



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/08/2015 TO 27/08/2015

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
2015/08/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	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
2015/08/27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	38.5400	0.0385	100.000	0	0	0
2015/08/27	2025	05/11/2015			Bond Future	123.2931	123.2931	122.9715	122.9715	(0.261)	0.0000	0.0000	538
2015/08/27	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	28.5400	0.0285	100.000	0	0	0
2015/08/27	2025	05/11/2015	123.01	Call	Bond Future	283.0600	0.2831	0.0000	0.0000	(100.000)	0	0	0
2015/08/27	2025	05/11/2015	122.99	Call	Bond Future	303.0600	0.3031	0.0000	0.0000	(100.000)	0	0	0
2015/08/27	2025	05/11/2015	123.00	Call	Bond Future	293.0600	0.2931	0.0000	0.0000	(100.000)	0	0	0
2015/08/27	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	18.5400	0.0185	100.000	0	0	0
2015/08/27	2025	04/02/2016	126.01	Put	Bond Future	1,834.0500	1.8341	2,164.3300	2.1643	18.008	0	0	0
2015/08/27	2025	04/02/2016			Bond Future	124.1759	124.1759	123.8457	123.8457	(0.266)	0.0000	0.0000	0
2015/08/27	2025	04/02/2016	126.00	Put	Bond Future	1,824.0500	1.8241	2,154.3300	2.1543	18.107	0	0	0
2015/08/27	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2025	04/02/2016	125.99	Put	Bond Future	1,814.0500	1.8141	2,144.3300	2.1443	18.207	0	0	0
2015/08/27	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2030	05/11/2015			Bond Future	8.8462	95.4231	8.7686	96.0170	(0.877)	0.0000	0.0000	9,973
2015/08/27	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2030	05/11/2015	8.49	Put	Bond Future	2,771.1300	2.7711	2,177.2500	2.1772	(21.431)	0	0	0
2015/08/27	2030	05/11/2015	8.51	Put	Bond Future	2,612.5000	2.6125	2,018.6200	2.0186	(22.732)	0	0	0
2015/08/27	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2030	05/11/2015	8.50	Put	Bond Future	2,691.7700	2.6918	2,097.8900	2.0979	(22.063)	0	0	0
2015/08/27	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2030	04/02/2016			Bond Future	8.9051	93.0378	8.8253	93.6393	(0.896)	0.0000	0.0000	400
2015/08/27	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2030	04/02/2016	8.74	Put	Bond Future	1,250.8700	1.2509	649.3500	0.6494	(48.088)	0	0	0
2015/08/27	2030	04/02/2016	8.76	Put	Bond Future	1,098.0900	1.0981	496.5700	0.4966	(54.779)	0	0	0
2015/08/27	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2030	04/02/2016	8.75	Put	Bond Future	1,174.4300	1.1744	572.9100	0.5729	(51.218)	0	0	0
2015/08/27	2032	05/11/2015			Bond Future	8.9366	95.0590	8.8539	95.7367	(0.925)	0.0000	0.0000	1,579
2015/08/27	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2032	05/11/2015	7.99	Put	Bond Future	8,204.0000	8.2040	7,526.3500	7.5263	(8.260)	0	0	0
2015/08/27	2032	05/11/2015	8.01	Put	Bond Future	8,020.1600	8.0202	7,342.5100	7.3425	(8.449)	0	0	0
2015/08/27	2032	05/11/2015	8.00	Put	Bond Future	8,112.0200	8.1120	7,434.3700	7.4344	(8.354)	0	0	0
2015/08/27	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2032	04/02/2016			Bond Future	8.9952	96.6746	8.9103	97.3613	(0.944)	0.0000	0.0000	0
2015/08/27	2032	04/02/2016	8.69	Put	Bond Future	2,502.7100	2.5027	1,816.0600	1.8161	(27.436)	0	0	0
2015/08/27	2032	04/02/2016	8.71	Put	Bond Future	2,335.7700	2.3358	1,649.1200	1.6491	(29.397)	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
2015/08/27	2032	04/02/2016	8.70	Put	Bond Future	2,419.1900	2.4192	1,732.5400	1.7325	(28.383)	0	0	0
2015/08/27	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2032	05/05/2016			Bond Future	9.0463	94.2416	8.9588	94.9403	(0.968)	0.0000	0.0000	0
2015/08/27	2032	05/05/2016	8.99	Put	Bond Future	448.4000	0.4484	0.0000	0.0000	(100.000)	0	0	0
2015/08/27	2032	05/05/2016	9.01	Put	Bond Future	288.7000	0.2887	0.0000	0.0000	(100.000)	0	0	0
2015/08/27	2032	05/05/2016	9.00	Put	Bond Future	368.5000	0.3685	0.0000	0.0000	(100.000)	0	0	0
2015/08/27	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	410.0400	0.4100	100.000	0	0	0
2015/08/27	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	250.3400	0.2503	100.000	0	0	0
2015/08/27	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	330.2400	0.3302	100.000	0	0	0
2015/08/27	2037	05/11/2015	7.99	Put	Bond Future	10,078.4100	10.0784	9,423.2900	9.4233	(6.500)	0	0	0
2015/08/27	2037	05/11/2015	8.01	Put	Bond Future	9,867.8200	9.8678	9,212.7000	9.2127	(6.639)	0	0	0
2015/08/27	2037	05/11/2015			Bond Future	9.0227	97.4296	8.9505	98.0847	(0.801)	0.0000	0.0000	47,355
2015/08/27	2037	05/11/2015	8.00	Put	Bond Future	9,973.0300	9.9730	9,317.9100	9.3179	(6.569)	0	0	0
2015/08/27	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2037	04/02/2016	8.75	Put	Bond Future	2,994.8000	2.9948	2,331.0400	2.3310	(22.164)	0	0	0
2015/08/27	2037	04/02/2016			Bond Future	9.0780	94.8280	9.0039	95.4918	(0.816)	0.0000	0.0000	370
2015/08/27	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2037	04/02/2016	8.74	Put	Bond Future	3,088.4200	3.0884	2,424.6600	2.4247	(21.492)	0	0	0
2015/08/27	2037	04/02/2016	8.76	Put	Bond Future	2,901.3100	2.9013	2,237.5500	2.2375	(22.878)	0	0	0
2015/08/27	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2037	05/05/2016	9.00	Put	Bond Future	1,132.5400	1.1325	457.0500	0.4570	(59.644)	0	0	0
2015/08/27	2037	05/05/2016			Bond Future	9.1273	96.5200	9.0511	97.1955	(0.835)	0.0000	0.0000	0
2015/08/27	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2037	05/05/2016	8.99	Put	Bond Future	1,222.4200	1.2224	546.9300	0.5469	(55.258)	0	0	0
2015/08/27	2037	05/05/2016	9.01	Put	Bond Future	1,042.7900	1.0428	367.3000	0.3673	(64.777)	0	0	0
2015/08/27	2038	05/11/2015			Bond Future	126.3843	126.3843	126.3794	126.3794	(0.004)	0.0000	0.0000	6,020
2015/08/27	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2038	05/11/2015	133.99	Put	Bond Future	7,605.7000	7.6057	7,610.5500	7.6105	0.064	0	0	0
2015/08/27	2038	05/11/2015	134.01	Put	Bond Future	7,625.7000	7.6257	7,630.5500	7.6305	0.064	0	0	0
2015/08/27	2038	05/11/2015	134.00	Put	Bond Future	7,615.7000	7.6157	7,620.5500	7.6205	0.064	0	0	0
2015/08/27	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2038	04/02/2016			Bond Future	127.1673	127.1673	127.1591	127.1591	(0.006)	0.0000	0.0000	0
2015/08/27	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2038	04/02/2016	130.99	Put	Bond Future	3,822.7200	3.8227	3,830.9000	3.8309	0.214	0	0	0
2015/08/27	2038	04/02/2016	131.01	Put	Bond Future	3,842.7200	3.8427	3,850.9000	3.8509	0.213	0	0	0
2015/08/27	2038	04/02/2016	131.00	Put	Bond Future	3,832.7200	3.8327	3,840.9000	3.8409	0.213	0	0	0
2015/08/27	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2038	04/02/2016	130.99	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
2015/08/27	2044	05/11/2015			Bond Future	9.0704	99.1576	8.9983	99.8726	(0.796)	0.0000	0.0000	17,280
2015/08/27	2044	05/11/2015	8.24	Put	Bond Future	8,801.3800	8.8014	8,086.4200	8.0864	(8.123)	0	0	0
2015/08/27	2044	05/11/2015	8.26	Put	Bond Future	8,573.8200	8.5738	7,858.8600	7.8589	(8.339)	0	0	0
2015/08/27	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2044	05/11/2015	8.25	Put	Bond Future	8,687.4900	8.6875	7,972.5300	7.9725	(8.230)	0	0	0
2015/08/27	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2044	04/02/2016	8.99	Put	Bond Future	1,310.1000	1.3101	585.5300	0.5855	(55.306)	0	0	0
2015/08/27	2044	04/02/2016			Bond Future	9.1230	96.4602	9.0491	97.1848	(0.810)	0.0000	0.0000	0
2015/08/27	2044	04/02/2016	9.01	Put	Bond Future	1,111.1800	1.1112	386.6100	0.3866	(65.207)	0	0	0
2015/08/27	2044	04/02/2016	9.00	Put	Bond Future	1,210.5500	1.2106	485.9800	0.4860	(59.855)	0	0	0
2015/08/27	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2044	05/05/2016	8.99	Put	Bond Future	1,762.1100	1.7621	1,024.7400	1.0247	(41.846)	0	0	0
2015/08/27	2044	05/05/2016			Bond Future	9.1699	98.1814	9.0940	98.9188	(0.828)	0.0000	0.0000	0
2015/08/27	2044	05/05/2016	9.01	Put	Bond Future	1,563.5500	1.5635	826.1800	0.8262	(47.160)	0	0	0
2015/08/27	2044	05/05/2016	9.00	Put	Bond Future	1,662.7400	1.6627	925.3700	0.9254	(44.347)	0	0	0
2015/08/27	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2046	05/11/2015			Bond Future	125.4094	125.4094	125.8179	125.8179	0.326	0.0000	0.0000	6,062
2015/08/27	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2046	05/11/2015	132.99	Put	Bond Future	7,580.6100	7.5806	7,172.1100	7.1721	(5.389)	0	0	0
2015/08/27	2046	05/11/2015	133.01	Put	Bond Future	7,600.6100	7.6006	7,192.1100	7.1921	(5.375)	0	0	0
2015/08/27	2046	05/11/2015	133.00	Put	Bond Future	7,590.6100	7.5906	7,182.1100	7.1821	(5.382)	0	0	0
2015/08/27	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2046	04/02/2016			Bond Future	127.5502	127.5502	127.9626	127.9626	0.323	0.0000	0.0000	0
2015/08/27	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2046	04/02/2016	127.99	Put	Bond Future	439.7700	0.4398	27.4400	0.0274	(93.760)	0	0	0
2015/08/27	2046	04/02/2016	128.01	Put	Bond Future	459.7700	0.4598	47.4400	0.0474	(89.682)	0	0	0
2015/08/27	2046	04/02/2016	128.00	Put	Bond Future	449.7700	0.4498	37.4400	0.0374	(91.676)	0	0	0
2015/08/27	2050	05/11/2015			Bond Future	133.8549	133.8549	133.8501	133.8501	(0.004)	0.0000	0.0000	4,361
2015/08/27	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2050	05/11/2015	144.99	Put	Bond Future	11,135.1100	11.1351	11,139.8800	11.1399	0.043	0	0	0
2015/08/27	2050	05/11/2015	145.01	Put	Bond Future	11,155.1100	11.1551	11,159.8800	11.1599	0.043	0	0	0
2015/08/27	2050	05/11/2015	145.00	Put	Bond Future	11,145.1100	11.1451	11,149.8800	11.1499	0.043	0	0	0
2015/08/27	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2050	04/02/2016			Bond Future	134.6054	134.6054	134.5971	134.5971	(0.006)	0.0000	0.0000	0
2015/08/27	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2050	04/02/2016	137.99	Put	Bond Future	3,384.5800	3.3846	3,392.9000	3.3929	0.246	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
2015/08/27	2050	04/02/2016	138.01	Put	Bond Future	3,404.5800	3.4046	3,412.9000	3.4129	0.244	0	0	0
2015/08/27	2050	04/02/2016	138.00	Put	Bond Future	3,394.5800	3.3946	3,402.9000	3.4029	0.245	0	0	0
2015/08/27	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	AL37	05/11/2015			Index Future	463.7590	463.7590	465.0520	465.0520	0.279	0.0000	0.0000	3
2015/08/27	AL37	04/02/2016			Index Future	471.6390	471.6390	472.9420	472.9420	0.276	0.0000	0.0000	0
2015/08/27	AL7T	05/11/2015			Index Future	544.6200	544.6200	547.3930	547.3930	0.509	0.0000	0.0000	1
2015/08/27	AL7T	04/02/2016			Index Future	553.8730	553.8730	556.6790	556.6790	0.507	0.0000	0.0000	0
2015/08/27	ALBI	05/11/2015			Index Future	497.9980	497.9980	500.5970	500.5970	0.522	0.0000	0.0000	456
2015/08/27	ALBI	04/02/2016			Index Future	506.4590	506.4590	509.0890	509.0890	0.519	0.0000	0.0000	146
2015/08/27	ALBI	05/05/2016			Index Future	515.4850	515.4850	518.1620	518.1620	0.519	0.0000	0.0000	0
2015/08/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C050	31/12/2050			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
2015/08/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/08/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	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
2015/08/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/08/27	EL28	05/11/2015	126.99	Put	Bond Future	65.9200	0.0659	621.6400	0.6216	843.022	0	0	0
2015/08/27	EL28	05/11/2015			Bond Future	126.9241	126.9241	126.3684	126.3684	(0.438)	0.0000	0.0000	0
2015/08/27	EL28	05/11/2015	127.01	Put	Bond Future	85.9200	0.0859	641.6400	0.6416	646.788	0	0	0
2015/08/27	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	EL28	05/11/2015	127.00	Put	Bond Future	75.9200	0.0759	631.6400	0.6316	731.981	0	0	0
2015/08/27	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	EL28	04/02/2016	128.99	Put	Bond Future	0.0000	0.0000	467.3100	0.4673	100.000	0	0	0
2015/08/27	EL28	04/02/2016			Bond Future	129.0911	129.0911	128.5227	128.5227	(0.440)	0.0000	0.0000	0
2015/08/27	EL28	04/02/2016	129.01	Put	Bond Future	0.0000	0.0000	487.3100	0.4873	100.000	0	0	0
2015/08/27	EL28	04/02/2016	128.99	Call	Bond Future	101.1400	0.1011	0.0000	0.0000	(100.000)	0	0	0
2015/08/27	EL28	04/02/2016	129.00	Put	Bond Future	0.0000	0.0000	477.3100	0.4773	100.000	0	0	0
2015/08/27	EL28	04/02/2016	129.00	Call	Bond Future	91.1400	0.0911	0.0000	0.0000	(100.000)	0	0	0
2015/08/27	EL28	04/02/2016	129.01	Call	Bond Future	81.1400	0.0811	0.0000	0.0000	(100.000)	0	0	0
2015/08/27	ES33	05/11/2015	9.00	Put	Bond Future	6,983.4400	6.9834	6,472.2500	6.4723	(7.320)	0	0	0
2015/08/27	ES33	05/11/2015			Bond Future	9.9377	80.9499	9.8649	81.4611	(0.732)	0.0000	0.0000	6,441
2015/08/27	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	ES33	05/11/2015	8.99	Put	Bond Future	7,062.7700	7.0628	6,551.5800	6.5516	(7.238)	0	0	0
2015/08/27	ES33	05/11/2015	9.01	Put	Bond Future	6,904.2100	6.9042	6,393.0200	6.3930	(7.404)	0	0	0
2015/08/27	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	407.8500	0.4078	100.000	0	0	0
2015/08/27	ES33	04/02/2016			Bond Future	10.0260	82.3256	9.9511	82.8433	(0.747)	0.0000	0.0000	0
2015/08/27	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	269.7200	0.2697	100.000	0	0	0
2015/08/27	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	338.8300	0.3388	100.000	0	0	0
2015/08/27	ES33	04/02/2016	9.99	Put	Bond Future	248.0400	0.2480	0.0000	0.0000	(100.000)	0	0	0
2015/08/27	ES33	04/02/2016	10.01	Put	Bond Future	109.9100	0.1099	0.0000	0.0000	(100.000)	0	0	0
2015/08/27	ES33	04/02/2016	10.00	Put	Bond Future	178.9300	0.1789	0.0000	0.0000	(100.000)	0	0	0
2015/08/27	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	ES33	05/05/2016			Bond Future	10.1052	80.0030	10.0280	80.5298	(0.764)	0.0000	0.0000	0
2015/08/27	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	ES33	05/05/2016	9.99	Put	Bond Future	787.9700	0.7880	261.0700	0.2611	(66.868)	0	0	0
2015/08/27	ES33	05/05/2016	10.01	Put	Bond Future	650.3300	0.6503	123.4300	0.1234	(81.020)	0	0	0
2015/08/27	ES33	05/05/2016	10.00	Put	Bond Future	719.1000	0.7191	192.2000	0.1922	(73.272)	0	0	0
2015/08/27	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	GOVI	05/11/2015			GOVI	494.6210	494.6210	497.0010	497.0010	0.481	0.0000	0.0000	441
2015/08/27	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	GOVI	05/11/2015	529.99	Put	GOVI	353,690.0000	35.3690	329,890.0000	32.9890	(6.729)	0	0	0
2015/08/27	GOVI	05/11/2015	530.01	Put	GOVI	353,890.0000	35.3890	330,090.0000	33.0090	(6.725)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/08/27	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	GOVI	05/11/2015	530.00	Put	GOVI	353,790.0000		35.3790	329,990.0000	32.9990	(6.727)	0	0	0
2015/08/27	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	GOVI	04/02/2016			GOVI	503.0250		503.0250	505.4320	505.4320	0.479	0.0000	0.0000	26
2015/08/27	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	GOVI	04/02/2016	511.99	Put	GOVI	89,650.0000		8.9650	65,580.0000	6.5580	(26.849)	0	0	0
2015/08/27	GOVI	04/02/2016	512.01	Put	GOVI	89,850.0000		8.9850	65,780.0000	6.5780	(26.789)	0	0	0
2015/08/27	GOVI	04/02/2016	512.00	Put	GOVI	89,750.0000		8.9750	65,680.0000	6.5680	(26.819)	0	0	0
2015/08/27	GOVI	05/05/2016	518.01	Put	GOVI	60,200.0000		6.0200	35,710.0000	3.5710	(40.681)	0	0	0
2015/08/27	GOVI	05/05/2016			GOVI	511.9900		511.9900	514.4390	514.4390	0.478	0.0000	0.0000	0
2015/08/27	GOVI	05/05/2016	518.00	Put	GOVI	60,100.0000		6.0100	35,610.0000	3.5610	(40.749)	0	0	0
2015/08/27	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	GOVI	05/05/2016	517.99	Put	GOVI	60,000.0000		6.0000	35,510.0000	3.5510	(40.817)	0	0	0
2015/08/27	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/08/27	IGOV	05/11/2015			Index Future	233.2260		233.2260	232.8920	232.8920	(0.143)	0.0000	0.0000	973
2015/08/27	IGOV	04/02/2016			Index Future	237.2070		237.2070	236.8620	236.8620	(0.145)	0.0000	0.0000	82
2015/08/27	IGOV	05/05/2016			Index Future	241.4540		241.4540	241.1010	241.1010	(0.146)	0.0000	0.0000	0
2015/08/27	ILBI	05/11/2015			Index Future	632.2700		632.2700	631.3270	631.3270	(0.149)	0.0000	0.0000	0
2015/08/27	ILBI	04/02/2016			Index Future	643.1030		643.1030	642.1430	642.1430	(0.149)	0.0000	0.0000	160
2015/08/27	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/08/27	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/08/27	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/08/27	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/08/27	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/08/27	JBAF	16/09/2015			Jibar Tradeable Future	6.4400		93.5600	6.4000	93.6000	(0.621)	0.0000	0.0000	0
2015/08/27	JBAF	21/10/2015			Jibar Tradeable Future	6.5500		93.4500	6.4500	93.5500	(1.527)	0.0000	0.0000	0
2015/08/27	JBAF	18/11/2015			Jibar Tradeable Future	6.6700		93.3300	6.5500	93.4500	(1.799)	0.0000	0.0000	0
2015/08/27	JBAF	15/12/2015			Jibar Tradeable Future	6.7200		93.2800	6.6000	93.4000	(1.786)	0.0000	0.0000	0
2015/08/27	JBAF	20/01/2016			Jibar Tradeable Future	6.6750		93.3250	6.6500	93.3500	(0.375)	0.0000	0.0000	0
2015/08/27	JBAF	17/02/2016			Jibar Tradeable Future	6.8700		93.1300	6.7500	93.2500	(1.747)	0.0000	0.0000	2,000
2015/08/27	JBAF	16/03/2016			Jibar Tradeable Future	6.9000		93.1000	6.8500	93.1500	(0.725)	0.0000	0.0000	0
2015/08/27	JBAF	15/06/2016			Jibar Tradeable Future	7.1600		92.8400	7.1000	92.9000	(0.838)	0.0000	0.0000	0
2015/08/27	JBAF	21/09/2016			Jibar Tradeable Future	7.3300		92.6700	7.2500	92.7500	(1.091)	0.0000	0.0000	0
2015/08/27	JBAF	21/12/2016			Jibar Tradeable Future	7.5000		92.5000	7.4500	92.5500	(0.667)	0.0000	0.0000	0
2015/08/27	JBAF	15/03/2017			Jibar Tradeable Future	7.6800		92.3200	7.6000	92.4000	(1.042)	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
2015/08/27	JBAF	21/06/2017			Jibar Tradeable Future	7.7900	92.2100	7.7000	92.3000	(1.155)	0.0000	0.0000	0
2015/08/27	R023	05/11/2015			Bond Future	8.2863	98.6063	8.2129	98.9962	(0.885)	0.0000	0.0000	14,805
2015/08/27	R023	05/11/2015	7.99	Put	Bond Future	2,234.2900	2.2343	1,968.1800	1.9682	(11.910)	0	0	0
2015/08/27	R023	05/11/2015	8.01	Put	Bond Future	2,160.8000	2.1608	1,899.4100	1.8994	(12.097)	0	0	0
2015/08/27	R023	05/11/2015	7.99	Call	Bond Future	647.4100	0.6474	771.2500	0.7713	19.129	0	0	0
2015/08/27	R023	05/11/2015	8.00	Put	Bond Future	2,197.3700	2.1974	1,933.6100	1.9336	(12.003)	0	0	0
2015/08/27	R023	05/11/2015	8.00	Call	Bond Future	664.5800	0.6646	790.7700	0.7908	18.988	0	0	0
2015/08/27	R023	05/11/2015	8.01	Call	Bond Future	682.0700	0.6821	810.6300	0.8106	18.849	0	0	0
2015/08/27	R023	04/02/2016	8.01	Put	Bond Future	2,840.3600	2.8404	2,586.7200	2.5867	(8.930)	0	0	0
2015/08/27	R023	04/02/2016			Bond Future	8.3557	100.2817	8.2792	100.6757	(0.914)	0.0000	0.0000	1,050
2015/08/27	R023	04/02/2016	8.00	Put	Bond Future	2,874.6500	2.8746	2,619.2900	2.6193	(8.883)	0	0	0
2015/08/27	R023	04/02/2016	8.01	Call	Bond Future	1,041.4400	1.0414	1,181.8700	1.1819	13.484	0	0	0
2015/08/27	R023	04/02/2016	7.99	Call	Bond Future	1,004.9200	1.0049	1,141.9000	1.1419	13.631	0	0	0
2015/08/27	R023	04/02/2016	8.00	Call	Bond Future	1,023.0700	1.0231	1,161.7800	1.1618	13.558	0	0	0
2015/08/27	R023	04/02/2016	7.99	Put	Bond Future	2,909.2000	2.9092	2,652.1100	2.6521	(8.837)	0	0	0
2015/08/27	R023	05/05/2016			Bond Future	8.4061	98.1408	8.3261	98.5417	(0.952)	0.0000	0.0000	0
2015/08/27	R023	05/05/2016	8.24	Put	Bond Future	2,751.0900	2.7511	2,533.2600	2.5333	(7.918)	0	0	0
2015/08/27	R023	05/05/2016	8.26	Put	Bond Future	2,696.9100	2.6969	2,481.8700	2.4819	(7.974)	0	0	0
2015/08/27	R023	05/05/2016	8.24	Call	Bond Future	1,916.4000	1.9164	2,099.5300	2.0995	9.556	0	0	0
2015/08/27	R023	05/05/2016	8.25	Put	Bond Future	2,723.4200	2.7234	2,506.9800	2.5070	(7.947)	0	0	0
2015/08/27	R023	05/05/2016	8.25	Call	Bond Future	1,939.2300	1.9392	2,123.7500	2.1238	9.515	0	0	0
2015/08/27	R023	05/05/2016	8.26	Call	Bond Future	1,963.1900	1.9632	2,149.1100	2.1491	9.470	0	0	0
2015/08/27	R186	05/11/2015	7.75	Put	Bond Future	6,057.4100	6.0574	5,491.1500	5.4912	(9.348)	0	0	0
2015/08/27	R186	05/11/2015	8.24	Call	Bond Future	1,235.0800	1.2351	1,478.7700	1.4788	19.731	0	0	0
2015/08/27	R186	05/11/2015	8.25	Put	Bond Future	2,940.4200	2.9404	2,537.0300	2.5370	(13.719)	0	0	8,650
2015/08/27	R186	05/11/2015	8.45	Call	Bond Future	1,959.1900	1.9592	2,287.7300	2.2877	16.769	0	0	0
2015/08/27	R186	05/11/2015	8.75	Call	Bond Future	0.0000	0.0000	3,772.3900	3.7724	100.000	0	0	0
2015/08/27	R186	05/11/2015	8.85	Put	Bond Future	893.3600	0.8934	717.0600	0.7171	(19.734)	0	0	2,283
2015/08/27	R186	05/11/2015			Bond Future	8.4626	118.5452	8.3795	119.1963	(0.982)	8.3802	8.3802	32,572
2015/08/27	R186	05/11/2015	9.00	Put	Bond Future	627.4500	0.6274	493.9800	0.4940	(21.272)	0	0	2,600
2015/08/27	R186	05/11/2015	8.24	Put	Bond Future	2,990.7900	2.9908	2,583.4400	2.5834	(13.620)	0	0	0
2015/08/27	R186	05/11/2015	8.35	Put	Bond Future	2,472.4500	2.4725	2,109.4100	2.1094	(14.683)	0	0	9,430
2015/08/27	R186	05/11/2015	8.22	Call	Bond Future	1,178.0700	1.1781	1,413.8900	1.4139	20.017	0	0	0
2015/08/27	R186	05/11/2015	8.55	Put	Bond Future	1,695.4300	1.6954	1,412.7100	1.4127	(16.675)	0	0	4,667
2015/08/27	R186	05/11/2015	8.26	Put	Bond Future	2,891.1700	2.8912	2,491.7800	2.4918	(13.814)	0	0	0
2015/08/27	R186	05/11/2015	8.50	Put	Bond Future	1,870.0100	1.8700	1,567.5600	1.5676	(16.174)	0	0	4,666
2015/08/27	R186	05/11/2015	7.73	Call	Bond Future	285.9300	0.2859	366.1700	0.3662	28.063	0	0	169
2015/08/27	R186	05/11/2015	7.86	Call	Bond Future	438.3600	0.4384	551.2200	0.5512	25.746	0	0	674
2015/08/27	R186	05/11/2015	8.35	Call	Bond Future	1,588.8200	1.5888	1,876.8200	1.8768	18.127	0	0	843
2015/08/27	R186	05/11/2015	8.45	Put	Bond Future	2,057.7500	2.0578	1,735.2500	1.7353	(15.672)	0	0	6,308
2015/08/27	R186	05/11/2015	8.75	Put	Bond Future	0.0000	0.0000	908.0900	0.9081	100.000	0	0	10,000
2015/08/27	R186	05/11/2015	8.85	Call	Bond Future	3,863.0200	3.8630	4,337.7600	4.3378	12.289	0	0	0
2015/08/27	R186	05/11/2015	9.00	Call	Bond Future	4,718.6500	4.7187	5,236.2200	5.2362	10.969	0	0	0
2015/08/27	R186	05/11/2015	7.73	Put	Bond Future	6,204.3100	6.2043	5,633.5100	5.6335	(9.200)	0	0	0
2015/08/27	R186	05/11/2015	7.75	Call	Bond Future	306.0500	0.3061	390.8300	0.3908	27.701	0	0	1,200
2015/08/27	R186	05/11/2015	7.86	Put	Bond Future	5,276.6900	5.2767	4,738.5100	4.7385	(10.199)	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
2015/08/27	R186	05/11/2015	8.25	Call	Bond Future	1,264.3600	1.2644	1,512.0100	1.5120	19.587	0	0	0
2015/08/27	R186	05/11/2015	8.22	Put	Bond Future	3,093.3000	3.0933	2,678.0800	2.6781	(13.423)	0	0	1,090
2015/08/27	R186	05/11/2015	8.55	Call	Bond Future	2,374.6600	2.3747	2,742.9800	2.7430	15.510	0	0	0
2015/08/27	R186	05/11/2015	8.26	Call	Bond Future	1,294.6900	1.2947	1,546.3400	1.5463	19.437	0	0	0
2015/08/27	R186	05/11/2015	8.50	Call	Bond Future	2,161.2500	2.1613	2,509.8400	2.5098	16.129	0	0	650
2015/08/27	R186	04/02/2016	7.50	Call	Bond Future	463.3200	0.4633	554.1100	0.5541	19.596	0	0	0
2015/08/27	R186	04/02/2016			Bond Future	8.5204	115.2611	8.4345	115.9202	(1.008)	0.0000	0.0000	5,365
2015/08/27	R186	04/02/2016	7.51	Call	Bond Future	474.1900	0.4742	566.6800	0.5667	19.505	0	0	0
2015/08/27	R186	04/02/2016	8.75	Call	Bond Future	3,865.7500	3.8657	4,268.0700	4.2681	10.407	0	0	0
2015/08/27	R186	04/02/2016	7.50	Put	Bond Future	8,641.6600	8.6417	8,073.2800	8.0733	(6.577)	0	0	0
2015/08/27	R186	04/02/2016	7.49	Call	Bond Future	453.1300	0.4531	542.3100	0.5423	19.681	0	0	0
2015/08/27	R186	04/02/2016	7.49	Put	Bond Future	8,715.4900	8.7155	8,145.5000	8.1455	(6.540)	0	0	0
2015/08/27	R186	04/02/2016	7.51	Put	Bond Future	8,568.5900	8.5686	8,001.9100	8.0019	(6.613)	0	0	0
2015/08/27	R186	04/02/2016	8.75	Put	Bond Future	2,128.4700	2.1285	1,871.6200	1.8716	(12.067)	0	0	6,700
2015/08/27	R186	05/05/2016			Bond Future	8.5683	117.3171	8.4792	117.9878	(1.041)	0.0000	0.0000	0
2015/08/27	R186	05/05/2016	8.34	Call	Bond Future	2,830.6200	2.8306	3,128.3000	3.1283	10.516	0	0	0
2015/08/27	R186	05/05/2016	8.35	Call	Bond Future	2,863.2200	2.8632	3,163.1200	3.1631	10.474	0	0	0
2015/08/27	R186	05/05/2016	8.33	Call	Bond Future	2,798.2400	2.7982	3,093.7000	3.0937	10.559	0	0	0
2015/08/27	R186	05/05/2016	8.35	Put	Bond Future	4,515.2300	4.5152	4,144.4100	4.1444	(8.213)	0	0	0
2015/08/27	R186	05/05/2016	7.56	Put	Bond Future	8,870.5500	8.8705	8,337.6600	8.3377	(6.007)	0	0	0
2015/08/27	R186	05/05/2016	8.34	Put	Bond Future	4,559.0800	4.5591	4,186.0400	4.1860	(8.182)	0	0	0
2015/08/27	R186	05/05/2016	7.56	Call	Bond Future	961.4700	0.9615	1,099.3000	1.0993	14.335	0	0	0
2015/08/27	R186	05/05/2016	8.33	Put	Bond Future	4,603.2100	4.6032	4,227.9500	4.2280	(8.152)	0	0	0
2015/08/27	R186	04/08/2016	8.51	Put	Bond Future	4,568.7200	4.5687	4,223.3500	4.2233	(7.559)	0	0	0
2015/08/27	R186	04/08/2016			Bond Future	8.6133	114.1759	8.5209	114.8575	(1.074)	0.0000	0.0000	0
2015/08/27	R186	04/08/2016	8.50	Put	Bond Future	4,606.2900	4.6063	4,258.9800	4.2590	(7.540)	0	0	0
2015/08/27	R186	04/08/2016	8.51	Call	Bond Future	3,806.6200	3.8066	4,142.8600	4.1429	8.833	0	0	0
2015/08/27	R186	04/08/2016	8.49	Call	Bond Future	3,735.4600	3.7355	4,067.8300	4.0678	8.898	0	0	0
2015/08/27	R186	04/08/2016	8.50	Call	Bond Future	3,770.0700	3.7701	4,104.3700	4.1044	8.867	0	0	0
2015/08/27	R186	04/08/2016	8.49	Put	Bond Future	4,645.8600	4.6459	4,296.6200	4.2966	(7.517)	0	0	0
2015/08/27	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R197	05/11/2015			Bond Future	294.7664	294.7664	294.7531	294.7531	(0.005)	0.0000	0.0000	927
2015/08/27	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R197	05/11/2015	294.99	Put	Bond Future	223.5900	0.2236	236.9000	0.2369	5.953	0	0	0
2015/08/27	R197	05/11/2015	295.01	Put	Bond Future	243.5900	0.2436	256.9000	0.2569	5.464	0	0	0
2015/08/27	R197	05/11/2015	295.00	Put	Bond Future	233.5900	0.2336	246.9000	0.2469	5.698	0	0	0
2015/08/27	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R197	04/02/2016			Bond Future	293.4438	293.4438	293.4227	293.4227	(0.007)	0.0000	0.0000	0
2015/08/27	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R197	04/02/2016	296.99	Put	Bond Future	3,546.1800	3.5462	3,567.2600	3.5673	0.594	0	0	0
2015/08/27	R197	04/02/2016	297.01	Put	Bond Future	3,566.1800	3.5662	3,587.2600	3.5873	0.591	0	0	0
2015/08/27	R197	04/02/2016	297.00	Put	Bond Future	3,556.1800	3.5562	3,577.2600	3.5773	0.593	0	0	0
2015/08/27	R202	05/11/2015			Bond Future	242.4838	242.4838	241.7923	241.7923	(0.285)	0.0000	0.0000	52,921
2015/08/27	R202	05/11/2015	245.99	Put	Bond Future	3,506.1900	3.5062	4,197.6800	4.1977	19.722	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
2015/08/27	R202	05/11/2015	246.01	Put	Bond Future	3,526.1900	3.5262	4,217.6800	4.2177	19.610	0	0	0
2015/08/27	R202	05/11/2015	246.00	Put	Bond Future	3,516.1900	3.5162	4,207.6800	4.2077	19.666	0	0	0
2015/08/27	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R202	04/02/2016			Bond Future	243.2481	243.2481	242.5386	242.5386	(0.292)	0.0000	0.0000	0
2015/08/27	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R202	04/02/2016	239.99	Call	Bond Future	3,258.0900	3.2581	2,548.5600	2.5486	(21.777)	0	0	0
2015/08/27	R202	04/02/2016	240.00	Call	Bond Future	3,248.0900	3.2481	2,538.5600	2.5386	(21.845)	0	0	0
2015/08/27	R202	04/02/2016	240.01	Call	Bond Future	3,238.0900	3.2381	2,528.5600	2.5286	(21.912)	0	0	0
2015/08/27	R203	05/11/2015	5.99	Call	Bond Future	0.8800	0.0009	1.4500	0.0014	64.773	0	0	0
2015/08/27	R203	05/11/2015	6.00	Put	Bond Future	2,416.7500	2.4168	2,262.4900	2.2625	(6.383)	0	0	0
2015/08/27	R203	05/11/2015			Bond Future	7.3869	102.7178	7.2967	102.8726	(1.221)	0.0000	0.0000	15,250
2015/08/27	R203	05/11/2015	6.00	Call	Bond Future	0.9400	0.0009	1.5400	0.0015	63.830	0	0	0
2015/08/27	R203	05/11/2015	6.01	Call	Bond Future	1.0000	0.0010	1.6400	0.0016	64.000	0	0	0
2015/08/27	R203	05/11/2015	5.99	Put	Bond Future	2,434.3800	2.4344	2,280.0900	2.2801	(6.338)	0	0	0
2015/08/27	R203	05/11/2015	6.01	Put	Bond Future	2,399.1200	2.3991	2,244.9000	2.2449	(6.428)	0	0	0
2015/08/27	R203	04/02/2016	7.25	Put	Bond Future	535.4400	0.5354	438.5400	0.4385	(18.097)	0	0	0
2015/08/27	R203	04/02/2016	7.26	Put	Bond Future	525.9100	0.5259	430.0600	0.4301	(18.226)	0	0	0
2015/08/27	R203	04/02/2016			Bond Future	7.4768	104.4633	7.3731	104.6181	(1.387)	0.0000	0.0000	0
2015/08/27	R203	04/02/2016	7.26	Call	Bond Future	201.7900	0.2018	260.8100	0.2608	29.248	0	0	0
2015/08/27	R203	04/02/2016	7.24	Call	Bond Future	190.9800	0.1910	247.9000	0.2479	29.804	0	0	0
2015/08/27	R203	04/02/2016	7.25	Call	Bond Future	196.3400	0.1963	254.3100	0.2543	29.525	0	0	0
2015/08/27	R203	04/02/2016	7.24	Put	Bond Future	545.0700	0.5451	447.1200	0.4471	(17.970)	0	0	0
2015/08/27	R203	05/05/2016	7.25	Put	Bond Future	704.7500	0.7047	612.4100	0.6124	(13.103)	0	0	0
2015/08/27	R203	05/05/2016			Bond Future	7.5220	102.1562	7.3981	102.3137	(1.648)	0.0000	0.0000	0
2015/08/27	R203	05/05/2016	7.26	Call	Bond Future	363.9500	0.3640	429.7500	0.4298	18.079	0	0	0
2015/08/27	R203	05/05/2016	7.24	Call	Bond Future	353.3100	0.3533	417.8800	0.4179	18.276	0	0	0
2015/08/27	R203	05/05/2016	7.25	Call	Bond Future	358.6000	0.3586	423.7900	0.4238	18.179	0	0	0
2015/08/27	R203	05/05/2016	7.24	Put	Bond Future	712.2200	0.7122	619.2600	0.6193	(13.052)	0	0	0
2015/08/27	R203	05/05/2016	7.26	Put	Bond Future	697.3500	0.6973	605.6200	0.6056	(13.154)	0	0	0
2015/08/27	R204	05/11/2015			Bond Future	7.7171	103.8602	7.6357	104.0832	(1.055)	0.0000	0.0000	18,040
2015/08/27	R204	05/11/2015	6.25	Call	Bond Future	1.4700	0.0015	2.2400	0.0022	52.381	0	0	0
2015/08/27	R204	05/11/2015	6.24	Put	Bond Future	4,143.4400	4.1434	3,921.1800	3.9212	(5.364)	0	0	0
2015/08/27	R204	05/11/2015	6.26	Put	Bond Future	4,086.1400	4.0861	3,863.9600	3.8640	(5.437)	0	0	0
2015/08/27	R204	05/11/2015	6.25	Put	Bond Future	4,114.7900	4.1148	3,892.5700	3.8926	(5.401)	0	0	0
2015/08/27	R204	05/11/2015	6.26	Call	Bond Future	1.5600	0.0016	2.3700	0.0024	51.923	0	0	0
2015/08/27	R204	05/11/2015	6.24	Call	Bond Future	1.3800	0.0014	2.1100	0.0021	52.899	0	0	0
2015/08/27	R204	04/02/2016	7.50	Call	Bond Future	416.9800	0.4170	496.9500	0.4970	19.178	0	0	0
2015/08/27	R204	04/02/2016			Bond Future	7.7977	101.5881	7.7093	101.8122	(1.134)	0.0000	0.0000	0
2015/08/27	R204	04/02/2016	7.51	Call	Bond Future	425.9100	0.4259	507.0500	0.5070	19.051	0	0	0
2015/08/27	R204	04/02/2016	7.49	Put	Bond Future	1,190.9900	1.1910	1,045.6300	1.0456	(12.205)	0	0	0
2015/08/27	R204	04/02/2016	7.51	Put	Bond Future	1,157.8500	1.1578	1,014.8300	1.0148	(12.352)	0	0	0
2015/08/27	R204	04/02/2016	7.49	Call	Bond Future	407.9300	0.4079	486.7300	0.4867	19.317	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
2015/08/27	R204	04/02/2016	7.50	Put	Bond Future	1,174.4800	1.1745	1,030.2900	1.0303	(12.277)	0	0	0
2015/08/27	R204	05/05/2016	7.75	Call	Bond Future	901.0100	0.9010	1,009.2900	1.0093	12.018	0	0	0
2015/08/27	R204	05/05/2016			Bond Future	7.8572	103.3999	7.7595	103.6280	(1.244)	0.0000	0.0000	0
2015/08/27	R204	05/05/2016	7.76	Call	Bond Future	912.3900	0.9124	1,021.5100	1.0215	11.960	0	0	0
2015/08/27	R204	05/05/2016	7.74	Put	Bond Future	1,163.2200	1.1632	1,042.6500	1.0427	(10.365)	0	0	0
2015/08/27	R204	05/05/2016	7.76	Put	Bond Future	1,139.1700	1.1392	1,020.2700	1.0203	(10.437)	0	0	0
2015/08/27	R204	05/05/2016	7.74	Call	Bond Future	889.7100	0.8897	997.1600	0.9972	12.077	0	0	0
2015/08/27	R204	05/05/2016	7.75	Put	Bond Future	1,151.1500	1.1511	1,031.4100	1.0314	(10.402)	0	0	0
2015/08/27	R207	05/11/2015	7.76	Call	Bond Future	488.5200	0.4885	590.2400	0.5902	20.822	0	0	0
2015/08/27	R207	05/11/2015			Bond Future	7.9705	99.7893	7.8905	100.0655	(1.004)	0.0000	0.0000	44,051
2015/08/27	R207	05/11/2015	7.74	Call	Bond Future	463.5000	0.4635	561.6000	0.5616	21.165	0	0	0
2015/08/27	R207	05/11/2015	7.50	Call	Bond Future	230.4400	0.2304	289.3000	0.2893	25.542	0	0	19
2015/08/27	R207	05/11/2015	7.75	Call	Bond Future	475.8200	0.4758	575.7200	0.5757	20.995	0	0	0
2015/08/27	R207	05/11/2015	7.43	Call	Bond Future	182.6600	0.1827	231.9000	0.2319	26.957	0	0	53
2015/08/27	R207	05/11/2015	7.74	Put	Bond Future	1,261.4500	1.2614	1,083.3600	1.0834	(14.118)	0	0	0
2015/08/27	R207	05/11/2015	7.43	Put	Bond Future	2,066.1900	2.0662	1,839.2400	1.8392	(10.984)	0	0	0
2015/08/27	R207	05/11/2015	7.76	Put	Bond Future	1,216.9300	1.2169	1,042.4600	1.0425	(14.337)	0	0	0
2015/08/27	R207	05/11/2015	7.50	Put	Bond Future	1,867.5700	1.8676	1,650.2400	1.6502	(11.637)	0	0	0
2015/08/27	R207	05/11/2015	7.75	Put	Bond Future	1,238.9900	1.2390	1,062.7000	1.0627	(14.229)	0	0	0
2015/08/27	R207	04/02/2016	7.49	Put	Bond Future	2,207.8300	2.2078	1,999.3400	1.9993	(9.443)	0	0	0
2015/08/27	R207	04/02/2016	7.27	Put	Bond Future	2,794.3500	2.7944	2,562.7500	2.5627	(8.288)	0	0	0
2015/08/27	R207	04/02/2016			Bond Future	8.0486	97.8432	7.9634	98.1215	(1.059)	0.0000	0.0000	0
2015/08/27	R207	04/02/2016	7.51	Put	Bond Future	2,157.9000	2.1579	1,951.7400	1.9517	(9.554)	0	0	0
2015/08/27	R207	04/02/2016	7.27	Call	Bond Future	214.5300	0.2145	261.2400	0.2612	21.773	0	0	43
2015/08/27	R207	04/02/2016	7.50	Call	Bond Future	373.6200	0.3736	444.6100	0.4446	19.001	0	0	19
2015/08/27	R207	04/02/2016	7.51	Call	Bond Future	382.0800	0.3821	454.2300	0.4542	18.883	0	0	0
2015/08/27	R207	04/02/2016	7.49	Call	Bond Future	365.3100	0.3653	435.1300	0.4351	19.113	0	0	0
2015/08/27	R207	04/02/2016	7.50	Put	Bond Future	2,182.7800	2.1828	1,975.4600	1.9755	(9.498)	0	0	0
2015/08/27	R207	05/05/2016	7.86	Put	Bond Future	1,808.5400	1.8085	1,645.1800	1.6452	(9.033)	0	0	0
2015/08/27	R207	05/05/2016			Bond Future	8.1148	99.5884	8.0230	99.8716	(1.132)	0.0000	0.0000	0
2015/08/27	R207	05/05/2016	7.85	Put	Bond Future	1,826.5000	1.8265	1,662.1400	1.6621	(8.999)	0	0	0
2015/08/27	R207	05/05/2016	7.56	Put	Bond Future	2,398.3900	2.3984	2,205.6100	2.2056	(8.038)	0	0	0
2015/08/27	R207	05/05/2016	7.84	Put	Bond Future	1,844.5900	1.8446	1,679.2300	1.6792	(8.965)	0	0	0
2015/08/27	R207	05/05/2016	7.56	Call	Bond Future	672.1600	0.6722	762.5500	0.7625	13.448	0	0	43
2015/08/27	R207	05/05/2016	7.85	Call	Bond Future	1,007.2100	1.0072	1,126.0200	1.1260	11.796	0	0	0
2015/08/27	R207	05/05/2016	7.86	Call	Bond Future	1,020.3400	1.0203	1,140.1500	1.1402	11.742	0	0	0
2015/08/27	R207	05/05/2016	7.84	Call	Bond Future	994.1900	0.9942	1,112.0000	1.1120	11.850	0	0	0
2015/08/27	R207	04/08/2016			Bond Future	8.1772	97.7787	8.0780	98.0658	(1.212)	0.0000	0.0000	0
2015/08/27	R207	04/08/2016	7.99	Put	Bond Future	1,823.7500	1.8238	1,668.3900	1.6684	(8.519)	0	0	0
2015/08/27	R207	04/08/2016	8.01	Put	Bond Future	1,792.6300	1.7926	1,638.9900	1.6390	(8.571)	0	0	0
2015/08/27	R207	04/08/2016	8.00	Put	Bond Future	1,808.1400	1.8081	1,653.6500	1.6537	(8.544)	0	0	0
2015/08/27	R207	04/08/2016	8.01	Call	Bond Future	1,307.9700	1.3080	1,441.4000	1.4414	10.201	0	0	0
2015/08/27	R207	04/08/2016	7.99	Call	Bond Future	1,280.9100	1.2809	1,412.6200	1.4126	10.283	0	0	0
2015/08/27	R207	04/08/2016	8.00	Call	Bond Future	1,294.3900	1.2944	1,426.9700	1.4270	10.243	0	0	0
2015/08/27	R208	05/11/2015			Bond Future	8.0941	94.9676	8.0149	95.2967	(0.978)	0.0000	0.0000	40,396
2015/08/27	R208	05/11/2015	7.74	Put	Bond Future	1,887.0000	1.8870	1,650.1200	1.6501	(12.553)	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
2015/08/27	R208	05/11/2015	8.48	Call	Bond Future	1,985.7300	1.9857	2,230.8000	2.2308	12.342	0	0	0
2015/08/27	R208	05/11/2015	7.75	Call	Bond Future	416.4700	0.4165	510.6200	0.5106	22.607	0	0	0
2015/08/27	R208	05/11/2015	7.76	Call	Bond Future	428.4000	0.4284	524.5100	0.5245	22.435	0	0	0
2015/08/27	R208	05/11/2015	7.74	Call	Bond Future	404.6400	0.4046	496.8400	0.4968	22.786	0	0	0
2015/08/27	R208	05/11/2015	8.48	Put	Bond Future	402.1900	0.4022	318.1800	0.3182	(20.888)	0	0	2,200
2015/08/27	R208	05/11/2015	7.76	Put	Bond Future	1,826.3000	1.8263	1,593.3300	1.5933	(12.756)	0	0	0
2015/08/27	R208	05/11/2015	7.75	Put	Bond Future	1,856.5900	1.8566	1,621.6600	1.6217	(12.654)	0	0	0
2015/08/27	R208	04/02/2016			Bond Future	8.1639	96.5816	8.0806	96.9138	(1.019)	0.0000	0.0000	0
2015/08/27	R208	04/02/2016	7.74	Put	Bond Future	2,349.8900	2.3499	2,122.7800	2.1228	(9.665)	0	0	0
2015/08/27	R208	04/02/2016	7.76	Put	Bond Future	2,294.0100	2.2940	2,069.8300	2.0698	(9.772)	0	0	0
2015/08/27	R208	04/02/2016	7.75	Put	Bond Future	2,321.8500	2.3219	2,096.2000	2.0962	(9.719)	0	0	0
2015/08/27	R208	04/02/2016	7.76	Call	Bond Future	668.5200	0.6685	776.5700	0.7766	16.163	0	0	0
2015/08/27	R208	04/02/2016	7.74	Call	Bond Future	643.0300	0.6430	748.1500	0.7481	16.348	0	0	0
2015/08/27	R208	04/02/2016	7.75	Call	Bond Future	655.6900	0.6557	762.2700	0.7623	16.255	0	0	0
2015/08/27	R208	05/05/2016	7.99	Call	Bond Future	1,318.9400	1.3189	1,465.4100	1.4654	11.105	0	0	0
2015/08/27	R208	05/05/2016	8.00	Put	Bond Future	2,181.0600	2.1811	1,990.6800	1.9907	(8.729)	0	0	0
2015/08/27	R208	05/05/2016			Bond Future	8.2201	94.9024	8.1318	95.2405	(1.074)	0.0000	0.0000	0
2015/08/27	R208	05/05/2016	8.00	Call	Bond Future	1,335.4700	1.3355	1,483.1400	1.4831	11.058	0	0	0
2015/08/27	R208	05/05/2016	8.01	Call	Bond Future	1,352.7500	1.3528	1,501.6200	1.5016	11.005	0	0	0
2015/08/27	R208	05/05/2016	7.99	Put	Bond Future	2,203.1600	2.2032	2,011.5800	2.0116	(8.696)	0	0	0
2015/08/27	R208	05/05/2016	8.01	Put	Bond Future	2,159.7200	2.1597	1,970.5400	1.9705	(8.759)	0	0	0
2015/08/27	R209	05/11/2015	7.99	Put	Bond Future	7,960.2200	7.9602	7,454.3000	7.4543	(6.356)	0	0	0
2015/08/27	R209	05/11/2015	9.25	Call	Bond Future	3,282.3800	3.2824	3,643.9800	3.6440	11.016	0	0	0
2015/08/27	R209	05/11/2015			Bond Future	8.9603	75.5056	8.8881	76.0476	(0.805)	0.0000	0.0000	24,850
2015/08/27	R209	05/11/2015	8.01	Put	Bond Future	7,798.3100	7.7983	7,294.7700	7.2948	(6.457)	0	0	0
2015/08/27	R209	05/11/2015	9.16	Put	Bond Future	1,396.2900	1.3963	1,190.5900	1.1906	(14.732)	0	0	640
2015/08/27	R209	05/11/2015	7.99	Call	Bond Future	144.8500	0.1448	180.9200	0.1809	24.902	0	0	0
2015/08/27	R209	05/11/2015	8.00	Put	Bond Future	7,879.1100	7.8791	7,374.3700	7.3744	(6.406)	0	0	0
2015/08/27	R209	05/11/2015	9.25	Put	Bond Future	1,164.7400	1.1647	984.3500	0.9844	(15.488)	0	0	900
2015/08/27	R209	05/11/2015	8.50	Put	Bond Future	4,294.1400	4.2941	3,886.8400	3.8868	(9.485)	0	0	0
2015/08/27	R209	05/11/2015	9.00	Put	Bond Future	1,895.6600	1.8957	1,641.5200	1.6415	(13.406)	0	0	500
2015/08/27	R209	05/11/2015	8.00	Call	Bond Future	150.4100	0.1504	187.6600	0.1877	24.766	0	0	0
2015/08/27	R209	05/11/2015	8.01	Call	Bond Future	156.1400	0.1561	194.5900	0.1946	24.625	0	0	0
2015/08/27	R209	05/11/2015	9.16	Call	Bond Future	2,866.0400	2.8660	3,202.3300	3.2023	11.734	0	0	0
2015/08/27	R209	05/11/2015	8.50	Call	Bond Future	731.9400	0.7319	866.6300	0.8666	18.402	0	0	900
2015/08/27	R209	05/11/2015	9.00	Call	Bond Future	2,191.5800	2.1916	2,479.4300	2.4794	13.134	0	0	0
2015/08/27	R209	04/02/2016	8.74	Call	Bond Future	2,104.4700	2.1045	2,329.5200	2.3295	10.694	0	0	0
2015/08/27	R209	04/02/2016	8.75	Put	Bond Future	4,106.8400	4.1068	3,784.8500	3.7849	(7.840)	0	0	0
2015/08/27	R209	04/02/2016			Bond Future	9.0115	76.7888	8.9376	77.3380	(0.820)	0.0000	0.0000	400
2015/08/27	R209	04/02/2016	8.75	Call	Bond Future	2,134.4600	2.1345	2,361.6700	2.3617	10.645	0	0	0
2015/08/27	R209	04/02/2016	8.76	Call	Bond Future	2,164.7100	2.1647	2,394.0900	2.3941	10.596	0	0	0
2015/08/27	R209	04/02/2016	9.52	Put	Bond Future	1,571.3600	1.5714	1,405.1700	1.4052	(10.576)	0	0	2,200
2015/08/27	R209	04/02/2016	8.74	Put	Bond Future	4,153.8300	4.1538	3,829.6800	3.8297	(7.804)	0	0	0
2015/08/27	R209	04/02/2016	8.76	Put	Bond Future	4,060.2200	4.0602	3,740.4000	3.7404	(7.877)	0	0	0
2015/08/27	R209	04/02/2016	9.52	Call	Bond Future	5,191.5500	5.1915	5,574.5600	5.5746	7.378	0	0	0
2015/08/27	R209	05/05/2016			Bond Future	9.0559	75.0088	8.9800	75.5677	(0.838)	0.0000	0.0000	0
2015/08/27	R209	05/05/2016	9.00	Call	Bond Future	3,560.2900	3.5603	3,843.1600	3.8432	7.945	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
2015/08/27	R209	05/05/2016	8.99	Put	Bond Future	4,010.4200	4.0104	3,732.6300	3.7326	(6.927)	0	0	0
2015/08/27	R209	05/05/2016	9.01	Put	Bond Future	3,934.2800	3.9343	3,659.9800	3.6600	(6.972)	0	0	0
2015/08/27	R209	05/05/2016	9.00	Put	Bond Future	3,971.4600	3.9715	3,695.4100	3.6954	(6.951)	0	0	0
2015/08/27	R209	05/05/2016	9.01	Call	Bond Future	3,596.9300	3.5969	3,881.5500	3.8815	7.913	0	0	0
2015/08/27	R209	05/05/2016	8.99	Call	Bond Future	3,525.3200	3.5253	3,806.4500	3.8064	7.975	0	0	0
2015/08/27	R210	05/11/2015			Bond Future	181.9258	181.9258	181.1296	181.1296	(0.438)	0.0000	0.0000	2,048
2015/08/27	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R210	05/11/2015	181.99	Put	Bond Future	64.2400	0.0642	860.3900	0.8604	1239.337	0	0	0
2015/08/27	R210	05/11/2015	182.01	Put	Bond Future	84.2400	0.0842	880.3900	0.8804	945.097	0	0	0
2015/08/27	R210	05/11/2015	182.00	Put	Bond Future	74.2400	0.0742	870.3900	0.8704	1072.400	0	0	0
2015/08/27	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R210	04/02/2016	184.99	Put	Bond Future	0.0000	0.0000	772.8200	0.7728	100.000	0	0	0
2015/08/27	R210	04/02/2016			Bond Future	185.0315	185.0315	184.2172	184.2172	(0.440)	0.0000	0.0000	0
2015/08/27	R210	04/02/2016	185.01	Put	Bond Future	0.0000	0.0000	792.8200	0.7928	100.000	0	0	0
2015/08/27	R210	04/02/2016	184.99	Call	Bond Future	41.4700	0.0415	0.0000	0.0000	(100.000)	0	0	0
2015/08/27	R210	04/02/2016	185.00	Put	Bond Future	0.0000	0.0000	782.8200	0.7828	100.000	0	0	0
2015/08/27	R210	04/02/2016	185.00	Call	Bond Future	31.4700	0.0315	0.0000	0.0000	(100.000)	0	0	0
2015/08/27	R210	04/02/2016	185.01	Call	Bond Future	21.4700	0.0215	0.0000	0.0000	(100.000)	0	0	0
2015/08/27	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R211	05/11/2015			Bond Future	135.9108	135.9108	135.8645	135.8645	(0.034)	0.0000	0.0000	0
2015/08/27	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R211	05/11/2015	134.99	Call	Bond Future	920.8000	0.9208	874.4600	0.8745	(5.033)	0	0	0
2015/08/27	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R211	05/11/2015	135.00	Call	Bond Future	910.8000	0.9108	864.4600	0.8645	(5.088)	0	0	0
2015/08/27	R211	05/11/2015	135.01	Call	Bond Future	900.8000	0.9008	854.4600	0.8545	(5.144)	0	0	0
2015/08/27	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R211	04/02/2016			Bond Future	136.5347	136.5347	136.4841	136.4841	(0.037)	0.0000	0.0000	1,120
2015/08/27	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R211	04/02/2016	138.99	Put	Bond Future	2,455.3100	2.4553	2,505.8800	2.5059	2.060	0	0	0
2015/08/27	R211	04/02/2016	139.01	Put	Bond Future	2,475.3100	2.4753	2,525.8800	2.5259	2.043	0	0	0
2015/08/27	R211	04/02/2016	139.00	Put	Bond Future	2,465.3100	2.4653	2,515.8800	2.5159	2.051	0	0	0
2015/08/27	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R212	05/11/2015			Bond Future	141.9233	141.9233	141.5831	141.5831	(0.240)	0.0000	0.0000	928
2015/08/27	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R212	05/11/2015	145.99	Put	Bond Future	4,066.7400	4.0667	4,406.9100	4.4069	8.365	0	0	0
2015/08/27	R212	05/11/2015	146.01	Put	Bond Future	4,086.7400	4.0867	4,426.9100	4.4269	8.324	0	0	0
2015/08/27	R212	05/11/2015	146.00	Put	Bond Future	4,076.7400	4.0767	4,416.9100	4.4169	8.344	0	0	0
2015/08/27	R212	04/02/2016			Bond Future	142.4842	142.4842	142.1347	142.1347	(0.245)	0.0000	0.0000	0
2015/08/27	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R212	04/02/2016	145.99	Put	Bond Future	3,505.7500	3.5057	3,855.3300	3.8553	9.972	0	0	0
2015/08/27	R212	04/02/2016	146.01	Put	Bond Future	3,525.7500	3.5257	3,875.3300	3.8753	9.915	0	0	0
2015/08/27	R212	04/02/2016	146.00	Put	Bond Future	3,515.7500	3.5157	3,865.3300	3.8653	9.943	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
2015/08/27	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R213	05/11/2015	7.76	Call	Bond Future	79.2300	0.0792	102.9600	0.1030	29.951	0	0	0
2015/08/27	R213	05/11/2015			Bond Future	8.8663	85.8853	8.7888	86.4587	(0.874)	0.0000	0.0000	21,426
2015/08/27	R213	05/11/2015	7.74	Call	Bond Future	73.0100	0.0730	95.1100	0.0951	30.270	0	0	0
2015/08/27	R213	05/11/2015	7.75	Call	Bond Future	76.0000	0.0760	98.8900	0.0989	30.118	0	0	0
2015/08/27	R213	05/11/2015	7.74	Put	Bond Future	8,974.7100	8.9747	8,423.4600	8.4235	(6.142)	0	0	0
2015/08/27	R213	05/11/2015	7.76	Put	Bond Future	8,811.7000	8.8117	8,262.0800	8.2621	(6.237)	0	0	0
2015/08/27	R213	05/11/2015	7.75	Put	Bond Future	8,893.0300	8.8930	8,342.5700	8.3426	(6.190)	0	0	0
2015/08/27	R213	04/02/2016			Bond Future	8.9259	87.3446	8.8463	87.9256	(0.892)	0.0000	0.0000	200
2015/08/27	R213	04/02/2016	8.75	Call	Bond Future	2,289.7800	2.2898	2,548.9500	2.5490	11.319	0	0	0
2015/08/27	R213	04/02/2016	8.74	Put	Bond Future	3,623.8800	3.6239	3,299.7700	3.2998	(8.944)	0	0	0
2015/08/27	R213	04/02/2016	8.76	Put	Bond Future	3,538.6400	3.5386	3,219.2300	3.2192	(9.026)	0	0	0
2015/08/27	R213	04/02/2016	8.75	Put	Bond Future	3,581.0800	3.5811	3,259.3200	3.2593	(8.985)	0	0	0
2015/08/27	R213	04/02/2016	8.76	Call	Bond Future	2,321.4900	2.3215	2,583.0100	2.5830	11.265	0	0	0
2015/08/27	R213	04/02/2016	8.74	Call	Bond Future	2,258.3400	2.2583	2,515.1600	2.5152	11.372	0	0	0
2015/08/27	R213	05/05/2016	8.76	Put	Bond Future	4,498.5300	4.4985	4,176.3700	4.1764	(7.161)	0	0	0
2015/08/27	R213	05/05/2016	8.74	Put	Bond Future	4,581.6600	4.5817	4,255.7400	4.2557	(7.114)	0	0	0
2015/08/27	R213	05/05/2016			Bond Future	8.9727	85.3532	8.8907	85.9444	(0.914)	0.0000	0.0000	0
2015/08/27	R213	05/05/2016	8.75	Put	Bond Future	4,539.1000	4.5391	4,215.0600	4.2151	(7.139)	0	0	0
2015/08/27	R213	05/05/2016	8.74	Call	Bond Future	2,888.5100	2.8885	3,153.8000	3.1538	9.184	0	0	0
2015/08/27	R213	05/05/2016	8.75	Call	Bond Future	2,919.7000	2.9197	3,186.8700	3.1869	9.151	0	0	0
2015/08/27	R213	05/05/2016	8.76	Call	Bond Future	2,952.7900	2.9528	3,221.8400	3.2218	9.112	0	0	0
2015/08/27	R214	05/11/2015			Bond Future	8.9951	76.5129	8.9230	77.0856	(0.802)	0.0000	0.0000	11,693
2015/08/27	R214	05/11/2015	7.99	Put	Bond Future	8,796.5100	8.7965	8,256.9200	8.2569	(6.134)	0	0	0
2015/08/27	R214	05/11/2015	8.00	Put	Bond Future	8,707.5200	8.7075	8,169.0300	8.1690	(6.184)	0	0	0
2015/08/27	R214	05/11/2015	8.01	Put	Bond Future	8,619.0600	8.6191	8,081.7400	8.0817	(6.234)	0	0	0
2015/08/27	R214	05/11/2015	7.99	Call	Bond Future	129.5200	0.1295	162.6400	0.1626	25.571	0	0	0
2015/08/27	R214	05/11/2015	8.00	Call	Bond Future	134.5100	0.1345	168.7300	0.1687	25.440	0	0	0
2015/08/27	R214	05/11/2015	8.01	Call	Bond Future	139.8600	0.1399	175.2500	0.1752	25.304	0	0	0
2015/08/27	R214	04/02/2016			Bond Future	9.0475	77.8129	8.9737	78.3934	(0.816)	0.0000	0.0000	4,620
2015/08/27	R214	04/02/2016	7.99	Put	Bond Future	9,617.2200	9.6172	9,120.4300	9.1204	(5.166)	0	0	0
2015/08/27	R214	04/02/2016	8.00	Call	Bond Future	567.7800	0.5678	652.8800	0.6529	14.988	0	0	0
2015/08/27	R214	04/02/2016	8.01	Call	Bond Future	580.3100	0.5803	666.9100	0.6669	14.923	0	0	0
2015/08/27	R214	04/02/2016	7.99	Call	Bond Future	556.0500	0.5560	639.7100	0.6397	15.045	0	0	0
2015/08/27	R214	04/02/2016	8.01	Put	Bond Future	9,454.1500	9.4541	8,960.3000	8.9603	(5.224)	0	0	0
2015/08/27	R214	04/02/2016	8.00	Put	Bond Future	9,535.2000	9.5352	9,039.8500	9.0399	(5.195)	0	0	0
2015/08/27	R214	05/05/2016	9.01	Call	Bond Future	3,704.8100	3.7048	4,000.3100	4.0003	7.976	0	0	0
2015/08/27	R214	05/05/2016			Bond Future	9.0888	75.9051	9.0131	76.4959	(0.834)	0.0000	0.0000	0
2015/08/27	R214	05/05/2016	8.99	Call	Bond Future	3,630.3100	3.6303	3,922.1200	3.9221	8.038	0	0	0
2015/08/27	R214	05/05/2016	9.00	Call	Bond Future	3,666.5900	3.6666	3,960.2400	3.9602	8.009	0	0	0
2015/08/27	R214	05/05/2016	8.99	Put	Bond Future	4,402.4000	4.4024	4,103.4400	4.1034	(6.791)	0	0	0
2015/08/27	R214	05/05/2016	9.01	Put	Bond Future	4,319.6000	4.3196	4,024.3300	4.0243	(6.836)	0	0	0
2015/08/27	R214	05/05/2016	9.00	Put	Bond Future	4,359.9600	4.3600	4,062.8400	4.0628	(6.815)	0	0	0
2015/08/27	R248	05/11/2015	8.01	Put	Bond Future	11,699.5500	11.6995	10,964.2700	10.9643	(6.285)	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
2015/08/27	R248	05/11/2015			Bond Future	9.0563	98.5039	8.9842	99.2392	(0.797)	0.0000	0.0000	48,532
2015/08/27	R248	05/11/2015	8.00	Put	Bond Future	11,823.0100	11.8230	11,087.7300	11.0877	(6.219)	0	0	0
2015/08/27	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R248	05/11/2015	7.99	Put	Bond Future	11,946.7200	11.9467	11,211.4400	11.2114	(6.155)	0	0	0
2015/08/27	R248	04/02/2016	8.99	Put	Bond Future	1,218.8900	1.2189	473.5800	0.4736	(61.147)	0	0	0
2015/08/27	R248	04/02/2016			Bond Future	9.1105	100.1775	9.0365	100.9228	(0.812)	0.0000	0.0000	0
2015/08/27	R248	04/02/2016	9.00	Put	Bond Future	1,116.6800	1.1167	371.3700	0.3714	(66.743)	0	0	0
2015/08/27	R248	04/02/2016	9.01	Put	Bond Future	1,014.6600	1.0147	269.3500	0.2693	(73.454)	0	0	0
2015/08/27	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R248	05/05/2016			Bond Future	9.1534	97.5279	9.0775	98.2864	(0.830)	0.0000	0.0000	0
2015/08/27	R248	05/05/2016	8.99	Put	Bond Future	1,645.2300	1.6452	886.6600	0.8867	(46.107)	0	0	0
2015/08/27	R248	05/05/2016	9.01	Put	Bond Future	1,441.2400	1.4412	682.6700	0.6827	(52.633)	0	0	0
2015/08/27	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R248	05/05/2016	9.00	Put	Bond Future	1,543.1400	1.5431	784.5700	0.7846	(49.158)	0	0	0
2015/08/27	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/08/27	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

513308