



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/10/2015 TO 15/10/2015

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
2015/10/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	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
2015/10/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2025	05/11/2015			Bond Future	123.3698	123.3698	123.3952	123.3952	0.021	0.0000	0.0000	612
2015/10/15	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2025	05/11/2015	123.01	Call	Bond Future	359.8300	0.3598	385.2000	0.3852	7.051	0	0	0
2015/10/15	2025	05/11/2015	122.99	Call	Bond Future	379.8300	0.3798	405.2000	0.4052	6.679	0	0	0
2015/10/15	2025	05/11/2015	123.00	Call	Bond Future	369.8300	0.3698	395.2000	0.3952	6.860	0	0	0
2015/10/15	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2025	04/02/2016	126.01	Put	Bond Future	1,809.1200	1.8091	1,784.2900	1.7843	(1.372)	0	0	0
2015/10/15	2025	04/02/2016			Bond Future	124.2009	124.2009	124.2257	124.2257	0.020	0.0000	0.0000	0
2015/10/15	2025	04/02/2016	126.00	Put	Bond Future	1,799.1200	1.7991	1,774.2900	1.7743	(1.380)	0	0	0
2015/10/15	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2025	04/02/2016	125.99	Put	Bond Future	1,789.1200	1.7891	1,764.2900	1.7643	(1.388)	0	0	0
2015/10/15	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2030	05/11/2015			Bond Future	8.6601	96.8564	8.5637	97.6111	(1.113)	0.0000	0.0000	9,973
2015/10/15	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2030	05/11/2015	8.49	Put	Bond Future	1,337.7800	1.3378	583.0700	0.5831	(56.415)	0	0	0
2015/10/15	2030	05/11/2015	8.51	Put	Bond Future	1,179.1500	1.1792	424.4400	0.4244	(64.005)	0	0	0
2015/10/15	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2030	05/11/2015	8.50	Put	Bond Future	1,258.4200	1.2584	503.7100	0.5037	(59.973)	0	0	0
2015/10/15	2030	04/02/2016	8.75	Call	Bond Future	240.2200	0.2402	1,006.4400	1.0064	318.966	0	0	0
2015/10/15	2030	04/02/2016			Bond Future	8.7186	94.4524	8.6192	95.2186	(1.140)	0.0000	0.0000	400
2015/10/15	2030	04/02/2016	8.76	Call	Bond Future	316.5600	0.3166	1,082.7800	1.0828	242.046	0	0	0
2015/10/15	2030	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2030	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2030	04/02/2016	8.74	Call	Bond Future	163.7800	0.1638	930.0000	0.9300	467.835	0	0	0
2015/10/15	2030	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2032	05/11/2015			Bond Future	8.7298	96.7674	8.6335	97.5788	(1.103)	0.0000	0.0000	2,982
2015/10/15	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2032	05/11/2015	7.99	Put	Bond Future	6,495.6500	6.4957	5,684.2900	5.6843	(12.491)	0	0	0
2015/10/15	2032	05/11/2015	8.01	Put	Bond Future	6,311.8100	6.3118	5,500.4500	5.5004	(12.855)	0	0	0
2015/10/15	2032	05/11/2015	8.00	Put	Bond Future	6,403.6700	6.4037	5,592.3100	5.5923	(12.670)	0	0	0
2015/10/15	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2032	04/02/2016			Bond Future	8.7874	98.3684	8.6882	99.1923	(1.129)	0.0000	0.0000	0
2015/10/15	2032	04/02/2016	8.69	Put	Bond Future	808.9400	0.8089	0.0000	0.0000	(100.000)	0	0	0
2015/10/15	2032	04/02/2016	8.71	Put	Bond Future	642.0000	0.6420	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/15	2032	04/02/2016	8.70	Put	Bond Future	725.4200	0.7254	0.0000	0.0000	(100.000)	0	0	0
2015/10/15	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	181.9000	0.1819	100.000	0	0	0
2015/10/15	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	14.9600	0.0150	100.000	0	0	0
2015/10/15	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	98.4800	0.0985	100.000	0	0	0
2015/10/15	2032	05/05/2016			Bond Future	8.8341	95.9486	8.7320	96.7862	(1.156)	0.0000	0.0000	0
2015/10/15	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2032	05/05/2016	9.01	Call	Bond Future	1,418.3700	1.4184	2,255.9300	2.2559	59.051	0	0	0
2015/10/15	2032	05/05/2016	8.99	Call	Bond Future	1,258.6700	1.2587	2,096.2300	2.0962	66.543	0	0	0
2015/10/15	2032	05/05/2016	9.00	Call	Bond Future	1,338.5700	1.3386	2,176.1300	2.1761	62.571	0	0	0
2015/10/15	2033	05/11/2015	102.41	Put	Bond Future	31.7700	0.0318	10.1700	0.0102	(67.989)	0	0	0
2015/10/15	2033	05/11/2015			Bond Future	102.3782	102.3782	102.3998	102.3998	0.021	0.0000	0.0000	0
2015/10/15	2033	05/11/2015	102.40	Put	Bond Future	21.7700	0.0218	0.1700	0.0002	(99.219)	0	0	0
2015/10/15	2033	05/11/2015	102.39	Put	Bond Future	11.7700	0.0118	0.0000	0.0000	(100.000)	0	0	0
2015/10/15	2033	05/11/2015	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2033	05/11/2015	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2033	05/11/2015	102.39	Call	Bond Future	0.0000	0.0000	9.8300	0.0098	100.000	0	0	0
2015/10/15	2033	04/02/2016	102.40	Call	Bond Future	1,680.3300	1.6803	1,701.6200	1.7016	1.267	0	0	0
2015/10/15	2033	04/02/2016			Bond Future	104.0803	104.0803	104.1016	104.1016	0.020	0.0000	0.0000	0
2015/10/15	2033	04/02/2016	102.41	Call	Bond Future	1,670.3300	1.6703	1,691.6200	1.6916	1.275	0	0	0
2015/10/15	2033	04/02/2016	102.39	Call	Bond Future	1,690.3300	1.6903	1,711.6200	1.7116	1.260	0	0	0
2015/10/15	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2033	05/05/2016			Bond Future	104.9384	104.9384	104.9591	104.9591	0.020	0.0000	0.0000	0
2015/10/15	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2033	05/05/2016	102.40	Call	Bond Future	2,538.3600	2.5384	2,559.0600	2.5591	0.815	0	0	0
2015/10/15	2033	05/05/2016	102.41	Call	Bond Future	2,528.3600	2.5284	2,549.0600	2.5491	0.819	0	0	0
2015/10/15	2033	05/05/2016	102.39	Call	Bond Future	2,548.3600	2.5484	2,569.0600	2.5691	0.812	0	0	0
2015/10/15	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2037	05/11/2015	7.99	Put	Bond Future	8,817.8100	8.8178	7,924.8300	7.9248	(10.127)	0	0	0
2015/10/15	2037	05/11/2015	8.01	Put	Bond Future	8,607.2200	8.6072	7,714.2400	7.7142	(10.375)	0	0	0
2015/10/15	2037	05/11/2015			Bond Future	8.8844	98.6902	8.7881	99.5832	(1.084)	0.0000	0.0000	49,825
2015/10/15	2037	05/11/2015	8.00	Put	Bond Future	8,712.4300	8.7124	7,819.4500	7.8195	(10.249)	0	0	0
2015/10/15	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2037	04/02/2016	8.75	Put	Bond Future	1,756.7000	1.7567	849.7900	0.8498	(51.626)	0	0	0
2015/10/15	2037	04/02/2016			Bond Future	8.9404	96.0661	8.8414	96.9730	(1.107)	0.0000	0.0000	370
2015/10/15	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2037	04/02/2016	8.74	Put	Bond Future	1,850.3200	1.8503	943.4100	0.9434	(49.014)	0	0	0
2015/10/15	2037	04/02/2016	8.76	Put	Bond Future	1,663.2100	1.6632	756.3000	0.7563	(54.528)	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
2015/10/15	2037	05/05/2016	8.99	Call	Bond Future	21.3200	0.0213	943.3800	0.9434	4324.859	0	0	0
2015/10/15	2037	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2037	05/05/2016			Bond Future	8.9876	97.7637	8.8859	98.6858	(1.132)	0.0000	0.0000	0
2015/10/15	2037	05/05/2016	9.00	Call	Bond Future	111.2000	0.1112	1,033.2600	1.0333	829.191	0	0	0
2015/10/15	2037	05/05/2016	9.01	Call	Bond Future	200.9500	0.2009	1,123.0100	1.1230	458.850	0	0	0
2015/10/15	2037	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2037	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2038	05/11/2015			Bond Future	126.9367	126.9367	126.9638	126.9638	0.021	0.0000	0.0000	8,054
2015/10/15	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2038	05/11/2015	133.99	Put	Bond Future	7,053.2500	7.0533	7,026.2000	7.0262	(0.384)	0	0	0
2015/10/15	2038	05/11/2015	134.01	Put	Bond Future	7,073.2500	7.0733	7,046.2000	7.0462	(0.382)	0	0	0
2015/10/15	2038	05/11/2015	134.00	Put	Bond Future	7,063.2500	7.0633	7,036.2000	7.0362	(0.383)	0	0	0
2015/10/15	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2038	04/02/2016			Bond Future	127.6746	127.6746	127.7010	127.7010	0.021	0.0000	0.0000	0
2015/10/15	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2038	04/02/2016	130.99	Put	Bond Future	3,315.3900	3.3154	3,288.9500	3.2889	(0.797)	0	0	0
2015/10/15	2038	04/02/2016	131.01	Put	Bond Future	3,335.3900	3.3354	3,308.9500	3.3089	(0.793)	0	0	0
2015/10/15	2038	04/02/2016	131.00	Put	Bond Future	3,325.3900	3.3254	3,298.9500	3.2989	(0.795)	0	0	0
2015/10/15	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2044	05/11/2015			Bond Future	8.9186	100.6725	8.8224	101.6535	(1.079)	0.0000	0.0000	17,516
2015/10/15	2044	05/11/2015	8.24	Put	Bond Future	7,286.5700	7.2866	6,305.5400	6.3055	(13.464)	0	0	0
2015/10/15	2044	05/11/2015	8.26	Put	Bond Future	7,059.0100	7.0590	6,077.9800	6.0780	(13.898)	0	0	0
2015/10/15	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2044	05/11/2015	8.25	Put	Bond Future	7,172.6800	7.1727	6,191.6500	6.1916	(13.677)	0	0	0
2015/10/15	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2044	04/02/2016			Bond Future	8.9714	97.9559	8.8726	98.9521	(1.102)	0.0000	0.0000	0
2015/10/15	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2044	04/02/2016	9.01	Call	Bond Future	384.5300	0.3845	1,380.7800	1.3808	259.083	0	0	0
2015/10/15	2044	04/02/2016	8.99	Call	Bond Future	185.6100	0.1856	1,181.8600	1.1819	536.744	0	0	0
2015/10/15	2044	04/02/2016	9.00	Call	Bond Future	285.1600	0.2852	1,281.4100	1.2814	349.365	0	0	0
2015/10/15	2044	05/05/2016	8.99	Put	Bond Future	256.5200	0.2565	0.0000	0.0000	(100.000)	0	0	0
2015/10/15	2044	05/05/2016			Bond Future	9.0159	99.6870	8.9144	100.6999	(1.125)	0.0000	0.0000	0
2015/10/15	2044	05/05/2016	9.01	Put	Bond Future	57.9600	0.0580	0.0000	0.0000	(100.000)	0	0	0
2015/10/15	2044	05/05/2016	9.00	Put	Bond Future	157.1500	0.1571	0.0000	0.0000	(100.000)	0	0	0
2015/10/15	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	954.9700	0.9550	100.000	0	0	0
2015/10/15	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	756.4100	0.7564	100.000	0	0	0
2015/10/15	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	855.7800	0.8558	100.000	0	0	0
2015/10/15	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2046	05/11/2015			Bond Future	126.7951	126.7951	126.8222	126.8222	0.021	0.0000	0.0000	6,943
2015/10/15	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
2015/10/15	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2046	05/11/2015	132.99	Put	Bond Future	6,194.8500	6.1949	6,167.8300	6.1678	(0.436)	0	0	0
2015/10/15	2046	05/11/2015	133.01	Put	Bond Future	6,214.8500	6.2149	6,187.8300	6.1878	(0.435)	0	0	0
2015/10/15	2046	05/11/2015	133.00	Put	Bond Future	6,204.8500	6.2049	6,177.8300	6.1778	(0.435)	0	0	0
2015/10/15	2046	04/02/2016	127.99	Call	Bond Future	913.3800	0.9134	939.9700	0.9400	2.911	0	0	0
2015/10/15	2046	04/02/2016			Bond Future	128.9034	128.9034	128.9300	128.9300	0.021	0.0000	0.0000	0
2015/10/15	2046	04/02/2016	128.00	Call	Bond Future	903.3800	0.9034	929.9700	0.9300	2.943	0	0	0
2015/10/15	2046	04/02/2016	128.01	Call	Bond Future	893.3800	0.8934	919.9700	0.9200	2.976	0	0	0
2015/10/15	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2050	05/11/2015			Bond Future	134.4558	134.4558	134.4850	134.4850	0.022	0.0000	0.0000	5,431
2015/10/15	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2050	05/11/2015	144.99	Put	Bond Future	10,534.1600	10.5342	10,505.0400	10.5050	(0.276)	0	0	0
2015/10/15	2050	05/11/2015	145.01	Put	Bond Future	10,554.1600	10.5542	10,525.0400	10.5250	(0.276)	0	0	0
2015/10/15	2050	05/11/2015	145.00	Put	Bond Future	10,544.1600	10.5442	10,515.0400	10.5150	(0.276)	0	0	0
2015/10/15	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2050	04/02/2016			Bond Future	135.1626	135.1626	135.1910	135.1910	0.021	0.0000	0.0000	0
2015/10/15	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2050	04/02/2016	137.99	Put	Bond Future	2,827.3500	2.8274	2,799.0200	2.7990	(1.002)	0	0	0
2015/10/15	2050	04/02/2016	138.01	Put	Bond Future	2,847.3500	2.8474	2,819.0200	2.8190	(0.995)	0	0	0
2015/10/15	2050	04/02/2016	138.00	Put	Bond Future	2,837.3500	2.8374	2,809.0200	2.8090	(0.998)	0	0	0
2015/10/15	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	AL37	05/11/2015			Index Future	468.7070	468.7070	470.5470	470.5470	0.393	0.0000	0.0000	3
2015/10/15	AL37	04/02/2016			Index Future	476.4620	476.4620	478.3280	478.3280	0.392	0.0000	0.0000	0
2015/10/15	AL7T	05/11/2015			Index Future	552.5860	552.5860	556.1920	556.1920	0.653	0.0000	0.0000	1
2015/10/15	AL7T	04/02/2016			Index Future	561.7280	561.7280	565.3890	565.3890	0.652	0.0000	0.0000	0
2015/10/15	ALBI	05/11/2015			Index Future	504.8550	504.8550	508.4140	508.4140	0.705	0.0000	0.0000	459
2015/10/15	ALBI	04/02/2016			Index Future	513.2070	513.2070	516.8210	516.8210	0.704	0.0000	0.0000	146
2015/10/15	ALBI	05/05/2016			Index Future	522.2660	522.2660	525.9390	525.9390	0.703	0.0000	0.0000	0
2015/10/15	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
2015/10/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/10/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C212	31/01/2022			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
2015/10/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/15	EL28	05/11/2015	126.99	Put	Bond Future	501.0100	0.5010	472.9200	0.4729	(5.607)	0	0	0
2015/10/15	EL28	05/11/2015			Bond Future	126.4890	126.4890	126.5171	126.5171	0.022	0.0000	0.0000	0
2015/10/15	EL28	05/11/2015	127.01	Put	Bond Future	521.0100	0.5210	492.9200	0.4929	(5.391)	0	0	0
2015/10/15	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	EL28	05/11/2015	127.00	Put	Bond Future	511.0100	0.5110	482.9200	0.4829	(5.497)	0	0	0
2015/10/15	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	EL28	04/02/2016	128.99	Put	Bond Future	397.7800	0.3978	370.2900	0.3703	(6.911)	0	0	0
2015/10/15	EL28	04/02/2016			Bond Future	128.5922	128.5922	128.6197	128.6197	0.021	0.0000	0.0000	0
2015/10/15	EL28	04/02/2016	129.01	Put	Bond Future	417.7800	0.4178	390.2900	0.3903	(6.580)	0	0	0
2015/10/15	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	EL28	04/02/2016	129.00	Put	Bond Future	407.7800	0.4078	380.2900	0.3803	(6.741)	0	0	0
2015/10/15	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	ES33	05/11/2015	9.00	Put	Bond Future	5,631.7800	5.6318	4,934.1000	4.9341	(12.388)	0	0	0
2015/10/15	ES33	05/11/2015			Bond Future	9.7467	82.3016	9.6501	82.9993	(0.992)	0.0000	0.0000	6,561
2015/10/15	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	ES33	05/11/2015	8.99	Put	Bond Future	5,711.1100	5.7111	5,013.4300	5.0134	(12.216)	0	0	0
2015/10/15	ES33	05/11/2015	9.01	Put	Bond Future	5,552.5500	5.5525	4,854.8700	4.8549	(12.565)	0	0	0
2015/10/15	ES33	04/02/2016	10.01	Call	Bond Future	1,227.7600	1.2278	1,936.2600	1.9363	57.707	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
2015/10/15	ES33	04/02/2016			Bond Future	9.8341	83.6632	9.7344	84.3717	(1.014)	0.0000	0.0000	0
2015/10/15	ES33	04/02/2016	9.99	Call	Bond Future	1,089.6300	1.0896	1,798.1300	1.7981	65.022	0	0	0
2015/10/15	ES33	04/02/2016	10.00	Call	Bond Future	1,158.7400	1.1587	1,867.2400	1.8672	61.144	0	0	0
2015/10/15	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	ES33	05/05/2016	10.01	Call	Bond Future	697.1500	0.6972	1,417.3800	1.4174	103.311	0	0	0
2015/10/15	ES33	05/05/2016			Bond Future	9.9092	81.3504	9.8065	82.0707	(1.037)	0.0000	0.0000	0
2015/10/15	ES33	05/05/2016	9.99	Call	Bond Future	559.5100	0.5595	1,279.7400	1.2797	128.725	0	0	0
2015/10/15	ES33	05/05/2016	10.00	Call	Bond Future	628.3800	0.6284	1,348.6100	1.3486	114.617	0	0	0
2015/10/15	ES33	05/05/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	ES33	05/05/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	ES33	05/05/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	GOVI	05/11/2015			GOVI	501.1620	501.1620	504.4140	504.4140	0.649	0.0000	0.0000	453
2015/10/15	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	GOVI	05/11/2015	529.99	Put	GOVI	288,280.0000	28.8280	255,760.0000	25.5760	(11.281)	0	0	0
2015/10/15	GOVI	05/11/2015	530.01	Put	GOVI	288,480.0000	28.8480	255,960.0000	25.5960	(11.273)	0	0	0
2015/10/15	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	GOVI	05/11/2015	530.00	Put	GOVI	288,380.0000	28.8380	255,860.0000	25.5860	(11.277)	0	0	0
2015/10/15	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	7,450.0000	0.7450	100.000	0	0	0
2015/10/15	GOVI	04/02/2016			GOVI	509.4540	509.4540	512.7550	512.7550	0.648	0.0000	0.0000	26
2015/10/15	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	7,650.0000	0.7650	100.000	0	0	0
2015/10/15	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	7,550.0000	0.7550	100.000	0	0	0
2015/10/15	GOVI	04/02/2016	511.99	Put	GOVI	25,360.0000	2.5360	0.0000	0.0000	(100.000)	0	0	0
2015/10/15	GOVI	04/02/2016	512.01	Put	GOVI	25,560.0000	2.5560	0.0000	0.0000	(100.000)	0	0	0
2015/10/15	GOVI	04/02/2016	512.00	Put	GOVI	25,460.0000	2.5460	0.0000	0.0000	(100.000)	0	0	0
2015/10/15	GOVI	05/05/2016	518.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	GOVI	05/05/2016			GOVI	518.4470	518.4470	521.8010	521.8010	0.647	0.0000	0.0000	0
2015/10/15	GOVI	05/05/2016	518.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	GOVI	05/05/2016	518.01	Call	GOVI	4,370.0000	0.4370	37,910.0000	3.7910	767.506	0	0	0
2015/10/15	GOVI	05/05/2016	517.99	Call	GOVI	4,570.0000	0.4570	38,110.0000	3.8110	733.917	0	0	0
2015/10/15	GOVI	05/05/2016	518.00	Call	GOVI	4,470.0000	0.4470	38,010.0000	3.8010	750.336	0	0	0
2015/10/15	GOVI	05/05/2016	517.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/10/15	IGOV	05/11/2015			Index Future	232.8680	232.8680	232.9130	232.9130	0.019	0.0000	0.0000	971
2015/10/15	IGOV	04/02/2016			Index Future	236.7390	236.7390	236.7840	236.7840	0.019	0.0000	0.0000	82
2015/10/15	IGOV	05/05/2016			Index Future	240.9370	240.9370	240.9800	240.9800	0.018	0.0000	0.0000	0
2015/10/15	ILBI	05/11/2015			Index Future	631.8910	631.8910	632.0110	632.0110	0.019	0.0000	0.0000	0
2015/10/15	ILBI	04/02/2016			Index Future	642.6450	642.6450	642.7650	642.7650	0.019	0.0000	0.0000	163
2015/10/15	IS01	19/12/2016			Interest Rate Swap	99.6750	99.6750	99.6349	99.6349	(0.040)	0.0000	0.0000	0
2015/10/15	IS02	18/12/2017			Interest Rate Swap	99.5629	99.5629	99.4062	99.4062	(0.157)	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
2015/10/15	IS05	17/12/2020			Interest Rate Swap	98.6019	98.6019	98.1354	98.1354	(0.473)	0.0000	0.0000	0
2015/10/15	IS10	17/12/2025			Interest Rate Swap	99.9303	99.9303	99.2610	99.2610	(0.670)	0.0000	0.0000	0
2015/10/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/10/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/10/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/10/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/10/15	JBAF	21/10/2015			Jibar Tradeable Future	6.3100	93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2015/10/15	JBAF	18/11/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/10/15	JBAF	15/12/2015			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2015/10/15	JBAF	20/01/2016			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/10/15	JBAF	17/02/2016			Jibar Tradeable Future	6.5300	93.4700	6.5300	93.4700	0.000	0.0000	0.0000	2,000
2015/10/15	JBAF	16/03/2016			Jibar Tradeable Future	6.5700	93.4300	6.5700	93.4300	0.000	0.0000	0.0000	0
2015/10/15	JBAF	15/06/2016			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2015/10/15	JBAF	21/09/2016			Jibar Tradeable Future	7.0500	92.9500	7.0500	92.9500	0.000	0.0000	0.0000	0
2015/10/15	JBAF	21/12/2016			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2015/10/15	JBAF	15/03/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2015/10/15	JBAF	21/06/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2015/10/15	JBAF	20/09/2017			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2015/10/15	R023	05/11/2015			Bond Future	8.0525	99.8557	7.9456	100.4338	(1.328)	0.0000	0.0000	14,015
2015/10/15	R023	05/11/2015	7.99	Put	Bond Future	880.8300	0.8808	571.4700	0.5715	(35.121)	0	0	0
2015/10/15	R023	05/11/2015	8.01	Put	Bond Future	820.0200	0.8200	524.9600	0.5250	(35.982)	0	0	0
2015/10/15	R023	05/11/2015	7.99	Call	Bond Future	543.3700	0.5434	812.1300	0.8121	49.462	0	0	0
2015/10/15	R023	05/11/2015	8.00	Put	Bond Future	850.0900	0.8501	547.8700	0.5479	(35.552)	0	0	0
2015/10/15	R023	05/11/2015	8.00	Call	Bond Future	566.7200	0.5667	842.6200	0.8426	48.684	0	0	0
2015/10/15	R023	05/11/2015	8.01	Call	Bond Future	590.7100	0.5907	873.7700	0.8738	47.919	0	0	0
2015/10/15	R023	04/02/2016	8.01	Put	Bond Future	1,804.7000	1.8047	1,491.6400	1.4916	(17.347)	0	0	0
2015/10/15	R023	04/02/2016			Bond Future	8.1192	101.5078	8.0074	102.0945	(1.378)	0.0000	0.0000	1,050
2015/10/15	R023	04/02/2016	8.00	Put	Bond Future	1,834.0800	1.8341	1,517.7500	1.5178	(17.247)	0	0	0
2015/10/15	R023	04/02/2016	8.01	Call	Bond Future	1,231.9000	1.2319	1,505.5900	1.5056	22.217	0	0	0
2015/10/15	R023	04/02/2016	7.99	Call	Bond Future	1,185.6100	1.1856	1,452.7600	1.4528	22.533	0	0	0
2015/10/15	R023	04/02/2016	8.00	Call	Bond Future	1,208.6200	1.2086	1,479.0400	1.4790	22.374	0	0	0
2015/10/15	R023	04/02/2016	7.99	Put	Bond Future	1,863.7700	1.8638	1,544.1700	1.5442	(17.148)	0	0	0
2015/10/15	R023	05/05/2016			Bond Future	8.1617	99.3720	8.0448	99.9682	(1.433)	0.0000	0.0000	0
2015/10/15	R023	05/05/2016	8.24	Put	Bond Future	1,871.2600	1.8713	1,606.0800	1.6061	(14.171)	0	0	0
2015/10/15	R023	05/05/2016	8.26	Put	Bond Future	1,825.2700	1.8253	1,564.6600	1.5647	(14.278)	0	0	0
2015/10/15	R023	05/05/2016	8.24	Call	Bond Future	2,267.7500	2.2678	2,598.7700	2.5988	14.597	0	0	0
2015/10/15	R023	05/05/2016	8.25	Put	Bond Future	1,848.0100	1.8480	1,585.1200	1.5851	(14.226)	0	0	0
2015/10/15	R023	05/05/2016	8.25	Call	Bond Future	2,295.0000	2.2950	2,628.3100	2.6283	14.523	0	0	0
2015/10/15	R023	05/05/2016	8.26	Call	Bond Future	2,322.7300	2.3227	2,658.3200	2.6583	14.448	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
2015/10/15	R186	05/11/2015	7.75	Put	Bond Future	4,037.5100	4.0375	3,288.8200	3.2888	(18.543)	0	0	0
2015/10/15	R186	05/11/2015	8.24	Call	Bond Future	1,085.8600	1.0859	1,526.4000	1.5264	40.571	0	0	0
2015/10/15	R186	05/11/2015	8.25	Put	Bond Future	1,007.7600	1.0078	644.4400	0.6444	(36.052)	0	0	8,650
2015/10/15	R186	05/11/2015	8.45	Call	Bond Future	2,125.6300	2.1256	2,748.7900	2.7488	29.316	0	0	200
2015/10/15	R186	05/11/2015	8.75	Call	Bond Future	4,089.5800	4.0896	4,857.1800	4.8572	18.770	0	0	0
2015/10/15	R186	05/11/2015	8.85	Put	Bond Future	42.1900	0.0422	16.8100	0.0168	(60.156)	0	0	2,283
2015/10/15	R186	05/11/2015			Bond Future	8.2351	120.3401	8.1335	121.1537	(1.233)	0.0000	0.0000	32,906
2015/10/15	R186	05/11/2015	8.00	Put	Bond Future	2,270.4500	2.2704	1,673.0700	1.6731	(26.311)	0	0	0
2015/10/15	R186	05/11/2015	9.00	Put	Bond Future	14.2900	0.0143	4.9500	0.0050	(65.360)	0	0	2,600
2015/10/15	R186	05/11/2015	8.22	Call	Bond Future	1,006.9400	1.0069	1,428.0200	1.4280	41.818	0	0	0
2015/10/15	R186	05/11/2015	8.24	Put	Bond Future	1,046.6500	1.0467	673.6500	0.6736	(35.638)	0	0	0
2015/10/15	R186	05/11/2015	8.35	Put	Bond Future	673.8800	0.6739	403.0800	0.4031	(40.185)	0	0	9,430
2015/10/15	R186	05/11/2015	8.26	Put	Bond Future	970.0800	0.9701	616.3800	0.6164	(36.461)	0	0	0
2015/10/15	R186	05/11/2015	8.50	Put	Bond Future	336.2500	0.3363	180.1600	0.1802	(46.421)	0	0	4,666
2015/10/15	R186	05/11/2015	8.55	Put	Bond Future	259.9000	0.2599	133.8900	0.1339	(48.484)	0	0	4,667
2015/10/15	R186	05/11/2015	7.73	Call	Bond Future	70.2300	0.0702	127.7800	0.1278	81.945	0	0	169
2015/10/15	R186	05/11/2015	7.86	Call	Bond Future	168.9200	0.1689	286.4200	0.2864	69.560	0	0	674
2015/10/15	R186	05/11/2015	8.35	Call	Bond Future	1,585.1700	1.5852	2,127.9100	2.1279	34.239	0	0	843
2015/10/15	R186	05/11/2015	8.00	Call	Bond Future	375.5300	0.3755	591.6900	0.5917	57.561	0	0	200
2015/10/15	R186	05/11/2015	8.45	Put	Bond Future	429.2700	0.4293	238.8900	0.2389	(44.350)	0	0	6,308
2015/10/15	R186	05/11/2015	8.75	Put	Bond Future	81.4000	0.0814	35.4600	0.0355	(56.437)	0	0	10,200
2015/10/15	R186	05/11/2015	8.85	Call	Bond Future	4,806.7700	4.8068	5,594.9300	5.5949	16.397	0	0	0
2015/10/15	R186	05/11/2015	9.00	Call	Bond Future	5,900.4100	5.9004	6,704.6100	6.7046	13.630	0	0	0
2015/10/15	R186	05/11/2015	7.73	Put	Bond Future	4,193.6900	4.1937	3,437.7000	3.4377	(18.027)	0	0	0
2015/10/15	R186	05/11/2015	7.75	Call	Bond Future	81.0700	0.0811	145.9200	0.1459	79.993	0	0	1,200
2015/10/15	R186	05/11/2015	7.86	Put	Bond Future	3,212.3300	3.2123	2,516.2900	2.5163	(21.668)	0	0	0
2015/10/15	R186	05/11/2015	8.25	Call	Bond Future	1,126.6200	1.1266	1,576.8400	1.5768	39.962	0	0	0
2015/10/15	R186	05/11/2015	8.22	Put	Bond Future	1,127.2500	1.1272	734.7900	0.7348	(34.816)	0	0	1,090
2015/10/15	R186	05/11/2015	8.26	Call	Bond Future	1,168.5200	1.1685	1,628.3600	1.6284	39.352	0	0	0
2015/10/15	R186	05/11/2015	8.50	Call	Bond Future	2,422.4100	2.4224	3,079.8600	3.0799	27.140	0	0	650
2015/10/15	R186	05/11/2015	8.55	Call	Bond Future	2,734.0500	2.7340	3,421.5800	3.4216	25.147	0	0	0
2015/10/15	R186	04/02/2016	7.50	Call	Bond Future	408.7400	0.4087	534.2200	0.5342	30.699	0	0	0
2015/10/15	R186	04/02/2016			Bond Future	8.2909	117.0337	8.1857	117.8596	(1.270)	0.0000	0.0000	6,227
2015/10/15	R186	04/02/2016	8.75	Call	Bond Future	4,515.4700	4.5155	5,130.4000	5.1304	13.618	0	0	0
2015/10/15	R186	04/02/2016	7.51	Call	Bond Future	420.4100	0.4204	548.6800	0.5487	30.511	0	0	0
2015/10/15	R186	04/02/2016	7.49	Call	Bond Future	397.7700	0.3978	520.5500	0.5205	30.867	0	0	0
2015/10/15	R186	04/02/2016	7.50	Put	Bond Future	6,814.4700	6.8145	6,114.0500	6.1140	(10.278)	0	0	0
2015/10/15	R186	04/02/2016	7.49	Put	Bond Future	6,887.5200	6.8875	6,184.4000	6.1844	(10.209)	0	0	0
2015/10/15	R186	04/02/2016	8.75	Put	Bond Future	1,005.5800	1.0056	794.6100	0.7946	(20.980)	0	0	6,700
2015/10/15	R186	04/02/2016	7.51	Put	Bond Future	6,742.2000	6.7422	6,044.5700	6.0446	(10.347)	0	0	0
2015/10/15	R186	05/05/2016			Bond Future	8.3328	119.1009	8.2236	119.9403	(1.310)	0.0000	0.0000	0
2015/10/15	R186	05/05/2016	8.34	Call	Bond Future	3,194.6400	3.1946	3,637.6500	3.6376	13.867	0	0	0
2015/10/15	R186	05/05/2016	8.35	Call	Bond Future	3,233.2800	3.2333	3,679.5000	3.6795	13.801	0	0	0
2015/10/15	R186	05/05/2016	8.33	Call	Bond Future	3,156.2800	3.1563	3,596.0700	3.5961	13.934	0	0	0
2015/10/15	R186	05/05/2016	8.35	Put	Bond Future	3,101.4400	3.1014	2,708.3000	2.7083	(12.676)	0	0	0
2015/10/15	R186	05/05/2016	7.56	Put	Bond Future	7,121.0500	7.1211	6,482.0400	6.4820	(8.974)	0	0	0
2015/10/15	R186	05/05/2016	8.34	Put	Bond Future	3,139.2500	3.1393	2,742.9000	2.7429	(12.626)	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
2015/10/15	R186	05/05/2016	7.56	Call	Bond Future	995.8200	0.9958	1,196.1700	1.1962	20.119	0	0	0
2015/10/15	R186	05/05/2016	8.33	Put	Bond Future	3,177.4000	3.1774	2,777.8300	2.7778	(12.575)	0	0	0
2015/10/15	R186	04/08/2016	8.51	Put	Bond Future	3,284.5900	3.2846	2,916.6200	2.9166	(11.203)	0	0	0
2015/10/15	R186	04/08/2016			Bond Future	8.3744	115.9486	8.2611	116.8025	(1.353)	0.0000	0.0000	0
2015/10/15	R186	04/08/2016	8.50	Put	Bond Future	3,318.1700	3.3182	2,947.5700	2.9476	(11.169)	0	0	0
2015/10/15	R186	04/08/2016	8.51	Call	Bond Future	4,295.2100	4.2952	4,781.0600	4.7811	11.311	0	0	0
2015/10/15	R186	04/08/2016	8.49	Call	Bond Future	4,214.7300	4.2147	4,695.3200	4.6953	11.403	0	0	0
2015/10/15	R186	04/08/2016	8.50	Call	Bond Future	4,254.6700	4.2547	4,737.8900	4.7379	11.357	0	0	0
2015/10/15	R186	04/08/2016	8.49	Put	Bond Future	3,352.4100	3.3524	2,979.1800	2.9792	(11.133)	0	0	0
2015/10/15	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	22.9500	0.0229	100.000	0	0	0
2015/10/15	R197	05/11/2015			Bond Future	294.9620	294.9620	295.0229	295.0229	0.021	0.0000	0.0000	927
2015/10/15	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	32.9500	0.0329	100.000	0	0	0
2015/10/15	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	12.9500	0.0129	100.000	0	0	0
2015/10/15	R197	05/11/2015	294.99	Put	Bond Future	27.9700	0.0280	0.0000	0.0000	(100.000)	0	0	0
2015/10/15	R197	05/11/2015	295.01	Put	Bond Future	47.9700	0.0480	0.0000	0.0000	(100.000)	0	0	0
2015/10/15	R197	05/11/2015	295.00	Put	Bond Future	37.9700	0.0380	0.0000	0.0000	(100.000)	0	0	0
2015/10/15	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R197	04/02/2016			Bond Future	293.5119	293.5119	293.5718	293.5718	0.020	0.0000	0.0000	0
2015/10/15	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R197	04/02/2016	296.99	Put	Bond Future	3,478.0500	3.4781	3,418.2000	3.4182	(1.721)	0	0	0
2015/10/15	R197	04/02/2016	297.01	Put	Bond Future	3,498.0500	3.4981	3,438.2000	3.4382	(1.711)	0	0	0
2015/10/15	R197	04/02/2016	297.00	Put	Bond Future	3,488.0500	3.4881	3,428.2000	3.4282	(1.716)	0	0	0
2015/10/15	R202	05/11/2015			Bond Future	240.7930	240.7930	240.8433	240.8433	0.021	0.0000	0.0000	53,917
2015/10/15	R202	05/11/2015	245.99	Put	Bond Future	5,196.9800	5.1970	5,146.6900	5.1467	(0.968)	0	0	0
2015/10/15	R202	05/11/2015	246.01	Put	Bond Future	5,216.9800	5.2170	5,166.6900	5.1667	(0.964)	0	0	0
2015/10/15	R202	05/11/2015	246.00	Put	Bond Future	5,206.9800	5.2070	5,156.6900	5.1567	(0.966)	0	0	0
2015/10/15	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R202	04/02/2016			Bond Future	241.4214	241.4214	241.4710	241.4710	0.021	0.0000	0.0000	0
2015/10/15	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R202	04/02/2016	239.99	Call	Bond Future	1,431.4200	1.4314	1,480.9700	1.4810	3.462	0	0	0
2015/10/15	R202	04/02/2016	240.00	Call	Bond Future	1,421.4200	1.4214	1,470.9700	1.4710	3.486	0	0	0
2015/10/15	R202	04/02/2016	240.01	Call	Bond Future	1,411.4200	1.4114	1,460.9700	1.4610	3.511	0	0	0
2015/10/15	R203	05/11/2015	5.99	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2015/10/15	R203	05/11/2015	6.00	Put	Bond Future	1,773.0100	1.7730	1,583.6100	1.5836	(10.682)	0	0	0
2015/10/15	R203	05/11/2015			Bond Future	7.0137	103.3606	6.9043	103.5500	(1.560)	0.0000	0.0000	15,930
2015/10/15	R203	05/11/2015	6.00	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2015/10/15	R203	05/11/2015	6.01	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2015/10/15	R203	05/11/2015	5.99	Put	Bond Future	1,790.7000	1.7907	1,601.3000	1.6013	(10.577)	0	0	0
2015/10/15	R203	05/11/2015	6.01	Put	Bond Future	1,755.3200	1.7553	1,565.9200	1.5659	(10.790)	0	0	0
2015/10/15	R203	04/02/2016	7.25	Put	Bond Future	152.6600	0.1527	95.8300	0.0958	(37.227)	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
2015/10/15	R203	04/02/2016	7.26	Put	Bond Future	147.7800	0.1478	92.3900	0.0924	(37.481)	0	0	0
2015/10/15	R203	04/02/2016			Bond Future	7.0712	105.0707	6.9440	105.2623	(1.799)	0.0000	0.0000	0
2015/10/15	R203	04/02/2016	7.26	Call	Bond Future	431.1000	0.4311	567.2800	0.5673	31.589	0	0	0
2015/10/15	R203	04/02/2016	7.24	Call	Bond Future	411.0200	0.4110	544.2900	0.5443	32.424	0	0	0
2015/10/15	R203	04/02/2016	7.25	Call	Bond Future	421.0000	0.4210	555.7400	0.5557	32.005	0	0	0
2015/10/15	R203	04/02/2016	7.24	Put	Bond Future	157.6700	0.1577	99.3700	0.0994	(36.976)	0	0	0
2015/10/15	R203	05/05/2016	7.25	Put	Bond Future	316.2400	0.3162	243.3100	0.2433	(23.062)	0	0	0
2015/10/15	R203	05/05/2016			Bond Future	7.0509	102.7568	6.8995	102.9508	(2.147)	0.0000	0.0000	0
2015/10/15	R203	05/05/2016	7.26	Call	Bond Future	578.5700	0.5786	700.5100	0.7005	21.076	0	0	0
2015/10/15	R203	05/05/2016	7.24	Call	Bond Future	562.9000	0.5629	683.1300	0.6831	21.359	0	0	0
2015/10/15	R203	05/05/2016	7.25	Call	Bond Future	570.7100	0.5707	691.8000	0.6918	21.217	0	0	0
2015/10/15	R203	05/05/2016	7.24	Put	Bond Future	321.1900	0.3212	247.4000	0.2474	(22.974)	0	0	0
2015/10/15	R203	05/05/2016	7.26	Put	Bond Future	311.3500	0.3114	239.2700	0.2393	(23.151)	0	0	0
2015/10/15	R204	05/11/2015			Bond Future	7.3943	104.7478	7.2811	105.0614	(1.531)	0.0000	0.0000	24,731
2015/10/15	R204	05/11/2015	6.25	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2015/10/15	R204	05/11/2015	6.24	Put	Bond Future	3,254.4200	3.2544	2,940.8300	2.9408	(9.636)	0	0	0
2015/10/15	R204	05/11/2015	6.26	Put	Bond Future	3,196.9400	3.1969	2,883.3500	2.8833	(9.809)	0	0	0
2015/10/15	R204	05/11/2015	6.25	Put	Bond Future	3,225.6800	3.2257	2,912.0900	2.9121	(9.722)	0	0	0
2015/10/15	R204	05/11/2015	6.26	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2015/10/15	R204	05/11/2015	6.24	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2015/10/15	R204	04/02/2016	7.50	Call	Bond Future	625.9500	0.6259	805.8000	0.8058	28.732	0	0	0
2015/10/15	R204	04/02/2016			Bond Future	7.4613	102.4447	7.3373	102.7625	(1.661)	0.0000	0.0000	0
2015/10/15	R204	04/02/2016	7.51	Call	Bond Future	639.6800	0.6397	821.7300	0.8217	28.460	0	0	0
2015/10/15	R204	04/02/2016	7.49	Put	Bond Future	538.6300	0.5386	398.4600	0.3985	(26.023)	0	0	0
2015/10/15	R204	04/02/2016	7.51	Put	Bond Future	515.0100	0.5150	379.2500	0.3792	(26.361)	0	0	0
2015/10/15	R204	04/02/2016	7.49	Call	Bond Future	612.1800	0.6122	789.8200	0.7898	29.018	0	0	0
2015/10/15	R204	04/02/2016	7.50	Put	Bond Future	526.8400	0.5268	388.8800	0.3889	(26.186)	0	0	0
2015/10/15	R204	05/05/2016	7.75	Call	Bond Future	1,200.3300	1.2003	1,405.2900	1.4053	17.075	0	0	0
2015/10/15	R204	05/05/2016			Bond Future	7.4925	104.2541	7.3558	104.5766	(1.824)	0.0000	0.0000	0
2015/10/15	R204	05/05/2016	7.76	Call	Bond Future	1,215.1200	1.2151	1,421.3500	1.4213	16.972	0	0	0
2015/10/15	R204	05/05/2016	7.74	Put	Bond Future	604.9900	0.6050	486.2000	0.4862	(19.635)	0	0	0
2015/10/15	R204	05/05/2016	7.76	Put	Bond Future	587.7600	0.5878	471.5200	0.4715	(19.777)	0	0	0
2015/10/15	R204	05/05/2016	7.74	Call	Bond Future	1,185.6200	1.1856	1,389.3000	1.3893	17.179	0	0	0
2015/10/15	R204	05/05/2016	7.75	Put	Bond Future	596.3300	0.5963	478.8200	0.4788	(19.706)	0	0	0
2015/10/15	R207	05/11/2015	7.76	Call	Bond Future	634.6200	0.6346	886.6800	0.8867	39.718	0	0	0
2015/10/15	R207	05/11/2015			Bond Future	7.6585	100.8714	7.5509	101.2476	(1.404)	0.0000	0.0000	40,851
2015/10/15	R207	05/11/2015	7.74	Call	Bond Future	591.6200	0.5916	834.8500	0.8348	41.113	0	0	0
2015/10/15	R207	05/11/2015	7.50	Call	Bond Future	209.9500	0.2100	339.3700	0.3394	61.643	0	0	19
2015/10/15	R207	05/11/2015	7.75	Call	Bond Future	612.9100	0.6129	860.5900	0.8606	40.411	0	0	0
2015/10/15	R207	05/11/2015	7.43	Call	Bond Future	143.7600	0.1438	242.9700	0.2430	69.011	0	0	53
2015/10/15	R207	05/11/2015	7.74	Put	Bond Future	307.5200	0.3075	174.5200	0.1745	(43.249)	0	0	0
2015/10/15	R207	05/11/2015	7.43	Put	Bond Future	945.2400	0.9452	668.2200	0.6682	(29.307)	0	0	0
2015/10/15	R207	05/11/2015	7.76	Put	Bond Future	280.9800	0.2810	156.8100	0.1568	(44.192)	0	0	0
2015/10/15	R207	05/11/2015	7.50	Put	Bond Future	765.0300	0.7650	518.2200	0.5182	(32.261)	0	0	0
2015/10/15	R207	05/11/2015	7.75	Put	Bond Future	294.0300	0.2940	165.4800	0.1655	(43.720)	0	0	0
2015/10/15	R207	04/02/2016	7.49	Put	Bond Future	1,270.2000	1.2702	1,033.8100	1.0338	(18.610)	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
2015/10/15	R207	04/02/2016	7.27	Put	Bond Future	1,792.0300	1.7920	1,506.6700	1.5067	(15.924)	0	0	0
2015/10/15	R207	04/02/2016			Bond Future	7.7270	98.8989	7.6118	99.2804	(1.491)	0.0000	0.0000	0
2015/10/15	R207	04/02/2016	7.51	Put	Bond Future	1,227.8500	1.2278	996.2400	0.9962	(18.863)	0	0	0
2015/10/15	R207	04/02/2016	7.27	Call	Bond Future	267.9100	0.2679	364.0800	0.3641	35.896	0	0	43
2015/10/15	R207	04/02/2016	7.50	Call	Bond Future	495.4600	0.4955	642.9800	0.6430	29.774	0	0	19
2015/10/15	R207	04/02/2016	7.51	Call	Bond Future	507.7300	0.5077	657.6500	0.6577	29.528	0	0	0
2015/10/15	R207	04/02/2016	7.49	Call	Bond Future	483.3800	0.4834	628.5200	0.6285	30.026	0	0	0
2015/10/15	R207	04/02/2016	7.50	Put	Bond Future	1,248.9200	1.2489	1,014.9100	1.0149	(18.737)	0	0	0
2015/10/15	R207	05/05/2016	7.86	Put	Bond Future	1,051.8700	1.0519	881.6200	0.8816	(16.185)	0	0	0
2015/10/15	R207	05/05/2016			Bond Future	7.7735	100.6460	7.6496	101.0333	(1.594)	0.0000	0.0000	0
2015/10/15	R207	05/05/2016	7.85	Put	Bond Future	1,065.9400	1.0659	894.0900	0.8941	(16.122)	0	0	0
2015/10/15	R207	05/05/2016	7.56	Put	Bond Future	1,536.1000	1.5361	1,316.9200	1.3169	(14.269)	0	0	0
2015/10/15	R207	05/05/2016	7.84	Put	Bond Future	1,080.1500	1.0802	906.7000	0.9067	(16.058)	0	0	0
2015/10/15	R207	05/05/2016	7.56	Call	Bond Future	867.4200	0.8674	1,035.5900	1.0356	19.387	0	0	43
2015/10/15	R207	05/05/2016	7.85	Call	Bond Future	1,304.2000	1.3042	1,519.7000	1.5197	16.524	0	0	0
2015/10/15	R207	05/05/2016	7.86	Call	Bond Future	1,321.2200	1.3212	1,538.3200	1.5383	16.432	0	0	0
2015/10/15	R207	05/05/2016	7.84	Call	Bond Future	1,287.3000	1.2873	1,501.2000	1.5012	16.616	0	0	0
2015/10/15	R207	04/08/2016			Bond Future	7.8198	98.8183	7.6857	99.2121	(1.715)	0.0000	0.0000	0
2015/10/15	R207	04/08/2016	7.99	Put	Bond Future	1,108.8300	1.1088	944.4700	0.9445	(14.823)	0	0	0
2015/10/15	R207	04/08/2016	8.01	Put	Bond Future	1,084.3500	1.0844	922.6200	0.9226	(14.915)	0	0	0
2015/10/15	R207	04/08/2016	8.00	Put	Bond Future	1,096.5400	1.0965	933.5000	0.9335	(14.869)	0	0	0
2015/10/15	R207	04/08/2016	8.01	Call	Bond Future	1,639.3000	1.6393	1,871.3000	1.8713	14.152	0	0	0
2015/10/15	R207	04/08/2016	7.99	Call	Bond Future	1,605.6000	1.6056	1,834.9700	1.8350	14.286	0	0	0
2015/10/15	R207	04/08/2016	8.00	Call	Bond Future	1,622.4000	1.6224	1,853.0900	1.8531	14.219	0	0	0
2015/10/15	R208	05/11/2015			Bond Future	7.8223	96.1028	7.7101	96.5763	(1.434)	0.0000	0.0000	39,606
2015/10/15	R208	05/11/2015	7.74	Put	Bond Future	721.3400	0.7213	458.1500	0.4581	(36.486)	0	0	0
2015/10/15	R208	05/11/2015	8.48	Call	Bond Future	2,730.0200	2.7300	3,195.7200	3.1957	17.058	0	0	0
2015/10/15	R208	05/11/2015	7.75	Call	Bond Future	391.2600	0.3913	607.5200	0.6075	55.273	0	0	0
2015/10/15	R208	05/11/2015	7.76	Call	Bond Future	408.8700	0.4089	631.1500	0.6312	54.364	0	0	0
2015/10/15	R208	05/11/2015	7.74	Call	Bond Future	374.1700	0.3742	584.4300	0.5844	56.194	0	0	0
2015/10/15	R208	05/11/2015	8.48	Put	Bond Future	11.2900	0.0113	3.5400	0.0035	(68.645)	0	0	2,200
2015/10/15	R208	05/11/2015	7.76	Put	Bond Future	671.5800	0.6716	420.4100	0.4204	(37.400)	0	0	0
2015/10/15	R208	05/11/2015	7.75	Put	Bond Future	696.1900	0.6962	439.0000	0.4390	(36.943)	0	0	0
2015/10/15	R208	04/02/2016			Bond Future	7.8868	97.6929	7.7683	98.1733	(1.503)	0.0000	0.0000	0
2015/10/15	R208	04/02/2016	7.74	Put	Bond Future	1,402.2400	1.4022	1,134.8100	1.1348	(19.072)	0	0	0
2015/10/15	R208	04/02/2016	7.76	Put	Bond Future	1,355.3500	1.3553	1,093.6600	1.0937	(19.308)	0	0	0
2015/10/15	R208	04/02/2016	7.75	Put	Bond Future	1,378.6700	1.3787	1,114.1000	1.1141	(19.190)	0	0	0
2015/10/15	R208	04/02/2016	7.76	Call	Bond Future	841.1700	0.8412	1,059.8700	1.0599	26.000	0	0	0
2015/10/15	R208	04/02/2016	7.74	Call	Bond Future	806.6900	0.8067	1,019.6500	1.0197	26.399	0	0	0
2015/10/15	R208	04/02/2016	7.75	Call	Bond Future	823.8200	0.8238	1,039.6400	1.0396	26.197	0	0	0
2015/10/15	R208	05/05/2016	7.99	Call	Bond Future	1,636.0000	1.6360	1,904.3100	1.9043	16.400	0	0	0
2015/10/15	R208	05/05/2016	8.00	Put	Bond Future	1,387.7700	1.3878	1,170.0100	1.1700	(15.691)	0	0	0
2015/10/15	R208	05/05/2016			Bond Future	7.9305	96.0168	7.8050	96.5049	(1.583)	0.0000	0.0000	0
2015/10/15	R208	05/05/2016	8.00	Call	Bond Future	1,656.5900	1.6566	1,926.8600	1.9269	16.315	0	0	0
2015/10/15	R208	05/05/2016	8.01	Call	Bond Future	1,677.6100	1.6776	1,949.8300	1.9498	16.227	0	0	0
2015/10/15	R208	05/05/2016	7.99	Put	Bond Future	1,405.8100	1.4058	1,186.0900	1.1861	(15.629)	0	0	0
2015/10/15	R208	05/05/2016	8.01	Put	Bond Future	1,370.1700	1.3702	1,154.3600	1.1544	(15.751)	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
2015/10/15	R209	05/11/2015	7.99	Put	Bond Future	6,674.1500	6.6741	5,939.8000	5.9398	(11.003)	0	0	0
2015/10/15	R209	05/11/2015	9.25	Call	Bond Future	3,416.5200	3.4165	4,083.8200	4.0838	19.532	0	0	0
2015/10/15	R209	05/11/2015			Bond Future	8.8083	76.6539	8.7121	77.3948	(1.092)	0.0000	0.0000	24,850
2015/10/15	R209	05/11/2015	8.01	Put	Bond Future	6,502.3700	6.5024	5,769.2100	5.7692	(11.275)	0	0	0
2015/10/15	R209	05/11/2015	9.16	Put	Bond Future	241.0400	0.2410	131.3200	0.1313	(45.519)	0	0	0
2015/10/15	R209	05/11/2015	7.99	Call	Bond Future	7.1100	0.0071	13.6300	0.0136	91.702	0	0	0
2015/10/15	R209	05/11/2015	8.00	Put	Bond Future	6,588.1500	6.5882	5,854.3700	5.8544	(11.138)	0	0	0
2015/10/15	R209	05/11/2015	9.25	Put	Bond Future	150.5500	0.1505	76.9800	0.0770	(48.867)	0	0	900
2015/10/15	R209	05/11/2015	8.50	Put	Bond Future	2,696.9300	2.6969	2,108.5100	2.1085	(21.818)	0	0	0
2015/10/15	R209	05/11/2015	9.00	Put	Bond Future	509.7600	0.5098	308.5800	0.3086	(39.466)	0	0	500
2015/10/15	R209	05/11/2015	8.00	Call	Bond Future	7.7800	0.0078	14.8700	0.0149	91.131	0	0	0
2015/10/15	R209	05/11/2015	8.01	Call	Bond Future	8.5300	0.0085	16.2400	0.0162	90.387	0	0	0
2015/10/15	R209	05/11/2015	9.16	Call	Bond Future	2,859.1200	2.8591	3,490.2700	3.4903	22.075	0	0	0
2015/10/15	R209	05/11/2015	8.50	Call	Bond Future	283.0600	0.2831	435.5100	0.4355	53.858	0	0	900
2015/10/15	R209	05/11/2015	9.00	Call	Bond Future	1,954.0100	1.9540	2,493.7000	2.4937	27.620	0	0	0
2015/10/15	R209	04/02/2016	8.74	Call	Bond Future	2,046.5900	2.0466	2,397.6800	2.3977	17.155	0	0	0
2015/10/15	R209	04/02/2016	8.75	Put	Bond Future	2,919.5000	2.9195	2,521.8300	2.5218	(13.621)	0	0	0
2015/10/15	R209	04/02/2016			Bond Future	8.8600	77.9221	8.7613	78.6746	(1.114)	0.0000	0.0000	400
2015/10/15	R209	04/02/2016	8.75	Call	Bond Future	2,080.4200	2.0804	2,435.2100	2.4352	17.054	0	0	0
2015/10/15	R209	04/02/2016	8.76	Call	Bond Future	2,114.5700	2.1146	2,473.0600	2.4731	16.953	0	0	0
2015/10/15	R209	04/02/2016	9.52	Put	Bond Future	784.3000	0.7843	631.9300	0.6319	(19.428)	0	0	2,200
2015/10/15	R209	04/02/2016	8.74	Put	Bond Future	2,962.6500	2.9626	2,561.2800	2.5613	(13.548)	0	0	0
2015/10/15	R209	04/02/2016	8.76	Put	Bond Future	2,876.7800	2.8768	2,482.8100	2.4828	(13.695)	0	0	0
2015/10/15	R209	04/02/2016	9.52	Call	Bond Future	5,537.7900	5.5378	6,137.8800	6.1379	10.836	0	0	0
2015/10/15	R209	05/05/2016			Bond Future	8.9020	76.1490	8.8008	76.9140	(1.138)	0.0000	0.0000	0
2015/10/15	R209	05/05/2016	9.00	Call	Bond Future	3,686.8800	3.6869	4,118.4800	4.1185	11.706	0	0	0
2015/10/15	R209	05/05/2016	8.99	Put	Bond Future	2,992.8700	2.9929	2,656.7400	2.6567	(11.231)	0	0	0
2015/10/15	R209	05/05/2016	9.01	Put	Bond Future	2,923.6300	2.9236	2,592.8800	2.5929	(11.313)	0	0	0
2015/10/15	R209	05/05/2016	9.00	Put	Bond Future	2,957.8700	2.9579	2,624.4300	2.6244	(11.273)	0	0	0
2015/10/15	R209	05/05/2016	9.01	Call	Bond Future	3,726.4600	3.7265	4,160.7500	4.1607	11.654	0	0	0
2015/10/15	R209	05/05/2016	8.99	Call	Bond Future	3,647.9500	3.6480	4,076.8600	4.0769	11.758	0	0	0
2015/10/15	R210	05/11/2015			Bond Future	181.0905	181.0905	181.1279	181.1279	0.021	0.0000	0.0000	2,894
2015/10/15	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R210	05/11/2015	181.99	Put	Bond Future	899.5000	0.8995	862.1100	0.8621	(4.157)	0	0	0
2015/10/15	R210	05/11/2015	182.01	Put	Bond Future	919.5000	0.9195	882.1100	0.8821	(4.066)	0	0	0
2015/10/15	R210	05/11/2015	182.00	Put	Bond Future	909.5000	0.9095	872.1100	0.8721	(4.111)	0	0	0
2015/10/15	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R210	04/02/2016	184.99	Put	Bond Future	888.6500	0.8886	852.1000	0.8521	(4.113)	0	0	0
2015/10/15	R210	04/02/2016			Bond Future	184.1013	184.1013	184.1379	184.1379	0.020	0.0000	0.0000	0
2015/10/15	R210	04/02/2016	185.01	Put	Bond Future	908.6500	0.9086	872.1000	0.8721	(4.022)	0	0	0
2015/10/15	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R210	04/02/2016	185.00	Put	Bond Future	898.6500	0.8986	862.1000	0.8621	(4.067)	0	0	0
2015/10/15	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/15	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R211	05/11/2015			Bond Future	136.2190	136.2190	136.2192	136.2192	0.000	0.0000	0.0000	0
2015/10/15	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R211	05/11/2015	134.99	Call	Bond Future	1,228.9900	1.2290	1,229.1600	1.2292	0.014	0	0	0
2015/10/15	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R211	05/11/2015	135.00	Call	Bond Future	1,218.9900	1.2190	1,219.1600	1.2192	0.014	0	0	0
2015/10/15	R211	05/11/2015	135.01	Call	Bond Future	1,208.9900	1.2090	1,209.1600	1.2092	0.014	0	0	0
2015/10/15	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R211	04/02/2016			Bond Future	136.7900	136.7900	136.7891	136.7891	(0.001)	0.0000	0.0000	1,120
2015/10/15	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R211	04/02/2016	138.99	Put	Bond Future	2,200.0300	2.2000	2,200.9100	2.2009	0.040	0	0	0
2015/10/15	R211	04/02/2016	139.01	Put	Bond Future	2,220.0300	2.2200	2,220.9100	2.2209	0.040	0	0	0
2015/10/15	R211	04/02/2016	139.00	Put	Bond Future	2,210.0300	2.2100	2,210.9100	2.2109	0.040	0	0	0
2015/10/15	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R212	05/11/2015			Bond Future	141.9926	141.9926	142.0218	142.0218	0.021	0.0000	0.0000	928
2015/10/15	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R212	05/11/2015	145.99	Put	Bond Future	3,997.3800	3.9974	3,968.2200	3.9682	(0.729)	0	0	0
2015/10/15	R212	05/11/2015	146.01	Put	Bond Future	4,017.3800	4.0174	3,988.2200	3.9882	(0.726)	0	0	0
2015/10/15	R212	05/11/2015	146.00	Put	Bond Future	4,007.3800	4.0074	3,978.2200	3.9782	(0.728)	0	0	0
2015/10/15	R212	04/02/2016			Bond Future	142.4943	142.4943	142.5228	142.5228	0.020	0.0000	0.0000	0
2015/10/15	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R212	04/02/2016	145.99	Put	Bond Future	3,495.7300	3.4957	3,467.2200	3.4672	(0.816)	0	0	0
2015/10/15	R212	04/02/2016	146.01	Put	Bond Future	3,515.7300	3.5157	3,487.2200	3.4872	(0.811)	0	0	0
2015/10/15	R212	04/02/2016	146.00	Put	Bond Future	3,505.7300	3.5057	3,477.2200	3.4772	(0.813)	0	0	0
2015/10/15	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R213	05/11/2015	7.76	Call	Bond Future	2.0300	0.0020	4.1200	0.0041	102.956	0	0	0
2015/10/15	R213	05/11/2015			Bond Future	8.7003	87.1202	8.6040	87.8489	(1.108)	0.0000	0.0000	21,426
2015/10/15	R213	05/11/2015	7.74	Call	Bond Future	1.6500	0.0017	3.3700	0.0034	104.242	0	0	0
2015/10/15	R213	05/11/2015	7.75	Call	Bond Future	1.8200	0.0018	3.7200	0.0037	104.396	0	0	0
2015/10/15	R213	05/11/2015	7.74	Put	Bond Future	7,668.4400	7.6684	6,941.4900	6.9415	(9.480)	0	0	0
2015/10/15	R213	05/11/2015	7.76	Put	Bond Future	7,499.5900	7.4996	6,773.0100	6.7730	(9.688)	0	0	0
2015/10/15	R213	05/11/2015	7.75	Put	Bond Future	7,583.9400	7.5839	6,857.1700	6.8572	(9.583)	0	0	0
2015/10/15	R213	04/02/2016			Bond Future	8.7600	88.5617	8.6608	89.3016	(1.133)	0.0000	0.0000	700
2015/10/15	R213	04/02/2016	8.75	Call	Bond Future	2,338.3700	2.3384	2,722.2700	2.7223	16.417	0	0	0
2015/10/15	R213	04/02/2016	8.74	Put	Bond Future	2,450.4700	2.4505	2,090.8300	2.0908	(14.676)	0	0	0
2015/10/15	R213	04/02/2016	8.76	Put	Bond Future	2,375.1200	2.3751	2,022.8300	2.0228	(14.833)	0	0	0
2015/10/15	R213	04/02/2016	8.75	Put	Bond Future	2,412.5900	2.4126	2,056.6300	2.0566	(14.754)	0	0	0
2015/10/15	R213	04/02/2016	8.76	Call	Bond Future	2,375.0500	2.3750	2,762.6200	2.7626	16.318	0	0	0
2015/10/15	R213	04/02/2016	8.74	Call	Bond Future	2,302.0100	2.3020	2,682.2300	2.6822	16.517	0	0	0
2015/10/15	R213	05/05/2016	8.76	Put	Bond Future	3,358.1600	3.3582	2,990.1100	2.9901	(10.960)	0	0	0
2015/10/15	R213	05/05/2016	8.74	Put	Bond Future	3,435.4000	3.4354	3,061.8400	3.0618	(10.874)	0	0	0
2015/10/15	R213	05/05/2016			Bond Future	8.8038	86.5774	8.7017	87.3295	(1.159)	0.0000	0.0000	0
2015/10/15	R213	05/05/2016	8.75	Put	Bond Future	3,396.6200	3.3966	3,025.8200	3.0258	(10.917)	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
2015/10/15	R213	05/05/2016	8.74	Call	Bond Future	2,966.4100	2.9664	3,344.9600	3.3450	12.761	0	0	0
2015/10/15	R213	05/05/2016	8.75	Call	Bond Future	3,001.3800	3.0014	3,382.6900	3.3827	12.704	0	0	0
2015/10/15	R213	05/05/2016	8.76	Call	Bond Future	3,036.5800	3.0366	3,420.6400	3.4206	12.648	0	0	0
2015/10/15	R214	05/11/2015			Bond Future	8.8485	77.6843	8.7523	78.4696	(1.087)	0.0000	0.0000	16,945
2015/10/15	R214	05/11/2015	7.99	Put	Bond Future	7,500.6600	7.5007	6,720.2000	6.7202	(10.405)	0	0	0
2015/10/15	R214	05/11/2015	8.00	Put	Bond Future	7,407.1900	7.4072	6,627.1700	6.6272	(10.531)	0	0	0
2015/10/15	R214	05/11/2015	8.01	Put	Bond Future	7,313.9400	7.3139	6,534.4100	6.5344	(10.658)	0	0	0
2015/10/15	R214	05/11/2015	7.99	Call	Bond Future	5.0900	0.0051	9.9000	0.0099	94.499	0	0	0
2015/10/15	R214	05/11/2015	8.00	Call	Bond Future	5.6000	0.0056	10.8500	0.0108	93.750	0	0	0
2015/10/15	R214	05/11/2015	8.01	Call	Bond Future	6.1600	0.0062	11.9000	0.0119	93.182	0	0	0
2015/10/15	R214	04/02/2016			Bond Future	8.9013	78.9696	8.8025	79.7672	(1.109)	0.0000	0.0000	4,620
2015/10/15	R214	04/02/2016	7.99	Put	Bond Future	8,301.1100	8.3011	7,609.9100	7.6099	(8.327)	0	0	0
2015/10/15	R214	04/02/2016	8.00	Call	Bond Future	407.2900	0.4073	515.9000	0.5159	26.667	0	0	0
2015/10/15	R214	04/02/2016	8.01	Call	Bond Future	418.6100	0.4186	529.6200	0.5296	26.519	0	0	0
2015/10/15	R214	04/02/2016	7.99	Call	Bond Future	396.6600	0.3967	502.9700	0.5030	26.801	0	0	0
2015/10/15	R214	04/02/2016	8.01	Put	Bond Future	8,135.7300	8.1357	7,449.2300	7.4492	(8.438)	0	0	0
2015/10/15	R214	04/02/2016	8.00	Put	Bond Future	8,217.9900	8.2180	7,529.0900	7.5291	(8.383)	0	0	0
2015/10/15	R214	05/05/2016	9.01	Call	Bond Future	3,806.1200	3.8061	4,256.1600	4.2562	11.824	0	0	0
2015/10/15	R214	05/05/2016			Bond Future	8.9404	77.0694	8.8392	77.8803	(1.132)	0.0000	0.0000	0
2015/10/15	R214	05/05/2016	8.99	Call	Bond Future	3,725.0000	3.7250	4,169.3200	4.1693	11.928	0	0	0
2015/10/15	R214	05/05/2016	9.00	Call	Bond Future	3,765.2300	3.7652	4,212.4100	4.2124	11.877	0	0	0
2015/10/15	R214	05/05/2016	8.99	Put	Bond Future	3,332.8000	3.3328	2,966.2600	2.9663	(10.998)	0	0	0
2015/10/15	R214	05/05/2016	9.01	Put	Bond Future	3,256.6200	3.2566	2,895.8000	2.8958	(11.080)	0	0	0
2015/10/15	R214	05/05/2016	9.00	Put	Bond Future	3,294.3100	3.2943	2,930.6300	2.9306	(11.040)	0	0	0
2015/10/15	R248	05/11/2015	8.01	Put	Bond Future	10,186.7900	10.1868	9,176.8900	9.1769	(9.914)	0	0	0
2015/10/15	R248	05/11/2015			Bond Future	8.9089	100.0166	8.8127	101.0265	(1.080)	0.0000	0.0000	48,520
2015/10/15	R248	05/11/2015	8.00	Put	Bond Future	10,310.2500	10.3103	9,300.3500	9.3003	(9.795)	0	0	0
2015/10/15	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R248	05/11/2015	7.99	Put	Bond Future	10,433.9600	10.4340	9,424.0600	9.4241	(9.679)	0	0	0
2015/10/15	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R248	04/02/2016			Bond Future	8.9632	101.6714	8.8643	102.6971	(1.103)	0.0000	0.0000	3,750
2015/10/15	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R248	04/02/2016	8.99	Call	Bond Future	275.0500	0.2750	1,300.7500	1.3007	372.914	0	0	0
2015/10/15	R248	04/02/2016	9.00	Call	Bond Future	377.2600	0.3773	1,402.9600	1.4030	271.881	0	0	0
2015/10/15	R248	04/02/2016	9.01	Call	Bond Future	479.2800	0.4793	1,504.9800	1.5050	214.009	0	0	0
2015/10/15	R248	05/05/2016			Bond Future	9.0038	99.0317	8.9025	100.0746	(1.126)	0.0000	0.0000	0
2015/10/15	R248	05/05/2016	8.99	Put	Bond Future	141.3400	0.1413	0.0000	0.0000	(100.000)	0	0	0
2015/10/15	R248	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/15	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	901.5200	0.9015	100.000	0	0	0
2015/10/15	R248	05/05/2016	9.00	Put	Bond Future	39.2500	0.0392	0.0000	0.0000	(100.000)	0	0	0
2015/10/15	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	1,003.6100	1.0036	100.000	0	0	0
2015/10/15	R248	05/05/2016	9.01	Call	Bond Future	62.6500	0.0626	1,105.5100	1.1055	1664.581	0	0	0



---

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

---

<b>Total</b>												<b>536691</b>
--------------	--	--	--	--	--	--	--	--	--	--	--	---------------