



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 05/10/2015 TO 05/10/2015

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
2015/10/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	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
2015/10/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	2025	05/11/2015	123.01	Put	Bond Future	978.5200	0.9785	850.4000	0.8504	(13.093)	0	0	0
2015/10/05	2025	05/11/2015			Bond Future	122.0315	122.0315	122.1596	122.1596	0.105	0.0000	0.0000	612
2015/10/05	2025	05/11/2015	123.00	Put	Bond Future	968.5200	0.9685	840.4000	0.8404	(13.228)	0	0	0
2015/10/05	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2025	05/11/2015	122.99	Put	Bond Future	958.5200	0.9585	830.4000	0.8304	(13.366)	0	0	0
2015/10/05	2025	04/02/2016	126.01	Put	Bond Future	3,158.4000	3.1584	3,029.9700	3.0300	(4.066)	0	0	0
2015/10/05	2025	04/02/2016			Bond Future	122.8516	122.8516	122.9800	122.9800	0.105	0.0000	0.0000	0
2015/10/05	2025	04/02/2016	126.00	Put	Bond Future	3,148.4000	3.1484	3,019.9700	3.0200	(4.079)	0	0	0
2015/10/05	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2025	04/02/2016	125.99	Put	Bond Future	3,138.4000	3.1384	3,009.9700	3.0100	(4.092)	0	0	0
2015/10/05	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2030	05/11/2015			Bond Future	8.7744	95.9724	8.6776	96.7201	(1.103)	0.0000	0.0000	9,973
2015/10/05	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2030	05/11/2015	8.49	Put	Bond Future	2,221.8300	2.2218	1,474.0600	1.4741	(33.656)	0	0	0
2015/10/05	2030	05/11/2015	8.51	Put	Bond Future	2,063.2000	2.0632	1,315.4300	1.3154	(36.243)	0	0	0
2015/10/05	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2030	05/11/2015	8.50	Put	Bond Future	2,142.4700	2.1425	1,394.7000	1.3947	(34.902)	0	0	0
2015/10/05	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	109.0200	0.1090	100.000	0	0	0
2015/10/05	2030	04/02/2016			Bond Future	8.8355	93.5625	8.7357	94.3212	(1.129)	0.0000	0.0000	400
2015/10/05	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	185.3600	0.1854	100.000	0	0	0
2015/10/05	2030	04/02/2016	8.74	Put	Bond Future	726.1100	0.7261	0.0000	0.0000	(100.000)	0	0	0
2015/10/05	2030	04/02/2016	8.76	Put	Bond Future	573.3300	0.5733	0.0000	0.0000	(100.000)	0	0	0
2015/10/05	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	32.5800	0.0326	100.000	0	0	0
2015/10/05	2030	04/02/2016	8.75	Put	Bond Future	649.6700	0.6497	0.0000	0.0000	(100.000)	0	0	0
2015/10/05	2032	05/11/2015			Bond Future	8.8338	95.9028	8.7422	96.6642	(1.037)	0.0000	0.0000	2,982
2015/10/05	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2032	05/11/2015	7.99	Put	Bond Future	7,360.2600	7.3603	6,598.8600	6.5989	(10.345)	0	0	0
2015/10/05	2032	05/11/2015	8.01	Put	Bond Future	7,176.4200	7.1764	6,415.0200	6.4150	(10.610)	0	0	0
2015/10/05	2032	05/11/2015	8.00	Put	Bond Future	7,268.2800	7.2683	6,506.8800	6.5069	(10.476)	0	0	0
2015/10/05	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2032	04/02/2016			Bond Future	8.8935	97.4983	8.7992	98.2709	(1.060)	0.0000	0.0000	0
2015/10/05	2032	04/02/2016	8.69	Put	Bond Future	1,679.0300	1.6790	906.4500	0.9064	(46.013)	0	0	0
2015/10/05	2032	04/02/2016	8.71	Put	Bond Future	1,512.0900	1.5121	739.5100	0.7395	(51.094)	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
2015/10/05	2032	04/02/2016	8.70	Put	Bond Future	1,595.5100	1.5955	822.9300	0.8229	(48.422)	0	0	0
2015/10/05	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2032	05/05/2016			Bond Future	8.9427	95.0689	8.8456	95.8545	(1.086)	0.0000	0.0000	0
2015/10/05	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2032	05/05/2016	9.01	Call	Bond Future	538.6700	0.5387	1,324.2900	1.3243	145.844	0	0	0
2015/10/05	2032	05/05/2016	8.99	Call	Bond Future	378.9700	0.3790	1,164.5900	1.1646	207.304	0	0	0
2015/10/05	2032	05/05/2016	9.00	Call	Bond Future	458.8700	0.4589	1,244.4900	1.2445	171.208	0	0	0
2015/10/05	2033	05/11/2015	102.41	Put	Bond Future	590.7200	0.5907	569.3900	0.5694	(3.611)	0	0	0
2015/10/05	2033	05/11/2015			Bond Future	101.8193	101.8193	101.8406	101.8406	0.021	0.0000	0.0000	0
2015/10/05	2033	05/11/2015	102.40	Put	Bond Future	580.7200	0.5807	559.3900	0.5594	(3.673)	0	0	0
2015/10/05	2033	05/11/2015	102.39	Put	Bond Future	570.7200	0.5707	549.3900	0.5494	(3.737)	0	0	0
2015/10/05	2033	05/11/2015	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2033	05/11/2015	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2033	05/11/2015	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2033	04/02/2016	102.40	Call	Bond Future	1,121.6800	1.1217	1,141.8000	1.1418	1.794	0	0	0
2015/10/05	2033	04/02/2016			Bond Future	103.5217	103.5217	103.5418	103.5418	0.019	0.0000	0.0000	0
2015/10/05	2033	04/02/2016	102.41	Call	Bond Future	1,111.6800	1.1117	1,131.8000	1.1318	1.810	0	0	0
2015/10/05	2033	04/02/2016	102.39	Call	Bond Future	1,131.6800	1.1317	1,151.8000	1.1518	1.778	0	0	0
2015/10/05	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2033	05/05/2016			Bond Future	104.3757	104.3757	104.3956	104.3956	0.019	0.0000	0.0000	0
2015/10/05	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2033	05/05/2016	102.40	Call	Bond Future	1,975.7400	1.9757	1,995.5700	1.9956	1.004	0	0	0
2015/10/05	2033	05/05/2016	102.41	Call	Bond Future	1,965.7400	1.9657	1,985.5700	1.9856	1.009	0	0	0
2015/10/05	2033	05/05/2016	102.39	Call	Bond Future	1,985.7400	1.9857	2,005.5700	2.0056	0.999	0	0	0
2015/10/05	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2037	05/11/2015	7.99	Put	Bond Future	9,765.4200	9.7654	8,929.4100	8.9294	(8.561)	0	0	0
2015/10/05	2037	05/11/2015	8.01	Put	Bond Future	9,554.8300	9.5548	8,718.8200	8.7188	(8.750)	0	0	0
2015/10/05	2037	05/11/2015			Bond Future	8.9881	97.7426	8.8965	98.5786	(1.019)	0.0000	0.0000	49,825
2015/10/05	2037	05/11/2015	8.00	Put	Bond Future	9,660.0400	9.6600	8,824.0300	8.8240	(8.654)	0	0	0
2015/10/05	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2037	04/02/2016	8.75	Put	Bond Future	2,711.0300	2.7110	1,862.6500	1.8626	(31.294)	0	0	0
2015/10/05	2037	04/02/2016			Bond Future	9.0462	95.1118	8.9521	95.9601	(1.040)	0.0000	0.0000	370
2015/10/05	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2037	04/02/2016	8.74	Put	Bond Future	2,804.6500	2.8046	1,956.2700	1.9563	(30.249)	0	0	0
2015/10/05	2037	04/02/2016	8.76	Put	Bond Future	2,617.5400	2.6175	1,769.1600	1.7692	(32.411)	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
2015/10/05	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2037	05/05/2016	9.00	Put	Bond Future	854.2200	0.8542	0.0000	0.0000	(100.000)	0	0	0
2015/10/05	2037	05/05/2016			Bond Future	9.0958	96.7983	8.9990	97.6610	(1.063)	0.0000	0.0000	0
2015/10/05	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	8.5300	0.0085	100.000	0	0	0
2015/10/05	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	98.2800	0.0983	100.000	0	0	0
2015/10/05	2037	05/05/2016	8.99	Put	Bond Future	944.1000	0.9441	81.3500	0.0813	(91.383)	0	0	0
2015/10/05	2037	05/05/2016	9.01	Put	Bond Future	764.4700	0.7645	0.0000	0.0000	(100.000)	0	0	0
2015/10/05	2038	05/11/2015			Bond Future	124.8505	124.8505	125.0958	125.0958	0.196	0.0000	0.0000	7,604
2015/10/05	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2038	05/11/2015	133.99	Put	Bond Future	9,139.4700	9.1395	8,894.2200	8.8942	(2.683)	0	0	0
2015/10/05	2038	05/11/2015	134.01	Put	Bond Future	9,159.4700	9.1595	8,914.2200	8.9142	(2.678)	0	0	0
2015/10/05	2038	05/11/2015	134.00	Put	Bond Future	9,149.4700	9.1495	8,904.2200	8.9042	(2.680)	0	0	0
2015/10/05	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2038	04/02/2016			Bond Future	125.5651	125.5651	125.8128	125.8128	0.197	0.0000	0.0000	0
2015/10/05	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2038	04/02/2016	130.99	Put	Bond Future	5,424.9000	5.4249	5,177.1700	5.1772	(4.567)	0	0	0
2015/10/05	2038	04/02/2016	131.01	Put	Bond Future	5,444.9000	5.4449	5,197.1700	5.1972	(4.550)	0	0	0
2015/10/05	2038	04/02/2016	131.00	Put	Bond Future	5,434.9000	5.4349	5,187.1700	5.1872	(4.558)	0	0	0
2015/10/05	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2044	05/11/2015			Bond Future	9.0117	99.7386	8.9202	100.6560	(1.015)	0.0000	0.0000	17,516
2015/10/05	2044	05/11/2015	8.24	Put	Bond Future	8,220.4600	8.2205	7,303.0500	7.3030	(11.160)	0	0	0
2015/10/05	2044	05/11/2015	8.26	Put	Bond Future	7,992.9000	7.9929	7,075.4900	7.0755	(11.478)	0	0	0
2015/10/05	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2044	05/11/2015	8.25	Put	Bond Future	8,106.5700	8.1066	7,189.1600	7.1892	(11.317)	0	0	0
2015/10/05	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2044	04/02/2016	8.99	Put	Bond Future	754.6100	0.7546	0.0000	0.0000	(100.000)	0	0	0
2015/10/05	2044	04/02/2016			Bond Future	9.0662	97.0157	8.9723	97.9469	(1.036)	0.0000	0.0000	0
2015/10/05	2044	04/02/2016	9.01	Put	Bond Future	555.6900	0.5557	0.0000	0.0000	(100.000)	0	0	0
2015/10/05	2044	04/02/2016	9.00	Put	Bond Future	655.0600	0.6551	0.0000	0.0000	(100.000)	0	0	0
2015/10/05	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	375.5400	0.3755	100.000	0	0	0
2015/10/05	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	176.6200	0.1766	100.000	0	0	0
2015/10/05	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	276.1700	0.2762	100.000	0	0	0
2015/10/05	2044	05/05/2016	8.99	Put	Bond Future	1,207.4300	1.2074	260.4800	0.2605	(78.427)	0	0	0
2015/10/05	2044	05/05/2016			Bond Future	9.1127	98.7361	9.0163	99.6830	(1.058)	0.0000	0.0000	0
2015/10/05	2044	05/05/2016	9.01	Put	Bond Future	1,008.8700	1.0089	61.9200	0.0619	(93.862)	0	0	0
2015/10/05	2044	05/05/2016	9.00	Put	Bond Future	1,108.0600	1.1081	161.1100	0.1611	(85.460)	0	0	0
2015/10/05	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2046	05/11/2015			Bond Future	124.2854	124.2854	124.3118	124.3118	0.021	0.0000	0.0000	6,943
2015/10/05	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/05	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2046	05/11/2015	132.99	Put	Bond Future	8,704.5700	8.7046	8,678.2200	8.6782	(0.303)	0	0	0
2015/10/05	2046	05/11/2015	133.01	Put	Bond Future	8,724.5700	8.7246	8,698.2200	8.6982	(0.302)	0	0	0
2015/10/05	2046	05/11/2015	133.00	Put	Bond Future	8,714.5700	8.7146	8,688.2200	8.6882	(0.302)	0	0	0
2015/10/05	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2046	04/02/2016			Bond Future	126.3637	126.3637	126.3886	126.3886	0.020	0.0000	0.0000	0
2015/10/05	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2046	04/02/2016	127.99	Put	Bond Future	1,626.3000	1.6263	1,601.4400	1.6014	(1.529)	0	0	0
2015/10/05	2046	04/02/2016	128.01	Put	Bond Future	1,646.3000	1.6463	1,621.4400	1.6214	(1.510)	0	0	0
2015/10/05	2046	04/02/2016	128.00	Put	Bond Future	1,636.3000	1.6363	1,611.4400	1.6114	(1.519)	0	0	0
2015/10/05	2050	05/11/2015			Bond Future	132.2038	132.2038	132.2320	132.2320	0.021	0.0000	0.0000	5,431
2015/10/05	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2050	05/11/2015	144.99	Put	Bond Future	12,786.1600	12.7862	12,757.9700	12.7580	(0.220)	0	0	0
2015/10/05	2050	05/11/2015	145.01	Put	Bond Future	12,806.1600	12.8062	12,777.9700	12.7780	(0.220)	0	0	0
2015/10/05	2050	05/11/2015	145.00	Put	Bond Future	12,796.1600	12.7962	12,767.9700	12.7680	(0.220)	0	0	0
2015/10/05	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2050	04/02/2016			Bond Future	132.8855	132.8855	132.9123	132.9123	0.020	0.0000	0.0000	0
2015/10/05	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2050	04/02/2016	137.99	Put	Bond Future	5,104.5100	5.1045	5,077.7400	5.0777	(0.524)	0	0	0
2015/10/05	2050	04/02/2016	138.01	Put	Bond Future	5,124.5100	5.1245	5,097.7400	5.0977	(0.522)	0	0	0
2015/10/05	2050	04/02/2016	138.00	Put	Bond Future	5,114.5100	5.1145	5,087.7400	5.0877	(0.523)	0	0	0
2015/10/05	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	AL37	05/11/2015			Index Future	465.7530	465.7530	467.5180	467.5180	0.379	0.0000	0.0000	3
2015/10/05	AL37	04/02/2016			Index Future	473.5020	473.5020	475.2860	475.2860	0.377	0.0000	0.0000	0
2015/10/05	AL7T	05/11/2015			Index Future	547.8320	547.8320	551.4670	551.4670	0.664	0.0000	0.0000	1
2015/10/05	AL7T	04/02/2016			Index Future	556.9470	556.9470	560.6300	560.6300	0.661	0.0000	0.0000	0
2015/10/05	ALBI	05/11/2015			Index Future	500.6690	500.6690	504.1140	504.1140	0.688	0.0000	0.0000	459
2015/10/05	ALBI	04/02/2016			Index Future	508.9990	508.9990	512.4900	512.4900	0.686	0.0000	0.0000	146
2015/10/05	ALBI	05/05/2016			Index Future	518.0140	518.0140	521.5590	521.5590	0.684	0.0000	0.0000	0
2015/10/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/10/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/05	EL28	05/11/2015	126.99	Put	Bond Future	2,320.5600	2.3206	2,292.9300	2.2929	(1.191)	0	0	0
2015/10/05	EL28	05/11/2015			Bond Future	124.6694	124.6694	124.6971	124.6971	0.022	0.0000	0.0000	0
2015/10/05	EL28	05/11/2015	127.01	Put	Bond Future	2,340.5600	2.3406	2,312.9300	2.3129	(1.180)	0	0	0
2015/10/05	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	EL28	05/11/2015	127.00	Put	Bond Future	2,330.5600	2.3306	2,302.9300	2.3029	(1.186)	0	0	0
2015/10/05	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	EL28	04/02/2016	128.99	Put	Bond Future	2,235.9700	2.2360	2,209.8600	2.2099	(1.168)	0	0	0
2015/10/05	EL28	04/02/2016			Bond Future	126.7540	126.7540	126.7801	126.7801	0.021	0.0000	0.0000	0
2015/10/05	EL28	04/02/2016	129.01	Put	Bond Future	2,255.9700	2.2560	2,229.8600	2.2299	(1.157)	0	0	0
2015/10/05	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	EL28	04/02/2016	129.00	Put	Bond Future	2,245.9700	2.2460	2,219.8600	2.2199	(1.163)	0	0	0
2015/10/05	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	ES33	05/11/2015	9.00	Put	Bond Future	6,542.0800	6.5421	5,817.3000	5.8173	(11.079)	0	0	0
2015/10/05	ES33	05/11/2015			Bond Future	9.8748	81.3913	9.7727	82.1161	(1.034)	0.0000	0.0000	6,561
2015/10/05	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	ES33	05/11/2015	8.99	Put	Bond Future	6,621.4100	6.6214	5,896.6300	5.8966	(10.946)	0	0	0
2015/10/05	ES33	05/11/2015	9.01	Put	Bond Future	6,462.8500	6.4628	5,738.0700	5.7381	(11.215)	0	0	0
2015/10/05	ES33	04/02/2016	10.01	Call	Bond Future	309.9300	0.3099	1,045.5100	1.0455	237.337	0	0	0
2015/10/05	ES33	04/02/2016			Bond Future	9.9652	82.7454	9.8599	83.4810	(1.056)	0.0000	0.0000	0
2015/10/05	ES33	04/02/2016	9.99	Call	Bond Future	171.8000	0.1718	907.3800	0.9074	428.161	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
2015/10/05	ES33	04/02/2016	10.00	Call	Bond Future	240.9100	0.2409	976.4900	0.9765	305.334	0	0	0
2015/10/05	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	515.9800	0.5160	100.000	0	0	0
2015/10/05	ES33	05/05/2016			Bond Future	10.0438	80.4213	9.9353	81.1693	(1.081)	0.0000	0.0000	0
2015/10/05	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	378.3400	0.3783	100.000	0	0	0
2015/10/05	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	447.2100	0.4472	100.000	0	0	0
2015/10/05	ES33	05/05/2016	9.99	Put	Bond Future	369.6400	0.3696	0.0000	0.0000	(100.000)	0	0	0
2015/10/05	ES33	05/05/2016	10.01	Put	Bond Future	232.0000	0.2320	0.0000	0.0000	(100.000)	0	0	0
2015/10/05	ES33	05/05/2016	10.00	Put	Bond Future	300.7700	0.3008	0.0000	0.0000	(100.000)	0	0	0
2015/10/05	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	GOVI	05/11/2015			GOVI	497.2220	497.2220	500.3790	500.3790	0.635	0.0000	0.0000	451
2015/10/05	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	GOVI	05/11/2015	529.99	Put	GOVI	327,680.0000	32.7680	296,110.0000	29.6110	(9.634)	0	0	0
2015/10/05	GOVI	05/11/2015	530.01	Put	GOVI	327,880.0000	32.7880	296,310.0000	29.6310	(9.629)	0	0	0
2015/10/05	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	GOVI	05/11/2015	530.00	Put	GOVI	327,780.0000	32.7780	296,210.0000	29.6210	(9.631)	0	0	0
2015/10/05	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	GOVI	04/02/2016			GOVI	505.4940	505.4940	508.6930	508.6930	0.633	0.0000	0.0000	26
2015/10/05	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	GOVI	04/02/2016	511.99	Put	GOVI	64,960.0000	6.4960	32,970.0000	3.2970	(49.246)	0	0	0
2015/10/05	GOVI	04/02/2016	512.01	Put	GOVI	65,160.0000	6.5160	33,170.0000	3.3170	(49.095)	0	0	0
2015/10/05	GOVI	04/02/2016	512.00	Put	GOVI	65,060.0000	6.5060	33,070.0000	3.3070	(49.170)	0	0	0
2015/10/05	GOVI	05/05/2016	518.01	Put	GOVI	35,630.0000	3.5630	3,150.0000	0.3150	(91.159)	0	0	0
2015/10/05	GOVI	05/05/2016			GOVI	514.4470	514.4470	517.6950	517.6950	0.631	0.0000	0.0000	0
2015/10/05	GOVI	05/05/2016	518.00	Put	GOVI	35,530.0000	3.5530	3,050.0000	0.3050	(91.416)	0	0	0
2015/10/05	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	GOVI	05/05/2016	517.99	Put	GOVI	35,430.0000	3.5430	2,950.0000	0.2950	(91.674)	0	0	0
2015/10/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/10/05	IGOV	05/11/2015			Index Future	230.4210	230.4210	230.6280	230.6280	0.090	0.0000	0.0000	969
2015/10/05	IGOV	04/02/2016			Index Future	234.2730	234.2730	234.4790	234.4790	0.088	0.0000	0.0000	82
2015/10/05	IGOV	05/05/2016			Index Future	238.4410	238.4410	238.6470	238.6470	0.086	0.0000	0.0000	0
2015/10/05	ILBI	05/11/2015			Index Future	625.4580	625.4580	625.7490	625.7490	0.047	0.0000	0.0000	0
2015/10/05	ILBI	04/02/2016			Index Future	636.1200	636.1200	636.4120	636.4120	0.046	0.0000	0.0000	163
2015/10/05	IS01	19/12/2016			Interest Rate Swap	99.8559	99.8559	99.7789	99.7789	(0.077)	0.0000	0.0000	0
2015/10/05	IS02	18/12/2017			Interest Rate Swap	100.0098	100.0098	99.7715	99.7715	(0.238)	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
2015/10/05	IS05	17/12/2020			Interest Rate Swap	99.4578	99.4578	98.8930	98.8930	(0.568)	0.0000	0.0000	0
2015/10/05	IS10	17/12/2025			Interest Rate Swap	100.8773	100.8773	99.9875	99.9875	(0.882)	0.0000	0.0000	0
2015/10/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/10/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/10/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/10/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/10/05	JBAF	21/10/2015			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2015/10/05	JBAF	18/11/2015			Jibar Tradeable Future	6.4100	93.5900	6.3700	93.6300	(0.624)	0.0000	0.0000	0
2015/10/05	JBAF	15/12/2015			Jibar Tradeable Future	6.4800	93.5200	6.4300	93.5700	(0.772)	0.0000	0.0000	0
2015/10/05	JBAF	20/01/2016			Jibar Tradeable Future	6.5900	93.4100	6.5000	93.5000	(1.366)	0.0000	0.0000	0
2015/10/05	JBAF	17/02/2016			Jibar Tradeable Future	6.6700	93.3300	6.5800	93.4200	(1.349)	0.0000	0.0000	2,000
2015/10/05	JBAF	16/03/2016			Jibar Tradeable Future	6.7400	93.2600	6.6500	93.3500	(1.335)	0.0000	0.0000	0
2015/10/05	JBAF	15/06/2016			Jibar Tradeable Future	7.0300	92.9700	6.8900	93.1100	(1.991)	0.0000	0.0000	0
2015/10/05	JBAF	21/09/2016			Jibar Tradeable Future	7.3200	92.6800	7.1400	92.8600	(2.459)	0.0000	0.0000	0
2015/10/05	JBAF	21/12/2016			Jibar Tradeable Future	7.4700	92.5300	7.2700	92.7300	(2.677)	0.0000	0.0000	0
2015/10/05	JBAF	15/03/2017			Jibar Tradeable Future	7.6400	92.3600	7.4400	92.5600	(2.618)	0.0000	0.0000	0
2015/10/05	JBAF	21/06/2017			Jibar Tradeable Future	7.7900	92.2100	7.5900	92.4100	(2.567)	0.0000	0.0000	0
2015/10/05	JBAF	20/09/2017			Jibar Tradeable Future	7.9200	92.0800	7.7200	92.2800	(2.525)	0.0000	0.0000	0
2015/10/05	R023	05/11/2015			Bond Future	8.2143	98.9887	8.1068	99.5638	(1.309)	0.0000	0.0000	14,033
2015/10/05	R023	05/11/2015	7.99	Put	Bond Future	1,618.5800	1.6186	1,203.3500	1.2033	(25.654)	0	0	0
2015/10/05	R023	05/11/2015	8.01	Put	Bond Future	1,543.4200	1.5434	1,138.0200	1.1380	(26.266)	0	0	0
2015/10/05	R023	05/11/2015	7.99	Call	Bond Future	414.1400	0.4141	574.0400	0.5740	38.610	0	0	0
2015/10/05	R023	05/11/2015	8.00	Put	Bond Future	1,580.7600	1.5808	1,170.4100	1.1704	(25.959)	0	0	0
2015/10/05	R023	05/11/2015	8.00	Call	Bond Future	430.4100	0.4304	595.1900	0.5952	38.284	0	0	0
2015/10/05	R023	05/11/2015	8.01	Call	Bond Future	447.1300	0.4471	616.8600	0.6169	37.960	0	0	0
2015/10/05	R023	04/02/2016	8.01	Put	Bond Future	2,431.8900	2.4319	2,060.1800	2.0602	(15.285)	0	0	0
2015/10/05	R023	04/02/2016			Bond Future	8.2870	100.6356	8.1746	101.2187	(1.356)	0.0000	0.0000	1,050
2015/10/05	R023	04/02/2016	8.00	Put	Bond Future	2,465.6700	2.4657	2,091.0900	2.0911	(15.192)	0	0	0
2015/10/05	R023	04/02/2016	8.01	Call	Bond Future	986.8800	0.9869	1,198.3200	1.1983	21.425	0	0	0
2015/10/05	R023	04/02/2016	7.99	Call	Bond Future	949.1500	0.9492	1,154.8500	1.1548	21.672	0	0	0
2015/10/05	R023	04/02/2016	8.00	Call	Bond Future	968.0000	0.9680	1,176.5700	1.1766	21.546	0	0	0
2015/10/05	R023	04/02/2016	7.99	Put	Bond Future	2,499.5200	2.4995	2,122.0700	2.1221	(15.101)	0	0	0
2015/10/05	R023	05/05/2016			Bond Future	8.3363	98.4902	8.2187	99.0830	(1.411)	0.0000	0.0000	0
2015/10/05	R023	05/05/2016	8.24	Put	Bond Future	2,428.6600	2.4287	2,115.4200	2.1154	(12.898)	0	0	0
2015/10/05	R023	05/05/2016	8.26	Put	Bond Future	2,375.6700	2.3757	2,066.8000	2.0668	(13.001)	0	0	0
2015/10/05	R023	05/05/2016	8.24	Call	Bond Future	1,943.3900	1.9434	2,222.9600	2.2230	14.386	0	0	0
2015/10/05	R023	05/05/2016	8.25	Put	Bond Future	2,402.0700	2.4021	2,091.0100	2.0910	(12.950)	0	0	0
2015/10/05	R023	05/05/2016	8.25	Call	Bond Future	1,967.3000	1.9673	2,249.0500	2.2491	14.322	0	0	0
2015/10/05	R023	05/05/2016	8.26	Call	Bond Future	1,991.3700	1.9914	2,275.3100	2.2753	14.259	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
2015/10/05	R186	05/11/2015	7.75	Put	Bond Future	5,084.2400	5.0842	4,321.3100	4.3213	(15.006)	0	0	0
2015/10/05	R186	05/11/2015	8.24	Call	Bond Future	899.3700	0.8994	1,191.4400	1.1914	32.475	0	0	0
2015/10/05	R186	05/11/2015	8.25	Put	Bond Future	1,838.9200	1.8389	1,330.9200	1.3309	(27.625)	0	0	8,650
2015/10/05	R186	05/11/2015	8.45	Call	Bond Future	1,697.2100	1.6972	2,151.6100	2.1516	26.773	0	0	200
2015/10/05	R186	05/11/2015	8.75	Call	Bond Future	3,324.8000	3.3248	3,976.6600	3.9767	19.606	0	0	0
2015/10/05	R186	05/11/2015	8.85	Put	Bond Future	224.9700	0.2250	114.9900	0.1150	(48.887)	0	0	2,283
2015/10/05	R186	05/11/2015			Bond Future	8.3647	119.3127	8.2627	120.1202	(1.220)	8.2497	8.2497	32,997
2015/10/05	R186	05/11/2015	8.00	Put	Bond Future	3,275.3200	3.2753	2,605.1600	2.6052	(20.461)	0	0	0
2015/10/05	R186	05/11/2015	9.00	Put	Bond Future	112.2200	0.1122	51.3500	0.0513	(54.242)	0	0	2,600
2015/10/05	R186	05/11/2015	8.22	Call	Bond Future	839.4500	0.8394	1,116.7100	1.1167	33.029	0	0	0
2015/10/05	R186	05/11/2015	8.24	Put	Bond Future	1,887.6300	1.8876	1,372.1400	1.3721	(27.309)	0	0	0
2015/10/05	R186	05/11/2015	8.35	Put	Bond Future	1,394.8700	1.3949	963.9000	0.9639	(30.897)	0	0	9,430
2015/10/05	R186	05/11/2015	8.26	Put	Bond Future	1,790.9800	1.7910	1,290.5200	1.2905	(27.943)	0	0	0
2015/10/05	R186	05/11/2015	8.50	Put	Bond Future	873.1800	0.8732	557.7900	0.5578	(36.120)	0	0	4,666
2015/10/05	R186	05/11/2015	8.55	Put	Bond Future	736.0900	0.7361	456.9900	0.4570	(37.917)	0	0	4,667
2015/10/05	R186	05/11/2015	7.73	Call	Bond Future	89.7600	0.0898	129.9500	0.1299	44.775	0	0	169
2015/10/05	R186	05/11/2015	7.86	Call	Bond Future	181.3600	0.1814	258.0300	0.2580	42.275	0	0	674
2015/10/05	R186	05/11/2015	8.35	Call	Bond Future	1,278.6900	1.2787	1,655.2800	1.6553	29.451	0	0	843
2015/10/05	R186	05/11/2015	8.00	Call	Bond Future	352.9300	0.3529	490.3300	0.4903	38.931	0	0	200
2015/10/05	R186	05/11/2015	8.45	Put	Bond Future	1,028.3200	1.0283	675.1600	0.6752	(34.343)	0	0	6,308
2015/10/05	R186	05/11/2015	8.75	Put	Bond Future	344.0900	0.3441	188.3900	0.1884	(45.250)	0	0	10,200
2015/10/05	R186	05/11/2015	8.85	Call	Bond Future	3,962.0800	3.9621	4,659.6600	4.6597	17.606	0	0	0
2015/10/05	R186	05/11/2015	9.00	Call	Bond Future	4,970.8700	4.9709	5,717.5600	5.7176	15.021	0	0	0
2015/10/05	R186	05/11/2015	7.73	Put	Bond Future	5,240.6900	5.2407	4,473.3200	4.4733	(14.643)	0	0	0
2015/10/05	R186	05/11/2015	7.75	Call	Bond Future	100.3300	0.1003	144.9600	0.1450	44.483	0	0	1,200
2015/10/05	R186	05/11/2015	7.86	Put	Bond Future	4,252.2400	4.2522	3,521.3500	3.5213	(17.188)	0	0	0
2015/10/05	R186	05/11/2015	8.25	Call	Bond Future	930.3100	0.9303	1,229.8700	1.2299	32.200	0	0	0
2015/10/05	R186	05/11/2015	8.22	Put	Bond Future	1,987.2300	1.9872	1,456.9300	1.4569	(26.685)	0	0	1,090
2015/10/05	R186	05/11/2015	8.26	Call	Bond Future	961.9500	0.9619	1,269.0500	1.2691	31.925	0	0	0
2015/10/05	R186	05/11/2015	8.50	Call	Bond Future	1,931.8700	1.9319	2,424.0400	2.4240	25.476	0	0	650
2015/10/05	R186	05/11/2015	8.55	Call	Bond Future	2,182.7700	2.1828	2,711.2300	2.7112	24.211	0	0	0
2015/10/05	R186	04/02/2016	7.50	Call	Bond Future	379.2800	0.3793	476.9100	0.4769	25.741	0	0	0
2015/10/05	R186	04/02/2016			Bond Future	8.4241	116.0000	8.3185	116.8192	(1.255)	0.0000	0.0000	5,365
2015/10/05	R186	04/02/2016	8.75	Call	Bond Future	3,949.9800	3.9500	4,484.8800	4.4849	13.542	0	0	0
2015/10/05	R186	04/02/2016	7.51	Call	Bond Future	389.1000	0.3891	488.8500	0.4888	25.636	0	0	0
2015/10/05	R186	04/02/2016	7.49	Call	Bond Future	369.6600	0.3697	465.1900	0.4652	25.843	0	0	0
2015/10/05	R186	04/02/2016	7.50	Put	Bond Future	7,818.7400	7.8187	7,097.1600	7.0972	(9.229)	0	0	0
2015/10/05	R186	04/02/2016	7.49	Put	Bond Future	7,893.1400	7.8931	7,169.4600	7.1695	(9.168)	0	0	0
2015/10/05	R186	04/02/2016	8.75	Put	Bond Future	1,473.8200	1.4738	1,189.5100	1.1895	(19.291)	0	0	6,700
2015/10/05	R186	04/02/2016	7.51	Put	Bond Future	7,744.6200	7.7446	7,025.1600	7.0252	(9.290)	0	0	0
2015/10/05	R186	05/05/2016			Bond Future	8.4701	118.0560	8.3605	118.8889	(1.294)	0.0000	0.0000	0
2015/10/05	R186	05/05/2016	8.34	Call	Bond Future	2,849.3500	2.8494	3,231.4300	3.2314	13.409	0	0	0
2015/10/05	R186	05/05/2016	8.35	Call	Bond Future	2,884.1200	2.8841	3,269.2400	3.2692	13.353	0	0	0
2015/10/05	R186	05/05/2016	8.33	Call	Bond Future	2,814.8300	2.8148	3,193.8600	3.1939	13.465	0	0	0
2015/10/05	R186	05/05/2016	8.35	Put	Bond Future	3,797.1800	3.7972	3,349.4300	3.3494	(11.792)	0	0	0
2015/10/05	R186	05/05/2016	7.56	Put	Bond Future	8,074.7300	8.0747	7,407.5800	7.4076	(8.262)	0	0	0
2015/10/05	R186	05/05/2016	8.34	Put	Bond Future	3,838.8600	3.8389	3,388.0700	3.3881	(11.743)	0	0	0
2015/10/05	R186	05/05/2016	7.56	Call	Bond Future	904.6000	0.9046	1,070.3200	1.0703	18.320	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
2015/10/05	R186	05/05/2016	8.33	Put	Bond Future	3,880.8500	3.8808	3,427.0100	3.4270	(11.694)	0	0	0
2015/10/05	R186	04/08/2016	8.51	Put	Bond Future	3,945.1200	3.9451	3,529.0200	3.5290	(10.547)	0	0	0
2015/10/05	R186	04/08/2016			Bond Future	8.5160	114.8936	8.4020	115.7423	(1.339)	0.0000	0.0000	0
2015/10/05	R186	04/08/2016	8.50	Put	Bond Future	3,982.4300	3.9824	3,563.7700	3.5638	(10.513)	0	0	0
2015/10/05	R186	04/08/2016	8.51	Call	Bond Future	3,900.6800	3.9007	4,333.3300	4.3333	11.092	0	0	0
2015/10/05	R186	04/08/2016	8.49	Call	Bond Future	3,827.2500	3.8273	4,254.7900	4.2548	11.171	0	0	0
2015/10/05	R186	04/08/2016	8.50	Call	Bond Future	3,863.8700	3.8639	4,293.9600	4.2940	11.131	0	0	0
2015/10/05	R186	04/08/2016	8.49	Put	Bond Future	4,019.9900	4.0200	3,598.7800	3.5988	(10.478)	0	0	0
2015/10/05	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R197	05/11/2015			Bond Future	293.4435	293.4435	293.5035	293.5035	0.020	0.0000	0.0000	927
2015/10/05	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R197	05/11/2015	294.99	Put	Bond Future	1,546.5000	1.5465	1,486.5400	1.4865	(3.877)	0	0	0
2015/10/05	R197	05/11/2015	295.01	Put	Bond Future	1,566.5000	1.5665	1,506.5400	1.5065	(3.828)	0	0	0
2015/10/05	R197	05/11/2015	295.00	Put	Bond Future	1,556.5000	1.5565	1,496.5400	1.4965	(3.852)	0	0	0
2015/10/05	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R197	04/02/2016			Bond Future	291.9954	291.9954	292.0518	292.0518	0.019	0.0000	0.0000	0
2015/10/05	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R197	04/02/2016	296.99	Put	Bond Future	4,994.6400	4.9946	4,938.2100	4.9382	(1.130)	0	0	0
2015/10/05	R197	04/02/2016	297.01	Put	Bond Future	5,014.6400	5.0146	4,958.2100	4.9582	(1.125)	0	0	0
2015/10/05	R197	04/02/2016	297.00	Put	Bond Future	5,004.6400	5.0046	4,948.2100	4.9482	(1.128)	0	0	0
2015/10/05	R202	05/11/2015			Bond Future	238.1921	238.1921	238.2417	238.2417	0.021	0.0000	0.0000	54,082
2015/10/05	R202	05/11/2015	245.99	Put	Bond Future	7,797.9300	7.7979	7,748.3000	7.7483	(0.636)	0	0	0
2015/10/05	R202	05/11/2015	246.01	Put	Bond Future	7,817.9300	7.8179	7,768.3000	7.7683	(0.635)	0	0	0
2015/10/05	R202	05/11/2015	246.00	Put	Bond Future	7,807.9300	7.8079	7,758.3000	7.7583	(0.636)	0	0	0
2015/10/05	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R202	04/02/2016			Bond Future	238.7995	238.7995	238.8461	238.8461	0.020	0.0000	0.0000	0
2015/10/05	R202	04/02/2016	239.99	Put	Bond Future	1,190.4800	1.1905	1,143.8800	1.1439	(3.914)	0	0	0
2015/10/05	R202	04/02/2016	240.01	Put	Bond Future	1,210.4800	1.2105	1,163.8800	1.1639	(3.850)	0	0	0
2015/10/05	R202	04/02/2016	240.00	Put	Bond Future	1,200.4800	1.2005	1,153.8800	1.1539	(3.882)	0	0	0
2015/10/05	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R203	05/11/2015	5.99	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2015/10/05	R203	05/11/2015	6.00	Put	Bond Future	2,052.7100	2.0527	1,906.0900	1.9061	(7.143)	0	0	0
2015/10/05	R203	05/11/2015			Bond Future	7.1757	103.0809	7.0907	103.2275	(1.185)	0.0000	0.0000	15,930
2015/10/05	R203	05/11/2015	6.00	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2015/10/05	R203	05/11/2015	6.01	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2015/10/05	R203	05/11/2015	5.99	Put	Bond Future	2,070.4000	2.0704	1,923.7700	1.9238	(7.082)	0	0	0
2015/10/05	R203	05/11/2015	6.01	Put	Bond Future	2,035.0200	2.0350	1,888.4000	1.8884	(7.205)	0	0	0
2015/10/05	R203	04/02/2016	7.25	Put	Bond Future	294.4100	0.2944	222.8200	0.2228	(24.316)	0	0	0
2015/10/05	R203	04/02/2016	7.26	Put	Bond Future	286.9100	0.2869	216.5300	0.2165	(24.530)	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
2015/10/05	R203	04/02/2016			Bond Future	7.2543	104.7959	7.1560	104.9433	(1.356)	0.0000	0.0000	0
2015/10/05	R203	04/02/2016	7.26	Call	Bond Future	295.4000	0.2954	372.5100	0.3725	26.104	0	0	0
2015/10/05	R203	04/02/2016	7.24	Call	Bond Future	280.3200	0.2803	355.0100	0.3550	26.645	0	0	0
2015/10/05	R203	04/02/2016	7.25	Call	Bond Future	287.9200	0.2879	363.8200	0.3638	26.361	0	0	0
2015/10/05	R203	04/02/2016	7.24	Put	Bond Future	301.8000	0.3018	229.0000	0.2290	(24.122)	0	0	0
2015/10/05	R203	05/05/2016	7.25	Put	Bond Future	471.9800	0.4720	397.2800	0.3973	(15.827)	0	0	0
2015/10/05	R203	05/05/2016			Bond Future	7.2650	102.4833	7.1480	102.6326	(1.610)	0.0000	0.0000	0
2015/10/05	R203	05/05/2016	7.26	Call	Bond Future	459.5200	0.4595	534.8300	0.5348	16.389	0	0	0
2015/10/05	R203	05/05/2016	7.24	Call	Bond Future	446.3500	0.4463	520.3600	0.5204	16.581	0	0	0
2015/10/05	R203	05/05/2016	7.25	Call	Bond Future	452.9100	0.4529	527.5700	0.5276	16.485	0	0	0
2015/10/05	R203	05/05/2016	7.24	Put	Bond Future	478.1800	0.4782	402.8300	0.4028	(15.758)	0	0	0
2015/10/05	R203	05/05/2016	7.26	Put	Bond Future	465.8400	0.4658	391.7900	0.3918	(15.896)	0	0	0
2015/10/05	R204	05/11/2015			Bond Future	7.5645	104.2786	7.4707	104.5370	(1.241)	0.0000	0.0000	24,711
2015/10/05	R204	05/11/2015	6.25	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2015/10/05	R204	05/11/2015	6.24	Put	Bond Future	3,723.6700	3.7237	3,465.2800	3.4653	(6.939)	0	0	0
2015/10/05	R204	05/11/2015	6.26	Put	Bond Future	3,666.2000	3.6662	3,407.8100	3.4078	(7.048)	0	0	0
2015/10/05	R204	05/11/2015	6.25	Put	Bond Future	3,694.9400	3.6949	3,436.5500	3.4365	(6.993)	0	0	0
2015/10/05	R204	05/11/2015	6.26	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2015/10/05	R204	05/11/2015	6.24	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2015/10/05	R204	04/02/2016	7.50	Call	Bond Future	460.2000	0.4602	568.3300	0.5683	23.496	0	0	0
2015/10/05	R204	04/02/2016			Bond Future	7.6445	101.9771	7.5420	102.2383	(1.340)	0.0000	0.0000	0
2015/10/05	R204	04/02/2016	7.51	Call	Bond Future	470.8500	0.4709	580.6500	0.5806	23.320	0	0	0
2015/10/05	R204	04/02/2016	7.49	Put	Bond Future	843.4700	0.8435	688.7800	0.6888	(18.340)	0	0	0
2015/10/05	R204	04/02/2016	7.51	Put	Bond Future	813.7200	0.8137	662.3600	0.6624	(18.601)	0	0	0
2015/10/05	R204	04/02/2016	7.49	Call	Bond Future	449.4800	0.4495	555.9500	0.5559	23.687	0	0	0
2015/10/05	R204	04/02/2016	7.50	Put	Bond Future	828.6300	0.8286	675.6000	0.6756	(18.468)	0	0	0
2015/10/05	R204	05/05/2016	7.75	Call	Bond Future	975.9500	0.9759	1,115.7300	1.1157	14.322	0	0	0
2015/10/05	R204	05/05/2016			Bond Future	7.6925	103.7845	7.5795	104.0495	(1.469)	0.0000	0.0000	0
2015/10/05	R204	05/05/2016	7.76	Call	Bond Future	988.4400	0.9884	1,129.3100	1.1293	14.252	0	0	0
2015/10/05	R204	05/05/2016	7.74	Put	Bond Future	852.1700	0.8522	725.8600	0.7259	(14.822)	0	0	0
2015/10/05	R204	05/05/2016	7.76	Put	Bond Future	830.6500	0.8306	706.5100	0.7065	(14.945)	0	0	0
2015/10/05	R204	05/05/2016	7.74	Call	Bond Future	963.2300	0.9632	1,101.9300	1.1019	14.399	0	0	0
2015/10/05	R204	05/05/2016	7.75	Put	Bond Future	841.5200	0.8415	716.2900	0.7163	(14.881)	0	0	0
2015/10/05	R207	05/11/2015	7.76	Call	Bond Future	415.1000	0.4151	566.9500	0.5670	36.582	0	0	0
2015/10/05	R207	05/11/2015			Bond Future	7.8476	100.2138	7.7391	100.5904	(1.383)	0.0000	0.0000	40,921
2015/10/05	R207	05/11/2015	7.74	Call	Bond Future	386.7400	0.3867	531.1100	0.5311	37.330	0	0	0
2015/10/05	R207	05/11/2015	7.50	Call	Bond Future	143.6800	0.1437	210.4000	0.2104	46.437	0	0	19
2015/10/05	R207	05/11/2015	7.75	Call	Bond Future	400.7600	0.4008	548.8500	0.5488	36.952	0	0	0
2015/10/05	R207	05/11/2015	7.43	Call	Bond Future	102.0400	0.1020	152.0700	0.1521	49.030	0	0	53
2015/10/05	R207	05/11/2015	7.74	Put	Bond Future	760.1700	0.7602	527.9800	0.5280	(30.544)	0	0	0
2015/10/05	R207	05/11/2015	7.43	Put	Bond Future	1,561.0500	1.5610	1,234.5200	1.2345	(20.917)	0	0	0
2015/10/05	R207	05/11/2015	7.76	Put	Bond Future	718.9900	0.7190	494.2800	0.4943	(31.254)	0	0	0
2015/10/05	R207	05/11/2015	7.50	Put	Bond Future	1,356.2900	1.3563	1,046.4500	1.0464	(22.845)	0	0	0
2015/10/05	R207	05/11/2015	7.75	Put	Bond Future	739.4100	0.7394	510.9400	0.5109	(30.899)	0	0	0
2015/10/05	R207	04/02/2016	7.49	Put	Bond Future	1,794.7800	1.7948	1,514.9800	1.5150	(15.590)	0	0	0
2015/10/05	R207	04/02/2016	7.27	Put	Bond Future	2,373.4400	2.3734	2,056.1300	2.0561	(13.369)	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	
2015/10/05	R207	04/02/2016			Bond Future		7.9273	98.2396	7.8113	98.6209	(1.464)	0.0000	0.0000	0
2015/10/05	R207	04/02/2016	7.51	Put	Bond Future	1,746.1800		1.7462	1,470.2200	1.4702	(15.804)	0	0	0
2015/10/05	R207	04/02/2016	7.27	Call	Bond Future	190.0900		0.1901	254.0600	0.2541	33.652	0	0	43
2015/10/05	R207	04/02/2016	7.50	Call	Bond Future	357.7000		0.3577	461.0900	0.4611	28.904	0	0	19
2015/10/05	R207	04/02/2016	7.51	Call	Bond Future	366.8300		0.3668	472.1500	0.4722	28.711	0	0	0
2015/10/05	R207	04/02/2016	7.49	Call	Bond Future	348.7300		0.3487	450.2100	0.4502	29.100	0	0	0
2015/10/05	R207	04/02/2016	7.50	Put	Bond Future	1,770.3900		1.7704	1,492.5000	1.4925	(15.697)	0	0	0
2015/10/05	R207	05/05/2016	7.86	Put	Bond Future	1,462.6400		1.4626	1,252.7500	1.2528	(14.350)	0	0	0
2015/10/05	R207	05/05/2016			Bond Future	7.9876		99.9810	7.8627	100.3684	(1.564)	0.0000	0.0000	0
2015/10/05	R207	05/05/2016	7.85	Put	Bond Future	1,479.3900		1.4794	1,267.9700	1.2680	(14.291)	0	0	0
2015/10/05	R207	05/05/2016	7.56	Put	Bond Future	2,021.3000		2.0213	1,766.3500	1.7663	(12.613)	0	0	0
2015/10/05	R207	05/05/2016	7.84	Put	Bond Future	1,496.2700		1.4963	1,283.3200	1.2833	(14.232)	0	0	0
2015/10/05	R207	05/05/2016	7.56	Call	Bond Future	687.6700		0.6877	820.0500	0.8200	19.251	0	0	43
2015/10/05	R207	05/05/2016	7.85	Call	Bond Future	1,052.7000		1.0527	1,228.6100	1.2286	16.710	0	0	0
2015/10/05	R207	05/05/2016	7.86	Call	Bond Future	1,067.0400		1.0670	1,244.4800	1.2445	16.629	0	0	0
2015/10/05	R207	05/05/2016	7.84	Call	Bond Future	1,038.4700		1.0385	1,212.8500	1.2128	16.792	0	0	0
2015/10/05	R207	04/08/2016			Bond Future	8.0494		98.1488	7.9137	98.5438	(1.686)	0.0000	0.0000	0
2015/10/05	R207	04/08/2016	7.99	Put	Bond Future	1,506.9600		1.5070	1,306.4500	1.3065	(13.306)	0	0	0
2015/10/05	R207	04/08/2016	8.01	Put	Bond Future	1,477.9500		1.4779	1,280.0100	1.2800	(13.393)	0	0	0
2015/10/05	R207	04/08/2016	8.00	Put	Bond Future	1,492.4100		1.4924	1,293.1900	1.2932	(13.349)	0	0	0
2015/10/05	R207	04/08/2016	8.01	Call	Bond Future	1,363.3700		1.3634	1,560.4300	1.5604	14.454	0	0	0
2015/10/05	R207	04/08/2016	7.99	Call	Bond Future	1,334.2000		1.3342	1,528.6900	1.5287	14.577	0	0	0
2015/10/05	R207	04/08/2016	8.00	Call	Bond Future	1,348.7400		1.3487	1,544.5200	1.5445	14.516	0	0	0
2015/10/05	R208	05/11/2015			Bond Future	7.9947		95.3810	7.8868	95.8320	(1.350)	0.0000	0.0000	40,314
2015/10/05	R208	05/11/2015	7.74	Put	Bond Future	1,341.6700		1.3417	1,003.4200	1.0034	(25.211)	0	0	0
2015/10/05	R208	05/11/2015	8.48	Call	Bond Future	2,102.6800		2.1027	2,498.4200	2.4984	18.821	0	0	0
2015/10/05	R208	05/11/2015	7.75	Call	Bond Future	284.0500		0.2841	400.5500	0.4005	41.014	0	0	0
2015/10/05	R208	05/11/2015	7.76	Call	Bond Future	295.8000		0.2958	416.1000	0.4161	40.669	0	0	0
2015/10/05	R208	05/11/2015	7.74	Call	Bond Future	272.6300		0.2726	385.4100	0.3854	41.367	0	0	0
2015/10/05	R208	05/11/2015	8.48	Put	Bond Future	105.8200		0.1058	50.5300	0.0505	(52.249)	0	0	2,200
2015/10/05	R208	05/11/2015	7.76	Put	Bond Future	1,280.3800		1.2804	949.6500	0.9497	(25.831)	0	0	0
2015/10/05	R208	05/11/2015	7.75	Put	Bond Future	1,310.8500		1.3109	976.3200	0.9763	(25.520)	0	0	0
2015/10/05	R208	04/02/2016			Bond Future	8.0671		96.9678	7.9533	97.4249	(1.411)	0.0000	0.0000	0
2015/10/05	R208	04/02/2016	7.74	Put	Bond Future	1,935.5400		1.9355	1,629.2200	1.6292	(15.826)	0	0	0
2015/10/05	R208	04/02/2016	7.76	Put	Bond Future	1,881.3800		1.8814	1,579.7700	1.5798	(16.031)	0	0	0
2015/10/05	R208	04/02/2016	7.75	Put	Bond Future	1,908.3500		1.9084	1,604.3700	1.6044	(15.929)	0	0	0
2015/10/05	R208	04/02/2016	7.76	Call	Bond Future	642.1400		0.6421	797.6100	0.7976	24.211	0	0	0
2015/10/05	R208	04/02/2016	7.74	Call	Bond Future	614.9300		0.6149	765.6900	0.7657	24.517	0	0	0
2015/10/05	R208	04/02/2016	7.75	Call	Bond Future	628.4400		0.6284	781.5400	0.7815	24.362	0	0	0
2015/10/05	R208	05/05/2016	7.99	Call	Bond Future	1,355.8500		1.3559	1,568.3700	1.5684	15.674	0	0	0
2015/10/05	R208	05/05/2016	8.00	Put	Bond Future	1,836.9000		1.8369	1,586.6900	1.5867	(13.621)	0	0	0
2015/10/05	R208	05/05/2016			Bond Future	8.1203		95.2847	7.9997	95.7492	(1.485)	0.0000	0.0000	0
2015/10/05	R208	05/05/2016	8.00	Call	Bond Future	1,373.5800		1.3736	1,587.8800	1.5879	15.602	0	0	0
2015/10/05	R208	05/05/2016	8.01	Call	Bond Future	1,391.4400		1.3914	1,607.5400	1.6075	15.531	0	0	0
2015/10/05	R208	05/05/2016	7.99	Put	Bond Future	1,857.8000		1.8578	1,605.8100	1.6058	(13.564)	0	0	0
2015/10/05	R208	05/05/2016	8.01	Put	Bond Future	1,816.1400		1.8161	1,567.7300	1.5677	(13.678)	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
2015/10/05	R209	05/11/2015	7.99	Put	Bond Future	7,468.6700	7.4687	6,781.7900	6.7818	(9.197)	0	0	0
2015/10/05	R209	05/11/2015	9.25	Call	Bond Future	2,935.5000	2.9355	3,455.1600	3.4552	17.703	0	0	0
2015/10/05	R209	05/11/2015			Bond Future	8.9114	75.8720	8.8199	76.5653	(1.026)	0.0000	0.0000	24,850
2015/10/05	R209	05/11/2015	8.01	Put	Bond Future	7,298.2500	7.2983	6,612.3000	6.6123	(9.399)	0	0	0
2015/10/05	R209	05/11/2015	9.16	Put	Bond Future	622.1800	0.6222	401.6200	0.4016	(35.450)	0	0	0
2015/10/05	R209	05/11/2015	7.99	Call	Bond Future	19.7600	0.0198	26.1400	0.0261	32.287	0	0	0
2015/10/05	R209	05/11/2015	8.00	Put	Bond Future	7,383.3500	7.3834	6,696.9200	6.6969	(9.297)	0	0	0
2015/10/05	R209	05/11/2015	9.25	Put	Bond Future	451.4000	0.4514	277.8000	0.2778	(38.458)	0	0	900
2015/10/05	R209	05/11/2015	8.50	Put	Bond Future	3,515.1800	3.5152	2,920.0800	2.9201	(16.929)	0	0	0
2015/10/05	R209	05/11/2015	9.00	Put	Bond Future	1,043.8000	1.0438	727.7600	0.7278	(30.278)	0	0	500
2015/10/05	R209	05/11/2015	8.00	Call	Bond Future	21.1100	0.0211	27.9400	0.0279	32.354	0	0	0
2015/10/05	R209	05/11/2015	8.01	Call	Bond Future	22.5400	0.0225	29.8500	0.0298	32.431	0	0	0
2015/10/05	R209	05/11/2015	9.16	Call	Bond Future	2,458.3900	2.4584	2,931.0900	2.9311	19.228	0	0	0
2015/10/05	R209	05/11/2015	8.50	Call	Bond Future	319.4400	0.3194	417.6000	0.4176	30.729	0	0	900
2015/10/05	R209	05/11/2015	9.00	Call	Bond Future	1,706.1800	1.7062	2,083.4000	2.0834	22.109	0	0	0
2015/10/05	R209	04/02/2016	8.74	Call	Bond Future	1,852.2400	1.8522	2,127.0300	2.1270	14.836	0	0	0
2015/10/05	R209	04/02/2016	8.75	Put	Bond Future	3,509.5400	3.5095	3,083.8400	3.0838	(12.130)	0	0	0
2015/10/05	R209	04/02/2016			Bond Future	8.9650	77.1343	8.8711	77.8380	(1.047)	0.0000	0.0000	400
2015/10/05	R209	04/02/2016	8.75	Call	Bond Future	1,882.6600	1.8827	2,160.6300	2.1606	14.765	0	0	0
2015/10/05	R209	04/02/2016	8.76	Call	Bond Future	1,913.3700	1.9134	2,194.5500	2.1946	14.696	0	0	0
2015/10/05	R209	04/02/2016	9.52	Put	Bond Future	1,079.2300	1.0792	885.8200	0.8858	(17.921)	0	0	2,200
2015/10/05	R209	04/02/2016	8.74	Put	Bond Future	3,556.1000	3.5561	3,127.2200	3.1272	(12.060)	0	0	0
2015/10/05	R209	04/02/2016	8.76	Put	Bond Future	3,463.3800	3.4634	3,040.8900	3.0409	(12.199)	0	0	0
2015/10/05	R209	04/02/2016	9.52	Call	Bond Future	5,044.9200	5.0449	5,555.1800	5.5552	10.114	0	0	0
2015/10/05	R209	05/05/2016			Bond Future	9.0092	75.3518	8.9129	76.0673	(1.069)	0.0000	0.0000	0
2015/10/05	R209	05/05/2016	9.00	Call	Bond Future	3,383.6500	3.3837	3,743.3500	3.7433	10.631	0	0	0
2015/10/05	R209	05/05/2016	8.99	Put	Bond Future	3,489.6300	3.4896	3,131.3700	3.1314	(10.266)	0	0	0
2015/10/05	R209	05/05/2016	9.01	Put	Bond Future	3,414.2500	3.4143	3,060.9200	3.0609	(10.349)	0	0	0
2015/10/05	R209	05/05/2016	9.00	Put	Bond Future	3,451.7900	3.4518	3,095.9900	3.0960	(10.308)	0	0	0
2015/10/05	R209	05/05/2016	9.01	Call	Bond Future	3,419.9300	3.4199	3,782.1000	3.7821	10.590	0	0	0
2015/10/05	R209	05/05/2016	8.99	Call	Bond Future	3,347.5600	3.3476	3,704.8000	3.7048	10.672	0	0	0
2015/10/05	R210	05/11/2015			Bond Future	178.6209	178.6209	178.6577	178.6577	0.021	0.0000	0.0000	2,929
2015/10/05	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R210	05/11/2015	181.99	Put	Bond Future	3,369.1000	3.3691	3,332.2900	3.3323	(1.093)	0	0	0
2015/10/05	R210	05/11/2015	182.01	Put	Bond Future	3,389.1000	3.3891	3,352.2900	3.3523	(1.086)	0	0	0
2015/10/05	R210	05/11/2015	182.00	Put	Bond Future	3,379.1000	3.3791	3,342.2900	3.3423	(1.089)	0	0	0
2015/10/05	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R210	04/02/2016	184.99	Put	Bond Future	3,382.4300	3.3824	3,347.7700	3.3478	(1.025)	0	0	0
2015/10/05	R210	04/02/2016			Bond Future	181.6076	181.6076	181.6422	181.6422	0.019	0.0000	0.0000	0
2015/10/05	R210	04/02/2016	185.01	Put	Bond Future	3,402.4300	3.4024	3,367.7700	3.3678	(1.019)	0	0	0
2015/10/05	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R210	04/02/2016	185.00	Put	Bond Future	3,392.4300	3.3924	3,357.7700	3.3578	(1.022)	0	0	0
2015/10/05	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/05	R211	05/11/2015			Bond Future	135.9115	135.9115	135.9367	135.9367	0.019	0.0000	0.0000	0
2015/10/05	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R211	05/11/2015	134.99	Call	Bond Future	921.4600	0.9215	946.7300	0.9467	2.742	0	0	0
2015/10/05	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R211	05/11/2015	135.00	Call	Bond Future	911.4600	0.9115	936.7300	0.9367	2.772	0	0	0
2015/10/05	R211	05/11/2015	135.01	Call	Bond Future	901.4600	0.9015	926.7300	0.9267	2.803	0	0	0
2015/10/05	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R211	04/02/2016			Bond Future	136.4900	136.4900	136.5136	136.5136	0.017	0.0000	0.0000	1,120
2015/10/05	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R211	04/02/2016	138.99	Put	Bond Future	2,499.9800	2.5000	2,476.3800	2.4764	(0.944)	0	0	0
2015/10/05	R211	04/02/2016	139.01	Put	Bond Future	2,519.9800	2.5200	2,496.3800	2.4964	(0.937)	0	0	0
2015/10/05	R211	04/02/2016	139.00	Put	Bond Future	2,509.9800	2.5100	2,486.3800	2.4864	(0.940)	0	0	0
2015/10/05	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R212	05/11/2015			Bond Future	140.9100	140.9100	141.0202	141.0202	0.078	0.0000	0.0000	928
2015/10/05	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R212	05/11/2015	145.99	Put	Bond Future	5,079.9600	5.0800	4,969.7600	4.9698	(2.169)	0	0	0
2015/10/05	R212	05/11/2015	146.01	Put	Bond Future	5,099.9600	5.1000	4,989.7600	4.9898	(2.161)	0	0	0
2015/10/05	R212	05/11/2015	146.00	Put	Bond Future	5,089.9600	5.0900	4,979.7600	4.9798	(2.165)	0	0	0
2015/10/05	R212	04/02/2016			Bond Future	141.4068	141.4068	141.5167	141.5167	0.078	0.0000	0.0000	0
2015/10/05	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R212	04/02/2016	145.99	Put	Bond Future	4,583.1500	4.5831	4,473.3200	4.4733	(2.396)	0	0	0
2015/10/05	R212	04/02/2016	146.01	Put	Bond Future	4,603.1500	4.6031	4,493.3200	4.4933	(2.386)	0	0	0
2015/10/05	R212	04/02/2016	146.00	Put	Bond Future	4,593.1500	4.5931	4,483.3200	4.4833	(2.391)	0	0	0
2015/10/05	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R213	05/11/2015	7.76	Call	Bond Future	8.4000	0.0084	11.0500	0.0110	31.548	0	0	0
2015/10/05	R213	05/11/2015			Bond Future	8.7995	86.3793	8.7079	87.0637	(1.042)	0.0000	0.0000	21,426
2015/10/05	R213	05/11/2015	7.74	Call	Bond Future	7.2700	0.0073	9.5300	0.0095	31.087	0	0	0
2015/10/05	R213	05/11/2015	7.75	Call	Bond Future	7.8100	0.0078	10.2700	0.0103	31.498	0	0	0
2015/10/05	R213	05/11/2015	7.74	Put	Bond Future	8,415.0400	8.4150	7,732.8200	7.7328	(8.107)	0	0	0
2015/10/05	R213	05/11/2015	7.76	Put	Bond Future	8,246.9400	8.2469	7,565.1100	7.5651	(8.268)	0	0	0
2015/10/05	R213	05/11/2015	7.75	Put	Bond Future	8,330.9100	8.3309	7,648.8900	7.6489	(8.187)	0	0	0
2015/10/05	R213	04/02/2016			Bond Future	8.8612	87.8163	8.7669	88.5109	(1.065)	0.0000	0.0000	700
2015/10/05	R213	04/02/2016	8.75	Call	Bond Future	2,136.0400	2.1360	2,442.0600	2.4421	14.327	0	0	0
2015/10/05	R213	04/02/2016	8.74	Put	Bond Future	2,996.9900	2.9970	2,605.2100	2.6052	(13.072)	0	0	0
2015/10/05	R213	04/02/2016	8.76	Put	Bond Future	2,914.6800	2.9147	2,529.3800	2.5294	(13.219)	0	0	0
2015/10/05	R213	04/02/2016	8.75	Put	Bond Future	2,955.6400	2.9556	2,567.1000	2.5671	(13.146)	0	0	0
2015/10/05	R213	04/02/2016	8.76	Call	Bond Future	2,169.2300	2.1692	2,478.4900	2.4785	14.257	0	0	0
2015/10/05	R213	04/02/2016	8.74	Call	Bond Future	2,103.1500	2.1031	2,405.9300	2.4059	14.397	0	0	0
2015/10/05	R213	05/05/2016	8.76	Put	Bond Future	3,888.4000	3.8884	3,501.3400	3.5013	(9.954)	0	0	0
2015/10/05	R213	05/05/2016	8.74	Put	Bond Future	3,970.8900	3.9709	3,578.8700	3.5789	(9.872)	0	0	0
2015/10/05	R213	05/05/2016			Bond Future	8.9073	85.8241	8.8102	86.5302	(1.090)	0.0000	0.0000	0
2015/10/05	R213	05/05/2016	8.75	Put	Bond Future	3,929.4900	3.9295	3,539.9500	3.5400	(9.913)	0	0	0
2015/10/05	R213	05/05/2016	8.74	Call	Bond Future	2,748.5700	2.7486	3,062.7400	3.0627	11.430	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
2015/10/05	R213	05/05/2016	8.75	Call	Bond Future	2,780.9200	2.7809	3,097.5700	3.0976	11.387	0	0	0
2015/10/05	R213	05/05/2016	8.76	Call	Bond Future	2,813.4900	2.8135	3,132.6200	3.1326	11.343	0	0	0
2015/10/05	R214	05/11/2015			Bond Future	8.9517	76.8565	8.8602	77.5897	(1.022)	0.0000	0.0000	13,693
2015/10/05	R214	05/11/2015	7.99	Put	Bond Future	8,338.6300	8.3386	7,610.2700	7.6103	(8.735)	0	0	0
2015/10/05	R214	05/11/2015	8.00	Put	Bond Future	8,245.7400	8.2457	7,517.7500	7.5177	(8.829)	0	0	0
2015/10/05	R214	05/11/2015	8.01	Put	Bond Future	8,153.1000	8.1531	7,425.5000	7.4255	(8.924)	0	0	0
2015/10/05	R214	05/11/2015	7.99	Call	Bond Future	15.2400	0.0152	20.0900	0.0201	31.824	0	0	0
2015/10/05	R214	05/11/2015	8.00	Call	Bond Future	16.3300	0.0163	21.5500	0.0215	31.966	0	0	0
2015/10/05	R214	05/11/2015	8.01	Call	Bond Future	17.5000	0.0175	23.1100	0.0231	32.057	0	0	0
2015/10/05	R214	04/02/2016			Bond Future	9.0064	78.1352	8.9125	78.8794	(1.042)	0.0000	0.0000	4,620
2015/10/05	R214	04/02/2016	7.99	Put	Bond Future	9,117.8000	9.1178	8,451.9000	8.4519	(7.303)	0	0	0
2015/10/05	R214	04/02/2016	8.00	Call	Bond Future	388.5800	0.3886	468.6000	0.4686	20.593	0	0	0
2015/10/05	R214	04/02/2016	8.01	Call	Bond Future	398.4600	0.3985	480.2400	0.4802	20.524	0	0	0
2015/10/05	R214	04/02/2016	7.99	Call	Bond Future	378.8900	0.3789	457.1900	0.4572	20.666	0	0	0
2015/10/05	R214	04/02/2016	8.01	Put	Bond Future	8,950.0400	8.9500	8,287.6200	8.2876	(7.401)	0	0	0
2015/10/05	R214	04/02/2016	8.00	Put	Bond Future	9,033.7400	9.0337	8,369.5600	8.3696	(7.352)	0	0	0
2015/10/05	R214	05/05/2016	9.01	Call	Bond Future	3,476.9400	3.4769	3,850.7500	3.8507	10.751	0	0	0
2015/10/05	R214	05/05/2016			Bond Future	9.0477	76.2248	8.9515	76.9816	(1.063)	0.0000	0.0000	0
2015/10/05	R214	05/05/2016	8.99	Call	Bond Future	3,402.2500	3.4023	3,770.8300	3.7708	10.833	0	0	0
2015/10/05	R214	05/05/2016	9.00	Call	Bond Future	3,439.4900	3.4395	3,810.6900	3.8107	10.792	0	0	0
2015/10/05	R214	05/05/2016	8.99	Put	Bond Future	3,854.7100	3.8547	3,466.4200	3.4664	(10.073)	0	0	0
2015/10/05	R214	05/05/2016	9.01	Put	Bond Future	3,772.1000	3.7721	3,389.0400	3.3890	(10.155)	0	0	0
2015/10/05	R214	05/05/2016	9.00	Put	Bond Future	3,813.2300	3.8132	3,427.5600	3.4276	(10.114)	0	0	0
2015/10/05	R248	05/11/2015	8.01	Put	Bond Future	11,148.8800	11.1489	10,205.3000	10.2053	(8.463)	0	0	0
2015/10/05	R248	05/11/2015			Bond Future	9.0022	99.0545	8.9107	99.9981	(1.017)	0.0000	0.0000	48,520
2015/10/05	R248	05/11/2015	8.00	Put	Bond Future	11,272.3400	11.2723	10,328.7600	10.3288	(8.371)	0	0	0
2015/10/05	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R248	05/11/2015	7.99	Put	Bond Future	11,396.0500	11.3961	10,452.4700	10.4525	(8.280)	0	0	0
2015/10/05	R248	04/02/2016	8.99	Put	Bond Future	693.8500	0.6939	0.0000	0.0000	(100.000)	0	0	0
2015/10/05	R248	04/02/2016			Bond Future	9.0583	100.7025	8.9643	101.6602	(1.038)	0.0000	0.0000	3,750
2015/10/05	R248	04/02/2016	9.00	Put	Bond Future	591.6400	0.5916	0.0000	0.0000	(100.000)	0	0	0
2015/10/05	R248	04/02/2016	9.01	Put	Bond Future	489.6200	0.4896	0.0000	0.0000	(100.000)	0	0	0
2015/10/05	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	263.8400	0.2638	100.000	0	0	0
2015/10/05	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	366.0500	0.3660	100.000	0	0	0
2015/10/05	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	468.0700	0.4681	100.000	0	0	0
2015/10/05	R248	05/05/2016			Bond Future	9.1009	98.0515	9.0045	99.0255	(1.059)	0.0000	0.0000	0
2015/10/05	R248	05/05/2016	8.99	Put	Bond Future	1,121.5600	1.1216	147.5600	0.1476	(86.843)	0	0	0
2015/10/05	R248	05/05/2016	9.01	Put	Bond Future	917.5700	0.9176	0.0000	0.0000	(100.000)	0	0	0
2015/10/05	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R248	05/05/2016	9.00	Put	Bond Future	1,019.4700	1.0195	45.4700	0.0455	(95.540)	0	0	0
2015/10/05	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/05	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	56.4300	0.0564	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
-----------	------------------	--------	-----	---------	--------------------------------	--------------------------------	--------------------------	--------------------------	----------------------	--------------	-------------	---------------

Total												533190
--------------	--	--	--	--	--	--	--	--	--	--	--	---------------