



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 04/11/2015 TO 04/11/2015

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
2015/11/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	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
2015/11/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2025	05/11/2015			Bond Future	123.7052	123.7052	123.8752	123.8752	0.137	0.0000	0.0000	21
2015/11/04	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2025	05/11/2015	123.01	Call	Bond Future	695.1700	0.6952	865.2500	0.8653	24.466	0	0	0
2015/11/04	2025	05/11/2015	122.99	Call	Bond Future	715.1700	0.7152	885.2500	0.8853	23.782	0	0	0
2015/11/04	2025	05/11/2015	123.00	Call	Bond Future	705.1700	0.7052	875.2500	0.8753	24.119	0	0	0
2015/11/04	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2025	04/02/2016	126.01	Put	Bond Future	1,468.5400	1.4685	1,297.4000	1.2974	(11.654)	0	0	0
2015/11/04	2025	04/02/2016			Bond Future	124.5415	124.5415	124.7126	124.7126	0.137	0.0000	0.0000	950
2015/11/04	2025	04/02/2016	126.00	Put	Bond Future	1,458.5400	1.4585	1,287.4000	1.2874	(11.734)	0	0	0
2015/11/04	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2025	04/02/2016	125.99	Put	Bond Future	1,448.5400	1.4485	1,277.4000	1.2774	(11.815)	0	0	0
2015/11/04	2025	05/05/2016			Bond Future	126.7300	126.7300	126.9082	126.9082	0.141	0.0000	0.0000	0
2015/11/04	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	908.2400	0.9082	100.000	0	0	0
2015/11/04	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2025	05/05/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2025	05/05/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	898.2400	0.8982	100.000	0	0	0
2015/11/04	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	918.2400	0.9182	100.000	0	0	0
2015/11/04	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2030	05/11/2015			Bond Future	8.8030	95.7531	8.8058	95.7321	0.031	0.0000	0.0000	7,437
2015/11/04	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2030	05/11/2015	8.49	Put	Bond Future	2,441.1600	2.4412	2,462.1400	2.4621	0.859	0	0	0
2015/11/04	2030	05/11/2015	8.51	Put	Bond Future	2,282.5300	2.2825	2,303.5100	2.3035	0.919	0	0	0
2015/11/04	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2030	05/11/2015	8.50	Put	Bond Future	2,361.8000	2.3618	2,382.7800	2.3828	0.888	0	0	0
2015/11/04	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2030	04/02/2016			Bond Future	8.8679	93.3179	8.8709	93.2952	0.034	0.0000	0.0000	9,973
2015/11/04	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2030	04/02/2016	8.74	Put	Bond Future	970.7700	0.9708	993.4500	0.9934	2.336	0	0	0
2015/11/04	2030	04/02/2016	8.76	Put	Bond Future	817.9900	0.8180	840.6700	0.8407	2.773	0	0	0
2015/11/04	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2030	04/02/2016	8.75	Put	Bond Future	894.3300	0.8943	917.0100	0.9170	2.536	0	0	0
2015/11/04	2030	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2030	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2030	05/05/2016			Bond Future	8.9200	8.9200	8.9259	94.9316	0.067	0.0000	0.0000	0
2015/11/04	2030	05/05/2016	9.00	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/04	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	474.0000	0.4740	100.000	0	0	0
2015/11/04	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	547.6900	0.5477	100.000	0	0	0
2015/11/04	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	621.2900	0.6213	100.000	0	0	0
2015/11/04	2032	05/11/2015			Bond Future	8.9230	95.1700	8.9258	95.1476	0.031	0.0000	0.0000	1,403
2015/11/04	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2032	05/11/2015	7.99	Put	Bond Future	8,093.0100	8.0930	8,115.3900	8.1154	0.277	0	0	0
2015/11/04	2032	05/11/2015	8.01	Put	Bond Future	7,909.1700	7.9092	7,931.5500	7.9315	0.283	0	0	0
2015/11/04	2032	05/11/2015	8.00	Put	Bond Future	8,001.0300	8.0010	8,023.4100	8.0234	0.280	0	0	0
2015/11/04	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2032	04/02/2016			Bond Future	8.9882	96.7317	8.9911	96.7077	0.033	0.0000	0.0000	2,957
2015/11/04	2032	04/02/2016	8.69	Put	Bond Future	2,445.5800	2.4456	2,469.6500	2.4697	0.984	0	0	0
2015/11/04	2032	04/02/2016	8.71	Put	Bond Future	2,278.6400	2.2786	2,302.7100	2.3027	1.056	0	0	0
2015/11/04	2032	04/02/2016	8.70	Put	Bond Future	2,362.0600	2.3621	2,386.1300	2.3861	1.019	0	0	0
2015/11/04	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2032	05/05/2016			Bond Future	9.0425	94.2718	9.0457	94.2463	0.035	0.0000	0.0000	0
2015/11/04	2032	05/05/2016	8.99	Put	Bond Future	418.1500	0.4181	443.6400	0.4436	6.096	0	0	0
2015/11/04	2032	05/05/2016	9.01	Put	Bond Future	258.4500	0.2584	283.9400	0.2839	9.863	0	0	0
2015/11/04	2032	05/05/2016	9.00	Put	Bond Future	338.2500	0.3383	363.7400	0.3637	7.536	0	0	0
2015/11/04	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2032	04/08/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2032	04/08/2016			Bond Future	9.0900	9.0900	9.1015	95.9269	0.127	0.0000	0.0000	0
2015/11/04	2032	04/08/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2032	04/08/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2032	04/08/2016	8.99	Put	Bond Future	0.0000	0.0000	879.4200	0.8794	100.000	0	0	0
2015/11/04	2032	04/08/2016	9.01	Put	Bond Future	0.0000	0.0000	720.7900	0.7208	100.000	0	0	0
2015/11/04	2032	04/08/2016	9.00	Put	Bond Future	0.0000	0.0000	800.0500	0.8000	100.000	0	0	0
2015/11/04	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2033	05/11/2015			Bond Future	103.0546	103.0546	103.4905	103.4905	0.423	0.0000	0.0000	0
2015/11/04	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2033	05/11/2015	102.40	Call	Bond Future	654.5800	0.6546	1,090.5400	1.0905	66.601	0	0	0
2015/11/04	2033	05/11/2015	102.41	Call	Bond Future	644.5800	0.6446	1,080.5400	1.0805	67.635	0	0	0
2015/11/04	2033	05/11/2015	102.39	Call	Bond Future	664.5800	0.6646	1,100.5400	1.1005	65.599	0	0	0
2015/11/04	2033	04/02/2016	102.40	Call	Bond Future	2,354.3000	2.3543	2,795.8300	2.7958	18.754	0	0	0
2015/11/04	2033	04/02/2016			Bond Future	104.7543	104.7543	105.1958	105.1958	0.421	0.0000	0.0000	185
2015/11/04	2033	04/02/2016	102.41	Call	Bond Future	2,344.3000	2.3443	2,785.8300	2.7858	18.834	0	0	0
2015/11/04	2033	04/02/2016	102.39	Call	Bond Future	2,364.3000	2.3643	2,805.8300	2.8058	18.675	0	0	0
2015/11/04	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2033	05/05/2016			Bond Future	105.6248	105.6248	106.0732	106.0732	0.425	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
2015/11/04	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2033	05/05/2016	102.40	Call	Bond Future	3,224.7500	3.2248	3,673.2300	3.6732	13.907	0	0	0
2015/11/04	2033	05/05/2016	102.41	Call	Bond Future	3,214.7500	3.2148	3,663.2300	3.6632	13.951	0	0	0
2015/11/04	2033	05/05/2016	102.39	Call	Bond Future	3,234.7500	3.2348	3,683.2300	3.6832	13.864	0	0	0
2015/11/04	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2037	05/11/2015	7.99	Put	Bond Future	10,931.3900	10.9314	10,956.0200	10.9560	0.225	0	0	0
2015/11/04	2037	05/11/2015	8.01	Put	Bond Future	10,720.8000	10.7208	10,745.4300	10.7454	0.230	0	0	0
2015/11/04	2037	05/11/2015			Bond Future	9.1180	96.5766	9.1207	96.5520	0.030	0.0000	0.0000	11,847
2015/11/04	2037	05/11/2015	8.00	Put	Bond Future	10,826.0100	10.8260	10,850.6400	10.8506	0.228	0	0	0
2015/11/04	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2037	04/02/2016	8.75	Put	Bond Future	3,918.2500	3.9182	3,944.6500	3.9446	0.674	0	0	0
2015/11/04	2037	04/02/2016			Bond Future	9.1824	93.9045	9.1854	93.8782	0.033	0.0000	0.0000	48,339
2015/11/04	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2037	04/02/2016	8.74	Put	Bond Future	4,011.8700	4.0119	4,038.2700	4.0383	0.658	0	0	0
2015/11/04	2037	04/02/2016	8.76	Put	Bond Future	3,824.7600	3.8248	3,851.1600	3.8512	0.690	0	0	0
2015/11/04	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2037	05/05/2016	9.00	Put	Bond Future	2,099.8300	2.0998	2,127.6700	2.1277	1.326	0	0	0
2015/11/04	2037	05/05/2016			Bond Future	9.2379	95.5527	9.2411	95.5249	0.035	0.0000	0.0000	0
2015/11/04	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2037	05/05/2016	8.99	Put	Bond Future	2,189.7100	2.1897	2,217.5500	2.2175	1.271	0	0	0
2015/11/04	2037	05/05/2016	9.01	Put	Bond Future	2,010.0800	2.0101	2,037.9200	2.0379	1.385	0	0	0
2015/11/04	2037	04/08/2016			Bond Future	9.2900	9.2900	9.2990	92.9699	0.097	0.0000	0.0000	0
2015/11/04	2037	04/08/2016	9.24	Put	Bond Future	0.0000	0.0000	507.7100	0.5077	100.000	0	0	0
2015/11/04	2037	04/08/2016	9.26	Put	Bond Future	0.0000	0.0000	335.2400	0.3352	100.000	0	0	0
2015/11/04	2037	04/08/2016	9.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2037	04/08/2016	9.25	Put	Bond Future	0.0000	0.0000	421.4100	0.4214	100.000	0	0	0
2015/11/04	2037	04/08/2016	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2037	04/08/2016	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2038	05/11/2015			Bond Future	128.0738	128.0738	128.5941	128.5941	0.406	0.0000	0.0000	513
2015/11/04	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2038	05/11/2015	133.99	Put	Bond Future	5,916.2500	5.9163	5,395.9000	5.3959	(8.795)	0	0	0
2015/11/04	2038	05/11/2015	134.01	Put	Bond Future	5,936.2500	5.9363	5,415.9000	5.4159	(8.766)	0	0	0
2015/11/04	2038	05/11/2015	134.00	Put	Bond Future	5,926.2500	5.9263	5,405.9000	5.4059	(8.780)	0	0	0
2015/11/04	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2038	04/02/2016			Bond Future	128.8316	128.8316	129.3588	129.3588	0.409	0.0000	0.0000	7,889
2015/11/04	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2038	04/02/2016	130.99	Put	Bond Future	2,158.4500	2.1584	1,631.2500	1.6313	(24.425)	0	0	0
2015/11/04	2038	04/02/2016	131.01	Put	Bond Future	2,178.4500	2.1784	1,651.2500	1.6513	(24.201)	0	0	0
2015/11/04	2038	04/02/2016	131.00	Put	Bond Future	2,168.4500	2.1684	1,641.2500	1.6413	(24.312)	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
2015/11/04	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2038	05/05/2016			Bond Future	131.1000	131.1000	131.6363	131.6363	0.409	0.0000	0.0000	0
2015/11/04	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	626.2500	0.6263	100.000	0	0	0
2015/11/04	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	646.2500	0.6463	100.000	0	0	0
2015/11/04	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	636.2500	0.6363	100.000	0	0	0
2015/11/04	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2044	05/11/2015			Bond Future	9.1979	97.9166	9.2057	97.8409	0.085	0.0000	0.0000	2,945
2015/11/04	2044	05/11/2015	8.24	Put	Bond Future	10,042.4400	10.0424	10,118.1000	10.1181	0.753	0	0	0
2015/11/04	2044	05/11/2015	8.26	Put	Bond Future	9,814.8800	9.8149	9,890.5400	9.8905	0.771	0	0	0
2015/11/04	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2044	05/11/2015	8.25	Put	Bond Future	9,928.5500	9.9286	10,004.2100	10.0042	0.762	0	0	0
2015/11/04	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2044	04/02/2016	8.99	Put	Bond Future	2,629.0800	2.6291	2,707.3000	2.7073	2.975	0	0	0
2015/11/04	2044	04/02/2016			Bond Future	9.2601	95.1412	9.2683	95.0630	0.089	0.0000	0.0000	17,552
2015/11/04	2044	04/02/2016	9.01	Put	Bond Future	2,430.1600	2.4302	2,508.3800	2.5084	3.219	0	0	0
2015/11/04	2044	04/02/2016	9.00	Put	Bond Future	2,529.5300	2.5295	2,607.7500	2.6077	3.092	0	0	0
2015/11/04	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2044	05/05/2016	8.99	Put	Bond Future	3,132.3900	3.1324	3,212.9800	3.2130	2.573	0	0	0
2015/11/04	2044	05/05/2016			Bond Future	9.3138	96.8111	9.3224	96.7305	0.092	0.0000	0.0000	0
2015/11/04	2044	05/05/2016	9.01	Put	Bond Future	2,933.8300	2.9338	3,014.4200	3.0144	2.747	0	0	0
2015/11/04	2044	05/05/2016	9.00	Put	Bond Future	3,033.0200	3.0330	3,113.6100	3.1136	2.657	0	0	0
2015/11/04	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2044	04/08/2016	9.50	Call	Bond Future	0.0000	0.0000	1,117.4400	1.1174	100.000	0	0	0
2015/11/04	2044	04/08/2016			Bond Future	9.3600	9.3600	9.3785	94.0718	0.197	0.0000	0.0000	0
2015/11/04	2044	04/08/2016	9.51	Call	Bond Future	0.0000	0.0000	1,208.3700	1.2084	100.000	0	0	0
2015/11/04	2044	04/08/2016	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2044	04/08/2016	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2044	04/08/2016	9.49	Call	Bond Future	0.0000	0.0000	1,026.3600	1.0264	100.000	0	0	0
2015/11/04	2044	04/08/2016	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2046	05/11/2015			Bond Future	127.4017	127.4017	127.4730	127.4730	0.056	0.0000	0.0000	958
2015/11/04	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2046	05/11/2015	132.99	Put	Bond Future	5,588.2900	5.5883	5,517.0100	5.5170	(1.276)	0	0	0
2015/11/04	2046	05/11/2015	133.01	Put	Bond Future	5,608.2900	5.6083	5,537.0100	5.5370	(1.271)	0	0	0
2015/11/04	2046	05/11/2015	133.00	Put	Bond Future	5,598.2900	5.5983	5,527.0100	5.5270	(1.273)	0	0	0
2015/11/04	2046	04/02/2016	127.99	Call	Bond Future	1,512.9000	1.5129	1,583.6300	1.5836	4.675	0	0	0
2015/11/04	2046	04/02/2016			Bond Future	129.5029	129.5029	129.5736	129.5736	0.055	0.0000	0.0000	6,612

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
2015/11/04	2046	04/02/2016	128.00	Call	Bond Future	1,502.9000	1.5029	1,573.6300	1.5736	4.706	0	0	0
2015/11/04	2046	04/02/2016	128.01	Call	Bond Future	1,492.9000	1.4929	1,563.6300	1.5636	4.738	0	0	0
2015/11/04	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2046	05/05/2016			Bond Future	130.3500	130.3500	130.4259	130.4259	0.058	0.0000	0.0000	0
2015/11/04	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	415.9400	0.4159	100.000	0	0	0
2015/11/04	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	435.9400	0.4359	100.000	0	0	0
2015/11/04	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	425.9400	0.4259	100.000	0	0	0
2015/11/04	2050	05/11/2015			Bond Future	135.2784	135.2784	134.7106	134.7106	(0.420)	0.0000	0.0000	790
2015/11/04	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2050	05/11/2015	144.99	Put	Bond Future	9,711.6100	9.7116	10,279.4100	10.2794	5.847	0	0	0
2015/11/04	2050	05/11/2015	145.01	Put	Bond Future	9,731.6100	9.7316	10,299.4100	10.2994	5.835	0	0	0
2015/11/04	2050	05/11/2015	145.00	Put	Bond Future	9,721.6100	9.7216	10,289.4100	10.2894	5.841	0	0	0
2015/11/04	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2050	04/02/2016			Bond Future	136.0005	136.0005	135.4215	135.4215	(0.426)	0.0000	0.0000	5,946
2015/11/04	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2050	04/02/2016	137.99	Put	Bond Future	1,989.5500	1.9896	2,568.5200	2.5685	29.101	0	0	0
2015/11/04	2050	04/02/2016	138.01	Put	Bond Future	2,009.5500	2.0096	2,588.5200	2.5885	28.811	0	0	0
2015/11/04	2050	04/02/2016	138.00	Put	Bond Future	1,999.5500	1.9996	2,578.5200	2.5785	28.955	0	0	0
2015/11/04	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	194.4400	0.1944	100.000	0	0	0
2015/11/04	2050	05/05/2016			Bond Future	138.3900	138.3900	137.8056	137.8056	(0.422)	0.0000	0.0000	0
2015/11/04	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	184.4400	0.1844	100.000	0	0	0
2015/11/04	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	204.4400	0.2044	100.000	0	0	0
2015/11/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	AL37	05/11/2015			Index Future	467.3650	467.3650	467.3980	467.3980	0.007	0.0000	0.0000	1
2015/11/04	AL37	04/02/2016			Index Future	475.0310	475.0310	475.0620	475.0620	0.007	0.0000	0.0000	2
2015/11/04	AL37	05/05/2016			Index Future	483.3600	483.3600	483.3860	483.3860	0.005	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
2015/11/04	AL7T	05/11/2015			Index Future	547.3540	547.3540	547.0020	547.0020	(0.064)	0.0000	0.0000	1
2015/11/04	AL7T	04/02/2016			Index Future	556.3330	556.3330	555.9710	555.9710	(0.065)	0.0000	0.0000	0
2015/11/04	AL7T	05/05/2016			Index Future	566.0800	566.0800	565.7130	565.7130	(0.065)	0.0000	0.0000	0
2015/11/04	ALBI	05/11/2015			Index Future	498.2680	498.2680	498.0690	498.0690	(0.040)	0.0000	0.0000	4
2015/11/04	ALBI	04/02/2016			Index Future	506.4410	506.4410	506.2350	506.2350	(0.041)	0.0000	0.0000	600
2015/11/04	ALBI	05/05/2016			Index Future	515.3160	515.3160	515.1060	515.1060	(0.041)	0.0000	0.0000	0
2015/11/04	ALBI	04/08/2016			Index Future	524.0000	524.0000	524.1930	524.1930	0.037	0.0000	0.0000	0
2015/11/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C207	15/01/2020			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
2015/11/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/11/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/04	EL28	05/11/2015	126.99	Put	Bond Future	1,029.6000	1.0296	956.0700	0.9561	(7.142)	0	0	0
2015/11/04	EL28	05/11/2015			Bond Future	125.9604	125.9604	126.0339	126.0339	0.058	0.0000	0.0000	0
2015/11/04	EL28	05/11/2015	127.01	Put	Bond Future	1,049.6000	1.0496	976.0700	0.9761	(7.006)	0	0	0
2015/11/04	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	EL28	05/11/2015	127.00	Put	Bond Future	1,039.6000	1.0396	966.0700	0.9661	(7.073)	0	0	0
2015/11/04	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	EL28	04/02/2016	128.99	Put	Bond Future	952.1800	0.9522	879.1800	0.8792	(7.667)	0	0	0
2015/11/04	EL28	04/02/2016			Bond Future	128.0378	128.0378	128.1108	128.1108	0.057	0.0000	0.0000	0
2015/11/04	EL28	04/02/2016	129.01	Put	Bond Future	972.1800	0.9722	899.1800	0.8992	(7.509)	0	0	0
2015/11/04	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/04	EL28	04/02/2016	129.00	Put	Bond Future	962.1800	0.9622	889.1800	0.8892	(7.587)	0	0	0
2015/11/04	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	EL28	05/05/2016			Bond Future	128.7100	128.7100	128.7916	128.7916	0.063	0.0000	0.0000	0
2015/11/04	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	EL28	05/05/2016	128.99	Put	Bond Future	0.0000	0.0000	198.3800	0.1984	100.000	0	0	0
2015/11/04	EL28	05/05/2016	129.01	Put	Bond Future	0.0000	0.0000	218.3800	0.2184	100.000	0	0	0
2015/11/04	EL28	05/05/2016	129.00	Put	Bond Future	0.0000	0.0000	208.3800	0.2084	100.000	0	0	0
2015/11/04	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	ES33	05/11/2015	9.00	Put	Bond Future	7,099.4800	7.0995	7,111.8900	7.1119	0.175	0	0	0
2015/11/04	ES33	05/11/2015			Bond Future	9.9543	80.8339	9.9561	80.8215	0.018	0.0000	0.0000	6,441
2015/11/04	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	ES33	05/11/2015	8.99	Put	Bond Future	7,178.8100	7.1788	7,191.2200	7.1912	0.173	0	0	0
2015/11/04	ES33	05/11/2015	9.01	Put	Bond Future	7,020.2500	7.0202	7,032.6600	7.0327	0.177	0	0	0
2015/11/04	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	ES33	04/02/2016			Bond Future	10.0500	82.1604	10.0520	82.1466	0.020	0.0000	0.0000	6,569
2015/11/04	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	ES33	04/02/2016	9.99	Put	Bond Future	413.2500	0.4133	426.9700	0.4270	3.320	0	0	0
2015/11/04	ES33	04/02/2016	10.01	Put	Bond Future	275.1200	0.2751	288.8400	0.2888	4.987	0	0	0
2015/11/04	ES33	04/02/2016	10.00	Put	Bond Future	344.1400	0.3441	357.8600	0.3579	3.987	0	0	0
2015/11/04	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	ES33	05/05/2016			Bond Future	10.1335	79.8114	10.1357	79.7967	0.022	0.0000	0.0000	0
2015/11/04	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	ES33	05/05/2016	9.99	Put	Bond Future	979.5200	0.9795	994.2600	0.9943	1.505	0	0	0
2015/11/04	ES33	05/05/2016	10.01	Put	Bond Future	841.8800	0.8419	856.6200	0.8566	1.751	0	0	0
2015/11/04	ES33	05/05/2016	10.00	Put	Bond Future	910.6500	0.9106	925.3900	0.9254	1.619	0	0	0
2015/11/04	ES33	04/08/2016			Bond Future	10.2200	10.2200	10.2213	81.2196	0.013	0.0000	0.0000	0
2015/11/04	ES33	04/08/2016	10.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	ES33	04/08/2016	10.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	ES33	04/08/2016	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	256.8500	0.2568	100.000	0	0	0
2015/11/04	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	124.1000	0.1241	100.000	0	0	0
2015/11/04	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	190.5200	0.1905	100.000	0	0	0
2015/11/04	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	GOVI	05/11/2015			GOVI	495.7830	495.7830	495.5940	495.5940	(0.038)	0.0000	0.0000	14
2015/11/04	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	GOVI	05/11/2015	529.99	Put	GOVI	342,070.0000	34.2070	343,960.0000	34.3960	0.553	0	0	0
2015/11/04	GOVI	05/11/2015	530.01	Put	GOVI	342,270.0000	34.2270	344,160.0000	34.4160	0.552	0	0	0
2015/11/04	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	GOVI	05/11/2015	530.00	Put	GOVI	342,170.0000	34.2170	344,060.0000	34.4060	0.552	0	0	0
2015/11/04	GOVI	04/02/2016	512.01	Call	GOVI	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
2015/11/04	GOVI	04/02/2016			GOVI	503.9160	503.9160	503.7200	503.7200	(0.039)	0.0000	0.0000	468
2015/11/04	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	GOVI	04/02/2016	511.99	Put	GOVI	80,740.0000	8.0740	82,700.0000	8.2700	2.428	0	0	0
2015/11/04	GOVI	04/02/2016	512.01	Put	GOVI	80,940.0000	8.0940	82,900.0000	8.2900	2.422	0	0	0
2015/11/04	GOVI	04/02/2016	512.00	Put	GOVI	80,840.0000	8.0840	82,800.0000	8.2800	2.425	0	0	0
2015/11/04	GOVI	05/05/2016	518.01	Put	GOVI	52,640.0000	5.2640	54,630.0000	5.4630	3.780	0	0	0
2015/11/04	GOVI	05/05/2016			GOVI	512.7460	512.7460	512.5470	512.5470	(0.039)	0.0000	0.0000	145
2015/11/04	GOVI	05/05/2016	518.00	Put	GOVI	52,540.0000	5.2540	54,530.0000	5.4530	3.788	0	0	0
2015/11/04	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	GOVI	05/05/2016	517.99	Put	GOVI	52,440.0000	5.2440	54,430.0000	5.4430	3.795	0	0	0
2015/11/04	GOVI	04/08/2016	520.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	GOVI	04/08/2016			GOVI	521.0000	521.0000	521.5890	521.5890	0.113	0.0000	0.0000	0
2015/11/04	GOVI	04/08/2016	521.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	GOVI	04/08/2016	521.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	5,890.0000	0.5890	100.000	0	0	0
2015/11/04	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	5,790.0000	0.5790	100.000	0	0	0
2015/11/04	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	5,990.0000	0.5990	100.000	0	0	0
2015/11/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/11/04	IGOV	05/11/2015			Index Future	233.8760	233.8760	233.8440	233.8440	(0.014)	0.0000	0.0000	20
2015/11/04	IGOV	04/02/2016			Index Future	237.7320	237.7320	237.6980	237.6980	(0.014)	0.0000	0.0000	1,035
2015/11/04	IGOV	05/05/2016			Index Future	241.9160	241.9160	241.8820	241.8820	(0.014)	0.0000	0.0000	19
2015/11/04	IGOV	04/08/2016			Index Future	246.2100	246.2100	246.1680	246.1680	(0.017)	0.0000	0.0000	0
2015/11/04	ILBI	05/11/2015			Index Future	633.6480	633.6480	633.4020	633.4020	(0.039)	0.0000	0.0000	0
2015/11/04	ILBI	04/02/2016			Index Future	644.4010	644.4010	644.1500	644.1500	(0.039)	0.0000	0.0000	157
2015/11/04	ILBI	05/05/2016			Index Future	656.1100	656.1100	655.8540	655.8540	(0.039)	0.0000	0.0000	0
2015/11/04	IS01	19/12/2016			Interest Rate Swap	99.7780	99.7780	99.7762	99.7762	(0.002)	0.0000	0.0000	0
2015/11/04	IS02	18/12/2017			Interest Rate Swap	99.7292	99.7292	99.7187	99.7187	(0.011)	0.0000	0.0000	0
2015/11/04	IS05	17/12/2020			Interest Rate Swap	99.0446	99.0446	99.0302	99.0302	(0.014)	0.0000	0.0000	0
2015/11/04	IS10	17/12/2025			Interest Rate Swap	100.5834	100.5834	100.6114	100.6114	0.028	0.0000	0.0000	0
2015/11/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/11/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/11/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/11/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	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
2015/11/04	JBAF	18/11/2015			Jibar Tradeable Future	6.3100	93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2015/11/04	JBAF	15/12/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/11/04	JBAF	20/01/2016			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2015/11/04	JBAF	17/02/2016			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	2,000
2015/11/04	JBAF	16/03/2016			Jibar Tradeable Future	6.5300	93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0
2015/11/04	JBAF	20/04/2016			Jibar Tradeable Future	6.5700	93.4300	6.5700	93.4300	0.000	0.0000	0.0000	0
2015/11/04	JBAF	15/06/2016			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2015/11/04	JBAF	21/09/2016			Jibar Tradeable Future	7.0500	92.9500	7.0500	92.9500	0.000	0.0000	0.0000	0
2015/11/04	JBAF	21/12/2016			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2015/11/04	JBAF	15/03/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2015/11/04	JBAF	21/06/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2015/11/04	JBAF	20/09/2017			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2015/11/04	R023	05/11/2015			Bond Future	8.1485	99.3403	8.1609	99.2740	0.152	0.0000	0.0000	9,456
2015/11/04	R023	05/11/2015	7.99	Put	Bond Future	864.5200	0.8645	920.0200	0.9200	6.420	0	0	0
2015/11/04	R023	05/11/2015	8.01	Put	Bond Future	763.4400	0.7634	813.0100	0.8130	6.493	0	0	0
2015/11/04	R023	05/11/2015	7.99	Call	Bond Future	11.7400	0.0117	0.8500	0.0009	(92.760)	0	0	0
2015/11/04	R023	05/11/2015	8.00	Put	Bond Future	813.6100	0.8136	866.3900	0.8664	6.487	0	0	0
2015/11/04	R023	05/11/2015	8.00	Call	Bond Future	14.9200	0.0149	1.3100	0.0013	(91.220)	0	0	0
2015/11/04	R023	05/11/2015	8.01	Call	Bond Future	18.8100	0.0188	1.9900	0.0020	(89.421)	0	0	0
2015/11/04	R023	04/02/2016	8.01	Put	Bond Future	1,986.6300	1.9866	2,026.6000	2.0266	2.012	0	0	0
2015/11/04	R023	04/02/2016			Bond Future	8.2224	100.9705	8.2356	100.9016	0.161	0.0000	0.0000	9,691
2015/11/04	R023	04/02/2016	8.00	Put	Bond Future	2,019.5900	2.0196	2,059.9800	2.0600	2.000	0	0	0
2015/11/04	R023	04/02/2016	8.01	Call	Bond Future	876.5200	0.8765	847.6400	0.8476	(3.295)	0	0	0
2015/11/04	R023	04/02/2016	7.99	Call	Bond Future	837.4200	0.8374	809.3800	0.8094	(3.348)	0	0	0
2015/11/04	R023	04/02/2016	8.00	Call	Bond Future	856.8200	0.8568	828.3600	0.8284	(3.322)	0	0	0
2015/11/04	R023	04/02/2016	7.99	Put	Bond Future	2,052.8900	2.0529	2,093.7000	2.0937	1.988	0	0	0
2015/11/04	R023	05/05/2016			Bond Future	8.2721	98.8134	8.2862	98.7424	0.170	0.0000	0.0000	0
2015/11/04	R023	05/05/2016	8.24	Put	Bond Future	2,039.1000	2.0391	2,075.3200	2.0753	1.776	0	0	0
2015/11/04	R023	05/05/2016	8.26	Put	Bond Future	1,988.6600	1.9887	2,024.3000	2.0243	1.792	0	0	0
2015/11/04	R023	05/05/2016	8.24	Call	Bond Future	1,877.0500	1.8771	1,842.2100	1.8422	(1.856)	0	0	0
2015/11/04	R023	05/05/2016	8.25	Put	Bond Future	2,013.6300	2.0136	2,049.5600	2.0496	1.784	0	0	0
2015/11/04	R023	05/05/2016	8.25	Call	Bond Future	1,902.0800	1.9021	1,866.9500	1.8669	(1.847)	0	0	0
2015/11/04	R023	05/05/2016	8.26	Call	Bond Future	1,927.5800	1.9276	1,892.1600	1.8922	(1.838)	0	0	0
2015/11/04	R023	04/08/2016	8.24	Call	Bond Future	0.0000	0.0000	2,113.5200	2.1135	100.000	0	0	0
2015/11/04	R023	04/08/2016	8.25	Put	Bond Future	0.0000	0.0000	2,567.7200	2.5677	100.000	0	0	0
2015/11/04	R023	04/08/2016			Bond Future	8.3300	8.3300	8.3379	100.5030	0.095	0.0000	0.0000	0
2015/11/04	R023	04/08/2016	8.25	Call	Bond Future	0.0000	0.0000	2,137.0300	2.1370	100.000	0	0	0
2015/11/04	R023	04/08/2016	8.26	Call	Bond Future	0.0000	0.0000	2,160.7000	2.1607	100.000	0	0	0
2015/11/04	R023	04/08/2016	8.24	Put	Bond Future	0.0000	0.0000	2,593.3300	2.5933	100.000	0	0	0
2015/11/04	R023	04/08/2016	8.26	Put	Bond Future	0.0000	0.0000	2,542.3000	2.5423	100.000	0	0	0
2015/11/04	R186	05/11/2015	7.75	Put	Bond Future	5,285.4300	5.2854	5,345.7700	5.3458	1.142	0	0	0
2015/11/04	R186	05/11/2015	8.24	Call	Bond Future	18.2000	0.0182	1.6300	0.0016	(91.044)	0	0	0
2015/11/04	R186	05/11/2015	8.25	Put	Bond Future	1,233.0700	1.2331	1,272.9400	1.2729	3.233	0	0	8,650
2015/11/04	R186	05/11/2015	8.45	Call	Bond Future	536.5100	0.5365	412.2100	0.4122	(23.168)	0	0	200
2015/11/04	R186	05/11/2015	8.75	Call	Bond Future	2,679.2800	2.6793	2,618.8500	2.6188	(2.255)	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
2015/11/04	R186 05/11/2015	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,283
2015/11/04	R186 05/11/2015			Bond Future	8.4031	119.0111	8.4108	118.9508	0.092	0.0000	0.0000	12,833
2015/11/04	R186 05/11/2015	8.00	Put	Bond Future	3,223.9100	3.2239	3,284.2500	3.2843	1.872	0	0	0
2015/11/04	R186 05/11/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,600
2015/11/04	R186 05/11/2015	8.22	Call	Bond Future	11.1800	0.0112	0.6800	0.0007	(93.918)	0	0	0
2015/11/04	R186 05/11/2015	8.24	Put	Bond Future	1,307.9800	1.3080	1,351.7500	1.3518	3.346	0	0	0
2015/11/04	R186 05/11/2015	8.35	Put	Bond Future	571.0600	0.5711	541.2300	0.5412	(5.224)	0	0	9,430
2015/11/04	R186 05/11/2015	8.26	Put	Bond Future	1,159.2400	1.1592	1,194.5600	1.1946	3.047	0	0	0
2015/11/04	R186 05/11/2015	8.50	Put	Bond Future	74.1800	0.0742	30.0400	0.0300	(59.504)	0	0	4,666
2015/11/04	R186 05/11/2015	8.55	Put	Bond Future	27.7000	0.0277	6.1200	0.0061	(77.906)	0	0	4,667
2015/11/04	R186 05/11/2015	7.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	169
2015/11/04	R186 05/11/2015	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	674
2015/11/04	R186 05/11/2015	8.35	Call	Bond Future	153.3600	0.1534	63.1900	0.0632	(58.796)	0	0	843
2015/11/04	R186 05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2015/11/04	R186 05/11/2015	8.45	Put	Bond Future	169.1400	0.1691	105.1800	0.1052	(37.815)	0	0	6,308
2015/11/04	R186 05/11/2015	8.75	Put	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	10,200
2015/11/04	R186 05/11/2015	8.85	Call	Bond Future	3,435.5900	3.4356	3,375.2500	3.3752	(1.756)	0	0	0
2015/11/04	R186 05/11/2015	9.00	Call	Bond Future	4,557.1300	4.5571	4,496.7900	4.4968	(1.324)	0	0	0
2015/11/04	R186 05/11/2015	7.73	Put	Bond Future	5,452.4500	5.4525	5,512.7900	5.5128	1.107	0	0	0
2015/11/04	R186 05/11/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,200
2015/11/04	R186 05/11/2015	7.86	Put	Bond Future	4,372.4000	4.3724	4,432.7400	4.4327	1.380	0	0	0
2015/11/04	R186 05/11/2015	8.25	Call	Bond Future	22.9400	0.0229	2.4700	0.0025	(89.233)	0	0	0
2015/11/04	R186 05/11/2015	8.22	Put	Bond Future	1,460.4800	1.4605	1,510.3200	1.5103	3.413	0	0	1,090
2015/11/04	R186 05/11/2015	8.26	Call	Bond Future	28.6900	0.0287	3.6700	0.0037	(87.208)	0	0	0
2015/11/04	R186 05/11/2015	8.50	Call	Bond Future	831.3500	0.8314	726.8700	0.7269	(12.568)	0	0	0
2015/11/04	R186 05/11/2015	8.55	Call	Bond Future	1,172.8600	1.1729	1,090.9400	1.0909	(6.985)	0	0	0
2015/11/04	R186 04/02/2016	8.40	Put	Bond Future	2,407.5600	2.4076	2,434.2200	2.4342	1.107	0	0	0
2015/11/04	R186 04/02/2016	7.50	Call	Bond Future	173.6700	0.1737	166.6500	0.1666	(4.042)	0	0	0
2015/11/04	R186 04/02/2016			Bond Future	8.4674	115.6668	8.4756	115.6038	0.097	8.4317	8.4317	43,235
2015/11/04	R186 04/02/2016	8.75	Call	Bond Future	3,385.4600	3.3855	3,337.3400	3.3373	(1.421)	0	0	0
2015/11/04	R186 04/02/2016	7.90	Call	Bond Future	603.3400	0.6033	585.6200	0.5856	(2.937)	0	0	680
2015/11/04	R186 04/02/2016	7.51	Call	Bond Future	179.8800	0.1799	172.6700	0.1727	(4.008)	0	0	0
2015/11/04	R186 04/02/2016	7.49	Call	Bond Future	167.8800	0.1679	161.0500	0.1611	(4.068)	0	0	0
2015/11/04	R186 04/02/2016	7.50	Put	Bond Future	7,946.2800	7.9463	8,002.2400	8.0022	0.704	0	0	0
2015/11/04	R186 04/02/2016	8.70	Put	Bond Future	0.0000	0.0000	1,391.6800	1.3917	100.000	0	0	5,000
2015/11/04	R186 04/02/2016	8.80	Put	Bond Future	0.0000	0.0000	1,133.1200	1.1331	100.000	0	0	5,000
2015/11/04	R186 04/02/2016	7.49	Put	Bond Future	8,024.5100	8.0245	8,080.6600	8.0807	0.700	0	0	0
2015/11/04	R186 04/02/2016	8.40	Call	Bond Future	1,887.9400	1.8879	1,851.6200	1.8516	(1.924)	0	0	680
2015/11/04	R186 04/02/2016	8.75	Put	Bond Future	1,242.4500	1.2425	1,257.3100	1.2573	1.196	0	0	11,695
2015/11/04	R186 04/02/2016	7.90	Put	Bond Future	5,078.0400	5.0780	5,123.3000	5.1233	0.891	0	0	0
2015/11/04	R186 04/02/2016	7.51	Put	Bond Future	7,868.5500	7.8686	7,924.3200	7.9243	0.709	0	0	0
2015/11/04	R186 04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	3,096.5300	3.0965	100.000	0	0	0
2015/11/04	R186 04/02/2016	8.80	Call	Bond Future	0.0000	0.0000	3,586.6300	3.5866	100.000	0	0	0
2015/11/04	R186 05/05/2016			Bond Future	8.5179	117.6959	8.5266	117.6307	0.102	0.0000	0.0000	0
2015/11/04	R186 05/05/2016	8.34	Call	Bond Future	2,389.7900	2.3898	2,359.5900	2.3596	(1.264)	0	0	0
2015/11/04	R186 05/05/2016	8.35	Call	Bond Future	2,422.7800	2.4228	2,392.3200	2.3923	(1.257)	0	0	0
2015/11/04	R186 05/05/2016	8.33	Call	Bond Future	2,357.0700	2.3571	2,327.1400	2.3271	(1.270)	0	0	0
2015/11/04	R186 05/05/2016	8.35	Put	Bond Future	3,696.0000	3.6960	3,730.7700	3.7308	0.941	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
2015/11/04	R186	05/05/2016	7.56	Put	Bond Future	8,160.3500	8.1603	8,211.9200	8.2119	0.632	0	0	0
2015/11/04	R186	05/05/2016	8.34	Put	Bond Future	3,739.4600	3.7395	3,774.4900	3.7745	0.937	0	0	0
2015/11/04	R186	05/05/2016	7.56	Call	Bond Future	630.0600	0.6301	616.4000	0.6164	(2.168)	0	0	0
2015/11/04	R186	05/05/2016	8.33	Put	Bond Future	3,783.2500	3.7832	3,818.5500	3.8186	0.933	0	0	0
2015/11/04	R186	04/08/2016	8.51	Put	Bond Future	3,876.0000	3.8760	3,912.4500	3.9125	0.940	0	0	0
2015/11/04	R186	04/08/2016			Bond Future	8.5697	114.4971	8.5791	114.4274	0.110	0.0000	0.0000	0
2015/11/04	R186	04/08/2016	8.50	Put	Bond Future	3,914.1900	3.9142	3,950.8700	3.9509	0.937	0	0	0
2015/11/04	R186	04/08/2016	8.51	Call	Bond Future	3,435.1100	3.4351	3,401.8700	3.4019	(0.968)	0	0	0
2015/11/04	R186	04/08/2016	8.49	Call	Bond Future	3,363.8600	3.3639	3,331.0800	3.3311	(0.974)	0	0	0
2015/11/04	R186	04/08/2016	8.50	Call	Bond Future	3,399.1800	3.3992	3,366.1700	3.3662	(0.971)	0	0	0
2015/11/04	R186	04/08/2016	8.49	Put	Bond Future	3,953.0500	3.9531	3,989.9600	3.9900	0.934	0	0	0
2015/11/04	R197	05/11/2015	295.00	Call	Bond Future	1,410.4100	1.4104	1,569.6600	1.5697	11.291	0	0	0
2015/11/04	R197	05/11/2015			Bond Future	296.4104	296.4104	296.5697	296.5697	0.054	0.0000	0.0000	260
2015/11/04	R197	05/11/2015	294.99	Call	Bond Future	1,420.4100	1.4204	1,579.6600	1.5797	11.212	0	0	0
2015/11/04	R197	05/11/2015	295.01	Call	Bond Future	1,400.4100	1.4004	1,559.6600	1.5597	11.372	0	0	0
2015/11/04	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R197	04/02/2016			Bond Future	294.9614	294.9614	295.1194	295.1194	0.054	0.0000	0.0000	724
2015/11/04	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R197	04/02/2016	296.99	Put	Bond Future	2,028.6200	2.0286	1,870.5600	1.8706	(7.792)	0	0	0
2015/11/04	R197	04/02/2016	297.01	Put	Bond Future	2,048.6200	2.0486	1,890.5600	1.8906	(7.715)	0	0	0
2015/11/04	R197	04/02/2016	297.00	Put	Bond Future	2,038.6200	2.0386	1,880.5600	1.8806	(7.753)	0	0	0
2015/11/04	R197	05/05/2016			Bond Future	300.1500	300.1500	300.3147	300.3147	0.055	0.0000	0.0000	0
2015/11/04	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	314.6600	0.3147	100.000	0	0	0
2015/11/04	R197	05/05/2016	299.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R197	05/05/2016	300.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R197	05/05/2016	300.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	304.6600	0.3047	100.000	0	0	0
2015/11/04	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	324.6600	0.3247	100.000	0	0	0
2015/11/04	R202	05/11/2015	8.35	Call	Bond Future	233,987.8400	233.9878	234,120.4500	234.1204	0.057	0	0	0
2015/11/04	R202	05/11/2015			Bond Future	242.3378	242.3378	242.4704	242.4704	0.055	0.0000	0.0000	790
2015/11/04	R202	05/11/2015	245.99	Put	Bond Future	3,652.1600	3.6522	3,519.5500	3.5195	(3.631)	0	0	0
2015/11/04	R202	05/11/2015	246.01	Put	Bond Future	3,672.1600	3.6722	3,539.5500	3.5395	(3.611)	0	0	0
2015/11/04	R202	05/11/2015	246.00	Put	Bond Future	3,662.1600	3.6622	3,529.5500	3.5295	(3.621)	0	0	0
2015/11/04	R202	05/11/2015	8.45	Call	Bond Future	233,887.8400	233.8878	234,020.4500	234.0204	0.057	0	0	0
2015/11/04	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R202	05/11/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R202	05/11/2015	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R202	04/02/2016			Bond Future	242.9688	242.9688	243.1002	243.1002	0.054	0.0000	0.0000	53,566
2015/11/04	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R202	04/02/2016	240.01	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
2015/11/04	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R202	04/02/2016	239.99	Call	Bond Future	2,978.8300	2.9788	3,110.2200	3.1102	4.411	0	0	0
2015/11/04	R202	04/02/2016	240.00	Call	Bond Future	2,968.8300	2.9688	3,100.2200	3.1002	4.426	0	0	0
2015/11/04	R202	04/02/2016	240.01	Call	Bond Future	2,958.8300	2.9588	3,090.2200	3.0902	4.441	0	0	0
2015/11/04	R202	05/05/2016	246.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R202	05/05/2016			Bond Future	247.2500	247.2500	247.3796	247.3796	0.052	0.0000	0.0000	0
2015/11/04	R202	05/05/2016	247.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R202	05/05/2016	247.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	389.6000	0.3896	100.000	0	0	0
2015/11/04	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	379.6000	0.3796	100.000	0	0	0
2015/11/04	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	369.6000	0.3696	100.000	0	0	0
2015/11/04	R203	05/11/2015	5.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R203	05/11/2015	6.00	Put	Bond Future	1,912.1400	1.9121	1,906.7100	1.9067	(0.284)	0	0	0
2015/11/04	R203	05/11/2015			Bond Future	7.0942	103.2215	7.0911	103.2269	(0.044)	0.0000	0.0000	14,742
2015/11/04	R203	05/11/2015	6.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R203	05/11/2015	6.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R203	05/11/2015	5.99	Put	Bond Future	1,929.8300	1.9298	1,924.4000	1.9244	(0.281)	0	0	0
2015/11/04	R203	05/11/2015	6.01	Put	Bond Future	1,894.4500	1.8944	1,889.0200	1.8890	(0.287)	0	0	0
2015/11/04	R203	04/02/2016	7.25	Put	Bond Future	192.6100	0.1926	185.4500	0.1855	(3.717)	0	0	0
2015/11/04	R203	04/02/2016	7.26	Put	Bond Future	186.4700	0.1865	179.3800	0.1794	(3.802)	0	0	0
2015/11/04	R203	04/02/2016			Bond Future	7.1747	104.9153	7.1720	104.9194	(0.038)	0.0000	0.0000	15,947
2015/11/04	R203	04/02/2016	7.26	Call	Bond Future	314.3800	0.3144	311.3900	0.3114	(0.951)	0	0	0
2015/11/04	R203	04/02/2016	7.24	Call	Bond Future	296.8300	0.2968	293.9200	0.2939	(0.980)	0	0	0
2015/11/04	R203	04/02/2016	7.25	Call	Bond Future	305.5400	0.3055	302.4800	0.3025	(1.002)	0	0	0
2015/11/04	R203	04/02/2016	7.24	Put	Bond Future	198.8900	0.1989	191.8800	0.1919	(3.525)	0	0	0
2015/11/04	R203	05/05/2016	7.25	Put	Bond Future	366.0000	0.3660	366.3300	0.3663	0.090	0	0	0
2015/11/04	R203	05/05/2016			Bond Future	7.1842	102.5864	7.1817	102.5895	(0.034)	0.0000	0.0000	0
2015/11/04	R203	05/05/2016	7.26	Call	Bond Future	457.1300	0.4571	460.6100	0.4606	0.761	0	0	0
2015/11/04	R203	05/05/2016	7.24	Call	Bond Future	443.0100	0.4430	446.4600	0.4465	0.779	0	0	0
2015/11/04	R203	05/05/2016	7.25	Call	Bond Future	450.0400	0.4500	453.5100	0.4535	0.771	0	0	0
2015/11/04	R203	05/05/2016	7.24	Put	Bond Future	371.7300	0.3717	372.0400	0.3720	0.083	0	0	0
2015/11/04	R203	05/05/2016	7.26	Put	Bond Future	360.3400	0.3603	360.6800	0.3607	0.094	0	0	0
2015/11/04	R203	04/08/2016	7.26	Call	Bond Future	0.0000	0.0000	455.8700	0.4559	100.000	0	0	0
2015/11/04	R203	04/08/2016			Bond Future	7.1700	7.1700	7.1783	104.4188	0.115	0.0000	0.0000	0
2015/11/04	R203	04/08/2016	7.24	Call	Bond Future	0.0000	0.0000	444.4800	0.4445	100.000	0	0	0
2015/11/04	R203	04/08/2016	7.25	Call	Bond Future	0.0000	0.0000	449.9700	0.4500	100.000	0	0	0
2015/11/04	R203	04/08/2016	7.24	Put	Bond Future	0.0000	0.0000	379.8000	0.3798	100.000	0	0	0
2015/11/04	R203	04/08/2016	7.26	Put	Bond Future	0.0000	0.0000	370.2500	0.3702	100.000	0	0	0
2015/11/04	R203	04/08/2016	7.25	Put	Bond Future	0.0000	0.0000	374.8200	0.3748	100.000	0	0	0
2015/11/04	R204	05/11/2015			Bond Future	7.4589	104.5693	7.4510	104.5913	(0.107)	0.0000	0.0000	15,529
2015/11/04	R204	05/11/2015	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R204	05/11/2015	6.24	Put	Bond Future	3,432.9200	3.4329	3,410.9300	3.4109	(0.641)	0	0	0
2015/11/04	R204	05/11/2015	6.26	Put	Bond Future	3,375.4400	3.3754	3,353.4500	3.3535	(0.651)	0	0	0
2015/11/04	R204	05/11/2015	6.25	Put	Bond Future	3,404.1800	3.4042	3,382.1900	3.3822	(0.646)	0	0	0
2015/11/04	R204	05/11/2015	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R204	05/11/2015	6.24	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
2015/11/04	R204	04/02/2016	7.50	Call	Bond Future	478.5400	0.4785	481.5900	0.4816	0.637	0	0	0
2015/11/04	R204	04/02/2016			Bond Future	7.5377	102.2492	7.5295	102.2701	(0.109)	0.0000	0.0000	29,106
2015/11/04	R204	04/02/2016	7.51	Call	Bond Future	491.0200	0.4910	494.0200	0.4940	0.611	0	0	0
2015/11/04	R204	04/02/2016	7.49	Put	Bond Future	588.1400	0.5881	570.1300	0.5701	(3.062)	0	0	0
2015/11/04	R204	04/02/2016	7.51	Put	Bond Future	561.7800	0.5618	543.8700	0.5439	(3.188)	0	0	0
2015/11/04	R204	04/02/2016	7.49	Call	Bond Future	466.2600	0.4663	469.1600	0.4692	0.622	0	0	0
2015/11/04	R204	04/02/2016	7.50	Put	Bond Future	574.8600	0.5749	557.0000	0.5570	(3.107)	0	0	0
2015/11/04	R204	05/05/2016	7.75	Call	Bond Future	1,029.0400	1.0290	1,041.5100	1.0415	1.212	0	0	0
2015/11/04	R204	05/05/2016			Bond Future	7.5823	104.0428	7.5737	104.0631	(0.114)	0.0000	0.0000	0
2015/11/04	R204	05/05/2016	7.76	Call	Bond Future	1,043.0300	1.0430	1,055.5900	1.0556	1.204	0	0	0
2015/11/04	R204	05/05/2016	7.74	Put	Bond Future	645.7900	0.6458	637.9300	0.6379	(1.217)	0	0	0
2015/11/04	R204	05/05/2016	7.76	Put	Bond Future	626.9500	0.6270	619.2600	0.6193	(1.227)	0	0	0
2015/11/04	R204	05/05/2016	7.74	Call	Bond Future	1,015.1400	1.0151	1,027.5300	1.0275	1.221	0	0	0
2015/11/04	R204	05/05/2016	7.75	Put	Bond Future	636.3200	0.6363	628.5400	0.6285	(1.223)	0	0	0
2015/11/04	R204	04/08/2016			Bond Future	7.6300	7.6300	7.6229	101.8799	(0.094)	0.0000	0.0000	0
2015/11/04	R204	04/08/2016	7.74	Put	Bond Future	0.0000	0.0000	780.4900	0.7805	100.000	0	0	0
2015/11/04	R204	04/08/2016	7.76	Put	Bond Future	0.0000	0.0000	762.0700	0.7621	100.000	0	0	0
2015/11/04	R204	04/08/2016	7.74	Call	Bond Future	0.0000	0.0000	1,030.6200	1.0306	100.000	0	0	0
2015/11/04	R204	04/08/2016	7.75	Put	Bond Future	0.0000	0.0000	771.0700	0.7711	100.000	0	0	0
2015/11/04	R204	04/08/2016	7.75	Call	Bond Future	0.0000	0.0000	1,042.5100	1.0425	100.000	0	0	0
2015/11/04	R204	04/08/2016	7.76	Call	Bond Future	0.0000	0.0000	1,054.8200	1.0548	100.000	0	0	0
2015/11/04	R207	05/11/2015	7.76	Call	Bond Future	160.8700	0.1609	129.7200	0.1297	(19.363)	0	0	0
2015/11/04	R207	05/11/2015			Bond Future	7.7438	100.5742	7.7409	100.5840	(0.036)	0.0000	0.0000	1,833
2015/11/04	R207	05/11/2015	7.74	Call	Bond Future	124.2000	0.1242	91.1700	0.0912	(26.594)	0	0	0
2015/11/04	R207	05/11/2015	7.50	Call	Bond Future	0.4500	0.0005	0.0100	0.0000	(97.778)	0	0	19
2015/11/04	R207	05/11/2015	7.75	Call	Bond Future	141.8100	0.1418	109.4300	0.1094	(22.833)	0	0	0
2015/11/04	R207	05/11/2015	7.43	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	53
2015/11/04	R207	05/11/2015	7.74	Put	Bond Future	137.2800	0.1373	94.4400	0.0944	(31.206)	0	0	0
2015/11/04	R207	05/11/2015	7.43	Put	Bond Future	1,098.6900	1.0987	1,088.8500	1.0889	(0.896)	0	0	0
2015/11/04	R207	05/11/2015	7.76	Put	Bond Future	104.4100	0.1044	63.4500	0.0634	(39.230)	0	0	0
2015/11/04	R207	05/11/2015	7.50	Put	Bond Future	852.7100	0.8527	842.4600	0.8425	(1.202)	0	0	0
2015/11/04	R207	05/11/2015	7.75	Put	Bond Future	120.1100	0.1201	77.9200	0.0779	(35.126)	0	0	0
2015/11/04	R207	04/02/2016	7.49	Put	Bond Future	1,416.7000	1.4167	1,410.5100	1.4105	(0.437)	0	0	0
2015/11/04	R207	04/02/2016	7.27	Put	Bond Future	1,993.0000	1.9930	1,985.8200	1.9858	(0.360)	0	0	0
2015/11/04	R207	04/02/2016			Bond Future	7.8227	98.5832	7.8201	98.5918	(0.033)	0.0000	0.0000	47,160
2015/11/04	R207	04/02/2016	7.51	Put	Bond Future	1,369.2700	1.3693	1,363.1700	1.3632	(0.445)	0	0	0
2015/11/04	R207	04/02/2016	7.27	Call	Bond Future	153.2700	0.1533	154.6800	0.1547	0.920	0	0	43
2015/11/04	R207	04/02/2016	7.50	Call	Bond Future	323.8000	0.3238	326.2500	0.3263	0.757	0	0	19
2015/11/04	R207	04/02/2016	7.51	Call	Bond Future	333.5400	0.3335	336.0300	0.3360	0.747	0	0	0
2015/11/04	R207	04/02/2016	7.49	Call	Bond Future	314.2700	0.3143	316.6700	0.3167	0.764	0	0	0
2015/11/04	R207	04/02/2016	7.50	Put	Bond Future	1,392.8700	1.3929	1,386.7300	1.3867	(0.441)	0	0	0
2015/11/04	R207	05/05/2016	7.86	Put	Bond Future	1,163.9300	1.1639	1,148.4600	1.1485	(1.329)	0	0	0
2015/11/04	R207	05/05/2016			Bond Future	7.8805	100.3129	7.8780	100.3206	(0.032)	0.0000	0.0000	0
2015/11/04	R207	05/05/2016	7.85	Put	Bond Future	1,179.4300	1.1794	1,163.9300	1.1639	(1.314)	0	0	0
2015/11/04	R207	05/05/2016	7.56	Put	Bond Future	1,691.3700	1.6914	1,675.5900	1.6756	(0.933)	0	0	0
2015/11/04	R207	05/05/2016	7.84	Put	Bond Future	1,195.0800	1.1951	1,179.5400	1.1795	(1.300)	0	0	0
2015/11/04	R207	05/05/2016	7.56	Call	Bond Future	689.5700	0.6896	681.5300	0.6815	(1.166)	0	0	43

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
2015/11/04	R207	05/05/2016	7.85	Call	Bond Future	1,084.5700	1.0846	1,076.8100	1.0768	(0.715)	0	0	0
2015/11/04	R207	05/05/2016	7.86	Call	Bond Future	1,100.1600	1.1002	1,092.4300	1.0924	(0.703)	0	0	0
2015/11/04	R207	05/05/2016	7.84	Call	Bond Future	1,069.1100	1.0691	1,061.3100	1.0613	(0.730)	0	0	0
2015/11/04	R207	04/08/2016			Bond Future	7.9421	98.4611	7.9404	98.4661	(0.022)	0.0000	0.0000	0
2015/11/04	R207	04/08/2016	7.99	Put	Bond Future	1,221.9800	1.2220	1,227.4500	1.2275	0.448	0	0	0
2015/11/04	R207	04/08/2016	8.01	Put	Bond Future	1,195.0800	1.1951	1,200.5700	1.2006	0.459	0	0	0
2015/11/04	R207	04/08/2016	8.00	Put	Bond Future	1,208.4800	1.2085	1,213.9600	1.2140	0.453	0	0	0
2015/11/04	R207	04/08/2016	8.01	Call	Bond Future	1,392.8100	1.3928	1,403.2900	1.4033	0.752	0	0	0
2015/11/04	R207	04/08/2016	7.99	Call	Bond Future	1,361.5300	1.3615	1,371.9900	1.3720	0.768	0	0	0
2015/11/04	R207	04/08/2016	8.00	Call	Bond Future	1,377.1200	1.3771	1,387.5900	1.3876	0.760	0	0	0
2015/11/04	R208	05/11/2015			Bond Future	7.9135	95.7203	7.9109	95.7313	(0.033)	0.0000	0.0000	1,765
2015/11/04	R208	05/11/2015	7.74	Put	Bond Future	735.0000	0.7350	719.2300	0.7192	(2.146)	0	0	0
2015/11/04	R208	05/11/2015	8.48	Call	Bond Future	2,336.2400	2.3362	2,347.1700	2.3472	0.468	0	0	0
2015/11/04	R208	05/11/2015	7.75	Call	Bond Future	6.9600	0.0070	0.7900	0.0008	(88.649)	0	0	0
2015/11/04	R208	05/11/2015	7.76	Call	Bond Future	8.9800	0.0090	1.2300	0.0012	(86.303)	0	0	0
2015/11/04	R208	05/11/2015	7.74	Call	Bond Future	5.3400	0.0053	0.5000	0.0005	(90.637)	0	0	0
2015/11/04	R208	05/11/2015	8.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,200
2015/11/04	R208	05/11/2015	7.76	Put	Bond Future	654.1800	0.6542	635.5000	0.6355	(2.855)	0	0	0
2015/11/04	R208	05/11/2015	7.75	Put	Bond Future	694.3800	0.6944	677.2800	0.6773	(2.463)	0	0	0
2015/11/04	R208	04/02/2016			Bond Future	7.9865	97.2911	7.9841	97.3009	(0.031)	0.0000	0.0000	38,148
2015/11/04	R208	04/02/2016	7.74	Put	Bond Future	1,556.7700	1.5568	1,547.3100	1.5473	(0.608)	0	0	0
2015/11/04	R208	04/02/2016	7.76	Put	Bond Future	1,504.0900	1.5041	1,494.7100	1.4947	(0.624)	0	0	0
2015/11/04	R208	04/02/2016	7.75	Put	Bond Future	1,530.2900	1.5303	1,520.8800	1.5209	(0.615)	0	0	0
2015/11/04	R208	04/02/2016	7.76	Call	Bond Future	588.1200	0.5881	588.5500	0.5885	0.073	0	0	0
2015/11/04	R208	04/02/2016	7.74	Call	Bond Future	559.4300	0.5594	559.7800	0.5598	0.063	0	0	0
2015/11/04	R208	04/02/2016	7.75	Call	Bond Future	573.6500	0.5737	574.0500	0.5741	0.070	0	0	0
2015/11/04	R208	05/05/2016	7.99	Call	Bond Future	1,348.3000	1.3483	1,351.4500	1.3515	0.234	0	0	0
2015/11/04	R208	05/05/2016	8.00	Put	Bond Future	1,518.6000	1.5186	1,512.8100	1.5128	(0.381)	0	0	0
2015/11/04	R208	05/05/2016			Bond Future	8.0392	95.5966	8.0369	95.6055	(0.029)	0.0000	0.0000	0
2015/11/04	R208	05/05/2016	8.00	Call	Bond Future	1,367.1400	1.3671	1,370.3300	1.3703	0.233	0	0	0
2015/11/04	R208	05/05/2016	8.01	Call	Bond Future	1,386.4100	1.3864	1,389.6400	1.3896	0.233	0	0	0
2015/11/04	R208	05/05/2016	7.99	Put	Bond Future	1,538.3900	1.5384	1,532.5600	1.5326	(0.379)	0	0	0
2015/11/04	R208	05/05/2016	8.01	Put	Bond Future	1,499.2500	1.4993	1,493.5000	1.4935	(0.384)	0	0	0
2015/11/04	R208	04/08/2016	8.01	Put	Bond Future	0.0000	0.0000	1,856.8700	1.8569	100.000	0	0	0
2015/11/04	R208	04/08/2016			Bond Future	8.0900	8.0900	8.0932	97.3103	0.039	0.0000	0.0000	0
2015/11/04	R208	04/08/2016	8.00	Put	Bond Future	0.0000	0.0000	1,875.8200	1.8758	100.000	0	0	0
2015/11/04	R208	04/08/2016	7.99	Call	Bond Future	0.0000	0.0000	1,513.8500	1.5138	100.000	0	0	0
2015/11/04	R208	04/08/2016	8.01	Call	Bond Future	0.0000	0.0000	1,549.5400	1.5495	100.000	0	0	0
2015/11/04	R208	04/08/2016	8.00	Call	Bond Future	0.0000	0.0000	1,531.4600	1.5315	100.000	0	0	0
2015/11/04	R208	04/08/2016	7.99	Put	Bond Future	0.0000	0.0000	1,895.2500	1.8953	100.000	0	0	0
2015/11/04	R209	05/11/2015	7.99	Put	Bond Future	8,279.7100	8.2797	8,301.6100	8.3016	0.265	0	0	0
2015/11/04	R209	05/11/2015	9.25	Call	Bond Future	1,659.7200	1.6597	1,631.8000	1.6318	(1.682)	0	0	0
2015/11/04	R209	05/11/2015			Bond Future	9.0227	75.0412	9.0257	75.0193	0.033	0.0000	0.0000	8,093
2015/11/04	R209	05/11/2015	8.01	Put	Bond Future	8,106.5100	8.1065	8,128.4100	8.1284	0.270	0	0	0
2015/11/04	R209	05/11/2015	9.16	Put	Bond Future	42.7400	0.0427	10.4300	0.0104	(75.597)	0	0	0
2015/11/04	R209	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/04	R209	05/11/2015	8.00	Put	Bond Future	8,193.0400	8.1930	8,214.9400	8.2149	0.267	0	0	0
2015/11/04	R209	05/11/2015	9.25	Put	Bond Future	6.4200	0.0064	0.4000	0.0004	(93.769)	0	0	900
2015/11/04	R209	05/11/2015	8.50	Put	Bond Future	4,026.5400	4.0265	4,048.4400	4.0484	0.544	0	0	0
2015/11/04	R209	05/11/2015	9.00	Put	Bond Future	416.5800	0.4166	337.8200	0.3378	(18.906)	0	0	500
2015/11/04	R209	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R209	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R209	05/11/2015	9.16	Call	Bond Future	1,048.1500	1.0481	993.9400	0.9939	(5.172)	0	0	0
2015/11/04	R209	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2015/11/04	R209	05/11/2015	9.00	Call	Bond Future	248.1600	0.2482	147.5000	0.1475	(40.563)	0	0	0
2015/11/04	R209	04/02/2016	8.74	Call	Bond Future	1,172.7200	1.1727	1,156.9400	1.1569	(1.346)	0	0	0
2015/11/04	R209	04/02/2016	8.75	Put	Bond Future	3,686.0500	3.6861	3,693.4400	3.6934	0.200	0	0	0
2015/11/04	R209	04/02/2016			Bond Future	9.0817	76.2726	9.0849	76.2493	0.035	0.0000	0.0000	41,118
2015/11/04	R209	04/02/2016	8.75	Call	Bond Future	1,197.4700	1.1975	1,181.5200	1.1815	(1.332)	0	0	0
2015/11/04	R209	04/02/2016	8.76	Call	Bond Future	1,222.5600	1.2226	1,206.4400	1.2064	(1.319)	0	0	0
2015/11/04	R209	04/02/2016	9.52	Put	Bond Future	992.4200	0.9924	991.1100	0.9911	(0.132)	0	0	2,200
2015/11/04	R209	04/02/2016	8.74	Put	Bond Future	3,738.2800	3.7383	3,745.8400	3.7458	0.202	0	0	0
2015/11/04	R209	04/02/2016	8.76	Put	Bond Future	3,634.2700	3.6343	3,641.4900	3.6415	0.199	0	0	0
2015/11/04	R209	04/02/2016	9.52	Call	Bond Future	4,096.4100	4.0964	4,071.7600	4.0718	(0.602)	0	0	0
2015/11/04	R209	05/05/2016			Bond Future	9.1310	74.4614	9.1344	74.4370	0.037	0.0000	0.0000	0
2015/11/04	R209	05/05/2016	9.00	Call	Bond Future	2,677.7700	2.6778	2,636.8400	2.6368	(1.529)	0	0	6,700
2015/11/04	R209	05/05/2016	8.25	Put	Bond Future	7,685.9200	7.6859	7,684.1800	7.6842	(0.023)	0	0	0
2015/11/04	R209	05/05/2016	8.99	Put	Bond Future	3,677.5200	3.6775	3,661.1000	3.6611	(0.446)	0	0	0
2015/11/04	R209	05/05/2016	9.01	Put	Bond Future	3,595.9400	3.5959	3,578.8700	3.5789	(0.475)	0	0	0
2015/11/04	R209	05/05/2016	9.00	Put	Bond Future	3,636.3500	3.6363	3,619.8200	3.6198	(0.455)	0	0	0
2015/11/04	R209	05/05/2016	9.01	Call	Bond Future	2,711.1800	2.7112	2,669.7100	2.6697	(1.530)	0	0	0
2015/11/04	R209	05/05/2016	8.99	Call	Bond Future	2,645.0100	2.6450	2,604.1900	2.6042	(1.543)	0	0	0
2015/11/04	R209	05/05/2016	8.25	Call	Bond Future	862.1600	0.8622	836.0200	0.8360	(3.032)	0	0	6,700
2015/11/04	R209	04/08/2016	9.26	Call	Bond Future	0.0000	0.0000	4,059.5300	4.0595	100.000	0	0	0
2015/11/04	R209	04/08/2016			Bond Future	9.1800	9.1800	9.1848	75.7644	0.053	0.0000	0.0000	0
2015/11/04	R209	04/08/2016	9.24	Call	Bond Future	0.0000	0.0000	3,986.4600	3.9865	100.000	0	0	0
2015/11/04	R209	04/08/2016	9.25	Call	Bond Future	0.0000	0.0000	4,022.7900	4.0228	100.000	0	0	0
2015/11/04	R209	04/08/2016	9.24	Put	Bond Future	0.0000	0.0000	3,592.4900	3.5925	100.000	0	0	0
2015/11/04	R209	04/08/2016	9.26	Put	Bond Future	0.0000	0.0000	3,523.5600	3.5236	100.000	0	0	0
2015/11/04	R209	04/08/2016	9.25	Put	Bond Future	0.0000	0.0000	3,557.7700	3.5578	100.000	0	0	0
2015/11/04	R210	05/11/2015			Bond Future	181.3497	181.3497	181.4476	181.4476	0.054	0.0000	0.0000	1,516
2015/11/04	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R210	05/11/2015	181.99	Put	Bond Future	640.3200	0.6403	542.4400	0.5424	(15.286)	0	0	0
2015/11/04	R210	05/11/2015	182.01	Put	Bond Future	660.3200	0.6603	562.4400	0.5624	(14.823)	0	0	0
2015/11/04	R210	05/11/2015	182.00	Put	Bond Future	650.3200	0.6503	552.4400	0.5524	(15.051)	0	0	0
2015/11/04	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R210	04/02/2016	184.99	Put	Bond Future	649.2500	0.6492	552.2700	0.5523	(14.937)	0	0	0
2015/11/04	R210	04/02/2016			Bond Future	184.3408	184.3408	184.4377	184.4377	0.053	0.0000	0.0000	2,860
2015/11/04	R210	04/02/2016	185.01	Put	Bond Future	669.2500	0.6692	572.2700	0.5723	(14.491)	0	0	0
2015/11/04	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R210	04/02/2016	185.00	Put	Bond Future	659.2500	0.6592	562.2700	0.5623	(14.711)	0	0	0
2015/11/04	R210	04/02/2016	185.00	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
2015/11/04	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R210	05/05/2016			Bond Future	185.0000	185.0000	185.5187	185.5187	0.280	0.0000	0.0000	0
2015/11/04	R210	05/05/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R210	05/05/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R210	05/05/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	528.7200	0.5287	100.000	0	0	0
2015/11/04	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	518.7200	0.5187	100.000	0	0	0
2015/11/04	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	508.7200	0.5087	100.000	0	0	0
2015/11/04	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R211	05/11/2015			Bond Future	136.2840	136.2840	136.3530	136.3530	0.051	0.0000	0.0000	0
2015/11/04	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R211	05/11/2015	134.99	Call	Bond Future	1,294.0100	1.2940	1,362.9800	1.3630	5.330	0	0	0
2015/11/04	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R211	05/11/2015	135.00	Call	Bond Future	1,284.0100	1.2840	1,352.9800	1.3530	5.371	0	0	0
2015/11/04	R211	05/11/2015	135.01	Call	Bond Future	1,274.0100	1.2740	1,342.9800	1.3430	5.414	0	0	0
2015/11/04	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R211	04/02/2016			Bond Future	136.8603	136.8603	136.9286	136.9286	0.050	0.0000	0.0000	1,120
2015/11/04	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R211	04/02/2016	138.99	Put	Bond Future	2,129.6800	2.1297	2,061.4400	2.0614	(3.204)	0	0	0
2015/11/04	R211	04/02/2016	139.01	Put	Bond Future	2,149.6800	2.1497	2,081.4400	2.0814	(3.174)	0	0	0
2015/11/04	R211	04/02/2016	139.00	Put	Bond Future	2,139.6800	2.1397	2,071.4400	2.0714	(3.189)	0	0	0
2015/11/04	R211	05/05/2016	139.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R211	05/05/2016			Bond Future	139.2700	139.2700	139.3394	139.3394	0.050	0.0000	0.0000	0
2015/11/04	R211	05/05/2016	139.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	329.3600	0.3294	100.000	0	0	0
2015/11/04	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	349.3600	0.3494	100.000	0	0	0
2015/11/04	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	339.3600	0.3394	100.000	0	0	0
2015/11/04	R211	05/05/2016	138.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R212	05/11/2015			Bond Future	142.2125	142.2125	142.2889	142.2889	0.054	0.0000	0.0000	359
2015/11/04	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R212	05/11/2015	145.99	Put	Bond Future	3,777.5400	3.7775	3,701.0700	3.7011	(2.024)	0	0	0
2015/11/04	R212	05/11/2015	146.01	Put	Bond Future	3,797.5400	3.7975	3,721.0700	3.7211	(2.014)	0	0	0
2015/11/04	R212	05/11/2015	146.00	Put	Bond Future	3,787.5400	3.7875	3,711.0700	3.7111	(2.019)	0	0	0
2015/11/04	R212	04/02/2016			Bond Future	142.7234	142.7234	142.7992	142.7992	0.053	0.0000	0.0000	1,569
2015/11/04	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R212	04/02/2016	145.99	Put	Bond Future	3,266.5900	3.2666	3,190.8100	3.1908	(2.320)	0	0	0
2015/11/04	R212	04/02/2016	146.01	Put	Bond Future	3,286.5900	3.2866	3,210.8100	3.2108	(2.306)	0	0	0
2015/11/04	R212	04/02/2016	146.00	Put	Bond Future	3,276.5900	3.2766	3,200.8100	3.2008	(2.313)	0	0	0
2015/11/04	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	313.4100	0.3134	100.000	0	0	0
2015/11/04	R212	05/05/2016			Bond Future	145.2300	145.2300	145.3134	145.3134	0.057	0.0000	0.0000	0
2015/11/04	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	303.4100	0.3034	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
2015/11/04	R212	05/05/2016	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R212	05/05/2016	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	323.4100	0.3234	100.000	0	0	0
2015/11/04	R212	05/05/2016	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R213	05/11/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R213	05/11/2015			Bond Future	8.8631	85.9094	8.8658	85.8894	0.031	0.0000	0.0000	4,856
2015/11/04	R213	05/11/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R213	05/11/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R213	05/11/2015	7.74	Put	Bond Future	8,877.6200	8.8776	8,897.5800	8.8976	0.225	0	0	0
2015/11/04	R213	05/11/2015	7.76	Put	Bond Future	8,708.3900	8.7084	8,728.3500	8.7284	0.229	0	0	0
2015/11/04	R213	05/11/2015	7.75	Put	Bond Future	8,792.9500	8.7929	8,812.9100	8.8129	0.227	0	0	0
2015/11/04	R213	04/02/2016			Bond Future	8.9294	87.3192	8.9324	87.2977	0.033	0.0000	0.0000	31,687
2015/11/04	R213	04/02/2016	8.75	Call	Bond Future	1,562.7600	1.5628	1,544.2800	1.5443	(1.183)	0	0	0
2015/11/04	R213	04/02/2016	8.74	Put	Bond Future	2,924.1200	2.9241	2,927.2700	2.9273	0.108	0	0	0
2015/11/04	R213	04/02/2016	8.76	Put	Bond Future	2,835.2700	2.8353	2,838.1200	2.8381	0.101	0	0	0
2015/11/04	R213	04/02/2016	8.75	Put	Bond Future	2,879.4700	2.8795	2,882.4700	2.8825	0.104	0	0	0
2015/11/04	R213	04/02/2016	8.76	Call	Bond Future	1,592.7100	1.5927	1,574.0800	1.5741	(1.170)	0	0	0
2015/11/04	R213	04/02/2016	8.74	Call	Bond Future	1,533.1700	1.5332	1,514.8400	1.5148	(1.196)	0	0	0
2015/11/04	R213	05/05/2016	8.76	Put	Bond Future	3,900.8400	3.9008	3,908.0100	3.9080	0.184	0	0	0
2015/11/04	R213	05/05/2016	8.74	Put	Bond Future	3,987.9600	3.9880	3,995.3300	3.9953	0.185	0	0	0
2015/11/04	R213	05/05/2016			Bond Future	8.9797	85.3028	8.9829	85.2801	0.035	0.0000	0.0000	0
2015/11/04	R213	05/05/2016	8.75	Put	Bond Future	3,944.2300	3.9442	3,951.5100	3.9515	0.185	0	0	0
2015/11/04	R213	05/05/2016	8.74	Call	Bond Future	2,244.3900	2.2444	2,229.0300	2.2290	(0.684)	0	0	0
2015/11/04	R213	05/05/2016	8.75	Call	Bond Future	2,274.4100	2.2744	2,258.9600	2.2590	(0.679)	0	0	0
2015/11/04	R213	05/05/2016	8.76	Call	Bond Future	2,304.6800	2.3047	2,289.1200	2.2891	(0.675)	0	0	0
2015/11/04	R213	04/08/2016			Bond Future	9.0300	9.0300	9.0340	86.8008	0.045	0.0000	0.0000	0
2015/11/04	R213	04/08/2016	8.99	Put	Bond Future	0.0000	0.0000	3,849.3700	3.8494	100.000	0	0	0
2015/11/04	R213	04/08/2016	9.01	Put	Bond Future	0.0000	0.0000	3,776.8500	3.7769	100.000	0	0	0
2015/11/04	R213	04/08/2016	9.00	Put	Bond Future	0.0000	0.0000	3,812.6800	3.8127	100.000	0	0	0
2015/11/04	R213	04/08/2016	9.01	Call	Bond Future	0.0000	0.0000	3,606.4700	3.6065	100.000	0	0	0
2015/11/04	R213	04/08/2016	8.99	Call	Bond Future	0.0000	0.0000	3,536.9300	3.5369	100.000	0	0	0
2015/11/04	R213	04/08/2016	9.00	Call	Bond Future	0.0000	0.0000	3,571.3100	3.5713	100.000	0	0	0
2015/11/04	R214	05/11/2015			Bond Future	9.0978	75.7093	9.1007	75.6868	0.032	0.0000	0.0000	3,205
2015/11/04	R214	05/11/2015	7.99	Put	Bond Future	9,470.6200	9.4706	9,493.1000	9.4931	0.237	0	0	0
2015/11/04	R214	05/11/2015	8.00	Put	Bond Future	9,376.6400	9.3766	9,399.1200	9.3991	0.240	0	0	0
2015/11/04	R214	05/11/2015	8.01	Put	Bond Future	9,282.8300	9.2828	9,305.3100	9.3053	0.242	0	0	0
2015/11/04	R214	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R214	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R214	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R214	04/02/2016			Bond Future	9.1588	76.9516	9.1619	76.9277	0.034	0.0000	0.0000	32,977
2015/11/04	R214	04/02/2016	7.99	Put	Bond Future	10,052.7900	10.0528	10,072.8500	10.0728	0.200	0	0	0
2015/11/04	R214	04/02/2016	8.00	Call	Bond Future	134.8100	0.1348	130.8500	0.1309	(2.937)	0	0	0
2015/11/04	R214	04/02/2016	8.01	Call	Bond Future	139.4500	0.1395	135.3900	0.1354	(2.911)	0	0	0
2015/11/04	R214	04/02/2016	7.99	Call	Bond Future	130.2900	0.1303	126.4400	0.1264	(2.955)	0	0	0
2015/11/04	R214	04/02/2016	8.01	Put	Bond Future	9,874.6200	9.8746	9,894.4700	9.8945	0.201	0	0	0
2015/11/04	R214	04/02/2016	8.00	Put	Bond Future	9,963.5600	9.9636	9,983.5100	9.9835	0.200	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
2015/11/04	R214	05/05/2016	9.01	Call	Bond Future	2,598.3900	2.5984	2,580.4300	2.5804	(0.691)	0	0	0
2015/11/04	R214	05/05/2016			Bond Future	9.2059	75.0068	9.2092	74.9818	0.036	0.0000	0.0000	0
2015/11/04	R214	05/05/2016	8.99	Call	Bond Future	2,532.9700	2.5330	2,515.2300	2.5152	(0.700)	0	0	0
2015/11/04	R214	05/05/2016	9.00	Call	Bond Future	2,565.5600	2.5656	2,547.7100	2.5477	(0.696)	0	0	0
2015/11/04	R214	05/05/2016	8.99	Put	Bond Future	4,203.3700	4.2034	4,210.7000	4.2107	0.174	0	0	0
2015/11/04	R214	05/05/2016	9.01	Put	Bond Future	4,111.4900	4.1115	4,118.6000	4.1186	0.173	0	0	0
2015/11/04	R214	05/05/2016	9.00	Put	Bond Future	4,157.2400	4.1572	4,164.4600	4.1645	0.174	0	0	0
2015/11/04	R214	04/08/2016	9.24	Call	Bond Future	0.0000	0.0000	3,953.2600	3.9533	100.000	0	0	0
2015/11/04	R214	04/08/2016	9.25	Put	Bond Future	0.0000	0.0000	4,042.3100	4.0423	100.000	0	0	0
2015/11/04	R214	04/08/2016			Bond Future	9.2500	9.2500	9.2570	76.3188	0.075	0.0000	0.0000	0
2015/11/04	R214	04/08/2016	9.25	Call	Bond Future	0.0000	0.0000	3,990.0100	3.9900	100.000	0	0	0
2015/11/04	R214	04/08/2016	9.26	Call	Bond Future	0.0000	0.0000	4,027.4500	4.0275	100.000	0	0	0
2015/11/04	R214	04/08/2016	9.24	Put	Bond Future	0.0000	0.0000	4,080.9300	4.0809	100.000	0	0	0
2015/11/04	R214	04/08/2016	9.26	Put	Bond Future	0.0000	0.0000	4,004.5100	4.0045	100.000	0	0	0
2015/11/04	R248	05/11/2015	8.01	Put	Bond Future	12,866.5600	12.8666	12,944.0700	12.9441	0.602	0	0	0
2015/11/04	R248	05/11/2015			Bond Future	9.1729	97.3369	9.1807	97.2593	0.085	0.0000	0.0000	16,583
2015/11/04	R248	05/11/2015	8.00	Put	Bond Future	12,990.0200	12.9900	13,067.5300	13.0675	0.597	0	0	0
2015/11/04	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R248	05/11/2015	7.99	Put	Bond Future	13,113.7300	13.1137	13,191.2400	13.1912	0.591	0	0	0
2015/11/04	R248	04/02/2016	8.99	Put	Bond Future	2,462.2800	2.4623	2,542.3200	2.5423	3.251	0	0	0
2015/11/04	R248	04/02/2016			Bond Future	9.2362	98.9341	9.2443	98.8541	0.089	0.0000	0.0000	52,892
2015/11/04	R248	04/02/2016	9.00	Put	Bond Future	2,360.0700	2.3601	2,440.1100	2.4401	3.391	0	0	0
2015/11/04	R248	04/02/2016	9.01	Put	Bond Future	2,258.0500	2.2581	2,338.0900	2.3381	3.545	0	0	0
2015/11/04	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R248	05/05/2016			Bond Future	9.2854	96.2346	9.2939	96.1521	0.092	0.0000	0.0000	0
2015/11/04	R248	05/05/2016	8.99	Put	Bond Future	2,938.4900	2.9385	3,021.0200	3.0210	2.809	0	0	0
2015/11/04	R248	05/05/2016	9.01	Put	Bond Future	2,734.5000	2.7345	2,817.0300	2.8170	3.018	0	0	0
2015/11/04	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R248	05/05/2016	9.00	Put	Bond Future	2,836.4000	2.8364	2,918.9300	2.9189	2.910	0	0	0
2015/11/04	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R248	04/08/2016			Bond Future	9.3300	9.3300	9.3441	97.8666	0.151	0.0000	0.0000	0
2015/11/04	R248	04/08/2016	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R248	04/08/2016	9.24	Put	Bond Future	0.0000	0.0000	1,005.3700	1.0054	100.000	0	0	0
2015/11/04	R248	04/08/2016	9.26	Put	Bond Future	0.0000	0.0000	810.7300	0.8107	100.000	0	0	0
2015/11/04	R248	04/08/2016	9.25	Put	Bond Future	0.0000	0.0000	907.9600	0.9080	100.000	0	0	0
2015/11/04	R248	04/08/2016	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/04	R248	04/08/2016	9.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

733925