



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 24/08/2015 TO 24/08/2015

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2025	05/11/2015			Bond Future	124.4387	124.4387	124.3785	124.3785	(0.048)	0.0000	0.0000	538
2015/08/24	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2025	05/11/2015	123.01	Call	Bond Future	1,428.7400	1.4287	1,368.4700	1.3685	(4.218)	0	0	0
2015/08/24	2025	05/11/2015	122.99	Call	Bond Future	1,448.7400	1.4487	1,388.4700	1.3885	(4.160)	0	0	0
2015/08/24	2025	05/11/2015	123.00	Call	Bond Future	1,438.7400	1.4387	1,378.4700	1.3785	(4.189)	0	0	0
2015/08/24	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2025	04/02/2016	126.01	Put	Bond Future	663.7400	0.6637	727.4500	0.7275	9.599	0	0	0
2015/08/24	2025	04/02/2016			Bond Future	125.3463	125.3463	125.2825	125.2825	(0.051)	0.0000	0.0000	0
2015/08/24	2025	04/02/2016	126.00	Put	Bond Future	653.7400	0.6537	717.4500	0.7175	9.745	0	0	0
2015/08/24	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2025	04/02/2016	125.99	Put	Bond Future	643.7400	0.6437	707.4500	0.7075	9.897	0	0	0
2015/08/24	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2030	05/11/2015			Bond Future	8.7471	96.1830	8.9466	94.6625	2.281	0.0000	0.0000	9,955
2015/08/24	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2030	05/11/2015	8.49	Put	Bond Future	2,011.1800	2.0112	3,531.7400	3.5317	75.605	0	0	0
2015/08/24	2030	05/11/2015	8.51	Put	Bond Future	1,852.5500	1.8525	3,373.1100	3.3731	82.079	0	0	0
2015/08/24	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2030	05/11/2015	8.50	Put	Bond Future	1,931.8200	1.9318	3,452.3800	3.4524	78.711	0	0	0
2015/08/24	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2030	04/02/2016			Bond Future	8.8022	93.8145	9.0085	92.2663	2.343	0.0000	0.0000	400
2015/08/24	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2030	04/02/2016	8.74	Put	Bond Future	474.1700	0.4742	2,022.3400	2.0223	326.501	0	0	0
2015/08/24	2030	04/02/2016	8.76	Put	Bond Future	321.3900	0.3214	1,869.5600	1.8696	481.711	0	0	0
2015/08/24	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2030	04/02/2016	8.75	Put	Bond Future	397.7300	0.3977	1,945.9000	1.9459	389.252	0	0	0
2015/08/24	2032	05/11/2015			Bond Future	8.8274	95.9558	9.0319	94.2868	2.317	0.0000	0.0000	1,579
2015/08/24	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2032	05/11/2015	7.99	Put	Bond Future	7,307.2900	7.3073	8,976.2700	8.9763	22.840	0	0	0
2015/08/24	2032	05/11/2015	8.01	Put	Bond Future	7,123.4500	7.1235	8,792.4300	8.7924	23.429	0	0	0
2015/08/24	2032	05/11/2015	8.00	Put	Bond Future	7,215.3100	7.2153	8,884.2900	8.8843	23.131	0	0	0
2015/08/24	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2032	04/02/2016			Bond Future	8.8822	97.5905	9.0932	95.8913	2.376	0.0000	0.0000	0
2015/08/24	2032	04/02/2016	8.69	Put	Bond Future	1,586.8300	1.5868	3,286.0200	3.2860	107.081	0	0	0
2015/08/24	2032	04/02/2016	8.71	Put	Bond Future	1,419.8900	1.4199	3,119.0800	3.1191	119.671	0	0	0

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2015/08/24	2032	04/02/2016	8.70	Put	Bond Future	1,503.3100	1.5033	3,202.5000	3.2025	113.030	0	0	0
2015/08/24	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2032	05/05/2016			Bond Future	8.9297	95.1740	9.1472	93.4454	2.436	0.0000	0.0000	0
2015/08/24	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	1,244.5400	1.2445	100.000	0	0	0
2015/08/24	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	1,084.8400	1.0848	100.000	0	0	0
2015/08/24	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	1,164.6400	1.1646	100.000	0	0	0
2015/08/24	2032	05/05/2016	9.01	Call	Bond Future	643.7800	0.6438	0.0000	0.0000	(100.000)	0	0	0
2015/08/24	2032	05/05/2016	8.99	Call	Bond Future	484.0800	0.4841	0.0000	0.0000	(100.000)	0	0	0
2015/08/24	2032	05/05/2016	9.00	Call	Bond Future	563.9800	0.5640	0.0000	0.0000	(100.000)	0	0	0
2015/08/24	2037	05/11/2015	7.99	Put	Bond Future	9,271.3800	9.2714	10,882.2800	10.8823	17.375	0	0	0
2015/08/24	2037	05/11/2015	8.01	Put	Bond Future	9,060.7900	9.0608	10,671.6900	10.6717	17.779	0	0	0
2015/08/24	2037	05/11/2015			Bond Future	8.9338	98.2366	9.1125	96.6257	1.999	0.0000	0.0000	47,355
2015/08/24	2037	05/11/2015	8.00	Put	Bond Future	9,166.0000	9.1660	10,776.9000	10.7769	17.575	0	0	0
2015/08/24	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2037	04/02/2016	8.75	Put	Bond Future	2,170.1000	2.1701	3,810.3100	3.8103	75.582	0	0	0
2015/08/24	2037	04/02/2016			Bond Future	8.9861	95.6527	9.1701	94.0125	2.048	0.0000	0.0000	370
2015/08/24	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2037	04/02/2016	8.74	Put	Bond Future	2,263.7200	2.2637	3,903.9300	3.9039	72.456	0	0	0
2015/08/24	2037	04/02/2016	8.76	Put	Bond Future	2,076.6100	2.0766	3,716.8200	3.7168	78.985	0	0	0
2015/08/24	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2037	05/05/2016	9.00	Put	Bond Future	292.9000	0.2929	1,961.4100	1.9614	569.652	0	0	0
2015/08/24	2037	05/05/2016			Bond Future	9.0327	97.3596	9.2220	95.6911	2.095	0.0000	0.0000	0
2015/08/24	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2037	05/05/2016	8.99	Put	Bond Future	382.7800	0.3828	2,051.2900	2.0513	435.893	0	0	0
2015/08/24	2037	05/05/2016	9.01	Put	Bond Future	203.1500	0.2032	1,871.6600	1.8717	821.319	0	0	0
2015/08/24	2038	05/11/2015			Bond Future	130.0476	130.0476	129.1206	129.1206	(0.713)	0.0000	0.0000	5,820
2015/08/24	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2038	05/11/2015	133.99	Put	Bond Future	3,942.4000	3.9424	4,869.4500	4.8694	23.515	0	0	0
2015/08/24	2038	05/11/2015	134.01	Put	Bond Future	3,962.4000	3.9624	4,889.4500	4.8894	23.396	0	0	0
2015/08/24	2038	05/11/2015	134.00	Put	Bond Future	3,952.4000	3.9524	4,879.4500	4.8794	23.455	0	0	0
2015/08/24	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2038	04/02/2016			Bond Future	130.8982	130.8982	129.9529	129.9529	(0.722)	0.0000	0.0000	0
2015/08/24	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2038	04/02/2016	130.99	Put	Bond Future	91.7600	0.0918	1,037.1300	1.0371	1030.264	0	0	0
2015/08/24	2038	04/02/2016	131.01	Put	Bond Future	111.7600	0.1118	1,057.1300	1.0571	845.893	0	0	0
2015/08/24	2038	04/02/2016	131.00	Put	Bond Future	101.7600	0.1018	1,047.1300	1.0471	929.019	0	0	0
2015/08/24	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/08/24	2044	05/11/2015			Bond Future	8.9814	100.0405	9.1600	98.2829	1.988	0.0000	0.0000	14,576
2015/08/24	2044	05/11/2015	8.24	Put	Bond Future	7,918.4800	7.9185	9,676.1100	9.6761	22.197	0	0	0
2015/08/24	2044	05/11/2015	8.26	Put	Bond Future	7,690.9200	7.6909	9,448.5500	9.4486	22.853	0	0	0
2015/08/24	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2044	05/11/2015	8.25	Put	Bond Future	7,804.5900	7.8046	9,562.2200	9.5622	22.520	0	0	0
2015/08/24	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2044	04/02/2016	8.99	Put	Bond Future	408.2300	0.4082	2,197.6200	2.1976	438.329	0	0	0
2015/08/24	2044	04/02/2016			Bond Future	9.0311	97.3620	9.2149	95.5727	2.035	0.0000	0.0000	0
2015/08/24	2044	04/02/2016	9.01	Put	Bond Future	209.3100	0.2093	1,998.7000	1.9987	854.899	0	0	0
2015/08/24	2044	04/02/2016	9.00	Put	Bond Future	308.6800	0.3087	2,098.0700	2.0981	579.691	0	0	0
2015/08/24	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2044	05/05/2016	8.99	Put	Bond Future	843.9200	0.8439	2,664.2700	2.6643	215.702	0	0	0
2015/08/24	2044	05/05/2016			Bond Future	9.0755	99.0996	9.2642	97.2792	2.080	0.0000	0.0000	0
2015/08/24	2044	05/05/2016	9.01	Put	Bond Future	645.3600	0.6454	2,465.7100	2.4657	282.067	0	0	0
2015/08/24	2044	05/05/2016	9.00	Put	Bond Future	744.5500	0.7445	2,564.9000	2.5649	244.490	0	0	0
2015/08/24	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2046	05/11/2015			Bond Future	128.3653	128.3653	127.9354	127.9354	(0.335)	0.0000	0.0000	6,062
2015/08/24	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2046	05/11/2015	132.99	Put	Bond Future	4,624.6700	4.6247	5,054.6400	5.0546	9.297	0	0	0
2015/08/24	2046	05/11/2015	133.01	Put	Bond Future	4,644.6700	4.6447	5,074.6400	5.0746	9.257	0	0	0
2015/08/24	2046	05/11/2015	133.00	Put	Bond Future	4,634.6700	4.6347	5,064.6400	5.0646	9.277	0	0	0
2015/08/24	2046	04/02/2016	127.99	Call	Bond Future	2,571.8800	2.5719	2,132.5200	2.1325	(17.083)	0	0	0
2015/08/24	2046	04/02/2016			Bond Future	130.5619	130.5619	130.1225	130.1225	(0.337)	0.0000	0.0000	0
2015/08/24	2046	04/02/2016	128.00	Call	Bond Future	2,561.8800	2.5619	2,122.5200	2.1225	(17.150)	0	0	0
2015/08/24	2046	04/02/2016	128.01	Call	Bond Future	2,551.8800	2.5519	2,112.5200	2.1125	(17.217)	0	0	0
2015/08/24	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2050	05/11/2015			Bond Future	138.8217	138.8217	138.1431	138.1431	(0.489)	0.0000	0.0000	4,361
2015/08/24	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2050	05/11/2015	144.99	Put	Bond Future	6,168.3500	6.1684	6,846.9500	6.8470	11.001	0	0	0
2015/08/24	2050	05/11/2015	145.01	Put	Bond Future	6,188.3500	6.1884	6,866.9500	6.8670	10.966	0	0	0
2015/08/24	2050	05/11/2015	145.00	Put	Bond Future	6,178.3500	6.1784	6,856.9500	6.8570	10.984	0	0	0
2015/08/24	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2050	04/02/2016			Bond Future	139.6626	139.6626	138.9700	138.9700	(0.496)	0.0000	0.0000	0
2015/08/24	2050	04/02/2016	138.00	Call	Bond Future	1,662.6100	1.6626	970.0500	0.9700	(41.655)	0	0	0
2015/08/24	2050	04/02/2016	137.99	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/24	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	2050	04/02/2016	138.01	Call	Bond Future	1,652.6100	1.6526	960.0500	0.9600	(41.907)	0	0	0
2015/08/24	2050	04/02/2016	137.99	Call	Bond Future	1,672.6100	1.6726	980.0500	0.9800	(41.406)	0	0	0
2015/08/24	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	AL37	05/11/2015			Index Future	465.1370	465.1370	461.5310	461.5310	(0.775)	0.0000	0.0000	3
2015/08/24	AL37	04/02/2016			Index Future	473.0590	473.0590	469.3790	469.3790	(0.778)	0.0000	0.0000	0
2015/08/24	AL7T	05/11/2015			Index Future	548.2350	548.2350	540.6340	540.6340	(1.386)	0.0000	0.0000	1
2015/08/24	AL7T	04/02/2016			Index Future	557.5710	557.5710	549.8280	549.8280	(1.389)	0.0000	0.0000	0
2015/08/24	ALBI	05/11/2015			Index Future	501.1240	501.1240	494.5320	494.5320	(1.315)	0.0000	0.0000	456
2015/08/24	ALBI	04/02/2016			Index Future	509.6590	509.6590	502.9410	502.9410	(1.318)	0.0000	0.0000	152
2015/08/24	ALBI	05/05/2016			Index Future	518.7440	518.7440	511.9080	511.9080	(1.318)	0.0000	0.0000	0
2015/08/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/08/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/08/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/24	EL28	05/11/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	EL28	05/11/2015			Bond Future	127.5028	127.5028	127.4973	127.4973	(0.004)	0.0000	0.0000	0
2015/08/24	EL28	05/11/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	EL28	05/11/2015	126.99	Call	Bond Future	512.7600	0.5128	507.3100	0.5073	(1.063)	0	0	0
2015/08/24	EL28	05/11/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	EL28	05/11/2015	127.00	Call	Bond Future	502.7600	0.5028	497.3100	0.4973	(1.084)	0	0	0
2015/08/24	EL28	05/11/2015	127.01	Call	Bond Future	492.7600	0.4928	487.3100	0.4873	(1.106)	0	0	0
2015/08/24	EL28	04/02/2016	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	EL28	04/02/2016			Bond Future	129.6850	129.6850	129.6770	129.6770	(0.006)	0.0000	0.0000	0
2015/08/24	EL28	04/02/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	EL28	04/02/2016	128.99	Call	Bond Future	694.9500	0.6950	686.9600	0.6870	(1.150)	0	0	0
2015/08/24	EL28	04/02/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	EL28	04/02/2016	129.00	Call	Bond Future	684.9500	0.6850	676.9600	0.6770	(1.167)	0	0	0
2015/08/24	EL28	04/02/2016	129.01	Call	Bond Future	674.9500	0.6750	666.9600	0.6670	(1.184)	0	0	0
2015/08/24	ES33	05/11/2015	9.00	Put	Bond Future	6,369.5300	6.3695	7,618.4400	7.6184	19.608	0	0	0
2015/08/24	ES33	05/11/2015			Bond Future	9.8504	81.5639	10.0291	80.3149	1.814	0.0000	0.0000	6,441
2015/08/24	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	ES33	05/11/2015	8.99	Put	Bond Future	6,448.8600	6.4489	7,697.7700	7.6978	19.366	0	0	0
2015/08/24	ES33	05/11/2015	9.01	Put	Bond Future	6,290.3000	6.2903	7,539.2100	7.5392	19.855	0	0	0
2015/08/24	ES33	04/02/2016	10.01	Call	Bond Future	517.7300	0.5177	0.0000	0.0000	(100.000)	0	0	0
2015/08/24	ES33	04/02/2016			Bond Future	9.9353	82.9532	10.1201	81.6815	1.860	0.0000	0.0000	0
2015/08/24	ES33	04/02/2016	9.99	Call	Bond Future	379.6000	0.3796	0.0000	0.0000	(100.000)	0	0	0
2015/08/24	ES33	04/02/2016	10.00	Call	Bond Future	448.7100	0.4487	0.0000	0.0000	(100.000)	0	0	0
2015/08/24	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	892.1100	0.8921	100.000	0	0	0
2015/08/24	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	753.9800	0.7540	100.000	0	0	0
2015/08/24	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	823.0000	0.8230	100.000	0	0	0
2015/08/24	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	ES33	05/05/2016			Bond Future	10.0116	80.6421	10.2022	79.3485	1.904	0.0000	0.0000	0
2015/08/24	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	ES33	05/05/2016	9.99	Put	Bond Future	148.8400	0.1488	1,442.4300	1.4424	869.114	0	0	0
2015/08/24	ES33	05/05/2016	10.01	Put	Bond Future	11.2000	0.0112	1,304.7900	1.3048	11549.911	0	0	0
2015/08/24	ES33	05/05/2016	10.00	Put	Bond Future	79.9700	0.0800	1,373.5600	1.3736	1617.594	0	0	0
2015/08/24	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	GOVI	05/11/2015			GOVI	497.4560	497.4560	491.3210	491.3210	(1.233)	0.0000	0.0000	441
2015/08/24	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	GOVI	05/11/2015	529.99	Put	GOVI	325,340.0000	32.5340	386,690.0000	38.6690	18.857	0	0	0
2015/08/24	GOVI	05/11/2015	530.01	Put	GOVI	325,540.0000	32.5540	386,890.0000	38.6890	18.846	0	0	0

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2015/08/24	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	GOVI	05/11/2015	530.00	Put	GOVI	325,440.0000		32.5440	386,790.0000	38.6790	18.851	0	0	0
2015/08/24	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	GOVI	04/02/2016			GOVI	505.9280		505.9280	499.6760	499.6760	(1.236)	0.0000	0.0000	26
2015/08/24	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	GOVI	04/02/2016	511.99	Put	GOVI	60,620.0000		6.0620	123,140.0000	12.3140	103.134	0	0	0
2015/08/24	GOVI	04/02/2016	512.01	Put	GOVI	60,820.0000		6.0820	123,340.0000	12.3340	102.795	0	0	0
2015/08/24	GOVI	04/02/2016	512.00	Put	GOVI	60,720.0000		6.0720	123,240.0000	12.3240	102.964	0	0	0
2015/08/24	GOVI	05/05/2016	518.01	Put	GOVI	30,640.0000		3.0640	94,260.0000	9.4260	207.637	0	0	0
2015/08/24	GOVI	05/05/2016			GOVI	514.9460		514.9460	508.5840	508.5840	(1.235)	0.0000	0.0000	0
2015/08/24	GOVI	05/05/2016	518.00	Put	GOVI	30,540.0000		3.0540	94,160.0000	9.4160	208.317	0	0	0
2015/08/24	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	GOVI	05/05/2016	517.99	Put	GOVI	30,440.0000		3.0440	94,060.0000	9.4060	209.001	0	0	0
2015/08/24	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/08/24	IGOV	05/11/2015			Index Future	235.7950		235.7950	235.3410	235.3410	(0.193)	0.0000	0.0000	973
2015/08/24	IGOV	04/02/2016			Index Future	239.8300		239.8300	239.3620	239.3620	(0.195)	0.0000	0.0000	82
2015/08/24	IGOV	05/05/2016			Index Future	244.1230		244.1230	243.6480	243.6480	(0.195)	0.0000	0.0000	0
2015/08/24	ILBI	05/11/2015			Index Future	638.9460		638.9460	637.8160	637.8160	(0.177)	0.0000	0.0000	0
2015/08/24	ILBI	04/02/2016			Index Future	649.9010		649.9010	648.7470	648.7470	(0.178)	0.0000	0.0000	160
2015/08/24	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/08/24	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/08/24	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/08/24	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/08/24	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/08/24	JBAF	16/09/2015			Jibar Tradeable Future	6.3400		93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/08/24	JBAF	21/10/2015			Jibar Tradeable Future	6.4500		93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/08/24	JBAF	18/11/2015			Jibar Tradeable Future	6.4800		93.5200	6.4800	93.5200	0.000	0.0000	0.0000	0
2015/08/24	JBAF	15/12/2015			Jibar Tradeable Future	6.5900		93.4100	6.5900	93.4100	0.000	0.0000	0.0000	0
2015/08/24	JBAF	20/01/2016			Jibar Tradeable Future	6.6750		93.3250	6.6750	93.3250	0.000	0.0000	0.0000	0
2015/08/24	JBAF	17/02/2016			Jibar Tradeable Future	6.7600		93.2400	6.7600	93.2400	0.000	0.0000	0.0000	2,000
2015/08/24	JBAF	16/03/2016			Jibar Tradeable Future	6.7900		93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2015/08/24	JBAF	15/06/2016			Jibar Tradeable Future	7.0100		92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2015/08/24	JBAF	21/09/2016			Jibar Tradeable Future	7.2300		92.7700	7.2300	92.7700	0.000	0.0000	0.0000	0
2015/08/24	JBAF	21/12/2016			Jibar Tradeable Future	7.3800		92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2015/08/24	JBAF	15/03/2017			Jibar Tradeable Future	7.5000		92.5000	7.5000	92.5000	0.000	0.0000	0.0000	0



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2015/08/24	JBAF	21/06/2017			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2015/08/24	R023	05/11/2015			Bond Future	8.1914	99.1106	8.4192	97.9048	2.780	0.0000	0.0000	13,460
2015/08/24	R023	05/11/2015	7.99	Put	Bond Future	1,934.7600	1.9348	2,743.9000	2.7439	41.821	0	0	0
2015/08/24	R023	05/11/2015	8.01	Put	Bond Future	1,867.8800	1.8679	2,662.5000	2.6625	42.541	0	0	0
2015/08/24	R023	05/11/2015	7.99	Call	Bond Future	852.2200	0.8522	455.5400	0.4555	(46.547)	0	0	0
2015/08/24	R023	05/11/2015	8.00	Put	Bond Future	1,901.1400	1.9011	2,703.0400	2.7030	42.180	0	0	0
2015/08/24	R023	05/11/2015	8.00	Call	Bond Future	872.6900	0.8727	468.7700	0.4688	(46.284)	0	0	0
2015/08/24	R023	05/11/2015	8.01	Call	Bond Future	893.4900	0.8935	482.2900	0.4823	(46.022)	0	0	0
2015/08/24	R023	04/02/2016	8.01	Put	Bond Future	2,525.2000	2.5252	3,314.0800	3.3141	31.240	0	0	0
2015/08/24	R023	04/02/2016			Bond Future	8.2555	100.7985	8.4946	99.5703	2.895	0.0000	0.0000	1,050
2015/08/24	R023	04/02/2016	8.00	Put	Bond Future	2,557.4200	2.5574	3,351.6500	3.3517	31.056	0	0	0
2015/08/24	R023	04/02/2016	8.01	Call	Bond Future	1,243.1600	1.2432	803.8200	0.8038	(35.341)	0	0	0
2015/08/24	R023	04/02/2016	7.99	Call	Bond Future	1,202.2400	1.2022	773.6100	0.7736	(35.653)	0	0	0
2015/08/24	R023	04/02/2016	8.00	Call	Bond Future	1,222.7200	1.2227	788.7300	0.7887	(35.494)	0	0	0
2015/08/24	R023	04/02/2016	7.99	Put	Bond Future	2,589.6400	2.5896	3,389.2300	3.3892	30.876	0	0	0
2015/08/24	R023	05/05/2016			Bond Future	8.3012	98.6671	8.5514	97.4179	3.014	0.0000	0.0000	0
2015/08/24	R023	05/05/2016	8.24	Put	Bond Future	2,473.0000	2.4730	3,150.0900	3.1501	27.379	0	0	0
2015/08/24	R023	05/05/2016	8.26	Put	Bond Future	2,422.1900	2.4222	3,090.5400	3.0905	27.593	0	0	0
2015/08/24	R023	05/05/2016	8.24	Call	Bond Future	2,164.6200	2.1646	1,592.5600	1.5926	(26.428)	0	0	0
2015/08/24	R023	05/05/2016	8.25	Put	Bond Future	2,447.1700	2.4472	3,119.9000	3.1199	27.490	0	0	0
2015/08/24	R023	05/05/2016	8.25	Call	Bond Future	2,189.2900	2.1893	1,612.8700	1.6129	(26.329)	0	0	0
2015/08/24	R023	05/05/2016	8.26	Call	Bond Future	2,214.7800	2.2148	1,633.9800	1.6340	(26.224)	0	0	0
2015/08/24	R186	05/11/2015	7.75	Put	Bond Future	5,355.1000	5.3551	6,865.8200	6.8658	28.211	0	0	0
2015/08/24	R186	05/11/2015	8.25	Put	Bond Future	2,480.5700	2.4806	3,542.1600	3.5422	42.796	0	0	8,650
2015/08/24	R186	05/11/2015	8.45	Call	Bond Future	2,471.5200	2.4715	1,549.6100	1.5496	(37.301)	0	0	0
2015/08/24	R186	05/11/2015	8.24	Call	Bond Future	1,632.0700	1.6321	938.5600	0.9386	(42.493)	0	0	0
2015/08/24	R186	05/11/2015	8.85	Put	Bond Future	720.7600	0.7208	1,178.0600	1.1781	63.447	0	0	2,283
2015/08/24	R186	05/11/2015			Bond Future	8.3527	119.4073	8.5790	117.6416	2.709	0.0000	0.0000	32,619
2015/08/24	R186	05/11/2015	9.00	Put	Bond Future	501.3800	0.5014	846.5500	0.8466	68.844	0	0	2,600
2015/08/24	R186	05/11/2015	8.22	Call	Bond Future	1,564.1400	1.5641	891.9000	0.8919	(42.978)	0	0	0
2015/08/24	R186	05/11/2015	8.24	Put	Bond Future	2,525.6800	2.5257	3,597.9400	3.5979	42.454	0	0	0
2015/08/24	R186	05/11/2015	8.35	Put	Bond Future	2,068.4500	2.0684	3,021.0200	3.0210	46.052	0	0	9,430
2015/08/24	R186	05/11/2015	8.26	Put	Bond Future	2,437.0700	2.4371	3,487.8100	3.4878	43.115	0	0	0
2015/08/24	R186	05/11/2015	8.50	Put	Bond Future	1,546.3800	1.5464	2,336.7900	2.3368	51.114	0	0	4,666
2015/08/24	R186	05/11/2015	8.55	Put	Bond Future	1,396.6800	1.3967	2,134.6700	2.1347	52.839	0	0	4,667
2015/08/24	R186	05/11/2015	7.73	Call	Bond Future	438.1500	0.4381	196.0700	0.1961	(55.250)	0	0	169
2015/08/24	R186	05/11/2015	7.86	Call	Bond Future	643.7900	0.6438	309.3300	0.3093	(51.952)	0	0	674
2015/08/24	R186	05/11/2015	8.35	Call	Bond Future	2,046.9200	2.0469	1,233.7200	1.2337	(39.728)	0	0	843
2015/08/24	R186	05/11/2015	8.45	Put	Bond Future	1,707.9800	1.7080	2,551.8400	2.5518	49.407	0	0	6,308
2015/08/24	R186	05/11/2015	8.85	Call	Bond Future	4,552.5200	4.5525	3,244.0500	3.2440	(28.742)	0	0	0
2015/08/24	R186	05/11/2015	9.00	Call	Bond Future	5,454.6800	5.4547	4,034.0800	4.0341	(26.044)	0	0	0
2015/08/24	R186	05/11/2015	7.73	Put	Bond Future	5,494.4300	5.4944	7,018.1200	7.0181	27.732	0	0	0
2015/08/24	R186	05/11/2015	7.75	Call	Bond Future	465.8400	0.4658	210.7900	0.2108	(54.751)	0	0	1,200
2015/08/24	R186	05/11/2015	7.86	Put	Bond Future	4,620.0200	4.6200	6,051.3300	6.0513	30.981	0	0	0
2015/08/24	R186	05/11/2015	8.25	Call	Bond Future	1,666.6100	1.6666	962.4300	0.9624	(42.252)	0	0	0
2015/08/24	R186	05/11/2015	8.22	Put	Bond Future	2,617.2700	2.6173	3,710.8000	3.7108	41.781	0	0	1,090

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2015/08/24	R186	05/11/2015	8.26	Call	Bond Future	1,702.6900	1.7027	987.6600	0.9877	(41.994)	0	0	0
2015/08/24	R186	05/11/2015	8.50	Call	Bond Future	2,699.7200	2.6997	1,724.3600	1.7244	(36.128)	0	0	0
2015/08/24	R186	05/11/2015	8.55	Call	Bond Future	2,938.0100	2.9380	1,910.2300	1.9102	(34.982)	0	0	0
2015/08/24	R186	04/02/2016	7.50	Call	Bond Future	604.1300	0.6041	347.1600	0.3472	(42.536)	0	0	0
2015/08/24	R186	04/02/2016			Bond Future	8.4057	116.1426	8.6409	114.3446	2.799	0.0000	0.0000	5,365
2015/08/24	R186	04/02/2016	7.51	Call	Bond Future	617.5000	0.6175	355.7900	0.3558	(42.382)	0	0	0
2015/08/24	R186	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	3,322.8200	3.3228	100.000	0	0	0
2015/08/24	R186	04/02/2016	7.49	Call	Bond Future	591.5600	0.5916	339.1100	0.3391	(42.675)	0	0	0
2015/08/24	R186	04/02/2016	7.50	Put	Bond Future	7,900.9300	7.9009	9,442.0000	9.4420	19.505	0	0	0
2015/08/24	R186	04/02/2016	7.49	Put	Bond Future	7,972.3800	7.9724	9,517.9700	9.5180	19.387	0	0	0
2015/08/24	R186	04/02/2016	7.51	Put	Bond Future	7,830.3600	7.8304	9,366.6900	9.3667	19.620	0	0	0
2015/08/24	R186	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	2,502.0400	2.5020	100.000	0	0	6,700
2015/08/24	R186	05/05/2016			Bond Future	8.4492	118.2146	8.6933	116.3857	2.890	0.0000	0.0000	0
2015/08/24	R186	05/05/2016	8.34	Call	Bond Future	3,244.2000	3.2442	2,420.8200	2.4208	(25.380)	0	0	0
2015/08/24	R186	05/05/2016	8.35	Call	Bond Future	3,280.2000	3.2802	2,450.6900	2.4507	(25.288)	0	0	0
2015/08/24	R186	05/05/2016	8.33	Call	Bond Future	3,208.8200	3.2088	2,391.5500	2.3916	(25.469)	0	0	0
2015/08/24	R186	05/05/2016	8.35	Put	Bond Future	4,034.6700	4.0347	5,034.1000	5.0341	24.771	0	0	0
2015/08/24	R186	05/05/2016	7.56	Put	Bond Future	8,167.1400	8.1671	9,613.4400	9.6134	17.709	0	0	0
2015/08/24	R186	05/05/2016	8.34	Put	Bond Future	4,075.1200	4.0751	5,080.6800	5.0807	24.676	0	0	0
2015/08/24	R186	05/05/2016	7.56	Call	Bond Future	1,155.6000	1.1556	772.9600	0.7730	(33.112)	0	0	0
2015/08/24	R186	05/05/2016	8.33	Put	Bond Future	4,116.2500	4.1163	5,127.9200	5.1279	24.577	0	0	0
2015/08/24	R186	04/08/2016	8.51	Put	Bond Future	4,104.2800	4.1043	5,041.4500	5.0414	22.834	0	0	0
2015/08/24	R186	04/08/2016			Bond Future	8.4885	115.0973	8.7429	113.2303	2.997	0.0000	0.0000	0
2015/08/24	R186	04/08/2016	8.50	Put	Bond Future	4,139.2100	4.1392	5,081.7300	5.0817	22.771	0	0	0
2015/08/24	R186	04/08/2016	8.51	Call	Bond Future	4,263.5700	4.2636	3,333.7000	3.3337	(21.810)	0	0	0
2015/08/24	R186	04/08/2016	8.49	Call	Bond Future	4,187.1500	4.1871	3,267.9500	3.2680	(21.953)	0	0	0
2015/08/24	R186	04/08/2016	8.50	Call	Bond Future	4,224.3800	4.2244	3,299.8600	3.2999	(21.885)	0	0	0
2015/08/24	R186	04/08/2016	8.49	Put	Bond Future	4,176.1600	4.1762	5,124.0000	5.1240	22.696	0	0	0
2015/08/24	R197	05/11/2015	295.00	Call	Bond Future	2,071.8200	2.0718	1,647.7400	1.6477	(20.469)	0	0	0
2015/08/24	R197	05/11/2015			Bond Future	297.0718	297.0718	296.6477	296.6477	(0.143)	0.0000	0.0000	927
2015/08/24	R197	05/11/2015	294.99	Call	Bond Future	2,081.8200	2.0818	1,657.7400	1.6577	(20.371)	0	0	0
2015/08/24	R197	05/11/2015	295.01	Call	Bond Future	2,061.8200	2.0618	1,637.7400	1.6377	(20.568)	0	0	0
2015/08/24	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R197	04/02/2016			Bond Future	295.8006	295.8006	295.3638	295.3638	(0.148)	0.0000	0.0000	0
2015/08/24	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R197	04/02/2016	296.99	Put	Bond Future	1,189.3900	1.1894	1,626.1800	1.6262	36.724	0	0	0
2015/08/24	R197	04/02/2016	297.01	Put	Bond Future	1,209.3900	1.2094	1,646.1800	1.6462	36.117	0	0	0
2015/08/24	R197	04/02/2016	297.00	Put	Bond Future	1,199.3900	1.1994	1,636.1800	1.6362	36.418	0	0	0
2015/08/24	R202	05/11/2015			Bond Future	243.2239	243.2239	242.8692	242.8692	(0.146)	0.0000	0.0000	52,921
2015/08/24	R202	05/11/2015	245.99	Put	Bond Future	2,766.1300	2.7661	3,120.8500	3.1208	12.824	0	0	0
2015/08/24	R202	05/11/2015	246.01	Put	Bond Future	2,786.1300	2.7861	3,140.8500	3.1408	12.732	0	0	0
2015/08/24	R202	05/11/2015	246.00	Put	Bond Future	2,776.1300	2.7761	3,130.8500	3.1308	12.777	0	0	0

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2015/08/24	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R202	04/02/2016			Bond Future	244.0106	244.0106	243.6453	243.6453	(0.150)	0.0000	0.0000	0
2015/08/24	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R202	04/02/2016	239.99	Call	Bond Future	4,020.6100	4.0206	3,655.2900	3,6553	(9.086)	0	0	0
2015/08/24	R202	04/02/2016	240.00	Call	Bond Future	4,010.6100	4.0106	3,645.2900	3,6453	(9.109)	0	0	0
2015/08/24	R202	04/02/2016	240.01	Call	Bond Future	4,000.6100	4.0006	3,635.2900	3,6353	(9.132)	0	0	0
2015/08/24	R203	05/11/2015	5.99	Call	Bond Future	1.5600	0.0016	0.2800	0.0003	(82.051)	0	0	0
2015/08/24	R203	05/11/2015	6.00	Put	Bond Future	2,320.7400	2.3207	2,721.2000	2,7212	17.256	0	0	0
2015/08/24	R203	05/11/2015			Bond Future	7.3305	102.8145	7.5651	102.4127	3.200	0.0000	0.0000	15,250
2015/08/24	R203	05/11/2015	6.00	Call	Bond Future	1.6600	0.0017	0.3000	0.0003	(81.928)	0	0	0
2015/08/24	R203	05/11/2015	6.01	Call	Bond Future	1.7600	0.0018	0.3200	0.0003	(81.818)	0	0	0
2015/08/24	R203	05/11/2015	5.99	Put	Bond Future	2,338.3300	2.3383	2,738.8700	2,7389	17.129	0	0	0
2015/08/24	R203	05/11/2015	6.01	Put	Bond Future	2,303.1500	2.3031	2,703.5300	2,7035	17.384	0	0	0
2015/08/24	R203	04/02/2016	7.25	Put	Bond Future	470.3000	0.4703	753.6000	0.7536	60.238	0	0	0
2015/08/24	R203	04/02/2016	7.26	Put	Bond Future	461.4700	0.4615	742.1600	0.7422	60.825	0	0	0
2015/08/24	R203	04/02/2016			Bond Future	7.4081	104.5658	7.6838	104.1552	3.721	0.0000	0.0000	0
2015/08/24	R203	04/02/2016	7.26	Call	Bond Future	239.9200	0.2399	110.0000	0.1100	(54.151)	0	0	0
2015/08/24	R203	04/02/2016	7.24	Call	Bond Future	227.9900	0.2280	103.2100	0.1032	(54.730)	0	0	0
2015/08/24	R203	04/02/2016	7.25	Call	Bond Future	233.7700	0.2338	106.4600	0.1065	(54.460)	0	0	0
2015/08/24	R203	04/02/2016	7.24	Put	Bond Future	479.5100	0.4795	765.3400	0.7653	59.609	0	0	0
2015/08/24	R203	05/05/2016	7.25	Put	Bond Future	644.7600	0.6448	906.2600	0.9063	40.558	0	0	0
2015/08/24	R203	05/05/2016			Bond Future	7.4396	102.2609	7.7685	101.8440	4.421	0.0000	0.0000	0
2015/08/24	R203	05/05/2016	7.26	Call	Bond Future	409.1300	0.4091	252.0800	0.2521	(38.386)	0	0	0
2015/08/24	R203	05/05/2016	7.24	Call	Bond Future	397.6600	0.3977	243.7900	0.2438	(38.694)	0	0	0
2015/08/24	R203	05/05/2016	7.25	Call	Bond Future	403.3700	0.4034	247.9100	0.2479	(38.540)	0	0	0
2015/08/24	R203	05/05/2016	7.24	Put	Bond Future	651.8100	0.6518	914.9000	0.9149	40.363	0	0	0
2015/08/24	R203	05/05/2016	7.26	Put	Bond Future	637.7700	0.6378	897.6800	0.8977	40.753	0	0	0
2015/08/24	R204	05/11/2015			Bond Future	7.6577	104.0230	7.8774	103.4231	2.869	0.0000	0.0000	19,272
2015/08/24	R204	05/11/2015	6.25	Call	Bond Future	2.7100	0.0027	0.5800	0.0006	(78.598)	0	0	0
2015/08/24	R204	05/11/2015	6.24	Put	Bond Future	3,981.8600	3.9819	4,579.7100	4,5797	15.014	0	0	0
2015/08/24	R204	05/11/2015	6.26	Put	Bond Future	3,924.6800	3.9247	4,522.3100	4,5223	15.227	0	0	0
2015/08/24	R204	05/11/2015	6.25	Put	Bond Future	3,953.2700	3.9533	4,551.0100	4,5510	15.120	0	0	0
2015/08/24	R204	05/11/2015	6.26	Call	Bond Future	2.8600	0.0029	0.6200	0.0006	(78.322)	0	0	0
2015/08/24	R204	05/11/2015	6.24	Call	Bond Future	2.5600	0.0026	0.5400	0.0005	(78.906)	0	0	0
2015/08/24	R204	04/02/2016	7.50	Call	Bond Future	481.0500	0.4810	280.9400	0.2809	(41.599)	0	0	0
2015/08/24	R204	04/02/2016			Bond Future	7.7308	101.7577	7.9729	101.1457	3.131	0.0000	0.0000	0
2015/08/24	R204	04/02/2016	7.51	Call	Bond Future	490.8900	0.4909	287.6900	0.2877	(41.394)	0	0	0
2015/08/24	R204	04/02/2016	7.49	Put	Bond Future	1,084.4900	1.0845	1,499.5200	1,4995	38.270	0	0	0
2015/08/24	R204	04/02/2016	7.51	Put	Bond Future	1,053.1700	1.0532	1,461.9900	1,4620	38.818	0	0	0
2015/08/24	R204	04/02/2016	7.49	Call	Bond Future	471.0900	0.4711	274.1000	0.2741	(41.816)	0	0	0
2015/08/24	R204	04/02/2016	7.50	Put	Bond Future	1,068.8900	1.0689	1,480.8000	1,4808	38.536	0	0	0
2015/08/24	R204	05/05/2016	7.75	Call	Bond Future	983.5600	0.9836	701.2800	0.7013	(28.700)	0	0	0

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2015/08/24	R204	05/05/2016			Bond Future	7.7830	103.5729	8.0505	102.9510	3.436	0.0000	0.0000	0
2015/08/24	R204	05/05/2016	7.76	Call	Bond Future	995.5900	0.9956	711.0200	0.7110	(28.583)	0	0	0
2015/08/24	R204	05/05/2016	7.74	Put	Bond Future	1,072.1700	1.0722	1,414.1100	1.4141	31.892	0	0	0
2015/08/24	R204	05/05/2016	7.76	Put	Bond Future	1,049.4100	1.0494	1,386.7800	1.3868	32.149	0	0	0
2015/08/24	R204	05/05/2016	7.74	Call	Bond Future	971.6200	0.9716	691.6200	0.6916	(28.818)	0	0	0
2015/08/24	R204	05/05/2016	7.75	Put	Bond Future	1,060.7400	1.0607	1,400.4000	1.4004	32.021	0	0	0
2015/08/24	R207	05/11/2015	7.76	Call	Bond Future	629.1000	0.6291	341.0500	0.3410	(45.788)	0	0	0
2015/08/24	R207	05/11/2015			Bond Future	7.8800	100.1016	8.1066	99.3219	2.876	0.0000	0.0000	44,051
2015/08/24	R207	05/11/2015	7.74	Call	Bond Future	599.7500	0.5998	321.7700	0.3218	(46.349)	0	0	0
2015/08/24	R207	05/11/2015	7.50	Call	Bond Future	317.7200	0.3177	149.0800	0.1491	(53.078)	0	0	19
2015/08/24	R207	05/11/2015	7.75	Call	Bond Future	614.2300	0.6142	331.2400	0.3312	(46.072)	0	0	0
2015/08/24	R207	05/11/2015	7.43	Call	Bond Future	257.6100	0.2576	115.7900	0.1158	(55.052)	0	0	53
2015/08/24	R207	05/11/2015	7.74	Put	Bond Future	1,085.4200	1.0854	1,587.1400	1.5871	46.224	0	0	0
2015/08/24	R207	05/11/2015	7.43	Put	Bond Future	1,828.8600	1.8289	2,466.7400	2.4667	34.879	0	0	0
2015/08/24	R207	05/11/2015	7.76	Put	Bond Future	1,045.2300	1.0452	1,536.8800	1.5369	47.037	0	0	0
2015/08/24	R207	05/11/2015	7.50	Put	Bond Future	1,642.5700	1.6426	2,253.6300	2.2536	37.201	0	0	0
2015/08/24	R207	05/11/2015	7.75	Put	Bond Future	1,065.1200	1.0651	1,561.8300	1.5618	46.634	0	0	0
2015/08/24	R207	04/02/2016	7.49	Put	Bond Future	1,973.0800	1.9731	2,574.5200	2.5745	30.482	0	0	0
2015/08/24	R207	04/02/2016	7.27	Put	Bond Future	2,531.5800	2.5316	3,197.8600	3.1979	26.319	0	0	0
2015/08/24	R207	04/02/2016			Bond Future	7.9502	98.1647	8.1942	97.3699	3.069	0.0000	0.0000	0
2015/08/24	R207	04/02/2016	7.51	Put	Bond Future	1,925.9500	1.9259	2,520.8200	2.5208	30.887	0	0	0
2015/08/24	R207	04/02/2016	7.27	Call	Bond Future	273.3100	0.2733	144.7500	0.1447	(47.038)	0	0	43
2015/08/24	R207	04/02/2016	7.50	Call	Bond Future	461.8200	0.4618	265.1500	0.2652	(42.586)	0	0	19
2015/08/24	R207	04/02/2016	7.51	Call	Bond Future	471.6800	0.4717	271.7100	0.2717	(42.395)	0	0	0
2015/08/24	R207	04/02/2016	7.49	Call	Bond Future	452.1100	0.4521	258.7100	0.2587	(42.777)	0	0	0
2015/08/24	R207	04/02/2016	7.50	Put	Bond Future	1,949.4300	1.9494	2,547.6000	2.5476	30.684	0	0	0
2015/08/24	R207	05/05/2016	7.86	Put	Bond Future	1,620.3500	1.6203	2,091.3900	2.0914	29.070	0	0	0
2015/08/24	R207	05/05/2016			Bond Future	8.0086	99.9160	8.2714	99.1079	3.281	0.0000	0.0000	0
2015/08/24	R207	05/05/2016	7.85	Put	Bond Future	1,637.1500	1.6372	2,111.0700	2.1111	28.948	0	0	0
2015/08/24	R207	05/05/2016	7.56	Put	Bond Future	2,175.8900	2.1759	2,731.1000	2.7311	25.516	0	0	0
2015/08/24	R207	05/05/2016	7.84	Put	Bond Future	1,654.0700	1.6541	2,130.8600	2.1309	28.825	0	0	0
2015/08/24	R207	05/05/2016	7.56	Call	Bond Future	777.2000	0.7772	524.3700	0.5244	(32.531)	0	0	43
2015/08/24	R207	05/05/2016	7.85	Call	Bond Future	1,145.4000	1.1454	811.2800	0.8113	(29.171)	0	0	0
2015/08/24	R207	05/05/2016	7.86	Call	Bond Future	1,159.6900	1.1597	822.6900	0.8227	(29.059)	0	0	0
2015/08/24	R207	05/05/2016	7.84	Call	Bond Future	1,131.2100	1.1312	799.9600	0.8000	(29.283)	0	0	0
2015/08/24	R207	04/08/2016			Bond Future	8.0599	98.1185	8.3461	97.2918	3.552	0.0000	0.0000	0
2015/08/24	R207	04/08/2016	7.99	Put	Bond Future	1,631.6000	1.6316	2,085.1600	2.0852	27.798	0	0	0
2015/08/24	R207	04/08/2016	8.01	Put	Bond Future	1,602.9200	1.6029	2,051.4300	2.0514	27.981	0	0	0
2015/08/24	R207	04/08/2016	8.00	Put	Bond Future	1,617.0200	1.6170	2,068.0600	2.0681	27.893	0	0	0
2015/08/24	R207	04/08/2016	8.01	Call	Bond Future	1,458.0600	1.4581	1,079.8800	1.0799	(25.937)	0	0	0
2015/08/24	R207	04/08/2016	7.99	Call	Bond Future	1,428.5600	1.4286	1,055.4300	1.0554	(26.119)	0	0	0
2015/08/24	R207	04/08/2016	8.00	Call	Bond Future	1,443.0700	1.4431	1,067.4200	1.0674	(26.031)	0	0	0
2015/08/24	R208	05/11/2015			Bond Future	7.9991	95.3627	8.2286	94.4120	2.869	0.0000	0.0000	40,396
2015/08/24	R208	05/11/2015	7.74	Put	Bond Future	1,632.9500	1.6329	2,312.2500	2.3122	41.600	0	0	0
2015/08/24	R208	05/11/2015	8.48	Call	Bond Future	2,305.9000	2.3059	1,598.6500	1.5987	(30.671)	0	0	0
2015/08/24	R208	05/11/2015	7.75	Call	Bond Future	560.0800	0.5601	283.0700	0.2831	(49.459)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/24	R208	05/11/2015	7.76	Call	Bond Future	574.5900	0.5746	291.9800	0.2920	(49.185)	0	0	0
2015/08/24	R208	05/11/2015	7.74	Call	Bond Future	545.6600	0.5457	274.2500	0.2743	(49.740)	0	0	0
2015/08/24	R208	05/11/2015	8.48	Put	Bond Future	327.2900	0.3273	570.7500	0.5708	74.387	0	0	2,200
2015/08/24	R208	05/11/2015	7.76	Put	Bond Future	1,577.4200	1.5774	2,245.5200	2.2455	42.354	0	0	0
2015/08/24	R208	05/11/2015	7.75	Put	Bond Future	1,605.1300	1.6051	2,278.8300	2.2788	41.972	0	0	0
2015/08/24	R208	04/02/2016			Bond Future	8.0623	96.9872	8.3057	96.0186	3.019	0.0000	0.0000	0
2015/08/24	R208	04/02/2016	7.74	Put	Bond Future	2,083.0200	2.0830	2,749.1200	2.7491	31.978	0	0	0
2015/08/24	R208	04/02/2016	7.76	Put	Bond Future	2,030.8300	2.0308	2,688.4300	2.6884	32.381	0	0	0
2015/08/24	R208	04/02/2016	7.75	Put	Bond Future	2,056.8200	2.0568	2,718.6800	2.7187	32.179	0	0	0
2015/08/24	R208	04/02/2016	7.76	Call	Bond Future	811.0100	0.8110	499.9700	0.5000	(38.352)	0	0	0
2015/08/24	R208	04/02/2016	7.74	Call	Bond Future	781.8300	0.7818	479.2900	0.4793	(38.696)	0	0	0
2015/08/24	R208	04/02/2016	7.75	Call	Bond Future	796.3300	0.7963	489.5500	0.4895	(38.524)	0	0	0
2015/08/24	R208	05/05/2016	7.99	Call	Bond Future	1,501.3400	1.5013	1,077.5200	1.0775	(28.229)	0	0	0
2015/08/24	R208	05/05/2016	8.00	Put	Bond Future	1,951.7100	1.9517	2,509.4400	2.5094	28.576	0	0	0
2015/08/24	R208	05/05/2016			Bond Future	8.1123	95.3157	8.3703	94.3306	3.181	0.0000	0.0000	0
2015/08/24	R208	05/05/2016	8.00	Call	Bond Future	1,519.3400	1.5193	1,092.0300	1.0920	(28.125)	0	0	0
2015/08/24	R208	05/05/2016	8.01	Call	Bond Future	1,538.1100	1.5381	1,107.2700	1.1073	(28.011)	0	0	0
2015/08/24	R208	05/05/2016	7.99	Put	Bond Future	1,972.3400	1.9723	2,533.5600	2.5336	28.455	0	0	0
2015/08/24	R208	05/05/2016	8.01	Put	Bond Future	1,931.8600	1.9319	2,486.0600	2.4861	28.687	0	0	0
2015/08/24	R209	05/11/2015	7.99	Put	Bond Future	7,368.3200	7.3683	8,589.4300	8.5894	16.572	0	0	0
2015/08/24	R209	05/11/2015	9.25	Call	Bond Future	3,799.3700	3.7994	2,868.5600	2.8686	(24.499)	0	0	0
2015/08/24	R209	05/11/2015			Bond Future	8.8714	76.1741	9.0498	74.8411	2.011	0.0000	0.0000	24,850
2015/08/24	R209	05/11/2015	8.01	Put	Bond Future	7,210.8000	7.2108	8,425.0800	8.4251	16.840	0	0	0
2015/08/24	R209	05/11/2015	9.16	Put	Bond Future	1,217.5500	1.2175	1,679.0200	1.6790	37.902	0	0	640
2015/08/24	R209	05/11/2015	7.99	Call	Bond Future	221.4600	0.2215	109.5900	0.1096	(50.515)	0	0	0
2015/08/24	R209	05/11/2015	8.00	Put	Bond Future	7,289.3900	7.2894	8,507.1200	8.5071	16.706	0	0	0
2015/08/24	R209	05/11/2015	9.25	Put	Bond Future	1,013.2200	1.0132	1,415.3900	1.4154	39.692	0	0	900
2015/08/24	R209	05/11/2015	8.50	Put	Bond Future	3,860.4800	3.8605	4,816.5200	4.8165	24.765	0	0	0
2015/08/24	R209	05/11/2015	9.00	Put	Bond Future	1,661.8900	1.6619	2,238.4600	2.2385	34.694	0	0	500
2015/08/24	R209	05/11/2015	8.00	Call	Bond Future	229.2000	0.2292	113.9500	0.1139	(50.284)	0	0	0
2015/08/24	R209	05/11/2015	8.01	Call	Bond Future	237.1400	0.2371	118.4400	0.1184	(50.055)	0	0	0
2015/08/24	R209	05/11/2015	9.16	Call	Bond Future	3,355.8100	3.3558	2,484.3000	2.4843	(25.970)	0	0	0
2015/08/24	R209	05/11/2015	8.50	Call	Bond Future	966.7900	0.9668	589.8500	0.5898	(38.989)	0	0	900
2015/08/24	R209	05/11/2015	9.00	Call	Bond Future	2,626.3200	2.6263	1,869.9100	1.8699	(28.801)	0	0	0
2015/08/24	R209	04/02/2016	8.74	Call	Bond Future	2,427.2300	2.4272	1,840.2300	1.8402	(24.184)	0	0	0
2015/08/24	R209	04/02/2016	8.75	Put	Bond Future	3,749.3700	3.7494	4,514.1100	4.5141	20.396	0	0	0
2015/08/24	R209	04/02/2016			Bond Future	8.9198	77.4718	9.1033	76.1147	2.058	0.0000	0.0000	400
2015/08/24	R209	04/02/2016	8.75	Call	Bond Future	2,459.9900	2.4600	1,867.6000	1.8676	(24.081)	0	0	0
2015/08/24	R209	04/02/2016	8.76	Call	Bond Future	2,493.0100	2.4930	1,895.2100	1.8952	(23.979)	0	0	0
2015/08/24	R209	04/02/2016	9.52	Put	Bond Future	1,402.7500	1.4028	1,786.0500	1.7860	27.325	0	0	2,200
2015/08/24	R209	04/02/2016	8.74	Put	Bond Future	3,793.5900	3.7936	4,563.7200	4.5637	20.301	0	0	0
2015/08/24	R209	04/02/2016	8.76	Put	Bond Future	3,705.5200	3.7055	4,464.8500	4.4649	20.492	0	0	0
2015/08/24	R209	04/02/2016	9.52	Call	Bond Future	5,705.9400	5.7059	4,732.1100	4.7321	(17.067)	0	0	0
2015/08/24	R209	05/05/2016			Bond Future	8.9616	75.7042	9.1501	74.3236	2.103	0.0000	0.0000	0
2015/08/24	R209	05/05/2016	9.00	Call	Bond Future	3,940.4100	3.9404	3,217.3000	3.2173	(18.351)	0	0	0
2015/08/24	R209	05/05/2016	8.99	Put	Bond Future	3,692.9300	3.6929	4,354.7200	4.3547	17.920	0	0	0
2015/08/24	R209	05/05/2016	9.01	Put	Bond Future	3,621.1400	3.6211	4,274.2900	4.2743	18.037	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/24	R209	05/05/2016	9.00	Put	Bond Future	3,656.1400	3.6561	4,313.6200	4.3136	17.983	0	0	0
2015/08/24	R209	05/05/2016	9.01	Call	Bond Future	3,979.2300	3.9792	3,251.7900	3.2518	(18.281)	0	0	0
2015/08/24	R209	05/05/2016	8.99	Call	Bond Future	3,903.2700	3.9033	3,184.4700	3.1845	(18.415)	0	0	0
2015/08/24	R210	05/11/2015			Bond Future	182.7643	182.7643	182.7541	182.7541	(0.006)	0.0000	0.0000	1,698
2015/08/24	R210	05/11/2015	182.00	Call	Bond Future	764.2700	0.7643	754.1400	0.7541	(1.325)	0	0	0
2015/08/24	R210	05/11/2015	181.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R210	05/11/2015	182.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R210	05/11/2015	182.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R210	05/11/2015	182.01	Call	Bond Future	754.2700	0.7543	744.1400	0.7441	(1.343)	0	0	0
2015/08/24	R210	05/11/2015	181.99	Call	Bond Future	774.2700	0.7743	764.1400	0.7641	(1.308)	0	0	0
2015/08/24	R210	04/02/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R210	04/02/2016			Bond Future	185.8921	185.8921	185.8781	185.8781	(0.007)	0.0000	0.0000	0
2015/08/24	R210	04/02/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R210	04/02/2016	184.99	Call	Bond Future	902.0500	0.9020	888.1200	0.8881	(1.544)	0	0	0
2015/08/24	R210	04/02/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R210	04/02/2016	185.00	Call	Bond Future	892.0500	0.8920	878.1200	0.8781	(1.562)	0	0	0
2015/08/24	R210	04/02/2016	185.01	Call	Bond Future	882.0500	0.8820	868.1200	0.8681	(1.579)	0	0	0
2015/08/24	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R211	05/11/2015			Bond Future	136.1469	136.1469	136.1369	136.1369	(0.007)	0.0000	0.0000	0
2015/08/24	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R211	05/11/2015	134.99	Call	Bond Future	1,156.9000	1.1569	1,146.9200	1.1469	(0.863)	0	0	0
2015/08/24	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R211	05/11/2015	135.00	Call	Bond Future	1,146.9000	1.1469	1,136.9200	1.1369	(0.870)	0	0	0
2015/08/24	R211	05/11/2015	135.01	Call	Bond Future	1,136.9000	1.1369	1,126.9200	1.1269	(0.878)	0	0	0
2015/08/24	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R211	04/02/2016			Bond Future	136.7804	136.7804	136.7677	136.7677	(0.009)	0.0000	0.0000	1,120
2015/08/24	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R211	04/02/2016	138.99	Put	Bond Future	2,209.5700	2.2096	2,222.2800	2.2223	0.575	0	0	0
2015/08/24	R211	04/02/2016	139.01	Put	Bond Future	2,229.5700	2.2296	2,242.2800	2.2423	0.570	0	0	0
2015/08/24	R211	04/02/2016	139.00	Put	Bond Future	2,219.5700	2.2196	2,232.2800	2.2323	0.573	0	0	0
2015/08/24	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R212	05/11/2015			Bond Future	143.0942	143.0942	143.0859	143.0859	(0.006)	0.0000	0.0000	928
2015/08/24	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R212	05/11/2015	145.99	Put	Bond Future	2,895.7500	2.8957	2,904.0600	2.9041	0.287	0	0	0
2015/08/24	R212	05/11/2015	146.01	Put	Bond Future	2,915.7500	2.9157	2,924.0600	2.9241	0.285	0	0	0
2015/08/24	R212	05/11/2015	146.00	Put	Bond Future	2,905.7500	2.9057	2,914.0600	2.9141	0.286	0	0	0
2015/08/24	R212	04/02/2016			Bond Future	143.6811	143.6811	143.6700	143.6700	(0.008)	0.0000	0.0000	0
2015/08/24	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R212	04/02/2016	145.99	Put	Bond Future	2,308.9000	2.3089	2,320.0000	2.3200	0.481	0	0	0
2015/08/24	R212	04/02/2016	146.01	Put	Bond Future	2,328.9000	2.3289	2,340.0000	2.3400	0.477	0	0	0
2015/08/24	R212	04/02/2016	146.00	Put	Bond Future	2,318.9000	2.3189	2,330.0000	2.3300	0.479	0	0	0
2015/08/24	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R212	04/02/2016	145.99	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/24	R213	05/11/2015	7.76	Call	Bond Future	131.1800	0.1312	55.2900	0.0553	(57.852)	0	0	0
2015/08/24	R213	05/11/2015			Bond Future	8.7671	86.6205	8.9664	85.1528	2.273	0.0000	0.0000	20,082
2015/08/24	R213	05/11/2015	7.74	Call	Bond Future	121.7800	0.1218	50.7800	0.0508	(58.302)	0	0	0
2015/08/24	R213	05/11/2015	7.75	Call	Bond Future	126.3100	0.1263	52.9400	0.0529	(58.087)	0	0	0
2015/08/24	R213	05/11/2015	7.74	Put	Bond Future	8,288.2900	8.2883	9,684.9900	9.6850	16.851	0	0	0
2015/08/24	R213	05/11/2015	7.76	Put	Bond Future	8,128.4600	8.1285	9,520.2700	9.5203	17.123	0	0	0
2015/08/24	R213	05/11/2015	7.75	Put	Bond Future	8,208.1500	8.2082	9,602.4800	9.6025	16.987	0	0	0
2015/08/24	R213	04/02/2016			Bond Future	8.8231	88.0958	9.0289	86.6014	2.332	0.0000	0.0000	200
2015/08/24	R213	04/02/2016	8.75	Call	Bond Future	2,669.9800	2.6700	1,977.3300	1.9773	(25.942)	0	0	0
2015/08/24	R213	04/02/2016	8.74	Put	Bond Future	3,249.8500	3.2499	4,057.6200	4.0576	24.856	0	0	0
2015/08/24	R213	04/02/2016	8.76	Put	Bond Future	3,170.7600	3.1708	3,966.4400	3.9664	25.094	0	0	0
2015/08/24	R213	04/02/2016	8.75	Put	Bond Future	3,210.1400	3.2101	4,011.8600	4.0119	24.975	0	0	0
2015/08/24	R213	04/02/2016	8.76	Call	Bond Future	2,704.7500	2.7048	2,006.0600	2.0061	(25.832)	0	0	0
2015/08/24	R213	04/02/2016	8.74	Call	Bond Future	2,635.4500	2.6355	1,948.8500	1.9488	(26.052)	0	0	0
2015/08/24	R213	05/05/2016	8.76	Put	Bond Future	4,103.8500	4.1038	4,911.7200	4.9117	19.686	0	0	0
2015/08/24	R213	05/05/2016	8.74	Put	Bond Future	4,182.3400	4.1823	4,999.9500	5.0000	19.549	0	0	0
2015/08/24	R213	05/05/2016			Bond Future	8.8668	86.1181	9.0786	84.5979	2.389	0.0000	0.0000	0
2015/08/24	R213	05/05/2016	8.75	Put	Bond Future	4,142.2300	4.1422	4,955.0100	4.9550	19.622	0	0	0
2015/08/24	R213	05/05/2016	8.74	Call	Bond Future	3,254.0600	3.2541	2,551.4600	2.5515	(21.591)	0	0	0
2015/08/24	R213	05/05/2016	8.75	Call	Bond Future	3,287.7000	3.2877	2,580.2700	2.5803	(21.517)	0	0	0
2015/08/24	R213	05/05/2016	8.76	Call	Bond Future	3,322.9800	3.3230	2,610.6400	2.6106	(21.437)	0	0	0
2015/08/24	R214	05/11/2015			Bond Future	8.9060	77.2217	9.0844	75.8134	2.003	0.0000	0.0000	12,095
2015/08/24	R214	05/11/2015	7.99	Put	Bond Future	8,160.7000	8.1607	9,464.7200	9.4647	15.979	0	0	0
2015/08/24	R214	05/11/2015	8.00	Put	Bond Future	8,073.8100	8.0738	9,374.6400	9.3746	16.112	0	0	0
2015/08/24	R214	05/11/2015	8.01	Put	Bond Future	7,987.5800	7.9876	9,285.0300	9.2850	16.243	0	0	0
2015/08/24	R214	05/11/2015	7.99	Call	Bond Future	202.5600	0.2026	98.2300	0.0982	(51.506)	0	0	0
2015/08/24	R214	05/11/2015	8.00	Call	Bond Future	209.6500	0.2096	102.1300	0.1021	(51.285)	0	0	0
2015/08/24	R214	05/11/2015	8.01	Call	Bond Future	217.2300	0.2172	106.3300	0.1063	(51.052)	0	0	0
2015/08/24	R214	04/02/2016			Bond Future	8.9555	78.5368	9.1391	77.1031	2.049	0.0000	0.0000	4,620
2015/08/24	R214	04/02/2016	7.99	Put	Bond Future	9,030.2400	9.0302	10,235.2800	10.2353	13.344	0	0	0
2015/08/24	R214	04/02/2016	8.00	Call	Bond Future	706.8500	0.7069	474.4400	0.4744	(32.880)	0	0	0
2015/08/24	R214	04/02/2016	8.01	Call	Bond Future	721.6200	0.7216	485.2700	0.4853	(32.753)	0	0	0
2015/08/24	R214	04/02/2016	7.99	Call	Bond Future	692.9900	0.6930	464.3400	0.4643	(32.995)	0	0	0
2015/08/24	R214	04/02/2016	8.01	Put	Bond Future	8,871.5400	8.8715	10,068.8800	10.0689	13.496	0	0	0
2015/08/24	R214	04/02/2016	8.00	Put	Bond Future	8,950.3500	8.9503	10,151.6300	10.1516	13.422	0	0	0
2015/08/24	R214	05/05/2016	9.01	Call	Bond Future	4,109.6500	4.1096	3,353.6600	3.3537	(18.395)	0	0	0
2015/08/24	R214	05/05/2016			Bond Future	8.9945	76.6422	9.1827	75.1836	2.093	0.0000	0.0000	0
2015/08/24	R214	05/05/2016	8.99	Call	Bond Future	4,030.5300	4.0305	3,283.6800	3.2837	(18.530)	0	0	0
2015/08/24	R214	05/05/2016	9.00	Call	Bond Future	4,069.1000	4.0691	3,317.7000	3.3177	(18.466)	0	0	0
2015/08/24	R214	05/05/2016	8.99	Put	Bond Future	4,065.5700	4.0656	4,777.2700	4.7773	17.506	0	0	0
2015/08/24	R214	05/05/2016	9.01	Put	Bond Future	3,987.3900	3.9874	4,689.9500	4.6900	17.620	0	0	0
2015/08/24	R214	05/05/2016	9.00	Put	Bond Future	4,025.4200	4.0254	4,732.5700	4.7326	17.567	0	0	0
2015/08/24	R248	05/11/2015	8.01	Put	Bond Future	10,895.5100	10.8955	12,648.2800	12.6483	16.087	0	0	0
2015/08/24	R248	05/11/2015			Bond Future	8.9775	99.3079	9.1509	97.5551	1.932	0.0000	0.0000	48,029
2015/08/24	R248	05/11/2015	8.00	Put	Bond Future	11,018.9700	11.0190	12,771.7400	12.7717	15.907	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/24	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R248	05/11/2015	7.99	Put	Bond Future	11,142.6800	11.1427	12,895.4500	12.8955	15.730	0	0	0
2015/08/24	R248	04/02/2016	8.99	Put	Bond Future	397.2500	0.3973	2,181.5600	2.1816	449.166	0	0	0
2015/08/24	R248	04/02/2016			Bond Future	9.0290	100.9991	9.2075	99.2148	1.978	0.0000	0.0000	0
2015/08/24	R248	04/02/2016	9.00	Put	Bond Future	295.0400	0.2950	2,079.3500	2.0794	604.769	0	0	0
2015/08/24	R248	04/02/2016	9.01	Put	Bond Future	193.0200	0.1930	1,977.3300	1.9773	924.417	0	0	0
2015/08/24	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R248	05/05/2016			Bond Future	9.0697	98.3644	9.2530	96.5492	2.021	0.0000	0.0000	0
2015/08/24	R248	05/05/2016	8.99	Put	Bond Future	808.6700	0.8087	2,623.8400	2.6238	224.464	0	0	0
2015/08/24	R248	05/05/2016	9.01	Put	Bond Future	604.6800	0.6047	2,419.8500	2.4199	300.187	0	0	0
2015/08/24	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R248	05/05/2016	9.00	Put	Bond Future	706.5800	0.7066	2,521.7500	2.5218	256.895	0	0	0
2015/08/24	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/24	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total** **497881**