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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/06/2015 TO 05/06/2015

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
2015/06/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	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
2015/06/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	2025	06/08/2015	120.99	Put	Bond Future	2,104.8700	2.1049	1,957.9600	1.9580	(6.980)	0	0	0
2015/06/05	2025	06/08/2015			Bond Future	118.8851	118.8851	119.0320	119.0320	0.124	0.0000	0.0000	16
2015/06/05	2025	06/08/2015	121.01	Put	Bond Future	2,124.8700	2.1249	1,977.9600	1.9780	(6.914)	0	0	0
2015/06/05	2025	06/08/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2025	06/08/2015	121.00	Put	Bond Future	2,114.8700	2.1149	1,967.9600	1.9680	(6.947)	0	0	0
2015/06/05	2025	06/08/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2025	06/08/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2025	05/11/2015	123.01	Put	Bond Future	2,203.9100	2.2039	2,057.8500	2.0578	(6.627)	0	0	0
2015/06/05	2025	05/11/2015			Bond Future	120.8061	120.8061	120.9522	120.9522	0.121	0.0000	0.0000	0
2015/06/05	2025	05/11/2015	123.00	Put	Bond Future	2,193.9100	2.1939	2,047.8500	2.0478	(6.658)	0	0	0
2015/06/05	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2025	05/11/2015	122.99	Put	Bond Future	2,183.9100	2.1839	2,037.8500	2.0378	(6.688)	0	0	0
2015/06/05	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2030	06/08/2015			Bond Future	8.7497	94.1696	8.8410	93.4645	1.043	0.0000	0.0000	9,693
2015/06/05	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2030	06/08/2015	7.74	Put	Bond Future	8,326.1400	8.3261	9,031.2100	9.0312	8.468	0	0	0
2015/06/05	2030	06/08/2015	7.76	Put	Bond Future	8,151.4000	8.1514	8,856.4700	8.8565	8.650	0	0	0
2015/06/05	2030	06/08/2015	7.75	Put	Bond Future	8,238.7200	8.2387	8,943.7900	8.9438	8.558	0	0	0
2015/06/05	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2030	05/11/2015			Bond Future	8.8110	95.6921	8.9054	94.9731	1.072	0.0000	0.0000	0
2015/06/05	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2030	05/11/2015	8.49	Put	Bond Future	2,502.1000	2.5021	3,221.0700	3.2211	28.735	0	0	0
2015/06/05	2030	05/11/2015	8.51	Put	Bond Future	2,343.4700	2.3435	3,062.4400	3.0624	30.680	0	0	0
2015/06/05	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2030	05/11/2015	8.50	Put	Bond Future	2,422.7400	2.4227	3,141.7100	3.1417	29.676	0	0	0
2015/06/05	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2032	06/08/2015			Bond Future	8.8470	97.8541	8.9382	97.1015	1.031	0.0000	0.0000	1,579
2015/06/05	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2032	06/08/2015	8.50	Put	Bond Future	2,944.8000	2.9448	3,697.4200	3.6974	25.558	0	0	0
2015/06/05	2032	06/08/2015	8.49	Put	Bond Future	3,031.6400	3.0316	3,784.2600	3.7843	24.826	0	0	0
2015/06/05	2032	06/08/2015	8.51	Put	Bond Future	2,858.0700	2.8581	3,610.6900	3.6107	26.333	0	0	0
2015/06/05	2032	05/11/2015			Bond Future	8.9095	95.2802	9.0039	94.5130	1.059	0.0000	0.0000	0
2015/06/05	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2032	05/11/2015	7.99	Put	Bond Future	7,982.8100	7.9828	8,750.0500	8.7500	9.611	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
2015/06/05	2032	05/11/2015	8.01	Put	Bond Future	7,798.9700	7.7990	8,566.2100	8.5662	9.838	0	0	0
2015/06/05	2032	05/11/2015	8.00	Put	Bond Future	7,890.8300	7.8908	8,658.0700	8.6581	9.723	0	0	0
2015/06/05	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2032	04/02/2016			Bond Future	8.9667	96.9042	9.0641	96.1231	1.086	0.0000	0.0000	0
2015/06/05	2032	04/02/2016	8.69	Put	Bond Future	2,273.0800	2.2731	3,054.2500	3.0543	34.366	0	0	0
2015/06/05	2032	04/02/2016	8.71	Put	Bond Future	2,106.1400	2.1061	2,887.3100	2.8873	37.090	0	0	0
2015/06/05	2032	04/02/2016	8.70	Put	Bond Future	2,189.5600	2.1896	2,970.7300	2.9707	35.677	0	0	0
2015/06/05	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2037	06/08/2015			Bond Future	8.9409	96.0942	9.0270	95.3110	0.962	0.0000	0.0000	33,382
2015/06/05	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2037	06/08/2015	8.74	Put	Bond Future	1,869.1700	1.8692	2,652.3300	2.6523	41.899	0	0	0
2015/06/05	2037	06/08/2015	8.76	Put	Bond Future	1,680.5700	1.6806	2,463.7300	2.4637	46.601	0	0	0
2015/06/05	2037	06/08/2015	8.75	Put	Bond Future	1,774.8000	1.7748	2,557.9600	2.5580	44.127	0	0	0
2015/06/05	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2037	05/11/2015	7.99	Put	Bond Future	9,860.0900	9.8601	10,658.5600	10.6586	8.098	0	0	0
2015/06/05	2037	05/11/2015	8.01	Put	Bond Future	9,649.5000	9.6495	10,447.9700	10.4480	8.275	0	0	0
2015/06/05	2037	05/11/2015			Bond Future	8.9986	97.6479	9.0874	96.8494	0.987	0.0000	0.0000	0
2015/06/05	2037	05/11/2015	8.00	Put	Bond Future	9,754.7100	9.7547	10,553.1800	10.5532	8.185	0	0	0
2015/06/05	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2037	04/02/2016	8.75	Put	Bond Future	2,768.3000	2.7683	3,581.2200	3.5812	29.365	0	0	0
2015/06/05	2037	04/02/2016			Bond Future	9.0526	95.0545	9.1441	94.2416	1.011	0.0000	0.0000	0
2015/06/05	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2037	04/02/2016	8.74	Put	Bond Future	2,861.9200	2.8619	3,674.8400	3.6748	28.405	0	0	0
2015/06/05	2037	04/02/2016	8.76	Put	Bond Future	2,674.8100	2.6748	3,487.7300	3.4877	30.392	0	0	0
2015/06/05	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2038	06/08/2015			Bond Future	123.7444	123.7444	123.5676	123.5676	(0.143)	0.0000	0.0000	3,627
2015/06/05	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2038	06/08/2015	127.99	Put	Bond Future	4,245.5700	4.2456	4,422.4000	4.4224	4.165	0	0	0
2015/06/05	2038	06/08/2015	128.01	Put	Bond Future	4,265.5700	4.2656	4,442.4000	4.4424	4.146	0	0	0
2015/06/05	2038	06/08/2015	128.00	Put	Bond Future	4,255.5700	4.2556	4,432.4000	4.4324	4.155	0	0	0
2015/06/05	2038	05/11/2015			Bond Future	125.7440	125.7440	125.5608	125.5608	(0.146)	0.0000	0.0000	0
2015/06/05	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2038	05/11/2015	133.99	Put	Bond Future	8,246.0400	8.2460	8,429.1600	8.4292	2.221	0	0	0
2015/06/05	2038	05/11/2015	134.01	Put	Bond Future	8,266.0400	8.2660	8,449.1600	8.4492	2.215	0	0	0
2015/06/05	2038	05/11/2015	134.00	Put	Bond Future	8,256.0400	8.2560	8,439.1600	8.4392	2.218	0	0	0
2015/06/05	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	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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2015/06/05	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2044	06/08/2015			Bond Future	9.0343	97.3871	9.1203	96.5397	0.952	0.0000	0.0000	10,735
2015/06/05	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2044	06/08/2015	8.74	Put	Bond Future	2,996.9200	2.9969	3,844.3300	3.8443	28.276	0	0	0
2015/06/05	2044	06/08/2015	8.76	Put	Bond Future	2,788.3000	2.7883	3,635.7100	3.6357	30.392	0	0	0
2015/06/05	2044	06/08/2015	8.75	Put	Bond Future	2,892.5200	2.8925	3,739.9300	3.7399	29.297	0	0	0
2015/06/05	2044	05/11/2015			Bond Future	9.0904	98.9617	9.1790	98.0980	0.976	0.0000	0.0000	0
2015/06/05	2044	05/11/2015	8.24	Put	Bond Future	8,997.3700	8.9974	9,860.9800	9.8610	9.598	0	0	0
2015/06/05	2044	05/11/2015	8.26	Put	Bond Future	8,769.8100	8.7698	9,633.4200	9.6334	9.848	0	0	0
2015/06/05	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2044	05/11/2015	8.25	Put	Bond Future	8,883.4800	8.8835	9,747.0900	9.7471	9.722	0	0	0
2015/06/05	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2044	04/02/2016	8.99	Put	Bond Future	1,504.8000	1.5048	2,384.0200	2.3840	58.428	0	0	0
2015/06/05	2044	04/02/2016			Bond Future	9.1430	96.2655	9.2344	95.3863	0.999	0.0000	0.0000	0
2015/06/05	2044	04/02/2016	9.01	Put	Bond Future	1,305.8800	1.3059	2,185.1000	2.1851	67.328	0	0	0
2015/06/05	2044	04/02/2016	9.00	Put	Bond Future	1,405.2500	1.4053	2,284.4700	2.2845	62.567	0	0	0
2015/06/05	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2046	06/08/2015	129.01	Put	Bond Future	7,328.4900	7.3285	7,549.9000	7.5499	3.021	0	0	0
2015/06/05	2046	06/08/2015			Bond Future	121.6815	121.6815	121.4601	121.4601	(0.182)	0.0000	0.0000	5,722
2015/06/05	2046	06/08/2015	129.00	Put	Bond Future	7,318.4900	7.3185	7,539.9000	7.5399	3.025	0	0	0
2015/06/05	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2046	06/08/2015	128.99	Put	Bond Future	7,308.4900	7.3085	7,529.9000	7.5299	3.029	0	0	0
2015/06/05	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2046	05/11/2015			Bond Future	122.2412	122.2412	122.0130	122.0130	(0.187)	0.0000	0.0000	0
2015/06/05	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2046	05/11/2015	132.99	Put	Bond Future	10,748.8400	10.7488	10,977.0300	10.9770	2.123	0	0	0
2015/06/05	2046	05/11/2015	133.01	Put	Bond Future	10,768.8400	10.7688	10,997.0300	10.9970	2.119	0	0	0
2015/06/05	2046	05/11/2015	133.00	Put	Bond Future	10,758.8400	10.7588	10,987.0300	10.9870	2.121	0	0	0
2015/06/05	2050	06/08/2015			Bond Future	131.6977	131.6977	131.7456	131.7456	0.036	0.0000	0.0000	3,821
2015/06/05	2050	06/08/2015	136.99	Put	Bond Future	5,292.3200	5.2923	5,244.4500	5.2445	(0.905)	0	0	0
2015/06/05	2050	06/08/2015	137.01	Put	Bond Future	5,312.3200	5.3123	5,264.4500	5.2645	(0.901)	0	0	0
2015/06/05	2050	06/08/2015	137.00	Put	Bond Future	5,302.3200	5.3023	5,254.4500	5.2545	(0.903)	0	0	0
2015/06/05	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2050	05/11/2015			Bond Future	133.8255	133.8255	133.8707	133.8707	0.034	0.0000	0.0000	0
2015/06/05	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2050	05/11/2015	144.99	Put	Bond Future	11,164.5500	11.1645	11,119.2700	11.1193	(0.406)	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
2015/06/05	2050	05/11/2015	145.01	Put	Bond Future	11,184.5500	11.1845	11,139.2700	11.1393	(0.405)	0	0	0
2015/06/05	2050	05/11/2015	145.00	Put	Bond Future	11,174.5500	11.1745	11,129.2700	11.1293	(0.405)	0	0	0
2015/06/05	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	AL37	06/08/2015			Index Future	456.8290	456.8290	455.2150	455.2150	(0.353)	0.0000	0.0000	124
2015/06/05	AL37	05/11/2015			Index Future	464.2860	464.2860	462.6330	462.6330	(0.356)	0.0000	0.0000	0
2015/06/05	AL7T	06/08/2015			Index Future	536.8610	536.8610	533.7590	533.7590	(0.578)	0.0000	0.0000	3
2015/06/05	AL7T	05/11/2015			Index Future	545.6240	545.6240	542.4570	542.4570	(0.580)	0.0000	0.0000	0
2015/06/05	ALBI	06/08/2015			Index Future	490.6260	490.6260	487.6600	487.6600	(0.605)	0.0000	0.0000	510
2015/06/05	ALBI	05/11/2015			Index Future	498.6340	498.6340	495.6080	495.6080	(0.607)	0.0000	0.0000	103
2015/06/05	ALBI	04/02/2016			Index Future	507.1260	507.1260	504.0430	504.0430	(0.608)	0.0000	0.0000	0
2015/06/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	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
2015/06/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/06/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	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
2015/06/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/06/05	EL28	06/08/2015	125.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	EL28	06/08/2015			Bond Future	124.3270	124.3270	124.3722	124.3722	0.036	0.0000	0.0000	0
2015/06/05	EL28	06/08/2015	125.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	EL28	06/08/2015	124.99	Put	Bond Future	662.9900	0.6630	617.8200	0.6178	(6.813)	0	0	0
2015/06/05	EL28	06/08/2015	125.01	Put	Bond Future	682.9900	0.6830	637.8200	0.6378	(6.614)	0	0	0
2015/06/05	EL28	06/08/2015	124.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	EL28	06/08/2015	125.00	Put	Bond Future	672.9900	0.6730	627.8200	0.6278	(6.712)	0	0	0
2015/06/05	EL28	05/11/2015	126.99	Put	Bond Future	2,202.5100	2.2025	2,159.7800	2.1598	(1.940)	0	0	0
2015/06/05	EL28	05/11/2015			Bond Future	124.7875	124.7875	124.8302	124.8302	0.034	0.0000	0.0000	0
2015/06/05	EL28	05/11/2015	127.01	Put	Bond Future	2,222.5100	2.2225	2,179.7800	2.1798	(1.923)	0	0	0
2015/06/05	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	EL28	05/11/2015	127.00	Put	Bond Future	2,212.5100	2.2125	2,169.7800	2.1698	(1.931)	0	0	0
2015/06/05	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	ES33	06/08/2015			Bond Future	9.8704	83.2299	9.9614	82.5898	0.922	0.0000	0.0000	6,396
2015/06/05	ES33	06/08/2015	9.59	Put	Bond Future	2,022.6400	2.0226	2,662.7400	2.6627	31.647	0	0	0
2015/06/05	ES33	06/08/2015	9.61	Put	Bond Future	1,875.8400	1.8758	2,515.9400	2.5159	34.123	0	0	0
2015/06/05	ES33	06/08/2015	9.60	Put	Bond Future	1,949.1900	1.9492	2,589.2900	2.5893	32.839	0	0	0
2015/06/05	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	ES33	05/11/2015	9.00	Put	Bond Future	7,145.7700	7.1458	7,798.3600	7.7984	9.133	0	0	0
2015/06/05	ES33	05/11/2015			Bond Future	9.9609	80.7876	10.0552	80.1350	0.946	0.0000	0.0000	0
2015/06/05	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	ES33	05/11/2015	8.99	Put	Bond Future	7,225.1000	7.2251	7,877.6900	7.8777	9.032	0	0	0
2015/06/05	ES33	05/11/2015	9.01	Put	Bond Future	7,066.5400	7.0665	7,719.1300	7.7191	9.235	0	0	0
2015/06/05	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	ES33	04/02/2016			Bond Future	10.0494	82.1645	10.1468	81.5002	0.970	0.0000	0.0000	0
2015/06/05	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	ES33	04/02/2016	9.99	Put	Bond Future	409.0700	0.4091	1,073.4500	1.0734	162.412	0	0	0
2015/06/05	ES33	04/02/2016	10.01	Put	Bond Future	270.9400	0.2709	935.3200	0.9353	245.213	0	0	0
2015/06/05	ES33	04/02/2016	10.00	Put	Bond Future	339.9600	0.3400	1,004.3400	1.0043	195.429	0	0	0
2015/06/05	GOVI	06/08/2015			GOVI	487.2560	487.2560	484.4810	484.4810	(0.570)	0.0000	0.0000	457
2015/06/05	GOVI	06/08/2015	499.99	Put	GOVI	127,340.0000	12.7340	155,090.0000	15.5090	21.792	0	0	0
2015/06/05	GOVI	06/08/2015	500.01	Put	GOVI	127,540.0000	12.7540	155,290.0000	15.5290	21.758	0	0	0
2015/06/05	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	GOVI	06/08/2015	500.00	Put	GOVI	127,440.0000	12.7440	155,190.0000	15.5190	21.775	0	0	0
2015/06/05	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	GOVI	05/11/2015			GOVI	495.2090	495.2090	492.3760	492.3760	(0.572)	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
2015/06/05	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	GOVI	05/11/2015	529.99	Put	GOVI	347,810.0000	34.7810	376,140.0000	37.6140	8.145	0	0	0
2015/06/05	GOVI	05/11/2015	530.01	Put	GOVI	348,010.0000	34.8010	376,340.0000	37.6340	8.141	0	0	0
2015/06/05	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	GOVI	05/11/2015	530.00	Put	GOVI	347,910.0000	34.7910	376,240.0000	37.6240	8.143	0	0	0
2015/06/05	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	GOVI	04/02/2016			GOVI	503.6420	503.6420	500.7560	500.7560	(0.573)	0.0000	0.0000	0
2015/06/05	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	GOVI	04/02/2016	511.99	Put	GOVI	83,480.0000	8.3480	112,340.0000	11.2340	34.571	0	0	0
2015/06/05	GOVI	04/02/2016	512.01	Put	GOVI	83,680.0000	8.3680	112,540.0000	11.2540	34.489	0	0	0
2015/06/05	GOVI	04/02/2016	512.00	Put	GOVI	83,580.0000	8.3580	112,440.0000	11.2440	34.530	0	0	0
2015/06/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/06/05	IGOV	06/08/2015			Index Future	226.0360	226.0360	225.7790	225.7790	(0.114)	0.0000	0.0000	1,080
2015/06/05	IGOV	05/11/2015			Index Future	229.7260	229.7260	229.4590	229.4590	(0.116)	0.0000	0.0000	17
2015/06/05	IGOV	04/02/2016			Index Future	233.6380	233.6380	233.3640	233.3640	(0.117)	0.0000	0.0000	0
2015/06/05	ILBI	06/08/2015			Index Future	613.9690	613.9690	613.2640	613.2640	(0.115)	0.0000	0.0000	159
2015/06/05	ILBI	05/11/2015			Index Future	624.0730	624.0730	623.3540	623.3540	(0.115)	0.0000	0.0000	0
2015/06/05	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/06/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/06/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/06/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/06/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/06/05	JBAF	17/06/2015			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	7,500
2015/06/05	JBAF	15/07/2015			Jibar Tradeable Future	6.2200	93.7800	6.2200	93.7800	0.000	0.0000	0.0000	0
2015/06/05	JBAF	19/08/2015			Jibar Tradeable Future	6.3600	93.6400	6.3600	93.6400	0.000	0.0000	0.0000	0
2015/06/05	JBAF	16/09/2015			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/06/05	JBAF	21/10/2015			Jibar Tradeable Future	6.6000	93.4000	6.6000	93.4000	0.000	0.0000	0.0000	0
2015/06/05	JBAF	15/12/2015			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2015/06/05	JBAF	17/02/2016			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,000
2015/06/05	JBAF	16/03/2016			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2015/06/05	JBAF	15/06/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2015/06/05	JBAF	21/09/2016			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2015/06/05	JBAF	21/12/2016			Jibar Tradeable Future	7.7400	92.2600	7.7400	92.2600	0.000	0.0000	0.0000	0
2015/06/05	JBAF	15/03/2017			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2015/06/05	R023	06/08/2015	8.24	Call	Bond Future	1,403.6100	1.4036	1,121.2600	1.1213	(20.116)	0	0	0
2015/06/05	R023	06/08/2015	9.07	Put	Bond Future	96.3100	0.0963	133.4600	0.1335	38.573	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
2015/06/05	R023	06/08/2015			Bond Future	8.1792		101.0847	8.2763	100.5552	1.188	0.0000	0.0000	20,973
2015/06/05	R023	06/08/2015	8.26	Put	Bond Future	1,023.3300		1.0233	1,263.0800	1.2631	23.428	0	0	0
2015/06/05	R023	06/08/2015	9.07	Call	Bond Future	4,819.4500		4.8194	4,327.0500	4.3270	(10.217)	0	0	0
2015/06/05	R023	06/08/2015	8.25	Put	Bond Future	1,047.1300		1.0471	1,290.6000	1.2906	23.251	0	0	0
2015/06/05	R023	06/08/2015	8.24	Put	Bond Future	1,071.6700		1.0717	1,318.8700	1.3189	23.067	0	0	0
2015/06/05	R023	06/08/2015	8.25	Call	Bond Future	1,433.5200		1.4335	1,147.4400	1.1474	(19.956)	0	0	0
2015/06/05	R023	06/08/2015	8.26	Call	Bond Future	1,464.1200		1.4641	1,174.3200	1.1743	(19.793)	0	0	0
2015/06/05	R023	05/11/2015			Bond Future	8.2508		98.7945	8.3529	98.2538	1.237	0.0000	0.0000	0
2015/06/05	R023	05/11/2015	7.99	Put	Bond Future	2,711.9800		2.7120	3,044.5300	3.0445	12.262	0	0	0
2015/06/05	R023	05/11/2015	8.01	Put	Bond Future	2,646.5600		2.6466	2,974.4500	2.9744	12.389	0	0	0
2015/06/05	R023	05/11/2015	7.99	Call	Bond Future	1,313.3400		1.3133	1,105.1600	1.1052	(15.851)	0	0	0
2015/06/05	R023	05/11/2015	8.00	Put	Bond Future	2,679.1500		2.6792	3,009.3700	3.0094	12.326	0	0	0
2015/06/05	R023	05/11/2015	8.00	Call	Bond Future	1,334.6000		1.3346	1,124.0900	1.1241	(15.773)	0	0	0
2015/06/05	R023	05/11/2015	8.01	Call	Bond Future	1,356.0700		1.3561	1,143.2300	1.1432	(15.695)	0	0	0
2015/06/05	R023	04/02/2016	8.01	Put	Bond Future	3,270.5900		3.2706	3,603.2200	3.6032	10.170	0	0	0
2015/06/05	R023	04/02/2016			Bond Future	8.3176		100.4779	8.4247	99.9271	1.288	0.0000	0.0000	0
2015/06/05	R023	04/02/2016	8.00	Put	Bond Future	3,302.2200		3.3022	3,636.7400	3.6367	10.130	0	0	0
2015/06/05	R023	04/02/2016	8.01	Call	Bond Future	1,667.8900		1.6679	1,449.7600	1.4498	(13.078)	0	0	0
2015/06/05	R023	04/02/2016	7.99	Call	Bond Future	1,625.9800		1.6260	1,411.6300	1.4116	(13.183)	0	0	0
2015/06/05	R023	04/02/2016	8.00	Call	Bond Future	1,646.8600		1.6469	1,430.6200	1.4306	(13.130)	0	0	0
2015/06/05	R023	04/02/2016	7.99	Put	Bond Future	3,334.0400		3.3340	3,670.4500	3.6705	10.090	0	0	0
2015/06/05	R186	06/08/2015	7.65	Call	Bond Future	223.8600		0.2239	152.0500	0.1521	(32.078)	0	0	75
2015/06/05	R186	06/08/2015	8.00	Put	Bond Future	3,691.8300		3.6918	4,232.7600	4.2328	14.652	0	0	0
2015/06/05	R186	06/08/2015	8.90	Put	Bond Future	480.1700		0.4802	616.2000	0.6162	28.330	0	0	5,350
2015/06/05	R186	06/08/2015			Bond Future	8.3633		116.9443	8.4548	116.2156	1.094	0.0000	0.0000	40,909
2015/06/05	R186	06/08/2015	8.50	Call	Bond Future	2,447.5000		2.4475	2,017.7300	2.0177	(17.560)	0	0	0
2015/06/05	R186	06/08/2015	8.55	Put	Bond Future	1,209.5700		1.2096	1,484.6900	1.4847	22.745	0	0	4,229
2015/06/05	R186	06/08/2015	7.85	Call	Bond Future	460.3400		0.4603	330.3600	0.3304	(28.236)	0	0	20
2015/06/05	R186	06/08/2015	8.00	Call	Bond Future	736.3000		0.7363	548.4800	0.5485	(25.509)	0	0	0
2015/06/05	R186	06/08/2015	8.01	Call	Bond Future	758.3400		0.7583	566.2600	0.5663	(25.329)	0	0	0
2015/06/05	R186	06/08/2015	7.75	Call	Bond Future	325.7700		0.3258	227.6300	0.2276	(30.126)	0	0	1,000
2015/06/05	R186	06/08/2015	8.35	Call	Bond Future	1,800.3600		1.8004	1,445.1900	1.4452	(19.728)	0	0	20
2015/06/05	R186	06/08/2015	7.99	Call	Bond Future	714.8800		0.7149	531.2700	0.5313	(25.684)	0	0	0
2015/06/05	R186	06/08/2015	8.68	Put	Bond Future	875.4700		0.8755	1,092.6000	1.0926	24.802	0	0	20
2015/06/05	R186	06/08/2015	8.46	Put	Bond Future	1,494.0800		1.4941	1,812.6300	1.8126	21.321	0	0	75
2015/06/05	R186	06/08/2015	8.45	Call	Bond Future	2,219.3900		2.2194	1,814.1400	1.8141	(18.260)	0	0	0
2015/06/05	R186	06/08/2015	8.05	Call	Bond Future	850.8600		0.8509	641.3300	0.6413	(24.626)	0	0	75
2015/06/05	R186	06/08/2015	7.65	Put	Bond Future	6,125.4800		6.1255	6,782.4200	6.7824	10.725	0	0	0
2015/06/05	R186	06/08/2015	8.50	Put	Bond Future	1,361.1200		1.3611	1,660.1000	1.6601	21.966	0	0	5,229
2015/06/05	R186	06/08/2015	8.55	Call	Bond Future	2,689.7000		2.6897	2,236.0700	2.2361	(16.865)	0	0	0
2015/06/05	R186	06/08/2015	7.75	Put	Bond Future	5,375.5700		5.3756	6,006.1800	6.0062	11.731	0	0	0
2015/06/05	R186	06/08/2015	8.45	Put	Bond Future	1,528.6200		1.5286	1,852.1200	1.8521	21.163	0	0	4,229
2015/06/05	R186	06/08/2015	7.99	Put	Bond Future	3,753.2200		3.7532	4,298.3600	4.2984	14.525	0	0	0
2015/06/05	R186	06/08/2015	8.05	Put	Bond Future	3,393.5000		3.3935	3,912.7200	3.9127	15.300	0	0	0
2015/06/05	R186	06/08/2015	8.90	Call	Bond Future	4,665.0100		4.6650	4,072.2900	4.0723	(12.706)	0	0	0
2015/06/05	R186	06/08/2015	8.46	Call	Bond Future	2,264.1200		2.2641	1,853.9200	1.8539	(18.117)	0	0	0
2015/06/05	R186	06/08/2015	7.85	Put	Bond Future	4,666.4300		4.6664	5,265.2000	5.2652	12.831	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/05	R186	06/08/2015	8.01	Put	Bond Future	3,631.1300		3.6311	4,167.8000	4.1678	14.780	0	0	0
2015/06/05	R186	06/08/2015	8.35	Put	Bond Future	1,906.4600		1.9065	2,280.0400	2.2800	19.595	0	0	0
2015/06/05	R186	06/08/2015	8.68	Call	Bond Future	3,370.6600		3.3707	2,859.0400	2.8590	(15.179)	0	0	0
2015/06/05	R186	05/11/2015	8.85	Put	Bond Future	1,585.8100		1.5858	1,826.4000	1.8264	15.171	0	0	169
2015/06/05	R186	05/11/2015	8.25	Put	Bond Future	3,660.1900		3.6602	4,084.9500	4.0850	11.605	0	0	8,690
2015/06/05	R186	05/11/2015	8.24	Call	Bond Future	2,239.2500		2.2393	1,923.5900	1.9236	(14.097)	0	0	0
2015/06/05	R186	05/11/2015	8.45	Call	Bond Future	3,013.1600		3.0132	2,630.1700	2.6302	(12.711)	0	0	0
2015/06/05	R186	05/11/2015			Bond Future	8.4257		118.8340	8.5211	118.0903	1.132	0.0000	0.0000	500
2015/06/05	R186	05/11/2015	9.00	Put	Bond Future	1,252.1600		1.2522	1,453.5500	1.4535	16.083	0	0	2,600
2015/06/05	R186	05/11/2015	8.35	Put	Bond Future	3,222.7000		3.2227	3,615.3600	3.6154	12.184	0	0	9,370
2015/06/05	R186	05/11/2015	8.22	Call	Bond Future	2,172.6400		2.1726	1,863.3700	1.8634	(14.235)	0	0	0
2015/06/05	R186	05/11/2015	8.24	Put	Bond Future	3,706.2200		3.7062	4,134.1800	4.1342	11.547	0	0	0
2015/06/05	R186	05/11/2015	8.26	Put	Bond Future	3,614.8400		3.6148	4,036.4000	4.0364	11.662	0	0	0
2015/06/05	R186	05/11/2015	8.35	Call	Bond Future	2,627.8100		2.6278	2,276.8500	2.2769	(13.356)	0	0	169
2015/06/05	R186	05/11/2015	7.73	Call	Bond Future	921.2000		0.9212	755.8700	0.7559	(17.947)	0	0	169
2015/06/05	R186	05/11/2015	8.85	Call	Bond Future	4,844.2100		4.8442	4,341.1800	4.3412	(10.384)	0	0	0
2015/06/05	R186	05/11/2015	9.00	Call	Bond Future	5,632.1000		5.6321	5,089.8700	5.0899	(9.627)	0	0	0
2015/06/05	R186	05/11/2015	8.45	Put	Bond Future	2,822.9800		2.8230	3,183.6100	3.1836	12.775	0	0	6,248
2015/06/05	R186	05/11/2015	8.25	Call	Bond Future	2,272.8700		2.2729	1,954.0100	1.9540	(14.029)	0	0	0
2015/06/05	R186	05/11/2015	7.73	Put	Bond Future	6,550.8400		6.5508	7,129.1300	7.1291	8.828	0	0	0
2015/06/05	R186	05/11/2015	8.26	Call	Bond Future	2,307.1000		2.3071	1,985.0400	1.9850	(13.960)	0	0	0
2015/06/05	R186	05/11/2015	8.22	Put	Bond Future	3,799.1300		3.7991	4,233.4800	4.2335	11.433	0	0	1,090
2015/06/05	R186	04/02/2016	7.50	Call	Bond Future	885.1300		0.8851	742.4100	0.7424	(16.124)	0	0	0
2015/06/05	R186	04/02/2016			Bond Future	8.4813		115.5601	8.5805	114.8028	1.169	0.0000	0.0000	5,512
2015/06/05	R186	04/02/2016	7.51	Call	Bond Future	900.7200		0.9007	756.0300	0.7560	(16.064)	0	0	0
2015/06/05	R186	04/02/2016	7.50	Put	Bond Future	8,764.4600		8.7645	9,379.0400	9.3790	7.012	0	0	0
2015/06/05	R186	04/02/2016	7.49	Call	Bond Future	870.5200		0.8705	729.6900	0.7297	(16.178)	0	0	0
2015/06/05	R186	04/02/2016	7.49	Put	Bond Future	8,833.8700		8.8339	9,450.3400	9.4503	6.978	0	0	0
2015/06/05	R186	04/02/2016	7.51	Put	Bond Future	8,696.1100		8.6961	9,308.7200	9.3087	7.045	0	0	0
2015/06/05	R186	05/05/2016			Bond Future	8.5266		117.6304	8.6293	116.8616	1.204	0.0000	0.0000	0
2015/06/05	R186	05/05/2016	8.34	Call	Bond Future	3,518.4000		3.5184	3,166.8400	3.1668	(9.992)	0	0	0
2015/06/05	R186	05/05/2016	8.35	Call	Bond Future	3,552.6500		3.5526	3,198.8600	3.1989	(9.958)	0	0	0
2015/06/05	R186	05/05/2016	8.33	Call	Bond Future	3,484.3500		3.4844	3,135.0200	3.1350	(10.026)	0	0	0
2015/06/05	R186	05/05/2016	8.35	Put	Bond Future	4,891.3300		4.8913	5,306.3600	5.3064	8.485	0	0	0
2015/06/05	R186	05/05/2016	7.56	Put	Bond Future	9,027.6800		9.0277	9,610.7500	9.6108	6.459	0	0	0
2015/06/05	R186	05/05/2016	8.34	Put	Bond Future	4,933.5300		4.9335	5,350.7900	5.3508	8.458	0	0	0
2015/06/05	R186	05/05/2016	7.56	Call	Bond Future	1,431.9300		1.4319	1,246.1800	1.2462	(12.972)	0	0	0
2015/06/05	R186	05/05/2016	8.33	Put	Bond Future	4,975.9900		4.9760	5,395.4800	5.3955	8.430	0	0	0
2015/06/05	R197	06/08/2015	288.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R197	06/08/2015			Bond Future	286.3646		286.3646	285.9599	285.9599	(0.141)	0.0000	0.0000	997
2015/06/05	R197	06/08/2015	288.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R197	06/08/2015	287.99	Put	Bond Future	1,625.4300		1.6254	2,030.1400	2.0301	24.899	0	0	0
2015/06/05	R197	06/08/2015	288.01	Put	Bond Future	1,645.4300		1.6454	2,050.1400	2.0501	24.596	0	0	0
2015/06/05	R197	06/08/2015	288.00	Put	Bond Future	1,635.4300		1.6354	2,040.1400	2.0401	24.746	0	0	0
2015/06/05	R197	06/08/2015	287.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R197	05/11/2015	295.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R197	05/11/2015			Bond Future	290.9908		290.9908	290.5720	290.5720	(0.144)	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
2015/06/05	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R197	05/11/2015	294.99	Put	Bond Future	3,999.2200	3.9992	4,418.0000	4.4180	10.472	0	0	0
2015/06/05	R197	05/11/2015	295.01	Put	Bond Future	4,019.2200	4.0192	4,438.0000	4.4380	10.419	0	0	0
2015/06/05	R197	05/11/2015	295.00	Put	Bond Future	4,009.2200	4.0092	4,428.0000	4.4280	10.445	0	0	0
2015/06/05	R202	06/08/2015			Bond Future	234.8489	234.8489	234.2623	234.2623	(0.250)	0.0000	0.0000	53,356
2015/06/05	R202	06/08/2015	239.99	Put	Bond Future	5,141.1200	5.1411	5,727.7300	5.7277	11.410	0	0	0
2015/06/05	R202	06/08/2015	240.00	Put	Bond Future	5,151.1200	5.1511	5,737.7300	5.7377	11.388	0	0	0
2015/06/05	R202	06/08/2015	240.01	Put	Bond Future	5,161.1200	5.1611	5,747.7300	5.7477	11.366	0	0	0
2015/06/05	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R202	05/11/2015			Bond Future	238.6429	238.6429	238.0407	238.0407	(0.252)	0.0000	0.0000	0
2015/06/05	R202	05/11/2015	245.99	Put	Bond Future	7,347.1200	7.3471	7,949.2600	7.9493	8.196	0	0	0
2015/06/05	R202	05/11/2015	246.01	Put	Bond Future	7,367.1200	7.3671	7,969.2600	7.9693	8.173	0	0	0
2015/06/05	R202	05/11/2015	246.00	Put	Bond Future	7,357.1200	7.3571	7,959.2600	7.9593	8.184	0	0	0
2015/06/05	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R203	06/08/2015	6.74	Call	Bond Future	77.7700	0.0778	53.5300	0.0535	(31.169)	0	0	0
2015/06/05	R203	06/08/2015	6.75	Put	Bond Future	1,153.2700	1.1533	1,304.9600	1.3050	13.153	0	0	0
2015/06/05	R203	06/08/2015	7.84	Call	Bond Future	1,131.3600	1.1314	985.6400	0.9856	(12.880)	0	0	0
2015/06/05	R203	06/08/2015			Bond Future	7.3014	105.1619	7.3929	104.9852	1.254	0.0000	0.0000	17,787
2015/06/05	R203	06/08/2015	6.75	Call	Bond Future	80.7500	0.0807	55.7500	0.0558	(30.960)	0	0	0
2015/06/05	R203	06/08/2015	6.76	Call	Bond Future	83.8200	0.0838	58.0400	0.0580	(30.756)	0	0	0
2015/06/05	R203	06/08/2015	6.74	Put	Bond Future	1,169.8800	1.1699	1,322.3300	1.3223	13.031	0	0	0
2015/06/05	R203	06/08/2015	7.84	Put	Bond Future	97.5300	0.0975	128.5000	0.1285	31.754	0	0	5,000
2015/06/05	R203	06/08/2015	6.76	Put	Bond Future	1,136.7600	1.1368	1,287.6700	1.2877	13.275	0	0	0
2015/06/05	R203	05/11/2015	5.99	Call	Bond Future	19.9400	0.0199	13.8200	0.0138	(30.692)	0	0	0
2015/06/05	R203	05/11/2015	6.00	Put	Bond Future	2,458.9200	2.4589	2,634.9000	2.6349	7.157	0	0	0
2015/06/05	R203	05/11/2015			Bond Future	7.4000	102.6953	7.5065	102.5130	1.438	0.0000	0.0000	0
2015/06/05	R203	05/11/2015	6.00	Call	Bond Future	20.5900	0.0206	14.3000	0.0143	(30.549)	0	0	0
2015/06/05	R203	05/11/2015	6.01	Call	Bond Future	21.2500	0.0213	14.7800	0.0148	(30.447)	0	0	0
2015/06/05	R203	05/11/2015	5.99	Put	Bond Future	2,475.9600	2.4760	2,652.1100	2.6521	7.114	0	0	0
2015/06/05	R203	05/11/2015	6.01	Put	Bond Future	2,441.8900	2.4419	2,617.6900	2.6177	7.199	0	0	0
2015/06/05	R203	04/02/2016	7.26	Put	Bond Future	722.1100	0.7221	837.5400	0.8375	15.985	0	0	0
2015/06/05	R203	04/02/2016	7.25	Put	Bond Future	730.8600	0.7309	847.0900	0.8471	15.903	0	0	0
2015/06/05	R203	04/02/2016			Bond Future	7.4888	104.4453	7.6139	104.2591	1.670	0.0000	0.0000	0
2015/06/05	R203	04/02/2016	7.26	Call	Bond Future	380.0900	0.3801	309.2400	0.3092	(18.640)	0	0	0
2015/06/05	R203	04/02/2016	7.24	Call	Bond Future	367.6800	0.3677	298.4400	0.2984	(18.832)	0	0	0
2015/06/05	R203	04/02/2016	7.25	Call	Bond Future	373.8600	0.3739	303.8100	0.3038	(18.737)	0	0	0
2015/06/05	R203	04/02/2016	7.24	Put	Bond Future	739.6700	0.7397	856.7100	0.8567	15.823	0	0	0
2015/06/05	R204	06/08/2015	7.74	Call	Bond Future	842.6100	0.8426	689.1500	0.6892	(18.212)	0	0	0
2015/06/05	R204	06/08/2015	7.75	Put	Bond Future	436.6700	0.4367	541.8900	0.5419	24.096	0	0	0
2015/06/05	R204	06/08/2015			Bond Future	7.6054	102.2719	7.6942	102.0113	1.168	0.0000	0.0000	21,429

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/05	R204	06/08/2015	8.41	Call	Bond Future	2,384.7400	2.3847	2,144.3600	2.1444	(10.080)	0	0	0
2015/06/05	R204	06/08/2015	7.74	Put	Bond Future	448.0400	0.4480	555.1500	0.5552	23.906	0	0	0
2015/06/05	R204	06/08/2015	7.76	Put	Bond Future	425.5200	0.4255	528.8600	0.5289	24.286	0	0	0
2015/06/05	R204	06/08/2015	8.41	Put	Bond Future	54.6300	0.0546	74.8200	0.0748	36.958	0	0	699
2015/06/05	R204	06/08/2015	7.75	Call	Bond Future	860.4700	0.8605	705.1200	0.7051	(18.054)	0	0	0
2015/06/05	R204	06/08/2015	7.76	Call	Bond Future	878.5400	0.8785	721.3100	0.7213	(17.897)	0	0	0
2015/06/05	R204	05/11/2015			Bond Future	7.6937	103.9244	7.7915	103.6568	1.272	0.0000	0.0000	0
2015/06/05	R204	05/11/2015	6.25	Call	Bond Future	37.2700	0.0373	27.1000	0.0271	(27.287)	0	0	0
2015/06/05	R204	05/11/2015	6.24	Put	Bond Future	4,114.0300	4.1140	4,371.6600	4.3717	6.262	0	0	0
2015/06/05	R204	05/11/2015	6.26	Put	Bond Future	4,058.8000	4.0588	4,315.8900	4.3159	6.334	0	0	0
2015/06/05	R204	05/11/2015	6.25	Put	Bond Future	4,086.4000	4.0864	4,343.7600	4.3438	6.298	0	0	0
2015/06/05	R204	05/11/2015	6.26	Call	Bond Future	38.4100	0.0384	27.9700	0.0280	(27.180)	0	0	0
2015/06/05	R204	05/11/2015	6.24	Call	Bond Future	36.1600	0.0362	26.2600	0.0263	(27.378)	0	0	0
2015/06/05	R204	04/02/2016	7.50	Call	Bond Future	687.2800	0.6873	583.0600	0.5831	(15.164)	0	0	0
2015/06/05	R204	04/02/2016			Bond Future	7.7701	101.6579	7.8780	101.3849	1.388	0.0000	0.0000	0
2015/06/05	R204	04/02/2016	7.51	Call	Bond Future	697.8500	0.6978	592.5400	0.5925	(15.091)	0	0	0
2015/06/05	R204	04/02/2016	7.49	Put	Bond Future	1,390.3600	1.3904	1,560.1800	1.5602	12.214	0	0	0
2015/06/05	R204	04/02/2016	7.51	Put	Bond Future	1,359.9600	1.3600	1,527.6100	1.5276	12.328	0	0	0
2015/06/05	R204	04/02/2016	7.49	Call	Bond Future	677.1300	0.6771	573.9900	0.5740	(15.232)	0	0	0
2015/06/05	R204	04/02/2016	7.50	Put	Bond Future	1,374.9500	1.3750	1,543.6900	1.5437	12.272	0	0	0
2015/06/05	R207	06/08/2015	7.76	Call	Bond Future	627.5300	0.6275	479.7100	0.4797	(23.556)	0	0	0
2015/06/05	R207	06/08/2015			Bond Future	7.8564	98.3131	7.9547	97.9572	1.251	0.0000	0.0000	38,359
2015/06/05	R207	06/08/2015	7.74	Call	Bond Future	596.3600	0.5964	453.6800	0.4537	(23.925)	0	0	0
2015/06/05	R207	06/08/2015	7.75	Call	Bond Future	611.8200	0.6118	466.5700	0.4666	(23.741)	0	0	0
2015/06/05	R207	06/08/2015	7.46	Call	Bond Future	263.7300	0.2637	186.0500	0.1861	(29.454)	0	0	70
2015/06/05	R207	06/08/2015	7.74	Put	Bond Future	1,019.6200	1.0196	1,232.8400	1.2328	20.912	0	0	0
2015/06/05	R207	06/08/2015	7.46	Put	Bond Future	1,714.6400	1.7146	1,992.8600	1.9929	16.226	0	0	0
2015/06/05	R207	06/08/2015	7.76	Put	Bond Future	977.8800	0.9779	1,185.9600	1.1860	21.279	0	0	0
2015/06/05	R207	06/08/2015	7.75	Put	Bond Future	998.6100	0.9986	1,209.2600	1.2093	21.094	0	0	0
2015/06/05	R207	05/11/2015	7.76	Call	Bond Future	925.0500	0.9250	774.9300	0.7749	(16.228)	0	0	0
2015/06/05	R207	05/11/2015			Bond Future	7.9378	99.9021	8.0437	99.5378	1.334	0.0000	0.0000	0
2015/06/05	R207	05/11/2015	7.74	Call	Bond Future	895.5900	0.8956	748.7400	0.7487	(16.397)	0	0	0
2015/06/05	R207	05/11/2015	7.50	Call	Bond Future	588.5900	0.5886	479.6600	0.4797	(18.507)	0	0	19
2015/06/05	R207	05/11/2015	7.75	Call	Bond Future	910.2400	0.9102	761.7600	0.7618	(16.312)	0	0	0
2015/06/05	R207	05/11/2015	7.43	Call	Bond Future	514.1500	0.5141	415.5800	0.4156	(19.171)	0	0	53
2015/06/05	R207	05/11/2015	7.74	Put	Bond Future	1,580.7300	1.5807	1,798.1700	1.7982	13.756	0	0	0
2015/06/05	R207	05/11/2015	7.76	Put	Bond Future	1,540.6500	1.5406	1,754.8200	1.7548	13.901	0	0	0
2015/06/05	R207	05/11/2015	7.43	Put	Bond Future	2,284.8700	2.2849	2,550.5900	2.5506	11.630	0	0	0
2015/06/05	R207	05/11/2015	7.75	Put	Bond Future	1,560.6000	1.5606	1,776.4100	1.7764	13.829	0	0	0
2015/06/05	R207	05/11/2015	7.50	Put	Bond Future	2,112.9100	2.1129	2,368.2700	2.3683	12.086	0	0	0
2015/06/05	R207	04/02/2016	7.49	Put	Bond Future	2,396.7700	2.3968	2,656.4900	2.6565	10.836	0	0	0
2015/06/05	R207	04/02/2016	7.27	Put	Bond Future	2,927.2100	2.9272	3,213.7300	3.2137	9.788	0	0	0
2015/06/05	R207	04/02/2016			Bond Future	8.0121	97.9623	8.1261	97.5909	1.422	0.0000	0.0000	0
2015/06/05	R207	04/02/2016	7.51	Put	Bond Future	2,351.5300	2.3515	2,608.6700	2.6087	10.935	0	0	0
2015/06/05	R207	04/02/2016	7.27	Call	Bond Future	466.5300	0.4665	381.7100	0.3817	(18.181)	0	0	43
2015/06/05	R207	04/02/2016	7.50	Call	Bond Future	684.0600	0.6841	571.1500	0.5712	(16.506)	0	0	19
2015/06/05	R207	04/02/2016	7.51	Call	Bond Future	694.8500	0.6948	580.6500	0.5806	(16.435)	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
2015/06/05	R207	04/02/2016	7.49	Call	Bond Future	673.3900	0.6734	561.7700	0.5618	(16.576)	0	0	0
2015/06/05	R207	04/02/2016	7.50	Put	Bond Future	2,374.0800	2.3741	2,632.5100	2.6325	10.885	0	0	0
2015/06/05	R207	05/05/2016	7.86	Put	Bond Future	1,994.0800	1.9941	2,207.5400	2.2075	10.705	0	0	0
2015/06/05	R207	05/05/2016			Bond Future	8.0729	99.7174	8.1953	99.3411	1.516	0.0000	0.0000	0
2015/06/05	R207	05/05/2016	7.85	Put	Bond Future	2,011.1400	2.0111	2,225.7300	2.2257	10.670	0	0	0
2015/06/05	R207	05/05/2016	7.56	Put	Bond Future	2,552.6800	2.5527	2,799.4800	2.7995	9.668	0	0	0
2015/06/05	R207	05/05/2016	7.84	Put	Bond Future	2,028.3100	2.0283	2,244.0300	2.2440	10.635	0	0	0
2015/06/05	R207	05/05/2016	7.56	Call	Bond Future	955.4400	0.9554	825.9000	0.8259	(13.558)	0	0	43
2015/06/05	R207	05/05/2016	7.85	Call	Bond Future	1,320.8400	1.3208	1,159.0900	1.1591	(12.246)	0	0	0
2015/06/05	R207	05/05/2016	7.86	Call	Bond Future	1,334.8700	1.3349	1,171.9900	1.1720	(12.202)	0	0	0
2015/06/05	R207	05/05/2016	7.84	Call	Bond Future	1,306.9000	1.3069	1,146.2800	1.1463	(12.290)	0	0	0
2015/06/05	R208	06/08/2015			Bond Future	7.9757	96.9819	8.0786	96.5389	1.290	0.0000	0.0000	37,640
2015/06/05	R208	06/08/2015	8.00	Call	Bond Future	1,007.6600	1.0077	785.0600	0.7851	(22.091)	0	0	0
2015/06/05	R208	06/08/2015	8.01	Call	Bond Future	1,030.2300	1.0302	804.4300	0.8044	(21.917)	0	0	0
2015/06/05	R208	06/08/2015	8.85	Call	Bond Future	3,758.5100	3.7585	3,346.6400	3.3466	(10.958)	0	0	0
2015/06/05	R208	06/08/2015	7.99	Call	Bond Future	985.3800	0.9854	765.9800	0.7660	(22.266)	0	0	0
2015/06/05	R208	06/08/2015	8.01	Put	Bond Future	882.1500	0.8822	1,099.4100	1.0994	24.628	0	0	0
2015/06/05	R208	06/08/2015	8.00	Put	Bond Future	902.6900	0.9027	1,123.1500	1.1231	24.423	0	0	0
2015/06/05	R208	06/08/2015	7.99	Put	Bond Future	923.5600	0.9236	1,147.2200	1.1472	24.217	0	0	0
2015/06/05	R208	06/08/2015	8.85	Put	Bond Future	72.4200	0.0724	103.6100	0.1036	43.068	0	0	198
2015/06/05	R208	05/11/2015			Bond Future	8.0504	95.1494	8.1596	94.6966	1.357	0.0000	0.0000	0
2015/06/05	R208	05/11/2015	8.48	Call	Bond Future	2,530.3200	2.5303	2,223.4600	2.2235	(12.127)	0	0	0
2015/06/05	R208	05/11/2015	7.74	Put	Bond Future	2,200.7100	2.2007	2,493.0200	2.4930	13.283	0	0	0
2015/06/05	R208	05/11/2015	7.75	Call	Bond Future	915.6000	0.9156	753.1800	0.7532	(17.739)	0	0	0
2015/06/05	R208	05/11/2015	7.76	Call	Bond Future	931.2800	0.9313	766.8900	0.7669	(17.652)	0	0	0
2015/06/05	R208	05/11/2015	8.48	Put	Bond Future	765.0400	0.7650	910.9500	0.9109	19.072	0	0	2,200
2015/06/05	R208	05/11/2015	7.74	Call	Bond Future	900.0900	0.9001	739.6300	0.7396	(17.827)	0	0	0
2015/06/05	R208	05/11/2015	7.76	Put	Bond Future	2,147.4400	2.1474	2,435.8200	2.4358	13.429	0	0	0
2015/06/05	R208	05/11/2015	7.75	Put	Bond Future	2,173.9800	2.1740	2,464.3300	2.4643	13.356	0	0	0
2015/06/05	R208	04/02/2016			Bond Future	8.1164	96.7709	8.2323	96.3096	1.428	0.0000	0.0000	0
2015/06/05	R208	04/02/2016	7.74	Put	Bond Future	2,617.7400	2.6177	2,912.5700	2.9126	11.263	0	0	0
2015/06/05	R208	04/02/2016	7.76	Put	Bond Future	2,566.8800	2.5669	2,858.4700	2.8585	11.360	0	0	0
2015/06/05	R208	04/02/2016	7.75	Put	Bond Future	2,592.2300	2.5922	2,885.4400	2.8854	11.311	0	0	0
2015/06/05	R208	04/02/2016	7.76	Call	Bond Future	1,130.7400	1.1307	961.0500	0.9611	(15.007)	0	0	0
2015/06/05	R208	04/02/2016	7.74	Call	Bond Future	1,100.2300	1.1002	933.7800	0.9338	(15.129)	0	0	0
2015/06/05	R208	04/02/2016	7.75	Call	Bond Future	1,115.4200	1.1154	947.3500	0.9473	(15.068)	0	0	0
2015/06/05	R209	06/08/2015	8.99	Put	Bond Future	1,493.2600	1.4933	1,787.1600	1.7872	19.682	0	0	0
2015/06/05	R209	06/08/2015			Bond Future	8.8859	77.5445	8.9770	76.8592	1.025	0.0000	0.0000	25,578
2015/06/05	R209	06/08/2015	9.01	Put	Bond Future	1,429.6700	1.4297	1,714.9200	1.7149	19.952	0	0	0
2015/06/05	R209	06/08/2015	9.90	Call	Bond Future	7,253.3500	7.2534	6,610.5900	6.6106	(8.862)	0	0	0
2015/06/05	R209	06/08/2015	9.00	Call	Bond Future	2,318.0000	2.3180	1,922.3300	1.9223	(17.069)	0	0	0
2015/06/05	R209	06/08/2015	9.01	Call	Bond Future	2,361.0900	2.3611	1,961.1100	1.9611	(16.940)	0	0	0
2015/06/05	R209	06/08/2015	8.99	Call	Bond Future	2,275.8100	2.2758	1,884.4800	1.8845	(17.195)	0	0	0
2015/06/05	R209	06/08/2015	9.00	Put	Bond Future	1,460.9600	1.4610	1,750.5200	1.7505	19.820	0	0	0
2015/06/05	R209	06/08/2015	9.90	Put	Bond Future	134.2400	0.1342	176.7100	0.1767	31.637	0	0	2,914
2015/06/05	R209	05/11/2015	9.25	Call	Bond Future	4,222.5400	4.2225	3,779.5200	3.7795	(10.492)	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
2015/06/05	R209	05/11/2015	7.99	Put	Bond Future	8,281.2700	8.2813	8,866.2800	8.8663	7.064	0	0	0
2015/06/05	R209	05/11/2015			Bond Future	8.9410	75.6497	9.0349	74.9514	1.050	0.0000	0.0000	10
2015/06/05	R209	05/11/2015	8.01	Put	Bond Future	8,134.0400	8.1340	8,715.1800	8.7152	7.145	0	0	0
2015/06/05	R209	05/11/2015	9.25	Put	Bond Future	1,960.8000	1.9608	2,216.0500	2.2160	13.018	0	0	998
2015/06/05	R209	05/11/2015	7.99	Call	Bond Future	610.0000	0.6100	496.7400	0.4967	(18.567)	0	0	0
2015/06/05	R209	05/11/2015	8.00	Put	Bond Future	8,207.1700	8.2072	8,790.2900	8.7903	7.105	0	0	0
2015/06/05	R209	05/11/2015	8.00	Call	Bond Future	622.5700	0.6226	507.4200	0.5074	(18.496)	0	0	0
2015/06/05	R209	05/11/2015	8.01	Call	Bond Future	635.9700	0.6360	518.8400	0.5188	(18.418)	0	0	0
2015/06/05	R209	04/02/2016	8.75	Put	Bond Future	4,784.3400	4.7843	5,179.5900	5.1796	8.261	0	0	0
2015/06/05	R209	04/02/2016	8.74	Call	Bond Future	2,930.2700	2.9303	2,616.9300	2.6169	(10.693)	0	0	0
2015/06/05	R209	04/02/2016			Bond Future	8.9912	76.9391	9.0878	76.2282	1.074	0.0000	0.0000	0
2015/06/05	R209	04/02/2016	8.75	Call	Bond Future	2,962.2200	2.9622	2,646.6100	2.6466	(10.655)	0	0	0
2015/06/05	R209	04/02/2016	8.76	Call	Bond Future	2,994.3700	2.9944	2,676.4900	2.6765	(10.616)	0	0	0
2015/06/05	R209	04/02/2016	8.74	Put	Bond Future	4,829.3700	4.8294	5,226.8900	5.2269	8.231	0	0	0
2015/06/05	R209	04/02/2016	8.76	Put	Bond Future	4,739.6200	4.7396	5,132.6000	5.1326	8.291	0	0	0
2015/06/05	R210	06/08/2015	179.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R210	06/08/2015			Bond Future	177.5222	177.5222	177.5847	177.5847	0.035	0.0000	0.0000	1,227
2015/06/05	R210	06/08/2015	178.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R210	06/08/2015	179.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R210	06/08/2015	178.99	Put	Bond Future	1,467.8400	1.4678	1,405.2700	1.4053	(4.263)	0	0	0
2015/06/05	R210	06/08/2015	179.01	Put	Bond Future	1,487.8400	1.4878	1,425.2700	1.4253	(4.205)	0	0	0
2015/06/05	R210	06/08/2015	179.00	Put	Bond Future	1,477.8400	1.4778	1,415.2700	1.4153	(4.234)	0	0	0
2015/06/05	R210	05/11/2015			Bond Future	178.2585	178.2585	178.3173	178.3173	0.033	0.0000	0.0000	0
2015/06/05	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R210	05/11/2015	181.99	Put	Bond Future	3,731.4800	3.7315	3,672.7400	3.6727	(1.574)	0	0	0
2015/06/05	R210	05/11/2015	182.01	Put	Bond Future	3,751.4800	3.7515	3,692.7400	3.6927	(1.566)	0	0	0
2015/06/05	R210	05/11/2015	182.00	Put	Bond Future	3,741.4800	3.7415	3,682.7400	3.6827	(1.570)	0	0	0
2015/06/05	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R211	06/08/2015			Bond Future	133.3226	133.3226	133.3660	133.3660	0.033	0.0000	0.0000	1,120
2015/06/05	R211	06/08/2015	134.99	Put	Bond Future	1,667.4300	1.6674	1,624.0300	1.6240	(2.603)	0	0	0
2015/06/05	R211	06/08/2015	135.01	Put	Bond Future	1,687.4300	1.6874	1,644.0300	1.6440	(2.572)	0	0	0
2015/06/05	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R211	06/08/2015	135.00	Put	Bond Future	1,677.4300	1.6774	1,634.0300	1.6340	(2.587)	0	0	0
2015/06/05	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R211	05/11/2015			Bond Future	135.4769	135.4769	135.5175	135.5175	0.030	0.0000	0.0000	0
2015/06/05	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R211	05/11/2015	134.99	Call	Bond Future	486.9000	0.4869	527.4600	0.5275	8.330	0	0	0
2015/06/05	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R211	05/11/2015	135.00	Call	Bond Future	476.9000	0.4769	517.4600	0.5175	8.505	0	0	0
2015/06/05	R211	05/11/2015	135.01	Call	Bond Future	466.9000	0.4669	507.4600	0.5075	8.687	0	0	0
2015/06/05	R212	06/08/2015	141.01	Put	Bond Future	3,115.3600	3.1154	3,529.0400	3.5290	13.279	0	0	0
2015/06/05	R212	06/08/2015			Bond Future	137.8946	137.8946	137.4810	137.4810	(0.300)	0.0000	0.0000	1,109

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/06/05	R212	06/08/2015	141.00	Put	Bond Future	3,105.3600	3.1054	3,519.0400	3.5190	13.321	0	0	0
2015/06/05	R212	06/08/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R212	06/08/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R212	06/08/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R212	06/08/2015	140.99	Put	Bond Future	3,095.3600	3.0954	3,509.0400	3.5090	13.365	0	0	0
2015/06/05	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R212	05/11/2015			Bond Future	140.1229	140.1229	139.6989	139.6989	(0.303)	0.0000	0.0000	0
2015/06/05	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R212	05/11/2015	145.99	Put	Bond Future	5,867.0900	5.8671	6,291.1100	6.2911	7.227	0	0	0
2015/06/05	R212	05/11/2015	146.01	Put	Bond Future	5,887.0900	5.8871	6,311.1100	6.3111	7.203	0	0	0
2015/06/05	R212	05/11/2015	146.00	Put	Bond Future	5,877.0900	5.8771	6,301.1100	6.3011	7.215	0	0	0
2015/06/05	R213	06/08/2015			Bond Future	8.7848	88.1506	8.8811	87.4342	1.096	0.0000	0.0000	17,330
2015/06/05	R213	06/08/2015	8.49	Put	Bond Future	3,155.3700	3.1554	3,651.1200	3.6511	15.711	0	0	0
2015/06/05	R213	06/08/2015	8.51	Put	Bond Future	3,049.1700	3.0492	3,536.2000	3.5362	15.973	0	0	0
2015/06/05	R213	06/08/2015	8.49	Call	Bond Future	908.0800	0.9081	687.3500	0.6873	(24.307)	0	0	0
2015/06/05	R213	06/08/2015	8.50	Put	Bond Future	3,101.9300	3.1019	3,593.3500	3.5933	15.842	0	0	0
2015/06/05	R213	06/08/2015	8.50	Call	Bond Future	932.2500	0.9322	707.1900	0.7072	(24.142)	0	0	0
2015/06/05	R213	06/08/2015	8.51	Call	Bond Future	957.0000	0.9570	727.5500	0.7275	(23.976)	0	0	0
2015/06/05	R213	05/11/2015	7.76	Call	Bond Future	439.8600	0.4399	348.5900	0.3486	(20.750)	0	0	0
2015/06/05	R213	05/11/2015			Bond Future	8.8466	86.0311	8.9461	85.3007	1.125	0.0000	0.0000	0
2015/06/05	R213	05/11/2015	7.74	Call	Bond Future	421.0300	0.4210	333.0200	0.3330	(20.903)	0	0	0
2015/06/05	R213	05/11/2015	7.75	Call	Bond Future	430.3600	0.4304	340.7300	0.3407	(20.827)	0	0	0
2015/06/05	R213	05/11/2015	7.74	Put	Bond Future	9,176.9700	9.1770	9,819.3200	9.8193	7.000	0	0	0
2015/06/05	R213	05/11/2015	7.76	Put	Bond Future	9,026.5700	9.0266	9,665.6600	9.6657	7.080	0	0	0
2015/06/05	R213	05/11/2015	7.75	Put	Bond Future	9,101.6300	9.1016	9,742.3600	9.7424	7.040	0	0	0
2015/06/05	R213	04/02/2016			Bond Future	8.9050	87.4970	9.0077	86.7535	1.154	0.0000	0.0000	0
2015/06/05	R213	04/02/2016	8.75	Call	Bond Future	3,126.9400	3.1269	2,781.1500	2.7812	(11.058)	0	0	0
2015/06/05	R213	04/02/2016	8.74	Put	Bond Future	4,307.1200	4.3071	4,707.2000	4.7072	9.289	0	0	0
2015/06/05	R213	04/02/2016	8.76	Put	Bond Future	4,224.8400	4.2248	4,620.1300	4.6201	9.356	0	0	0
2015/06/05	R213	04/02/2016	8.75	Put	Bond Future	4,265.8400	4.2658	4,663.5200	4.6635	9.322	0	0	0
2015/06/05	R213	04/02/2016	8.76	Call	Bond Future	3,160.0900	3.1601	2,811.9100	2.8119	(11.018)	0	0	0
2015/06/05	R213	04/02/2016	8.74	Call	Bond Future	3,093.9800	3.0940	2,750.5900	2.7506	(11.099)	0	0	0
2015/06/05	R214	06/08/2015	8.76	Put	Bond Future	2,776.0200	2.7760	3,214.2200	3.2142	15.785	0	0	0
2015/06/05	R214	06/08/2015			Bond Future	8.9341	78.5827	9.0252	77.8610	1.020	0.0000	0.0000	19,996
2015/06/05	R214	06/08/2015	8.75	Put	Bond Future	2,827.0000	2.8270	3,269.7800	3.2698	15.663	0	0	0
2015/06/05	R214	06/08/2015	8.74	Call	Bond Future	1,302.2300	1.3022	1,027.8600	1.0279	(21.069)	0	0	0
2015/06/05	R214	06/08/2015	8.75	Call	Bond Future	1,333.1700	1.3332	1,054.2200	1.0542	(20.924)	0	0	0
2015/06/05	R214	06/08/2015	8.76	Call	Bond Future	1,364.5700	1.3646	1,081.0400	1.0810	(20.778)	0	0	0
2015/06/05	R214	06/08/2015	8.74	Put	Bond Future	2,878.5700	2.8786	3,325.9300	3.3259	15.541	0	0	0
2015/06/05	R214	05/11/2015			Bond Future	8.9889	76.5618	9.0827	75.8263	1.044	0.0000	0.0000	0
2015/06/05	R214	05/11/2015	7.99	Put	Bond Future	9,206.2900	9.2063	9,831.2400	9.8312	6.788	0	0	0
2015/06/05	R214	05/11/2015	8.00	Put	Bond Future	9,124.8000	9.1248	9,747.8300	9.7478	6.828	0	0	0
2015/06/05	R214	05/11/2015	8.01	Put	Bond Future	9,044.2800	9.0443	9,665.3200	9.6653	6.867	0	0	0
2015/06/05	R214	05/11/2015	7.99	Call	Bond Future	588.1800	0.5882	477.6500	0.4777	(18.792)	0	0	0
2015/06/05	R214	05/11/2015	8.00	Call	Bond Future	600.6700	0.6007	488.2200	0.4882	(18.721)	0	0	0

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2015/06/05	R214	05/11/2015	8.01	Call	Bond Future	613.9600	0.6140	499.5200	0.4995	(18.640)	0	0	0
2015/06/05	R214	04/02/2016			Bond Future	9.0407	77.8664	9.1372	77.1178	1.068	0.0000	0.0000	4,320
2015/06/05	R214	04/02/2016	7.99	Put	Bond Future	10,100.8800	10.1009	10,695.4100	10.6954	5.886	0	0	0
2015/06/05	R214	04/02/2016	8.00	Call	Bond Future	1,109.6900	1.1097	953.7800	0.9538	(14.050)	0	0	0
2015/06/05	R214	04/02/2016	8.01	Call	Bond Future	1,127.5200	1.1275	969.6700	0.9697	(14.000)	0	0	0
2015/06/05	R214	04/02/2016	7.99	Call	Bond Future	1,093.1700	1.0932	939.0900	0.9391	(14.095)	0	0	0
2015/06/05	R214	04/02/2016	8.01	Put	Bond Future	9,947.9000	9.9479	10,538.6600	10.5387	5.939	0	0	0
2015/06/05	R214	04/02/2016	8.00	Put	Bond Future	10,023.6500	10.0237	10,616.3500	10.6163	5.913	0	0	0
2015/06/05	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R248	06/08/2015			Bond Future	9.0259	101.0302	9.1120	100.1604	0.953	0.0000	0.0000	36,437
2015/06/05	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R248	06/08/2015	8.74	Put	Bond Future	2,991.7100	2.9917	3,861.5100	3.8615	29.074	0	0	0
2015/06/05	R248	06/08/2015	8.76	Put	Bond Future	2,777.1900	2.7772	3,646.9900	3.6470	31.319	0	0	0
2015/06/05	R248	06/08/2015	8.75	Put	Bond Future	2,884.3500	2.8844	3,754.1500	3.7542	30.156	0	0	0
2015/06/05	R248	05/11/2015	8.01	Put	Bond Future	11,970.6200	11.9706	12,857.0500	12.8570	7.405	0	0	0
2015/06/05	R248	05/11/2015			Bond Future	9.0832	98.2328	9.1719	97.3464	0.977	0.0000	0.0000	0
2015/06/05	R248	05/11/2015	8.00	Put	Bond Future	12,094.0800	12.0941	12,980.5100	12.9805	7.329	0	0	0
2015/06/05	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R248	05/11/2015	7.99	Put	Bond Future	12,217.7900	12.2178	13,104.2200	13.1042	7.255	0	0	0
2015/06/05	R248	04/02/2016	8.99	Put	Bond Future	1,489.6000	1.4896	2,391.9200	2.3919	60.575	0	0	0
2015/06/05	R248	04/02/2016			Bond Future	9.1376	99.9068	9.2290	99.0044	1.000	0.0000	0.0000	0
2015/06/05	R248	04/02/2016	9.00	Put	Bond Future	1,387.3900	1.3874	2,289.7100	2.2897	65.037	0	0	0
2015/06/05	R248	04/02/2016	9.01	Put	Bond Future	1,285.3700	1.2854	2,187.6900	2.1877	70.199	0	0	0
2015/06/05	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/06/05	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**493534**