



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/08/2015 TO 03/08/2015

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
2015/08/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	2025	06/08/2015	120.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2025	06/08/2015			Bond Future	123.1250	123.1250	123.1191	123.1191	(0.005)	0.0000	0.0000	38
2015/08/03	2025	06/08/2015	121.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2025	06/08/2015	120.99	Call	Bond Future	2,134.9600	2.1350	2,129.1200	2.1291	(0.274)	0	0	0
2015/08/03	2025	06/08/2015	121.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2025	06/08/2015	121.00	Call	Bond Future	2,124.9600	2.1250	2,119.1200	2.1191	(0.275)	0	0	0
2015/08/03	2025	06/08/2015	121.01	Call	Bond Future	2,114.9600	2.1150	2,109.1200	2.1091	(0.276)	0	0	0
2015/08/03	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2025	05/11/2015			Bond Future	125.1160	125.1160	125.1092	125.1092	(0.005)	0.0000	0.0000	0
2015/08/03	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2025	05/11/2015	123.01	Call	Bond Future	2,106.0400	2.1060	2,099.1900	2.0992	(0.325)	0	0	0
2015/08/03	2025	05/11/2015	122.99	Call	Bond Future	2,126.0400	2.1260	2,119.1900	2.1192	(0.322)	0	0	0
2015/08/03	2025	05/11/2015	123.00	Call	Bond Future	2,116.0400	2.1160	2,109.1900	2.1092	(0.324)	0	0	0
2015/08/03	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2025	04/02/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2025	04/02/2016			Bond Future	127.2416	127.2416	127.2324	127.2324	(0.007)	0.0000	0.0000	0
2015/08/03	2025	04/02/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2025	04/02/2016	126.01	Call	Bond Future	1,231.5900	1.2316	1,222.4300	1.2224	(0.744)	0	0	0
2015/08/03	2025	04/02/2016	125.99	Call	Bond Future	1,251.5900	1.2516	1,242.4300	1.2424	(0.732)	0	0	0
2015/08/03	2025	04/02/2016	126.00	Call	Bond Future	1,241.5900	1.2416	1,232.4300	1.2324	(0.738)	0	0	0
2015/08/03	2025	04/02/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2030	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2030	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2030	06/08/2015			Bond Future	8.6399	95.0276	8.6292	95.1120	(0.124)	0.0000	0.0000	6,073
2015/08/03	2030	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2030	06/08/2015	7.74	Put	Bond Future	7,468.1300	7.4681	7,383.7400	7.3837	(1.130)	0	0	0
2015/08/03	2030	06/08/2015	7.76	Put	Bond Future	7,293.3900	7.2934	7,209.0000	7.2090	(1.157)	0	0	0
2015/08/03	2030	06/08/2015	7.75	Put	Bond Future	7,380.7100	7.3807	7,296.3200	7.2963	(1.143)	0	0	0
2015/08/03	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2030	05/11/2015			Bond Future	8.6987	96.5566	8.6878	96.6415	(0.126)	0.0000	0.0000	5,696
2015/08/03	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2030	05/11/2015	8.49	Put	Bond Future	1,637.5800	1.6376	1,552.7300	1.5527	(5.181)	0	0	0
2015/08/03	2030	05/11/2015	8.51	Put	Bond Future	1,478.9500	1.4790	1,394.1000	1.3941	(5.737)	0	0	0
2015/08/03	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2030	05/11/2015	8.50	Put	Bond Future	1,558.2200	1.5582	1,473.3700	1.4734	(5.445)	0	0	0
2015/08/03	2030	04/02/2016	8.75	Call	Bond Future	0.3100	0.0003	85.3900	0.0854	27445.161	0	0	0
2015/08/03	2030	04/02/2016			Bond Future	8.7500	94.2125	8.7388	94.2976	(0.127)	0.0000	0.0000	400
2015/08/03	2030	04/02/2016	8.76	Call	Bond Future	76.6500	0.0767	161.7300	0.1617	110.998	0	0	0
2015/08/03	2030	04/02/2016	8.74	Put	Bond Future	76.1300	0.0761	0.0000	0.0000	(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
2015/08/03	2030	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	8.9500	0.0090	100.000	0	0	0
2015/08/03	2030	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2032	06/08/2015			Bond Future	8.7251	98.8737	8.7143	98.9642	(0.123)	0.0000	0.0000	1,579
2015/08/03	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2032	06/08/2015	8.50	Put	Bond Future	1,925.2700	1.9253	1,834.7400	1.8347	(4.702)	0	0	0
2015/08/03	2032	06/08/2015	8.49	Put	Bond Future	2,012.1100	2.0121	1,921.5800	1.9216	(4.499)	0	0	0
2015/08/03	2032	06/08/2015	8.51	Put	Bond Future	1,838.5400	1.8385	1,748.0100	1.7480	(4.924)	0	0	0
2015/08/03	2032	05/11/2015			Bond Future	8.7848	96.3093	8.7738	96.4005	(0.125)	0.0000	0.0000	1,579
2015/08/03	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2032	05/11/2015	7.99	Put	Bond Future	6,953.7000	6.9537	6,862.5300	6.8625	(1.311)	0	0	0
2015/08/03	2032	05/11/2015	8.01	Put	Bond Future	6,769.8600	6.7699	6,678.6900	6.6787	(1.347)	0	0	0
2015/08/03	2032	05/11/2015	8.00	Put	Bond Future	6,861.7200	6.8617	6,770.5500	6.7705	(1.329)	0	0	0
2015/08/03	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2032	04/02/2016			Bond Future	8.8360	97.9685	8.8248	98.0600	(0.126)	0.0000	0.0000	0
2015/08/03	2032	04/02/2016	8.69	Put	Bond Future	1,208.8500	1.2089	1,117.3800	1.1174	(7.567)	0	0	0
2015/08/03	2032	04/02/2016	8.71	Put	Bond Future	1,041.9100	1.0419	950.4400	0.9504	(8.779)	0	0	0
2015/08/03	2032	04/02/2016	8.70	Put	Bond Future	1,125.3300	1.1253	1,033.8600	1.0339	(8.128)	0	0	0
2015/08/03	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2032	05/05/2016			Bond Future	8.8808	95.5691	8.8693	95.6620	(0.129)	0.0000	0.0000	0
2015/08/03	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2032	05/05/2016	9.01	Call	Bond Future	1,038.8800	1.0389	1,131.7400	1.1317	8.938	0	0	0
2015/08/03	2032	05/05/2016	8.99	Call	Bond Future	879.1800	0.8792	972.0400	0.9720	10.562	0	0	0
2015/08/03	2032	05/05/2016	9.00	Call	Bond Future	959.0800	0.9591	1,051.9400	1.0519	9.682	0	0	0
2015/08/03	2037	06/08/2015			Bond Future	8.8547	96.8897	8.8440	96.9889	(0.121)	0.0000	0.0000	4,603
2015/08/03	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2037	06/08/2015	8.74	Put	Bond Future	1,073.6700	1.0737	974.4500	0.9744	(9.241)	0	0	0
2015/08/03	2037	06/08/2015	8.76	Put	Bond Future	885.0700	0.8851	785.8500	0.7858	(11.210)	0	0	0
2015/08/03	2037	06/08/2015	8.75	Put	Bond Future	979.3000	0.9793	880.0800	0.8801	(10.132)	0	0	0
2015/08/03	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2037	05/11/2015	7.99	Put	Bond Future	9,059.3300	9.0593	8,959.3600	8.9594	(1.104)	0	0	0
2015/08/03	2037	05/11/2015	8.01	Put	Bond Future	8,848.7400	8.8487	8,748.7700	8.7488	(1.130)	0	0	0
2015/08/03	2037	05/11/2015			Bond Future	8.9107	98.4487	8.8998	98.5486	(0.122)	0.0000	0.0000	44,047
2015/08/03	2037	05/11/2015	8.00	Put	Bond Future	8,953.9500	8.9539	8,853.9800	8.8540	(1.116)	0	0	0
2015/08/03	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	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
2015/08/03	2037	04/02/2016	8.75	Put	Bond Future	1,936.0600	1.9361	1,835.7700	1.8358	(5.180)	0	0	0
2015/08/03	2037	04/02/2016			Bond Future	8.9602	95.8867	8.9491	95.9870	(0.123)	0.0000	0.0000	370
2015/08/03	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2037	04/02/2016	8.74	Put	Bond Future	2,029.6800	2.0297	1,929.3900	1.9294	(4.941)	0	0	0
2015/08/03	2037	04/02/2016	8.76	Put	Bond Future	1,842.5700	1.8426	1,742.2800	1.7423	(5.443)	0	0	0
2015/08/03	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2037	05/05/2016	9.00	Put	Bond Future	44.4400	0.0444	0.0000	0.0000	(100.000)	0	0	0
2015/08/03	2037	05/05/2016			Bond Future	9.0050	97.6081	8.9936	97.7100	(0.126)	0.0000	0.0000	0
2015/08/03	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	57.5100	0.0575	100.000	0	0	0
2015/08/03	2037	05/05/2016	9.01	Call	Bond Future	45.3100	0.0453	147.2600	0.1473	225.006	0	0	0
2015/08/03	2037	05/05/2016	8.99	Put	Bond Future	134.3200	0.1343	32.3700	0.0324	(75.901)	0	0	0
2015/08/03	2037	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2038	06/08/2015	128.01	Call	Bond Future	0.0000	0.0000	88.4000	0.0884	100.000	0	0	0
2015/08/03	2038	06/08/2015			Bond Future	127.6478	127.6478	128.0984	128.0984	0.353	0.0000	0.0000	2,640
2015/08/03	2038	06/08/2015	127.99	Call	Bond Future	0.0000	0.0000	108.4000	0.1084	100.000	0	0	0
2015/08/03	2038	06/08/2015	128.00	Call	Bond Future	0.0000	0.0000	98.4000	0.0984	100.000	0	0	0
2015/08/03	2038	06/08/2015	127.99	Put	Bond Future	342.2100	0.3422	0.0000	0.0000	(100.000)	0	0	0
2015/08/03	2038	06/08/2015	128.01	Put	Bond Future	362.2100	0.3622	0.0000	0.0000	(100.000)	0	0	0
2015/08/03	2038	06/08/2015	128.00	Put	Bond Future	352.2100	0.3522	0.0000	0.0000	(100.000)	0	0	0
2015/08/03	2038	05/11/2015			Bond Future	129.7120	129.7120	130.1690	130.1690	0.352	0.0000	0.0000	2,381
2015/08/03	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2038	05/11/2015	133.99	Put	Bond Future	4,277.9700	4.2780	3,821.0000	3.8210	(10.682)	0	0	0
2015/08/03	2038	05/11/2015	134.01	Put	Bond Future	4,297.9700	4.2980	3,841.0000	3.8410	(10.632)	0	0	0
2015/08/03	2038	05/11/2015	134.00	Put	Bond Future	4,287.9700	4.2880	3,831.0000	3.8310	(10.657)	0	0	0
2015/08/03	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2038	04/02/2016			Bond Future	131.9122	131.9122	132.3749	132.3749	0.351	0.0000	0.0000	0
2015/08/03	2038	04/02/2016	131.00	Call	Bond Future	912.1700	0.9122	1,374.8600	1.3749	50.724	0	0	0
2015/08/03	2038	04/02/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2038	04/02/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2038	04/02/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2038	04/02/2016	131.01	Call	Bond Future	902.1700	0.9022	1,364.8600	1.3649	51.286	0	0	0
2015/08/03	2038	04/02/2016	130.99	Call	Bond Future	922.1700	0.9222	1,384.8600	1.3849	50.174	0	0	0
2015/08/03	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2044	06/08/2015			Bond Future	8.8944	98.7922	8.8838	98.9005	(0.120)	0.0000	0.0000	9,659
2015/08/03	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2044	06/08/2015	8.74	Put	Bond Future	1,591.8700	1.5919	1,483.5600	1.4836	(6.804)	0	0	0
2015/08/03	2044	06/08/2015	8.76	Put	Bond Future	1,383.2500	1.3832	1,274.9400	1.2749	(7.830)	0	0	0
2015/08/03	2044	06/08/2015	8.75	Put	Bond Future	1,487.4700	1.4875	1,379.1600	1.3792	(7.281)	0	0	0
2015/08/03	2044	05/11/2015			Bond Future	8.9474	100.3818	8.9366	100.4910	(0.121)	0.0000	0.0000	11,867
2015/08/03	2044	05/11/2015	8.24	Put	Bond Future	7,577.1900	7.5772	7,468.0500	7.4680	(1.440)	0	0	0
2015/08/03	2044	05/11/2015	8.26	Put	Bond Future	7,349.6300	7.3496	7,240.4900	7.2405	(1.485)	0	0	0
2015/08/03	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2044	05/11/2015	8.25	Put	Bond Future	7,463.3000	7.4633	7,354.1600	7.3542	(1.462)	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
2015/08/03	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2044	04/02/2016	8.99	Put	Bond Future	42.3300	0.0423	0.0000	0.0000	(100.000)	0	0	0
2015/08/03	2044	04/02/2016			Bond Future	8.9942	97.7280	8.9832	97.8377	(0.122)	0.0000	0.0000	0
2015/08/03	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2044	04/02/2016	9.01	Call	Bond Future	156.5900	0.1566	266.3100	0.2663	70.068	0	0	0
2015/08/03	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	67.3900	0.0674	100.000	0	0	0
2015/08/03	2044	04/02/2016	9.00	Call	Bond Future	57.2200	0.0572	166.9400	0.1669	191.751	0	0	0
2015/08/03	2044	05/05/2016	8.99	Put	Bond Future	461.2100	0.4612	349.7100	0.3497	(24.176)	0	0	0
2015/08/03	2044	05/05/2016			Bond Future	9.0366	99.4823	9.0253	99.5938	(0.125)	0.0000	0.0000	0
2015/08/03	2044	05/05/2016	9.01	Put	Bond Future	262.6500	0.2627	151.1500	0.1512	(42.452)	0	0	0
2015/08/03	2044	05/05/2016	9.00	Put	Bond Future	361.8400	0.3618	250.3400	0.2503	(30.815)	0	0	0
2015/08/03	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2046	06/08/2015	129.01	Put	Bond Future	2,710.8000	2.7108	1,885.6700	1.8857	(30.439)	0	0	0
2015/08/03	2046	06/08/2015			Bond Future	126.2992	126.2992	127.1243	127.1243	0.653	0.0000	0.0000	5,722
2015/08/03	2046	06/08/2015	129.00	Put	Bond Future	2,700.8000	2.7008	1,875.6700	1.8757	(30.551)	0	0	0
2015/08/03	2046	06/08/2015	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2046	06/08/2015	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2046	06/08/2015	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2046	06/08/2015	128.99	Put	Bond Future	2,690.8000	2.6908	1,865.6700	1.8657	(30.665)	0	0	0
2015/08/03	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2046	05/11/2015			Bond Future	126.9352	126.9352	127.7706	127.7706	0.658	0.0000	0.0000	200
2015/08/03	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2046	05/11/2015	132.99	Put	Bond Future	6,054.8100	6.0548	5,219.4000	5.2194	(13.797)	0	0	0
2015/08/03	2046	05/11/2015	133.01	Put	Bond Future	6,074.8100	6.0748	5,239.4000	5.2394	(13.752)	0	0	0
2015/08/03	2046	05/11/2015	133.00	Put	Bond Future	6,064.8100	6.0648	5,229.4000	5.2294	(13.775)	0	0	0
2015/08/03	2046	04/02/2016	127.99	Call	Bond Future	1,141.6500	1.1417	1,989.1700	1.9892	74.236	0	0	0
2015/08/03	2046	04/02/2016			Bond Future	129.1317	129.1317	129.9792	129.9792	0.656	0.0000	0.0000	0
2015/08/03	2046	04/02/2016	128.00	Call	Bond Future	1,131.6500	1.1317	1,979.1700	1.9792	74.892	0	0	0
2015/08/03	2046	04/02/2016	128.01	Call	Bond Future	1,121.6500	1.1217	1,969.1700	1.9692	75.560	0	0	0
2015/08/03	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2050	06/08/2015			Bond Future	135.5803	135.5803	136.2360	136.2360	0.484	0.0000	0.0000	2,588
2015/08/03	2050	06/08/2015	136.99	Put	Bond Future	1,409.6800	1.4097	754.0400	0.7540	(46.510)	0	0	0
2015/08/03	2050	06/08/2015	137.01	Put	Bond Future	1,429.6800	1.4297	774.0400	0.7740	(45.859)	0	0	0
2015/08/03	2050	06/08/2015	137.00	Put	Bond Future	1,419.6800	1.4197	764.0400	0.7640	(46.182)	0	0	0
2015/08/03	2050	06/08/2015	137.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2050	06/08/2015	136.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2050	06/08/2015	137.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2050	05/11/2015			Bond Future	137.7729	137.7729	138.4379	138.4379	0.483	0.0000	0.0000	1,773
2015/08/03	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/03	2050	05/11/2015	144.99	Put	Bond Future	7,217.0600	7.2171	6,552.1200	6.5521	(9.213)	0	0	0
2015/08/03	2050	05/11/2015	145.01	Put	Bond Future	7,237.0600	7.2371	6,572.1200	6.5721	(9.188)	0	0	0
2015/08/03	2050	05/11/2015	145.00	Put	Bond Future	7,227.0600	7.2271	6,562.1200	6.5621	(9.201)	0	0	0
2015/08/03	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2050	04/02/2016			Bond Future	138.6395	138.6395	139.3111	139.3111	0.484	0.0000	0.0000	0
2015/08/03	2050	04/02/2016	138.00	Call	Bond Future	639.4600	0.6395	1,311.1000	1.3111	105.032	0	0	0
2015/08/03	2050	04/02/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	2050	04/02/2016	138.01	Call	Bond Future	629.4600	0.6295	1,301.1000	1.3011	106.701	0	0	0
2015/08/03	2050	04/02/2016	137.99	Call	Bond Future	649.4600	0.6495	1,321.1000	1.3211	103.415	0	0	0
2015/08/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	AL37	06/08/2015			Index Future	457.5150	457.5150	457.7350	457.7350	0.048	0.0000	0.0000	26
2015/08/03	AL37	05/11/2015			Index Future	464.9560	464.9560	465.1720	465.1720	0.046	0.0000	0.0000	3
2015/08/03	AL37	04/02/2016			Index Future	472.9620	472.9620	473.1720	473.1720	0.044	0.0000	0.0000	0
2015/08/03	AL7T	06/08/2015			Index Future	540.2940	540.2940	540.7270	540.7270	0.080	0.0000	0.0000	0
2015/08/03	AL7T	05/11/2015			Index Future	549.0820	549.0820	549.5120	549.5120	0.078	0.0000	0.0000	1
2015/08/03	AL7T	04/02/2016			Index Future	558.5360	558.5360	558.9620	558.9620	0.076	0.0000	0.0000	0
2015/08/03	ALBI	06/08/2015			Index Future	494.0290	494.0290	494.4070	494.4070	0.077	0.0000	0.0000	91
2015/08/03	ALBI	05/11/2015			Index Future	502.0640	502.0640	502.4400	502.4400	0.075	0.0000	0.0000	374
2015/08/03	ALBI	04/02/2016			Index Future	510.7090	510.7090	511.0800	511.0800	0.073	0.0000	0.0000	146
2015/08/03	ALBI	05/05/2016			Index Future	519.8660	519.8660	520.2400	520.2400	0.072	0.0000	0.0000	0
2015/08/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	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
2015/08/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/08/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/03	EL28	06/08/2015	125.00	Call	Bond Future	1,764.7800	1.7648	1,760.9400	1.7609	(0.218)	0	0	0
2015/08/03	EL28	06/08/2015			Bond Future	126.7648	126.7648	126.7609	126.7609	(0.003)	0.0000	0.0000	0
2015/08/03	EL28	06/08/2015	125.01	Call	Bond Future	1,754.7800	1.7548	1,750.9400	1.7509	(0.219)	0	0	0
2015/08/03	EL28	06/08/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	EL28	06/08/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	EL28	06/08/2015	124.99	Call	Bond Future	1,774.7800	1.7748	1,770.9400	1.7709	(0.216)	0	0	0
2015/08/03	EL28	06/08/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	EL28	05/11/2015			Bond Future	127.2670	127.2670	127.2594	127.2594	(0.006)	0.0000	0.0000	0
2015/08/03	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	EL28	05/11/2015	126.99	Call	Bond Future	276.9600	0.2770	269.4500	0.2695	(2.712)	0	0	0
2015/08/03	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	EL28	05/11/2015	127.00	Call	Bond Future	266.9600	0.2670	259.4500	0.2595	(2.813)	0	0	0
2015/08/03	EL28	05/11/2015	127.01	Call	Bond Future	256.9600	0.2570	249.4500	0.2495	(2.923)	0	0	0
2015/08/03	EL28	04/02/2016	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	EL28	04/02/2016			Bond Future	129.4692	129.4692	129.4594	129.4594	(0.008)	0.0000	0.0000	0
2015/08/03	EL28	04/02/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	EL28	04/02/2016	128.99	Call	Bond Future	479.2000	0.4792	469.3600	0.4694	(2.053)	0	0	0
2015/08/03	EL28	04/02/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	EL28	04/02/2016	129.00	Call	Bond Future	469.2000	0.4692	459.3600	0.4594	(2.097)	0	0	0
2015/08/03	EL28	04/02/2016	129.01	Call	Bond Future	459.2000	0.4592	449.3600	0.4494	(2.143)	0	0	0
2015/08/03	ES33	06/08/2015			Bond Future	9.7421	84.1460	9.7311	84.2255	(0.113)	0.0000	0.0000	6,396
2015/08/03	ES33	06/08/2015	9.59	Put	Bond Future	1,106.5600	1.1066	1,027.0800	1.0271	(7.183)	0	0	0
2015/08/03	ES33	06/08/2015	9.61	Put	Bond Future	959.7600	0.9598	880.2800	0.8803	(8.281)	0	0	0
2015/08/03	ES33	06/08/2015	9.60	Put	Bond Future	1,033.1100	1.0331	953.6300	0.9536	(7.693)	0	0	0
2015/08/03	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	ES33	05/11/2015	9.00	Put	Bond Future	6,220.9700	6.2210	6,140.9200	6.1409	(1.287)	0	0	0
2015/08/03	ES33	05/11/2015			Bond Future	9.8294	81.7124	9.8181	81.7925	(0.115)	0.0000	0.0000	6,441
2015/08/03	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
2015/08/03	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	ES33	05/11/2015	8.99	Put	Bond Future	6,300.3000	6.3003	6,220.2500	6.2202	(1.271)	0	0	0
2015/08/03	ES33	05/11/2015	9.01	Put	Bond Future	6,141.7400	6.1417	6,061.6900	6.0617	(1.303)	0	0	0
2015/08/03	ES33	04/02/2016	10.01	Call	Bond Future	684.4800	0.6845	764.7600	0.7648	11.729	0	0	0
2015/08/03	ES33	04/02/2016			Bond Future	9.9114	83.1200	9.8999	83.2002	(0.116)	0.0000	0.0000	0
2015/08/03	ES33	04/02/2016	9.99	Call	Bond Future	546.3500	0.5463	626.6300	0.6266	14.694	0	0	0
2015/08/03	ES33	04/02/2016	10.00	Call	Bond Future	615.4600	0.6155	695.7400	0.6957	13.044	0	0	0
2015/08/03	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	ES33	05/05/2016	10.01	Call	Bond Future	167.2800	0.1673	248.7600	0.2488	48.709	0	0	0
2015/08/03	ES33	05/05/2016			Bond Future	9.9857	80.8206	9.9739	80.9020	(0.118)	0.0000	0.0000	0
2015/08/03	ES33	05/05/2016	9.99	Call	Bond Future	29.6400	0.0296	111.1200	0.1111	274.899	0	0	0
2015/08/03	ES33	05/05/2016	10.00	Call	Bond Future	98.5100	0.0985	179.9900	0.1800	82.712	0	0	0
2015/08/03	ES33	05/05/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	ES33	05/05/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	ES33	05/05/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	GOVI	06/08/2015			GOVI	490.2880	490.2880	490.6440	490.6440	0.073	0.0000	0.0000	152
2015/08/03	GOVI	06/08/2015	499.99	Put	GOVI	97,020.0000	9.7020	93,460.0000	9.3460	(3.669)	0	0	0
2015/08/03	GOVI	06/08/2015	500.01	Put	GOVI	97,220.0000	9.7220	93,660.0000	9.3660	(3.662)	0	0	0
2015/08/03	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	GOVI	06/08/2015	500.00	Put	GOVI	97,120.0000	9.7120	93,560.0000	9.3560	(3.666)	0	0	0
2015/08/03	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	GOVI	05/11/2015			GOVI	498.2620	498.2620	498.6160	498.6160	0.071	0.0000	0.0000	441
2015/08/03	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	GOVI	05/11/2015	529.99	Put	GOVI	317,280.0000	31.7280	313,740.0000	31.3740	(1.116)	0	0	0
2015/08/03	GOVI	05/11/2015	530.01	Put	GOVI	317,480.0000	31.7480	313,940.0000	31.3940	(1.115)	0	0	0
2015/08/03	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	GOVI	05/11/2015	530.00	Put	GOVI	317,380.0000	31.7380	313,840.0000	31.3840	(1.115)	0	0	0
2015/08/03	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	GOVI	04/02/2016			GOVI	506.8410	506.8410	507.1910	507.1910	0.069	0.0000	0.0000	26
2015/08/03	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	GOVI	04/02/2016	511.99	Put	GOVI	51,490.0000	5.1490	47,990.0000	4.7990	(6.797)	0	0	0
2015/08/03	GOVI	04/02/2016	512.01	Put	GOVI	51,690.0000	5.1690	48,190.0000	4.8190	(6.771)	0	0	0
2015/08/03	GOVI	04/02/2016	512.00	Put	GOVI	51,590.0000	5.1590	48,090.0000	4.8090	(6.784)	0	0	0
2015/08/03	GOVI	05/05/2016	518.01	Put	GOVI	20,810.0000	2.0810	17,290.0000	1.7290	(16.915)	0	0	0
2015/08/03	GOVI	05/05/2016			GOVI	515.9290	515.9290	516.2810	516.2810	0.068	0.0000	0.0000	0
2015/08/03	GOVI	05/05/2016	518.00	Put	GOVI	20,710.0000	2.0710	17,190.0000	1.7190	(16.997)	0	0	0
2015/08/03	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	GOVI	05/05/2016	517.99	Put	GOVI	20,610.0000	2.0610	17,090.0000	1.7090	(17.079)	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
2015/08/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/08/03	IGOV	06/08/2015			Index Future	231.8970	231.8970	232.1430	232.1430	0.106	0.0000	0.0000	533
2015/08/03	IGOV	05/11/2015			Index Future	235.6870	235.6870	235.9340	235.9340	0.105	0.0000	0.0000	626
2015/08/03	IGOV	04/02/2016			Index Future	239.7650	239.7650	240.0100	240.0100	0.102	0.0000	0.0000	0
2015/08/03	IGOV	05/05/2016			Index Future	244.0820	244.0820	244.3310	244.3310	0.102	0.0000	0.0000	0
2015/08/03	ILBI	06/08/2015			Index Future	628.4680	628.4680	629.0140	629.0140	0.087	0.0000	0.0000	2
2015/08/03	ILBI	05/11/2015			Index Future	638.8470	638.8470	639.3920	639.3920	0.085	0.0000	0.0000	0
2015/08/03	ILBI	04/02/2016			Index Future	649.8320	649.8320	650.3820	650.3820	0.085	0.0000	0.0000	159
2015/08/03	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/08/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/08/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/08/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/08/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/08/03	JBAF	19/08/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/08/03	JBAF	16/09/2015			Jibar Tradeable Future	6.3700	93.6300	6.3800	93.6200	0.157	0.0000	0.0000	0
2015/08/03	JBAF	21/10/2015			Jibar Tradeable Future	6.4800	93.5200	6.4900	93.5100	0.154	0.0000	0.0000	0
2015/08/03	JBAF	18/11/2015			Jibar Tradeable Future	6.5100	93.4900	6.5200	93.4800	0.154	0.0000	0.0000	0
2015/08/03	JBAF	15/12/2015			Jibar Tradeable Future	6.6300	93.3700	6.6400	93.3600	0.151	0.0000	0.0000	0
2015/08/03	JBAF	17/02/2016			Jibar Tradeable Future	6.7800	93.2200	6.7900	93.2100	0.147	0.0000	0.0000	2,000
2015/08/03	JBAF	16/03/2016			Jibar Tradeable Future	6.8900	93.1100	6.9000	93.1000	0.145	0.0000	0.0000	0
2015/08/03	JBAF	15/06/2016			Jibar Tradeable Future	7.0900	92.9100	7.1000	92.9000	0.141	0.0000	0.0000	0
2015/08/03	JBAF	21/09/2016			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2015/08/03	JBAF	21/12/2016			Jibar Tradeable Future	7.4100	92.5900	7.4200	92.5800	0.135	0.0000	0.0000	0
2015/08/03	JBAF	15/03/2017			Jibar Tradeable Future	7.5200	92.4800	7.5300	92.4700	0.133	0.0000	0.0000	0
2015/08/03	JBAF	21/06/2017			Jibar Tradeable Future	7.6500	92.3500	7.6600	92.3400	0.131	0.0000	0.0000	0
2015/08/03	R023	06/08/2015	8.24	Call	Bond Future	699.1500	0.6992	663.5300	0.6635	(5.095)	0	0	0
2015/08/03	R023	06/08/2015	9.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	911
2015/08/03	R023	06/08/2015			Bond Future	8.1409	101.2947	8.1300	101.3542	(0.133)	0.0000	0.0000	7,615
2015/08/03	R023	06/08/2015	8.26	Put	Bond Future	129.3600	0.1294	45.1700	0.0452	(65.082)	0	0	0
2015/08/03	R023	06/08/2015	9.07	Call	Bond Future	4,933.0700	4.9331	4,992.6000	4.9926	1.207	0	0	0
2015/08/03	R023	06/08/2015	8.25	Put	Bond Future	142.7500	0.1428	53.0800	0.0531	(62.816)	0	0	0
2015/08/03	R023	06/08/2015	8.24	Put	Bond Future	157.2800	0.1573	62.1300	0.0621	(60.497)	0	0	0
2015/08/03	R023	06/08/2015	8.25	Call	Bond Future	739.0700	0.7391	708.9300	0.7089	(4.078)	0	0	0
2015/08/03	R023	06/08/2015	8.26	Call	Bond Future	780.0800	0.7801	755.4200	0.7554	(3.161)	0	0	0
2015/08/03	R023	05/11/2015			Bond Future	8.2121	99.0004	8.2009	99.0600	(0.136)	0.0000	0.0000	17,279
2015/08/03	R023	05/11/2015	7.99	Put	Bond Future	2,169.9400	2.1699	2,110.9900	2.1110	(2.717)	0	0	0
2015/08/03	R023	05/11/2015	8.01	Put	Bond Future	2,103.3800	2.1034	2,044.9000	2.0449	(2.780)	0	0	0
2015/08/03	R023	05/11/2015	7.99	Call	Bond Future	977.1700	0.9772	977.8700	0.9779	0.072	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
2015/08/03	R023	05/11/2015	8.00	Put	Bond Future	2,136.5000	2.1365	2,077.7800	2.0778	(2.748)	0	0	0
2015/08/03	R023	05/11/2015	8.00	Call	Bond Future	997.8200	0.9978	998.7500	0.9988	0.093	0	0	0
2015/08/03	R023	05/11/2015	8.01	Call	Bond Future	1,018.7600	1.0188	1,019.9300	1.0199	0.115	0	0	0
2015/08/03	R023	04/02/2016	8.01	Put	Bond Future	2,774.3600	2.7744	2,723.4200	2.7234	(1.836)	0	0	0
2015/08/03	R023	04/02/2016			Bond Future	8.2735	100.7054	8.2621	100.7647	(0.139)	0.0000	0.0000	1,050
2015/08/03	R023	04/02/2016	8.00	Put	Bond Future	2,806.1100	2.8061	2,754.9900	2.7550	(1.822)	0	0	0
2015/08/03	R023	04/02/2016	8.01	Call	Bond Future	1,399.1500	1.3991	1,407.5700	1.4076	0.602	0	0	0
2015/08/03	R023	04/02/2016	7.99	Call	Bond Future	1,357.5300	1.3575	1,365.5800	1.3656	0.593	0	0	0
2015/08/03	R023	04/02/2016	8.00	Call	Bond Future	1,378.2400	1.3782	1,386.4800	1.3865	0.598	0	0	0
2015/08/03	R023	04/02/2016	7.99	Put	Bond Future	2,838.1000	2.8381	2,786.7900	2.7868	(1.808)	0	0	0
2015/08/03	R023	05/05/2016			Bond Future	8.3179	98.5829	8.3059	98.6431	(0.144)	0.0000	0.0000	0
2015/08/03	R023	05/05/2016	8.24	Put	Bond Future	2,611.6700	2.6117	2,567.9200	2.5679	(1.675)	0	0	0
2015/08/03	R023	05/05/2016	8.26	Put	Bond Future	2,560.7800	2.5608	2,517.4100	2.5174	(1.694)	0	0	0
2015/08/03	R023	05/05/2016	8.24	Call	Bond Future	2,219.1400	2.2191	2,235.5400	2.2355	0.739	0	0	0
2015/08/03	R023	05/05/2016	8.25	Put	Bond Future	2,585.6200	2.5856	2,542.0600	2.5421	(1.685)	0	0	0
2015/08/03	R023	05/05/2016	8.25	Call	Bond Future	2,243.5900	2.2436	2,260.1800	2.2602	0.739	0	0	0
2015/08/03	R023	05/05/2016	8.26	Call	Bond Future	2,269.2200	2.2692	2,286.0000	2.2860	0.739	0	0	0
2015/08/03	R186	06/08/2015	7.65	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	75
2015/08/03	R186	06/08/2015	8.00	Put	Bond Future	2,127.0200	2.1270	2,006.8200	2.0068	(5.651)	0	0	0
2015/08/03	R186	06/08/2015	8.90	Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	5,350
2015/08/03	R186	06/08/2015			Bond Future	8.2550	117.8141	8.2443	117.9008	(0.130)	0.0000	0.0000	24,592
2015/08/03	R186	06/08/2015	8.50	Call	Bond Future	2,008.7800	2.0088	2,050.2000	2.0502	2.062	0	0	0
2015/08/03	R186	06/08/2015	8.55	Put	Bond Future	27.8600	0.0279	2.3700	0.0024	(91.493)	0	0	7,229
2015/08/03	R186	06/08/2015	7.85	Call	Bond Future	3.8500	0.0039	0.1300	0.0001	(96.623)	0	0	20
2015/08/03	R186	06/08/2015	8.00	Call	Bond Future	41.2500	0.0413	7.7900	0.0078	(81.115)	0	0	0
2015/08/03	R186	06/08/2015	8.01	Call	Bond Future	47.1600	0.0472	9.7500	0.0098	(79.326)	0	0	0
2015/08/03	R186	06/08/2015	7.75	Call	Bond Future	0.5300	0.0005	0.0000	0.0000	(100.000)	0	0	0
2015/08/03	R186	06/08/2015	8.35	Call	Bond Future	1,021.5100	1.0215	957.6500	0.9577	(6.252)	0	0	20
2015/08/03	R186	06/08/2015	7.99	Call	Bond Future	35.9700	0.0360	6.1900	0.0062	(82.791)	0	0	0
2015/08/03	R186	06/08/2015	8.68	Put	Bond Future	4.1100	0.0041	0.0700	0.0001	(98.297)	0	0	20
2015/08/03	R186	06/08/2015	8.46	Put	Bond Future	84.2600	0.0843	16.5800	0.0166	(80.323)	0	0	75
2015/08/03	R186	06/08/2015	8.45	Call	Bond Future	1,654.8000	1.6548	1,667.3800	1.6674	0.760	0	0	0
2015/08/03	R186	06/08/2015	8.05	Call	Bond Future	78.3200	0.0783	22.5100	0.0225	(71.259)	0	0	75
2015/08/03	R186	06/08/2015	7.65	Put	Bond Future	5,031.9100	5.0319	4,945.1200	4.9451	(1.725)	0	0	0
2015/08/03	R186	06/08/2015	8.50	Put	Bond Future	52.6400	0.0526	7.3200	0.0073	(86.094)	0	0	5,229
2015/08/03	R186	06/08/2015	8.55	Call	Bond Future	2,377.7500	2.3778	2,439.0000	2.4390	2.576	0	0	0
2015/08/03	R186	06/08/2015	7.75	Put	Bond Future	4,180.5700	4.1806	4,093.3000	4.0933	(2.088)	0	0	0
2015/08/03	R186	06/08/2015	8.45	Put	Bond Future	94.2700	0.0943	20.1100	0.0201	(78.668)	0	0	4,229
2015/08/03	R186	06/08/2015	7.99	Put	Bond Future	2,204.5500	2.2046	2,088.0300	2.0880	(5.285)	0	0	0
2015/08/03	R186	06/08/2015	8.05	Put	Bond Future	1,751.2000	1.7512	1,608.6500	1.6087	(8.140)	0	0	0
2015/08/03	R186	06/08/2015	8.90	Call	Bond Future	5,054.6700	5.0547	5,141.3400	5.1413	1.715	0	0	0
2015/08/03	R186	06/08/2015	8.46	Call	Bond Future	1,724.0600	1.7241	1,743.1200	1.7431	1.106	0	0	0
2015/08/03	R186	06/08/2015	7.85	Put	Bond Future	3,340.1800	3.3402	3,249.7200	3.2497	(2.708)	0	0	0
2015/08/03	R186	06/08/2015	8.01	Put	Bond Future	2,050.1900	2.0502	1,926.0400	1.9260	(6.056)	0	0	0
2015/08/03	R186	06/08/2015	8.35	Put	Bond Future	257.8500	0.2579	107.2500	0.1072	(58.406)	0	0	0
2015/08/03	R186	06/08/2015	8.68	Call	Bond Future	3,369.0600	3.3691	3,451.7600	3.4518	2.455	0	0	0
2015/08/03	R186	05/11/2015	8.24	Call	Bond Future	2,005.8900	2.0059	2,011.4500	2.0115	0.277	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
2015/08/03	R186	05/11/2015	8.25	Put	Bond Future	2,554.2200	2.5542	2,473.0500	2.4731	(3.178)	0	0	8,690
2015/08/03	R186	05/11/2015	8.45	Call	Bond Future	2,864.2200	2.8642	2,880.3000	2.8803	0.561	0	0	0
2015/08/03	R186	05/11/2015	8.85	Put	Bond Future	821.5000	0.8215	773.6800	0.7737	(5.821)	0	0	843
2015/08/03	R186	05/11/2015	7.75	Put	Bond Future	5,276.4200	5.2764	5,182.4300	5.1824	(1.781)	0	0	0
2015/08/03	R186	05/11/2015			Bond Future	8.3145	119.7097	8.3034	119.7969	(0.132)	0.0000	0.0000	17,806
2015/08/03	R186	05/11/2015	9.00	Put	Bond Future	594.8800	0.5949	555.4800	0.5555	(6.623)	0	0	2,600
2015/08/03	R186	05/11/2015	8.22	Call	Bond Future	1,933.3500	1.9334	1,938.0400	1.9380	0.243	0	0	0
2015/08/03	R186	05/11/2015	8.24	Put	Bond Future	2,597.1100	2.5971	2,515.5000	2.5155	(3.142)	0	0	0
2015/08/03	R186	05/11/2015	8.35	Put	Bond Future	2,152.9500	2.1529	2,076.5300	2.0765	(3.550)	0	0	9,370
2015/08/03	R186	05/11/2015	8.26	Put	Bond Future	2,512.0500	2.5121	2,431.3200	2.4313	(3.214)	0	0	0
2015/08/03	R186	05/11/2015	8.50	Put	Bond Future	1,637.8700	1.6379	1,569.6100	1.5696	(4.168)	0	0	4,666
2015/08/03	R186	05/11/2015	8.55	Put	Bond Future	1,492.4800	1.4925	1,427.0600	1.4271	(4.383)	0	0	4,667
2015/08/03	R186	05/11/2015	8.35	Call	Bond Future	2,433.8100	2.4338	2,444.5600	2.4446	0.442	0	0	843
2015/08/03	R186	05/11/2015	7.86	Call	Bond Future	905.1900	0.9052	899.5800	0.8996	(0.620)	0	0	674
2015/08/03	R186	05/11/2015	7.73	Call	Bond Future	654.8900	0.6549	647.9300	0.6479	(1.063)	0	0	169
2015/08/03	R186	05/11/2015	8.45	Put	Bond Future	1,798.2900	1.7983	1,727.2000	1.7272	(3.953)	0	0	6,248
2015/08/03	R186	05/11/2015	8.85	Call	Bond Future	4,955.6500	4.9556	4,995.0000	4.9950	0.794	0	0	0
2015/08/03	R186	05/11/2015	9.00	Call	Bond Future	5,850.5700	5.8506	5,898.3400	5.8983	0.817	0	0	0
2015/08/03	R186	05/11/2015	8.25	Call	Bond Future	2,042.6500	2.0426	2,048.6500	2.0487	0.294	0	0	0
2015/08/03	R186	05/11/2015	7.75	Call	Bond Future	689.5500	0.6895	682.7300	0.6827	(0.989)	0	0	1,200
2015/08/03	R186	05/11/2015	7.86	Put	Bond Future	4,579.0300	4.5790	4,486.2500	4.4863	(2.026)	0	0	0
2015/08/03	R186	05/11/2015	7.73	Put	Bond Future	5,408.7800	5.4088	5,314.6500	5.3147	(1.740)	0	0	0
2015/08/03	R186	05/11/2015	8.22	Put	Bond Future	2,684.0900	2.6841	2,601.6100	2.6016	(3.073)	0	0	1,090
2015/08/03	R186	05/11/2015	8.26	Call	Bond Future	2,080.0600	2.0801	2,086.5000	2.0865	0.310	0	0	0
2015/08/03	R186	05/11/2015	8.50	Call	Bond Future	3,093.6000	3.0936	3,112.5100	3.1125	0.611	0	0	0
2015/08/03	R186	05/11/2015	8.55	Call	Bond Future	3,336.2000	3.3362	3,357.9500	3.3580	0.652	0	0	0
2015/08/03	R186	04/02/2016	7.50	Call	Bond Future	746.5000	0.7465	746.9200	0.7469	0.056	0	0	0
2015/08/03	R186	04/02/2016			Bond Future	8.3631	116.4723	8.3519	116.5594	(0.134)	0.0000	0.0000	6,262
2015/08/03	R186	04/02/2016	7.51	Call	Bond Future	761.7600	0.7618	762.2800	0.7623	0.068	0	0	0
2015/08/03	R186	04/02/2016	7.49	Call	Bond Future	732.1500	0.7322	732.4700	0.7325	0.044	0	0	0
2015/08/03	R186	04/02/2016	7.50	Put	Bond Future	7,713.6100	7.7136	7,626.9600	7.6270	(1.123)	0	0	0
2015/08/03	R186	04/02/2016	7.49	Put	Bond Future	7,783.2800	7.7833	7,696.5300	7.6965	(1.115)	0	0	0
2015/08/03	R186	04/02/2016	7.51	Put	Bond Future	7,644.9300	7.6449	7,558.3800	7.5584	(1.132)	0	0	0
2015/08/03	R186	05/05/2016			Bond Future	8.4033	118.5627	8.3917	118.6510	(0.138)	0.0000	0.0000	0
2015/08/03	R186	05/05/2016	8.34	Call	Bond Future	3,545.3100	3.5453	3,568.8900	3.5689	0.665	0	0	0
2015/08/03	R186	05/05/2016	8.35	Call	Bond Future	3,582.1400	3.5821	3,606.0000	3.6060	0.666	0	0	0
2015/08/03	R186	05/05/2016	8.33	Call	Bond Future	3,508.7100	3.5087	3,532.0100	3.5320	0.664	0	0	0
2015/08/03	R186	05/05/2016	8.35	Put	Bond Future	3,988.5900	3.9886	3,924.1100	3.9241	(1.617)	0	0	0
2015/08/03	R186	05/05/2016	7.56	Put	Bond Future	8,004.4300	8.0044	7,922.6100	7.9226	(1.022)	0	0	0
2015/08/03	R186	05/05/2016	8.34	Put	Bond Future	4,028.2100	4.0282	3,963.4500	3.9635	(1.608)	0	0	0
2015/08/03	R186	05/05/2016	7.56	Call	Bond Future	1,340.9100	1.3409	1,347.4300	1.3474	0.486	0	0	0
2015/08/03	R186	05/05/2016	8.33	Put	Bond Future	4,068.1200	4.0681	4,003.0800	4.0031	(1.599)	0	0	0
2015/08/03	R186	04/08/2016	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R186	04/08/2016			Bond Future	8.4459	115.4146	8.4336	115.5063	(0.146)	0.0000	0.0000	0
2015/08/03	R186	04/08/2016	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R186	04/08/2016	8.51	Call	Bond Future	476.6000	0.4766	568.2900	0.5683	19.238	0	0	0
2015/08/03	R186	04/08/2016	8.49	Call	Bond Future	328.3000	0.3283	419.9900	0.4200	27.929	0	0	0
2015/08/03	R186	04/08/2016	8.50	Call	Bond Future	402.4800	0.4025	494.1700	0.4942	22.781	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
2015/08/03	R186	04/08/2016	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R197	06/08/2015	288.00	Call	Bond Future	5,579.7100	5.5797	5,565.9200	5.5659	(0.247)	0	0	0
2015/08/03	R197	06/08/2015			Bond Future	293.5797	293.5797	293.5659	293.5659	(0.005)	0.0000	0.0000	929
2015/08/03	R197	06/08/2015	288.01	Call	Bond Future	5,569.7100	5.5697	5,555.9200	5.5559	(0.248)	0	0	0
2015/08/03	R197	06/08/2015	287.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R197	06/08/2015	288.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R197	06/08/2015	288.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R197	06/08/2015	287.99	Call	Bond Future	5,589.7100	5.5897	5,575.9200	5.5759	(0.247)	0	0	0
2015/08/03	R197	05/11/2015	295.00	Call	Bond Future	3,327.0500	3.3270	3,310.9600	3.3110	(0.484)	0	0	0
2015/08/03	R197	05/11/2015			Bond Future	298.3271	298.3271	298.3110	298.3110	(0.005)	0.0000	0.0000	0
2015/08/03	R197	05/11/2015	294.99	Call	Bond Future	3,337.0500	3.3370	3,320.9600	3.3210	(0.482)	0	0	0
2015/08/03	R197	05/11/2015	295.01	Call	Bond Future	3,317.0500	3.3170	3,300.9600	3.3010	(0.485)	0	0	0
2015/08/03	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R197	04/02/2016	297.00	Call	Bond Future	190.4600	0.1905	158.6600	0.1587	(16.696)	0	0	0
2015/08/03	R197	04/02/2016			Bond Future	297.1905	297.1905	297.1587	297.1587	(0.011)	0.0000	0.0000	0
2015/08/03	R197	04/02/2016	296.99	Call	Bond Future	200.4600	0.2005	168.6600	0.1687	(15.864)	0	0	0
2015/08/03	R197	04/02/2016	297.01	Call	Bond Future	180.4600	0.1805	148.6600	0.1487	(17.622)	0	0	0
2015/08/03	R197	04/02/2016	296.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R197	04/02/2016	297.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R197	04/02/2016	297.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R202	06/08/2015			Bond Future	238.5781	238.5781	238.5687	238.5687	(0.004)	0.0000	0.0000	50,470
2015/08/03	R202	06/08/2015	239.99	Put	Bond Future	1,411.9200	1.4119	1,421.3400	1.4213	0.667	0	0	0
2015/08/03	R202	06/08/2015	240.00	Put	Bond Future	1,421.9200	1.4219	1,431.3400	1.4313	0.662	0	0	0
2015/08/03	R202	06/08/2015	240.01	Put	Bond Future	1,431.9200	1.4319	1,441.3400	1.4413	0.658	0	0	0
2015/08/03	R202	06/08/2015	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R202	06/08/2015	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R202	06/08/2015	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R202	05/11/2015			Bond Future	242.4363	242.4363	242.4248	242.4248	(0.005)	0.0000	0.0000	2,504
2015/08/03	R202	05/11/2015	245.99	Put	Bond Future	3,553.6800	3.5537	3,565.2000	3.5652	0.324	0	0	0
2015/08/03	R202	05/11/2015	246.01	Put	Bond Future	3,573.6800	3.5737	3,585.2000	3.5852	0.322	0	0	0
2015/08/03	R202	05/11/2015	246.00	Put	Bond Future	3,563.6800	3.5637	3,575.2000	3.5752	0.323	0	0	0
2015/08/03	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R202	04/02/2016			Bond Future	243.2853	243.2853	243.2641	243.2641	(0.009)	0.0000	0.0000	0
2015/08/03	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R202	04/02/2016	239.99	Call	Bond Future	3,295.3200	3.2953	3,274.0700	3.2741	(0.645)	0	0	0
2015/08/03	R202	04/02/2016	240.00	Call	Bond Future	3,285.3200	3.2853	3,264.0700	3.2641	(0.647)	0	0	0
2015/08/03	R202	04/02/2016	240.01	Call	Bond Future	3,275.3200	3.2753	3,254.0700	3.2541	(0.649)	0	0	0
2015/08/03	R203	06/08/2015	6.74	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/08/03	R203	06/08/2015	6.75	Put	Bond Future	1,009.0700	1.0091	987.2500	0.9872	(2.162)	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
2015/08/03	R203	06/08/2015	7.84	Call	Bond Future	1,097.3400		1.0973	1,119.1000	1.1191	1.983	0	0	0
2015/08/03	R203	06/08/2015			Bond Future	7.2685		105.2254	7.2573	105.2472	(0.155)	0.0000	0.0000	16,356
2015/08/03	R203	06/08/2015	6.75	Call	Bond Future	0.0400		0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/08/03	R203	06/08/2015	6.76	Call	Bond Future	0.0500		0.0001	0.0000	0.0000	(100.000)	0	0	0
2015/08/03	R203	06/08/2015	6.74	Put	Bond Future	1,028.6500		1.0286	1,006.8400	1.0068	(2.120)	0	0	0
2015/08/03	R203	06/08/2015	7.84	Put	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	5,000
2015/08/03	R203	06/08/2015	6.76	Put	Bond Future	989.5000		0.9895	967.6700	0.9677	(2.206)	0	0	0
2015/08/03	R203	05/11/2015	5.99	Call	Bond Future	3.5700		0.0036	3.3600	0.0034	(5.882)	0	0	0
2015/08/03	R203	05/11/2015	6.00	Put	Bond Future	2,385.1200		2.3851	2,363.6500	2.3637	(0.900)	0	0	0
2015/08/03	R203	05/11/2015			Bond Future	7.3668		102.7522	7.3544	102.7735	(0.168)	0.0000	0.0000	6,781
2015/08/03	R203	05/11/2015	6.00	Call	Bond Future	3.7600		0.0038	3.5300	0.0035	(6.117)	0	0	0
2015/08/03	R203	05/11/2015	6.01	Call	Bond Future	3.9500		0.0040	3.7200	0.0037	(5.823)	0	0	0
2015/08/03	R203	05/11/2015	5.99	Put	Bond Future	2,402.6200		2.4026	2,381.1700	2.3812	(0.893)	0	0	0
2015/08/03	R203	05/11/2015	6.01	Put	Bond Future	2,367.6200		2.3676	2,346.1500	2.3462	(0.907)	0	0	0
2015/08/03	R203	04/02/2016	7.26	Put	Bond Future	591.8700		0.5919	576.5000	0.5765	(2.597)	0	0	0
2015/08/03	R203	04/02/2016	7.25	Put	Bond Future	600.5400		0.6005	585.0800	0.5851	(2.574)	0	0	0
2015/08/03	R203	04/02/2016			Bond Future	7.4374		104.5221	7.4238	104.5423	(0.182)	0.0000	0.0000	0
2015/08/03	R203	04/02/2016	7.26	Call	Bond Future	326.6000		0.3266	331.4300	0.3314	1.479	0	0	0
2015/08/03	R203	04/02/2016	7.24	Call	Bond Future	314.0600		0.3141	318.7000	0.3187	1.477	0	0	0
2015/08/03	R203	04/02/2016	7.25	Call	Bond Future	320.2900		0.3203	325.0300	0.3250	1.480	0	0	0
2015/08/03	R203	04/02/2016	7.24	Put	Bond Future	609.3000		0.6093	593.7400	0.5937	(2.554)	0	0	0
2015/08/03	R203	05/05/2016	7.25	Put	Bond Future	680.6900		0.6807	666.1700	0.6662	(2.133)	0	0	0
2015/08/03	R203	05/05/2016			Bond Future	7.4659		102.2274	7.4499	102.2478	(0.214)	0.0000	0.0000	0
2015/08/03	R203	05/05/2016	7.26	Call	Bond Future	411.4800		0.4115	417.3500	0.4173	1.427	0	0	0
2015/08/03	R203	05/05/2016	7.24	Call	Bond Future	400.1700		0.4002	405.9000	0.4059	1.432	0	0	0
2015/08/03	R203	05/05/2016	7.25	Call	Bond Future	405.8000		0.4058	411.6000	0.4116	1.429	0	0	0
2015/08/03	R203	05/05/2016	7.26	Put	Bond Future	673.6200		0.6736	659.1700	0.6592	(2.145)	0	0	0
2015/08/03	R203	05/05/2016	7.24	Put	Bond Future	687.8200		0.6878	673.2300	0.6732	(2.121)	0	0	0
2015/08/03	R204	06/08/2015	7.74	Call	Bond Future	487.6300		0.4876	489.4700	0.4895	0.377	0	0	0
2015/08/03	R204	06/08/2015	7.75	Put	Bond Future	36.7100		0.0367	8.5400	0.0085	(76.737)	0	0	0
2015/08/03	R204	06/08/2015			Bond Future	7.5878		102.3236	7.5766	102.3563	(0.147)	0.0000	0.0000	8,852
2015/08/03	R204	06/08/2015	8.41	Call	Bond Future	2,381.8000		2.3818	2,414.5500	2,4146	1.375	0	0	0
2015/08/03	R204	06/08/2015	7.74	Put	Bond Future	41.3700		0.0414	10.4600	0.0105	(74.716)	0	0	0
2015/08/03	R204	06/08/2015	7.76	Put	Bond Future	32.5400		0.0325	6.9500	0.0070	(78.642)	0	0	0
2015/08/03	R204	06/08/2015	8.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	699
2015/08/03	R204	06/08/2015	7.75	Call	Bond Future	512.2000		0.5122	516.7800	0.5168	0.894	0	0	0
2015/08/03	R204	06/08/2015	7.76	Call	Bond Future	537.2500		0.5373	544.4100	0.5444	1.333	0	0	0
2015/08/03	R204	05/11/2015			Bond Future	7.6770		103.9700	7.6652	104.0024	(0.154)	0.0000	0.0000	11,605
2015/08/03	R204	05/11/2015	6.25	Call	Bond Future	6.7400		0.0067	6.3100	0.0063	(6.380)	0	0	0
2015/08/03	R204	05/11/2015	6.24	Put	Bond Future	4,038.7200		4.0387	4,005.9000	4.0059	(0.813)	0	0	0
2015/08/03	R204	05/11/2015	6.26	Put	Bond Future	3,981.8700		3.9819	3,949.0200	3.9490	(0.825)	0	0	0
2015/08/03	R204	05/11/2015	6.25	Put	Bond Future	4,010.2900		4.0103	3,977.4500	3.9775	(0.819)	0	0	0
2015/08/03	R204	05/11/2015	6.26	Call	Bond Future	7.0600		0.0071	6.6200	0.0066	(6.232)	0	0	0
2015/08/03	R204	05/11/2015	6.24	Call	Bond Future	6.4300		0.0064	6.0200	0.0060	(6.376)	0	0	0
2015/08/03	R204	04/02/2016	7.50	Call	Bond Future	569.3000		0.5693	575.1500	0.5752	1.028	0	0	0
2015/08/03	R204	04/02/2016			Bond Future	7.7444		101.7231	7.7320	101.7547	(0.161)	0.0000	0.0000	0
2015/08/03	R204	04/02/2016	7.51	Call	Bond Future	579.6400		0.5796	585.6100	0.5856	1.030	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
2015/08/03	R204	04/02/2016	7.49	Put	Bond Future	1,207.3600	1.2074	1,181.5000	1.1815	(2.142)	0	0	0
2015/08/03	R204	04/02/2016	7.51	Put	Bond Future	1,176.5300	1.1765	1,150.9100	1.1509	(2.178)	0	0	0
2015/08/03	R204	04/02/2016	7.49	Call	Bond Future	559.3500	0.5594	565.0800	0.5651	1.024	0	0	0
2015/08/03	R204	04/02/2016	7.50	Put	Bond Future	1,191.7500	1.1917	1,166.0100	1.1660	(2.160)	0	0	0
2015/08/03	R204	05/05/2016	7.75	Call	Bond Future	1,008.7200	1.0087	1,018.7200	1.0187	0.991	0	0	0
2015/08/03	R204	05/05/2016			Bond Future	7.7935	103.5485	7.7798	103.5804	(0.175)	0.0000	0.0000	0
2015/08/03	R204	05/05/2016	7.76	Call	Bond Future	1,020.6800	1.0207	1,030.7900	1.0308	0.991	0	0	0
2015/08/03	R204	05/05/2016	7.74	Put	Bond Future	1,121.7400	1.1217	1,099.7300	1.0997	(1.962)	0	0	0
2015/08/03	R204	05/05/2016	7.76	Put	Bond Future	1,098.8700	1.0989	1,077.0700	1.0771	(1.984)	0	0	0
2015/08/03	R204	05/05/2016	7.74	Call	Bond Future	996.8200	0.9968	1,006.7200	1.0067	0.993	0	0	0
2015/08/03	R204	05/05/2016	7.75	Put	Bond Future	1,110.2700	1.1103	1,088.3600	1.0884	(1.973)	0	0	0
2015/08/03	R207	06/08/2015	7.76	Call	Bond Future	158.5100	0.1585	108.3200	0.1083	(31.664)	0	0	0
2015/08/03	R207	06/08/2015			Bond Future	7.8069	98.4927	7.7959	98.5327	(0.141)	0.0000	0.0000	7,490
2015/08/03	R207	06/08/2015	7.74	Call	Bond Future	132.0100	0.1320	83.1900	0.0832	(36.982)	0	0	0
2015/08/03	R207	06/08/2015	7.75	Call	Bond Future	144.8400	0.1448	95.1700	0.0952	(34.293)	0	0	0
2015/08/03	R207	06/08/2015	7.46	Call	Bond Future	2.9900	0.0030	0.1600	0.0002	(94.649)	0	0	70
2015/08/03	R207	06/08/2015	7.74	Put	Bond Future	375.7000	0.3757	286.8400	0.2868	(23.652)	0	0	0
2015/08/03	R207	06/08/2015	7.46	Put	Bond Future	1,274.3300	1.2743	1,231.4600	1.2315	(3.364)	0	0	0
2015/08/03	R207	06/08/2015	7.76	Put	Bond Future	329.2900	0.3293	239.0600	0.2391	(27.401)	0	0	0
2015/08/03	R207	06/08/2015	7.75	Put	Bond Future	352.0600	0.3521	262.3500	0.2623	(25.481)	0	0	0
2015/08/03	R207	05/11/2015	7.76	Call	Bond Future	712.8600	0.7129	716.0100	0.7160	0.442	0	0	0
2015/08/03	R207	05/11/2015			Bond Future	7.8870	100.0774	7.8755	100.1173	(0.146)	0.0000	0.0000	32,554
2015/08/03	R207	05/11/2015	7.74	Call	Bond Future	683.2900	0.6833	686.0600	0.6861	0.405	0	0	0
2015/08/03	R207	05/11/2015	7.50	Call	Bond Future	389.8100	0.3898	389.1300	0.3891	(0.174)	0	0	19
2015/08/03	R207	05/11/2015	7.75	Call	Bond Future	697.9800	0.6980	700.9300	0.7009	0.423	0	0	0
2015/08/03	R207	05/11/2015	7.43	Call	Bond Future	324.5000	0.3245	323.2200	0.3232	(0.394)	0	0	53
2015/08/03	R207	05/11/2015	7.74	Put	Bond Future	1,193.1600	1.1932	1,156.0700	1.1561	(3.109)	0	0	0
2015/08/03	R207	05/11/2015	7.76	Put	Bond Future	1,153.1900	1.1532	1,116.4800	1.1165	(3.183)	0	0	0
2015/08/03	R207	05/11/2015	7.43	Put	Bond Future	1,919.9500	1.9200	1,878.8100	1.8788	(2.143)	0	0	0
2015/08/03	R207	05/11/2015	7.75	Put	Bond Future	1,173.0700	1.1731	1,136.1600	1.1362	(3.146)	0	0	0
2015/08/03	R207	05/11/2015	7.50	Put	Bond Future	1,738.8600	1.7389	1,698.3200	1.6983	(2.331)	0	0	0
2015/08/03	R207	04/02/2016	7.49	Put	Bond Future	2,063.1000	2.0631	2,027.8600	2.0279	(1.708)	0	0	0
2015/08/03	R207	04/02/2016	7.27	Put	Bond Future	2,606.8700	2.6069	2,569.6000	2.5696	(1.430)	0	0	0
2015/08/03	R207	04/02/2016			Bond Future	7.9520	98.1588	7.9400	98.1980	(0.151)	0.0000	0.0000	0
2015/08/03	R207	04/02/2016	7.51	Put	Bond Future	2,017.1200	2.0171	1,982.1000	1.9821	(1.736)	0	0	0
2015/08/03	R207	04/02/2016	7.27	Call	Bond Future	342.6800	0.3427	344.6000	0.3446	0.560	0	0	43
2015/08/03	R207	04/02/2016	7.50	Call	Bond Future	546.5000	0.5465	550.5600	0.5506	0.743	0	0	19
2015/08/03	R207	04/02/2016	7.51	Call	Bond Future	556.9300	0.5569	561.1000	0.5611	0.749	0	0	0
2015/08/03	R207	04/02/2016	7.49	Call	Bond Future	536.2100	0.5362	540.1600	0.5402	0.737	0	0	0
2015/08/03	R207	04/02/2016	7.50	Put	Bond Future	2,040.0300	2.0400	2,004.9000	2.0049	(1.722)	0	0	0
2015/08/03	R207	05/05/2016	7.86	Put	Bond Future	1,671.0600	1.6711	1,641.9100	1.6419	(1.744)	0	0	0
2015/08/03	R207	05/05/2016			Bond Future	8.0072	99.9204	7.9943	99.9601	(0.160)	0.0000	0.0000	0
2015/08/03	R207	05/05/2016	7.85	Put	Bond Future	1,687.7600	1.6878	1,658.4800	1.6585	(1.735)	0	0	0
2015/08/03	R207	05/05/2016	7.56	Put	Bond Future	2,223.2500	2.2232	2,190.5800	2.1906	(1.469)	0	0	0
2015/08/03	R207	05/05/2016	7.84	Put	Bond Future	1,704.5800	1.7046	1,675.1700	1.6752	(1.725)	0	0	0
2015/08/03	R207	05/05/2016	7.56	Call	Bond Future	828.9800	0.8290	836.0100	0.8360	0.848	0	0	43
2015/08/03	R207	05/05/2016	7.85	Call	Bond Future	1,200.4300	1.2004	1,210.8500	1.2108	0.868	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
2015/08/03	R207	05/05/2016	7.86	Call	Bond Future	1,214.8200	1.2148	1,225.3700	1.2254	0.868	0	0	0
2015/08/03	R207	05/05/2016	7.84	Call	Bond Future	1,186.1400	1.1861	1,196.4300	1.1964	0.868	0	0	0
2015/08/03	R207	04/08/2016			Bond Future	8.0691	98.0917	8.0547	98.1335	(0.179)	0.0000	0.0000	0
2015/08/03	R207	04/08/2016	7.99	Put	Bond Future	229.8900	0.2299	188.0300	0.1880	(18.209)	0	0	0
2015/08/03	R207	04/08/2016	8.01	Put	Bond Future	171.7100	0.1717	129.8500	0.1298	(24.378)	0	0	0
2015/08/03	R207	04/08/2016	8.00	Put	Bond Future	200.8000	0.2008	158.9400	0.1589	(20.847)	0	0	0
2015/08/03	R207	04/08/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R207	04/08/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R207	04/08/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R208	06/08/2015			Bond Future	7.9314	97.1733	7.9205	97.2206	(0.138)	0.0000	0.0000	23,181
2015/08/03	R208	06/08/2015	8.00	Call	Bond Future	457.6600	0.4577	418.5100	0.4185	(8.554)	0	0	0
2015/08/03	R208	06/08/2015	8.01	Call	Bond Future	486.7300	0.4867	451.5400	0.4515	(7.230)	0	0	0
2015/08/03	R208	06/08/2015	8.85	Call	Bond Future	3,877.4400	3.8774	3,924.7700	3.9248	1.221	0	0	0
2015/08/03	R208	06/08/2015	7.99	Call	Bond Future	429.6000	0.4296	386.6500	0.3866	(9.998)	0	0	0
2015/08/03	R208	06/08/2015	8.01	Put	Bond Future	147.3000	0.1473	64.7800	0.0648	(56.022)	0	0	0
2015/08/03	R208	06/08/2015	8.00	Put	Bond Future	161.3400	0.1613	74.8600	0.0749	(53.601)	0	0	0
2015/08/03	R208	06/08/2015	7.99	Put	Bond Future	176.4300	0.1764	86.1500	0.0862	(51.170)	0	0	0
2015/08/03	R208	06/08/2015	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	198
2015/08/03	R208	05/11/2015			Bond Future	8.0052	95.3371	7.9939	95.3844	(0.142)	0.0000	0.0000	39,145
2015/08/03	R208	05/11/2015	8.48	Call	Bond Future	2,389.2100	2.3892	2,410.7600	2.4108	0.902	0	0	0
2015/08/03	R208	05/11/2015	7.74	Put	Bond Future	1,768.3700	1.7684	1,721.5500	1.7216	(2.648)	0	0	0
2015/08/03	R208	05/11/2015	7.75	Call	Bond Future	670.5300	0.6705	671.1800	0.6712	0.097	0	0	0
2015/08/03	R208	05/11/2015	7.76	Call	Bond Future	685.6500	0.6856	686.4800	0.6865	0.121	0	0	0
2015/08/03	R208	05/11/2015	8.48	Put	Bond Future	436.2300	0.4362	410.4800	0.4105	(5.903)	0	0	2,200
2015/08/03	R208	05/11/2015	7.74	Call	Bond Future	655.4500	0.6555	655.9300	0.6559	0.073	0	0	0
2015/08/03	R208	05/11/2015	7.76	Put	Bond Future	1,714.1100	1.7141	1,667.6400	1.6676	(2.711)	0	0	0
2015/08/03	R208	05/11/2015	7.75	Put	Bond Future	1,741.2100	1.7412	1,694.5600	1.6946	(2.679)	0	0	0
2015/08/03	R208	04/02/2016			Bond Future	8.0643	96.9793	8.0526	97.0261	(0.145)	0.0000	0.0000	0
2015/08/03	R208	04/02/2016	7.74	Put	Bond Future	2,234.4600	2.2345	2,193.8100	2.1938	(1.819)	0	0	0
2015/08/03	R208	04/02/2016	7.76	Put	Bond Future	2,183.4200	2.1834	2,143.0800	2.1431	(1.848)	0	0	0
2015/08/03	R208	04/02/2016	7.75	Put	Bond Future	2,208.8500	2.2088	2,168.3500	2.1684	(1.834)	0	0	0
2015/08/03	R208	04/02/2016	7.76	Call	Bond Future	955.7100	0.9557	962.1900	0.9622	0.678	0	0	0
2015/08/03	R208	04/02/2016	7.74	Call	Bond Future	925.3800	0.9254	931.5500	0.9316	0.667	0	0	0
2015/08/03	R208	04/02/2016	7.75	Call	Bond Future	940.4700	0.9405	946.7900	0.9468	0.672	0	0	0
2015/08/03	R208	05/05/2016	8.00	Put	Bond Future	2,019.1000	2.0191	1,984.4800	1.9845	(1.715)	0	0	0
2015/08/03	R208	05/05/2016	7.99	Call	Bond Future	1,570.8800	1.5709	1,583.5200	1.5835	0.805	0	0	0
2015/08/03	R208	05/05/2016			Bond Future	8.1117	95.3179	8.0993	95.3653	(0.152)	0.0000	0.0000	0
2015/08/03	R208	05/05/2016	8.00	Call	Bond Future	1,588.9600	1.5890	1,601.7500	1.6018	0.805	0	0	0
2015/08/03	R208	05/05/2016	8.01	Call	Bond Future	1,607.8300	1.6078	1,620.7800	1.6208	0.805	0	0	0
2015/08/03	R208	05/05/2016	7.99	Put	Bond Future	2,039.6500	2.0397	2,004.8800	2.0049	(1.705)	0	0	0
2015/08/03	R208	05/05/2016	8.01	Put	Bond Future	1,999.3500	1.9994	1,964.8900	1.9649	(1.724)	0	0	0
2015/08/03	R209	06/08/2015	8.71	Put	Bond Future	893.8800	0.8939	690.9400	0.6909	(22.703)	0	0	0
2015/08/03	R209	06/08/2015	8.99	Put	Bond Future	92.8400	0.0928	19.9000	0.0199	(78.565)	0	0	0
2015/08/03	R209	06/08/2015			Bond Future	8.7845	78.3183	8.7739	78.4003	(0.121)	0.0000	0.0000	18,366
2015/08/03	R209	06/08/2015	9.01	Put	Bond Future	74.7900	0.0748	13.7200	0.0137	(81.655)	0	0	0
2015/08/03	R209	06/08/2015	9.16	Put	Bond Future	11.6300	0.0116	0.5000	0.0005	(95.701)	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
2015/08/03	R209	06/08/2015	9.90	Call	Bond Future	7,892.9400	7.8929	7,974.9500	7.9750	1.039	0	0	0
2015/08/03	R209	06/08/2015	9.00	Call	Bond Future	1,714.2400	1.7142	1,729.4300	1.7294	0.886	0	0	0
2015/08/03	R209	06/08/2015	8.71	Call	Bond Future	317.2900	0.3173	196.3600	0.1964	(38.113)	0	0	640
2015/08/03	R209	06/08/2015	9.01	Call	Bond Future	1,780.0400	1.7800	1,800.9800	1.8010	1.176	0	0	0
2015/08/03	R209	06/08/2015	8.99	Call	Bond Future	1,649.2200	1.6492	1,658.2900	1.6583	0.550	0	0	0
2015/08/03	R209	06/08/2015	9.00	Put	Bond Future	83.3700	0.0834	16.5500	0.0166	(80.149)	0	0	0
2015/08/03	R209	06/08/2015	9.16	Call	Bond Future	2,819.0900	2.8191	2,889.9700	2.8900	2.514	0	0	0
2015/08/03	R209	06/08/2015	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,914
2015/08/03	R209	05/11/2015	9.25	Call	Bond Future	4,182.0400	4.1820	4,209.1800	4.2092	0.649	0	0	0
2015/08/03	R209	05/11/2015	7.99	Put	Bond Future	7,257.9900	7.2580	7,167.1200	7.1671	(1.252)	0	0	0
2015/08/03	R209	05/11/2015			Bond Future	8.8376	76.4305	8.8267	76.5133	(0.123)	0.0000	0.0000	24,510
2015/08/03	R209	05/11/2015	9.16	Put	Bond Future	1,343.5700	1.3436	1,283.1800	1.2832	(4.495)	0	0	640
2015/08/03	R209	05/11/2015	8.01	Put	Bond Future	7,105.9200	7.1059	7,014.9500	7.0150	(1.280)	0	0	0
2015/08/03	R209	05/11/2015	8.50	Put	Bond Future	3,908.7000	3.9087	3,821.0100	3.8210	(2.243)	0	0	0
2015/08/03	R209	05/11/2015	9.25	Put	Bond Future	1,139.4300	1.1394	1,083.8400	1.0838	(4.879)	0	0	900
2015/08/03	R209	05/11/2015	7.99	Call	Bond Future	367.5900	0.3676	359.4500	0.3595	(2.214)	0	0	0
2015/08/03	R209	05/11/2015	8.00	Put	Bond Future	7,181.5600	7.1816	7,090.6400	7.0906	(1.266)	0	0	0
2015/08/03	R209	05/11/2015	8.00	Call	Bond Future	377.8300	0.3778	369.6400	0.3696	(2.168)	0	0	0
2015/08/03	R209	05/11/2015	9.16	Call	Bond Future	3,738.2900	3.7383	3,760.6300	3.7606	0.598	0	0	0
2015/08/03	R209	05/11/2015	8.01	Call	Bond Future	388.7200	0.3887	380.4800	0.3805	(2.120)	0	0	0
2015/08/03	R209	05/11/2015	8.50	Call	Bond Future	1,271.4700	1.2715	1,266.5100	1.2665	(0.390)	0	0	900
2015/08/03	R209	04/02/2016	8.74	Call	Bond Future	2,806.8000	2.8068	2,819.5100	2.8195	0.453	0	0	0
2015/08/03	R209	04/02/2016	8.75	Put	Bond Future	3,854.9000	3.8549	3,784.8200	3.7848	(1.818)	0	0	0
2015/08/03	R209	04/02/2016			Bond Future	8.8832	77.7472	8.8721	77.8303	(0.124)	0.0000	0.0000	400
2015/08/03	R209	04/02/2016	8.75	Call	Bond Future	2,840.9100	2.8409	2,853.9000	2.8539	0.457	0	0	0
2015/08/03	R209	04/02/2016	8.76	Call	Bond Future	2,875.2600	2.8753	2,888.5400	2.8885	0.462	0	0	0
2015/08/03	R209	04/02/2016	8.74	Put	Bond Future	3,897.7700	3.8978	3,827.4100	3.8274	(1.805)	0	0	0
2015/08/03	R209	04/02/2016	8.76	Put	Bond Future	3,812.3800	3.8124	3,742.5900	3.7426	(1.831)	0	0	0
2015/08/03	R209	05/05/2016			Bond Future	8.9229	75.9928	8.9116	76.0771	(0.126)	0.0000	0.0000	0
2015/08/03	R209	05/05/2016	9.00	Call	Bond Future	4,243.1100	4.2431	4,268.3400	4.2683	0.595	0	0	0
2015/08/03	R209	05/05/2016	8.99	Put	Bond Future	3,706.3000	3.7063	3,646.9000	3.6469	(1.603)	0	0	0
2015/08/03	R209	05/05/2016	9.01	Put	Bond Future	3,636.1800	3.6362	3,577.3000	3.5773	(1.619)	0	0	0
2015/08/03	R209	05/05/2016	9.00	Put	Bond Future	3,670.3100	3.6703	3,611.1800	3.6112	(1.611)	0	0	0
2015/08/03	R209	05/05/2016	9.01	Call	Bond Future	4,282.8000	4.2828	4,308.2800	4.3083	0.595	0	0	0
2015/08/03	R209	05/05/2016	8.99	Call	Bond Future	4,205.1700	4.2052	4,230.1300	4.2301	0.594	0	0	0
2015/08/03	R210	06/08/2015	179.01	Call	Bond Future	2,652.8100	2.6528	2,644.7800	2.6448	(0.303)	0	0	0
2015/08/03	R210	06/08/2015			Bond Future	181.6628	181.6628	181.6548	181.6548	(0.004)	0.0000	0.0000	853
2015/08/03	R210	06/08/2015	178.99	Call	Bond Future	2,672.8100	2.6728	2,664.7800	2.6648	(0.300)	0	0	0
2015/08/03	R210	06/08/2015	179.00	Call	Bond Future	2,662.8100	2.6628	2,654.7800	2.6548	(0.302)	0	0	0
2015/08/03	R210	06/08/2015	178.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R210	06/08/2015	179.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R210	06/08/2015	179.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R210	05/11/2015			Bond Future	182.4688	182.4688	182.4561	182.4561	(0.007)	0.0000	0.0000	786
2015/08/03	R210	05/11/2015	182.00	Call	Bond Future	468.7800	0.4688	456.0700	0.4561	(2.711)	0	0	0
2015/08/03	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	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
2015/08/03	R210	05/11/2015	182.01	Call	Bond Future	458.7800	0.4588	446.0700	0.4461	(2.770)	0	0	0
2015/08/03	R210	05/11/2015	181.99	Call	Bond Future	478.7800	0.4788	466.0700	0.4661	(2.655)	0	0	0
2015/08/03	R210	04/02/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R210	04/02/2016			Bond Future	185.6260	185.6260	185.6098	185.6098	(0.009)	0.0000	0.0000	0
2015/08/03	R210	04/02/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R210	04/02/2016	184.99	Call	Bond Future	636.0100	0.6360	619.7800	0.6198	(2.552)	0	0	0
2015/08/03	R210	04/02/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R210	04/02/2016	185.00	Call	Bond Future	626.0100	0.6260	609.7800	0.6098	(2.593)	0	0	0
2015/08/03	R210	04/02/2016	185.01	Call	Bond Future	616.0100	0.6160	599.7800	0.5998	(2.635)	0	0	0
2015/08/03	R211	06/08/2015			Bond Future	134.3833	134.3833	134.3744	134.3744	(0.007)	0.0000	0.0000	1,120
2015/08/03	R211	06/08/2015	134.99	Put	Bond Future	606.7100	0.6067	615.5800	0.6156	1.462	0	0	0
2015/08/03	R211	06/08/2015	135.01	Put	Bond Future	626.7100	0.6267	635.5800	0.6356	1.415	0	0	0
2015/08/03	R211	06/08/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R211	06/08/2015	135.00	Put	Bond Future	616.7100	0.6167	625.5800	0.6256	1.438	0	0	0
2015/08/03	R211	06/08/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R211	06/08/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R211	05/11/2015			Bond Future	136.5564	136.5564	136.5464	136.5464	(0.007)	0.0000	0.0000	0
2015/08/03	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R211	05/11/2015	134.99	Call	Bond Future	1,566.3800	1.5664	1,556.4300	1.5564	(0.635)	0	0	0
2015/08/03	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R211	05/11/2015	135.00	Call	Bond Future	1,556.3800	1.5564	1,546.4300	1.5464	(0.639)	0	0	0
2015/08/03	R211	05/11/2015	135.01	Call	Bond Future	1,546.3800	1.5464	1,536.4300	1.5364	(0.643)	0	0	0
2015/08/03	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R211	04/02/2016			Bond Future	138.8648	138.8648	138.8522	138.8522	(0.009)	0.0000	0.0000	1,120
2015/08/03	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R211	04/02/2016	138.99	Put	Bond Future	125.2300	0.1252	137.8200	0.1378	10.054	0	0	0
2015/08/03	R211	04/02/2016	139.01	Put	Bond Future	145.2300	0.1452	157.8200	0.1578	8.669	0	0	0
2015/08/03	R211	04/02/2016	139.00	Put	Bond Future	135.2300	0.1352	147.8200	0.1478	9.310	0	0	0
2015/08/03	R212	06/08/2015	141.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R212	06/08/2015			Bond Future	141.3997	141.3997	141.3928	141.3928	(0.005)	0.0000	0.0000	1,045
2015/08/03	R212	06/08/2015	141.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R212	06/08/2015	140.99	Call	Bond Future	409.7100	0.4097	402.8200	0.4028	(1.682)	0	0	0
2015/08/03	R212	06/08/2015	141.00	Call	Bond Future	399.7100	0.3997	392.8200	0.3928	(1.724)	0	0	0
2015/08/03	R212	06/08/2015	141.01	Call	Bond Future	389.7100	0.3897	382.8200	0.3828	(1.768)	0	0	0
2015/08/03	R212	06/08/2015	140.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R212	05/11/2015			Bond Future	143.6863	143.6863	143.6783	143.6783	(0.006)	0.0000	0.0000	0
2015/08/03	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R212	05/11/2015	145.99	Put	Bond Future	2,303.6700	2.3037	2,311.7500	2.3118	0.351	0	0	0
2015/08/03	R212	05/11/2015	146.01	Put	Bond Future	2,323.6700	2.3237	2,331.7500	2.3318	0.348	0	0	0
2015/08/03	R212	05/11/2015	146.00	Put	Bond Future	2,313.6700	2.3137	2,321.7500	2.3218	0.349	0	0	0
2015/08/03	R212	04/02/2016			Bond Future	146.1128	146.1128	146.1020	146.1020	(0.007)	0.0000	0.0000	0
2015/08/03	R212	04/02/2016	146.00	Call	Bond Future	112.7800	0.1128	101.9600	0.1020	(9.594)	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
2015/08/03	R212	04/02/2016	145.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R212	04/02/2016	146.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R212	04/02/2016	146.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R212	04/02/2016	146.01	Call	Bond Future	102.7800	0.1028	91.9600	0.0920	(10.527)	0	0	0
2015/08/03	R212	04/02/2016	145.99	Call	Bond Future	122.7800	0.1228	111.9600	0.1120	(8.813)	0	0	0
2015/08/03	R213	06/08/2015			Bond Future	8.6648	89.0550	8.6541	89.1363	(0.123)	0.0000	0.0000	3,414
2015/08/03	R213	06/08/2015	8.49	Put	Bond Future	1,461.0800	1.4611	1,305.3900	1.3054	(10.656)	0	0	0
2015/08/03	R213	06/08/2015	8.51	Put	Bond Future	1,333.4900	1.3335	1,167.4500	1.1675	(12.452)	0	0	0
2015/08/03	R213	06/08/2015	8.49	Call	Bond Future	118.1200	0.1181	43.7800	0.0438	(62.936)	0	0	0
2015/08/03	R213	06/08/2015	8.50	Put	Bond Future	1,396.6600	1.3967	1,235.7800	1.2358	(11.519)	0	0	0
2015/08/03	R213	06/08/2015	8.50	Call	Bond Future	131.3100	0.1313	51.7800	0.0518	(60.567)	0	0	0
2015/08/03	R213	06/08/2015	8.51	Call	Bond Future	145.6500	0.1456	60.9600	0.0610	(58.146)	0	0	0
2015/08/03	R213	05/11/2015	7.76	Call	Bond Future	250.6300	0.2506	243.6900	0.2437	(2.769)	0	0	0
2015/08/03	R213	05/11/2015			Bond Future	8.7239	86.9436	8.7130	87.0255	(0.125)	0.0000	0.0000	17,330
2015/08/03	R213	05/11/2015	7.74	Call	Bond Future	235.8800	0.2359	229.1000	0.2291	(2.874)	0	0	0
2015/08/03	R213	05/11/2015	7.75	Call	Bond Future	243.0100	0.2430	236.1500	0.2361	(2.823)	0	0	0
2015/08/03	R213	05/11/2015	7.74	Put	Bond Future	8,079.3400	8.0793	7,990.6700	7.9907	(1.097)	0	0	0
2015/08/03	R213	05/11/2015	7.76	Put	Bond Future	7,924.8600	7.9249	7,836.0300	7.8360	(1.121)	0	0	0
2015/08/03	R213	05/11/2015	7.75	Put	Bond Future	8,001.8000	8.0018	7,913.0500	7.9130	(1.109)	0	0	0
2015/08/03	R213	04/02/2016			Bond Future	8.7763	88.4409	8.7652	88.5230	(0.126)	0.0000	0.0000	0
2015/08/03	R213	04/02/2016	8.75	Call	Bond Future	3,124.2700	3.1243	3,140.4200	3.1404	0.517	0	0	0
2015/08/03	R213	04/02/2016	8.74	Put	Bond Future	3,357.6100	3.3576	3,291.3200	3.2913	(1.974)	0	0	0
2015/08/03	R213	04/02/2016	8.76	Put	Bond Future	3,282.8400	3.2828	3,217.1300	3.2171	(2.002)	0	0	0
2015/08/03	R213	04/02/2016	8.75	Put	Bond Future	3,319.3100	3.3193	3,253.3100	3.2533	(1.988)	0	0	0
2015/08/03	R213	04/02/2016	8.76	Call	Bond Future	3,161.9500	3.1619	3,178.3900	3.1784	0.520	0	0	0
2015/08/03	R213	04/02/2016	8.74	Call	Bond Future	3,088.3300	3.0883	3,104.1900	3.1042	0.514	0	0	0
2015/08/03	R213	05/05/2016	8.74	Put	Bond Future	4,133.6200	4.1336	4,071.2800	4.0713	(1.508)	0	0	0
2015/08/03	R213	05/05/2016	8.76	Put	Bond Future	4,057.8700	4.0579	3,996.0200	3.9960	(1.524)	0	0	0
2015/08/03	R213	05/05/2016			Bond Future	8.8173	86.4787	8.8059	86.5621	(0.129)	0.0000	0.0000	0
2015/08/03	R213	05/05/2016	8.75	Put	Bond Future	4,094.7100	4.0947	4,032.6100	4.0326	(1.517)	0	0	0
2015/08/03	R213	05/05/2016	8.74	Call	Bond Future	3,565.9300	3.5659	3,586.9900	3.5870	0.591	0	0	0
2015/08/03	R213	05/05/2016	8.75	Call	Bond Future	3,600.7700	3.6008	3,622.0700	3.6221	0.592	0	0	0
2015/08/03	R213	05/05/2016	8.76	Call	Bond Future	3,637.5900	3.6376	3,659.1400	3.6591	0.592	0	0	0
2015/08/03	R214	06/08/2015	8.76	Put	Bond Future	846.0500	0.8461	651.7500	0.6517	(22.966)	0	0	0
2015/08/03	R214	06/08/2015			Bond Future	8.8143	79.5495	8.8087	79.5952	(0.064)	0.0000	0.0000	18,208
2015/08/03	R214	06/08/2015	8.75	Put	Bond Future	897.8100	0.8978	706.2700	0.7063	(21.334)	0	0	0
2015/08/03	R214	06/08/2015	8.74	Call	Bond Future	341.7500	0.3417	199.3400	0.1993	(41.671)	0	0	0
2015/08/03	R214	06/08/2015	8.75	Call	Bond Future	370.7200	0.3707	224.9400	0.2249	(39.323)	0	0	0
2015/08/03	R214	06/08/2015	8.76	Call	Bond Future	401.3400	0.4013	252.8000	0.2528	(37.011)	0	0	0
2015/08/03	R214	06/08/2015	8.74	Put	Bond Future	951.3500	0.9514	763.1800	0.7632	(19.779)	0	0	0
2015/08/03	R214	05/11/2015			Bond Future	8.8666	77.5382	8.8609	77.5840	(0.064)	0.0000	0.0000	5,750
2015/08/03	R214	05/11/2015	7.99	Put	Bond Future	8,000.7200	8.0007	7,941.2600	7.9413	(0.743)	0	0	0
2015/08/03	R214	05/11/2015	8.00	Put	Bond Future	7,917.0200	7.9170	7,857.3700	7.8574	(0.753)	0	0	0
2015/08/03	R214	05/11/2015	8.01	Put	Bond Future	7,834.1300	7.8341	7,774.2900	7.7743	(0.764)	0	0	0
2015/08/03	R214	05/11/2015	7.99	Call	Bond Future	359.0300	0.3590	345.4300	0.3454	(3.788)	0	0	0
2015/08/03	R214	05/11/2015	8.00	Call	Bond Future	369.3100	0.3693	355.5200	0.3555	(3.734)	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
2015/08/03	R214	05/11/2015	8.01	Call	Bond Future	380.2300	0.3802	366.2500	0.3663	(3.677)	0	0	0
2015/08/03	R214	04/02/2016			Bond Future	8.9133	78.8736	8.9075	78.9192	(0.064)	0.0000	0.0000	4,620
2015/08/03	R214	04/02/2016	7.99	Put	Bond Future	8,932.2100	8.9322	8,876.4000	8.8764	(0.625)	0	0	0
2015/08/03	R214	04/02/2016	8.00	Call	Bond Future	948.1600	0.9482	937.8900	0.9379	(1.083)	0	0	0
2015/08/03	R214	04/02/2016	8.01	Call	Bond Future	965.5800	0.9656	955.2800	0.9553	(1.067)	0	0	0
2015/08/03	R214	04/02/2016	7.99	Call	Bond Future	931.7500	0.9317	921.5200	0.9215	(1.098)	0	0	0
2015/08/03	R214	04/02/2016	8.01	Put	Bond Future	8,778.7100	8.7787	8,722.8300	8.7228	(0.637)	0	0	0
2015/08/03	R214	04/02/2016	8.00	Put	Bond Future	8,854.8700	8.8549	8,799.0200	8.7990	(0.631)	0	0	0
2015/08/03	R214	05/05/2016	9.01	Call	Bond Future	4,454.4500	4.4544	4,457.0100	4.4570	0.057	0	0	0
2015/08/03	R214	05/05/2016			Bond Future	8.9500	76.9933	8.9442	77.0395	(0.065)	0.0000	0.0000	0
2015/08/03	R214	05/05/2016	8.99	Call	Bond Future	4,373.5000	4.3735	4,375.7800	4.3758	0.052	0	0	0
2015/08/03	R214	05/05/2016	9.00	Call	Bond Future	4,413.0900	4.4131	4,415.5200	4.4155	0.055	0	0	0
2015/08/03	R214	05/05/2016	8.99	Put	Bond Future	4,057.4300	4.0574	4,013.5200	4.0135	(1.082)	0	0	0
2015/08/03	R214	05/05/2016	9.01	Put	Bond Future	3,981.0800	3.9811	3,937.4500	3.9375	(1.096)	0	0	0
2015/08/03	R214	05/05/2016	9.00	Put	Bond Future	4,018.3000	4.0183	3,974.5400	3.9745	(1.089)	0	0	0
2015/08/03	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R248	06/08/2015			Bond Future	8.8895	102.4381	8.8838	102.4971	(0.063)	0.0000	0.0000	24,848
2015/08/03	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R248	06/08/2015	8.74	Put	Bond Future	1,583.7500	1.5838	1,524.7800	1.5248	(3.723)	0	0	0
2015/08/03	R248	06/08/2015	8.76	Put	Bond Future	1,369.2300	1.3692	1,310.2600	1.3103	(4.307)	0	0	0
2015/08/03	R248	06/08/2015	8.75	Put	Bond Future	1,476.3900	1.4764	1,417.4200	1.4174	(3.994)	0	0	0
2015/08/03	R248	05/11/2015	8.01	Put	Bond Future	10,547.4400	10.5474	10,488.4100	10.4884	(0.560)	0	0	0
2015/08/03	R248	05/11/2015			Bond Future	8.9437	99.6560	8.9380	99.7150	(0.064)	0.0000	0.0000	16,456
2015/08/03	R248	05/11/2015	8.00	Put	Bond Future	10,670.9000	10.6709	10,611.8700	10.6119	(0.553)	0	0	0
2015/08/03	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R248	05/11/2015	7.99	Put	Bond Future	10,794.6100	10.7946	10,735.5800	10.7356	(0.547)	0	0	0
2015/08/03	R248	04/02/2016	8.99	Put	Bond Future	24.0400	0.0240	0.0000	0.0000	(100.000)	0	0	0
2015/08/03	R248	04/02/2016			Bond Future	8.9924	101.3723	8.9866	101.4309	(0.064)	0.0000	0.0000	0
2015/08/03	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	34.5800	0.0346	100.000	0	0	0
2015/08/03	R248	04/02/2016	9.00	Call	Bond Future	78.1700	0.0782	136.7900	0.1368	74.990	0	0	0
2015/08/03	R248	04/02/2016	9.01	Call	Bond Future	180.1900	0.1802	238.8100	0.2388	32.532	0	0	0
2015/08/03	R248	05/05/2016			Bond Future	9.0311	98.7549	9.0252	98.8145	(0.065)	0.0000	0.0000	0
2015/08/03	R248	05/05/2016	8.99	Put	Bond Future	418.1900	0.4182	358.6200	0.3586	(14.245)	0	0	0
2015/08/03	R248	05/05/2016	9.01	Put	Bond Future	214.2000	0.2142	154.6300	0.1546	(27.810)	0	0	0
2015/08/03	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R248	05/05/2016	9.00	Put	Bond Future	316.1000	0.3161	256.5300	0.2565	(18.845)	0	0	0
2015/08/03	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/03	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

610560