



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 31/07/2015 TO 31/07/2015

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/31	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/31	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2025	06/08/2015			Bond Future	123.1307	123.1307	123.1250	123.1250	(0.005)	0.0000	0.0000	38
2015/07/31	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2025	06/08/2015	120.99	Call	Bond Future	2,140.6900	2.1407	2,134.9600	2.1350	(0.268)	0	0	0
2015/07/31	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2025	06/08/2015	121.00	Call	Bond Future	2,130.6900	2.1307	2,124.9600	2.1250	(0.269)	0	0	0
2015/07/31	2025	06/08/2015	121.01	Call	Bond Future	2,120.6900	2.1207	2,114.9600	2.1150	(0.270)	0	0	0
2015/07/31	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2025	05/11/2015			Bond Future	125.1240	125.1240	125.1160	125.1160	(0.006)	0.0000	0.0000	0
2015/07/31	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2025	05/11/2015	123.01	Call	Bond Future	2,114.0100	2.1140	2,106.0400	2.1060	(0.377)	0	0	0
2015/07/31	2025	05/11/2015	122.99	Call	Bond Future	2,134.0100	2.1340	2,126.0400	2.1260	(0.373)	0	0	0
2015/07/31	2025	05/11/2015	123.00	Call	Bond Future	2,124.0100	2.1240	2,116.0400	2.1160	(0.375)	0	0	0
2015/07/31	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2025	04/02/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2025	04/02/2016			Bond Future	127.2485	127.2485	127.2416	127.2416	(0.005)	0.0000	0.0000	0
2015/07/31	2025	04/02/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2025	04/02/2016	126.01	Call	Bond Future	1,238.4700	1.2385	1,231.5900	1.2316	(0.556)	0	0	0
2015/07/31	2025	04/02/2016	125.99	Call	Bond Future	1,258.4700	1.2585	1,251.5900	1.2516	(0.547)	0	0	0
2015/07/31	2025	04/02/2016	126.00	Call	Bond Future	1,248.4700	1.2485	1,241.5900	1.2416	(0.551)	0	0	0
2015/07/31	2025	04/02/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2030	06/08/2015			Bond Future	8.6256	95.1405	8.6399	95.0276	0.166	0.0000	0.0000	6,073
2015/07/31	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2030	06/08/2015	7.74	Put	Bond Future	7,355.2200	7.3552	7,468.1300	7.4681	1.535	0	0	0
2015/07/31	2030	06/08/2015	7.76	Put	Bond Future	7,180.4800	7.1805	7,293.3900	7.2934	1.572	0	0	0
2015/07/31	2030	06/08/2015	7.75	Put	Bond Future	7,267.8000	7.2678	7,380.7100	7.3807	1.554	0	0	0
2015/07/31	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2030	05/11/2015			Bond Future	8.6837	96.6730	8.6987	96.5566	0.173	0.0000	0.0000	1,208
2015/07/31	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2030	05/11/2015	8.49	Put	Bond Future	1,521.2100	1.5212	1,637.5800	1.6376	7.650	0	0	0
2015/07/31	2030	05/11/2015	8.51	Put	Bond Future	1,362.5800	1.3626	1,478.9500	1.4790	8.540	0	0	0
2015/07/31	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2030	05/11/2015	8.50	Put	Bond Future	1,441.8500	1.4419	1,558.2200	1.5582	8.071	0	0	0
2015/07/31	2030	04/02/2016	8.75	Call	Bond Future	117.7500	0.1178	0.3100	0.0003	(99.737)	0	0	0
2015/07/31	2030	04/02/2016			Bond Future	8.7346	94.3300	8.7500	94.2125	0.176	0.0000	0.0000	400
2015/07/31	2030	04/02/2016	8.76	Call	Bond Future	194.0900	0.1941	76.6500	0.0767	(60.508)	0	0	0
2015/07/31	2030	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	76.1300	0.0761	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/31	2030	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2030	04/02/2016	8.74	Call	Bond Future	41.3100	0.0413	0.0000	0.0000	(100.000)	0	0	0
2015/07/31	2030	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2032	06/08/2015			Bond Future	8.7108	98.9945	8.7251	98.8737	0.164	0.0000	0.0000	1,579
2015/07/31	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2032	06/08/2015	8.50	Put	Bond Future	1,804.4300	1.8044	1,925.2700	1.9253	6.697	0	0	0
2015/07/31	2032	06/08/2015	8.49	Put	Bond Future	1,891.2700	1.8913	2,012.1100	2.0121	6.389	0	0	0
2015/07/31	2032	06/08/2015	8.51	Put	Bond Future	1,717.7000	1.7177	1,838.5400	1.8385	7.035	0	0	0
2015/07/31	2032	05/11/2015			Bond Future	8.7698	96.4338	8.7848	96.3093	0.171	0.0000	0.0000	1,579
2015/07/31	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2032	05/11/2015	7.99	Put	Bond Future	6,829.2200	6.8292	6,953.7000	6.9537	1.823	0	0	0
2015/07/31	2032	05/11/2015	8.01	Put	Bond Future	6,645.3800	6.6454	6,769.8600	6.7699	1.873	0	0	0
2015/07/31	2032	05/11/2015	8.00	Put	Bond Future	6,737.2400	6.7372	6,861.7200	6.8617	1.848	0	0	0
2015/07/31	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2032	04/02/2016			Bond Future	8.8207	98.0941	8.8360	97.9685	0.173	0.0000	0.0000	0
2015/07/31	2032	04/02/2016	8.69	Put	Bond Future	1,083.1900	1.0832	1,208.8500	1.2089	11.601	0	0	0
2015/07/31	2032	04/02/2016	8.71	Put	Bond Future	916.2500	0.9163	1,041.9100	1.0419	13.715	0	0	0
2015/07/31	2032	04/02/2016	8.70	Put	Bond Future	999.6700	0.9997	1,125.3300	1.1253	12.570	0	0	0
2015/07/31	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2032	05/05/2016			Bond Future	8.8649	95.6984	8.8808	95.5691	0.180	0.0000	0.0000	0
2015/07/31	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2032	05/05/2016	9.01	Call	Bond Future	1,168.1100	1.1681	1,038.8800	1.0389	(11.063)	0	0	0
2015/07/31	2032	05/05/2016	8.99	Call	Bond Future	1,008.4100	1.0084	879.1800	0.8792	(12.815)	0	0	0
2015/07/31	2032	05/05/2016	9.00	Call	Bond Future	1,088.3100	1.0883	959.0800	0.9591	(11.874)	0	0	0
2015/07/31	2037	06/08/2015			Bond Future	8.8403	97.0232	8.8547	96.8897	0.163	0.0000	0.0000	12,932
2015/07/31	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2037	06/08/2015	8.74	Put	Bond Future	940.1400	0.9401	1,073.6700	1.0737	14.203	0	0	0
2015/07/31	2037	06/08/2015	8.76	Put	Bond Future	751.5400	0.7515	885.0700	0.8851	17.768	0	0	0
2015/07/31	2037	06/08/2015	8.75	Put	Bond Future	845.7700	0.8458	979.3000	0.9793	15.788	0	0	0
2015/07/31	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2037	05/11/2015	7.99	Put	Bond Future	8,921.9600	8.9220	9,059.3300	9.0593	1.540	0	0	0
2015/07/31	2037	05/11/2015	8.01	Put	Bond Future	8,711.3700	8.7114	8,848.7400	8.8487	1.577	0	0	0
2015/07/31	2037	05/11/2015			Bond Future	8.8957	98.5860	8.9107	98.4487	0.168	0.0000	0.0000	34,299
2015/07/31	2037	05/11/2015	8.00	Put	Bond Future	8,816.5800	8.8166	8,953.9500	8.9539	1.558	0	0	0
2015/07/31	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2037	04/02/2016	8.74	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
2015/07/31	2037	04/02/2016	8.75	Put	Bond Future	1,797.3400	1.7973	1,936.0600	1.9361	7.718	0	0	0
2015/07/31	2037	04/02/2016			Bond Future	8.9449	96.0255	8.9602	95.8867	0.171	0.0000	0.0000	370
2015/07/31	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2037	04/02/2016	8.74	Put	Bond Future	1,890.9600	1.8910	2,029.6800	2.0297	7.336	0	0	0
2015/07/31	2037	04/02/2016	8.76	Put	Bond Future	1,703.8500	1.7038	1,842.5700	1.8426	8.142	0	0	0
2015/07/31	2037	05/05/2016	8.99	Call	Bond Future	8.2800	0.0083	0.0000	0.0000	(100.000)	0	0	0
2015/07/31	2037	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	44.4400	0.0444	100.000	0	0	0
2015/07/31	2037	05/05/2016			Bond Future	8.9891	97.7507	9.0050	97.6081	0.177	0.0000	0.0000	0
2015/07/31	2037	05/05/2016	9.00	Call	Bond Future	98.1600	0.0982	0.0000	0.0000	(100.000)	0	0	0
2015/07/31	2037	05/05/2016	9.01	Call	Bond Future	187.9100	0.1879	45.3100	0.0453	(75.887)	0	0	0
2015/07/31	2037	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	134.3200	0.1343	100.000	0	0	0
2015/07/31	2037	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2038	06/08/2015			Bond Future	126.5212	126.5212	127.6478	127.6478	0.890	0.0000	0.0000	2,640
2015/07/31	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2038	06/08/2015	127.99	Put	Bond Future	1,468.7900	1.4688	342.2100	0.3422	(76.701)	0	0	0
2015/07/31	2038	06/08/2015	128.01	Put	Bond Future	1,488.7900	1.4888	362.2100	0.3622	(75.671)	0	0	0
2015/07/31	2038	06/08/2015	128.00	Put	Bond Future	1,478.7900	1.4788	352.2100	0.3522	(76.183)	0	0	0
2015/07/31	2038	05/11/2015			Bond Future	128.5693	128.5693	129.7120	129.7120	0.889	0.0000	0.0000	2,381
2015/07/31	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2038	05/11/2015	133.99	Put	Bond Future	5,420.6800	5.4207	4,277.9700	4.2780	(21.081)	0	0	0
2015/07/31	2038	05/11/2015	134.01	Put	Bond Future	5,440.6800	5.4407	4,297.9700	4.2980	(21.003)	0	0	0
2015/07/31	2038	05/11/2015	134.00	Put	Bond Future	5,430.6800	5.4307	4,287.9700	4.2880	(21.042)	0	0	0
2015/07/31	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2038	04/02/2016			Bond Future	130.7485	130.7485	131.9122	131.9122	0.890	0.0000	0.0000	0
2015/07/31	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	912.1700	0.9122	100.000	0	0	0
2015/07/31	2038	04/02/2016	130.99	Put	Bond Future	241.4800	0.2415	0.0000	0.0000	(100.000)	0	0	0
2015/07/31	2038	04/02/2016	131.01	Put	Bond Future	261.4800	0.2615	0.0000	0.0000	(100.000)	0	0	0
2015/07/31	2038	04/02/2016	131.00	Put	Bond Future	251.4800	0.2515	0.0000	0.0000	(100.000)	0	0	0
2015/07/31	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	902.1700	0.9022	100.000	0	0	0
2015/07/31	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	922.1700	0.9222	100.000	0	0	0
2015/07/31	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2044	06/08/2015			Bond Future	8.8800	98.9389	8.8944	98.7922	0.162	0.0000	0.0000	11,181
2015/07/31	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2044	06/08/2015	8.74	Put	Bond Future	1,445.1400	1.4451	1,591.8700	1.5919	10.153	0	0	0
2015/07/31	2044	06/08/2015	8.76	Put	Bond Future	1,236.5200	1.2365	1,383.2500	1.3832	11.866	0	0	0
2015/07/31	2044	06/08/2015	8.75	Put	Bond Future	1,340.7400	1.3407	1,487.4700	1.4875	10.944	0	0	0
2015/07/31	2044	05/11/2015			Bond Future	8.9325	100.5325	8.9474	100.3818	0.167	0.0000	0.0000	3,930
2015/07/31	2044	05/11/2015	8.24	Put	Bond Future	7,426.5200	7.4265	7,577.1900	7.5772	2.029	0	0	0
2015/07/31	2044	05/11/2015	8.26	Put	Bond Future	7,198.9600	7.1990	7,349.6300	7.3496	2.093	0	0	0
2015/07/31	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2044	05/11/2015	8.25	Put	Bond Future	7,312.6300	7.3126	7,463.3000	7.4633	2.060	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/31	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	42.3300	0.0423	100.000	0	0	0
2015/07/31	2044	04/02/2016			Bond Future	8.9790	97.8803	8.9942	97.7280	0.170	0.0000	0.0000	0
2015/07/31	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2044	04/02/2016	9.01	Call	Bond Future	308.9200	0.3089	156.5900	0.1566	(49.311)	0	0	0
2015/07/31	2044	04/02/2016	8.99	Call	Bond Future	110.0000	0.1100	0.0000	0.0000	(100.000)	0	0	0
2015/07/31	2044	04/02/2016	9.00	Call	Bond Future	209.5500	0.2095	57.2200	0.0572	(72.694)	0	0	0
2015/07/31	2044	05/05/2016	8.99	Put	Bond Future	304.7200	0.3047	461.2100	0.4612	51.355	0	0	0
2015/07/31	2044	05/05/2016			Bond Future	9.0207	99.6388	9.0366	99.4823	0.176	0.0000	0.0000	0
2015/07/31	2044	05/05/2016	9.01	Put	Bond Future	106.1600	0.1062	262.6500	0.2627	147.410	0	0	0
2015/07/31	2044	05/05/2016	9.00	Put	Bond Future	205.3500	0.2054	361.8400	0.3618	76.206	0	0	0
2015/07/31	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2046	06/08/2015	129.01	Put	Bond Future	3,802.3900	3.8024	2,710.8000	2.7108	(28.708)	0	0	0
2015/07/31	2046	06/08/2015			Bond Future	125.2076	125.2076	126.2992	126.2992	0.872	0.0000	0.0000	5,722
2015/07/31	2046	06/08/2015	129.00	Put	Bond Future	3,792.3900	3.7924	2,700.8000	2.7008	(28.784)	0	0	0
2015/07/31	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2046	06/08/2015	128.99	Put	Bond Future	3,782.3900	3.7824	2,690.8000	2.6908	(28.860)	0	0	0
2015/07/31	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2046	05/11/2015			Bond Future	125.8283	125.8283	126.9352	126.9352	0.880	0.0000	0.0000	0
2015/07/31	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2046	05/11/2015	132.99	Put	Bond Future	7,161.7000	7.1617	6,054.8100	6.0548	(15.456)	0	0	0
2015/07/31	2046	05/11/2015	133.01	Put	Bond Future	7,181.7000	7.1817	6,074.8100	6.0748	(15.413)	0	0	0
2015/07/31	2046	05/11/2015	133.00	Put	Bond Future	7,171.7000	7.1717	6,064.8100	6.0648	(15.434)	0	0	0
2015/07/31	2046	04/02/2016	127.99	Call	Bond Future	14.2300	0.0142	1,141.6500	1.1417	7922.839	0	0	0
2015/07/31	2046	04/02/2016			Bond Future	128.0042	128.0042	129.1317	129.1317	0.881	0.0000	0.0000	0
2015/07/31	2046	04/02/2016	128.00	Call	Bond Future	4.2300	0.0042	1,131.6500	1.1317	26652.955	0	0	0
2015/07/31	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	1,121.6500	1.1217	100.000	0	0	0
2015/07/31	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2046	04/02/2016	128.01	Put	Bond Future	5.7700	0.0058	0.0000	0.0000	(100.000)	0	0	0
2015/07/31	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2050	06/08/2015			Bond Future	135.0926	135.0926	135.5803	135.5803	0.361	0.0000	0.0000	2,588
2015/07/31	2050	06/08/2015	136.99	Put	Bond Future	1,897.3800	1.8974	1,409.6800	1.4097	(25.704)	0	0	0
2015/07/31	2050	06/08/2015	137.01	Put	Bond Future	1,917.3800	1.9174	1,429.6800	1.4297	(25.436)	0	0	0
2015/07/31	2050	06/08/2015	137.00	Put	Bond Future	1,907.3800	1.9074	1,419.6800	1.4197	(25.569)	0	0	0
2015/07/31	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2050	05/11/2015			Bond Future	137.2794	137.2794	137.7729	137.7729	0.360	0.0000	0.0000	1,773
2015/07/31	2050	05/11/2015	145.00	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
2015/07/31	2050	05/11/2015	144.99	Put	Bond Future	7,710.5800	7.7106	7,217.0600	7.2171	(6.401)	0	0	0
2015/07/31	2050	05/11/2015	145.01	Put	Bond Future	7,730.5800	7.7306	7,237.0600	7.2371	(6.384)	0	0	0
2015/07/31	2050	05/11/2015	145.00	Put	Bond Future	7,720.5800	7.7206	7,227.0600	7.2271	(6.392)	0	0	0
2015/07/31	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2050	04/02/2016			Bond Future	138.1362	138.1362	138.6395	138.6395	0.364	0.0000	0.0000	0
2015/07/31	2050	04/02/2016	138.00	Call	Bond Future	136.1600	0.1362	639.4600	0.6395	369.639	0	0	0
2015/07/31	2050	04/02/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	2050	04/02/2016	138.01	Call	Bond Future	126.1600	0.1262	629.4600	0.6295	398.938	0	0	0
2015/07/31	2050	04/02/2016	137.99	Call	Bond Future	146.1600	0.1462	649.4600	0.6495	344.349	0	0	0
2015/07/31	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	AL37	06/08/2015			Index Future	458.1270	458.1270	457.5150	457.5150	(0.134)	0.0000	0.0000	26
2015/07/31	AL37	05/11/2015			Index Future	465.5860	465.5860	464.9560	464.9560	(0.135)	0.0000	0.0000	3
2015/07/31	AL37	04/02/2016			Index Future	473.5990	473.5990	472.9620	472.9620	(0.135)	0.0000	0.0000	0
2015/07/31	AL7T	06/08/2015			Index Future	541.0460	541.0460	540.2940	540.2940	(0.139)	0.0000	0.0000	0
2015/07/31	AL7T	05/11/2015			Index Future	549.8550	549.8550	549.0820	549.0820	(0.141)	0.0000	0.0000	1
2015/07/31	AL7T	04/02/2016			Index Future	559.3170	559.3170	558.5360	558.5360	(0.140)	0.0000	0.0000	0
2015/07/31	ALBI	06/08/2015			Index Future	494.6470	494.6470	494.0290	494.0290	(0.125)	0.0000	0.0000	91
2015/07/31	ALBI	05/11/2015			Index Future	502.7010	502.7010	502.0640	502.0640	(0.127)	0.0000	0.0000	374
2015/07/31	ALBI	04/02/2016			Index Future	511.3520	511.3520	510.7090	510.7090	(0.126)	0.0000	0.0000	146
2015/07/31	ALBI	05/05/2016			Index Future	520.5270	520.5270	519.8660	519.8660	(0.127)	0.0000	0.0000	0
2015/07/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/07/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/07/31	EL28	06/08/2015	125.00	Call	Bond Future	1,768.7500	1.7688	1,764.7800	1.7648	(0.224)	0	0	0
2015/07/31	EL28	06/08/2015			Bond Future	126.7688	126.7688	126.7648	126.7648	(0.003)	0.0000	0.0000	0
2015/07/31	EL28	06/08/2015	125.01	Call	Bond Future	1,758.7500	1.7588	1,754.7800	1.7548	(0.226)	0	0	0
2015/07/31	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	EL28	06/08/2015	124.99	Call	Bond Future	1,778.7500	1.7788	1,774.7800	1.7748	(0.223)	0	0	0
2015/07/31	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	EL28	05/11/2015			Bond Future	127.2731	127.2731	127.2670	127.2670	(0.005)	0.0000	0.0000	0
2015/07/31	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	EL28	05/11/2015	126.99	Call	Bond Future	283.0800	0.2831	276.9600	0.2770	(2.162)	0	0	0
2015/07/31	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	EL28	05/11/2015	127.00	Call	Bond Future	273.0800	0.2731	266.9600	0.2670	(2.241)	0	0	0
2015/07/31	EL28	05/11/2015	127.01	Call	Bond Future	263.0800	0.2631	256.9600	0.2570	(2.326)	0	0	0
2015/07/31	EL28	04/02/2016	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	EL28	04/02/2016			Bond Future	129.4742	129.4742	129.4692	129.4692	(0.004)	0.0000	0.0000	0
2015/07/31	EL28	04/02/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	EL28	04/02/2016	128.99	Call	Bond Future	484.2000	0.4842	479.2000	0.4792	(1.033)	0	0	0
2015/07/31	EL28	04/02/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	EL28	04/02/2016	129.00	Call	Bond Future	474.2000	0.4742	469.2000	0.4692	(1.054)	0	0	0
2015/07/31	EL28	04/02/2016	129.01	Call	Bond Future	464.2000	0.4642	459.2000	0.4592	(1.077)	0	0	0
2015/07/31	ES33	06/08/2015			Bond Future	9.7231	84.2833	9.7421	84.1460	0.196	0.0000	0.0000	6,396
2015/07/31	ES33	06/08/2015	9.59	Put	Bond Future	969.2200	0.9692	1,106.5600	1.1066	14.170	0	0	0
2015/07/31	ES33	06/08/2015	9.61	Put	Bond Future	822.4200	0.8224	959.7600	0.9598	16.699	0	0	0
2015/07/31	ES33	06/08/2015	9.60	Put	Bond Future	895.7700	0.8958	1,033.1100	1.0331	15.332	0	0	0
2015/07/31	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	ES33	05/11/2015	9.00	Put	Bond Future	6,080.0200	6.0800	6,220.9700	6.2210	2.318	0	0	0
2015/07/31	ES33	05/11/2015			Bond Future	9.8095	81.8534	9.8294	81.7124	0.202	0.0000	0.0000	0
2015/07/31	ES33	05/11/2015	9.00	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
2015/07/31	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	ES33	05/11/2015	8.99	Put	Bond Future	6,159.3500	6.1593	6,300.3000	6.3003	2.288	0	0	0
2015/07/31	ES33	05/11/2015	9.01	Put	Bond Future	6,000.7900	6.0008	6,141.7400	6.1417	2.349	0	0	0
2015/07/31	ES33	04/02/2016	10.01	Call	Bond Future	827.0200	0.8270	684.4800	0.6845	(17.235)	0	0	0
2015/07/31	ES33	04/02/2016			Bond Future	9.8910	83.2625	9.9114	83.1200	0.206	0.0000	0.0000	0
2015/07/31	ES33	04/02/2016	9.99	Call	Bond Future	688.8900	0.6889	546.3500	0.5463	(20.691)	0	0	0
2015/07/31	ES33	04/02/2016	10.00	Call	Bond Future	758.0000	0.7580	615.4600	0.6155	(18.805)	0	0	0
2015/07/31	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	ES33	05/05/2016	10.01	Call	Bond Future	313.5100	0.3135	167.2800	0.1673	(46.643)	0	0	0
2015/07/31	ES33	05/05/2016			Bond Future	9.9645	80.9668	9.9857	80.8206	0.213	0.0000	0.0000	0
2015/07/31	ES33	05/05/2016	9.99	Call	Bond Future	175.8700	0.1759	29.6400	0.0296	(83.147)	0	0	0
2015/07/31	ES33	05/05/2016	10.00	Call	Bond Future	244.7400	0.2447	98.5100	0.0985	(59.749)	0	0	0
2015/07/31	ES33	05/05/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	ES33	05/05/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	ES33	05/05/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	GOVI	06/08/2015			GOVI	490.9230	490.9230	490.2880	490.2880	(0.129)	0.0000	0.0000	301
2015/07/31	GOVI	06/08/2015	499.99	Put	GOVI	90,670.0000	9.0670	97,020.0000	9.7020	7.003	0	0	0
2015/07/31	GOVI	06/08/2015	500.01	Put	GOVI	90,870.0000	9.0870	97,220.0000	9.7220	6.988	0	0	0
2015/07/31	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	GOVI	06/08/2015	500.00	Put	GOVI	90,770.0000	9.0770	97,120.0000	9.7120	6.996	0	0	0
2015/07/31	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	GOVI	05/11/2015			GOVI	498.9160	498.9160	498.2620	498.2620	(0.131)	0.0000	0.0000	200
2015/07/31	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	GOVI	05/11/2015	529.99	Put	GOVI	310,740.0000	31.0740	317,280.0000	31.7280	2.105	0	0	0
2015/07/31	GOVI	05/11/2015	530.01	Put	GOVI	310,940.0000	31.0940	317,480.0000	31.7480	2.103	0	0	0
2015/07/31	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	GOVI	05/11/2015	530.00	Put	GOVI	310,840.0000	31.0840	317,380.0000	31.7380	2.104	0	0	0
2015/07/31	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	GOVI	04/02/2016			GOVI	507.5010	507.5010	506.8410	506.8410	(0.130)	0.0000	0.0000	0
2015/07/31	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	GOVI	04/02/2016	511.99	Put	GOVI	44,890.0000	4.4890	51,490.0000	5.1490	14.703	0	0	0
2015/07/31	GOVI	04/02/2016	512.01	Put	GOVI	45,090.0000	4.5090	51,690.0000	5.1690	14.637	0	0	0
2015/07/31	GOVI	04/02/2016	512.00	Put	GOVI	44,990.0000	4.4990	51,590.0000	5.1590	14.670	0	0	0
2015/07/31	GOVI	05/05/2016	518.01	Put	GOVI	14,020.0000	1.4020	20,810.0000	2.0810	48.431	0	0	0
2015/07/31	GOVI	05/05/2016			GOVI	516.6080	516.6080	515.9290	515.9290	(0.131)	0.0000	0.0000	0
2015/07/31	GOVI	05/05/2016	518.00	Put	GOVI	13,920.0000	1.3920	20,710.0000	2.0710	48.779	0	0	0
2015/07/31	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	GOVI	05/05/2016	517.99	Put	GOVI	13,820.0000	1.3820	20,610.0000	2.0610	49.132	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/07/31	IGOV	06/08/2015			Index Future	231.3410	231.3410	231.8970	231.8970	0.240	0.0000	0.0000	533
2015/07/31	IGOV	05/11/2015			Index Future	235.1270	235.1270	235.6870	235.6870	0.238	0.0000	0.0000	626
2015/07/31	IGOV	04/02/2016			Index Future	239.1920	239.1920	239.7650	239.7650	0.240	0.0000	0.0000	0
2015/07/31	IGOV	05/05/2016			Index Future	243.5030	243.5030	244.0820	244.0820	0.238	0.0000	0.0000	0
2015/07/31	ILBI	06/08/2015			Index Future	627.1370	627.1370	628.4680	628.4680	0.212	0.0000	0.0000	2
2015/07/31	ILBI	05/11/2015			Index Future	637.4980	637.4980	638.8470	638.8470	0.212	0.0000	0.0000	0
2015/07/31	ILBI	04/02/2016			Index Future	648.4610	648.4610	649.8320	649.8320	0.211	0.0000	0.0000	159
2015/07/31	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/07/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/07/31	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/07/31	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/07/31	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/07/31	JBAF	19/08/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/07/31	JBAF	16/09/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/07/31	JBAF	21/10/2015			Jibar Tradeable Future	6.4800	93.5200	6.4800	93.5200	0.000	0.0000	0.0000	0
2015/07/31	JBAF	18/11/2015			Jibar Tradeable Future	6.5100	93.4900	6.5100	93.4900	0.000	0.0000	0.0000	0
2015/07/31	JBAF	15/12/2015			Jibar Tradeable Future	6.6300	93.3700	6.6300	93.3700	0.000	0.0000	0.0000	0
2015/07/31	JBAF	17/02/2016			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	2,000
2015/07/31	JBAF	16/03/2016			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2015/07/31	JBAF	15/06/2016			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2015/07/31	JBAF	21/09/2016			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2015/07/31	JBAF	21/12/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2015/07/31	JBAF	15/03/2017			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2015/07/31	JBAF	21/06/2017			Jibar Tradeable Future	7.6500	92.3500	7.6500	92.3500	0.000	0.0000	0.0000	0
2015/07/31	R023	06/08/2015	8.24	Call	Bond Future	849.4100	0.8494	699.1500	0.6992	(17.690)	0	0	0
2015/07/31	R023	06/08/2015	9.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	911
2015/07/31	R023	06/08/2015			Bond Future	8.1116	101.4554	8.1409	101.2947	0.361	0.0000	0.0000	17,768
2015/07/31	R023	06/08/2015	8.26	Put	Bond Future	122.1900	0.1222	129.3600	0.1294	5.868	0	0	0
2015/07/31	R023	06/08/2015	9.07	Call	Bond Future	5,093.8200	5.0938	4,933.0700	4.9331	(3.156)	0	0	0
2015/07/31	R023	06/08/2015	8.25	Put	Bond Future	134.0300	0.1340	142.7500	0.1428	6.506	0	0	0
2015/07/31	R023	06/08/2015	8.24	Put	Bond Future	146.7900	0.1468	157.2800	0.1573	7.146	0	0	0
2015/07/31	R023	06/08/2015	8.25	Call	Bond Future	891.1000	0.8911	739.0700	0.7391	(17.061)	0	0	0
2015/07/31	R023	06/08/2015	8.26	Call	Bond Future	933.6600	0.9337	780.0800	0.7801	(16.449)	0	0	0
2015/07/31	R023	05/11/2015			Bond Future	8.1812	99.1655	8.2121	99.0004	0.378	0.0000	0.0000	9,210
2015/07/31	R023	05/11/2015	7.99	Put	Bond Future	2,084.5700	2.0846	2,169.9400	2.1699	4.095	0	0	0
2015/07/31	R023	05/11/2015	8.01	Put	Bond Future	2,020.3600	2.0204	2,103.3800	2.1034	4.109	0	0	0
2015/07/31	R023	05/11/2015	7.99	Call	Bond Future	1,056.9100	1.0569	977.1700	0.9772	(7.545)	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
2015/07/31	R023	05/11/2015	8.00	Put	Bond Future	2,052.3100		2.0523	2,136.5000	2.1365	4.102	0	0	0
2015/07/31	R023	05/11/2015	8.00	Call	Bond Future	1,078.7400		1.0787	997.8200	0.9978	(7.501)	0	0	0
2015/07/31	R023	05/11/2015	8.01	Call	Bond Future	1,100.8500		1.1008	1,018.7600	1.0188	(7.457)	0	0	0
2015/07/31	R023	04/02/2016	8.01	Put	Bond Future	2,720.7500		2.7207	2,774.3600	2.7744	1.970	0	0	0
2015/07/31	R023	04/02/2016			Bond Future	8.2413		100.8723	8.2735	100.7054	0.391	0.0000	0.0000	1,050
2015/07/31	R023	04/02/2016	8.00	Put	Bond Future	2,751.4400		2.7514	2,806.1100	2.8061	1.987	0	0	0
2015/07/31	R023	04/02/2016	8.01	Call	Bond Future	1,512.5000		1.5125	1,399.1500	1.3991	(7.494)	0	0	0
2015/07/31	R023	04/02/2016	7.99	Call	Bond Future	1,468.7500		1.4688	1,357.5300	1.3575	(7.572)	0	0	0
2015/07/31	R023	04/02/2016	8.00	Call	Bond Future	1,490.5300		1.4905	1,378.2400	1.3782	(7.534)	0	0	0
2015/07/31	R023	04/02/2016	7.99	Put	Bond Future	2,782.3600		2.7824	2,838.1000	2.8381	2.003	0	0	0
2015/07/31	R023	05/05/2016			Bond Future	8.2838		98.7542	8.3179	98.5829	0.411	0.0000	0.0000	0
2015/07/31	R023	05/05/2016	8.24	Put	Bond Future	221.2200		0.2212	2,611.6700	2.6117	1080.576	0	0	0
2015/07/31	R023	05/05/2016	8.26	Put	Bond Future	120.2500		0.1203	2,560.7800	2.5608	2029.547	0	0	0
2015/07/31	R023	05/05/2016	8.24	Call	Bond Future	0.0000		0.0000	2,219.1400	2.2191	100.000	0	0	0
2015/07/31	R023	05/05/2016	8.25	Put	Bond Future	170.7200		0.1707	2,585.6200	2.5856	1414.538	0	0	0
2015/07/31	R023	05/05/2016	8.25	Call	Bond Future	0.0000		0.0000	2,243.5900	2.2436	100.000	0	0	0
2015/07/31	R023	05/05/2016	8.26	Call	Bond Future	0.0000		0.0000	2,269.2200	2.2692	100.000	0	0	0
2015/07/31	R186	06/08/2015	7.65	Call	Bond Future	0.2800		0.0003	0.0500	0.0001	(82.143)	0	0	75
2015/07/31	R186	06/08/2015	8.00	Put	Bond Future	2,005.9100		2.0059	2,127.0200	2.1270	6.038	0	0	0
2015/07/31	R186	06/08/2015	8.90	Put	Bond Future	0.1900		0.0002	0.0700	0.0001	(63.158)	0	0	5,350
2015/07/31	R186	06/08/2015			Bond Future	8.2357		117.9705	8.2550	117.8141	0.235	8.2559	8.2308	26,807
2015/07/31	R186	06/08/2015	8.50	Call	Bond Future	2,175.1100		2.1751	2,008.7800	2.0088	(7.647)	0	0	0
2015/07/31	R186	06/08/2015	8.55	Put	Bond Future	35.4900		0.0355	27.8600	0.0279	(21.499)	0	0	7,229
2015/07/31	R186	06/08/2015	7.85	Call	Bond Future	10.5100		0.0105	3.8500	0.0039	(63.368)	0	0	20
2015/07/31	R186	06/08/2015	8.00	Call	Bond Future	76.5400		0.0765	41.2500	0.0413	(46.107)	0	0	0
2015/07/31	R186	06/08/2015	8.01	Call	Bond Future	85.6500		0.0856	47.1600	0.0472	(44.939)	0	0	0
2015/07/31	R186	06/08/2015	7.75	Call	Bond Future	2.0000		0.0020	0.5300	0.0005	(73.500)	0	0	0
2015/07/31	R186	06/08/2015	8.35	Call	Bond Future	1,183.6500		1.1836	1,021.5100	1.0215	(13.698)	0	0	20
2015/07/31	R186	06/08/2015	7.99	Call	Bond Future	68.2400		0.0682	35.9700	0.0360	(47.289)	0	0	0
2015/07/31	R186	06/08/2015	8.68	Put	Bond Future	6.5900		0.0066	4.1100	0.0041	(37.633)	0	0	20
2015/07/31	R186	06/08/2015	8.46	Put	Bond Future	95.3300		0.0953	84.2600	0.0843	(11.612)	0	0	75
2015/07/31	R186	06/08/2015	8.45	Call	Bond Future	1,822.4000		1.8224	1,654.8000	1.6548	(9.197)	0	0	0
2015/07/31	R186	06/08/2015	8.05	Call	Bond Future	131.2600		0.1313	78.3200	0.0783	(40.332)	0	0	75
2015/07/31	R186	06/08/2015	7.65	Put	Bond Future	4,875.7400		4.8757	5,031.9100	5.0319	3.203	0	0	0
2015/07/31	R186	06/08/2015	8.50	Put	Bond Future	62.5700		0.0626	52.6400	0.0526	(15.870)	0	0	5,229
2015/07/31	R186	06/08/2015	8.55	Call	Bond Future	2,541.7800		2.5418	2,377.7500	2.3778	(6.453)	0	0	0
2015/07/31	R186	06/08/2015	7.75	Put	Bond Future	4,025.6400		4.0256	4,180.5700	4.1806	3.849	0	0	0
2015/07/31	R186	06/08/2015	8.45	Put	Bond Future	105.4700		0.1055	94.2700	0.0943	(10.619)	0	0	4,229
2015/07/31	R186	06/08/2015	7.99	Put	Bond Future	2,080.4200		2.0804	2,204.5500	2.2046	5.967	0	0	0
2015/07/31	R186	06/08/2015	8.05	Put	Bond Future	1,647.7400		1.6477	1,751.2000	1.7512	6.279	0	0	0
2015/07/31	R186	06/08/2015	8.90	Call	Bond Future	5,211.1900		5.2112	5,054.6700	5.0547	(3.004)	0	0	0
2015/07/31	R186	06/08/2015	8.46	Call	Bond Future	1,891.5300		1.8915	1,724.0600	1.7241	(8.854)	0	0	0
2015/07/31	R186	06/08/2015	7.85	Put	Bond Future	3,190.4400		3.1904	3,340.1800	3.3402	4.693	0	0	0
2015/07/31	R186	06/08/2015	8.01	Put	Bond Future	1,932.2800		1.9323	2,050.1900	2.0502	6.102	0	0	0
2015/07/31	R186	06/08/2015	8.35	Put	Bond Future	263.5900		0.2636	257.8500	0.2579	(2.178)	0	0	0
2015/07/31	R186	06/08/2015	8.68	Call	Bond Future	3,527.9400		3.5279	3,369.0600	3.3691	(4.503)	0	0	0
2015/07/31	R186	05/11/2015	8.24	Call	Bond Future	2,108.3400		2.1083	2,005.8900	2.0059	(4.859)	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
2015/07/31	R186	05/11/2015	8.25	Put	Bond Future	2,497.0300		2.4970	2,554.2200	2.5542	2.290	0	0	8,690
2015/07/31	R186	05/11/2015	8.45	Call	Bond Future	2,988.8300		2.9888	2,864.2200	2.8642	(4.169)	0	0	0
2015/07/31	R186	05/11/2015	8.85	Put	Bond Future	792.5100		0.7925	821.5000	0.8215	3.658	0	0	843
2015/07/31	R186	05/11/2015	7.75	Put	Bond Future	5,154.4300		5.1544	5,276.4200	5.2764	2.367	0	0	0
2015/07/31	R186	05/11/2015			Bond Future	8.2941		119.8708	8.3145	119.7097	0.245	0.0000	0.0000	13,177
2015/07/31	R186	05/11/2015	9.00	Put	Bond Future	566.6200		0.5666	594.8800	0.5949	4.987	0	0	2,600
2015/07/31	R186	05/11/2015	8.22	Call	Bond Future	2,032.9700		2.0330	1,933.3500	1.9334	(4.900)	0	0	0
2015/07/31	R186	05/11/2015	8.24	Put	Bond Future	2,538.5200		2.5385	2,597.1100	2.5971	2.308	0	0	0
2015/07/31	R186	05/11/2015	8.35	Put	Bond Future	2,106.5200		2.1065	2,152.9500	2.1529	2.204	0	0	9,370
2015/07/31	R186	05/11/2015	8.26	Put	Bond Future	2,455.7700		2.4558	2,512.0500	2.5121	2.292	0	0	0
2015/07/31	R186	05/11/2015	8.50	Put	Bond Future	1,606.0800		1.6061	1,637.8700	1.6379	1.979	0	0	4,666
2015/07/31	R186	05/11/2015	8.55	Put	Bond Future	1,461.3600		1.4614	1,492.4800	1.4925	2.130	0	0	4,667
2015/07/31	R186	05/11/2015	8.35	Call	Bond Future	2,548.4200		2.5484	2,433.8100	2.4338	(4.497)	0	0	843
2015/07/31	R186	05/11/2015	7.86	Call	Bond Future	956.4800		0.9565	905.1900	0.9052	(5.362)	0	0	674
2015/07/31	R186	05/11/2015	7.73	Call	Bond Future	691.7400		0.6917	654.8900	0.6549	(5.327)	0	0	169
2015/07/31	R186	05/11/2015	8.45	Put	Bond Future	1,761.8600		1.7619	1,798.2900	1.7983	2.068	0	0	6,248
2015/07/31	R186	05/11/2015	8.85	Call	Bond Future	5,087.7000		5.0877	4,955.6500	4.9556	(2.595)	0	0	0
2015/07/31	R186	05/11/2015	9.00	Call	Bond Future	5,983.3500		5.9834	5,850.5700	5.8506	(2.219)	0	0	0
2015/07/31	R186	05/11/2015	8.25	Call	Bond Future	2,146.5000		2.1465	2,042.6500	2.0426	(4.838)	0	0	0
2015/07/31	R186	05/11/2015	7.75	Call	Bond Future	728.6000		0.7286	689.5500	0.6895	(5.360)	0	0	1,200
2015/07/31	R186	05/11/2015	7.86	Put	Bond Future	4,469.2800		4.4693	4,579.0300	4.5790	2.456	0	0	0
2015/07/31	R186	05/11/2015	7.73	Put	Bond Future	5,284.5900		5.2846	5,408.7800	5.4088	2.350	0	0	0
2015/07/31	R186	05/11/2015	8.22	Put	Bond Future	2,622.6700		2.6227	2,684.0900	2.6841	2.342	0	0	1,090
2015/07/31	R186	05/11/2015	8.26	Call	Bond Future	2,184.8200		2.1848	2,080.0600	2.0801	(4.795)	0	0	0
2015/07/31	R186	05/11/2015	8.50	Call	Bond Future	3,222.8500		3.2229	3,093.6000	3.0936	(4.010)	0	0	0
2015/07/31	R186	05/11/2015	8.55	Call	Bond Future	3,466.1200		3.4661	3,336.2000	3.3362	(3.748)	0	0	0
2015/07/31	R186	04/02/2016	7.50	Call	Bond Future	762.3700		0.7624	746.5000	0.7465	(2.082)	0	0	0
2015/07/31	R186	04/02/2016			Bond Future	8.3421		116.6350	8.3631	116.4723	0.251	0.0000	0.0000	6,262
2015/07/31	R186	04/02/2016	7.51	Call	Bond Future	778.4400		0.7784	761.7600	0.7618	(2.143)	0	0	0
2015/07/31	R186	04/02/2016	7.49	Call	Bond Future	746.5500		0.7466	732.1500	0.7322	(1.929)	0	0	0
2015/07/31	R186	04/02/2016	7.50	Put	Bond Future	7,566.8300		7.5668	7,713.6100	7.7136	1.940	0	0	0
2015/07/31	R186	04/02/2016	7.49	Put	Bond Future	7,635.0300		7.6350	7,783.2800	7.7833	1.942	0	0	0
2015/07/31	R186	04/02/2016	7.51	Put	Bond Future	7,498.9600		7.4990	7,644.9300	7.6449	1.947	0	0	0
2015/07/31	R186	05/05/2016			Bond Future	8.3814		118.7298	8.4033	118.5627	0.262	0.0000	0.0000	0
2015/07/31	R186	05/05/2016	8.34	Call	Bond Future	3,656.6800		3.6567	3,545.3100	3.5453	(3.046)	0	0	0
2015/07/31	R186	05/05/2016	8.35	Call	Bond Future	3,694.4500		3.6944	3,582.1400	3.5821	(3.040)	0	0	0
2015/07/31	R186	05/05/2016	8.33	Call	Bond Future	3,618.7000		3.6187	3,508.7100	3.5087	(3.039)	0	0	0
2015/07/31	R186	05/05/2016	8.35	Put	Bond Future	3,933.7400		3.9337	3,988.5900	3.9886	1.394	0	0	0
2015/07/31	R186	05/05/2016	7.56	Put	Bond Future	7,859.1600		7.8592	8,004.4300	8.0044	1.848	0	0	0
2015/07/31	R186	05/05/2016	8.34	Put	Bond Future	3,972.4200		3.9724	4,028.2100	4.0282	1.404	0	0	0
2015/07/31	R186	05/05/2016	7.56	Call	Bond Future	1,362.8000		1.3628	1,340.9100	1.3409	(1.606)	0	0	0
2015/07/31	R186	05/05/2016	8.33	Put	Bond Future	4,010.9500		4.0110	4,068.1200	4.0681	1.425	0	0	0
2015/07/31	R186	04/08/2016	8.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R186	04/08/2016			Bond Future	8.4232		115.5835	8.4459	115.4146	0.269	0.0000	0.0000	0
2015/07/31	R186	04/08/2016	8.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R186	04/08/2016	8.51	Call	Bond Future	645.5200		0.6455	476.6000	0.4766	(26.168)	0	0	0
2015/07/31	R186	04/08/2016	8.49	Call	Bond Future	497.2200		0.4972	328.3000	0.3283	(33.973)	0	0	0
2015/07/31	R186	04/08/2016	8.50	Call	Bond Future	571.4000		0.5714	402.4800	0.4025	(29.562)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/31	R186	04/08/2016	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R197	06/08/2015	288.00	Call	Bond Future	5,491.5000	5.4915	5,579.7100	5.5797	1.606	0	0	0
2015/07/31	R197	06/08/2015			Bond Future	293.4915	293.4915	293.5797	293.5797	0.030	0.0000	0.0000	929
2015/07/31	R197	06/08/2015	288.01	Call	Bond Future	5,481.5000	5.4815	5,569.7100	5.5697	1.609	0	0	0
2015/07/31	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R197	06/08/2015	287.99	Call	Bond Future	5,501.5000	5.5015	5,589.7100	5.5897	1.603	0	0	0
2015/07/31	R197	05/11/2015	295.00	Call	Bond Future	3,242.5500	3.2425	3,327.0500	3.3270	2.606	0	0	0
2015/07/31	R197	05/11/2015			Bond Future	298.2426	298.2426	298.3271	298.3271	0.028	0.0000	0.0000	0
2015/07/31	R197	05/11/2015	294.99	Call	Bond Future	3,252.5500	3.2525	3,337.0500	3.3370	2.598	0	0	0
2015/07/31	R197	05/11/2015	295.01	Call	Bond Future	3,232.5500	3.2325	3,317.0500	3.3170	2.614	0	0	0
2015/07/31	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R197	04/02/2016	297.00	Call	Bond Future	101.5700	0.1016	190.4600	0.1905	87.516	0	0	0
2015/07/31	R197	04/02/2016			Bond Future	297.1016	297.1016	297.1905	297.1905	0.030	0.0000	0.0000	0
2015/07/31	R197	04/02/2016	296.99	Call	Bond Future	111.5700	0.1116	200.4600	0.2005	79.672	0	0	0
2015/07/31	R197	04/02/2016	297.01	Call	Bond Future	91.5700	0.0916	180.4600	0.1805	97.073	0	0	0
2015/07/31	R197	04/02/2016	296.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R197	04/02/2016	297.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R197	04/02/2016	297.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R202	06/08/2015			Bond Future	237.7460	237.7460	238.5781	238.5781	0.350	0.0000	0.0000	50,470
2015/07/31	R202	06/08/2015	239.99	Put	Bond Future	2,244.0000	2.2440	1,411.9200	1.4119	(37.080)	0	0	0
2015/07/31	R202	06/08/2015	240.00	Put	Bond Future	2,254.0000	2.2540	1,421.9200	1.4219	(36.916)	0	0	0
2015/07/31	R202	06/08/2015	240.01	Put	Bond Future	2,264.0000	2.2640	1,431.9200	1.4319	(36.753)	0	0	0
2015/07/31	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R202	05/11/2015			Bond Future	241.5947	241.5947	242.4363	242.4363	0.348	0.0000	0.0000	2,504
2015/07/31	R202	05/11/2015	245.99	Put	Bond Future	4,395.2900	4.3953	3,553.6800	3.5537	(19.148)	0	0	0
2015/07/31	R202	05/11/2015	246.01	Put	Bond Future	4,415.2900	4.4153	3,573.6800	3.5737	(19.061)	0	0	0
2015/07/31	R202	05/11/2015	246.00	Put	Bond Future	4,405.2900	4.4053	3,563.6800	3.5637	(19.105)	0	0	0
2015/07/31	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R202	04/02/2016			Bond Future	242.4270	242.4270	243.2853	243.2853	0.354	0.0000	0.0000	0
2015/07/31	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R202	04/02/2016	239.99	Call	Bond Future	2,437.0200	2.4370	3,295.3200	3.2953	35.219	0	0	0
2015/07/31	R202	04/02/2016	240.00	Call	Bond Future	2,427.0200	2.4270	3,285.3200	3.2853	35.364	0	0	0
2015/07/31	R202	04/02/2016	240.01	Call	Bond Future	2,417.0200	2.4170	3,275.3200	3.2753	35.511	0	0	0
2015/07/31	R203	06/08/2015	6.74	Call	Bond Future	0.2100	0.0002	0.0300	0.0000	(85.714)	0	0	0
2015/07/31	R203	06/08/2015	6.75	Put	Bond Future	943.1300	0.9431	1,009.0700	1.0091	6.992	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
2015/07/31	R203	06/08/2015	7.84	Call	Bond Future	1,163.5300		1.1635	1,097.3400	1.0973	(5.689)	0	0	0
2015/07/31	R203	06/08/2015			Bond Future	7.2343		105.2915	7.2685	105.2254	0.473	0.0000	0.0000	16,356
2015/07/31	R203	06/08/2015	6.75	Call	Bond Future	0.2600		0.0003	0.0400	0.0000	(84.615)	0	0	0
2015/07/31	R203	06/08/2015	6.76	Call	Bond Future	0.3100		0.0003	0.0500	0.0001	(83.871)	0	0	0
2015/07/31	R203	06/08/2015	6.74	Put	Bond Future	962.6700		0.9627	1,028.6500	1.0286	6.854	0	0	0
2015/07/31	R203	06/08/2015	7.84	Put	Bond Future	0.0500		0.0001	0.0200	0.0000	(60.000)	0	0	5,000
2015/07/31	R203	06/08/2015	6.76	Put	Bond Future	923.6000		0.9236	989.5000	0.9895	7.135	0	0	0
2015/07/31	R203	05/11/2015	5.99	Call	Bond Future	4.7000		0.0047	3.5700	0.0036	(24.043)	0	0	0
2015/07/31	R203	05/11/2015	6.00	Put	Bond Future	2,317.2800		2.3173	2,385.1200	2.3851	2.928	0	0	0
2015/07/31	R203	05/11/2015			Bond Future	7.3266		102.8212	7.3668	102.7522	0.549	0.0000	0.0000	5,144
2015/07/31	R203	05/11/2015	6.00	Call	Bond Future	4.9300		0.0049	3.7600	0.0038	(23.732)	0	0	0
2015/07/31	R203	05/11/2015	6.01	Call	Bond Future	5.1700		0.0052	3.9500	0.0040	(23.598)	0	0	0
2015/07/31	R203	05/11/2015	5.99	Put	Bond Future	2,334.7400		2.3347	2,402.6200	2.4026	2.907	0	0	0
2015/07/31	R203	05/11/2015	6.01	Put	Bond Future	2,299.8300		2.2998	2,367.6200	2.3676	2.948	0	0	0
2015/07/31	R203	04/02/2016	7.26	Put	Bond Future	564.8000		0.5648	591.8700	0.5919	4.793	0	0	0
2015/07/31	R203	04/02/2016	7.25	Put	Bond Future	573.0700		0.5731	600.5400	0.6005	4.793	0	0	0
2015/07/31	R203	04/02/2016			Bond Future	7.3911		104.5913	7.4374	104.5221	0.627	0.0000	0.0000	0
2015/07/31	R203	04/02/2016	7.26	Call	Bond Future	368.7100		0.3687	326.6000	0.3266	(11.421)	0	0	0
2015/07/31	R203	04/02/2016	7.24	Call	Bond Future	355.3700		0.3554	314.0600	0.3141	(11.625)	0	0	0
2015/07/31	R203	04/02/2016	7.25	Call	Bond Future	362.0000		0.3620	320.2900	0.3203	(11.522)	0	0	0
2015/07/31	R203	04/02/2016	7.24	Put	Bond Future	581.4300		0.5814	609.3000	0.6093	4.793	0	0	0
2015/07/31	R203	05/05/2016	7.25	Put	Bond Future	203.0300		0.2030	680.6900	0.6807	235.266	0	0	0
2015/07/31	R203	05/05/2016			Bond Future	7.4094		102.2993	7.4659	102.2274	0.763	0.0000	0.0000	0
2015/07/31	R203	05/05/2016	7.26	Call	Bond Future	0.0000		0.0000	411.4800	0.4115	100.000	0	0	0
2015/07/31	R203	05/05/2016	7.24	Call	Bond Future	0.0000		0.0000	400.1700	0.4002	100.000	0	0	0
2015/07/31	R203	05/05/2016	7.25	Call	Bond Future	0.0000		0.0000	405.8000	0.4058	100.000	0	0	0
2015/07/31	R203	05/05/2016	7.26	Put	Bond Future	190.2800		0.1903	673.6200	0.6736	254.015	0	0	0
2015/07/31	R203	05/05/2016	7.24	Put	Bond Future	215.7900		0.2158	687.8200	0.6878	218.745	0	0	0
2015/07/31	R204	06/08/2015	7.74	Call	Bond Future	584.1100		0.5841	487.6300	0.4876	(16.517)	0	0	0
2015/07/31	R204	06/08/2015	7.75	Put	Bond Future	33.4400		0.0334	36.7100	0.0367	9.779	0	0	0
2015/07/31	R204	06/08/2015			Bond Future	7.5536		102.4240	7.5878	102.3236	0.452	0.0000	0.0000	9,402
2015/07/31	R204	06/08/2015	8.41	Call	Bond Future	2,482.2700		2.4823	2,381.8000	2.3818	(4.048)	0	0	0
2015/07/31	R204	06/08/2015	7.74	Put	Bond Future	37.3800		0.0374	41.3700	0.0414	10.674	0	0	0
2015/07/31	R204	06/08/2015	7.76	Put	Bond Future	29.8500		0.0298	32.5400	0.0325	9.012	0	0	0
2015/07/31	R204	06/08/2015	8.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	699
2015/07/31	R204	06/08/2015	7.75	Call	Bond Future	609.4000		0.6094	512.2000	0.5122	(15.950)	0	0	0
2015/07/31	R204	06/08/2015	7.76	Call	Bond Future	635.0300		0.6350	537.2500	0.5373	(15.398)	0	0	0
2015/07/31	R204	05/11/2015			Bond Future	7.6391		104.0738	7.6770	103.9700	0.496	0.0000	0.0000	9,978
2015/07/31	R204	05/11/2015	6.25	Call	Bond Future	8.5300		0.0085	6.7400	0.0067	(20.985)	0	0	0
2015/07/31	R204	05/11/2015	6.24	Put	Bond Future	3,936.5700		3.9366	4,038.7200	4.0387	2.595	0	0	0
2015/07/31	R204	05/11/2015	6.26	Put	Bond Future	3,879.8600		3.8799	3,981.8700	3.9819	2.629	0	0	0
2015/07/31	R204	05/11/2015	6.25	Put	Bond Future	3,908.2100		3.9082	4,010.2900	4.0103	2.612	0	0	0
2015/07/31	R204	05/11/2015	6.26	Call	Bond Future	8.9200		0.0089	7.0600	0.0071	(20.852)	0	0	0
2015/07/31	R204	05/11/2015	6.24	Call	Bond Future	8.1500		0.0082	6.4300	0.0064	(21.104)	0	0	0
2015/07/31	R204	04/02/2016	7.50	Call	Bond Future	630.1800		0.6302	569.3000	0.5693	(9.661)	0	0	0
2015/07/31	R204	04/02/2016			Bond Future	7.7032		101.8277	7.7444	101.7231	0.535	0.0000	0.0000	0
2015/07/31	R204	04/02/2016	7.51	Call	Bond Future	641.0700		0.6411	579.6400	0.5796	(9.582)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/31	R204	04/02/2016	7.49	Put	Bond Future	1,162.7900	1.1628	1,207.3600	1.2074	3.833	0	0	0
2015/07/31	R204	04/02/2016	7.51	Put	Bond Future	1,133.3300	1.1333	1,176.5300	1.1765	3.812	0	0	0
2015/07/31	R204	04/02/2016	7.49	Call	Bond Future	619.4100	0.6194	559.3500	0.5594	(9.696)	0	0	0
2015/07/31	R204	04/02/2016	7.50	Put	Bond Future	1,148.0000	1.1480	1,191.7500	1.1917	3.811	0	0	0
2015/07/31	R204	05/05/2016	7.75	Call	Bond Future	6.3800	0.0064	1,008.7200	1.0087	15710.658	0	0	0
2015/07/31	R204	05/05/2016			Bond Future	7.7473	103.6565	7.7935	103.5485	0.597	0.0000	0.0000	0
2015/07/31	R204	05/05/2016	7.76	Call	Bond Future	29.7400	0.0297	1,020.6800	1.0207	3332.011	0	0	0
2015/07/31	R204	05/05/2016	7.74	Put	Bond Future	16.9900	0.0170	1,121.7400	1.1217	6502.354	0	0	0
2015/07/31	R204	05/05/2016	7.76	Put	Bond Future	0.0000	0.0000	1,098.8700	1.0989	100.000	0	0	0
2015/07/31	R204	05/05/2016	7.74	Call	Bond Future	0.0000	0.0000	996.8200	0.9968	100.000	0	0	0
2015/07/31	R204	05/05/2016	7.75	Put	Bond Future	0.0000	0.0000	1,110.2700	1.1103	100.000	0	0	0
2015/07/31	R207	06/08/2015	7.76	Call	Bond Future	246.9300	0.2469	158.5100	0.1585	(35.808)	0	0	0
2015/07/31	R207	06/08/2015			Bond Future	7.7677	98.6355	7.8069	98.4927	0.505	7.8331	7.8110	8,173
2015/07/31	R207	06/08/2015	7.74	Call	Bond Future	213.1100	0.2131	132.0100	0.1320	(38.055)	0	0	0
2015/07/31	R207	06/08/2015	7.75	Call	Bond Future	229.6200	0.2296	144.8400	0.1448	(36.922)	0	0	0
2015/07/31	R207	06/08/2015	7.46	Call	Bond Future	10.4600	0.0105	2.9900	0.0030	(71.415)	0	0	70
2015/07/31	R207	06/08/2015	7.74	Put	Bond Future	314.0000	0.3140	375.7000	0.3757	19.650	0	0	0
2015/07/31	R207	06/08/2015	7.46	Put	Bond Future	1,139.0000	1.1390	1,274.3300	1.2743	11.881	0	0	0
2015/07/31	R207	06/08/2015	7.76	Put	Bond Future	274.9100	0.2749	329.2900	0.3293	19.781	0	0	0
2015/07/31	R207	06/08/2015	7.75	Put	Bond Future	294.0400	0.2940	352.0600	0.3521	19.732	0	0	0
2015/07/31	R207	05/11/2015	7.76	Call	Bond Future	796.9100	0.7969	712.8600	0.7129	(10.547)	0	0	0
2015/07/31	R207	05/11/2015			Bond Future	7.8446	100.2242	7.8870	100.0774	0.541	0.0000	0.0000	32,304
2015/07/31	R207	05/11/2015	7.74	Call	Bond Future	765.1000	0.7651	683.2900	0.6833	(10.693)	0	0	0
2015/07/31	R207	05/11/2015	7.50	Call	Bond Future	445.8400	0.4458	389.8100	0.3898	(12.567)	0	0	19
2015/07/31	R207	05/11/2015	7.75	Call	Bond Future	780.9100	0.7809	697.9800	0.6980	(10.620)	0	0	0
2015/07/31	R207	05/11/2015	7.43	Call	Bond Future	373.3700	0.3734	324.5000	0.3245	(13.089)	0	0	53
2015/07/31	R207	05/11/2015	7.74	Put	Bond Future	1,128.1400	1.1281	1,193.1600	1.1932	5.763	0	0	0
2015/07/31	R207	05/11/2015	7.76	Put	Bond Future	1,090.4100	1.0904	1,153.1900	1.1532	5.757	0	0	0
2015/07/31	R207	05/11/2015	7.43	Put	Bond Future	1,821.9900	1.8220	1,919.9500	1.9200	5.377	0	0	0
2015/07/31	R207	05/11/2015	7.75	Put	Bond Future	1,109.1700	1.1092	1,173.0700	1.1731	5.761	0	0	0
2015/07/31	R207	05/11/2015	7.50	Put	Bond Future	1,648.0600	1.6481	1,738.8600	1.7389	5.510	0	0	0
2015/07/31	R207	04/02/2016	7.49	Put	Bond Future	1,976.2400	1.9762	2,063.1000	2.0631	4.395	0	0	0
2015/07/31	R207	04/02/2016	7.27	Put	Bond Future	2,503.0100	2.5030	2,606.8700	2.6069	4.149	0	0	0
2015/07/31	R207	04/02/2016			Bond Future	7.9067	98.3072	7.9520	98.1588	0.573	0.0000	0.0000	0
2015/07/31	R207	04/02/2016	7.51	Put	Bond Future	1,931.9200	1.9319	2,017.1200	2.0171	4.410	0	0	0
2015/07/31	R207	04/02/2016	7.27	Call	Bond Future	387.1900	0.3872	342.6800	0.3427	(11.496)	0	0	43
2015/07/31	R207	04/02/2016	7.50	Call	Bond Future	608.7200	0.6087	546.5000	0.5465	(10.221)	0	0	19
2015/07/31	R207	04/02/2016	7.51	Call	Bond Future	620.1000	0.6201	556.9300	0.5569	(10.187)	0	0	0
2015/07/31	R207	04/02/2016	7.49	Call	Bond Future	597.7200	0.5977	536.2100	0.5362	(10.291)	0	0	0
2015/07/31	R207	04/02/2016	7.50	Put	Bond Future	1,953.8800	1.9539	2,040.0300	2.0400	4.409	0	0	0
2015/07/31	R207	05/05/2016	7.86	Put	Bond Future	1,619.2800	1.6193	1,671.0600	1.6711	3.198	0	0	0
2015/07/31	R207	05/05/2016			Bond Future	7.9579	100.0728	8.0072	99.9204	0.619	0.0000	0.0000	0
2015/07/31	R207	05/05/2016	7.85	Put	Bond Future	1,635.4300	1.6354	1,687.7600	1.6878	3.200	0	0	0
2015/07/31	R207	05/05/2016	7.56	Put	Bond Future	2,146.6200	2.1466	2,223.2500	2.2232	3.570	0	0	0
2015/07/31	R207	05/05/2016	7.84	Put	Bond Future	1,651.7000	1.6517	1,704.5800	1.7046	3.202	0	0	0
2015/07/31	R207	05/05/2016	7.56	Call	Bond Future	904.7900	0.9048	828.9800	0.8290	(8.379)	0	0	43
2015/07/31	R207	05/05/2016	7.85	Call	Bond Future	1,300.5400	1.3005	1,200.4300	1.2004	(7.698)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/31	R207	05/05/2016	7.86	Call	Bond Future	1,315.4800	1.3155	1,214.8200	1.2148	(7.652)	0	0	0
2015/07/31	R207	05/05/2016	7.84	Call	Bond Future	1,285.7000	1.2857	1,186.1400	1.1861	(7.744)	0	0	0
2015/07/31	R207	04/08/2016			Bond Future	8.0161	98.2458	8.0691	98.0917	0.662	0.0000	0.0000	0
2015/07/31	R207	04/08/2016	7.99	Put	Bond Future	75.7700	0.0758	229.8900	0.2299	203.405	0	0	0
2015/07/31	R207	04/08/2016	8.01	Put	Bond Future	17.5900	0.0176	171.7100	0.1717	876.180	0	0	0
2015/07/31	R207	04/08/2016	8.00	Put	Bond Future	46.6800	0.0467	200.8000	0.2008	330.163	0	0	0
2015/07/31	R207	04/08/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R207	04/08/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R207	04/08/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R208	06/08/2015			Bond Future	7.8972	97.3217	7.9314	97.1733	0.434	0.0000	0.0000	23,338
2015/07/31	R208	06/08/2015	8.00	Call	Bond Future	585.9700	0.5860	457.6600	0.4577	(21.897)	0	0	0
2015/07/31	R208	06/08/2015	8.01	Call	Bond Future	617.2400	0.6172	486.7300	0.4867	(21.144)	0	0	0
2015/07/31	R208	06/08/2015	8.85	Call	Bond Future	4,025.8600	4.0259	3,877.4400	3.8774	(3.687)	0	0	0
2015/07/31	R208	06/08/2015	7.99	Call	Bond Future	555.5100	0.5555	429.6000	0.4296	(22.666)	0	0	0
2015/07/31	R208	06/08/2015	8.01	Put	Bond Future	129.3900	0.1294	147.3000	0.1473	13.842	0	0	0
2015/07/31	R208	06/08/2015	8.00	Put	Bond Future	141.2300	0.1412	161.3400	0.1613	14.239	0	0	0
2015/07/31	R208	06/08/2015	7.99	Put	Bond Future	153.9200	0.1539	176.4300	0.1764	14.624	0	0	0
2015/07/31	R208	06/08/2015	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	198
2015/07/31	R208	05/11/2015			Bond Future	7.9687	95.4896	8.0052	95.3371	0.459	0.0000	0.0000	39,167
2015/07/31	R208	05/11/2015	8.48	Call	Bond Future	2,519.5300	2.5195	2,389.2100	2.3892	(5.172)	0	0	0
2015/07/31	R208	05/11/2015	7.74	Put	Bond Future	1,693.4500	1.6934	1,768.3700	1.7684	4.424	0	0	0
2015/07/31	R208	05/11/2015	7.75	Call	Bond Future	749.0800	0.7491	670.5300	0.6705	(10.486)	0	0	0
2015/07/31	R208	05/11/2015	7.76	Call	Bond Future	765.5500	0.7656	685.6500	0.6856	(10.437)	0	0	0
2015/07/31	R208	05/11/2015	8.48	Put	Bond Future	414.0500	0.4141	436.2300	0.4362	5.357	0	0	2,200
2015/07/31	R208	05/11/2015	7.74	Call	Bond Future	733.0300	0.7330	655.4500	0.6555	(10.583)	0	0	0
2015/07/31	R208	05/11/2015	7.76	Put	Bond Future	1,641.5100	1.6415	1,714.1100	1.7141	4.423	0	0	0
2015/07/31	R208	05/11/2015	7.75	Put	Bond Future	1,667.2600	1.6673	1,741.2100	1.7412	4.435	0	0	0
2015/07/31	R208	04/02/2016			Bond Future	8.0258	97.1335	8.0643	96.9793	0.479	0.0000	0.0000	0
2015/07/31	R208	04/02/2016	7.74	Put	Bond Future	2,168.8100	2.1688	2,234.4600	2.2345	3.027	0	0	0
2015/07/31	R208	04/02/2016	7.76	Put	Bond Future	2,119.7900	2.1198	2,183.4200	2.1834	3.002	0	0	0
2015/07/31	R208	04/02/2016	7.75	Put	Bond Future	2,144.2000	2.1442	2,208.8500	2.2088	3.015	0	0	0
2015/07/31	R208	04/02/2016	7.76	Call	Bond Future	1,046.2900	1.0463	955.7100	0.9557	(8.657)	0	0	0
2015/07/31	R208	04/02/2016	7.74	Call	Bond Future	1,013.9400	1.0139	925.3800	0.9254	(8.734)	0	0	0
2015/07/31	R208	04/02/2016	7.75	Call	Bond Future	1,030.0300	1.0300	940.4700	0.9405	(8.695)	0	0	0
2015/07/31	R208	05/05/2016	8.00	Put	Bond Future	271.8400	0.2718	2,019.1000	2.0191	642.753	0	0	0
2015/07/31	R208	05/05/2016	7.99	Call	Bond Future	0.0000	0.0000	1,570.8800	1.5709	100.000	0	0	0
2015/07/31	R208	05/05/2016			Bond Future	8.0705	95.4762	8.1117	95.3179	0.510	0.0000	0.0000	0
2015/07/31	R208	05/05/2016	8.00	Call	Bond Future	0.0000	0.0000	1,588.9600	1.5890	100.000	0	0	0
2015/07/31	R208	05/05/2016	8.01	Call	Bond Future	0.0000	0.0000	1,607.8300	1.6078	100.000	0	0	0
2015/07/31	R208	05/05/2016	7.99	Put	Bond Future	310.4700	0.3105	2,039.6500	2.0397	556.956	0	0	0
2015/07/31	R208	05/05/2016	8.01	Put	Bond Future	233.2200	0.2332	1,999.3500	1.9994	757.281	0	0	0
2015/07/31	R209	06/08/2015	8.71	Put	Bond Future	886.8800	0.8869	893.8800	0.8939	0.789	0	0	0
2015/07/31	R209	06/08/2015	8.99	Put	Bond Future	117.5600	0.1176	92.8400	0.0928	(21.028)	0	0	0
2015/07/31	R209	06/08/2015			Bond Future	8.7701	78.4291	8.7845	78.3183	0.164	0.0000	0.0000	24,869
2015/07/31	R209	06/08/2015	9.01	Put	Bond Future	97.5900	0.0976	74.7900	0.0748	(23.363)	0	0	0
2015/07/31	R209	06/08/2015	9.16	Put	Bond Future	19.9900	0.0200	11.6300	0.0116	(41.821)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/31	R209	06/08/2015	9.90	Call	Bond Future	8,003.7800	8.0038	7,892.9400	7.8929	(1.385)	0	0	0
2015/07/31	R209	06/08/2015	9.00	Call	Bond Future	1,848.9000	1.8489	1,714.2400	1.7142	(7.283)	0	0	0
2015/07/31	R209	06/08/2015	8.71	Call	Bond Future	421.1300	0.4211	317.2900	0.3173	(24.657)	0	0	640
2015/07/31	R209	06/08/2015	9.01	Call	Bond Future	1,913.6800	1.9137	1,780.0400	1.7800	(6.983)	0	0	0
2015/07/31	R209	06/08/2015	8.99	Call	Bond Future	1,784.7800	1.7848	1,649.2200	1.6492	(7.595)	0	0	0
2015/07/31	R209	06/08/2015	9.00	Put	Bond Future	107.1900	0.1072	83.3700	0.0834	(22.222)	0	0	0
2015/07/31	R209	06/08/2015	9.16	Call	Bond Future	2,938.2900	2.9383	2,819.0900	2.8191	(4.057)	0	0	0
2015/07/31	R209	06/08/2015	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,914
2015/07/31	R209	05/11/2015	9.25	Call	Bond Future	4,261.8200	4.2618	4,182.0400	4.1820	(1.872)	0	0	0
2015/07/31	R209	05/11/2015	7.99	Put	Bond Future	7,146.7300	7.1467	7,257.9900	7.2580	1.557	0	0	0
2015/07/31	R209	05/11/2015			Bond Future	8.8226	76.5445	8.8376	76.4305	0.170	0.0000	0.0000	17,100
2015/07/31	R209	05/11/2015	9.16	Put	Bond Future	1,310.5100	1.3105	1,343.5700	1.3436	2.523	0	0	640
2015/07/31	R209	05/11/2015	8.01	Put	Bond Future	6,995.2400	6.9952	7,105.9200	7.1059	1.582	0	0	0
2015/07/31	R209	05/11/2015	8.50	Put	Bond Future	3,830.4700	3.8305	3,908.7000	3.9087	2.042	0	0	0
2015/07/31	R209	05/11/2015	9.25	Put	Bond Future	1,105.2100	1.1052	1,139.4300	1.1394	3.096	0	0	900
2015/07/31	R209	05/11/2015	7.99	Call	Bond Future	370.3300	0.3703	367.5900	0.3676	(0.740)	0	0	0
2015/07/31	R209	05/11/2015	8.00	Put	Bond Future	7,070.4500	7.0704	7,181.5600	7.1816	1.571	0	0	0
2015/07/31	R209	05/11/2015	8.00	Call	Bond Future	380.7200	0.3807	377.8300	0.3778	(0.759)	0	0	0
2015/07/31	R209	05/11/2015	9.16	Call	Bond Future	3,819.2300	3.8192	3,738.2900	3.7383	(2.119)	0	0	0
2015/07/31	R209	05/11/2015	8.01	Call	Bond Future	392.0400	0.3920	388.7200	0.3887	(0.847)	0	0	0
2015/07/31	R209	05/11/2015	8.50	Call	Bond Future	1,307.2400	1.3072	1,271.4700	1.2715	(2.736)	0	0	900
2015/07/31	R209	04/02/2016	8.74	Call	Bond Future	2,858.3100	2.8583	2,806.8000	2.8068	(1.802)	0	0	0
2015/07/31	R209	04/02/2016	8.75	Put	Bond Future	3,792.1100	3.7921	3,854.9000	3.8549	1.656	0	0	0
2015/07/31	R209	04/02/2016			Bond Future	8.8679	77.8624	8.8832	77.7472	0.172	0.0000	0.0000	400
2015/07/31	R209	04/02/2016	8.75	Call	Bond Future	2,893.3000	2.8933	2,840.9100	2.8409	(1.811)	0	0	0
2015/07/31	R209	04/02/2016	8.76	Call	Bond Future	2,928.5200	2.9285	2,875.2600	2.8753	(1.819)	0	0	0
2015/07/31	R209	04/02/2016	8.74	Put	Bond Future	3,834.1000	3.8341	3,897.7700	3.8978	1.661	0	0	0
2015/07/31	R209	04/02/2016	8.76	Put	Bond Future	3,750.4600	3.7505	3,812.3800	3.8124	1.651	0	0	0
2015/07/31	R209	05/05/2016			Bond Future	8.9071	76.1111	8.9229	75.9928	0.177	0.0000	0.0000	0
2015/07/31	R209	05/05/2016	9.00	Call	Bond Future	691.0900	0.6911	4,243.1100	4.2431	513.974	0	0	0
2015/07/31	R209	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	3,706.3000	3.7063	100.000	0	0	0
2015/07/31	R209	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	3,636.1800	3.6362	100.000	0	0	0
2015/07/31	R209	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	3,670.3100	3.6703	100.000	0	0	0
2015/07/31	R209	05/05/2016	9.01	Call	Bond Future	764.9100	0.7649	4,282.8000	4.2828	459.909	0	0	0
2015/07/31	R209	05/05/2016	8.99	Call	Bond Future	617.1600	0.6172	4,205.1700	4.2052	581.374	0	0	0
2015/07/31	R210	06/08/2015	179.01	Call	Bond Future	2,660.8400	2.6608	2,652.8100	2.6528	(0.302)	0	0	0
2015/07/31	R210	06/08/2015			Bond Future	181.6708	181.6708	181.6628	181.6628	(0.004)	0.0000	0.0000	853
2015/07/31	R210	06/08/2015	178.99	Call	Bond Future	2,680.8400	2.6808	2,672.8100	2.6728	(0.300)	0	0	0
2015/07/31	R210	06/08/2015	179.00	Call	Bond Future	2,670.8400	2.6708	2,662.8100	2.6628	(0.301)	0	0	0
2015/07/31	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R210	05/11/2015			Bond Future	182.4799	182.4799	182.4688	182.4688	(0.006)	0.0000	0.0000	331
2015/07/31	R210	05/11/2015	182.00	Call	Bond Future	479.8700	0.4799	468.7800	0.4688	(2.311)	0	0	0
2015/07/31	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/31	R210	05/11/2015	182.01	Call	Bond Future	469.8700	0.4699	458.7800	0.4588	(2.360)	0	0	0
2015/07/31	R210	05/11/2015	181.99	Call	Bond Future	489.8700	0.4899	478.7800	0.4788	(2.264)	0	0	0
2015/07/31	R210	04/02/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R210	04/02/2016			Bond Future	185.6355	185.6355	185.6260	185.6260	(0.005)	0.0000	0.0000	0
2015/07/31	R210	04/02/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R210	04/02/2016	184.99	Call	Bond Future	645.5400	0.6455	636.0100	0.6360	(1.476)	0	0	0
2015/07/31	R210	04/02/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R210	04/02/2016	185.00	Call	Bond Future	635.5400	0.6355	626.0100	0.6260	(1.500)	0	0	0
2015/07/31	R210	04/02/2016	185.01	Call	Bond Future	625.5400	0.6255	616.0100	0.6160	(1.523)	0	0	0
2015/07/31	R211	06/08/2015			Bond Future	134.3921	134.3921	134.3833	134.3833	(0.007)	0.0000	0.0000	1,120
2015/07/31	R211	06/08/2015	134.99	Put	Bond Future	597.9400	0.5979	606.7100	0.6067	1.467	0	0	0
2015/07/31	R211	06/08/2015	135.01	Put	Bond Future	617.9400	0.6179	626.7100	0.6267	1.419	0	0	0
2015/07/31	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R211	06/08/2015	135.00	Put	Bond Future	607.9400	0.6079	616.7100	0.6167	1.443	0	0	0
2015/07/31	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R211	05/11/2015			Bond Future	136.5676	136.5676	136.5564	136.5564	(0.008)	0.0000	0.0000	0
2015/07/31	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R211	05/11/2015	134.99	Call	Bond Future	1,577.6300	1.5776	1,566.3800	1.5664	(0.713)	0	0	0
2015/07/31	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R211	05/11/2015	135.00	Call	Bond Future	1,567.6300	1.5676	1,556.3800	1.5564	(0.718)	0	0	0
2015/07/31	R211	05/11/2015	135.01	Call	Bond Future	1,557.6300	1.5576	1,546.3800	1.5464	(0.722)	0	0	0
2015/07/31	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R211	04/02/2016			Bond Future	138.8749	138.8749	138.8648	138.8648	(0.007)	0.0000	0.0000	1,120
2015/07/31	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R211	04/02/2016	138.99	Put	Bond Future	115.1300	0.1151	125.2300	0.1252	8.773	0	0	0
2015/07/31	R211	04/02/2016	139.01	Put	Bond Future	135.1300	0.1351	145.2300	0.1452	7.474	0	0	0
2015/07/31	R211	04/02/2016	139.00	Put	Bond Future	125.1300	0.1251	135.2300	0.1352	8.072	0	0	0
2015/07/31	R212	06/08/2015	141.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R212	06/08/2015			Bond Future	141.4066	141.4066	141.3997	141.3997	(0.005)	0.0000	0.0000	1,045
2015/07/31	R212	06/08/2015	141.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R212	06/08/2015	140.99	Call	Bond Future	416.6000	0.4166	409.7100	0.4097	(1.654)	0	0	0
2015/07/31	R212	06/08/2015	141.00	Call	Bond Future	406.6000	0.4066	399.7100	0.3997	(1.695)	0	0	0
2015/07/31	R212	06/08/2015	141.01	Call	Bond Future	396.6000	0.3966	389.7100	0.3897	(1.737)	0	0	0
2015/07/31	R212	06/08/2015	140.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R212	05/11/2015			Bond Future	143.6958	143.6958	143.6863	143.6863	(0.007)	0.0000	0.0000	0
2015/07/31	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R212	05/11/2015	145.99	Put	Bond Future	2,294.2500	2.2943	2,303.6700	2.3037	0.411	0	0	0
2015/07/31	R212	05/11/2015	146.01	Put	Bond Future	2,314.2500	2.3143	2,323.6700	2.3237	0.407	0	0	0
2015/07/31	R212	05/11/2015	146.00	Put	Bond Future	2,304.2500	2.3043	2,313.6700	2.3137	0.409	0	0	0
2015/07/31	R212	04/02/2016			Bond Future	146.1209	146.1209	146.1128	146.1128	(0.006)	0.0000	0.0000	0
2015/07/31	R212	04/02/2016	146.00	Call	Bond Future	120.9500	0.1210	112.7800	0.1128	(6.755)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/31	R212	04/02/2016	145.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R212	04/02/2016	146.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R212	04/02/2016	146.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R212	04/02/2016	146.01	Call	Bond Future	110.9500	0.1110	102.7800	0.1028	(7.364)	0	0	0
2015/07/31	R212	04/02/2016	145.99	Call	Bond Future	130.9500	0.1310	122.7800	0.1228	(6.239)	0	0	0
2015/07/31	R213	06/08/2015			Bond Future	8.6505	89.1641	8.6648	89.0550	0.166	0.0000	0.0000	16,379
2015/07/31	R213	06/08/2015	8.49	Put	Bond Future	1,411.3200	1.4113	1,461.0800	1.4611	3.526	0	0	0
2015/07/31	R213	06/08/2015	8.51	Put	Bond Future	1,290.8500	1.2909	1,333.4900	1.3335	3.303	0	0	0
2015/07/31	R213	06/08/2015	8.49	Call	Bond Future	177.4800	0.1775	118.1200	0.1181	(33.446)	0	0	0
2015/07/31	R213	06/08/2015	8.50	Put	Bond Future	1,350.4400	1.3504	1,396.6600	1.3967	3.423	0	0	0
2015/07/31	R213	06/08/2015	8.50	Call	Bond Future	194.2100	0.1942	131.3100	0.1313	(32.388)	0	0	0
2015/07/31	R213	06/08/2015	8.51	Call	Bond Future	212.1300	0.2121	145.6500	0.1456	(31.339)	0	0	0
2015/07/31	R213	05/11/2015	7.76	Call	Bond Future	250.3900	0.2504	250.6300	0.2506	0.096	0	0	0
2015/07/31	R213	05/11/2015			Bond Future	8.7089	87.0559	8.7239	86.9436	0.172	0.0000	0.0000	1,576
2015/07/31	R213	05/11/2015	7.74	Call	Bond Future	235.3500	0.2354	235.8800	0.2359	0.225	0	0	0
2015/07/31	R213	05/11/2015	7.75	Call	Bond Future	242.5400	0.2425	243.0100	0.2430	0.194	0	0	0
2015/07/31	R213	05/11/2015	7.74	Put	Bond Future	7,966.4500	7.9664	8,079.3400	8.0793	1.417	0	0	0
2015/07/31	R213	05/11/2015	7.76	Put	Bond Future	7,812.2600	7.8123	7,924.8600	7.9249	1.441	0	0	0
2015/07/31	R213	05/11/2015	7.75	Put	Bond Future	7,888.9700	7.8890	8,001.8000	8.0018	1.430	0	0	0
2015/07/31	R213	04/02/2016			Bond Future	8.7610	88.5544	8.7763	88.4409	0.175	0.0000	0.0000	0
2015/07/31	R213	04/02/2016	8.75	Call	Bond Future	3,188.3100	3.1883	3,124.2700	3.1243	(2.009)	0	0	0
2015/07/31	R213	04/02/2016	8.74	Put	Bond Future	3,307.2500	3.3073	3,357.6100	3.3576	1.523	0	0	0
2015/07/31	R213	04/02/2016	8.76	Put	Bond Future	3,232.8100	3.2328	3,282.8400	3.2828	1.548	0	0	0
2015/07/31	R213	04/02/2016	8.75	Put	Bond Future	3,269.8700	3.2699	3,319.3100	3.3193	1.512	0	0	0
2015/07/31	R213	04/02/2016	8.76	Call	Bond Future	3,225.4000	3.2254	3,161.9500	3.1619	(1.967)	0	0	0
2015/07/31	R213	04/02/2016	8.74	Call	Bond Future	3,151.4500	3.1514	3,088.3300	3.0883	(2.003)	0	0	0
2015/07/31	R213	05/05/2016	8.74	Put	Bond Future	450.9700	0.4510	4,133.6200	4.1336	816.606	0	0	0
2015/07/31	R213	05/05/2016	8.76	Put	Bond Future	303.5600	0.3036	4,057.8700	4.0579	1236.760	0	0	0
2015/07/31	R213	05/05/2016			Bond Future	8.8013	86.5954	8.8173	86.4787	0.181	0.0000	0.0000	0
2015/07/31	R213	05/05/2016	8.75	Put	Bond Future	377.2200	0.3772	4,094.7100	4.0947	985.497	0	0	0
2015/07/31	R213	05/05/2016	8.74	Call	Bond Future	0.0000	0.0000	3,565.9300	3.5659	100.000	0	0	0
2015/07/31	R213	05/05/2016	8.75	Call	Bond Future	0.0000	0.0000	3,600.7700	3.6008	100.000	0	0	0
2015/07/31	R213	05/05/2016	8.76	Call	Bond Future	0.0000	0.0000	3,637.5900	3.6376	100.000	0	0	0
2015/07/31	R214	06/08/2015	8.76	Put	Bond Future	862.3400	0.8623	846.0500	0.8461	(1.889)	0	0	0
2015/07/31	R214	06/08/2015			Bond Future	8.8049	79.6263	8.8143	79.5495	0.107	0.0000	0.0000	19,308
2015/07/31	R214	06/08/2015	8.75	Put	Bond Future	911.5400	0.9115	897.8100	0.8978	(1.506)	0	0	0
2015/07/31	R214	06/08/2015	8.74	Call	Bond Future	429.6200	0.4296	341.7500	0.3417	(20.453)	0	0	0
2015/07/31	R214	06/08/2015	8.75	Call	Bond Future	461.2300	0.4612	370.7200	0.3707	(19.624)	0	0	0
2015/07/31	R214	06/08/2015	8.76	Call	Bond Future	494.4100	0.4944	401.3400	0.4013	(18.824)	0	0	0
2015/07/31	R214	06/08/2015	8.74	Put	Bond Future	962.4400	0.9624	951.3500	0.9514	(1.152)	0	0	0
2015/07/31	R214	05/11/2015			Bond Future	8.8568	77.6176	8.8666	77.5382	0.111	0.0000	0.0000	5,750
2015/07/31	R214	05/11/2015	7.99	Put	Bond Future	7,921.1200	7.9211	8,000.7200	8.0007	1.005	0	0	0
2015/07/31	R214	05/11/2015	8.00	Put	Bond Future	7,837.4800	7.8375	7,917.0200	7.9170	1.015	0	0	0
2015/07/31	R214	05/11/2015	8.01	Put	Bond Future	7,754.9200	7.7549	7,834.1300	7.8341	1.021	0	0	0
2015/07/31	R214	05/11/2015	7.99	Call	Bond Future	358.8200	0.3588	359.0300	0.3590	0.059	0	0	0
2015/07/31	R214	05/11/2015	8.00	Call	Bond Future	369.1600	0.3692	369.3100	0.3693	0.041	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/07/31	R214	05/11/2015	8.01	Call	Bond Future	380.4100	0.3804	380.2300	0.3802	(0.047)	0	0	0
2015/07/31	R214	04/02/2016			Bond Future	8.9033	78.9536	8.9133	78.8736	0.112	0.0000	0.0000	4,620
2015/07/31	R214	04/02/2016	7.99	Put	Bond Future	8,839.6400	8.8396	8,932.2100	8.9322	1.047	0	0	0
2015/07/31	R214	04/02/2016	8.00	Call	Bond Future	935.5600	0.9356	948.1600	0.9482	1.347	0	0	0
2015/07/31	R214	04/02/2016	8.01	Call	Bond Future	953.4700	0.9535	965.5800	0.9656	1.270	0	0	0
2015/07/31	R214	04/02/2016	7.99	Call	Bond Future	919.1700	0.9192	931.7500	0.9317	1.369	0	0	0
2015/07/31	R214	04/02/2016	8.01	Put	Bond Future	8,686.6100	8.6866	8,778.7100	8.7787	1.060	0	0	0
2015/07/31	R214	04/02/2016	8.00	Put	Bond Future	8,762.2800	8.7623	8,854.8700	8.8549	1.057	0	0	0
2015/07/31	R214	05/05/2016	9.01	Call	Bond Future	555.8600	0.5559	4,454.4500	4.4544	701.362	0	0	0
2015/07/31	R214	05/05/2016			Bond Future	8.9396	77.0758	8.9500	76.9933	0.116	0.0000	0.0000	0
2015/07/31	R214	05/05/2016	8.99	Call	Bond Future	398.5600	0.3986	4,373.5000	4.3735	997.325	0	0	0
2015/07/31	R214	05/05/2016	9.00	Call	Bond Future	477.2800	0.4773	4,413.0900	4.4131	824.633	0	0	0
2015/07/31	R214	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	4,057.4300	4.0574	100.000	0	0	0
2015/07/31	R214	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	3,981.0800	3.9811	100.000	0	0	0
2015/07/31	R214	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	4,018.3000	4.0183	100.000	0	0	0
2015/07/31	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R248	06/08/2015			Bond Future	8.8750	102.5889	8.8895	102.4381	0.162	0.0000	0.0000	24,848
2015/07/31	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R248	06/08/2015	8.74	Put	Bond Future	1,432.9600	1.4330	1,583.7500	1.5838	10.523	0	0	0
2015/07/31	R248	06/08/2015	8.76	Put	Bond Future	1,218.4400	1.2184	1,369.2300	1.3692	12.376	0	0	0
2015/07/31	R248	06/08/2015	8.75	Put	Bond Future	1,325.6000	1.3256	1,476.3900	1.4764	11.375	0	0	0
2015/07/31	R248	05/11/2015	8.01	Put	Bond Future	10,392.6400	10.3926	10,547.4400	10.5474	1.490	0	0	0
2015/07/31	R248	05/11/2015			Bond Future	8.9287	99.8108	8.9437	99.6560	0.168	0.0000	0.0000	16,456
2015/07/31	R248	05/11/2015	8.00	Put	Bond Future	10,516.1000	10.5161	10,670.9000	10.6709	1.472	0	0	0
2015/07/31	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R248	05/11/2015	7.99	Put	Bond Future	10,639.8100	10.6398	10,794.6100	10.7946	1.455	0	0	0
2015/07/31	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	24.0400	0.0240	100.000	0	0	0
2015/07/31	R248	04/02/2016			Bond Future	8.9771	101.5289	8.9924	101.3723	0.170	0.0000	0.0000	0
2015/07/31	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R248	04/02/2016	8.99	Call	Bond Future	132.5300	0.1325	0.0000	0.0000	(100.000)	0	0	0
2015/07/31	R248	04/02/2016	9.00	Call	Bond Future	234.7400	0.2347	78.1700	0.0782	(66.699)	0	0	0
2015/07/31	R248	04/02/2016	9.01	Call	Bond Future	336.7600	0.3368	180.1900	0.1802	(46.493)	0	0	0
2015/07/31	R248	05/05/2016			Bond Future	9.0152	98.9157	9.0311	98.7549	0.176	0.0000	0.0000	0
2015/07/31	R248	05/05/2016	8.99	Put	Bond Future	257.4100	0.2574	418.1900	0.4182	62.461	0	0	0
2015/07/31	R248	05/05/2016	9.01	Put	Bond Future	53.4200	0.0534	214.2000	0.2142	300.973	0	0	0
2015/07/31	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R248	05/05/2016	9.00	Put	Bond Future	155.3200	0.1553	316.1000	0.3161	103.515	0	0	0
2015/07/31	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/07/31	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

585996