9200	1.1239	1,432.9900	1.4330	27.499	0	0	0
2015/06/02	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2046	06/08/2015	129.01	Put	Bond Future	3,211.4200	3.2114	5,360.4900	5.3605	66.920	0	0	0
2015/06/02	2046	06/08/2015			Bond Future	125.7986	125.7986	123.6495	123.6495	(1.708)	0.0000	0.0000	5,722
2015/06/02	2046	06/08/2015	129.00	Put	Bond Future	3,201.4200	3.2014	5,350.4900	5.3505	67.129	0	0	0
2015/06/02	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2046	06/08/2015	128.99	Put	Bond Future	3,191.4200	3.1914	5,340.4900	5.3405	67.339	0	0	0
2015/06/02	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2046	05/11/2015			Bond Future	126.4315	126.4315	124.2461	124.2461	(1.729)	0.0000	0.0000	0
2015/06/02	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2046	05/11/2015	132.99	Put	Bond Future	6,558.4600	6.5585	8,743.9400	8.7439	33.323	0	0	0
2015/06/02	2046	05/11/2015	133.01	Put	Bond Future	6,578.4600	6.5785	8,763.9400	8.7639	33.222	0	0	0
2015/06/02	2046	05/11/2015	133.00	Put	Bond Future	6,568.4600	6.5685	8,753.9400	8.7539	33.272	0	0	0
2015/06/02	2050	06/08/2015			Bond Future	133.0678	133.0678	132.4680	132.4680	(0.451)	0.0000	0.0000	3,821
2015/06/02	2050	06/08/2015	136.99	Put	Bond Future	3,922.1600	3.9222	4,522.0400	4.5220	15.295	0	0	0
2015/06/02	2050	06/08/2015	137.01	Put	Bond Future	3,942.1600	3.9422	4,542.0400	4.5420	15.217	0	0	0
2015/06/02	2050	06/08/2015	137.00	Put	Bond Future	3,932.1600	3.9322	4,532.0400	4.5320	15.256	0	0	0
2015/06/02	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2050	05/11/2015			Bond Future	135.2252	135.2252	134.6135	134.6135	(0.452)	0.0000	0.0000	0
2015/06/02	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2050	05/11/2015	144.99	Put	Bond Future	9,764.7600	9.7648	10,376.4600	10.3765	6.264	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
2015/06/02	2050	05/11/2015	145.01	Put	Bond Future	9,784.7600	9.7848	10,396.4600	10.3965	6.252	0	0	0
2015/06/02	2050	05/11/2015	145.00	Put	Bond Future	9,774.7600	9.7748	10,386.4600	10.3865	6.258	0	0	0
2015/06/02	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	AL37	06/08/2015			Index Future	457.1650	457.1650	456.5160	456.5160	(0.142)	0.0000	0.0000	124
2015/06/02	AL37	05/11/2015			Index Future	464.6470	464.6470	463.9810	463.9810	(0.143)	0.0000	0.0000	0
2015/06/02	AL7T	06/08/2015			Index Future	538.8210	538.8210	537.4150	537.4150	(0.261)	0.0000	0.0000	3
2015/06/02	AL7T	05/11/2015			Index Future	547.6400	547.6400	546.2030	546.2030	(0.262)	0.0000	0.0000	0
2015/06/02	ALBI	06/08/2015			Index Future	491.6270	491.6270	490.6350	490.6350	(0.202)	0.0000	0.0000	510
2015/06/02	ALBI	05/11/2015			Index Future	499.6730	499.6730	498.6580	498.6580	(0.203)	0.0000	0.0000	103
2015/06/02	ALBI	04/02/2016			Index Future	508.1800	508.1800	507.1490	507.1490	(0.203)	0.0000	0.0000	0
2015/06/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	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
2015/06/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/06/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	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
2015/06/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/02	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	EL28	06/08/2015			Bond Future	124.7820	124.7820	124.7587	124.7587	(0.019)	0.0000	0.0000	0
2015/06/02	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	EL28	06/08/2015	124.99	Put	Bond Future	207.9900	0.2080	231.2700	0.2313	11.193	0	0	0
2015/06/02	EL28	06/08/2015	125.01	Put	Bond Future	227.9900	0.2280	251.2700	0.2513	10.211	0	0	0
2015/06/02	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	EL28	06/08/2015	125.00	Put	Bond Future	217.9900	0.2180	241.2700	0.2413	10.679	0	0	0
2015/06/02	EL28	05/11/2015	126.99	Put	Bond Future	1,733.1600	1.7332	1,758.5500	1.7585	1.465	0	0	0
2015/06/02	EL28	05/11/2015			Bond Future	125.2568	125.2568	125.2315	125.2315	(0.020)	0.0000	0.0000	0
2015/06/02	EL28	05/11/2015	127.01	Put	Bond Future	1,753.1600	1.7532	1,778.5500	1.7785	1.448	0	0	0
2015/06/02	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	EL28	05/11/2015	127.00	Put	Bond Future	1,743.1600	1.7432	1,768.5500	1.7685	1.457	0	0	0
2015/06/02	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	ES33	06/08/2015			Bond Future	9.8605	83.3001	9.8697	83.2348	0.093	0.0000	0.0000	6,396
2015/06/02	ES33	06/08/2015	9.59	Put	Bond Future	1,952.4600	1.9525	2,017.6900	2.0177	3.341	0	0	0
2015/06/02	ES33	06/08/2015	9.61	Put	Bond Future	1,805.6600	1.8057	1,870.8900	1.8709	3.613	0	0	0
2015/06/02	ES33	06/08/2015	9.60	Put	Bond Future	1,879.0100	1.8790	1,944.2400	1.9442	3.472	0	0	0
2015/06/02	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	ES33	05/11/2015	9.00	Put	Bond Future	7,069.9000	7.0699	7,137.3400	7.1373	0.954	0	0	0
2015/06/02	ES33	05/11/2015			Bond Future	9.9501	80.8635	9.9597	80.7960	0.097	0.0000	0.0000	0
2015/06/02	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	ES33	05/11/2015	8.99	Put	Bond Future	7,149.2300	7.1492	7,216.6700	7.2167	0.943	0	0	0
2015/06/02	ES33	05/11/2015	9.01	Put	Bond Future	6,990.6700	6.9907	7,058.1100	7.0581	0.965	0	0	0
2015/06/02	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	ES33	04/02/2016			Bond Future	10.0381	82.2419	10.0481	82.1735	0.099	0.0000	0.0000	0
2015/06/02	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	ES33	04/02/2016	9.99	Put	Bond Future	331.7400	0.3317	400.1400	0.4001	20.619	0	0	0
2015/06/02	ES33	04/02/2016	10.01	Put	Bond Future	193.6100	0.1936	262.0100	0.2620	35.329	0	0	0
2015/06/02	ES33	04/02/2016	10.00	Put	Bond Future	262.6300	0.2626	331.0300	0.3310	26.044	0	0	0
2015/06/02	GOVI	06/08/2015			GOVI	488.2520	488.2520	487.2930	487.2930	(0.196)	0.0000	0.0000	458
2015/06/02	GOVI	06/08/2015	499.99	Put	GOVI	117,380.0000	11.7380	126,970.0000	12.6970	8.170	0	0	0
2015/06/02	GOVI	06/08/2015	500.01	Put	GOVI	117,580.0000	11.7580	127,170.0000	12.7170	8.156	0	0	0
2015/06/02	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	GOVI	06/08/2015	500.00	Put	GOVI	117,480.0000	11.7480	127,070.0000	12.7070	8.163	0	0	0
2015/06/02	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	GOVI	05/11/2015			GOVI	496.2430	496.2430	495.2610	495.2610	(0.198)	0.0000	0.0000	27

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
2015/06/02	GOVI	05/11/2015	530.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	GOVI	05/11/2015	529.99	Put	GOVI	337,470.0000		33.7470	347,290.0000	34.7290	2.910	0	0	0
2015/06/02	GOVI	05/11/2015	530.01	Put	GOVI	337,670.0000		33.7670	347,490.0000	34.7490	2.908	0	0	0
2015/06/02	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	GOVI	05/11/2015	530.00	Put	GOVI	337,570.0000		33.7570	347,390.0000	34.7390	2.909	0	0	0
2015/06/02	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	GOVI	04/02/2016			GOVI	504.6920		504.6920	503.6940	503.6940	(0.198)	0.0000	0.0000	0
2015/06/02	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	GOVI	04/02/2016	511.99	Put	GOVI	72,980.0000		7.2980	82,960.0000	8.2960	13.675	0	0	0
2015/06/02	GOVI	04/02/2016	512.01	Put	GOVI	73,180.0000		7.3180	83,160.0000	8.3160	13.638	0	0	0
2015/06/02	GOVI	04/02/2016	512.00	Put	GOVI	73,080.0000		7.3080	83,060.0000	8.3060	13.656	0	0	0
2015/06/02	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/06/02	IGOV	06/08/2015			Index Future	227.6530		227.6530	226.9570	226.9570	(0.306)	0.0000	0.0000	1,080
2015/06/02	IGOV	05/11/2015			Index Future	231.3790		231.3790	230.6690	230.6690	(0.307)	0.0000	0.0000	17
2015/06/02	IGOV	04/02/2016			Index Future	235.3180		235.3180	234.5960	234.5960	(0.307)	0.0000	0.0000	0
2015/06/02	ILBI	06/08/2015			Index Future	617.7800		617.7800	615.9550	615.9550	(0.295)	0.0000	0.0000	159
2015/06/02	ILBI	05/11/2015			Index Future	627.9570		627.9570	626.0990	626.0990	(0.296)	0.0000	0.0000	0
2015/06/02	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/06/02	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/06/02	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/06/02	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/06/02	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/06/02	JBAF	17/06/2015			Jibar Tradeable Future	6.1400		93.8600	6.1400	93.8600	0.000	0.0000	0.0000	7,500
2015/06/02	JBAF	15/07/2015			Jibar Tradeable Future	6.2400		93.7600	6.2400	93.7600	0.000	0.0000	0.0000	0
2015/06/02	JBAF	19/08/2015			Jibar Tradeable Future	6.3300		93.6700	6.3300	93.6700	0.000	0.0000	0.0000	0
2015/06/02	JBAF	16/09/2015			Jibar Tradeable Future	6.4400		93.5600	6.4400	93.5600	0.000	0.0000	0.0000	0
2015/06/02	JBAF	21/10/2015			Jibar Tradeable Future	6.5600		93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/06/02	JBAF	15/12/2015			Jibar Tradeable Future	6.7700		93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2015/06/02	JBAF	17/02/2016			Jibar Tradeable Future	6.9500		93.0500	6.9500	93.0500	0.000	0.0000	0.0000	2,000
2015/06/02	JBAF	16/03/2016			Jibar Tradeable Future	7.0400		92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2015/06/02	JBAF	15/06/2016			Jibar Tradeable Future	7.3100		92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2015/06/02	JBAF	21/09/2016			Jibar Tradeable Future	7.5100		92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2015/06/02	JBAF	21/12/2016			Jibar Tradeable Future	7.6600		92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2015/06/02	JBAF	15/03/2017			Jibar Tradeable Future	7.7700		92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2015/06/02	R023	06/08/2015	8.24	Call	Bond Future	1,563.0800		1.5631	1,427.6300	1.4276	(8.666)	0	0	0
2015/06/02	R023	06/08/2015	9.07	Put	Bond Future	84.7800		0.0848	95.5700	0.0956	12.727	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
2015/06/02	R023	06/08/2015			Bond Future	8.1320		101.3432	8.1726	101.1209	0.499	0.0000	0.0000	18,677
2015/06/02	R023	06/08/2015	8.26	Put	Bond Future	927.8100		0.9278	1,011.6400	1.0116	9.035	0	0	0
2015/06/02	R023	06/08/2015	9.07	Call	Bond Future	5,066.4100		5.0664	4,854.9300	4.8549	(4.174)	0	0	0
2015/06/02	R023	06/08/2015	8.25	Put	Bond Future	949.8700		0.9499	1,035.1900	1.0352	8.982	0	0	0
2015/06/02	R023	06/08/2015	8.24	Put	Bond Future	972.6500		0.9727	1,059.4700	1.0595	8.926	0	0	0
2015/06/02	R023	06/08/2015	8.25	Call	Bond Future	1,594.7500		1.5947	1,457.8000	1.4578	(8.588)	0	0	0
2015/06/02	R023	06/08/2015	8.26	Call	Bond Future	1,627.0900		1.6271	1,488.6500	1.4887	(8.508)	0	0	0
2015/06/02	R023	05/11/2015			Bond Future	8.2004		99.0627	8.2431	98.8354	0.520	0.0000	0.0000	0
2015/06/02	R023	05/11/2015	7.99	Put	Bond Future	2,548.2500		2.5482	2,676.8900	2.6769	5.048	0	0	0
2015/06/02	R023	05/11/2015	8.01	Put	Bond Future	2,485.1600		2.4852	2,611.7800	2.6118	5.095	0	0	0
2015/06/02	R023	05/11/2015	7.99	Call	Bond Future	1,417.8000		1.4178	1,319.1900	1.3192	(6.955)	0	0	0
2015/06/02	R023	05/11/2015	8.00	Put	Bond Future	2,516.5800		2.5166	2,644.2100	2.6442	5.072	0	0	0
2015/06/02	R023	05/11/2015	8.00	Call	Bond Future	1,440.2200		1.4402	1,340.6000	1.3406	(6.917)	0	0	0
2015/06/02	R023	05/11/2015	8.01	Call	Bond Future	1,462.8600		1.4629	1,362.2300	1.3622	(6.879)	0	0	0
2015/06/02	R023	04/02/2016	8.01	Put	Bond Future	3,092.5000		3.0925	3,222.9300	3.2229	4.218	0	0	0
2015/06/02	R023	04/02/2016			Bond Future	8.2647		100.7509	8.3094	100.5199	0.541	0.0000	0.0000	0
2015/06/02	R023	04/02/2016	8.00	Put	Bond Future	3,123.2000		3.1232	3,254.4600	3.2545	4.203	0	0	0
2015/06/02	R023	04/02/2016	8.01	Call	Bond Future	1,762.7700		1.7628	1,662.2800	1.6623	(5.701)	0	0	0
2015/06/02	R023	04/02/2016	7.99	Call	Bond Future	1,719.0300		1.7190	1,620.1800	1.6202	(5.750)	0	0	0
2015/06/02	R023	04/02/2016	8.00	Call	Bond Future	1,740.8100		1.7408	1,641.1500	1.6412	(5.725)	0	0	0
2015/06/02	R023	04/02/2016	7.99	Put	Bond Future	3,154.1200		3.1541	3,286.1900	3.2862	4.187	0	0	0
2015/06/02	R186	06/08/2015	7.65	Call	Bond Future	296.8600		0.2969	250.3000	0.2503	(15.684)	0	0	75
2015/06/02	R186	06/08/2015	8.00	Put	Bond Future	3,397.4700		3.3975	3,613.7800	3.6138	6.367	0	0	0
2015/06/02	R186	06/08/2015	8.90	Put	Bond Future	436.8400		0.4368	482.6800	0.4827	10.494	0	0	5,350
2015/06/02	R186	06/08/2015			Bond Future	8.3059		117.4044	8.3462	117.0806	0.486	0.0000	0.0000	40,625
2015/06/02	R186	06/08/2015	8.50	Call	Bond Future	2,783.0400		2.7830	2,567.7800	2.5678	(7.735)	0	0	0
2015/06/02	R186	06/08/2015	8.55	Put	Bond Future	1,098.1600		1.0982	1,197.0100	1.1970	9.001	0	0	4,229
2015/06/02	R186	06/08/2015	8.01	Call	Bond Future	927.1100		0.9271	817.6300	0.8176	(11.809)	0	0	0
2015/06/02	R186	06/08/2015	8.00	Call	Bond Future	901.9500		0.9019	794.5400	0.7945	(11.909)	0	0	0
2015/06/02	R186	06/08/2015	7.75	Call	Bond Future	421.3400		0.4213	360.1400	0.3601	(14.525)	0	0	1,000
2015/06/02	R186	06/08/2015	7.99	Call	Bond Future	877.4300		0.8774	772.1000	0.7721	(12.004)	0	0	0
2015/06/02	R186	06/08/2015	8.46	Put	Bond Future	1,356.3000		1.3563	1,472.7400	1.4727	8.585	0	0	75
2015/06/02	R186	06/08/2015	8.05	Call	Bond Future	1,032.2700		1.0323	914.3300	0.9143	(11.425)	0	0	75
2015/06/02	R186	06/08/2015	8.45	Call	Bond Future	2,538.4000		2.5384	2,333.1600	2.3332	(8.085)	0	0	0
2015/06/02	R186	06/08/2015	7.65	Put	Bond Future	5,738.4700		5.7385	6,015.6300	6.0156	4.830	0	0	0
2015/06/02	R186	06/08/2015	8.50	Put	Bond Future	1,236.6500		1.2367	1,345.1100	1.3451	8.770	0	0	5,229
2015/06/02	R186	06/08/2015	8.55	Call	Bond Future	3,038.3000		3.0383	2,813.4300	2.8134	(7.401)	0	0	0
2015/06/02	R186	06/08/2015	7.75	Put	Bond Future	5,011.1300		5.0111	5,273.6500	5.2737	5.239	0	0	0
2015/06/02	R186	06/08/2015	7.99	Put	Bond Future	3,455.7600		3.4558	3,674.1500	3.6742	6.320	0	0	0
2015/06/02	R186	06/08/2015	8.05	Put	Bond Future	3,114.9000		3.1149	3,320.6800	3.3207	6.606	0	0	0
2015/06/02	R186	06/08/2015	8.46	Call	Bond Future	2,586.3500		2.5863	2,379.0700	2.3791	(8.014)	0	0	0
2015/06/02	R186	06/08/2015	8.90	Call	Bond Future	5,081.6900		5.0817	4,803.8100	4.8038	(5.468)	0	0	0
2015/06/02	R186	06/08/2015	8.45	Put	Bond Future	1,387.6200		1.3876	1,506.1000	1.5061	8.538	0	0	4,229
2015/06/02	R186	06/08/2015	8.01	Put	Bond Future	3,339.8900		3.3399	3,554.1300	3.5541	6.415	0	0	0
2015/06/02	R186	06/08/2015	8.45	Call	Bond Future	3,261.1400		3.2611	3,073.4800	3.0735	(5.754)	0	0	0
2015/06/02	R186	05/11/2015	8.24	Call	Bond Future	2,444.2200		2.4442	2,286.6100	2.2866	(6.448)	0	0	0
2015/06/02	R186	05/11/2015	8.25	Put	Bond Future	3,393.1500		3.3931	3,564.7800	3.5648	5.058	0	0	8,690

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
2015/06/02	R186	05/11/2015			Bond Future	8.3653	119.3080	8.4074	118.9773	0.503	0.0000	0.0000	500
2015/06/02	R186	05/11/2015	9.00	Put	Bond Future	1,127.0100	1.1270	1,202.5800	1.2026	6.705	0	0	2,600
2015/06/02	R186	05/11/2015	8.35	Put	Bond Future	2,976.2100	2.9762	3,133.4100	3.1334	5.282	0	0	9,370
2015/06/02	R186	05/11/2015	8.24	Put	Bond Future	3,437.1300	3.4371	3,610.2100	3.6102	5.036	0	0	0
2015/06/02	R186	05/11/2015	8.22	Call	Bond Future	2,373.5200	2.3735	2,218.8100	2.2188	(6.518)	0	0	0
2015/06/02	R186	05/11/2015	8.26	Put	Bond Future	3,349.8500	3.3499	3,520.0400	3.5200	5.081	0	0	0
2015/06/02	R186	05/11/2015	8.35	Call	Bond Future	2,855.3800	2.8554	2,681.8900	2.6819	(6.076)	0	0	0
2015/06/02	R186	05/11/2015	8.45	Put	Bond Future	2,596.9000	2.5969	2,739.9300	2.7399	5.508	0	0	6,248
2015/06/02	R186	05/11/2015	9.00	Call	Bond Future	5,981.0100	5.9810	5,725.8900	5.7259	(4.266)	0	0	0
2015/06/02	R186	05/11/2015	8.25	Call	Bond Future	2,479.8900	2.4799	2,320.8300	2.3208	(6.414)	0	0	0
2015/06/02	R186	05/11/2015	8.26	Call	Bond Future	2,516.1700	2.5162	2,355.6700	2.3557	(6.379)	0	0	0
2015/06/02	R186	05/11/2015	8.22	Put	Bond Future	3,525.9500	3.5260	3,701.9300	3.7019	4.991	0	0	1,090
2015/06/02	R186	04/02/2016	7.50	Call	Bond Future	967.5700	0.9676	894.4600	0.8945	(7.556)	0	0	0
2015/06/02	R186	04/02/2016			Bond Future	8.4186	116.0425	8.4623	115.7065	0.518	0.0000	0.0000	5,512
2015/06/02	R186	04/02/2016	7.51	Call	Bond Future	984.3500	0.9844	910.2800	0.9103	(7.525)	0	0	0
2015/06/02	R186	04/02/2016	7.49	Call	Bond Future	951.8200	0.9518	879.6300	0.8796	(7.584)	0	0	0
2015/06/02	R186	04/02/2016	7.50	Put	Bond Future	8,364.4400	8.3644	8,627.4200	8.6274	3.144	0	0	0
2015/06/02	R186	04/02/2016	7.49	Put	Bond Future	8,432.7100	8.4327	8,696.6100	8.6966	3.129	0	0	0
2015/06/02	R186	04/02/2016	7.51	Put	Bond Future	8,297.2800	8.2973	8,559.3000	8.5593	3.158	0	0	0
2015/06/02	R186	05/05/2016			Bond Future	8.4604	118.1298	8.5059	117.7863	0.538	0.0000	0.0000	0
2015/06/02	R186	05/05/2016	8.34	Call	Bond Future	3,723.5400	3.7235	3,553.9600	3.5540	(4.554)	0	0	0
2015/06/02	R186	05/05/2016	8.35	Call	Bond Future	3,759.2300	3.7592	3,588.6400	3.5886	(4.538)	0	0	0
2015/06/02	R186	05/05/2016	8.33	Call	Bond Future	3,688.0400	3.6880	3,519.4700	3.5195	(4.571)	0	0	0
2015/06/02	R186	05/05/2016	8.35	Put	Bond Future	4,598.5600	4.5986	4,771.4200	4.7714	3.759	0	0	0
2015/06/02	R186	05/05/2016	7.56	Put	Bond Future	8,629.1000	8.6291	8,879.9200	8.8799	2.907	0	0	0
2015/06/02	R186	05/05/2016	8.34	Put	Bond Future	4,639.3200	4.6393	4,813.1900	4.8132	3.748	0	0	0
2015/06/02	R186	05/05/2016	7.56	Call	Bond Future	1,532.7000	1.5327	1,440.0700	1.4401	(6.044)	0	0	0
2015/06/02	R186	05/05/2016	8.33	Put	Bond Future	4,680.3300	4.6803	4,855.2100	4.8552	3.736	0	0	0
2015/06/02	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R197	06/08/2015			Bond Future	287.0721	287.0721	287.0711	287.0711	0.000	0.0000	0.0000	978
2015/06/02	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R197	06/08/2015	287.99	Put	Bond Future	917.8900	0.9179	918.8700	0.9189	0.107	0	0	0
2015/06/02	R197	06/08/2015	288.01	Put	Bond Future	937.8900	0.9379	938.8700	0.9389	0.104	0	0	0
2015/06/02	R197	06/08/2015	288.00	Put	Bond Future	927.8900	0.9279	928.8700	0.9289	0.106	0	0	0
2015/06/02	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R197	05/11/2015			Bond Future	291.7256	291.7256	291.7206	291.7206	(0.002)	0.0000	0.0000	0
2015/06/02	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R197	05/11/2015	294.99	Put	Bond Future	3,264.4200	3.2644	3,269.4500	3.2694	0.154	0	0	0
2015/06/02	R197	05/11/2015	295.01	Put	Bond Future	3,284.4200	3.2844	3,289.4500	3.2894	0.153	0	0	0
2015/06/02	R197	05/11/2015	295.00	Put	Bond Future	3,274.4200	3.2744	3,279.4500	3.2794	0.154	0	0	0
2015/06/02	R202	06/08/2015			Bond Future	236.1102	236.1102	235.5188	235.5188	(0.250)	0.0000	0.0000	53,356
2015/06/02	R202	06/08/2015	239.99	Put	Bond Future	3,879.7700	3.8798	4,471.1800	4.4712	15.243	0	0	0
2015/06/02	R202	06/08/2015	240.00	Put	Bond Future	3,889.7700	3.8898	4,481.1800	4.4812	15.204	0	0	0
2015/06/02	R202	06/08/2015	240.01	Put	Bond Future	3,899.7700	3.8998	4,491.1800	4.4912	15.165	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
2015/06/02	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R202	05/11/2015			Bond Future	239.9377	239.9377	239.3333	239.3333	(0.252)	0.0000	0.0000	0
2015/06/02	R202	05/11/2015	245.99	Put	Bond Future	6,052.3000	6.0523	6,656.7400	6.6567	9.987	0	0	0
2015/06/02	R202	05/11/2015	246.01	Put	Bond Future	6,072.3000	6.0723	6,676.7400	6.6767	9.954	0	0	0
2015/06/02	R202	05/11/2015	246.00	Put	Bond Future	6,062.3000	6.0623	6,666.7400	6.6667	9.970	0	0	0
2015/06/02	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R203	06/08/2015	6.74	Call	Bond Future	65.7000	0.0657	60.4300	0.0604	(8.021)	0	0	0
2015/06/02	R203	06/08/2015	6.75	Put	Bond Future	1,239.0200	1.2390	1,263.0800	1.2631	1.942	0	0	0
2015/06/02	R203	06/08/2015	7.84	Call	Bond Future	1,054.1000	1.0541	1,028.1200	1.0281	(2.465)	0	0	0
2015/06/02	R203	06/08/2015			Bond Future	7.3522	105.0637	7.3675	105.0342	0.208	0.0000	0.0000	17,787
2015/06/02	R203	06/08/2015	6.75	Call	Bond Future	68.2900	0.0683	62.8700	0.0629	(7.937)	0	0	0
2015/06/02	R203	06/08/2015	6.76	Call	Bond Future	70.9600	0.0710	65.3900	0.0654	(7.849)	0	0	0
2015/06/02	R203	06/08/2015	6.74	Put	Bond Future	1,256.0200	1.2560	1,280.2300	1.2802	1.928	0	0	0
2015/06/02	R203	06/08/2015	7.84	Put	Bond Future	118.4800	0.1185	121.9800	0.1220	2.954	0	0	5,000
2015/06/02	R203	06/08/2015	6.76	Put	Bond Future	1,222.1100	1.2221	1,246.0200	1.2460	1.956	0	0	0
2015/06/02	R203	05/11/2015	5.99	Call	Bond Future	15.7400	0.0157	14.5300	0.0145	(7.687)	0	0	0
2015/06/02	R203	05/11/2015	6.00	Put	Bond Future	2,548.6600	2.5487	2,578.8200	2.5788	1.183	0	0	0
2015/06/02	R203	05/11/2015			Bond Future	7.4549	102.6012	7.4733	102.5698	0.246	0.0000	0.0000	0
2015/06/02	R203	05/11/2015	6.00	Call	Bond Future	16.2700	0.0163	15.0200	0.0150	(7.683)	0	0	0
2015/06/02	R203	05/11/2015	6.01	Call	Bond Future	16.8200	0.0168	15.5400	0.0155	(7.610)	0	0	0
2015/06/02	R203	05/11/2015	5.99	Put	Bond Future	2,565.8200	2.5658	2,596.0200	2.5960	1.177	0	0	0
2015/06/02	R203	05/11/2015	6.01	Put	Bond Future	2,531.5200	2.5315	2,561.6500	2.5617	1.190	0	0	0
2015/06/02	R203	04/02/2016	7.26	Put	Bond Future	780.3600	0.7804	799.3500	0.7994	2.433	0	0	0
2015/06/02	R203	04/02/2016	7.25	Put	Bond Future	789.5100	0.7895	808.6400	0.8086	2.423	0	0	0
2015/06/02	R203	04/02/2016			Bond Future	7.5528	104.3499	7.5742	104.3182	0.282	0.0000	0.0000	0
2015/06/02	R203	04/02/2016	7.26	Call	Bond Future	342.9100	0.3429	330.1700	0.3302	(3.715)	0	0	0
2015/06/02	R203	04/02/2016	7.24	Call	Bond Future	331.3200	0.3313	318.8600	0.3189	(3.761)	0	0	0
2015/06/02	R203	04/02/2016	7.25	Call	Bond Future	337.0800	0.3371	324.4800	0.3245	(3.738)	0	0	0
2015/06/02	R203	04/02/2016	7.24	Put	Bond Future	798.7400	0.7987	818.0100	0.8180	2.413	0	0	0
2015/06/02	R204	06/08/2015	7.74	Call	Bond Future	818.5400	0.8185	770.5000	0.7705	(5.869)	0	0	0
2015/06/02	R204	06/08/2015	7.75	Put	Bond Future	462.5300	0.4625	488.6500	0.4887	5.647	0	0	0
2015/06/02	R204	06/08/2015			Bond Future	7.6225	102.2216	7.6479	102.1469	0.334	0.0000	0.0000	21,429
2015/06/02	R204	06/08/2015	8.41	Call	Bond Future	2,340.7600	2.3408	2,270.3700	2.2704	(3.007)	0	0	0
2015/06/02	R204	06/08/2015	7.74	Put	Bond Future	474.2800	0.4743	500.9200	0.5009	5.617	0	0	0
2015/06/02	R204	06/08/2015	7.76	Put	Bond Future	451.0000	0.4510	476.6000	0.4766	5.676	0	0	0
2015/06/02	R204	06/08/2015	8.41	Put	Bond Future	60.9600	0.0610	65.2500	0.0653	7.037	0	0	699
2015/06/02	R204	06/08/2015	7.75	Call	Bond Future	836.0200	0.8360	787.4600	0.7875	(5.808)	0	0	0
2015/06/02	R204	06/08/2015	7.76	Call	Bond Future	853.7100	0.8537	804.6300	0.8046	(5.749)	0	0	0
2015/06/02	R204	05/11/2015			Bond Future	7.7102	103.8790	7.7385	103.8017	0.367	0.0000	0.0000	0
2015/06/02	R204	05/11/2015	6.25	Call	Bond Future	34.4400	0.0344	31.0200	0.0310	(9.930)	0	0	0
2015/06/02	R204	05/11/2015	6.24	Put	Bond Future	4,156.6400	4.1566	4,230.6700	4.2307	1.781	0	0	0
2015/06/02	R204	05/11/2015	6.26	Put	Bond Future	4,101.2600	4.1013	4,175.1100	4.1751	1.801	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
2015/06/02	R204	05/11/2015	6.25	Put	Bond Future	4,128.9400	4.1289	4,202.8800	4.2029	1.791	0	0	0
2015/06/02	R204	05/11/2015	6.26	Call	Bond Future	35.5000	0.0355	31.9900	0.0320	(9.887)	0	0	0
2015/06/02	R204	05/11/2015	6.24	Call	Bond Future	33.4000	0.0334	30.0700	0.0301	(9.970)	0	0	0
2015/06/02	R204	04/02/2016	7.50	Call	Bond Future	668.6700	0.6687	636.7500	0.6367	(4.774)	0	0	0
2015/06/02	R204	04/02/2016			Bond Future	7.7883	101.6120	7.8192	101.5336	0.398	0.0000	0.0000	0
2015/06/02	R204	04/02/2016	7.51	Call	Bond Future	679.0600	0.6791	646.8200	0.6468	(4.748)	0	0	0
2015/06/02	R204	04/02/2016	7.49	Put	Bond Future	1,417.8000	1.4178	1,464.6400	1.4646	3.304	0	0	0
2015/06/02	R204	04/02/2016	7.51	Put	Bond Future	1,387.0400	1.3870	1,433.2400	1.4332	3.331	0	0	0
2015/06/02	R204	04/02/2016	7.49	Call	Bond Future	658.7000	0.6587	627.1000	0.6271	(4.797)	0	0	0
2015/06/02	R204	04/02/2016	7.50	Put	Bond Future	1,402.2100	1.4022	1,448.7300	1.4487	3.318	0	0	0
2015/06/02	R207	06/08/2015	7.76	Call	Bond Future	668.2700	0.6683	597.8200	0.5978	(10.542)	0	0	0
2015/06/02	R207	06/08/2015			Bond Future	7.8362	98.3862	7.8772	98.2377	0.522	0.0000	0.0000	38,359
2015/06/02	R207	06/08/2015	7.74	Call	Bond Future	635.9800	0.6360	567.7100	0.5677	(10.735)	0	0	0
2015/06/02	R207	06/08/2015	7.75	Call	Bond Future	652.0000	0.6520	582.6400	0.5826	(10.638)	0	0	0
2015/06/02	R207	06/08/2015	7.46	Call	Bond Future	287.8100	0.2878	248.3100	0.2483	(13.724)	0	0	70
2015/06/02	R207	06/08/2015	7.74	Put	Bond Future	986.1400	0.9861	1,066.3900	1.0664	8.138	0	0	0
2015/06/02	R207	06/08/2015	7.46	Put	Bond Future	1,665.6200	1.6656	1,774.6400	1.7746	6.545	0	0	0
2015/06/02	R207	06/08/2015	7.76	Put	Bond Future	945.5200	0.9455	1,023.5900	1.0236	8.257	0	0	0
2015/06/02	R207	06/08/2015	7.75	Put	Bond Future	965.6900	0.9657	1,044.8500	1.0448	8.197	0	0	0
2015/06/02	R207	05/11/2015	7.76	Call	Bond Future	952.8700	0.9529	884.3300	0.8843	(7.193)	0	0	0
2015/06/02	R207	05/11/2015			Bond Future	7.9147	99.9819	7.9588	99.8296	0.558	0.0000	0.0000	0
2015/06/02	R207	05/11/2015	7.74	Call	Bond Future	922.7000	0.9227	855.5700	0.8556	(7.275)	0	0	0
2015/06/02	R207	05/11/2015	7.50	Call	Bond Future	607.7700	0.6078	557.1200	0.5571	(8.334)	0	0	19
2015/06/02	R207	05/11/2015	7.75	Call	Bond Future	937.7100	0.9377	869.8800	0.8699	(7.234)	0	0	0
2015/06/02	R207	05/11/2015	7.43	Call	Bond Future	531.8900	0.5319	485.8000	0.4858	(8.665)	0	0	53
2015/06/02	R207	05/11/2015	7.74	Put	Bond Future	1,528.0200	1.5280	1,613.2500	1.6132	5.578	0	0	0
2015/06/02	R207	05/11/2015	7.76	Put	Bond Future	1,488.6500	1.4887	1,572.4700	1.5725	5.631	0	0	0
2015/06/02	R207	05/11/2015	7.43	Put	Bond Future	2,222.7900	2.2228	2,329.0600	2.3291	4.781	0	0	0
2015/06/02	R207	05/11/2015	7.75	Put	Bond Future	1,508.2500	1.5082	1,592.7800	1.5928	5.605	0	0	0
2015/06/02	R207	05/11/2015	7.50	Put	Bond Future	2,052.2700	2.0523	2,153.9800	2.1540	4.956	0	0	0
2015/06/02	R207	04/02/2016	7.49	Put	Bond Future	2,328.3700	2.3284	2,432.4600	2.4325	4.471	0	0	0
2015/06/02	R207	04/02/2016	7.27	Put	Bond Future	2,854.2600	2.8543	2,970.1400	2.9701	4.060	0	0	0
2015/06/02	R207	04/02/2016			Bond Future	7.9872	98.0437	8.0345	97.8890	0.593	0.0000	0.0000	0
2015/06/02	R207	04/02/2016	7.51	Put	Bond Future	2,283.6100	2.2836	2,386.5700	2.3866	4.509	0	0	0
2015/06/02	R207	04/02/2016	7.27	Call	Bond Future	475.0100	0.4750	436.1800	0.4362	(8.175)	0	0	43
2015/06/02	R207	04/02/2016	7.50	Call	Bond Future	697.3300	0.6973	646.1500	0.6461	(7.339)	0	0	19
2015/06/02	R207	04/02/2016	7.51	Call	Bond Future	708.3600	0.7084	656.6100	0.6566	(7.306)	0	0	0
2015/06/02	R207	04/02/2016	7.49	Call	Bond Future	686.4200	0.6864	635.8000	0.6358	(7.374)	0	0	0
2015/06/02	R207	04/02/2016	7.50	Put	Bond Future	2,305.9200	2.3059	2,409.4500	2.4094	4.490	0	0	0
2015/06/02	R207	05/05/2016	7.86	Put	Bond Future	1,929.0100	1.9290	2,014.6800	2.0147	4.441	0	0	0
2015/06/02	R207	05/05/2016			Bond Future	8.0438	99.8072	8.0953	99.6486	0.639	0.0000	0.0000	0
2015/06/02	R207	05/05/2016	7.85	Put	Bond Future	1,945.8200	1.9458	2,031.9700	2.0320	4.427	0	0	0
2015/06/02	R207	05/05/2016	7.56	Put	Bond Future	2,477.4700	2.4775	2,577.6100	2.5776	4.042	0	0	0
2015/06/02	R207	05/05/2016	7.84	Put	Bond Future	1,962.7300	1.9627	2,049.3700	2.0494	4.414	0	0	0
2015/06/02	R207	05/05/2016	7.56	Call	Bond Future	969.9700	0.9700	911.5200	0.9115	(6.026)	0	0	43
2015/06/02	R207	05/05/2016	7.85	Call	Bond Future	1,345.2600	1.3453	1,272.8200	1.2728	(5.385)	0	0	0
2015/06/02	R207	05/05/2016	7.86	Call	Bond Future	1,359.5400	1.3595	1,286.6200	1.2866	(5.364)	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
2015/06/02	R207	05/05/2016	7.84	Call	Bond Future	1,331.0600	1.3311	1,259.1100	1.2591	(5.405)	0	0	0
2015/06/02	R208	06/08/2015			Bond Future	7.9390	97.1403	7.9850	96.9416	0.579	0.0000	0.0000	38,213
2015/06/02	R208	06/08/2015	8.00	Call	Bond Future	1,111.5400	1.1115	998.4900	0.9985	(10.171)	0	0	0
2015/06/02	R208	06/08/2015	8.01	Call	Bond Future	1,135.5300	1.1355	1,021.0900	1.0211	(10.078)	0	0	0
2015/06/02	R208	06/08/2015	8.85	Call	Bond Future	3,915.3800	3.9154	3,727.4400	3.7274	(4.800)	0	0	0
2015/06/02	R208	06/08/2015	7.99	Call	Bond Future	1,088.1500	1.0881	976.5000	0.9765	(10.261)	0	0	0
2015/06/02	R208	06/08/2015	8.01	Put	Bond Future	829.0900	0.8291	913.3400	0.9133	10.162	0	0	0
2015/06/02	R208	06/08/2015	8.00	Put	Bond Future	848.2100	0.8482	933.8500	0.9339	10.097	0	0	0
2015/06/02	R208	06/08/2015	7.99	Put	Bond Future	867.9700	0.8680	955.0100	0.9550	10.028	0	0	0
2015/06/02	R208	06/08/2015	8.85	Put	Bond Future	70.9300	0.0709	81.6800	0.0817	15.156	0	0	198
2015/06/02	R208	05/11/2015			Bond Future	8.0104	95.3156	8.0593	95.1124	0.610	0.0000	0.0000	0
2015/06/02	R208	05/11/2015	8.48	Call	Bond Future	2,658.8300	2.6588	2,513.5100	2.5135	(5.466)	0	0	0
2015/06/02	R208	05/11/2015	7.74	Put	Bond Future	2,105.5900	2.1056	2,228.0700	2.2281	5.817	0	0	0
2015/06/02	R208	05/11/2015	7.75	Call	Bond Future	987.7300	0.9877	906.0700	0.9061	(8.267)	0	0	0
2015/06/02	R208	05/11/2015	7.76	Call	Bond Future	1,004.1900	1.0042	921.6100	0.9216	(8.224)	0	0	0
2015/06/02	R208	05/11/2015	8.48	Put	Bond Future	727.3000	0.7273	785.2100	0.7852	7.962	0	0	2,200
2015/06/02	R208	05/11/2015	7.74	Call	Bond Future	971.2200	0.9712	890.4700	0.8905	(8.314)	0	0	0
2015/06/02	R208	05/11/2015	7.76	Put	Bond Future	2,054.1000	2.0541	2,174.7500	2.1747	5.874	0	0	0
2015/06/02	R208	05/11/2015	7.75	Put	Bond Future	2,079.8600	2.0799	2,201.4300	2.2014	5.845	0	0	0
2015/06/02	R208	04/02/2016			Bond Future	8.0740	96.9402	8.1257	96.7337	0.640	0.0000	0.0000	0
2015/06/02	R208	04/02/2016	7.74	Put	Bond Future	2,513.9900	2.5140	2,638.8000	2.6388	4.965	0	0	0
2015/06/02	R208	04/02/2016	7.76	Put	Bond Future	2,464.3500	2.4644	2,587.6700	2.5877	5.004	0	0	0
2015/06/02	R208	04/02/2016	7.75	Put	Bond Future	2,489.0900	2.4891	2,613.1500	2.6131	4.984	0	0	0
2015/06/02	R208	04/02/2016	7.76	Call	Bond Future	1,197.5000	1.1975	1,114.3300	1.1143	(6.945)	0	0	0
2015/06/02	R208	04/02/2016	7.74	Call	Bond Future	1,165.7700	1.1658	1,084.0900	1.0841	(7.007)	0	0	0
2015/06/02	R208	04/02/2016	7.75	Call	Bond Future	1,181.5700	1.1816	1,099.1400	1.0991	(6.976)	0	0	0
2015/06/02	R209	06/08/2015	8.99	Put	Bond Future	1,456.7100	1.4567	1,504.7800	1.5048	3.300	0	0	0
2015/06/02	R209	06/08/2015			Bond Future	8.8639	77.7113	8.8837	77.5613	0.223	0.0000	0.0000	25,578
2015/06/02	R209	06/08/2015	9.01	Put	Bond Future	1,394.9800	1.3950	1,441.3100	1.4413	3.321	0	0	0
2015/06/02	R209	06/08/2015	9.90	Call	Bond Future	7,420.8800	7.4209	7,275.4300	7.2754	(1.960)	0	0	0
2015/06/02	R209	06/08/2015	9.00	Call	Bond Future	2,449.2400	2.4492	2,346.3900	2.3464	(4.199)	0	0	0
2015/06/02	R209	06/08/2015	9.01	Call	Bond Future	2,493.2600	2.4933	2,389.5500	2.3896	(4.160)	0	0	0
2015/06/02	R209	06/08/2015	8.99	Call	Bond Future	2,406.1200	2.4061	2,304.1500	2.3041	(4.238)	0	0	0
2015/06/02	R209	06/08/2015	9.00	Put	Bond Future	1,425.3400	1.4253	1,472.5300	1.4725	3.311	0	0	0
2015/06/02	R209	06/08/2015	9.90	Put	Bond Future	134.9100	0.1349	139.5000	0.1395	3.402	0	0	2,914
2015/06/02	R209	05/11/2015	7.99	Put	Bond Future	8,143.3300	8.1433	8,264.8600	8.2649	1.492	0	0	0
2015/06/02	R209	05/11/2015			Bond Future	8.9178	75.8235	8.9383	75.6700	0.229	0.0000	0.0000	0
2015/06/02	R209	05/11/2015	8.01	Put	Bond Future	7,997.2300	7.9972	8,117.7600	8.1178	1.507	0	0	0
2015/06/02	R209	05/11/2015	7.99	Call	Bond Future	645.9000	0.6459	613.9000	0.6139	(4.954)	0	0	0
2015/06/02	R209	05/11/2015	8.00	Put	Bond Future	8,069.7800	8.0698	8,190.8300	8.1908	1.500	0	0	0
2015/06/02	R209	05/11/2015	8.00	Call	Bond Future	659.0200	0.6590	626.5400	0.6265	(4.929)	0	0	0
2015/06/02	R209	05/11/2015	8.01	Call	Bond Future	673.0000	0.6730	640.0000	0.6400	(4.903)	0	0	0
2015/06/02	R209	04/02/2016	8.74	Call	Bond Future	3,007.3600	3.0074	2,929.7600	2.9298	(2.580)	0	0	0
2015/06/02	R209	04/02/2016	8.75	Put	Bond Future	4,685.0800	4.6851	4,762.9600	4.7630	1.662	0	0	0
2015/06/02	R209	04/02/2016			Bond Future	8.9674	77.1160	8.9884	76.9600	0.234	0.0000	0.0000	0
2015/06/02	R209	04/02/2016	8.75	Call	Bond Future	3,039.8800	3.0399	2,961.7700	2.9618	(2.570)	0	0	0

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2015/06/02	R209	04/02/2016	8.76	Call	Bond Future	3,072.6000	3.0726	2,993.9800	2.9940	(2.559)	0	0	0
2015/06/02	R209	04/02/2016	8.74	Put	Bond Future	4,729.5400	4.7295	4,807.9300	4.8079	1.657	0	0	0
2015/06/02	R209	04/02/2016	8.76	Put	Bond Future	4,640.9300	4.6409	4,718.3000	4.7183	1.667	0	0	0
2015/06/02	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R210	06/08/2015			Bond Future	178.1793	178.1793	178.1442	178.1442	(0.020)	0.0000	0.0000	1,227
2015/06/02	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R210	06/08/2015	178.99	Put	Bond Future	810.7100	0.8107	845.7600	0.8458	4.323	0	0	0
2015/06/02	R210	06/08/2015	179.01	Put	Bond Future	830.7100	0.8307	865.7600	0.8658	4.219	0	0	0
2015/06/02	R210	06/08/2015	179.00	Put	Bond Future	820.7100	0.8207	855.7600	0.8558	4.271	0	0	0
2015/06/02	R210	05/11/2015			Bond Future	178.9359	178.9359	178.8978	178.8978	(0.021)	0.0000	0.0000	0
2015/06/02	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R210	05/11/2015	181.99	Put	Bond Future	3,054.1200	3.0541	3,092.1700	3.0922	1.246	0	0	0
2015/06/02	R210	05/11/2015	182.01	Put	Bond Future	3,074.1200	3.0741	3,112.1700	3.1122	1.238	0	0	0
2015/06/02	R210	05/11/2015	182.00	Put	Bond Future	3,064.1200	3.0641	3,102.1700	3.1022	1.242	0	0	0
2015/06/02	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R211	06/08/2015			Bond Future	133.2114	133.2114	133.1459	133.1459	(0.049)	0.0000	0.0000	1,120
2015/06/02	R211	06/08/2015	134.99	Put	Bond Future	1,778.6000	1.7786	1,844.1400	1.8441	3.685	0	0	0
2015/06/02	R211	06/08/2015	135.01	Put	Bond Future	1,798.6000	1.7986	1,864.1400	1.8641	3.644	0	0	0
2015/06/02	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R211	06/08/2015	135.00	Put	Bond Future	1,788.6000	1.7886	1,854.1400	1.8541	3.664	0	0	0
2015/06/02	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R211	05/11/2015			Bond Future	135.3713	135.3713	135.3028	135.3028	(0.051)	0.0000	0.0000	0
2015/06/02	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R211	05/11/2015	134.99	Call	Bond Future	381.3400	0.3813	312.8500	0.3129	(17.960)	0	0	0
2015/06/02	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R211	05/11/2015	135.00	Call	Bond Future	371.3400	0.3713	302.8500	0.3029	(18.444)	0	0	0
2015/06/02	R211	05/11/2015	135.01	Call	Bond Future	361.3400	0.3613	292.8500	0.2929	(18.954)	0	0	0
2015/06/02	R212	06/08/2015	141.01	Put	Bond Future	2,347.0800	2.3471	2,637.8700	2.6379	12.389	0	0	0
2015/06/02	R212	06/08/2015			Bond Future	138.6629	138.6629	138.3721	138.3721	(0.210)	0.0000	0.0000	1,113
2015/06/02	R212	06/08/2015	141.00	Put	Bond Future	2,337.0800	2.3371	2,627.8700	2.6279	12.442	0	0	0
2015/06/02	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R212	06/08/2015	140.99	Put	Bond Future	2,327.0800	2.3271	2,617.8700	2.6179	12.496	0	0	0
2015/06/02	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R212	05/11/2015			Bond Future	140.9112	140.9112	140.6138	140.6138	(0.211)	0.0000	0.0000	0
2015/06/02	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R212	05/11/2015	145.99	Put	Bond Future	5,078.8100	5.0788	5,376.2200	5.3762	5.856	0	0	0
2015/06/02	R212	05/11/2015	146.01	Put	Bond Future	5,098.8100	5.0988	5,396.2200	5.3962	5.833	0	0	0
2015/06/02	R212	05/11/2015	146.00	Put	Bond Future	5,088.8100	5.0888	5,386.2200	5.3862	5.844	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
2015/06/02	R213	06/08/2015			Bond Future	8.7528	88.3905	8.7828	88.1655	0.343	0.0000	0.0000	17,327
2015/06/02	R213	06/08/2015	8.49	Put	Bond Future	3,034.7900	3.0348	3,171.9600	3.1720	4.520	0	0	0
2015/06/02	R213	06/08/2015	8.51	Put	Bond Future	2,932.1200	2.9321	3,066.3600	3.0664	4.578	0	0	0
2015/06/02	R213	06/08/2015	8.49	Call	Bond Future	1,027.3200	1.0273	939.5700	0.9396	(8.542)	0	0	0
2015/06/02	R213	06/08/2015	8.50	Put	Bond Future	2,983.1200	2.9831	3,118.8300	3.1188	4.549	0	0	0
2015/06/02	R213	06/08/2015	8.50	Call	Bond Future	1,053.2600	1.0533	964.0500	0.9641	(8.470)	0	0	0
2015/06/02	R213	06/08/2015	8.51	Call	Bond Future	1,079.7700	1.0798	989.0900	0.9891	(8.398)	0	0	0
2015/06/02	R213	05/11/2015	7.76	Call	Bond Future	474.8500	0.4748	439.2700	0.4393	(7.493)	0	0	0
2015/06/02	R213	05/11/2015			Bond Future	8.8130	86.2795	8.8440	86.0498	0.352	0.0000	0.0000	0
2015/06/02	R213	05/11/2015	7.74	Call	Bond Future	454.3300	0.4543	419.9600	0.4200	(7.565)	0	0	0
2015/06/02	R213	05/11/2015	7.75	Call	Bond Future	464.2500	0.4642	429.3000	0.4293	(7.528)	0	0	0
2015/06/02	R213	05/11/2015	7.74	Put	Bond Future	8,961.8100	8.9618	9,157.2200	9.1572	2.180	0	0	0
2015/06/02	R213	05/11/2015	7.76	Put	Bond Future	8,813.1000	8.8131	9,007.3000	9.0073	2.204	0	0	0
2015/06/02	R213	05/11/2015	7.75	Put	Bond Future	8,887.0600	8.8871	9,081.8900	9.0819	2.192	0	0	0
2015/06/02	R213	04/02/2016			Bond Future	8.8703	87.7500	8.9023	87.5165	0.361	0.0000	0.0000	0
2015/06/02	R213	04/02/2016	8.75	Call	Bond Future	3,267.0100	3.2670	3,148.0700	3.1481	(3.641)	0	0	0
2015/06/02	R213	04/02/2016	8.74	Put	Bond Future	4,193.4100	4.1934	4,308.7400	4.3087	2.750	0	0	0
2015/06/02	R213	04/02/2016	8.76	Put	Bond Future	4,113.3600	4.1134	4,227.1800	4.2272	2.767	0	0	0
2015/06/02	R213	04/02/2016	8.75	Put	Bond Future	4,152.9600	4.1530	4,267.5300	4.2675	2.759	0	0	0
2015/06/02	R213	04/02/2016	8.76	Call	Bond Future	3,301.5600	3.3016	3,181.8700	3.1819	(3.625)	0	0	0
2015/06/02	R213	04/02/2016	8.74	Call	Bond Future	3,233.2200	3.2332	3,115.0400	3.1150	(3.655)	0	0	0
2015/06/02	R214	06/08/2015	8.76	Put	Bond Future	2,732.7800	2.7328	2,836.1600	2.8362	3.783	0	0	0
2015/06/02	R214	06/08/2015			Bond Future	8.9171	78.7189	8.9420	78.5199	0.279	0.0000	0.0000	19,996
2015/06/02	R214	06/08/2015	8.75	Put	Bond Future	2,782.7300	2.7827	2,887.4300	2.8874	3.762	0	0	0
2015/06/02	R214	06/08/2015	8.74	Call	Bond Future	1,393.0500	1.3931	1,300.1300	1.3001	(6.670)	0	0	0
2015/06/02	R214	06/08/2015	8.75	Call	Bond Future	1,425.0100	1.4250	1,330.7900	1.3308	(6.612)	0	0	0
2015/06/02	R214	06/08/2015	8.76	Call	Bond Future	1,457.4400	1.4574	1,361.9000	1.3619	(6.555)	0	0	0
2015/06/02	R214	06/08/2015	8.74	Put	Bond Future	2,833.2800	2.8333	2,939.2800	2.9393	3.741	0	0	0
2015/06/02	R214	05/11/2015			Bond Future	8.9709	76.7044	8.9966	76.5011	0.286	0.0000	0.0000	0
2015/06/02	R214	05/11/2015	7.99	Put	Bond Future	9,095.4600	9.0955	9,261.0400	9.2610	1.820	0	0	0
2015/06/02	R214	05/11/2015	8.00	Put	Bond Future	9,014.4500	9.0145	9,179.4300	9.1794	1.830	0	0	0
2015/06/02	R214	05/11/2015	8.01	Put	Bond Future	8,934.4500	8.9345	9,098.7900	9.0988	1.839	0	0	0
2015/06/02	R214	05/11/2015	7.99	Call	Bond Future	619.9600	0.6200	582.2900	0.5823	(6.076)	0	0	0
2015/06/02	R214	05/11/2015	8.00	Call	Bond Future	632.9300	0.6329	594.6600	0.5947	(6.046)	0	0	0
2015/06/02	R214	05/11/2015	8.01	Call	Bond Future	646.7400	0.6467	607.8300	0.6078	(6.016)	0	0	0
2015/06/02	R214	04/02/2016			Bond Future	9.0221	78.0116	9.0485	77.8050	0.293	0.0000	0.0000	4,320
2015/06/02	R214	04/02/2016	7.99	Put	Bond Future	9,990.7100	9.9907	10,148.0000	10.1480	1.574	0	0	0
2015/06/02	R214	04/02/2016	8.00	Call	Bond Future	1,145.1400	1.1451	1,095.3100	1.0953	(4.351)	0	0	0
2015/06/02	R214	04/02/2016	8.01	Call	Bond Future	1,163.2000	1.1632	1,112.7900	1.1128	(4.334)	0	0	0
2015/06/02	R214	04/02/2016	7.99	Call	Bond Future	1,128.2200	1.1282	1,078.9400	1.0789	(4.368)	0	0	0
2015/06/02	R214	04/02/2016	8.01	Put	Bond Future	9,838.3600	9.8384	9,994.5200	9.9945	1.587	0	0	0
2015/06/02	R214	04/02/2016	8.00	Put	Bond Future	9,913.8800	9.9139	10,070.6200	10.0706	1.581	0	0	0
2015/06/02	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R248	06/08/2015			Bond Future	9.0039	101.2548	9.0288	101.0007	0.276	0.0000	0.0000	35,237
2015/06/02	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/06/02	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R248	06/08/2015	8.74	Put	Bond Future	2,767.1100	2.7671	3,021.1500	3.0212	9.181	0	0	0
2015/06/02	R248	06/08/2015	8.76	Put	Bond Future	2,552.5900	2.5526	2,806.6300	2.8066	9.952	0	0	0
2015/06/02	R248	06/08/2015	8.75	Put	Bond Future	2,659.7500	2.6598	2,913.7900	2.9138	9.551	0	0	0
2015/06/02	R248	05/11/2015	8.01	Put	Bond Future	11,736.8800	11.7369	11,996.3900	11.9964	2.211	0	0	0
2015/06/02	R248	05/11/2015			Bond Future	9.0600	98.4665	9.0858	98.2070	0.284	0.0000	0.0000	0
2015/06/02	R248	05/11/2015	8.00	Put	Bond Future	11,860.3400	11.8603	12,119.8500	12.1198	2.188	0	0	0
2015/06/02	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R248	05/11/2015	7.99	Put	Bond Future	11,984.0500	11.9840	12,243.5600	12.2436	2.165	0	0	0
2015/06/02	R248	04/02/2016	8.99	Put	Bond Future	1,251.6000	1.2516	1,515.3800	1.5154	21.075	0	0	0
2015/06/02	R248	04/02/2016			Bond Future	9.1137	100.1448	9.1402	99.8810	0.290	0.0000	0.0000	0
2015/06/02	R248	04/02/2016	9.00	Put	Bond Future	1,149.3900	1.1494	1,413.1700	1.4132	22.950	0	0	0
2015/06/02	R248	04/02/2016	9.01	Put	Bond Future	1,047.3700	1.0474	1,311.1500	1.3112	25.185	0	0	0
2015/06/02	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/02	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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