



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/06/2015 TO 03/06/2015

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
2015/06/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	2025	06/08/2015	120.99	Put	Bond Future	1,334.3500	1.3344	1,834.2800	1.8343	37.466	0	0	0
2015/06/03	2025	06/08/2015			Bond Future	119.6557	119.6557	119.1557	119.1557	(0.418)	0.0000	0.0000	16
2015/06/03	2025	06/08/2015	121.01	Put	Bond Future	1,354.3500	1.3544	1,854.2800	1.8543	36.913	0	0	0
2015/06/03	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2025	06/08/2015	121.00	Put	Bond Future	1,344.3500	1.3444	1,844.2800	1.8443	37.187	0	0	0
2015/06/03	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2025	05/11/2015	123.01	Put	Bond Future	1,415.9500	1.4159	1,926.8400	1.9268	36.081	0	0	0
2015/06/03	2025	05/11/2015			Bond Future	121.5941	121.5941	121.0832	121.0832	(0.420)	0.0000	0.0000	0
2015/06/03	2025	05/11/2015	123.00	Put	Bond Future	1,405.9500	1.4059	1,916.8400	1.9168	36.338	0	0	0
2015/06/03	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2025	05/11/2015	122.99	Put	Bond Future	1,395.9500	1.3959	1,906.8400	1.9068	36.598	0	0	0
2015/06/03	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2030	06/08/2015			Bond Future	8.7481	94.1823	8.8580	93.3334	1.257	0.0000	0.0000	9,690
2015/06/03	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2030	06/08/2015	7.74	Put	Bond Future	8,313.4800	8.3135	9,162.3400	9.1623	10.211	0	0	0
2015/06/03	2030	06/08/2015	7.76	Put	Bond Future	8,138.7400	8.1387	8,987.6000	8.9876	10.430	0	0	0
2015/06/03	2030	06/08/2015	7.75	Put	Bond Future	8,226.0600	8.2261	9,074.9200	9.0749	10.319	0	0	0
2015/06/03	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2030	05/11/2015			Bond Future	8.8088	95.7090	8.9225	94.8441	1.291	0.0000	0.0000	0
2015/06/03	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2030	05/11/2015	8.49	Put	Bond Future	2,485.2600	2.4853	3,350.0800	3.3501	34.798	0	0	0
2015/06/03	2030	05/11/2015	8.51	Put	Bond Future	2,326.6300	2.3266	3,191.4500	3.1914	37.170	0	0	0
2015/06/03	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2030	05/11/2015	8.50	Put	Bond Future	2,405.9000	2.4059	3,270.7200	3.2707	35.946	0	0	0
2015/06/03	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2032	06/08/2015			Bond Future	8.8451	97.8695	8.9500	97.0045	1.186	0.0000	0.0000	1,579
2015/06/03	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2032	06/08/2015	8.50	Put	Bond Future	2,929.4400	2.9294	3,794.3900	3.7944	29.526	0	0	0
2015/06/03	2032	06/08/2015	8.49	Put	Bond Future	3,016.2800	3.0163	3,881.2300	3.8812	28.676	0	0	0
2015/06/03	2032	06/08/2015	8.51	Put	Bond Future	2,842.7100	2.8427	3,707.6600	3.7077	30.427	0	0	0
2015/06/03	2032	05/11/2015			Bond Future	8.9071	95.2999	9.0155	94.4187	1.217	0.0000	0.0000	0
2015/06/03	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2032	05/11/2015	7.99	Put	Bond Future	7,963.1700	7.9632	8,844.3300	8.8443	11.065	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
2015/06/03	2032	05/11/2015	8.01	Put	Bond Future	7,779.3300	7.7793	8,660.4900	8.6605	11.327	0	0	0
2015/06/03	2032	05/11/2015	8.00	Put	Bond Future	7,871.1900	7.8712	8,752.3500	8.7524	11.195	0	0	0
2015/06/03	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2032	04/02/2016			Bond Future	8.9642	96.9247	9.0762	96.0269	1.249	0.0000	0.0000	0
2015/06/03	2032	04/02/2016	8.69	Put	Bond Future	2,252.6600	2.2527	3,150.4200	3.1504	39.853	0	0	0
2015/06/03	2032	04/02/2016	8.71	Put	Bond Future	2,085.7200	2.0857	2,983.4800	2.9835	43.043	0	0	0
2015/06/03	2032	04/02/2016	8.70	Put	Bond Future	2,169.1400	2.1691	3,066.9000	3.0669	41.388	0	0	0
2015/06/03	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2037	06/08/2015			Bond Future	8.9442	96.0644	9.0592	95.0200	1.286	0.0000	0.0000	33,382
2015/06/03	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2037	06/08/2015	8.74	Put	Bond Future	1,898.9400	1.8989	2,943.4000	2.9434	55.002	0	0	0
2015/06/03	2037	06/08/2015	8.76	Put	Bond Future	1,710.3400	1.7103	2,754.8000	2.7548	61.067	0	0	0
2015/06/03	2037	06/08/2015	8.75	Put	Bond Future	1,804.5700	1.8046	2,849.0300	2.8490	57.879	0	0	0
2015/06/03	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2037	05/11/2015	7.99	Put	Bond Future	9,886.3400	9.8863	10,950.0600	10.9501	10.759	0	0	0
2015/06/03	2037	05/11/2015	8.01	Put	Bond Future	9,675.7500	9.6758	10,739.4700	10.7395	10.994	0	0	0
2015/06/03	2037	05/11/2015			Bond Future	9.0015	97.6217	9.1201	96.5580	1.318	0.0000	0.0000	0
2015/06/03	2037	05/11/2015	8.00	Put	Bond Future	9,780.9600	9.7810	10,844.6800	10.8447	10.875	0	0	0
2015/06/03	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2037	04/02/2016	8.75	Put	Bond Future	2,794.5100	2.7945	3,877.9600	3.8780	38.771	0	0	0
2015/06/03	2037	04/02/2016			Bond Future	9.0555	95.0283	9.1778	93.9448	1.350	0.0000	0.0000	0
2015/06/03	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2037	04/02/2016	8.74	Put	Bond Future	2,888.1300	2.8881	3,971.5800	3.9716	37.514	0	0	0
2015/06/03	2037	04/02/2016	8.76	Put	Bond Future	2,701.0200	2.7010	3,784.4700	3.7845	40.113	0	0	0
2015/06/03	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2038	06/08/2015			Bond Future	123.5628	123.5628	123.6993	123.6993	0.110	0.0000	0.0000	3,627
2015/06/03	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2038	06/08/2015	127.99	Put	Bond Future	4,427.2100	4.4272	4,290.6800	4.2907	(3.084)	0	0	0
2015/06/03	2038	06/08/2015	128.01	Put	Bond Future	4,447.2100	4.4472	4,310.6800	4.3107	(3.070)	0	0	0
2015/06/03	2038	06/08/2015	128.00	Put	Bond Future	4,437.2100	4.4372	4,300.6800	4.3007	(3.077)	0	0	0
2015/06/03	2038	05/11/2015			Bond Future	125.5643	125.5643	125.7003	125.7003	0.108	0.0000	0.0000	0
2015/06/03	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2038	05/11/2015	133.99	Put	Bond Future	8,425.6500	8.4257	8,289.7100	8.2897	(1.613)	0	0	0
2015/06/03	2038	05/11/2015	134.01	Put	Bond Future	8,445.6500	8.4457	8,309.7100	8.3097	(1.610)	0	0	0
2015/06/03	2038	05/11/2015	134.00	Put	Bond Future	8,435.6500	8.4357	8,299.7100	8.2997	(1.611)	0	0	0
2015/06/03	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/03	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2044	06/08/2015			Bond Future	9.0374	97.3558	9.1576	96.1761	1.330	0.0000	0.0000	10,735
2015/06/03	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2044	06/08/2015	8.74	Put	Bond Future	3,028.2700	3.0283	4,207.9200	4.2079	38.955	0	0	0
2015/06/03	2044	06/08/2015	8.76	Put	Bond Future	2,819.6500	2.8196	3,999.3000	3.9993	41.837	0	0	0
2015/06/03	2044	06/08/2015	8.75	Put	Bond Future	2,923.8700	2.9239	4,103.5200	4.1035	40.346	0	0	0
2015/06/03	2044	05/11/2015			Bond Future	9.0932	98.9340	9.2170	97.7329	1.361	0.0000	0.0000	0
2015/06/03	2044	05/11/2015	8.24	Put	Bond Future	9,025.0300	9.0250	10,226.1100	10.2261	13.308	0	0	0
2015/06/03	2044	05/11/2015	8.26	Put	Bond Future	8,797.4700	8.7975	9,998.5500	9.9986	13.653	0	0	0
2015/06/03	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2044	05/11/2015	8.25	Put	Bond Future	8,911.1400	8.9111	10,112.2200	10.1122	13.478	0	0	0
2015/06/03	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2044	04/02/2016	8.99	Put	Bond Future	1,532.5400	1.5325	2,755.7100	2.7557	79.813	0	0	0
2015/06/03	2044	04/02/2016			Bond Future	9.1459	96.2377	9.2734	95.0146	1.394	0.0000	0.0000	0
2015/06/03	2044	04/02/2016	9.01	Put	Bond Future	1,333.6200	1.3336	2,556.7900	2.5568	91.718	0	0	0
2015/06/03	2044	04/02/2016	9.00	Put	Bond Future	1,432.9900	1.4330	2,656.1600	2.6562	85.358	0	0	0
2015/06/03	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2046	06/08/2015	129.01	Put	Bond Future	5,360.4900	5.3605	5,766.1900	5.7662	7.568	0	0	0
2015/06/03	2046	06/08/2015			Bond Future	123.6495	123.6495	123.2438	123.2438	(0.328)	0.0000	0.0000	5,722
2015/06/03	2046	06/08/2015	129.00	Put	Bond Future	5,350.4900	5.3505	5,756.1900	5.7562	7.582	0	0	0
2015/06/03	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2046	06/08/2015	128.99	Put	Bond Future	5,340.4900	5.3405	5,746.1900	5.7462	7.597	0	0	0
2015/06/03	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2046	05/11/2015			Bond Future	124.2461	124.2461	123.8307	123.8307	(0.334)	0.0000	0.0000	0
2015/06/03	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2046	05/11/2015	132.99	Put	Bond Future	8,743.9400	8.7439	9,159.2900	9.1593	4.750	0	0	0
2015/06/03	2046	05/11/2015	133.01	Put	Bond Future	8,763.9400	8.7639	9,179.2900	9.1793	4.739	0	0	0
2015/06/03	2046	05/11/2015	133.00	Put	Bond Future	8,753.9400	8.7539	9,169.2900	9.1693	4.745	0	0	0
2015/06/03	2050	06/08/2015			Bond Future	132.4680	132.4680	132.2922	132.2922	(0.133)	0.0000	0.0000	3,821
2015/06/03	2050	06/08/2015	136.99	Put	Bond Future	4,522.0400	4.5220	4,697.8500	4.6979	3.888	0	0	0
2015/06/03	2050	06/08/2015	137.01	Put	Bond Future	4,542.0400	4.5420	4,717.8500	4.7179	3.871	0	0	0
2015/06/03	2050	06/08/2015	137.00	Put	Bond Future	4,532.0400	4.5320	4,707.8500	4.7079	3.879	0	0	0
2015/06/03	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2050	05/11/2015			Bond Future	134.6135	134.6135	134.4319	134.4319	(0.135)	0.0000	0.0000	0
2015/06/03	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2050	05/11/2015	144.99	Put	Bond Future	10,376.4600	10.3765	10,558.0900	10.5581	1.750	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
2015/06/03	2050	05/11/2015	145.01	Put	Bond Future	10,396.4600	10.3965	10,578.0900	10.5781	1.747	0	0	0
2015/06/03	2050	05/11/2015	145.00	Put	Bond Future	10,386.4600	10.3865	10,568.0900	10.5681	1.749	0	0	0
2015/06/03	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	AL37	06/08/2015			Index Future	456.5160	456.5160	455.2770	455.2770	(0.271)	0.0000	0.0000	124
2015/06/03	AL37	05/11/2015			Index Future	463.9810	463.9810	462.7170	462.7170	(0.272)	0.0000	0.0000	0
2015/06/03	AL7T	06/08/2015			Index Future	537.4150	537.4150	533.7730	533.7730	(0.678)	0.0000	0.0000	3
2015/06/03	AL7T	05/11/2015			Index Future	546.2030	546.2030	542.4950	542.4950	(0.679)	0.0000	0.0000	0
2015/06/03	ALBI	06/08/2015			Index Future	490.6350	490.6350	487.2500	487.2500	(0.690)	0.0000	0.0000	510
2015/06/03	ALBI	05/11/2015			Index Future	498.6580	498.6580	495.2120	495.2120	(0.691)	0.0000	0.0000	103
2015/06/03	ALBI	04/02/2016			Index Future	507.1490	507.1490	503.6390	503.6390	(0.692)	0.0000	0.0000	0
2015/06/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	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
2015/06/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/06/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	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
2015/06/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/03	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	EL28	06/08/2015			Bond Future	124.7587	124.7587	124.2813	124.2813	(0.383)	0.0000	0.0000	0
2015/06/03	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	EL28	06/08/2015	124.99	Put	Bond Future	231.2700	0.2313	708.6800	0.7087	206.430	0	0	0
2015/06/03	EL28	06/08/2015	125.01	Put	Bond Future	251.2700	0.2513	728.6800	0.7287	189.999	0	0	0
2015/06/03	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	EL28	06/08/2015	125.00	Put	Bond Future	241.2700	0.2413	718.6800	0.7187	197.874	0	0	0
2015/06/03	EL28	05/11/2015	126.99	Put	Bond Future	1,758.5500	1.7585	2,246.6900	2.2467	27.758	0	0	0
2015/06/03	EL28	05/11/2015			Bond Future	125.2315	125.2315	124.7433	124.7433	(0.390)	0.0000	0.0000	0
2015/06/03	EL28	05/11/2015	127.01	Put	Bond Future	1,778.5500	1.7785	2,266.6900	2.2667	27.446	0	0	0
2015/06/03	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	EL28	05/11/2015	127.00	Put	Bond Future	1,768.5500	1.7685	2,256.6900	2.2567	27.601	0	0	0
2015/06/03	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	ES33	06/08/2015			Bond Future	9.8697	83.2348	9.9790	82.4673	1.107	0.0000	0.0000	6,396
2015/06/03	ES33	06/08/2015	9.59	Put	Bond Future	2,017.6900	2.0177	2,785.2200	2.7852	38.040	0	0	0
2015/06/03	ES33	06/08/2015	9.61	Put	Bond Future	1,870.8900	1.8709	2,638.4200	2.6384	41.025	0	0	0
2015/06/03	ES33	06/08/2015	9.60	Put	Bond Future	1,944.2400	1.9442	2,711.7700	2.7118	39.477	0	0	0
2015/06/03	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	ES33	05/11/2015	9.00	Put	Bond Future	7,137.3400	7.1373	7,919.2600	7.9193	10.955	0	0	0
2015/06/03	ES33	05/11/2015			Bond Future	9.9597	80.7960	10.0728	80.0141	1.135	0.0000	0.0000	0
2015/06/03	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	ES33	05/11/2015	8.99	Put	Bond Future	7,216.6700	7.2167	7,998.5900	7.9986	10.835	0	0	0
2015/06/03	ES33	05/11/2015	9.01	Put	Bond Future	7,058.1100	7.0581	7,840.0300	7.8400	11.078	0	0	0
2015/06/03	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	ES33	04/02/2016			Bond Future	10.0481	82.1735	10.1650	81.3769	1.164	0.0000	0.0000	0
2015/06/03	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	ES33	04/02/2016	9.99	Put	Bond Future	400.1400	0.4001	1,196.6800	1.1967	199.065	0	0	0
2015/06/03	ES33	04/02/2016	10.01	Put	Bond Future	262.0100	0.2620	1,058.5500	1.0586	304.011	0	0	0
2015/06/03	ES33	04/02/2016	10.00	Put	Bond Future	331.0300	0.3310	1,127.5700	1.1276	240.625	0	0	0
2015/06/03	GOVI	06/08/2015			GOVI	487.2930	487.2930	484.2060	484.2060	(0.633)	0.0000	0.0000	457
2015/06/03	GOVI	06/08/2015	499.99	Put	GOVI	126,970.0000	12.6970	157,840.0000	15.7840	24.313	0	0	0
2015/06/03	GOVI	06/08/2015	500.01	Put	GOVI	127,170.0000	12.7170	158,040.0000	15.8040	24.275	0	0	0
2015/06/03	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	GOVI	06/08/2015	500.00	Put	GOVI	127,070.0000	12.7070	157,940.0000	15.7940	24.294	0	0	0
2015/06/03	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	GOVI	05/11/2015			GOVI	495.2610	495.2610	492.1190	492.1190	(0.634)	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
2015/06/03	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	GOVI	05/11/2015	529.99	Put	GOVI	347,290.0000	34.7290	378,710.0000	37.8710	9.047	0	0	0
2015/06/03	GOVI	05/11/2015	530.01	Put	GOVI	347,490.0000	34.7490	378,910.0000	37.8910	9.042	0	0	0
2015/06/03	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	GOVI	05/11/2015	530.00	Put	GOVI	347,390.0000	34.7390	378,810.0000	37.8810	9.045	0	0	0
2015/06/03	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	GOVI	04/02/2016			GOVI	503.6940	503.6940	500.4930	500.4930	(0.636)	0.0000	0.0000	0
2015/06/03	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	GOVI	04/02/2016	511.99	Put	GOVI	82,960.0000	8.2960	114,970.0000	11.4970	38.585	0	0	0
2015/06/03	GOVI	04/02/2016	512.01	Put	GOVI	83,160.0000	8.3160	115,170.0000	11.5170	38.492	0	0	0
2015/06/03	GOVI	04/02/2016	512.00	Put	GOVI	83,060.0000	8.3060	115,070.0000	11.5070	38.538	0	0	0
2015/06/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/06/03	IGOV	06/08/2015			Index Future	226.9570	226.9570	226.4410	226.4410	(0.227)	0.0000	0.0000	1,080
2015/06/03	IGOV	05/11/2015			Index Future	230.6690	230.6690	230.1410	230.1410	(0.229)	0.0000	0.0000	17
2015/06/03	IGOV	04/02/2016			Index Future	234.5960	234.5960	234.0570	234.0570	(0.230)	0.0000	0.0000	0
2015/06/03	ILBI	06/08/2015			Index Future	615.9550	615.9550	615.0020	615.0020	(0.155)	0.0000	0.0000	159
2015/06/03	ILBI	05/11/2015			Index Future	626.0990	626.0990	625.1270	625.1270	(0.155)	0.0000	0.0000	0
2015/06/03	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/06/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/06/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/06/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/06/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/06/03	JBAF	17/06/2015			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	7,500
2015/06/03	JBAF	15/07/2015			Jibar Tradeable Future	6.2400	93.7600	6.2400	93.7600	0.000	0.0000	0.0000	0
2015/06/03	JBAF	19/08/2015			Jibar Tradeable Future	6.3300	93.6700	6.3300	93.6700	0.000	0.0000	0.0000	0
2015/06/03	JBAF	16/09/2015			Jibar Tradeable Future	6.4400	93.5600	6.4400	93.5600	0.000	0.0000	0.0000	0
2015/06/03	JBAF	21/10/2015			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/06/03	JBAF	15/12/2015			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2015/06/03	JBAF	17/02/2016			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	2,000
2015/06/03	JBAF	16/03/2016			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2015/06/03	JBAF	15/06/2016			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2015/06/03	JBAF	21/09/2016			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2015/06/03	JBAF	21/12/2016			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2015/06/03	JBAF	15/03/2017			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2015/06/03	R023	06/08/2015	8.24	Call	Bond Future	1,427.6300	1.4276	1,163.0700	1.1631	(18.531)	0	0	0
2015/06/03	R023	06/08/2015	9.07	Put	Bond Future	95.5700	0.0956	137.6300	0.1376	44.010	0	0	911

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
2015/06/03	R023	06/08/2015			Bond Future	8.1726	101.1209	8.2678	100.6014	1.166	0.0000	0.0000	18,677
2015/06/03	R023	06/08/2015	8.26	Put	Bond Future	1,011.6400	1.0116	1,259.3400	1.2593	24.485	0	0	0
2015/06/03	R023	06/08/2015	9.07	Call	Bond Future	4,854.9300	4.8549	4,377.4600	4.3775	(9.835)	0	0	0
2015/06/03	R023	06/08/2015	8.25	Put	Bond Future	1,035.1900	1.0352	1,286.5200	1.2865	24.279	0	0	0
2015/06/03	R023	06/08/2015	8.24	Put	Bond Future	1,059.4700	1.0595	1,314.4400	1.3144	24.066	0	0	0
2015/06/03	R023	06/08/2015	8.25	Call	Bond Future	1,457.8000	1.4578	1,189.6000	1.1896	(18.398)	0	0	0
2015/06/03	R023	06/08/2015	8.26	Call	Bond Future	1,488.6500	1.4887	1,216.8200	1.2168	(18.260)	0	0	0
2015/06/03	R023	05/11/2015			Bond Future	8.2431	98.8354	8.3432	98.3051	1.214	0.0000	0.0000	0
2015/06/03	R023	05/11/2015	7.99	Put	Bond Future	2,676.8900	2.6769	3,023.0000	3.0230	12.930	0	0	0
2015/06/03	R023	05/11/2015	8.01	Put	Bond Future	2,611.7800	2.6118	2,953.4600	2.9535	13.082	0	0	0
2015/06/03	R023	05/11/2015	7.99	Call	Bond Future	1,319.1900	1.3192	1,134.9500	1.1350	(13.966)	0	0	0
2015/06/03	R023	05/11/2015	8.00	Put	Bond Future	2,644.2100	2.6442	2,988.1100	2.9881	13.006	0	0	0
2015/06/03	R023	05/11/2015	8.00	Call	Bond Future	1,340.6000	1.3406	1,154.1500	1.1542	(13.908)	0	0	0
2015/06/03	R023	05/11/2015	8.01	Call	Bond Future	1,362.2300	1.3622	1,173.5600	1.1736	(13.850)	0	0	0
2015/06/03	R023	04/02/2016	8.01	Put	Bond Future	3,222.9300	3.2229	3,579.7200	3.5797	11.070	0	0	0
2015/06/03	R023	04/02/2016			Bond Future	8.3094	100.5199	8.4146	99.9790	1.266	0.0000	0.0000	0
2015/06/03	R023	04/02/2016	8.00	Put	Bond Future	3,254.4600	3.2545	3,613.0300	3.6130	11.018	0	0	0
2015/06/03	R023	04/02/2016	8.01	Call	Bond Future	1,662.2800	1.6623	1,478.1600	1.4782	(11.076)	0	0	0
2015/06/03	R023	04/02/2016	7.99	Call	Bond Future	1,620.1800	1.6202	1,439.6100	1.4396	(11.145)	0	0	0
2015/06/03	R023	04/02/2016	8.00	Call	Bond Future	1,641.1500	1.6412	1,458.8100	1.4588	(11.111)	0	0	0
2015/06/03	R023	04/02/2016	7.99	Put	Bond Future	3,286.1900	3.2862	3,646.5300	3.6465	10.965	0	0	0
2015/06/03	R186	06/08/2015	7.65	Call	Bond Future	250.3000	0.2503	161.4200	0.1614	(35.509)	0	0	75
2015/06/03	R186	06/08/2015	8.00	Put	Bond Future	3,613.7800	3.6138	4,264.7700	4.2648	18.014	0	0	0
2015/06/03	R186	06/08/2015	8.90	Put	Bond Future	482.6800	0.4827	641.8900	0.6419	32.985	0	0	5,350
2015/06/03	R186	06/08/2015			Bond Future	8.3462	117.0806	8.4565	116.2019	1.321	0.0000	0.0000	40,758
2015/06/03	R186	06/08/2015	8.50	Call	Bond Future	2,567.7800	2.5678	2,039.6000	2.0396	(20.570)	0	0	0
2015/06/03	R186	06/08/2015	8.55	Put	Bond Future	1,197.0100	1.1970	1,519.5600	1.5196	26.946	0	0	4,229
2015/06/03	R186	06/08/2015	7.85	Call	Bond Future	0.0000	0.0000	344.8900	0.3449	100.000	0	0	20
2015/06/03	R186	06/08/2015	8.00	Call	Bond Future	794.5400	0.7945	566.7800	0.5668	(28.666)	0	0	0
2015/06/03	R186	06/08/2015	8.01	Call	Bond Future	817.6300	0.8176	584.7900	0.5848	(28.477)	0	0	0
2015/06/03	R186	06/08/2015	7.75	Call	Bond Future	360.1400	0.3601	239.5300	0.2395	(33.490)	0	0	1,000
2015/06/03	R186	06/08/2015	8.35	Call	Bond Future	0.0000	0.0000	1,468.0500	1.4681	100.000	0	0	20
2015/06/03	R186	06/08/2015	7.99	Call	Bond Future	772.1000	0.7721	549.3300	0.5493	(28.852)	0	0	0
2015/06/03	R186	06/08/2015	8.68	Put	Bond Future	0.0000	0.0000	1,124.7800	1.1248	100.000	0	0	20
2015/06/03	R186	06/08/2015	8.46	Put	Bond Future	1,472.7400	1.4727	1,848.6700	1.8487	25.526	0	0	75
2015/06/03	R186	06/08/2015	8.45	Call	Bond Future	2,333.1600	2.3332	1,836.5500	1.8366	(21.285)	0	0	0
2015/06/03	R186	06/08/2015	8.05	Call	Bond Future	914.3300	0.9143	660.7500	0.6608	(27.734)	0	0	75
2015/06/03	R186	06/08/2015	7.65	Put	Bond Future	6,015.6300	6.0156	6,805.5000	6.8055	13.130	0	0	0
2015/06/03	R186	06/08/2015	8.50	Put	Bond Future	1,345.1100	1.3451	1,695.6800	1.6957	26.063	0	0	5,229
2015/06/03	R186	06/08/2015	8.55	Call	Bond Future	2,813.4300	2.8134	2,257.2300	2.2572	(19.769)	0	0	0
2015/06/03	R186	06/08/2015	7.75	Put	Bond Future	5,273.6500	5.2737	6,031.7900	6.0318	14.376	0	0	0
2015/06/03	R186	06/08/2015	8.45	Put	Bond Future	1,506.1000	1.5061	1,888.2400	1.8882	25.373	0	0	4,229
2015/06/03	R186	06/08/2015	7.99	Put	Bond Future	3,674.1500	3.6742	4,330.1300	4.3301	17.854	0	0	0
2015/06/03	R186	06/08/2015	8.05	Put	Bond Future	3,320.6800	3.3207	3,945.8500	3.9458	18.827	0	0	0
2015/06/03	R186	06/08/2015	8.90	Call	Bond Future	4,803.8100	4.8038	4,084.2700	4.0843	(14.979)	0	0	0
2015/06/03	R186	06/08/2015	8.46	Call	Bond Future	2,379.0700	2.3791	1,876.2500	1.8763	(21.135)	0	0	0
2015/06/03	R186	06/08/2015	7.85	Put	Bond Future	0.0000	0.0000	5,293.4400	5.2934	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
2015/06/03	R186	06/08/2015	8.01	Put	Bond Future	3,554.1300	3.5541	4,200.0400	4.2000	18.174	0	0	0
2015/06/03	R186	06/08/2015	8.35	Put	Bond Future	0.0000	0.0000	2,316.6100	2.3166	100.000	0	0	0
2015/06/03	R186	06/08/2015	8.68	Call	Bond Future	0.0000	0.0000	2,877.5100	2.8775	100.000	0	0	0
2015/06/03	R186	05/11/2015	8.45	Call	Bond Future	3,073.4800	3.0735	2,644.7700	2.6448	(13.949)	0	0	0
2015/06/03	R186	05/11/2015	8.24	Call	Bond Future	2,286.6100	2.2866	1,938.1600	1.9382	(15.239)	0	0	0
2015/06/03	R186	05/11/2015	8.25	Put	Bond Future	3,564.7800	3.5648	4,108.3100	4.1083	15.247	0	0	8,690
2015/06/03	R186	05/11/2015			Bond Future	8.4074	118.9773	8.5222	118.0816	1.365	0.0000	0.0000	500
2015/06/03	R186	05/11/2015	9.00	Put	Bond Future	1,202.5800	1.2026	1,472.9900	1.4730	22.486	0	0	2,600
2015/06/03	R186	05/11/2015	8.35	Put	Bond Future	3,133.4100	3.1334	3,638.8300	3.6388	16.130	0	0	9,370
2015/06/03	R186	05/11/2015	8.24	Put	Bond Future	3,610.2100	3.6102	4,157.5200	4.1575	15.160	0	0	0
2015/06/03	R186	05/11/2015	8.22	Call	Bond Future	2,218.8100	2.2188	1,877.8800	1.8779	(15.365)	0	0	0
2015/06/03	R186	05/11/2015	8.26	Put	Bond Future	3,520.0400	3.5200	4,059.7800	4.0598	15.333	0	0	0
2015/06/03	R186	05/11/2015	8.35	Call	Bond Future	2,681.8900	2.6819	2,291.5500	2.2916	(14.555)	0	0	0
2015/06/03	R186	05/11/2015	8.45	Put	Bond Future	2,739.9300	2.7399	3,206.9800	3.2070	17.046	0	0	6,248
2015/06/03	R186	05/11/2015	9.00	Call	Bond Future	5,725.8900	5.7259	5,100.5400	5.1005	(10.921)	0	0	0
2015/06/03	R186	05/11/2015	8.25	Call	Bond Future	2,320.8300	2.3208	1,968.6000	1.9686	(15.177)	0	0	0
2015/06/03	R186	05/11/2015	8.26	Call	Bond Future	2,355.6700	2.3557	1,999.6500	1.9997	(15.113)	0	0	0
2015/06/03	R186	05/11/2015	8.22	Put	Bond Future	3,701.9300	3.7019	4,256.7600	4.2568	14.988	0	0	1,090
2015/06/03	R186	04/02/2016	7.50	Call	Bond Future	894.4600	0.8945	749.5700	0.7496	(16.199)	0	0	0
2015/06/03	R186	04/02/2016			Bond Future	8.4623	115.7065	8.5817	114.7935	1.411	0.0000	0.0000	5,512
2015/06/03	R186	04/02/2016	7.51	Call	Bond Future	910.2800	0.9103	763.2400	0.7632	(16.153)	0	0	0
2015/06/03	R186	04/02/2016	7.49	Call	Bond Future	879.6300	0.8796	736.7900	0.7368	(16.239)	0	0	0
2015/06/03	R186	04/02/2016	7.50	Put	Bond Future	8,627.4200	8.6274	9,395.4800	9.3955	8.903	0	0	0
2015/06/03	R186	04/02/2016	7.49	Put	Bond Future	8,696.6100	8.6966	9,466.7200	9.4667	8.855	0	0	0
2015/06/03	R186	04/02/2016	7.51	Put	Bond Future	8,559.3000	8.5593	9,325.2100	9.3252	8.948	0	0	0
2015/06/03	R186	05/05/2016			Bond Future	8.5059	117.7863	8.6303	116.8542	1.463	0.0000	0.0000	0
2015/06/03	R186	05/05/2016	8.34	Call	Bond Future	3,553.9600	3.5540	3,175.7800	3.1758	(10.641)	0	0	0
2015/06/03	R186	05/05/2016	8.35	Call	Bond Future	3,588.6400	3.5886	3,207.7900	3.2078	(10.613)	0	0	0
2015/06/03	R186	05/05/2016	8.33	Call	Bond Future	3,519.4700	3.5195	3,143.9700	3.1440	(10.669)	0	0	0
2015/06/03	R186	05/05/2016	8.35	Put	Bond Future	4,771.4200	4.7714	5,322.6700	5.3227	11.553	0	0	0
2015/06/03	R186	05/05/2016	7.56	Put	Bond Future	8,879.9200	8.8799	9,625.4600	9.6255	8.396	0	0	0
2015/06/03	R186	05/05/2016	8.34	Put	Bond Future	4,813.1900	4.8132	5,367.1100	5.3671	11.508	0	0	0
2015/06/03	R186	05/05/2016	7.56	Call	Bond Future	1,440.0700	1.4401	1,253.5100	1.2535	(12.955)	0	0	0
2015/06/03	R186	05/05/2016	8.33	Put	Bond Future	4,855.2100	4.8552	5,411.8100	5.4118	11.464	0	0	0
2015/06/03	R197	06/08/2015	288.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R197	06/08/2015			Bond Future	287.0711	287.0711	286.9722	286.9722	(0.034)	0.0000	0.0000	997
2015/06/03	R197	06/08/2015	288.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R197	06/08/2015	287.99	Put	Bond Future	918.8700	0.9189	1,017.7900	1.0178	10.765	0	0	0
2015/06/03	R197	06/08/2015	288.01	Put	Bond Future	938.8700	0.9389	1,037.7900	1.0378	10.536	0	0	0
2015/06/03	R197	06/08/2015	288.00	Put	Bond Future	928.8700	0.9289	1,027.7900	1.0278	10.649	0	0	0
2015/06/03	R197	06/08/2015	287.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R197	05/11/2015			Bond Future	291.7206	291.7206	291.6133	291.6133	(0.037)	0.0000	0.0000	0
2015/06/03	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R197	05/11/2015	294.99	Put	Bond Future	3,269.4500	3.2694	3,376.6600	3.3767	3.279	0	0	0
2015/06/03	R197	05/11/2015	295.01	Put	Bond Future	3,289.4500	3.2894	3,396.6600	3.3967	3.259	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
2015/06/03	R197	05/11/2015	295.00	Put	Bond Future	3,279.4500	3.2794	3,386.6600	3.3867	3.269	0	0	0
2015/06/03	R202	06/08/2015			Bond Future	235.5188	235.5188	235.1005	235.1005	(0.178)	0.0000	0.0000	53,356
2015/06/03	R202	06/08/2015	239.99	Put	Bond Future	4,471.1800	4.4712	4,889.5000	4.8895	9.356	0	0	0
2015/06/03	R202	06/08/2015	240.00	Put	Bond Future	4,481.1800	4.4812	4,899.5000	4.8995	9.335	0	0	0
2015/06/03	R202	06/08/2015	240.01	Put	Bond Future	4,491.1800	4.4912	4,909.5000	4.9095	9.314	0	0	0
2015/06/03	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R202	05/11/2015			Bond Future	239.3333	239.3333	238.9027	238.9027	(0.180)	0.0000	0.0000	0
2015/06/03	R202	05/11/2015	245.99	Put	Bond Future	6,656.7400	6.6567	7,087.3100	7.0873	6.468	0	0	0
2015/06/03	R202	05/11/2015	246.01	Put	Bond Future	6,676.7400	6.6767	7,107.3100	7.1073	6.449	0	0	0
2015/06/03	R202	05/11/2015	246.00	Put	Bond Future	6,666.7400	6.6667	7,097.3100	7.0973	6.458	0	0	0
2015/06/03	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R203	06/08/2015	6.74	Call	Bond Future	60.4300	0.0604	53.7100	0.0537	(11.120)	0	0	0
2015/06/03	R203	06/08/2015	6.75	Put	Bond Future	1,263.0800	1.2631	1,331.4400	1.3314	5.412	0	0	0
2015/06/03	R203	06/08/2015	7.84	Call	Bond Future	1,028.1200	1.0281	970.0200	0.9700	(5.651)	0	0	0
2015/06/03	R203	06/08/2015			Bond Future	7.3675	105.0342	7.4066	104.9589	0.530	0.0000	0.0000	17,787
2015/06/03	R203	06/08/2015	6.75	Call	Bond Future	62.8700	0.0629	55.9100	0.0559	(11.070)	0	0	0
2015/06/03	R203	06/08/2015	6.76	Call	Bond Future	65.3900	0.0654	58.1800	0.0582	(11.026)	0	0	0
2015/06/03	R203	06/08/2015	6.74	Put	Bond Future	1,280.2300	1.2802	1,348.8300	1.3488	5.358	0	0	0
2015/06/03	R203	06/08/2015	7.84	Put	Bond Future	121.9800	0.1220	139.2000	0.1392	14.117	0	0	5,000
2015/06/03	R203	06/08/2015	6.76	Put	Bond Future	1,246.0200	1.2460	1,314.1300	1.3141	5.466	0	0	0
2015/06/03	R203	05/11/2015	5.99	Call	Bond Future	14.5300	0.0145	13.7700	0.0138	(5.231)	0	0	0
2015/06/03	R203	05/11/2015	6.00	Put	Bond Future	2,578.8200	2.5788	2,657.0400	2.6570	3.033	0	0	0
2015/06/03	R203	05/11/2015			Bond Future	7.4733	102.5698	7.5194	102.4908	0.618	0.0000	0.0000	0
2015/06/03	R203	05/11/2015	6.00	Call	Bond Future	15.0200	0.0150	14.2400	0.0142	(5.193)	0	0	0
2015/06/03	R203	05/11/2015	6.01	Call	Bond Future	15.5400	0.0155	14.7200	0.0147	(5.277)	0	0	0
2015/06/03	R203	05/11/2015	5.99	Put	Bond Future	2,596.0200	2.5960	2,674.2600	2.6743	3.014	0	0	0
2015/06/03	R203	05/11/2015	6.01	Put	Bond Future	2,561.6500	2.5617	2,639.8300	2.6398	3.052	0	0	0
2015/06/03	R203	04/02/2016	7.26	Put	Bond Future	799.3500	0.7994	854.5300	0.8545	6.903	0	0	0
2015/06/03	R203	04/02/2016	7.25	Put	Bond Future	808.6400	0.8086	864.1600	0.8642	6.866	0	0	0
2015/06/03	R203	04/02/2016			Bond Future	7.5742	104.3182	7.6293	104.2362	0.728	0.0000	0.0000	0
2015/06/03	R203	04/02/2016	7.26	Call	Bond Future	330.1700	0.3302	303.3400	0.3033	(8.126)	0	0	0
2015/06/03	R203	04/02/2016	7.24	Call	Bond Future	318.8600	0.3189	292.7100	0.2927	(8.201)	0	0	0
2015/06/03	R203	04/02/2016	7.25	Call	Bond Future	324.4800	0.3245	297.9900	0.2980	(8.164)	0	0	0
2015/06/03	R203	04/02/2016	7.24	Put	Bond Future	818.0100	0.8180	873.8700	0.8739	6.829	0	0	0
2015/06/03	R204	06/08/2015	7.74	Call	Bond Future	770.5000	0.7705	694.9700	0.6950	(9.803)	0	0	0
2015/06/03	R204	06/08/2015	7.75	Put	Bond Future	488.6500	0.4887	555.2200	0.5552	13.623	0	0	0
2015/06/03	R204	06/08/2015			Bond Future	7.6479	102.1469	7.6968	102.0037	0.639	0.0000	0.0000	21,429
2015/06/03	R204	06/08/2015	8.41	Call	Bond Future	2,270.3700	2.2704	2,142.0700	2.1421	(5.651)	0	0	0
2015/06/03	R204	06/08/2015	7.74	Put	Bond Future	500.9200	0.5009	568.5500	0.5685	13.501	0	0	0
2015/06/03	R204	06/08/2015	7.76	Put	Bond Future	476.6000	0.4766	542.1200	0.5421	13.747	0	0	0
2015/06/03	R204	06/08/2015	8.41	Put	Bond Future	65.2500	0.0653	80.1100	0.0801	22.774	0	0	699

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
2015/06/03	R204	06/08/2015	7.75	Call	Bond Future	787.4600	0.7875	710.8700	0.7109	(9.726)	0	0	0
2015/06/03	R204	06/08/2015	7.76	Call	Bond Future	804.6300	0.8046	726.9900	0.7270	(9.649)	0	0	0
2015/06/03	R204	05/11/2015			Bond Future	7.7385	103.8017	7.7927	103.6537	0.700	0.0000	0.0000	0
2015/06/03	R204	05/11/2015	6.25	Call	Bond Future	31.0200	0.0310	28.0500	0.0281	(9.574)	0	0	0
2015/06/03	R204	05/11/2015	6.24	Put	Bond Future	4,230.6700	4.2307	4,375.7300	4.3757	3.429	0	0	0
2015/06/03	R204	05/11/2015	6.26	Put	Bond Future	4,175.1100	4.1751	4,319.9900	4.3200	3.470	0	0	0
2015/06/03	R204	05/11/2015	6.25	Put	Bond Future	4,202.8800	4.2029	4,347.8500	4.3479	3.449	0	0	0
2015/06/03	R204	05/11/2015	6.26	Call	Bond Future	31.9900	0.0320	28.9300	0.0289	(9.565)	0	0	0
2015/06/03	R204	05/11/2015	6.24	Call	Bond Future	30.0700	0.0301	27.1900	0.0272	(9.578)	0	0	0
2015/06/03	R204	04/02/2016	7.50	Call	Bond Future	636.7500	0.6367	585.5700	0.5856	(8.038)	0	0	0
2015/06/03	R204	04/02/2016			Bond Future	7.8192	101.5336	7.8794	101.3814	0.770	0.0000	0.0000	0
2015/06/03	R204	04/02/2016	7.51	Call	Bond Future	646.8200	0.6468	595.0600	0.5951	(8.002)	0	0	0
2015/06/03	R204	04/02/2016	7.49	Put	Bond Future	1,464.6400	1.4646	1,566.2000	1.5662	6.934	0	0	0
2015/06/03	R204	04/02/2016	7.51	Put	Bond Future	1,433.2400	1.4332	1,533.6400	1.5336	7.005	0	0	0
2015/06/03	R204	04/02/2016	7.49	Call	Bond Future	627.1000	0.6271	576.5000	0.5765	(8.069)	0	0	0
2015/06/03	R204	04/02/2016	7.50	Put	Bond Future	1,448.7300	1.4487	1,549.7100	1.5497	6.970	0	0	0
2015/06/03	R207	06/08/2015	7.76	Call	Bond Future	597.8200	0.5978	495.1400	0.4951	(17.176)	0	0	0
2015/06/03	R207	06/08/2015			Bond Future	7.8772	98.2377	7.9519	97.9672	0.949	0.0000	0.0000	38,359
2015/06/03	R207	06/08/2015	7.74	Call	Bond Future	567.7100	0.5677	468.8000	0.4688	(17.423)	0	0	0
2015/06/03	R207	06/08/2015	7.75	Call	Bond Future	582.6400	0.5826	481.8500	0.4819	(17.299)	0	0	0
2015/06/03	R207	06/08/2015	7.46	Call	Bond Future	248.3100	0.2483	196.0500	0.1961	(21.046)	0	0	70
2015/06/03	R207	06/08/2015	7.74	Put	Bond Future	1,066.3900	1.0664	1,237.9200	1.2379	16.085	0	0	0
2015/06/03	R207	06/08/2015	7.46	Put	Bond Future	1,774.6400	1.7746	1,992.8200	1.9928	12.294	0	0	0
2015/06/03	R207	06/08/2015	7.76	Put	Bond Future	1,023.5900	1.0236	1,191.3500	1.1914	16.389	0	0	0
2015/06/03	R207	06/08/2015	7.75	Put	Bond Future	1,044.8500	1.0448	1,214.5000	1.2145	16.237	0	0	0
2015/06/03	R207	05/11/2015	7.76	Call	Bond Future	884.3300	0.8843	787.8900	0.7879	(10.905)	0	0	0
2015/06/03	R207	05/11/2015			Bond Future	7.9588	99.8296	8.0394	99.5524	1.012	0.0000	0.0000	0
2015/06/03	R207	05/11/2015	7.74	Call	Bond Future	855.5700	0.8556	761.5200	0.7615	(10.993)	0	0	0
2015/06/03	R207	05/11/2015	7.50	Call	Bond Future	557.1200	0.5571	489.9900	0.4900	(12.049)	0	0	19
2015/06/03	R207	05/11/2015	7.75	Call	Bond Future	869.8800	0.8699	774.6300	0.7746	(10.950)	0	0	0
2015/06/03	R207	05/11/2015	7.43	Call	Bond Future	485.8000	0.4858	425.1500	0.4252	(12.485)	0	0	53
2015/06/03	R207	05/11/2015	7.74	Put	Bond Future	1,613.2500	1.6132	1,796.3900	1.7964	11.352	0	0	0
2015/06/03	R207	05/11/2015	7.76	Put	Bond Future	1,572.4700	1.5725	1,753.2200	1.7532	11.495	0	0	0
2015/06/03	R207	05/11/2015	7.43	Put	Bond Future	2,329.0600	2.3291	2,545.6000	2.5456	9.297	0	0	0
2015/06/03	R207	05/11/2015	7.75	Put	Bond Future	1,592.7800	1.5928	1,774.7200	1.7747	11.423	0	0	0
2015/06/03	R207	05/11/2015	7.50	Put	Bond Future	2,153.9800	2.1540	2,364.0400	2.3640	9.752	0	0	0
2015/06/03	R207	04/02/2016	7.49	Put	Bond Future	2,432.4600	2.4325	2,650.5900	2.6506	8.967	0	0	0
2015/06/03	R207	04/02/2016	7.27	Put	Bond Future	2,970.1400	2.9701	3,206.1200	3.2061	7.945	0	0	0
2015/06/03	R207	04/02/2016			Bond Future	8.0345	97.8890	8.1216	97.6055	1.083	0.0000	0.0000	0
2015/06/03	R207	04/02/2016	7.51	Put	Bond Future	2,386.5700	2.3866	2,602.9300	2.6029	9.066	0	0	0
2015/06/03	R207	04/02/2016	7.27	Call	Bond Future	436.1800	0.4362	388.6300	0.3886	(10.901)	0	0	43
2015/06/03	R207	04/02/2016	7.50	Call	Bond Future	646.1500	0.6461	579.8600	0.5799	(10.259)	0	0	19
2015/06/03	R207	04/02/2016	7.51	Call	Bond Future	656.6100	0.6566	589.4400	0.5894	(10.230)	0	0	0
2015/06/03	R207	04/02/2016	7.49	Call	Bond Future	635.8000	0.6358	570.4000	0.5704	(10.286)	0	0	0
2015/06/03	R207	04/02/2016	7.50	Put	Bond Future	2,409.4500	2.4094	2,626.6900	2.6267	9.016	0	0	0
2015/06/03	R207	05/05/2016	7.86	Put	Bond Future	2,014.6800	2.0147	2,202.5000	2.2025	9.323	0	0	0
2015/06/03	R207	05/05/2016			Bond Future	8.0953	99.6486	8.1899	99.3576	1.169	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
2015/06/03	R207	05/05/2016	7.85	Put	Bond Future	2,031.9700	2.0320	2,220.6300	2.2206	9.285	0	0	0
2015/06/03	R207	05/05/2016	7.56	Put	Bond Future	2,577.6100	2.5776	2,792.5800	2.7926	8.340	0	0	0
2015/06/03	R207	05/05/2016	7.84	Put	Bond Future	2,049.3700	2.0494	2,238.8700	2.2389	9.247	0	0	0
2015/06/03	R207	05/05/2016	7.56	Call	Bond Future	911.5200	0.9115	835.5400	0.8355	(8.336)	0	0	43
2015/06/03	R207	05/05/2016	7.85	Call	Bond Future	1,272.8200	1.2728	1,170.5300	1.1705	(8.036)	0	0	0
2015/06/03	R207	05/05/2016	7.86	Call	Bond Future	1,286.6200	1.2866	1,183.4900	1.1835	(8.016)	0	0	0
2015/06/03	R207	05/05/2016	7.84	Call	Bond Future	1,259.1100	1.2591	1,157.6600	1.1577	(8.057)	0	0	0
2015/06/03	R208	06/08/2015			Bond Future	7.9850	96.9416	8.0702	96.5748	1.067	0.0000	0.0000	38,213
2015/06/03	R208	06/08/2015	8.00	Call	Bond Future	998.4900	0.9985	816.2700	0.8163	(18.250)	0	0	0
2015/06/03	R208	06/08/2015	8.01	Call	Bond Future	1,021.0900	1.0211	835.9300	0.8359	(18.134)	0	0	0
2015/06/03	R208	06/08/2015	8.85	Call	Bond Future	3,727.4400	3.7274	3,385.7900	3.3858	(9.166)	0	0	0
2015/06/03	R208	06/08/2015	7.99	Call	Bond Future	976.5000	0.9765	796.8900	0.7969	(18.393)	0	0	0
2015/06/03	R208	06/08/2015	8.01	Put	Bond Future	913.3400	0.9133	1,094.9600	1.0950	19.885	0	0	0
2015/06/03	R208	06/08/2015	8.00	Put	Bond Future	933.8500	0.9339	1,118.4100	1.1184	19.763	0	0	0
2015/06/03	R208	06/08/2015	7.99	Put	Bond Future	955.0100	0.9550	1,142.1800	1.1422	19.599	0	0	0
2015/06/03	R208	06/08/2015	8.85	Put	Bond Future	81.6800	0.0817	106.8100	0.1068	30.766	0	0	198
2015/06/03	R208	05/11/2015			Bond Future	8.0593	95.1124	8.1498	94.7374	1.123	0.0000	0.0000	0
2015/06/03	R208	05/11/2015	8.48	Call	Bond Future	2,513.5100	2.5135	2,258.8900	2.2589	(10.130)	0	0	0
2015/06/03	R208	05/11/2015	7.74	Put	Bond Future	2,228.0700	2.2281	2,473.9100	2.4739	11.034	0	0	0
2015/06/03	R208	05/11/2015	7.75	Call	Bond Future	906.0700	0.9061	775.0700	0.7751	(14.458)	0	0	0
2015/06/03	R208	05/11/2015	7.76	Call	Bond Future	921.6100	0.9216	789.0000	0.7890	(14.389)	0	0	0
2015/06/03	R208	05/11/2015	8.48	Put	Bond Future	785.2100	0.7852	905.5900	0.9056	15.331	0	0	2,200
2015/06/03	R208	05/11/2015	7.74	Call	Bond Future	890.4700	0.8905	761.3100	0.7613	(14.505)	0	0	0
2015/06/03	R208	05/11/2015	7.76	Put	Bond Future	2,174.7500	2.1747	2,417.1400	2.4171	11.146	0	0	0
2015/06/03	R208	05/11/2015	7.75	Put	Bond Future	2,201.4300	2.2014	2,445.4300	2.4454	11.084	0	0	0
2015/06/03	R208	04/02/2016			Bond Future	8.1257	96.7337	8.2219	96.3508	1.184	0.0000	0.0000	0
2015/06/03	R208	04/02/2016	7.74	Put	Bond Future	2,638.8000	2.6388	2,891.7000	2.8917	9.584	0	0	0
2015/06/03	R208	04/02/2016	7.76	Put	Bond Future	2,587.6700	2.5877	2,837.9400	2.8379	9.672	0	0	0
2015/06/03	R208	04/02/2016	7.75	Put	Bond Future	2,613.1500	2.6131	2,864.7400	2.8647	9.628	0	0	0
2015/06/03	R208	04/02/2016	7.76	Call	Bond Future	1,114.3300	1.1143	981.6900	0.9817	(11.903)	0	0	0
2015/06/03	R208	04/02/2016	7.74	Call	Bond Future	1,084.0900	1.0841	954.0800	0.9541	(11.993)	0	0	0
2015/06/03	R208	04/02/2016	7.75	Call	Bond Future	1,099.1400	1.0991	967.8200	0.9678	(11.948)	0	0	0
2015/06/03	R209	06/08/2015	8.99	Put	Bond Future	1,504.7800	1.5048	1,876.9900	1.8770	24.735	0	0	0
2015/06/03	R209	06/08/2015			Bond Future	8.8837	77.5613	8.9937	76.7345	1.239	0.0000	0.0000	25,578
2015/06/03	R209	06/08/2015	9.01	Put	Bond Future	1,441.3100	1.4413	1,803.1400	1.8031	25.104	0	0	0
2015/06/03	R209	06/08/2015	9.90	Call	Bond Future	7,275.4300	7.2754	6,507.8400	6.5078	(10.550)	0	0	0
2015/06/03	R209	06/08/2015	9.00	Call	Bond Future	2,346.3900	2.3464	1,886.6200	1.8866	(19.595)	0	0	0
2015/06/03	R209	06/08/2015	9.01	Call	Bond Future	2,389.5500	2.3896	1,924.5900	1.9246	(19.458)	0	0	0
2015/06/03	R209	06/08/2015	8.99	Call	Bond Future	2,304.1500	2.3041	1,849.5700	1.8496	(19.729)	0	0	0
2015/06/03	R209	06/08/2015	9.00	Put	Bond Future	1,472.5300	1.4725	1,839.5500	1.8396	24.924	0	0	0
2015/06/03	R209	06/08/2015	9.90	Put	Bond Future	139.5000	0.1395	198.7000	0.1987	42.437	0	0	2,914
2015/06/03	R209	05/11/2015	7.99	Put	Bond Future	8,264.8600	8.2649	8,982.6100	8.9826	8.684	0	0	0
2015/06/03	R209	05/11/2015			Bond Future	8.9383	75.6700	9.0516	74.8280	1.268	0.0000	0.0000	0
2015/06/03	R209	05/11/2015	8.01	Put	Bond Future	8,117.7600	8.1178	8,831.1500	8.8312	8.788	0	0	0
2015/06/03	R209	05/11/2015	7.99	Call	Bond Future	613.9000	0.6139	489.6500	0.4897	(20.239)	0	0	0
2015/06/03	R209	05/11/2015	8.00	Put	Bond Future	8,190.8300	8.1908	8,906.4400	8.9064	8.737	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
2015/06/03	R209	05/11/2015	8.00	Call	Bond Future	626.5400	0.6265	500.1500	0.5002	(20.173)	0	0	0
2015/06/03	R209	05/11/2015	8.01	Call	Bond Future	640.0000	0.6400	511.3900	0.5114	(20.095)	0	0	0
2015/06/03	R209	04/02/2016	8.74	Call	Bond Future	2,929.7600	2.9298	2,579.8400	2.5798	(11.944)	0	0	0
2015/06/03	R209	04/02/2016	8.75	Put	Bond Future	4,762.9600	4.7630	5,267.9100	5.2679	10.602	0	0	0
2015/06/03	R209	04/02/2016			Bond Future	8.9884	76.9600	9.1050	76.1024	1.297	0.0000	0.0000	0
2015/06/03	R209	04/02/2016	8.75	Call	Bond Future	2,961.7700	2.9618	2,609.1500	2.6092	(11.906)	0	0	0
2015/06/03	R209	04/02/2016	8.76	Call	Bond Future	2,993.9800	2.9940	2,638.6600	2.6387	(11.868)	0	0	0
2015/06/03	R209	04/02/2016	8.74	Put	Bond Future	4,807.9300	4.8079	5,315.5800	5.3156	10.559	0	0	0
2015/06/03	R209	04/02/2016	8.76	Put	Bond Future	4,718.3000	4.7183	5,220.5500	5.2205	10.645	0	0	0
2015/06/03	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R210	06/08/2015			Bond Future	178.1442	178.1442	177.4590	177.4590	(0.385)	0.0000	0.0000	1,227
2015/06/03	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R210	06/08/2015	178.99	Put	Bond Future	845.7600	0.8458	1,530.9600	1.5310	81.016	0	0	0
2015/06/03	R210	06/08/2015	179.01	Put	Bond Future	865.7600	0.8658	1,550.9600	1.5510	79.144	0	0	0
2015/06/03	R210	06/08/2015	179.00	Put	Bond Future	855.7600	0.8558	1,540.9600	1.5410	80.069	0	0	0
2015/06/03	R210	05/11/2015			Bond Future	178.8978	178.8978	178.1974	178.1974	(0.392)	0.0000	0.0000	0
2015/06/03	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R210	05/11/2015	181.99	Put	Bond Future	3,092.1700	3.0922	3,792.6500	3.7926	22.653	0	0	0
2015/06/03	R210	05/11/2015	182.01	Put	Bond Future	3,112.1700	3.1122	3,812.6500	3.8126	22.508	0	0	0
2015/06/03	R210	05/11/2015	182.00	Put	Bond Future	3,102.1700	3.1022	3,802.6500	3.8026	22.580	0	0	0
2015/06/03	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R211	06/08/2015			Bond Future	133.1459	133.1459	133.2787	133.2787	0.100	0.0000	0.0000	1,120
2015/06/03	R211	06/08/2015	134.99	Put	Bond Future	1,844.1400	1.8441	1,711.3100	1.7113	(7.203)	0	0	0
2015/06/03	R211	06/08/2015	135.01	Put	Bond Future	1,864.1400	1.8641	1,731.3100	1.7313	(7.126)	0	0	0
2015/06/03	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R211	06/08/2015	135.00	Put	Bond Future	1,854.1400	1.8541	1,721.3100	1.7213	(7.164)	0	0	0
2015/06/03	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R211	05/11/2015			Bond Future	135.3028	135.3028	135.4347	135.4347	0.097	0.0000	0.0000	0
2015/06/03	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R211	05/11/2015	134.99	Call	Bond Future	312.8500	0.3129	444.6700	0.4447	42.135	0	0	0
2015/06/03	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R211	05/11/2015	135.00	Call	Bond Future	302.8500	0.3029	434.6700	0.4347	43.526	0	0	0
2015/06/03	R211	05/11/2015	135.01	Call	Bond Future	292.8500	0.2929	424.6700	0.4247	45.013	0	0	0
2015/06/03	R212	06/08/2015	141.01	Put	Bond Future	2,637.8700	2.6379	2,996.1000	2.9961	13.580	0	0	0
2015/06/03	R212	06/08/2015			Bond Future	138.3721	138.3721	138.0139	138.0139	(0.259)	0.0000	0.0000	1,109
2015/06/03	R212	06/08/2015	141.00	Put	Bond Future	2,627.8700	2.6279	2,986.1000	2.9861	13.632	0	0	0
2015/06/03	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R212	06/08/2015	140.99	Put	Bond Future	2,617.8700	2.6179	2,976.1000	2.9761	13.684	0	0	0
2015/06/03	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/03	R212	05/11/2015			Bond Future	140.6138	140.6138	140.2465	140.2465	(0.261)	0.0000	0.0000	0
2015/06/03	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R212	05/11/2015	145.99	Put	Bond Future	5,376.2200	5.3762	5,743.4600	5.7435	6.831	0	0	0
2015/06/03	R212	05/11/2015	146.01	Put	Bond Future	5,396.2200	5.3962	5,763.4600	5.7635	6.806	0	0	0
2015/06/03	R212	05/11/2015	146.00	Put	Bond Future	5,386.2200	5.3862	5,753.4600	5.7535	6.818	0	0	0
2015/06/03	R213	06/08/2015			Bond Future	8.7828	88.1655	8.8928	87.3473	1.253	0.0000	0.0000	17,327
2015/06/03	R213	06/08/2015	8.49	Put	Bond Future	3,171.9600	3.1720	3,738.2800	3.7383	17.854	0	0	0
2015/06/03	R213	06/08/2015	8.51	Put	Bond Future	3,066.3600	3.0664	3,622.8900	3.6229	18.150	0	0	0
2015/06/03	R213	06/08/2015	8.49	Call	Bond Future	939.5700	0.9396	687.6200	0.6876	(26.815)	0	0	0
2015/06/03	R213	06/08/2015	8.50	Put	Bond Future	3,118.8300	3.1188	3,680.2800	3.6803	18.002	0	0	0
2015/06/03	R213	06/08/2015	8.50	Call	Bond Future	964.0500	0.9641	707.2300	0.7072	(26.640)	0	0	0
2015/06/03	R213	06/08/2015	8.51	Call	Bond Future	989.0900	0.9891	727.3500	0.7273	(26.463)	0	0	0
2015/06/03	R213	05/11/2015	7.76	Call	Bond Future	439.2700	0.4393	347.8500	0.3478	(20.812)	0	0	0
2015/06/03	R213	05/11/2015			Bond Future	8.8440	86.0498	8.9577	85.2163	1.285	0.0000	0.0000	0
2015/06/03	R213	05/11/2015	7.74	Call	Bond Future	419.9600	0.4200	332.3800	0.3324	(20.854)	0	0	0
2015/06/03	R213	05/11/2015	7.75	Call	Bond Future	429.3000	0.4293	340.0400	0.3400	(20.792)	0	0	0
2015/06/03	R213	05/11/2015	7.74	Put	Bond Future	9,157.2200	9.1572	9,903.1300	9.9031	8.146	0	0	0
2015/06/03	R213	05/11/2015	7.76	Put	Bond Future	9,007.3000	9.0073	9,749.3700	9.7494	8.239	0	0	0
2015/06/03	R213	05/11/2015	7.75	Put	Bond Future	9,081.8900	9.0819	9,826.1200	9.8261	8.195	0	0	0
2015/06/03	R213	04/02/2016			Bond Future	8.9023	87.5165	9.0197	86.6673	1.319	0.0000	0.0000	0
2015/06/03	R213	04/02/2016	8.75	Call	Bond Future	3,148.0700	3.1481	2,758.0200	2.7580	(12.390)	0	0	0
2015/06/03	R213	04/02/2016	8.74	Put	Bond Future	4,308.7400	4.3087	4,770.5400	4.7705	10.718	0	0	0
2015/06/03	R213	04/02/2016	8.76	Put	Bond Future	4,227.1800	4.2272	4,682.9700	4.6830	10.782	0	0	0
2015/06/03	R213	04/02/2016	8.75	Put	Bond Future	4,267.5300	4.2675	4,726.6100	4.7266	10.758	0	0	0
2015/06/03	R213	04/02/2016	8.76	Call	Bond Future	3,181.8700	3.1819	2,788.5300	2.7885	(12.362)	0	0	0
2015/06/03	R213	04/02/2016	8.74	Call	Bond Future	3,115.0400	3.1150	2,727.7100	2.7277	(12.434)	0	0	0
2015/06/03	R214	06/08/2015	8.76	Put	Bond Future	2,836.1600	2.8362	3,382.2900	3.3823	19.256	0	0	0
2015/06/03	R214	06/08/2015			Bond Future	8.9420	78.5199	9.0521	77.6502	1.231	0.0000	0.0000	19,996
2015/06/03	R214	06/08/2015	8.75	Put	Bond Future	2,887.4300	2.8874	3,438.9100	3.4389	19.099	0	0	0
2015/06/03	R214	06/08/2015	8.74	Call	Bond Future	1,300.1300	1.3001	987.2000	0.9872	(24.069)	0	0	0
2015/06/03	R214	06/08/2015	8.75	Call	Bond Future	1,330.7900	1.3308	1,012.5200	1.0125	(23.916)	0	0	0
2015/06/03	R214	06/08/2015	8.76	Call	Bond Future	1,361.9000	1.3619	1,038.2800	1.0383	(23.762)	0	0	0
2015/06/03	R214	06/08/2015	8.74	Put	Bond Future	2,939.2800	2.9393	3,496.1000	3.4961	18.944	0	0	0
2015/06/03	R214	05/11/2015			Bond Future	8.9966	76.5011	9.1099	75.6155	1.260	0.0000	0.0000	0
2015/06/03	R214	05/11/2015	7.99	Put	Bond Future	9,261.0400	9.2610	10,025.0900	10.0251	8.250	0	0	0
2015/06/03	R214	05/11/2015	8.00	Put	Bond Future	9,179.4300	9.1794	9,941.3200	9.9413	8.300	0	0	0
2015/06/03	R214	05/11/2015	8.01	Put	Bond Future	9,098.7900	9.0988	9,858.4300	9.8584	8.349	0	0	0
2015/06/03	R214	05/11/2015	7.99	Call	Bond Future	582.2900	0.5823	460.7200	0.4607	(20.878)	0	0	0
2015/06/03	R214	05/11/2015	8.00	Call	Bond Future	594.6600	0.5947	470.9300	0.4709	(20.807)	0	0	0
2015/06/03	R214	05/11/2015	8.01	Call	Bond Future	607.8300	0.6078	481.8500	0.4819	(20.726)	0	0	0
2015/06/03	R214	04/02/2016			Bond Future	9.0485	77.8050	9.1651	76.9031	1.289	0.0000	0.0000	4,320
2015/06/03	R214	04/02/2016	7.99	Put	Bond Future	10,148.0000	10.1480	10,880.9000	10.8809	7.222	0	0	0
2015/06/03	R214	04/02/2016	8.00	Call	Bond Future	1,095.3100	1.0953	924.1800	0.9242	(15.624)	0	0	0
2015/06/03	R214	04/02/2016	8.01	Call	Bond Future	1,112.7900	1.1128	939.6400	0.9396	(15.560)	0	0	0
2015/06/03	R214	04/02/2016	7.99	Call	Bond Future	1,078.9400	1.0789	909.9000	0.9099	(15.667)	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
2015/06/03	R214	04/02/2016	8.01	Put	Bond Future	9,994.5200	9.9945	10,723.3100	10.7233	7.292	0	0	0
2015/06/03	R214	04/02/2016	8.00	Put	Bond Future	10,070.6200	10.0706	10,801.4300	10.8014	7.257	0	0	0
2015/06/03	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R248	06/08/2015			Bond Future	9.0288	101.0007	9.1491	99.7890	1.333	0.0000	0.0000	35,237
2015/06/03	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R248	06/08/2015	8.74	Put	Bond Future	3,021.1500	3.0212	4,232.8900	4.2329	40.109	0	0	0
2015/06/03	R248	06/08/2015	8.76	Put	Bond Future	2,806.6300	2.8066	4,018.3700	4.0184	43.174	0	0	0
2015/06/03	R248	06/08/2015	8.75	Put	Bond Future	2,913.7900	2.9138	4,125.5300	4.1255	41.586	0	0	0
2015/06/03	R248	05/11/2015	8.01	Put	Bond Future	11,996.3900	11.9964	13,230.0900	13.2301	10.284	0	0	0
2015/06/03	R248	05/11/2015			Bond Future	9.0858	98.2070	9.2097	96.9733	1.364	0.0000	0.0000	0
2015/06/03	R248	05/11/2015	8.00	Put	Bond Future	12,119.8500	12.1198	13,353.5500	13.3536	10.179	0	0	0
2015/06/03	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R248	05/11/2015	7.99	Put	Bond Future	12,243.5600	12.2436	13,477.2600	13.4773	10.076	0	0	0
2015/06/03	R248	04/02/2016	8.99	Put	Bond Future	1,515.3800	1.5154	2,771.7000	2.7717	82.905	0	0	0
2015/06/03	R248	04/02/2016			Bond Future	9.1402	99.8810	9.2679	98.6247	1.397	0.0000	0.0000	0
2015/06/03	R248	04/02/2016	9.00	Put	Bond Future	1,413.1700	1.4132	2,669.4900	2.6695	88.901	0	0	0
2015/06/03	R248	04/02/2016	9.01	Put	Bond Future	1,311.1500	1.3112	2,567.4700	2.5675	95.818	0	0	0
2015/06/03	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/03	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

488939