



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/09/2015 TO 16/09/2015

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
2015/09/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	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
2015/09/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	2025	05/11/2015	123.01	Put	Bond Future	430.1100	0.4301	424.2800	0.4243	(1.355)	0	0	0
2015/09/16	2025	05/11/2015			Bond Future	122.5799	122.5799	122.5857	122.5857	0.005	0.0000	0.0000	544
2015/09/16	2025	05/11/2015	123.00	Put	Bond Future	420.1100	0.4201	414.2800	0.4143	(1.388)	0	0	0
2015/09/16	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2025	05/11/2015	122.99	Put	Bond Future	410.1100	0.4101	404.2800	0.4043	(1.422)	0	0	0
2015/09/16	2025	04/02/2016	126.01	Put	Bond Future	2,582.7800	2.5828	2,579.4400	2.5794	(0.129)	0	0	0
2015/09/16	2025	04/02/2016			Bond Future	123.4272	123.4272	123.4306	123.4306	0.003	0.0000	0.0000	0
2015/09/16	2025	04/02/2016	126.00	Put	Bond Future	2,572.7800	2.5728	2,569.4400	2.5694	(0.130)	0	0	0
2015/09/16	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2025	04/02/2016	125.99	Put	Bond Future	2,562.7800	2.5628	2,559.4400	2.5594	(0.130)	0	0	0
2015/09/16	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2030	05/11/2015			Bond Future	8.9049	94.9772	8.8874	95.1100	(0.197)	0.0000	0.0000	9,973
2015/09/16	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2030	05/11/2015	8.49	Put	Bond Future	3,217.0600	3.2171	3,084.2300	3.0842	(4.129)	0	0	0
2015/09/16	2030	05/11/2015	8.51	Put	Bond Future	3,058.4300	3.0584	2,925.6000	2.9256	(4.343)	0	0	0
2015/09/16	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2030	05/11/2015	8.50	Put	Bond Future	3,137.7000	3.1377	3,004.8700	3.0049	(4.233)	0	0	0
2015/09/16	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2030	04/02/2016			Bond Future	8.9680	92.5671	8.9502	92.7004	(0.199)	0.0000	0.0000	400
2015/09/16	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2030	04/02/2016	8.74	Put	Bond Future	1,721.5100	1.7215	1,588.2800	1.5883	(7.739)	0	0	0
2015/09/16	2030	04/02/2016	8.76	Put	Bond Future	1,568.7300	1.5687	1,435.5000	1.4355	(8.493)	0	0	0
2015/09/16	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2030	04/02/2016	8.75	Put	Bond Future	1,645.0700	1.6451	1,511.8400	1.5118	(8.099)	0	0	0
2015/09/16	2032	05/11/2015			Bond Future	8.9846	94.6687	8.9718	94.7724	(0.142)	0.0000	0.0000	1,579
2015/09/16	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2032	05/11/2015	7.99	Put	Bond Future	8,594.3800	8.5944	8,490.6400	8.4906	(1.207)	0	0	0
2015/09/16	2032	05/11/2015	8.01	Put	Bond Future	8,410.5400	8.4105	8,306.8000	8.3068	(1.233)	0	0	0
2015/09/16	2032	05/11/2015	8.00	Put	Bond Future	8,502.4000	8.5024	8,398.6600	8.3987	(1.220)	0	0	0
2015/09/16	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2032	04/02/2016			Bond Future	9.0469	96.2602	9.0340	96.3636	(0.143)	0.0000	0.0000	0
2015/09/16	2032	04/02/2016	8.69	Put	Bond Future	2,917.1100	2.9171	2,813.7000	2.8137	(3.545)	0	0	0
2015/09/16	2032	04/02/2016	8.71	Put	Bond Future	2,750.1700	2.7502	2,646.7600	2.6468	(3.760)	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
2015/09/16	2032	04/02/2016	8.70	Put	Bond Future	2,833.5900	2.8336	2,730.1800	2.7302	(3.649)	0	0	0
2015/09/16	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2032	05/05/2016			Bond Future	9.1003	93.8142	9.0870	93.9194	(0.146)	0.0000	0.0000	0
2015/09/16	2032	05/05/2016	8.99	Put	Bond Future	875.8000	0.8758	770.5800	0.7706	(12.014)	0	0	0
2015/09/16	2032	05/05/2016	9.01	Put	Bond Future	716.1000	0.7161	610.8800	0.6109	(14.693)	0	0	0
2015/09/16	2032	05/05/2016	9.00	Put	Bond Future	795.9000	0.7959	690.6800	0.6907	(13.220)	0	0	0
2015/09/16	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2033	05/11/2015			Bond Future	102.8759	102.8759	102.8818	102.8818	0.006	0.0000	0.0000	100
2015/09/16	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2033	05/11/2015	102.40	Call	Bond Future	475.9200	0.4759	481.8100	0.4818	1.238	0	0	0
2015/09/16	2033	05/11/2015	102.41	Call	Bond Future	465.9200	0.4659	471.8100	0.4718	1.264	0	0	0
2015/09/16	2033	05/11/2015	102.39	Call	Bond Future	485.9200	0.4859	491.8100	0.4918	1.212	0	0	0
2015/09/16	2033	04/02/2016	102.40	Call	Bond Future	2,213.6400	2.2136	2,217.4100	2.2174	0.170	0	0	0
2015/09/16	2033	04/02/2016			Bond Future	104.6136	104.6136	104.6174	104.6174	0.004	0.0000	0.0000	0
2015/09/16	2033	04/02/2016	102.41	Call	Bond Future	2,203.6400	2.2036	2,207.4100	2.2074	0.171	0	0	0
2015/09/16	2033	04/02/2016	102.39	Call	Bond Future	2,223.6400	2.2236	2,227.4100	2.2274	0.170	0	0	0
2015/09/16	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2033	05/05/2016			Bond Future	105.4914	105.4914	105.4954	105.4954	0.004	0.0000	0.0000	0
2015/09/16	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2033	05/05/2016	102.40	Call	Bond Future	3,091.3700	3.0914	3,095.4400	3.0954	0.132	0	0	0
2015/09/16	2033	05/05/2016	102.41	Call	Bond Future	3,081.3700	3.0814	3,085.4400	3.0854	0.132	0	0	0
2015/09/16	2033	05/05/2016	102.39	Call	Bond Future	3,101.3700	3.1014	3,105.4400	3.1054	0.131	0	0	0
2015/09/16	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2037	05/11/2015	7.99	Put	Bond Future	10,611.9100	10.6119	10,638.5500	10.6386	0.251	0	0	0
2015/09/16	2037	05/11/2015	8.01	Put	Bond Future	10,401.3200	10.4013	10,427.9600	10.4280	0.256	0	0	0
2015/09/16	2037	05/11/2015			Bond Future	9.0821	96.8961	9.0851	96.8695	0.033	0.0000	0.0000	49,930
2015/09/16	2037	05/11/2015	8.00	Put	Bond Future	10,506.5300	10.5065	10,533.1700	10.5332	0.254	0	0	0
2015/09/16	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2037	04/02/2016	8.75	Put	Bond Future	3,554.9200	3.5549	3,583.7800	3.5838	0.812	0	0	0
2015/09/16	2037	04/02/2016			Bond Future	9.1411	94.2679	9.1444	94.2390	0.036	0.0000	0.0000	370
2015/09/16	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2037	04/02/2016	8.74	Put	Bond Future	3,648.5400	3.6485	3,677.4000	3.6774	0.791	0	0	0
2015/09/16	2037	04/02/2016	8.76	Put	Bond Future	3,461.4300	3.4614	3,490.2900	3.4903	0.834	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
2015/09/16	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2037	05/05/2016	9.00	Put	Bond Future	1,707.8800	1.7079	1,737.2100	1.7372	1.717	0	0	0
2015/09/16	2037	05/05/2016			Bond Future	9.1929	95.9446	9.1962	95.9153	0.037	0.0000	0.0000	0
2015/09/16	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2037	05/05/2016	8.99	Put	Bond Future	1,797.7600	1.7978	1,827.0900	1.8271	1.631	0	0	0
2015/09/16	2037	05/05/2016	9.01	Put	Bond Future	1,618.1300	1.6181	1,647.4600	1.6475	1.813	0	0	0
2015/09/16	2038	05/11/2015			Bond Future	125.5335	125.5335	125.5420	125.5420	0.007	0.0000	0.0000	7,020
2015/09/16	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2038	05/11/2015	133.99	Put	Bond Future	8,456.5000	8.4565	8,447.9600	8.4480	(0.101)	0	0	0
2015/09/16	2038	05/11/2015	134.01	Put	Bond Future	8,476.5000	8.4765	8,467.9600	8.4680	(0.101)	0	0	0
2015/09/16	2038	05/11/2015	134.00	Put	Bond Future	8,466.5000	8.4665	8,457.9600	8.4580	(0.101)	0	0	0
2015/09/16	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2038	04/02/2016			Bond Future	126.2779	126.2779	126.2838	126.2838	0.005	0.0000	0.0000	0
2015/09/16	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2038	04/02/2016	130.99	Put	Bond Future	4,712.1000	4.7121	4,706.1900	4.7062	(0.125)	0	0	0
2015/09/16	2038	04/02/2016	131.01	Put	Bond Future	4,732.1000	4.7321	4,726.1900	4.7262	(0.125)	0	0	0
2015/09/16	2038	04/02/2016	131.00	Put	Bond Future	4,722.1000	4.7221	4,716.1900	4.7162	(0.125)	0	0	0
2015/09/16	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2044	05/11/2015			Bond Future	9.1202	98.6697	9.1182	98.6892	(0.022)	0.0000	0.0000	17,486
2015/09/16	2044	05/11/2015	8.24	Put	Bond Future	9,289.3100	9.2893	9,269.7900	9.2698	(0.210)	0	0	0
2015/09/16	2044	05/11/2015	8.26	Put	Bond Future	9,061.7500	9.0617	9,042.2300	9.0422	(0.215)	0	0	0
2015/09/16	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2044	05/11/2015	8.25	Put	Bond Future	9,175.4200	9.1754	9,155.9000	9.1559	(0.213)	0	0	0
2015/09/16	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2044	04/02/2016	8.99	Put	Bond Future	1,824.1100	1.8241	1,806.2600	1.8063	(0.979)	0	0	0
2015/09/16	2044	04/02/2016			Bond Future	9.1760	95.9462	9.1742	95.9640	(0.020)	0.0000	0.0000	0
2015/09/16	2044	04/02/2016	9.01	Put	Bond Future	1,625.1900	1.6252	1,607.3400	1.6073	(1.098)	0	0	0
2015/09/16	2044	04/02/2016	9.00	Put	Bond Future	1,724.5600	1.7246	1,706.7100	1.7067	(1.035)	0	0	0
2015/09/16	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2044	05/05/2016	8.99	Put	Bond Future	2,290.7700	2.2908	2,272.4200	2.2724	(0.801)	0	0	0
2015/09/16	2044	05/05/2016			Bond Future	9.2250	97.6527	9.2231	97.6711	(0.021)	0.0000	0.0000	0
2015/09/16	2044	05/05/2016	9.01	Put	Bond Future	2,092.2100	2.0922	2,073.8600	2.0739	(0.877)	0	0	0
2015/09/16	2044	05/05/2016	9.00	Put	Bond Future	2,191.4000	2.1914	2,173.0500	2.1731	(0.837)	0	0	0
2015/09/16	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2046	05/11/2015			Bond Future	124.9025	124.9025	124.9117	124.9117	0.007	0.0000	0.0000	6,432
2015/09/16	2046	05/11/2015	133.00	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
2015/09/16	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2046	05/11/2015	132.99	Put	Bond Future	8,087.5200	8.0875	8,078.3200	8.0783	(0.114)	0	0	0
2015/09/16	2046	05/11/2015	133.01	Put	Bond Future	8,107.5200	8.1075	8,098.3200	8.0983	(0.113)	0	0	0
2015/09/16	2046	05/11/2015	133.00	Put	Bond Future	8,097.5200	8.0975	8,088.3200	8.0883	(0.114)	0	0	0
2015/09/16	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2046	04/02/2016			Bond Future	127.0122	127.0122	127.0190	127.0190	0.005	0.0000	0.0000	0
2015/09/16	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2046	04/02/2016	127.99	Put	Bond Future	977.7900	0.9778	970.9900	0.9710	(0.695)	0	0	0
2015/09/16	2046	04/02/2016	128.01	Put	Bond Future	997.7900	0.9978	990.9900	0.9910	(0.682)	0	0	0
2015/09/16	2046	04/02/2016	128.00	Put	Bond Future	987.7900	0.9878	980.9900	0.9810	(0.688)	0	0	0
2015/09/16	2050	05/11/2015			Bond Future	132.9406	132.9406	132.9507	132.9507	0.008	0.0000	0.0000	4,911
2015/09/16	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2050	05/11/2015	144.99	Put	Bond Future	12,049.4400	12.0494	12,039.3400	12.0393	(0.084)	0	0	0
2015/09/16	2050	05/11/2015	145.01	Put	Bond Future	12,069.4400	12.0694	12,059.3400	12.0593	(0.084)	0	0	0
2015/09/16	2050	05/11/2015	145.00	Put	Bond Future	12,059.4400	12.0594	12,049.3400	12.0493	(0.084)	0	0	0
2015/09/16	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2050	04/02/2016			Bond Future	133.6502	133.6502	133.6572	133.6572	0.005	0.0000	0.0000	0
2015/09/16	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2050	04/02/2016	137.99	Put	Bond Future	4,339.8300	4.3398	4,332.8500	4.3329	(0.161)	0	0	0
2015/09/16	2050	04/02/2016	138.01	Put	Bond Future	4,359.8300	4.3598	4,352.8500	4.3529	(0.160)	0	0	0
2015/09/16	2050	04/02/2016	138.00	Put	Bond Future	4,349.8300	4.3498	4,342.8500	4.3429	(0.160)	0	0	0
2015/09/16	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	AL37	05/11/2015			Index Future	462.5260	462.5260	462.8120	462.8120	0.062	0.0000	0.0000	3
2015/09/16	AL37	04/02/2016			Index Future	470.2980	470.2980	470.5830	470.5830	0.061	0.0000	0.0000	0
2015/09/16	AL7T	05/11/2015			Index Future	542.9640	542.9640	543.5140	543.5140	0.101	0.0000	0.0000	1
2015/09/16	AL7T	04/02/2016			Index Future	552.0880	552.0880	552.6400	552.6400	0.100	0.0000	0.0000	0
2015/09/16	ALBI	05/11/2015			Index Future	496.1830	496.1830	496.4660	496.4660	0.057	0.0000	0.0000	456
2015/09/16	ALBI	04/02/2016			Index Future	504.5200	504.5200	504.8020	504.8020	0.056	0.0000	0.0000	146
2015/09/16	ALBI	05/05/2016			Index Future	513.4800	513.4800	513.7710	513.7710	0.057	0.0000	0.0000	0
2015/09/16	C002	31/03/2032			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
2015/09/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/09/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C213	28/02/2031			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
2015/09/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/16	EL28	05/11/2015	126.99	Put	Bond Future	2,335.4400	2.3354	2,323.7500	2.3238	(0.501)	0	0	0
2015/09/16	EL28	05/11/2015			Bond Future	124.6546	124.6546	124.6663	124.6663	0.009	0.0000	0.0000	0
2015/09/16	EL28	05/11/2015	127.01	Put	Bond Future	2,355.4400	2.3554	2,343.7500	2.3438	(0.496)	0	0	0
2015/09/16	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	EL28	05/11/2015	127.00	Put	Bond Future	2,345.4400	2.3454	2,333.7500	2.3338	(0.498)	0	0	0
2015/09/16	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	EL28	04/02/2016	128.99	Put	Bond Future	2,229.5900	2.2296	2,220.3600	2.2204	(0.414)	0	0	0
2015/09/16	EL28	04/02/2016			Bond Future	126.7604	126.7604	126.7696	126.7696	0.007	0.0000	0.0000	0
2015/09/16	EL28	04/02/2016	129.01	Put	Bond Future	2,249.5900	2.2496	2,240.3600	2.2404	(0.410)	0	0	0
2015/09/16	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	EL28	04/02/2016	129.00	Put	Bond Future	2,239.5900	2.2396	2,230.3600	2.2304	(0.412)	0	0	0
2015/09/16	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	ES33	05/11/2015	9.00	Put	Bond Future	7,317.7400	7.3177	7,331.1400	7.3311	0.183	0	0	0
2015/09/16	ES33	05/11/2015			Bond Future	9.9857	80.6156	9.9876	80.6022	0.019	0.0000	0.0000	6,441
2015/09/16	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	ES33	05/11/2015	8.99	Put	Bond Future	7,397.0700	7.3971	7,410.4700	7.4105	0.181	0	0	0
2015/09/16	ES33	05/11/2015	9.01	Put	Bond Future	7,238.5100	7.2385	7,251.9100	7.2519	0.185	0	0	0
2015/09/16	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	ES33	04/02/2016			Bond Future	10.0777	81.9708	10.0799	81.9556	0.022	0.0000	0.0000	0
2015/09/16	ES33	04/02/2016	9.99	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
2015/09/16	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	ES33	04/02/2016	9.99	Put	Bond Future	602.7700	0.6028	618.0100	0.6180	2.528	0	0	0
2015/09/16	ES33	04/02/2016	10.01	Put	Bond Future	464.6400	0.4646	479.8800	0.4799	3.280	0	0	0
2015/09/16	ES33	04/02/2016	10.00	Put	Bond Future	533.6600	0.5337	548.9000	0.5489	2.856	0	0	0
2015/09/16	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	ES33	05/05/2016			Bond Future	10.1593	79.6372	10.1615	79.6219	0.022	0.0000	0.0000	0
2015/09/16	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	ES33	05/05/2016	9.99	Put	Bond Future	1,153.7200	1.1537	1,169.0200	1.1690	1.326	0	0	0
2015/09/16	ES33	05/05/2016	10.01	Put	Bond Future	1,016.0800	1.0161	1,031.3800	1.0314	1.506	0	0	0
2015/09/16	ES33	05/05/2016	10.00	Put	Bond Future	1,084.8500	1.0848	1,100.1500	1.1002	1.410	0	0	0
2015/09/16	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	GOVI	05/11/2015			GOVI	492.9540	492.9540	493.3040	493.3040	0.071	0.0000	0.0000	442
2015/09/16	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	GOVI	05/11/2015	529.99	Put	GOVI	370,360.0000	37.0360	366,860.0000	36.6860	(0.945)	0	0	0
2015/09/16	GOVI	05/11/2015	530.01	Put	GOVI	370,560.0000	37.0560	367,060.0000	36.7060	(0.945)	0	0	0
2015/09/16	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	GOVI	05/11/2015	530.00	Put	GOVI	370,460.0000	37.0460	366,960.0000	36.6960	(0.945)	0	0	0
2015/09/16	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	GOVI	04/02/2016			GOVI	501.2370	501.2370	501.5870	501.5870	0.070	0.0000	0.0000	26
2015/09/16	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	GOVI	04/02/2016	511.99	Put	GOVI	107,530.0000	10.7530	104,030.0000	10.4030	(3.255)	0	0	0
2015/09/16	GOVI	04/02/2016	512.01	Put	GOVI	107,730.0000	10.7730	104,230.0000	10.4230	(3.249)	0	0	0
2015/09/16	GOVI	04/02/2016	512.00	Put	GOVI	107,630.0000	10.7630	104,130.0000	10.4130	(3.252)	0	0	0
2015/09/16	GOVI	05/05/2016	518.01	Put	GOVI	78,710.0000	7.8710	75,120.0000	7.5120	(4.561)	0	0	0
2015/09/16	GOVI	05/05/2016			GOVI	510.1390	510.1390	510.4980	510.4980	0.070	0.0000	0.0000	0
2015/09/16	GOVI	05/05/2016	518.00	Put	GOVI	78,610.0000	7.8610	75,020.0000	7.5020	(4.567)	0	0	0
2015/09/16	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	GOVI	05/05/2016	517.99	Put	GOVI	78,510.0000	7.8510	74,920.0000	7.4920	(4.573)	0	0	0
2015/09/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/09/16	IGOV	05/11/2015			Index Future	230.9730	230.9730	230.9580	230.9580	(0.006)	0.0000	0.0000	969
2015/09/16	IGOV	04/02/2016			Index Future	234.8730	234.8730	234.8550	234.8550	(0.008)	0.0000	0.0000	82
2015/09/16	IGOV	05/05/2016			Index Future	239.0620	239.0620	239.0460	239.0460	(0.007)	0.0000	0.0000	0
2015/09/16	ILBI	05/11/2015			Index Future	626.2510	626.2510	626.2320	626.2320	(0.003)	0.0000	0.0000	0
2015/09/16	ILBI	04/02/2016			Index Future	636.9520	636.9520	636.9310	636.9310	(0.003)	0.0000	0.0000	160
2015/09/16	IS01	19/12/2016			Interest Rate Swap	99.9717	99.9717	99.9436	99.9436	(0.028)	0.0000	0.0000	0
2015/09/16	IS02	18/12/2017			Interest Rate Swap	100.2028	100.2028	100.1586	100.1586	(0.044)	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
2015/09/16	IS05	17/12/2020			Interest Rate Swap	100.0267	100.0267	99.9159	99.9159	(0.111)	0.0000	0.0000	0
2015/09/16	IS10	17/12/2025			Interest Rate Swap	101.5051	101.5051	101.4700	101.4700	(0.035)	0.0000	0.0000	0
2015/09/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/09/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/09/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/09/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/09/16	JBAF	16/09/2015			Jibar Tradeable Future	6.3100	93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2015/09/16	JBAF	21/10/2015			Jibar Tradeable Future	6.4400	93.5600	6.4400	93.5600	0.000	0.0000	0.0000	0
2015/09/16	JBAF	18/11/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	0
2015/09/16	JBAF	15/12/2015			Jibar Tradeable Future	6.6200	93.3800	6.6200	93.3800	0.000	0.0000	0.0000	0
2015/09/16	JBAF	20/01/2016			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	0
2015/09/16	JBAF	17/02/2016			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	2,000
2015/09/16	JBAF	16/03/2016			Jibar Tradeable Future	6.8100	93.1900	6.8100	93.1900	0.000	0.0000	0.0000	0
2015/09/16	JBAF	15/06/2016			Jibar Tradeable Future	7.1200	92.8800	7.1200	92.8800	0.000	0.0000	0.0000	0
2015/09/16	JBAF	21/09/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2015/09/16	JBAF	21/12/2016			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2015/09/16	JBAF	15/03/2017			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2015/09/16	JBAF	21/06/2017			Jibar Tradeable Future	7.8600	92.1400	7.8600	92.1400	0.000	0.0000	0.0000	0
2015/09/16	R023	05/11/2015			Bond Future	8.3843	98.0884	8.3661	98.1842	(0.217)	0.0000	0.0000	14,033
2015/09/16	R023	05/11/2015	7.99	Put	Bond Future	2,455.5400	2.4555	2,372.5300	2.3725	(3.381)	0	0	0
2015/09/16	R023	05/11/2015	8.01	Put	Bond Future	2,372.2500	2.3722	2,290.1400	2.2901	(3.461)	0	0	0
2015/09/16	R023	05/11/2015	7.99	Call	Bond Future	350.7700	0.3508	363.5700	0.3636	3.649	0	0	0
2015/09/16	R023	05/11/2015	8.00	Put	Bond Future	2,413.7200	2.4137	2,331.1600	2.3312	(3.420)	0	0	0
2015/09/16	R023	05/11/2015	8.00	Call	Bond Future	363.0400	0.3630	376.2900	0.3763	3.650	0	0	0
2015/09/16	R023	05/11/2015	8.01	Call	Bond Future	375.6300	0.3756	389.3300	0.3893	3.647	0	0	0
2015/09/16	R023	04/02/2016	8.01	Put	Bond Future	3,118.5500	3.1186	3,046.4300	3.0464	(2.313)	0	0	0
2015/09/16	R023	04/02/2016			Bond Future	8.4618	99.7372	8.4432	99.8327	(0.221)	0.0000	0.0000	1,050
2015/09/16	R023	04/02/2016	8.00	Put	Bond Future	3,155.7400	3.1557	3,083.4600	3.0835	(2.290)	0	0	0
2015/09/16	R023	04/02/2016	8.01	Call	Bond Future	775.1600	0.7752	798.5900	0.7986	3.023	0	0	0
2015/09/16	R023	04/02/2016	7.99	Call	Bond Future	744.4500	0.7444	767.3400	0.7673	3.075	0	0	0
2015/09/16	R023	04/02/2016	8.00	Call	Bond Future	759.6900	0.7597	782.9600	0.7830	3.063	0	0	0
2015/09/16	R023	04/02/2016	7.99	Put	Bond Future	3,193.2000	3.1932	3,120.5400	3.1205	(2.275)	0	0	0
2015/09/16	R023	05/05/2016			Bond Future	8.5185	97.5812	8.4989	97.6785	(0.230)	0.0000	0.0000	0
2015/09/16	R023	05/05/2016	8.24	Put	Bond Future	2,995.2600	2.9953	2,930.7400	2.9307	(2.154)	0	0	0
2015/09/16	R023	05/05/2016	8.26	Put	Bond Future	2,935.9000	2.9359	2,872.0400	2.8720	(2.175)	0	0	0
2015/09/16	R023	05/05/2016	8.24	Call	Bond Future	1,601.0200	1.6010	1,633.7800	1.6338	2.046	0	0	0
2015/09/16	R023	05/05/2016	8.25	Put	Bond Future	2,965.4800	2.9655	2,901.2900	2.9013	(2.165)	0	0	0
2015/09/16	R023	05/05/2016	8.25	Call	Bond Future	1,621.7400	1.6217	1,654.8300	1.6548	2.040	0	0	0
2015/09/16	R023	05/05/2016	8.26	Call	Bond Future	1,642.6300	1.6426	1,676.0500	1.6760	2.035	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
2015/09/16	R186	05/11/2015	7.75	Put	Bond Future	6,193.5100	6.1935	6,059.2500	6.0592	(2.168)	0	0	0
2015/09/16	R186	05/11/2015	8.24	Call	Bond Future	855.5600	0.8556	880.5200	0.8805	2.917	0	0	0
2015/09/16	R186	05/11/2015	8.25	Put	Bond Future	2,854.7800	2.8548	2,743.2800	2.7433	(3.906)	0	0	8,650
2015/09/16	R186	05/11/2015	8.45	Call	Bond Future	1,498.0100	1.4980	1,541.5200	1.5415	2.905	0	0	200
2015/09/16	R186	05/11/2015	8.75	Call	Bond Future	2,832.8500	2.8329	2,907.2500	2.9073	2.626	0	0	0
2015/09/16	R186	05/11/2015	8.85	Put	Bond Future	699.2400	0.6992	646.3400	0.6463	(7.565)	0	0	2,283
2015/09/16	R186	05/11/2015			Bond Future	8.5009	118.2473	8.4832	118.3845	(0.207)	8.5065	8.5065	32,472
2015/09/16	R186	05/11/2015	8.00	Put	Bond Future	4,380.0300	4.3800	4,253.3100	4.2533	(2.893)	0	0	0
2015/09/16	R186	05/11/2015	9.00	Put	Bond Future	452.2400	0.4522	412.8300	0.4128	(8.714)	0	0	2,600
2015/09/16	R186	05/11/2015	8.22	Call	Bond Future	806.4800	0.8065	829.9400	0.8299	2.909	0	0	0
2015/09/16	R186	05/11/2015	8.24	Put	Bond Future	2,909.2000	2.9092	2,796.9300	2.7969	(3.859)	0	0	0
2015/09/16	R186	05/11/2015	8.35	Put	Bond Future	2,344.2300	2.3442	2,241.0900	2.2411	(4.400)	0	0	9,430
2015/09/16	R186	05/11/2015	8.26	Put	Bond Future	2,801.0900	2.8011	2,690.3800	2.6904	(3.952)	0	0	0
2015/09/16	R186	05/11/2015	8.50	Put	Bond Future	1,692.6100	1.6926	1,603.8900	1.6039	(5.242)	0	0	4,666
2015/09/16	R186	05/11/2015	8.55	Put	Bond Future	1,508.9900	1.5090	1,425.3900	1.4254	(5.540)	0	0	4,667
2015/09/16	R186	05/11/2015	7.73	Call	Bond Future	132.0000	0.1320	134.6300	0.1346	1.992	0	0	169
2015/09/16	R186	05/11/2015	7.86	Call	Bond Future	229.7400	0.2297	235.2100	0.2352	2.381	0	0	674
2015/09/16	R186	05/11/2015	8.35	Call	Bond Future	1,162.6700	1.1627	1,196.7600	1.1968	2.932	0	0	843
2015/09/16	R186	05/11/2015	8.00	Call	Bond Future	392.2600	0.3923	402.7700	0.4028	2.679	0	0	200
2015/09/16	R186	05/11/2015	8.45	Put	Bond Future	1,894.5000	1.8945	1,800.7800	1.8008	(4.947)	0	0	6,308
2015/09/16	R186	05/11/2015	8.75	Put	Bond Future	917.5200	0.9175	854.6900	0.8547	(6.848)	0	0	10,200
2015/09/16	R186	05/11/2015	8.85	Call	Bond Future	3,370.9700	3.3710	3,455.3000	3.4553	2.502	0	0	0
2015/09/16	R186	05/11/2015	9.00	Call	Bond Future	4,245.5100	4.2455	4,343.3300	4.3433	2.304	0	0	0
2015/09/16	R186	05/11/2015	7.73	Put	Bond Future	6,348.3100	6.3483	6,213.7100	6.2137	(2.120)	0	0	0
2015/09/16	R186	05/11/2015	7.75	Call	Bond Future	144.2200	0.1442	147.1900	0.1472	2.059	0	0	1,200
2015/09/16	R186	05/11/2015	7.86	Put	Bond Future	5,366.0000	5.3660	5,234.2400	5.2342	(2.455)	0	0	0
2015/09/16	R186	05/11/2015	8.25	Call	Bond Future	880.7900	0.8808	906.5200	0.9065	2.921	0	0	0
2015/09/16	R186	05/11/2015	8.22	Put	Bond Future	3,019.6400	3.0196	2,905.8700	2.9059	(3.768)	0	0	1,090
2015/09/16	R186	05/11/2015	8.26	Call	Bond Future	906.6800	0.9067	933.2000	0.9332	2.925	0	0	0
2015/09/16	R186	05/11/2015	8.50	Call	Bond Future	1,685.9200	1.6859	1,734.4300	1.7344	2.877	0	0	650
2015/09/16	R186	05/11/2015	8.55	Call	Bond Future	1,890.2900	1.8903	1,943.9200	1.9439	2.837	0	0	0
2015/09/16	R186	04/02/2016	7.50	Call	Bond Future	351.6300	0.3516	357.2300	0.3572	1.593	0	0	0
2015/09/16	R186	04/02/2016			Bond Future	8.5628	114.9370	8.5448	115.0743	(0.210)	0.0000	0.0000	5,365
2015/09/16	R186	04/02/2016	8.75	Call	Bond Future	3,473.4800	3.4735	3,537.9600	3.5380	1.856	0	0	0
2015/09/16	R186	04/02/2016	7.51	Call	Bond Future	360.2600	0.3603	366.0400	0.3660	1.604	0	0	0
2015/09/16	R186	04/02/2016	7.49	Call	Bond Future	343.1600	0.3432	348.5900	0.3486	1.582	0	0	0
2015/09/16	R186	04/02/2016	7.50	Put	Bond Future	8,854.0300	8.8540	8,722.3600	8.7224	(1.487)	0	0	0
2015/09/16	R186	04/02/2016	7.49	Put	Bond Future	8,929.5800	8.9296	8,797.7400	8.7977	(1.476)	0	0	0
2015/09/16	R186	04/02/2016	8.75	Put	Bond Future	2,060.2600	2.0603	1,987.4700	1.9875	(3.533)	0	0	6,700
2015/09/16	R186	04/02/2016	7.51	Put	Bond Future	8,778.7200	8.7787	8,647.2300	8.6472	(1.498)	0	0	0
2015/09/16	R186	05/05/2016			Bond Future	8.6133	116.9807	8.5946	117.1205	(0.217)	0.0000	0.0000	0
2015/09/16	R186	05/05/2016	8.34	Call	Bond Future	2,553.8400	2.5538	2,624.1600	2.6242	2.754	0	0	0
2015/09/16	R186	05/05/2016	8.35	Call	Bond Future	2,585.0600	2.5851	2,655.8800	2.6559	2.740	0	0	0
2015/09/16	R186	05/05/2016	8.33	Call	Bond Future	2,522.8500	2.5228	2,592.6800	2.5927	2.768	0	0	0
2015/09/16	R186	05/05/2016	8.35	Put	Bond Future	4,573.4800	4.5735	4,504.4800	4.5045	(1.509)	0	0	0
2015/09/16	R186	05/05/2016	7.56	Put	Bond Future	9,068.3800	9.0684	8,944.3500	8.9443	(1.368)	0	0	0
2015/09/16	R186	05/05/2016	8.34	Put	Bond Future	4,618.7100	4.6187	4,549.2100	4.5492	(1.505)	0	0	0
2015/09/16	R186	05/05/2016	7.56	Call	Bond Future	822.8900	0.8229	838.6800	0.8387	1.919	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
2015/09/16	R186	05/05/2016	8.33	Put	Bond Future	4,664.2300	4.6642	4,594.2400	4.5942	(1.501)	0	0	0
2015/09/16	R186	04/08/2016	8.51	Put	Bond Future	4,650.9000	4.6509	4,557.5700	4.5576	(2.007)	0	0	0
2015/09/16	R186	04/08/2016			Bond Future	8.6632	113.8108	8.6438	113.9527	(0.224)	0.0000	0.0000	0
2015/09/16	R186	04/08/2016	8.50	Put	Bond Future	4,691.3500	4.6913	4,597.6300	4.5976	(1.998)	0	0	0
2015/09/16	R186	04/08/2016	8.51	Call	Bond Future	3,523.7100	3.5237	3,572.2300	3.5722	1.377	0	0	0
2015/09/16	R186	04/08/2016	8.49	Call	Bond Future	3,456.5700	3.4566	3,504.2900	3.5043	1.381	0	0	0
2015/09/16	R186	04/08/2016	8.50	Call	Bond Future	3,490.0400	3.4900	3,538.1700	3.5382	1.379	0	0	0
2015/09/16	R186	04/08/2016	8.49	Put	Bond Future	4,732.0600	4.7321	4,637.9300	4.6379	(1.989)	0	0	0
2015/09/16	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R197	05/11/2015			Bond Future	292.8193	292.8193	292.8344	292.8344	0.005	0.0000	0.0000	927
2015/09/16	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R197	05/11/2015	294.99	Put	Bond Future	2,170.7300	2.1707	2,155.5900	2.1556	(0.697)	0	0	0
2015/09/16	R197	05/11/2015	295.01	Put	Bond Future	2,190.7300	2.1907	2,175.5900	2.1756	(0.691)	0	0	0
2015/09/16	R197	05/11/2015	295.00	Put	Bond Future	2,180.7300	2.1807	2,165.5900	2.1656	(0.694)	0	0	0
2015/09/16	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R197	04/02/2016			Bond Future	291.4046	291.4046	291.4137	291.4137	0.003	0.0000	0.0000	0
2015/09/16	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R197	04/02/2016	296.99	Put	Bond Future	5,585.4200	5.5854	5,576.3000	5.5763	(0.163)	0	0	0
2015/09/16	R197	04/02/2016	297.01	Put	Bond Future	5,605.4200	5.6054	5,596.3000	5.5963	(0.163)	0	0	0
2015/09/16	R197	04/02/2016	297.00	Put	Bond Future	5,595.4200	5.5954	5,586.3000	5.5863	(0.163)	0	0	0
2015/09/16	R202	05/11/2015			Bond Future	238.4950	238.4950	238.5095	238.5095	0.006	0.0000	0.0000	53,286
2015/09/16	R202	05/11/2015	245.99	Put	Bond Future	7,495.0100	7.4950	7,480.5300	7.4805	(0.193)	0	0	0
2015/09/16	R202	05/11/2015	246.01	Put	Bond Future	7,515.0100	7.5150	7,500.5300	7.5005	(0.193)	0	0	0
2015/09/16	R202	05/11/2015	246.00	Put	Bond Future	7,505.0100	7.5050	7,490.5300	7.4905	(0.193)	0	0	0
2015/09/16	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R202	04/02/2016			Bond Future	239.1449	239.1449	239.1544	239.1544	0.004	0.0000	0.0000	0
2015/09/16	R202	04/02/2016	239.99	Put	Bond Future	845.0900	0.8451	835.5600	0.8356	(1.128)	0	0	0
2015/09/16	R202	04/02/2016	240.01	Put	Bond Future	865.0900	0.8651	855.5600	0.8556	(1.102)	0	0	0
2015/09/16	R202	04/02/2016	240.00	Put	Bond Future	855.0900	0.8551	845.5600	0.8456	(1.115)	0	0	0
2015/09/16	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R203	05/11/2015	5.99	Call	Bond Future	0.1500	0.0002	0.1500	0.0002	0.000	0	0	0
2015/09/16	R203	05/11/2015	6.00	Put	Bond Future	2,438.7400	2.4387	2,385.6100	2.3856	(2.179)	0	0	0
2015/09/16	R203	05/11/2015			Bond Future	7.4002	102.6950	7.3692	102.7481	(0.419)	0.0000	0.0000	15,930
2015/09/16	R203	05/11/2015	6.00	Call	Bond Future	0.1600	0.0002	0.1600	0.0002	0.000	0	0	0
2015/09/16	R203	05/11/2015	6.01	Call	Bond Future	0.1700	0.0002	0.1700	0.0002	0.000	0	0	0
2015/09/16	R203	05/11/2015	5.99	Put	Bond Future	2,456.4200	2.4564	2,403.2900	2.4033	(2.163)	0	0	0
2015/09/16	R203	05/11/2015	6.01	Put	Bond Future	2,421.0600	2.4211	2,367.9300	2.3679	(2.194)	0	0	0
2015/09/16	R203	04/02/2016	7.25	Put	Bond Future	548.4600	0.5485	510.2500	0.5102	(6.967)	0	0	0
2015/09/16	R203	04/02/2016	7.26	Put	Bond Future	538.2800	0.5383	500.6400	0.5006	(6.993)	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
2015/09/16	R203	04/02/2016			Bond Future	7.5050	104.4213	7.4700	104.4733	(0.465)	0.0000	0.0000	0
2015/09/16	R203	04/02/2016	7.26	Call	Bond Future	172.2100	0.1722	186.6100	0.1866	8.362	0	0	0
2015/09/16	R203	04/02/2016	7.24	Call	Bond Future	162.4700	0.1625	176.2100	0.1762	8.457	0	0	0
2015/09/16	R203	04/02/2016	7.25	Call	Bond Future	167.4100	0.1674	181.2400	0.1812	8.261	0	0	0
2015/09/16	R203	04/02/2016	7.24	Put	Bond Future	558.5100	0.5585	520.2100	0.5202	(6.858)	0	0	0
2015/09/16	R203	05/05/2016	7.25	Put	Bond Future	717.8300	0.7178	684.2100	0.6842	(4.684)	0	0	0
2015/09/16	R203	05/05/2016			Bond Future	7.5603	102.1076	7.5185	102.1607	(0.553)	0.0000	0.0000	0
2015/09/16	R203	05/05/2016	7.26	Call	Bond Future	328.1800	0.3282	347.8500	0.3478	5.994	0	0	0
2015/09/16	R203	05/05/2016	7.24	Call	Bond Future	318.0500	0.3180	337.2900	0.3373	6.049	0	0	0
2015/09/16	R203	05/05/2016	7.25	Call	Bond Future	323.0900	0.3231	342.5500	0.3426	6.023	0	0	0
2015/09/16	R203	05/05/2016	7.24	Put	Bond Future	725.5500	0.7256	691.7100	0.6917	(4.664)	0	0	0
2015/09/16	R203	05/05/2016	7.26	Put	Bond Future	710.1700	0.7102	676.7600	0.6768	(4.705)	0	0	0
2015/09/16	R204	05/11/2015			Bond Future	7.7777	103.6945	7.7532	103.7616	(0.316)	0.0000	0.0000	23,871
2015/09/16	R204	05/11/2015	6.25	Call	Bond Future	0.1600	0.0002	0.1600	0.0002	0.000	0	0	0
2015/09/16	R204	05/11/2015	6.24	Put	Bond Future	4,307.8900	4.3079	4,240.7800	4.2408	(1.558)	0	0	0
2015/09/16	R204	05/11/2015	6.26	Put	Bond Future	4,250.4300	4.2504	4,183.3300	4.1833	(1.579)	0	0	0
2015/09/16	R204	05/11/2015	6.25	Put	Bond Future	4,279.1600	4.2792	4,212.0500	4.2120	(1.568)	0	0	0
2015/09/16	R204	05/11/2015	6.26	Call	Bond Future	0.1700	0.0002	0.1800	0.0002	5.882	0	0	0
2015/09/16	R204	05/11/2015	6.24	Call	Bond Future	0.1500	0.0002	0.1500	0.0002	0.000	0	0	0
2015/09/16	R204	04/02/2016	7.50	Call	Bond Future	319.8900	0.3199	335.5700	0.3356	4.902	0	0	0
2015/09/16	R204	04/02/2016			Bond Future	7.8716	101.4010	7.8454	101.4673	(0.333)	0.0000	0.0000	0
2015/09/16	R204	04/02/2016	7.51	Call	Bond Future	327.6000	0.3276	343.5800	0.3436	4.878	0	0	0
2015/09/16	R204	04/02/2016	7.49	Put	Bond Future	1,282.4000	1.2824	1,231.5400	1.2315	(3.966)	0	0	0
2015/09/16	R204	04/02/2016	7.51	Put	Bond Future	1,246.5500	1.2466	1,196.3100	1.1963	(4.030)	0	0	0
2015/09/16	R204	04/02/2016	7.49	Call	Bond Future	312.3300	0.3123	327.6900	0.3277	4.918	0	0	0
2015/09/16	R204	04/02/2016	7.50	Put	Bond Future	1,264.4000	1.2644	1,213.8600	1.2139	(3.997)	0	0	0
2015/09/16	R204	05/05/2016	7.75	Call	Bond Future	775.3300	0.7753	799.5800	0.7996	3.128	0	0	0
2015/09/16	R204	05/05/2016			Bond Future	7.9415	103.2038	7.9125	103.2713	(0.366)	0.0000	0.0000	0
2015/09/16	R204	05/05/2016	7.76	Call	Bond Future	785.9100	0.7859	810.4100	0.8104	3.117	0	0	0
2015/09/16	R204	05/05/2016	7.74	Put	Bond Future	1,234.8100	1.2348	1,191.2900	1.1913	(3.524)	0	0	0
2015/09/16	R204	05/05/2016	7.76	Put	Bond Future	1,208.8400	1.2088	1,165.8100	1.1658	(3.560)	0	0	0
2015/09/16	R204	05/05/2016	7.74	Call	Bond Future	765.1500	0.7652	789.1600	0.7892	3.138	0	0	0
2015/09/16	R204	05/05/2016	7.75	Put	Bond Future	1,221.6200	1.2216	1,178.3400	1.1783	(3.543)	0	0	0
2015/09/16	R207	05/11/2015	7.76	Call	Bond Future	290.1000	0.2901	302.8500	0.3029	4.395	0	0	0
2015/09/16	R207	05/11/2015			Bond Future	8.0524	99.5078	8.0336	99.5725	(0.234)	0.0000	0.0000	44,623
2015/09/16	R207	05/11/2015	7.74	Call	Bond Future	271.0500	0.2711	283.0500	0.2830	4.427	0	0	0
2015/09/16	R207	05/11/2015	7.50	Call	Bond Future	108.0800	0.1081	112.3200	0.1123	3.923	0	0	19
2015/09/16	R207	05/11/2015	7.75	Call	Bond Future	280.4600	0.2805	292.8300	0.2928	4.411	0	0	0
2015/09/16	R207	05/11/2015	7.43	Call	Bond Future	79.5100	0.0795	82.5700	0.0826	3.849	0	0	53
2015/09/16	R207	05/11/2015	7.74	Put	Bond Future	1,350.4800	1.3505	1,297.8300	1.2978	(3.899)	0	0	0
2015/09/16	R207	05/11/2015	7.43	Put	Bond Future	2,244.5200	2.2445	2,182.9300	2.1829	(2.744)	0	0	0
2015/09/16	R207	05/11/2015	7.76	Put	Bond Future	1,299.9900	1.3000	1,248.0900	1.2481	(3.992)	0	0	0
2015/09/16	R207	05/11/2015	7.50	Put	Bond Future	2,026.6900	2.0267	1,966.2800	1.9663	(2.981)	0	0	0
2015/09/16	R207	05/11/2015	7.75	Put	Bond Future	1,325.1100	1.3251	1,272.8300	1.2728	(3.945)	0	0	0
2015/09/16	R207	04/02/2016	7.49	Put	Bond Future	2,402.7600	2.4028	2,349.1200	2.3491	(2.232)	0	0	0
2015/09/16	R207	04/02/2016	7.27	Put	Bond Future	3,023.7700	3.0238	2,966.0300	2.9660	(1.910)	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
2015/09/16	R207	04/02/2016			Bond Future	8.1421	97.5390	8.1224	97.6028	(0.241)	0.0000	0.0000	0
2015/09/16	R207	04/02/2016	7.51	Put	Bond Future	2,349.4500	2.3494	2,296.2500	2.2963	(2.264)	0	0	0
2015/09/16	R207	04/02/2016	7.27	Call	Bond Future	139.7600	0.1398	145.8500	0.1459	4.357	0	0	43
2015/09/16	R207	04/02/2016	7.50	Call	Bond Future	262.6800	0.2627	273.0900	0.2731	3.963	0	0	19
2015/09/16	R207	04/02/2016	7.51	Call	Bond Future	269.4400	0.2694	280.0700	0.2801	3.945	0	0	0
2015/09/16	R207	04/02/2016	7.49	Call	Bond Future	256.0500	0.2561	266.2400	0.2662	3.980	0	0	0
2015/09/16	R207	04/02/2016	7.50	Put	Bond Future	2,376.0300	2.3760	2,322.6100	2.3226	(2.248)	0	0	0
2015/09/16	R207	05/05/2016	7.86	Put	Bond Future	1,951.3900	1.9514	1,908.3200	1.9083	(2.207)	0	0	0
2015/09/16	R207	05/05/2016			Bond Future	8.2174	99.2733	8.1962	99.3384	(0.258)	0.0000	0.0000	0
2015/09/16	R207	05/05/2016	7.85	Put	Bond Future	1,970.6200	1.9706	1,927.3300	1.9273	(2.197)	0	0	0
2015/09/16	R207	05/05/2016	7.56	Put	Bond Future	2,579.6300	2.5796	2,530.1800	2.5302	(1.917)	0	0	0
2015/09/16	R207	05/05/2016	7.84	Put	Bond Future	1,989.9800	1.9900	1,946.4600	1.9465	(2.187)	0	0	0
2015/09/16	R207	05/05/2016	7.56	Call	Bond Future	538.2600	0.5383	553.9000	0.5539	2.906	0	0	43
2015/09/16	R207	05/05/2016	7.85	Call	Bond Future	836.1900	0.8362	857.9900	0.8580	2.607	0	0	0
2015/09/16	R207	05/05/2016	7.86	Call	Bond Future	848.0500	0.8481	870.0700	0.8701	2.597	0	0	0
2015/09/16	R207	05/05/2016	7.84	Call	Bond Future	824.4400	0.8244	846.0100	0.8460	2.616	0	0	0
2015/09/16	R207	04/08/2016			Bond Future	8.2951	97.4386	8.2723	97.5044	(0.276)	0.0000	0.0000	0
2015/09/16	R207	04/08/2016	7.99	Put	Bond Future	1,979.2900	1.9793	1,938.7100	1.9387	(2.050)	0	0	0
2015/09/16	R207	04/08/2016	8.01	Put	Bond Future	1,945.9600	1.9460	1,905.7800	1.9058	(2.065)	0	0	0
2015/09/16	R207	04/08/2016	8.00	Put	Bond Future	1,962.5800	1.9626	1,922.2000	1.9222	(2.057)	0	0	0
2015/09/16	R207	04/08/2016	8.01	Call	Bond Future	1,121.1400	1.1211	1,146.7800	1.1468	2.287	0	0	0
2015/09/16	R207	04/08/2016	7.99	Call	Bond Future	1,096.2900	1.0963	1,121.5300	1.1215	2.302	0	0	0
2015/09/16	R207	04/08/2016	8.00	Call	Bond Future	1,108.6700	1.1087	1,134.1100	1.1341	2.295	0	0	0
2015/09/16	R208	05/11/2015			Bond Future	8.1815	94.6061	8.1627	94.6837	(0.230)	0.0000	0.0000	40,314
2015/09/16	R208	05/11/2015	7.74	Put	Bond Future	2,054.4100	2.0544	1,986.3100	1.9863	(3.315)	0	0	0
2015/09/16	R208	05/11/2015	8.48	Call	Bond Future	1,590.9100	1.5909	1,640.4200	1.6404	3.112	0	0	0
2015/09/16	R208	05/11/2015	7.75	Call	Bond Future	218.6000	0.2186	228.3800	0.2284	4.474	0	0	0
2015/09/16	R208	05/11/2015	7.76	Call	Bond Future	226.8900	0.2269	237.0200	0.2370	4.465	0	0	0
2015/09/16	R208	05/11/2015	7.74	Call	Bond Future	210.5500	0.2105	219.9900	0.2200	4.483	0	0	0
2015/09/16	R208	05/11/2015	8.48	Put	Bond Future	368.8700	0.3689	340.8400	0.3408	(7.599)	0	0	2,200
2015/09/16	R208	05/11/2015	7.76	Put	Bond Future	1,986.2900	1.9863	1,918.8800	1.9189	(3.394)	0	0	0
2015/09/16	R208	05/11/2015	7.75	Put	Bond Future	2,020.2200	2.0202	1,952.4600	1.9525	(3.354)	0	0	0
2015/09/16	R208	04/02/2016			Bond Future	8.2608	96.1966	8.2414	96.2735	(0.235)	0.0000	0.0000	0
2015/09/16	R208	04/02/2016	7.74	Put	Bond Future	2,553.3200	2.5533	2,490.8700	2.4909	(2.446)	0	0	0
2015/09/16	R208	04/02/2016	7.76	Put	Bond Future	2,492.9800	2.4930	2,431.1000	2.4311	(2.482)	0	0	0
2015/09/16	R208	04/02/2016	7.75	Put	Bond Future	2,523.0500	2.5231	2,460.8800	2.4609	(2.464)	0	0	0
2015/09/16	R208	04/02/2016	7.76	Call	Bond Future	482.5200	0.4825	497.5200	0.4975	3.109	0	0	0
2015/09/16	R208	04/02/2016	7.74	Call	Bond Future	461.4900	0.4615	475.9200	0.4759	3.127	0	0	0
2015/09/16	R208	04/02/2016	7.75	Call	Bond Future	471.9200	0.4719	486.6300	0.4866	3.117	0	0	0
2015/09/16	R208	05/05/2016	7.99	Call	Bond Future	1,101.3500	1.1014	1,125.6200	1.1256	2.204	0	0	0
2015/09/16	R208	05/05/2016	8.00	Put	Bond Future	2,359.2200	2.3592	2,305.5600	2.3056	(2.274)	0	0	0
2015/09/16	R208	05/05/2016			Bond Future	8.3244	94.5051	8.3038	94.5833	(0.247)	0.0000	0.0000	0
2015/09/16	R208	05/05/2016	8.00	Call	Bond Future	1,116.3300	1.1163	1,140.8600	1.1409	2.197	0	0	0
2015/09/16	R208	05/05/2016	8.01	Call	Bond Future	1,131.4500	1.1314	1,156.2400	1.1562	2.191	0	0	0
2015/09/16	R208	05/05/2016	7.99	Put	Bond Future	2,382.8700	2.3829	2,328.9500	2.3290	(2.263)	0	0	0
2015/09/16	R208	05/05/2016	8.01	Put	Bond Future	2,335.7200	2.3357	2,282.3200	2.2823	(2.286)	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
2015/09/16	R209	05/11/2015	7.99	Put	Bond Future	8,270.6000	8.2706	8,287.5900	8.2876	0.205	0	0	0
2015/09/16	R209	05/11/2015	9.25	Call	Bond Future	2,702.5000	2.7025	2,672.2100	2.6722	(1.121)	0	0	0
2015/09/16	R209	05/11/2015			Bond Future	9.0149	75.0994	9.0176	75.0788	0.031	0.0000	0.0000	24,850
2015/09/16	R209	05/11/2015	8.01	Put	Bond Future	8,102.4800	8.1025	8,119.1900	8.1192	0.206	0	0	0
2015/09/16	R209	05/11/2015	9.16	Put	Bond Future	1,229.8100	1.2298	1,220.4800	1.2205	(0.759)	0	0	0
2015/09/16	R209	05/11/2015	7.99	Call	Bond Future	49.0200	0.0490	45.4200	0.0454	(7.344)	0	0	0
2015/09/16	R209	05/11/2015	8.00	Put	Bond Future	8,186.3600	8.1864	8,203.2200	8.2032	0.206	0	0	0
2015/09/16	R209	05/11/2015	9.25	Put	Bond Future	991.0700	0.9911	981.3700	0.9814	(0.979)	0	0	900
2015/09/16	R209	05/11/2015	8.50	Put	Bond Future	4,384.0500	4.3840	4,388.3900	4.3884	0.099	0	0	0
2015/09/16	R209	05/11/2015	9.00	Put	Bond Future	1,759.0100	1.7590	1,751.4300	1.7514	(0.431)	0	0	500
2015/09/16	R209	05/11/2015	8.00	Call	Bond Future	51.4500	0.0514	47.7200	0.0477	(7.250)	0	0	0
2015/09/16	R209	05/11/2015	8.01	Call	Bond Future	54.1000	0.0541	50.2200	0.0502	(7.172)	0	0	0
2015/09/16	R209	05/11/2015	9.16	Call	Bond Future	2,293.3500	2.2934	2,263.4300	2.2634	(1.305)	0	0	0
2015/09/16	R209	05/11/2015	8.50	Call	Bond Future	415.6400	0.4156	399.3900	0.3994	(3.910)	0	0	900
2015/09/16	R209	05/11/2015	9.00	Call	Bond Future	1,648.7200	1.6487	1,620.5500	1.6206	(1.709)	0	0	0
2015/09/16	R209	04/02/2016	8.74	Call	Bond Future	1,748.5100	1.7485	1,728.8300	1.7288	(1.126)	0	0	0
2015/09/16	R209	04/02/2016	8.75	Put	Bond Future	4,175.5200	4.1755	4,178.2700	4.1783	0.066	0	0	0
2015/09/16	R209	04/02/2016			Bond Future	9.0695	76.3619	9.0726	76.3393	0.034	0.0000	0.0000	400
2015/09/16	R209	04/02/2016	8.75	Call	Bond Future	1,776.2100	1.7762	1,756.3900	1.7564	(1.116)	0	0	0
2015/09/16	R209	04/02/2016	8.76	Call	Bond Future	1,804.1700	1.8042	1,784.2200	1.7842	(1.106)	0	0	0
2015/09/16	R209	04/02/2016	9.52	Put	Bond Future	1,497.1100	1.4971	1,493.4700	1.4935	(0.243)	0	0	2,200
2015/09/16	R209	04/02/2016	8.74	Put	Bond Future	4,224.8000	4.2248	4,227.6900	4.2277	0.068	0	0	0
2015/09/16	R209	04/02/2016	8.76	Put	Bond Future	4,126.6100	4.1266	4,129.2300	4.1292	0.063	0	0	0
2015/09/16	R209	04/02/2016	9.52	Call	Bond Future	4,690.3700	4.6904	4,664.1600	4.6642	(0.559)	0	0	0
2015/09/16	R209	05/05/2016			Bond Future	9.1161	74.5700	9.1192	74.5469	0.035	0.0000	0.0000	0
2015/09/16	R209	05/05/2016	9.00	Call	Bond Future	3,186.3400	3.1863	3,162.7500	3.1627	(0.740)	0	0	0
2015/09/16	R209	05/05/2016	8.99	Put	Bond Future	4,076.7900	4.0768	4,076.2800	4.0763	(0.013)	0	0	0
2015/09/16	R209	05/05/2016	9.01	Put	Bond Future	3,996.2200	3.9962	3,995.5600	3.9956	(0.017)	0	0	0
2015/09/16	R209	05/05/2016	9.00	Put	Bond Future	4,036.3500	4.0363	4,035.7700	4.0358	(0.014)	0	0	0
2015/09/16	R209	05/05/2016	9.01	Call	Bond Future	3,220.0300	3.2200	3,196.3600	3.1964	(0.735)	0	0	0
2015/09/16	R209	05/05/2016	8.99	Call	Bond Future	3,152.8500	3.1529	3,129.3300	3.1293	(0.746)	0	0	0
2015/09/16	R210	05/11/2015			Bond Future	178.6450	178.6450	178.6552	178.6552	0.006	0.0000	0.0000	2,298
2015/09/16	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R210	05/11/2015	181.99	Put	Bond Future	3,345.0000	3.3450	3,334.7600	3.3348	(0.306)	0	0	0
2015/09/16	R210	05/11/2015	182.01	Put	Bond Future	3,365.0000	3.3650	3,354.7600	3.3548	(0.304)	0	0	0
2015/09/16	R210	05/11/2015	182.00	Put	Bond Future	3,355.0000	3.3550	3,344.7600	3.3448	(0.305)	0	0	0
2015/09/16	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R210	04/02/2016	184.99	Put	Bond Future	3,327.2900	3.3273	3,320.8900	3.3209	(0.192)	0	0	0
2015/09/16	R210	04/02/2016			Bond Future	181.6627	181.6627	181.6691	181.6691	0.004	0.0000	0.0000	0
2015/09/16	R210	04/02/2016	185.01	Put	Bond Future	3,347.2900	3.3473	3,340.8900	3.3409	(0.191)	0	0	0
2015/09/16	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R210	04/02/2016	185.00	Put	Bond Future	3,337.2900	3.3373	3,330.8900	3.3309	(0.192)	0	0	0
2015/09/16	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R211	05/11/2015	134.99	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
2015/09/16	R211	05/11/2015			Bond Future	135.8893	135.8893	135.8427	135.8427	(0.034)	0.0000	0.0000	0
2015/09/16	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R211	05/11/2015	134.99	Call	Bond Future	899.2900	0.8993	852.6800	0.8527	(5.183)	0	0	0
2015/09/16	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R211	05/11/2015	135.00	Call	Bond Future	889.2900	0.8893	842.6800	0.8427	(5.241)	0	0	0
2015/09/16	R211	05/11/2015	135.01	Call	Bond Future	879.2900	0.8793	832.6800	0.8327	(5.301)	0	0	0
2015/09/16	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R211	04/02/2016			Bond Future	136.4866	136.4866	136.4363	136.4363	(0.037)	0.0000	0.0000	1,120
2015/09/16	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R211	04/02/2016	138.99	Put	Bond Future	2,503.3800	2.5034	2,553.6600	2.5537	2.008	0	0	0
2015/09/16	R211	04/02/2016	139.01	Put	Bond Future	2,523.3800	2.5234	2,573.6600	2.5737	1.993	0	0	0
2015/09/16	R211	04/02/2016	139.00	Put	Bond Future	2,513.3800	2.5134	2,563.6600	2.5637	2.000	0	0	0
2015/09/16	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R212	05/11/2015			Bond Future	141.0343	141.0343	140.9589	140.9589	(0.053)	0.0000	0.0000	928
2015/09/16	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R212	05/11/2015	145.99	Put	Bond Future	4,955.7400	4.9557	5,031.1200	5.0311	1.521	0	0	0
2015/09/16	R212	05/11/2015	146.01	Put	Bond Future	4,975.7400	4.9757	5,051.1200	5.0511	1.515	0	0	0
2015/09/16	R212	05/11/2015	146.00	Put	Bond Future	4,965.7400	4.9657	5,041.1200	5.0411	1.518	0	0	0
2015/09/16	R212	04/02/2016			Bond Future	141.5527	141.5527	141.4731	141.4731	(0.056)	0.0000	0.0000	0
2015/09/16	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R212	04/02/2016	145.99	Put	Bond Future	4,437.2800	4.4373	4,516.9000	4.5169	1.794	0	0	0
2015/09/16	R212	04/02/2016	146.01	Put	Bond Future	4,457.2800	4.4573	4,536.9000	4.5369	1.786	0	0	0
2015/09/16	R212	04/02/2016	146.00	Put	Bond Future	4,447.2800	4.4473	4,526.9000	4.5269	1.790	0	0	0
2015/09/16	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R213	05/11/2015	7.76	Call	Bond Future	22.3300	0.0223	22.4100	0.0224	0.358	0	0	0
2015/09/16	R213	05/11/2015			Bond Future	8.9351	85.3811	8.9176	85.5092	(0.196)	0.0000	0.0000	21,426
2015/09/16	R213	05/11/2015	7.74	Call	Bond Future	20.0800	0.0201	20.1200	0.0201	0.199	0	0	0
2015/09/16	R213	05/11/2015	7.75	Call	Bond Future	21.1800	0.0212	21.2400	0.0212	0.283	0	0	0
2015/09/16	R213	05/11/2015	7.74	Put	Bond Future	9,426.0400	9.4260	9,297.9500	9.2979	(1.359)	0	0	0
2015/09/16	R213	05/11/2015	7.76	Put	Bond Future	9,259.0600	9.2591	9,131.0100	9.1310	(1.383)	0	0	0
2015/09/16	R213	05/11/2015	7.75	Put	Bond Future	9,342.4700	9.3425	9,214.4000	9.2144	(1.371)	0	0	0
2015/09/16	R213	04/02/2016			Bond Future	8.9990	86.8164	8.9811	86.9450	(0.198)	0.0000	0.0000	450
2015/09/16	R213	04/02/2016	8.75	Call	Bond Future	1,890.9300	1.8909	1,953.7600	1.9538	3.323	0	0	0
2015/09/16	R213	04/02/2016	8.74	Put	Bond Future	3,755.8900	3.7559	3,689.5400	3.6895	(1.767)	0	0	0
2015/09/16	R213	04/02/2016	8.76	Put	Bond Future	3,665.6900	3.6657	3,600.2700	3.6003	(1.785)	0	0	0
2015/09/16	R213	04/02/2016	8.75	Put	Bond Future	3,710.5000	3.7105	3,644.7200	3.6447	(1.773)	0	0	0
2015/09/16	R213	04/02/2016	8.76	Call	Bond Future	1,920.2700	1.9203	1,983.4600	1.9835	3.291	0	0	0
2015/09/16	R213	04/02/2016	8.74	Call	Bond Future	1,862.0800	1.8621	1,924.3400	1.9243	3.344	0	0	0
2015/09/16	R213	05/05/2016	8.76	Put	Bond Future	4,663.4500	4.6635	4,576.0300	4.5760	(1.875)	0	0	0
2015/09/16	R213	05/05/2016	8.74	Put	Bond Future	4,752.2000	4.7522	4,663.9700	4.6640	(1.857)	0	0	0
2015/09/16	R213	05/05/2016			Bond Future	9.0486	84.8109	9.0302	84.9418	(0.203)	0.0000	0.0000	0
2015/09/16	R213	05/05/2016	8.75	Put	Bond Future	4,707.6800	4.7077	4,619.8600	4.6199	(1.865)	0	0	0
2015/09/16	R213	05/05/2016	8.74	Call	Bond Future	2,516.7000	2.5167	2,559.4400	2.5594	1.698	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/16	R213	05/05/2016	8.75	Call	Bond Future	2,545.9300	2.5459	2,589.0800	2.5891	1.695	0	0	0
2015/09/16	R213	05/05/2016	8.76	Call	Bond Future	2,575.3600	2.5754	2,618.9100	2.6189	1.691	0	0	0
2015/09/16	R214	05/11/2015			Bond Future	9.0551	76.0419	9.0531	76.0574	(0.022)	0.0000	0.0000	11,693
2015/09/16	R214	05/11/2015	7.99	Put	Bond Future	9,179.7600	9.1798	9,162.0700	9.1621	(0.193)	0	0	0
2015/09/16	R214	05/11/2015	8.00	Put	Bond Future	9,087.9400	9.0879	9,070.1700	9.0702	(0.196)	0	0	0
2015/09/16	R214	05/11/2015	8.01	Put	Bond Future	8,996.4800	8.9965	8,978.6300	8.9786	(0.198)	0	0	0
2015/09/16	R214	05/11/2015	7.99	Call	Bond Future	41.7600	0.0418	39.6200	0.0396	(5.125)	0	0	0
2015/09/16	R214	05/11/2015	8.00	Call	Bond Future	43.9200	0.0439	41.7000	0.0417	(5.055)	0	0	0
2015/09/16	R214	05/11/2015	8.01	Call	Bond Future	46.2700	0.0463	43.9700	0.0440	(4.971)	0	0	0
2015/09/16	R214	04/02/2016			Bond Future	9.1109	77.3202	9.1091	77.3345	(0.020)	0.0000	0.0000	4,620
2015/09/16	R214	04/02/2016	7.99	Put	Bond Future	9,949.1500	9.9491	9,931.5200	9.9315	(0.177)	0	0	0
2015/09/16	R214	04/02/2016	8.00	Call	Bond Future	404.5800	0.4046	401.2100	0.4012	(0.833)	0	0	0
2015/09/16	R214	04/02/2016	8.01	Call	Bond Future	414.1100	0.4141	410.7000	0.4107	(0.823)	0	0	0
2015/09/16	R214	04/02/2016	7.99	Call	Bond Future	395.2300	0.3952	391.9000	0.3919	(0.843)	0	0	0
2015/09/16	R214	04/02/2016	8.01	Put	Bond Future	9,780.7000	9.7807	9,762.9900	9.7630	(0.181)	0	0	0
2015/09/16	R214	04/02/2016	8.00	Put	Bond Future	9,864.7500	9.8648	9,847.0800	9.8471	(0.179)	0	0	0
2015/09/16	R214	05/05/2016	9.01	Call	Bond Future	3,280.2900	3.2803	3,279.1700	3.2792	(0.034)	0	0	0
2015/09/16	R214	05/05/2016			Bond Future	9.1545	75.3994	9.1525	75.4141	(0.021)	0.0000	0.0000	0
2015/09/16	R214	05/05/2016	8.99	Call	Bond Future	3,210.9900	3.2110	3,209.7800	3.2098	(0.038)	0	0	0
2015/09/16	R214	05/05/2016	9.00	Call	Bond Future	3,245.5400	3.2455	3,244.3800	3.2444	(0.036)	0	0	0
2015/09/16	R214	05/05/2016	8.99	Put	Bond Future	4,488.7800	4.4888	4,472.9300	4.4729	(0.353)	0	0	0
2015/09/16	R214	05/05/2016	9.01	Put	Bond Future	4,400.7800	4.4008	4,385.0200	4.3850	(0.358)	0	0	0
2015/09/16	R214	05/05/2016	9.00	Put	Bond Future	4,444.6100	4.4446	4,428.8100	4.4288	(0.355)	0	0	0
2015/09/16	R248	05/11/2015	8.01	Put	Bond Future	12,147.5700	12.1476	12,127.1900	12.1272	(0.168)	0	0	0
2015/09/16	R248	05/11/2015			Bond Future	9.1008	98.0558	9.0988	98.0762	(0.022)	0.0000	0.0000	48,592
2015/09/16	R248	05/11/2015	8.00	Put	Bond Future	12,271.0300	12.2710	12,250.6500	12.2507	(0.166)	0	0	0
2015/09/16	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R248	05/11/2015	7.99	Put	Bond Future	12,394.7400	12.3947	12,374.3600	12.3744	(0.164)	0	0	0
2015/09/16	R248	04/02/2016	8.99	Put	Bond Future	1,692.2400	1.6922	1,673.3900	1.6734	(1.114)	0	0	0
2015/09/16	R248	04/02/2016			Bond Future	9.1580	99.7041	9.1561	99.7230	(0.021)	0.0000	0.0000	3,750
2015/09/16	R248	04/02/2016	9.00	Put	Bond Future	1,590.0300	1.5900	1,571.1800	1.5712	(1.186)	0	0	0
2015/09/16	R248	04/02/2016	9.01	Put	Bond Future	1,488.0100	1.4880	1,469.1600	1.4692	(1.267)	0	0	0
2015/09/16	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R248	05/05/2016			Bond Future	9.2028	97.0407	9.2008	97.0600	(0.021)	0.0000	0.0000	0
2015/09/16	R248	05/05/2016	8.99	Put	Bond Future	2,132.3700	2.1324	2,113.1000	2.1131	(0.904)	0	0	0
2015/09/16	R248	05/05/2016	9.01	Put	Bond Future	1,928.3800	1.9284	1,909.1100	1.9091	(0.999)	0	0	0
2015/09/16	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R248	05/05/2016	9.00	Put	Bond Future	2,030.2800	2.0303	2,011.0100	2.0110	(0.949)	0	0	0
2015/09/16	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/16	R248	05/05/2016	9.01	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
<b>Total</b>											<b>528876</b>	