



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 08/09/2015 TO 08/09/2015

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	2025	05/11/2015	123.01	Put	Bond Future	339.3600	0.3394	337.4200	0.3374	(0.572)	0	0	0
2015/09/08	2025	05/11/2015			Bond Future	122.6706	122.6706	122.6726	122.6726	0.002	0.0000	0.0000	544
2015/09/08	2025	05/11/2015	123.00	Put	Bond Future	329.3600	0.3294	327.4200	0.3274	(0.589)	0	0	0
2015/09/08	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2025	05/11/2015	122.99	Put	Bond Future	319.3600	0.3194	317.4200	0.3174	(0.607)	0	0	0
2015/09/08	2025	04/02/2016	126.01	Put	Bond Future	2,481.8200	2.4818	2,480.1000	2.4801	(0.069)	0	0	0
2015/09/08	2025	04/02/2016			Bond Future	123.5282	123.5282	123.5299	123.5299	0.001	0.0000	0.0000	0
2015/09/08	2025	04/02/2016	126.00	Put	Bond Future	2,471.8200	2.4718	2,470.1000	2.4701	(0.070)	0	0	0
2015/09/08	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2025	04/02/2016	125.99	Put	Bond Future	2,461.8200	2.4618	2,460.1000	2.4601	(0.070)	0	0	0
2015/09/08	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2030	05/11/2015			Bond Future	9.0385	93.9740	8.9355	94.7458	(1.139)	0.0000	0.0000	9,973
2015/09/08	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2030	05/11/2015	8.49	Put	Bond Future	4,220.2100	4.2202	3,448.3600	3.4484	(18.289)	0	0	0
2015/09/08	2030	05/11/2015	8.51	Put	Bond Future	4,061.5800	4.0616	3,289.7300	3.2897	(19.004)	0	0	0
2015/09/08	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2030	05/11/2015	8.50	Put	Bond Future	4,140.8500	4.1408	3,369.0000	3.3690	(18.640)	0	0	0
2015/09/08	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2030	04/02/2016			Bond Future	9.1050	91.5540	8.9988	92.3386	(1.167)	0.0000	0.0000	400
2015/09/08	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2030	04/02/2016	8.74	Put	Bond Future	2,734.6500	2.7346	1,950.0400	1.9500	(28.691)	0	0	0
2015/09/08	2030	04/02/2016	8.76	Put	Bond Future	2,581.8700	2.5819	1,797.2600	1.7973	(30.389)	0	0	0
2015/09/08	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2030	04/02/2016	8.75	Put	Bond Future	2,658.2100	2.6582	1,873.6000	1.8736	(29.516)	0	0	0
2015/09/08	2032	05/11/2015			Bond Future	9.1183	93.5947	9.0154	94.4199	(1.128)	0.0000	0.0000	1,579
2015/09/08	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2032	05/11/2015	7.99	Put	Bond Future	9,668.3200	9.6683	8,843.1200	8.8431	(8.535)	0	0	0
2015/09/08	2032	05/11/2015	8.01	Put	Bond Future	9,484.4800	9.4845	8,659.2800	8.6593	(8.701)	0	0	0
2015/09/08	2032	05/11/2015	8.00	Put	Bond Future	9,576.3400	9.5763	8,751.1400	8.7511	(8.617)	0	0	0
2015/09/08	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2032	04/02/2016			Bond Future	9.1839	95.1752	9.0778	96.0140	(1.155)	0.0000	0.0000	0
2015/09/08	2032	04/02/2016	8.69	Put	Bond Future	4,002.1700	4.0022	3,163.3200	3.1633	(20.960)	0	0	0
2015/09/08	2032	04/02/2016	8.71	Put	Bond Future	3,835.2300	3.8352	2,996.3800	2.9964	(21.872)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/08	2032	04/02/2016	8.70	Put	Bond Future	3,918.6500	3.9187	3,079.8000	3.0798	(21.407)	0	0	0
2015/09/08	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2032	05/05/2016			Bond Future	9.2411	92.7130	9.1319	93.5656	(1.182)	0.0000	0.0000	0
2015/09/08	2032	05/05/2016	8.99	Put	Bond Future	1,976.9800	1.9770	1,124.3800	1.1244	(43.126)	0	0	0
2015/09/08	2032	05/05/2016	9.01	Put	Bond Future	1,817.2800	1.8173	964.6800	0.9647	(46.916)	0	0	0
2015/09/08	2032	05/05/2016	9.01	Put	Bond Future	1,897.0800	1.8971	1,044.4800	1.0445	(44.943)	0	0	0
2015/09/08	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2033	05/11/2015			Bond Future	103.1679	103.1679	103.1698	103.1698	0.002	0.0000	0.0000	100
2015/09/08	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2033	05/11/2015	102.40	Call	Bond Future	767.8700	0.7679	769.8400	0.7698	0.257	0	0	0
2015/09/08	2033	05/11/2015	102.41	Call	Bond Future	757.8700	0.7579	759.8400	0.7598	0.260	0	0	0
2015/09/08	2033	05/11/2015	102.39	Call	Bond Future	777.8700	0.7779	779.8400	0.7798	0.253	0	0	0
2015/09/08	2033	04/02/2016	102.40	Call	Bond Future	2,518.0400	2.5180	2,519.7100	2.5197	0.066	0	0	0
2015/09/08	2033	04/02/2016			Bond Future	104.9180	104.9180	104.9197	104.9197	0.002	0.0000	0.0000	0
2015/09/08	2033	04/02/2016	102.41	Call	Bond Future	2,508.0400	2.5080	2,509.7100	2.5097	0.067	0	0	0
2015/09/08	2033	04/02/2016	102.39	Call	Bond Future	2,528.0400	2.5280	2,529.7100	2.5297	0.066	0	0	0
2015/09/08	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2033	05/05/2016			Bond Future	105.8045	105.8045	105.8050	105.8050	0.000	0.0000	0.0000	0
2015/09/08	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2033	05/05/2016	102.40	Call	Bond Future	3,404.4900	3.4045	3,404.9500	3.4050	0.014	0	0	0
2015/09/08	2033	05/05/2016	102.41	Call	Bond Future	3,394.4900	3.3945	3,394.9500	3.3950	0.014	0	0	0
2015/09/08	2033	05/05/2016	102.39	Call	Bond Future	3,414.4900	3.4145	3,414.9500	3.4150	0.013	0	0	0
2015/09/08	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2037	05/11/2015	7.99	Put	Bond Future	11,699.2100	11.6992	10,699.8200	10.6998	(8.542)	0	0	0
2015/09/08	2037	05/11/2015	8.01	Put	Bond Future	11,488.6200	11.4886	10,489.2300	10.4892	(8.699)	0	0	0
2015/09/08	2037	05/11/2015			Bond Future	9.2049	95.8088	9.0920	96.8082	(1.226)	0.0000	0.0000	51,105
2015/09/08	2037	05/11/2015	8.00	Put	Bond Future	11,593.8300	11.5938	10,594.4400	10.5944	(8.620)	0	0	0
2015/09/08	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2037	04/02/2016	8.75	Put	Bond Future	4,653.3900	4.6534	3,637.5000	3.6375	(21.831)	0	0	0
2015/09/08	2037	04/02/2016			Bond Future	9.2667	93.1694	9.1505	94.1853	(1.254)	0.0000	0.0000	370
2015/09/08	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2037	04/02/2016	8.74	Put	Bond Future	4,747.0100	4.7470	3,731.1200	3.7311	(21.401)	0	0	0
2015/09/08	2037	04/02/2016	8.76	Put	Bond Future	4,559.9000	4.5599	3,544.0100	3.5440	(22.279)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/08	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2037	05/05/2016	9.00	Put	Bond Future	2,822.8700	2.8229	1,790.1600	1.7902	(36.584)	0	0	0
2015/09/08	2037	05/05/2016			Bond Future	9.3218	94.8297	9.2023	95.8624	(1.282)	0.0000	0.0000	0
2015/09/08	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2037	05/05/2016	8.99	Put	Bond Future	2,912.7500	2.9127	1,880.0400	1.8800	(35.455)	0	0	0
2015/09/08	2037	05/05/2016	9.01	Put	Bond Future	2,733.1200	2.7331	1,700.4100	1.7004	(37.785)	0	0	0
2015/09/08	2038	05/11/2015			Bond Future	126.4010	126.4010	125.7369	125.7369	(0.525)	0.0000	0.0000	7,020
2015/09/08	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2038	05/11/2015	133.99	Put	Bond Future	7,589.0300	7.5890	8,253.0600	8.2531	8.750	0	0	0
2015/09/08	2038	05/11/2015	134.01	Put	Bond Future	7,609.0300	7.6090	8,273.0600	8.2731	8.727	0	0	0
2015/09/08	2038	05/11/2015	134.00	Put	Bond Future	7,599.0300	7.5990	8,263.0600	8.2631	8.738	0	0	0
2015/09/08	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2038	04/02/2016			Bond Future	127.1689	127.1689	126.4931	126.4931	(0.531)	0.0000	0.0000	0
2015/09/08	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2038	04/02/2016	130.99	Put	Bond Future	3,821.1400	3.8211	4,496.8600	4.4969	17.684	0	0	0
2015/09/08	2038	04/02/2016	131.01	Put	Bond Future	3,841.1400	3.8411	4,516.8600	4.5169	17.592	0	0	0
2015/09/08	2038	04/02/2016	131.00	Put	Bond Future	3,831.1400	3.8311	4,506.8600	4.5069	17.638	0	0	0
2015/09/08	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2044	05/11/2015			Bond Future	9.2477	97.4390	9.1247	98.6258	(1.330)	0.0000	0.0000	17,486
2015/09/08	2044	05/11/2015	8.24	Put	Bond Future	10,520.0600	10.5201	9,333.2200	9.3332	(11.282)	0	0	0
2015/09/08	2044	05/11/2015	8.26	Put	Bond Future	10,292.5000	10.2925	9,105.6600	9.1057	(11.531)	0	0	0
2015/09/08	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2044	05/11/2015	8.25	Put	Bond Future	10,406.1700	10.4062	9,219.3300	9.2193	(11.405)	0	0	0
2015/09/08	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2044	04/02/2016	8.99	Put	Bond Future	3,068.4400	3.0684	1,861.8200	1.8618	(39.324)	0	0	0
2015/09/08	2044	04/02/2016			Bond Future	9.3064	94.7018	9.1800	95.9085	(1.359)	0.0000	0.0000	0
2015/09/08	2044	04/02/2016	9.01	Put	Bond Future	2,869.5200	2.8695	1,662.9000	1.6629	(42.050)	0	0	0
2015/09/08	2044	04/02/2016	9.00	Put	Bond Future	2,968.8900	2.9689	1,762.2700	1.7623	(40.642)	0	0	0
2015/09/08	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2044	05/05/2016	8.99	Put	Bond Future	3,554.0200	3.5540	2,327.3400	2.3273	(34.515)	0	0	0
2015/09/08	2044	05/05/2016			Bond Future	9.3588	96.3895	9.2288	97.6162	(1.388)	0.0000	0.0000	0
2015/09/08	2044	05/05/2016	9.01	Put	Bond Future	3,355.4600	3.3555	2,128.7800	2.1288	(36.558)	0	0	0
2015/09/08	2044	05/05/2016	9.00	Put	Bond Future	3,454.6500	3.4546	2,227.9700	2.2280	(35.508)	0	0	0
2015/09/08	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2046	05/11/2015			Bond Future	125.7029	125.7029	125.7059	125.7059	0.002	0.0000	0.0000	6,432
2015/09/08	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/08	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2046	05/11/2015	132.99	Put	Bond Future	7,287.1100	7.2871	7,284.1100	7.2841	(0.041)	0	0	0
2015/09/08	2046	05/11/2015	133.01	Put	Bond Future	7,307.1100	7.3071	7,304.1100	7.3041	(0.041)	0	0	0
2015/09/08	2046	05/11/2015	133.00	Put	Bond Future	7,297.1100	7.2971	7,294.1100	7.2941	(0.041)	0	0	0
2015/09/08	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2046	04/02/2016			Bond Future	127.8353	127.8353	127.8381	127.8381	0.002	0.0000	0.0000	0
2015/09/08	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2046	04/02/2016	127.99	Put	Bond Future	154.6800	0.1547	151.9400	0.1519	(1.771)	0	0	0
2015/09/08	2046	04/02/2016	128.01	Put	Bond Future	174.6800	0.1747	171.9400	0.1719	(1.569)	0	0	0
2015/09/08	2046	04/02/2016	128.00	Put	Bond Future	164.6800	0.1647	161.9400	0.1619	(1.664)	0	0	0
2015/09/08	2050	05/11/2015			Bond Future	133.5549	133.5549	132.4434	132.4434	(0.832)	0.0000	0.0000	4,911
2015/09/08	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2050	05/11/2015	144.99	Put	Bond Future	11,435.0600	11.4351	12,546.6100	12.5466	9.721	0	0	0
2015/09/08	2050	05/11/2015	145.01	Put	Bond Future	11,455.0600	11.4551	12,566.6100	12.5666	9.704	0	0	0
2015/09/08	2050	05/11/2015	145.00	Put	Bond Future	11,445.0600	11.4451	12,556.6100	12.5566	9.712	0	0	0
2015/09/08	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2050	04/02/2016			Bond Future	134.2840	134.2840	133.1532	133.1532	(0.842)	0.0000	0.0000	0
2015/09/08	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2050	04/02/2016	137.99	Put	Bond Future	3,705.9700	3.7060	4,836.7700	4.8368	30.513	0	0	0
2015/09/08	2050	04/02/2016	138.01	Put	Bond Future	3,725.9700	3.7260	4,856.7700	4.8568	30.349	0	0	0
2015/09/08	2050	04/02/2016	138.00	Put	Bond Future	3,715.9700	3.7160	4,846.7700	4.8468	30.431	0	0	0
2015/09/08	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	AL37	05/11/2015			Index Future	460.7580	460.7580	462.3690	462.3690	0.350	0.0000	0.0000	3
2015/09/08	AL37	04/02/2016			Index Future	468.5340	468.5340	470.1710	470.1710	0.349	0.0000	0.0000	0
2015/09/08	AL7T	05/11/2015			Index Future	538.4560	538.4560	541.9120	541.9120	0.642	0.0000	0.0000	1
2015/09/08	AL7T	04/02/2016			Index Future	547.5440	547.5440	551.0560	551.0560	0.641	0.0000	0.0000	0
2015/09/08	ALBI	05/11/2015			Index Future	491.8660	491.8660	495.5310	495.5310	0.745	0.0000	0.0000	456
2015/09/08	ALBI	04/02/2016			Index Future	500.1670	500.1670	503.8920	503.8920	0.745	0.0000	0.0000	146

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/08	ALBI	05/05/2016			Index Future	509.0660	509.0660	512.8510	512.8510	0.744	0.0000	0.0000	0
2015/09/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/09/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/08	EL28	05/11/2015	126.99	Put	Bond Future	1,415.2900	1.4153	2,157.8800	2.1579	52.469	0	0	0
2015/09/08	EL28	05/11/2015			Bond Future	125.5747	125.5747	124.8321	124.8321	(0.591)	0.0000	0.0000	0
2015/09/08	EL28	05/11/2015	127.01	Put	Bond Future	1,435.2900	1.4353	2,177.8800	2.1779	51.738	0	0	0
2015/09/08	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	EL28	05/11/2015	127.00	Put	Bond Future	1,425.2900	1.4253	2,167.8800	2.1679	52.101	0	0	0
2015/09/08	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	EL28	04/02/2016	128.99	Put	Bond Future	1,284.8900	1.2849	2,040.5300	2.0405	58.810	0	0	0
2015/09/08	EL28	04/02/2016			Bond Future	127.7051	127.7051	126.9495	126.9495	(0.592)	0.0000	0.0000	0
2015/09/08	EL28	04/02/2016	129.01	Put	Bond Future	1,304.8900	1.3049	2,060.5300	2.0605	57.908	0	0	0
2015/09/08	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	EL28	04/02/2016	129.00	Put	Bond Future	1,294.8900	1.2949	2,050.5300	2.0505	58.356	0	0	0
2015/09/08	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	ES33	05/11/2015	9.00	Put	Bond Future	8,217.3900	8.2174	7,437.4100	7.4374	(9.492)	0	0	0
2015/09/08	ES33	05/11/2015			Bond Future	10.1163	79.7160	10.0029	80.4960	(1.121)	0.0000	0.0000	6,441
2015/09/08	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/08	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	ES33	05/11/2015	8.99	Put	Bond Future	8,296.7200	8.2967	7,516.7400	7.5167	(9.401)	0	0	0
2015/09/08	ES33	05/11/2015	9.01	Put	Bond Future	8,138.1600	8.1382	7,358.1800	7.3582	(9.584)	0	0	0
2015/09/08	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	ES33	04/02/2016			Bond Future	10.2118	81.0619	10.0947	81.8548	(1.147)	0.0000	0.0000	0
2015/09/08	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	ES33	04/02/2016	9.99	Put	Bond Future	1,511.7500	1.5118	718.8600	0.7189	(52.448)	0	0	0
2015/09/08	ES33	04/02/2016	10.01	Put	Bond Future	1,373.6200	1.3736	580.7300	0.5807	(57.723)	0	0	0
2015/09/08	ES33	04/02/2016	10.00	Put	Bond Future	1,442.6400	1.4426	649.7500	0.6497	(54.961)	0	0	0
2015/09/08	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	ES33	05/05/2016			Bond Future	10.2974	78.7147	10.1766	79.5206	(1.173)	0.0000	0.0000	0
2015/09/08	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	ES33	05/05/2016	9.99	Put	Bond Future	2,076.2500	2.0763	1,270.2700	1.2703	(38.819)	0	0	0
2015/09/08	ES33	05/05/2016	10.01	Put	Bond Future	1,938.6100	1.9386	1,132.6300	1.1326	(41.575)	0	0	0
2015/09/08	ES33	05/05/2016	10.00	Put	Bond Future	2,007.3800	2.0074	1,201.4000	1.2014	(40.151)	0	0	0
2015/09/08	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	GOVI	05/11/2015			GOVI	489.0020	489.0020	492.2590	492.2590	0.666	0.0000	0.0000	445
2015/09/08	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	GOVI	05/11/2015	529.99	Put	GOVI	409,880.0000	40.9880	377,310.0000	37.7310	(7.946)	0	0	0
2015/09/08	GOVI	05/11/2015	530.01	Put	GOVI	410,080.0000	41.0080	377,510.0000	37.7510	(7.942)	0	0	0
2015/09/08	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	GOVI	05/11/2015	530.00	Put	GOVI	409,980.0000	40.9980	377,410.0000	37.7410	(7.944)	0	0	0
2015/09/08	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	GOVI	04/02/2016			GOVI	497.2540	497.2540	500.5650	500.5650	0.666	0.0000	0.0000	26
2015/09/08	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	GOVI	04/02/2016	511.99	Put	GOVI	147,360.0000	14.7360	114,250.0000	11.4250	(22.469)	0	0	0
2015/09/08	GOVI	04/02/2016	512.01	Put	GOVI	147,560.0000	14.7560	114,450.0000	11.4450	(22.438)	0	0	0
2015/09/08	GOVI	04/02/2016	512.00	Put	GOVI	147,460.0000	14.7460	114,350.0000	11.4350	(22.454)	0	0	0
2015/09/08	GOVI	05/05/2016	518.01	Put	GOVI	119,090.0000	11.9090	85,460.0000	8.5460	(28.239)	0	0	0
2015/09/08	GOVI	05/05/2016			GOVI	506.1010	506.1010	509.4640	509.4640	0.664	0.0000	0.0000	0
2015/09/08	GOVI	05/05/2016	518.00	Put	GOVI	118,990.0000	11.8990	85,360.0000	8.5360	(28.263)	0	0	0
2015/09/08	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	GOVI	05/05/2016	517.99	Put	GOVI	118,890.0000	11.8890	85,260.0000	8.5260	(28.287)	0	0	0
2015/09/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/09/08	IGOV	05/11/2015			Index Future	232.0090	232.0090	231.2240	231.2240	(0.338)	0.0000	0.0000	973
2015/09/08	IGOV	04/02/2016			Index Future	235.9430	235.9430	235.1440	235.1440	(0.339)	0.0000	0.0000	82
2015/09/08	IGOV	05/05/2016			Index Future	240.1600	240.1600	239.3430	239.3430	(0.340)	0.0000	0.0000	0
2015/09/08	ILBI	05/11/2015			Index Future	629.0570	629.0570	626.9090	626.9090	(0.341)	0.0000	0.0000	0
2015/09/08	ILBI	04/02/2016			Index Future	639.8180	639.8180	637.6320	637.6320	(0.342)	0.0000	0.0000	160

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/08	IS01	19/12/2016			Interest Rate Swap	100.1766	100.1766	100.0867	100.0867	(0.090)	0.0000	0.0000	0
2015/09/08	IS02	18/12/2017			Interest Rate Swap	100.6272	100.6272	100.4313	100.4313	(0.195)	0.0000	0.0000	0
2015/09/08	IS05	17/12/2020			Interest Rate Swap	100.8093	100.8093	100.3448	100.3448	(0.461)	0.0000	0.0000	0
2015/09/08	IS10	17/12/2025			Interest Rate Swap	102.6123	102.6123	101.8765	101.8765	(0.717)	0.0000	0.0000	0
2015/09/08	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/09/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/09/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/09/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/09/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/09/08	JBAF	16/09/2015			Jibar Tradeable Future	6.3800	93.6200	6.3800	93.6200	0.000	0.0000	0.0000	0
2015/09/08	JBAF	21/10/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	0
2015/09/08	JBAF	18/11/2015			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/09/08	JBAF	15/12/2015			Jibar Tradeable Future	6.6300	93.3700	6.6300	93.3700	0.000	0.0000	0.0000	0
2015/09/08	JBAF	20/01/2016			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2015/09/08	JBAF	17/02/2016			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	2,000
2015/09/08	JBAF	16/03/2016			Jibar Tradeable Future	6.8500	93.1500	6.8500	93.1500	0.000	0.0000	0.0000	0
2015/09/08	JBAF	15/06/2016			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2015/09/08	JBAF	21/09/2016			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2015/09/08	JBAF	21/12/2016			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2015/09/08	JBAF	15/03/2017			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2015/09/08	JBAF	21/06/2017			Jibar Tradeable Future	7.7500	92.2500	7.7500	92.2500	0.000	0.0000	0.0000	0
2015/09/08	R023	05/11/2015			Bond Future	8.4945	97.5098	8.3956	98.0285	(1.164)	0.0000	0.0000	14,805
2015/09/08	R023	05/11/2015	7.99	Put	Bond Future	2,966.4300	2.9664	2,548.1100	2.5481	(14.102)	0	0	0
2015/09/08	R023	05/11/2015	8.01	Put	Bond Future	2,878.3900	2.8784	2,465.4700	2.4655	(14.346)	0	0	0
2015/09/08	R023	05/11/2015	7.99	Call	Bond Future	283.1200	0.2831	383.4800	0.3835	35.448	0	0	0
2015/09/08	R023	05/11/2015	8.00	Put	Bond Future	2,922.2700	2.9223	2,506.6200	2.5066	(14.224)	0	0	0
2015/09/08	R023	05/11/2015	8.00	Call	Bond Future	293.0500	0.2930	396.0800	0.3961	35.158	0	0	0
2015/09/08	R023	05/11/2015	8.01	Call	Bond Future	303.2300	0.3032	408.9900	0.4090	34.878	0	0	0
2015/09/08	R023	04/02/2016	8.01	Put	Bond Future	3,548.5100	3.5485	3,160.8100	3.1608	(10.926)	0	0	0
2015/09/08	R023	04/02/2016			Bond Future	8.5760	99.1561	8.4724	99.6833	(1.208)	0.0000	0.0000	1,050
2015/09/08	R023	04/02/2016	8.00	Put	Bond Future	3,588.2400	3.5882	3,198.4100	3.1984	(10.864)	0	0	0
2015/09/08	R023	04/02/2016	8.01	Call	Bond Future	624.0600	0.6241	763.5000	0.7635	22.344	0	0	0
2015/09/08	R023	04/02/2016	7.99	Call	Bond Future	598.1900	0.5982	733.3700	0.7334	22.598	0	0	0
2015/09/08	R023	04/02/2016	8.00	Call	Bond Future	611.1300	0.6111	748.4400	0.7484	22.468	0	0	0
2015/09/08	R023	04/02/2016	7.99	Put	Bond Future	3,628.0000	3.6280	3,236.0400	3.2360	(10.804)	0	0	0
2015/09/08	R023	05/05/2016			Bond Future	8.6375	96.9929	8.5292	97.5281	(1.254)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/08	R023	05/05/2016	8.24	Put	Bond Future	3,364.6100	3.3646	3,034.1200	3.0341	(9.823)	0	0	0
2015/09/08	R023	05/05/2016	8.26	Put	Bond Future	3,301.8200	3.3018	2,975.0600	2.9751	(9.896)	0	0	0
2015/09/08	R023	05/05/2016	8.24	Call	Bond Future	1,382.0500	1.3821	1,586.7500	1.5868	14.811	0	0	0
2015/09/08	R023	05/05/2016	8.25	Put	Bond Future	3,332.8200	3.3328	3,004.1800	3.0042	(9.861)	0	0	0
2015/09/08	R023	05/05/2016	8.25	Call	Bond Future	1,400.7600	1.4008	1,607.3100	1.6073	14.746	0	0	0
2015/09/08	R023	05/05/2016	8.26	Call	Bond Future	1,420.2300	1.4202	1,628.6600	1.6287	14.676	0	0	0
2015/09/08	R186	05/11/2015	7.75	Put	Bond Future	7,229.6800	7.2297	6,481.6000	6.4816	(10.347)	0	0	0
2015/09/08	R186	05/11/2015	8.24	Call	Bond Future	637.1600	0.6372	844.9700	0.8450	32.615	0	0	0
2015/09/08	R186	05/11/2015	8.25	Put	Bond Future	3,706.9800	3.7070	3,122.1300	3.1221	(15.777)	0	0	8,650
2015/09/08	R186	05/11/2015	8.45	Call	Bond Future	1,141.7400	1.1417	1,455.6800	1.4557	27.497	0	0	200
2015/09/08	R186	05/11/2015	8.75	Call	Bond Future	2,251.9200	2.2519	2,727.9400	2.7279	21.138	0	0	0
2015/09/08	R186	05/11/2015	8.85	Put	Bond Future	1,122.0200	1.1220	850.6400	0.8506	(24.187)	0	0	2,283
2015/09/08	R186	05/11/2015			Bond Future	8.6401	117.1711	8.5368	117.9684	(1.196)	0.0000	0.0000	32,416
2015/09/08	R186	05/11/2015	8.00	Put	Bond Future	5,349.2900	5.3493	4,664.2500	4.6643	(12.806)	0	0	0
2015/09/08	R186	05/11/2015	9.00	Put	Bond Future	775.2300	0.7752	570.8700	0.5709	(26.361)	0	0	2,600
2015/09/08	R186	05/11/2015	8.22	Call	Bond Future	599.3700	0.5994	798.0100	0.7980	33.141	0	0	0
2015/09/08	R186	05/11/2015	8.24	Put	Bond Future	3,767.0200	3.7670	3,177.5000	3.1775	(15.650)	0	0	0
2015/09/08	R186	05/11/2015	8.35	Put	Bond Future	3,133.7500	3.1338	2,597.8800	2.5979	(17.100)	0	0	9,430
2015/09/08	R186	05/11/2015	8.26	Put	Bond Future	3,647.2900	3.6473	3,067.1400	3.0671	(15.906)	0	0	0
2015/09/08	R186	05/11/2015	8.50	Put	Bond Future	2,375.7600	2.3758	1,919.4700	1.9195	(19.206)	0	0	4,666
2015/09/08	R186	05/11/2015	8.55	Put	Bond Future	2,154.9800	2.1550	1,726.1300	1.7261	(19.900)	0	0	4,667
2015/09/08	R186	05/11/2015	7.73	Call	Bond Future	95.3300	0.0953	141.0400	0.1410	47.949	0	0	169
2015/09/08	R186	05/11/2015	7.86	Call	Bond Future	166.0600	0.1661	238.6000	0.2386	43.683	0	0	674
2015/09/08	R186	05/11/2015	8.35	Call	Bond Future	875.9700	0.8760	1,137.4300	1.1374	29.848	0	0	843
2015/09/08	R186	05/11/2015	8.00	Call	Bond Future	285.3000	0.2853	397.5900	0.3976	39.359	0	0	200
2015/09/08	R186	05/11/2015	8.45	Put	Bond Future	2,614.4500	2.6144	2,131.0600	2.1311	(18.489)	0	0	6,308
2015/09/08	R186	05/11/2015	8.75	Put	Bond Future	1,412.8100	1.4128	1,091.5000	1.0915	(22.743)	0	0	10,200
2015/09/08	R186	05/11/2015	8.85	Call	Bond Future	2,717.5300	2.7175	3,243.4800	3.2435	19.354	0	0	0
2015/09/08	R186	05/11/2015	9.00	Call	Bond Future	3,492.2800	3.4923	4,085.2500	4.0852	16.979	0	0	0
2015/09/08	R186	05/11/2015	7.73	Put	Bond Future	7,387.8600	7.3879	6,636.2400	6.6362	(10.174)	0	0	0
2015/09/08	R186	05/11/2015	7.75	Call	Bond Future	104.1700	0.1042	153.4200	0.1534	47.278	0	0	1,200
2015/09/08	R186	05/11/2015	7.86	Put	Bond Future	6,378.5400	6.3785	5,653.7500	5.6538	(11.363)	0	0	0
2015/09/08	R186	05/11/2015	8.25	Call	Bond Future	656.7700	0.6568	869.2500	0.8692	32.352	0	0	0
2015/09/08	R186	05/11/2015	8.22	Put	Bond Future	3,888.7500	3.8888	3,290.0600	3.2901	(15.395)	0	0	1,090
2015/09/08	R186	05/11/2015	8.26	Call	Bond Future	676.6600	0.6767	893.8400	0.8938	32.096	0	0	0
2015/09/08	R186	05/11/2015	8.50	Call	Bond Future	1,292.8500	1.2928	1,633.8900	1.6339	26.379	0	0	650
2015/09/08	R186	05/11/2015	8.55	Call	Bond Future	1,460.0600	1.4601	1,828.5400	1.8285	25.237	0	0	0
2015/09/08	R186	04/02/2016	7.50	Call	Bond Future	254.4800	0.2545	328.2700	0.3283	28.996	0	0	0
2015/09/08	R186	04/02/2016			Bond Future	8.7063	113.8512	8.5991	114.6616	(1.232)	0.0000	0.0000	5,365
2015/09/08	R186	04/02/2016	8.75	Call	Bond Future	2,943.0300	2.9430	3,382.7500	3.3827	14.941	0	0	0
2015/09/08	R186	04/02/2016	7.51	Call	Bond Future	261.3800	0.2614	336.8100	0.3368	28.858	0	0	0
2015/09/08	R186	04/02/2016	7.49	Call	Bond Future	248.0700	0.2481	320.3100	0.3203	29.121	0	0	0
2015/09/08	R186	04/02/2016	7.50	Put	Bond Future	9,842.6700	9.8427	9,106.0500	9.1061	(7.484)	0	0	0
2015/09/08	R186	04/02/2016	7.49	Put	Bond Future	9,920.2800	9.9203	9,182.1100	9.1821	(7.441)	0	0	0
2015/09/08	R186	04/02/2016	8.75	Put	Bond Future	2,615.6000	2.6156	2,244.9100	2.2449	(14.172)	0	0	6,700
2015/09/08	R186	04/02/2016	7.51	Put	Bond Future	9,765.6300	9.7656	9,030.6500	9.0307	(7.526)	0	0	0
2015/09/08	R186	05/05/2016			Bond Future	8.7619	115.8793	8.6507	116.7026	(1.270)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/08	R186	05/05/2016	8.34	Call	Bond Future	2,151.1300	2.1511	2,466.5200	2.4665	14.662	0	0	0
2015/09/08	R186	05/05/2016	8.35	Call	Bond Future	2,178.7400	2.1787	2,496.8700	2.4969	14.602	0	0	0
2015/09/08	R186	05/05/2016	8.33	Call	Bond Future	2,123.7500	2.1238	2,436.4100	2.4364	14.722	0	0	0
2015/09/08	R186	05/05/2016	8.35	Put	Bond Future	5,268.5500	5.2686	4,763.3900	4.7634	(9.588)	0	0	0
2015/09/08	R186	05/05/2016	7.56	Put	Bond Future	9,990.4500	9.9904	9,297.2300	9.2972	(6.939)	0	0	0
2015/09/08	R186	05/05/2016	8.34	Put	Bond Future	5,317.3900	5.3174	4,809.4900	4.8095	(9.552)	0	0	0
2015/09/08	R186	05/05/2016	7.56	Call	Bond Future	643.5700	0.6436	773.6400	0.7736	20.211	0	0	0
2015/09/08	R186	05/05/2016	8.33	Put	Bond Future	5,366.5200	5.3665	4,855.8900	4.8559	(9.515)	0	0	0
2015/09/08	R186	04/08/2016	8.51	Put	Bond Future	5,281.9500	5.2820	4,813.2400	4.8132	(8.874)	0	0	0
2015/09/08	R186	04/08/2016			Bond Future	8.8166	112.6972	8.7012	113.5334	(1.309)	0.0000	0.0000	0
2015/09/08	R186	04/08/2016	8.50	Put	Bond Future	5,323.9000	5.3239	4,852.7600	4.8528	(8.850)	0	0	0
2015/09/08	R186	04/08/2016	8.51	Call	Bond Future	3,041.0900	3.0411	3,408.6300	3.4086	12.086	0	0	0
2015/09/08	R186	04/08/2016	8.49	Call	Bond Future	2,978.2000	2.9782	3,340.9100	3.3409	12.179	0	0	0
2015/09/08	R186	04/08/2016	8.50	Call	Bond Future	3,008.9200	3.0089	3,374.0300	3.3740	12.134	0	0	0
2015/09/08	R186	04/08/2016	8.49	Put	Bond Future	5,367.3600	5.3674	4,893.8200	4.8938	(8.823)	0	0	0
2015/09/08	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R197	05/11/2015			Bond Future	294.1824	294.1824	293.1873	293.1873	(0.338)	0.0000	0.0000	927
2015/09/08	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R197	05/11/2015	294.99	Put	Bond Future	807.6500	0.8077	1,802.7200	1.8027	123.206	0	0	0
2015/09/08	R197	05/11/2015	295.01	Put	Bond Future	827.6500	0.8277	1,822.7200	1.8227	120.228	0	0	0
2015/09/08	R197	05/11/2015	295.00	Put	Bond Future	817.6500	0.8177	1,812.7200	1.8127	121.699	0	0	0
2015/09/08	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R197	04/02/2016			Bond Future	292.8112	292.8112	291.7983	291.7983	(0.346)	0.0000	0.0000	0
2015/09/08	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R197	04/02/2016	296.99	Put	Bond Future	4,178.8400	4.1788	5,191.6500	5.1916	24.237	0	0	0
2015/09/08	R197	04/02/2016	297.01	Put	Bond Future	4,198.8400	4.1988	5,211.6500	5.2116	24.121	0	0	0
2015/09/08	R197	04/02/2016	297.00	Put	Bond Future	4,188.8400	4.1888	5,201.6500	5.2016	24.179	0	0	0
2015/09/08	R202	05/11/2015			Bond Future	239.4631	239.4631	238.7987	238.7987	(0.277)	0.0000	0.0000	53,286
2015/09/08	R202	05/11/2015	245.99	Put	Bond Future	6,526.8900	6.5269	7,191.3000	7.1913	10.180	0	0	0
2015/09/08	R202	05/11/2015	246.01	Put	Bond Future	6,546.8900	6.5469	7,211.3000	7.2113	10.148	0	0	0
2015/09/08	R202	05/11/2015	246.00	Put	Bond Future	6,536.8900	6.5369	7,201.3000	7.2013	10.164	0	0	0
2015/09/08	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R202	04/02/2016			Bond Future	240.1466	240.1466	239.4698	239.4698	(0.282)	0.0000	0.0000	0
2015/09/08	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	520.2100	0.5202	100.000	0	0	0
2015/09/08	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	540.2100	0.5402	100.000	0	0	0
2015/09/08	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	530.2100	0.5302	100.000	0	0	0
2015/09/08	R202	04/02/2016	239.99	Call	Bond Future	156.5700	0.1566	0.0000	0.0000	(100.000)	0	0	0
2015/09/08	R202	04/02/2016	240.00	Call	Bond Future	146.5700	0.1466	0.0000	0.0000	(100.000)	0	0	0
2015/09/08	R202	04/02/2016	240.01	Call	Bond Future	136.5700	0.1366	0.0000	0.0000	(100.000)	0	0	0
2015/09/08	R203	05/11/2015	5.99	Call	Bond Future	0.0600	0.0001	0.1300	0.0001	116.667	0	0	0
2015/09/08	R203	05/11/2015	6.00	Put	Bond Future	2,745.1900	2.7452	2,564.7700	2.5648	(6.572)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/08	R203	05/11/2015			Bond Future	7.5793		102.3885	7.4738	102.5690	(1.393)	0.0000	0.0000	15,250
2015/09/08	R203	05/11/2015	6.00	Call	Bond Future	0.0700		0.0001	0.1400	0.0001	100.000	0	0	0
2015/09/08	R203	05/11/2015	6.01	Call	Bond Future	0.0700		0.0001	0.1500	0.0002	114.286	0	0	0
2015/09/08	R203	05/11/2015	5.99	Put	Bond Future	2,762.8700		2.7629	2,582.4500	2.5825	(6.530)	0	0	0
2015/09/08	R203	05/11/2015	6.01	Put	Bond Future	2,727.5000		2.7275	2,547.0900	2.5471	(6.614)	0	0	0
2015/09/08	R203	04/02/2016	7.25	Put	Bond Future	773.1400		0.7731	631.5300	0.6315	(18.316)	0	0	0
2015/09/08	R203	04/02/2016	7.26	Put	Bond Future	761.3200		0.7613	620.7800	0.6208	(18.460)	0	0	0
2015/09/08	R203	04/02/2016			Bond Future	7.7094		104.1172	7.5861	104.3003	(1.598)	0.0000	0.0000	0
2015/09/08	R203	04/02/2016	7.26	Call	Bond Future	91.1100		0.0911	133.7600	0.1338	46.812	0	0	0
2015/09/08	R203	04/02/2016	7.24	Call	Bond Future	85.0500		0.0851	125.6100	0.1256	47.690	0	0	0
2015/09/08	R203	04/02/2016	7.25	Call	Bond Future	87.9500		0.0880	129.5300	0.1295	47.277	0	0	0
2015/09/08	R203	04/02/2016	7.24	Put	Bond Future	785.2300		0.7852	642.6000	0.6426	(18.164)	0	0	0
2015/09/08	R203	05/05/2016	7.25	Put	Bond Future	921.1200		0.9211	793.1400	0.7931	(13.894)	0	0	0
2015/09/08	R203	05/05/2016			Bond Future	7.8022		101.8013	7.6559	101.9864	(1.876)	0.0000	0.0000	0
2015/09/08	R203	05/05/2016	7.26	Call	Bond Future	224.0100		0.2240	281.8500	0.2818	25.820	0	0	0
2015/09/08	R203	05/05/2016	7.24	Call	Bond Future	216.2200		0.2162	272.6700	0.2727	26.108	0	0	0
2015/09/08	R203	05/05/2016	7.25	Call	Bond Future	220.0900		0.2201	277.2400	0.2772	25.967	0	0	0
2015/09/08	R203	05/05/2016	7.24	Put	Bond Future	930.0100		0.9300	801.3300	0.8013	(13.836)	0	0	0
2015/09/08	R203	05/05/2016	7.26	Put	Bond Future	912.2900		0.9123	785.0000	0.7850	(13.953)	0	0	0
2015/09/08	R204	05/11/2015			Bond Future	7.9087		103.3378	7.8066	103.6157	(1.291)	0.0000	0.0000	23,871
2015/09/08	R204	05/11/2015	6.25	Call	Bond Future	0.1200		0.0001	0.2300	0.0002	91.667	0	0	0
2015/09/08	R204	05/11/2015	6.24	Put	Bond Future	4,664.5700		4.6646	4,386.8100	4.3868	(5.955)	0	0	0
2015/09/08	R204	05/11/2015	6.26	Put	Bond Future	4,607.1100		4.6071	4,329.3600	4.3294	(6.029)	0	0	0
2015/09/08	R204	05/11/2015	6.25	Put	Bond Future	4,635.8400		4.6358	4,358.0800	4.3581	(5.992)	0	0	0
2015/09/08	R204	05/11/2015	6.26	Call	Bond Future	0.1300		0.0001	0.2500	0.0003	92.308	0	0	0
2015/09/08	R204	05/11/2015	6.24	Call	Bond Future	0.1100		0.0001	0.2200	0.0002	100.000	0	0	0
2015/09/08	R204	04/02/2016	7.50	Call	Bond Future	231.5900		0.2316	302.0800	0.3021	30.437	0	0	0
2015/09/08	R204	04/02/2016			Bond Future	8.0125		101.0458	7.9005	101.3281	(1.398)	0.0000	0.0000	0
2015/09/08	R204	04/02/2016	7.51	Call	Bond Future	237.8100		0.2378	309.6600	0.3097	30.213	0	0	0
2015/09/08	R204	04/02/2016	7.49	Put	Bond Future	1,550.9400		1.5509	1,337.9100	1.3379	(13.736)	0	0	0
2015/09/08	R204	04/02/2016	7.51	Put	Bond Future	1,511.9600		1.5120	1,301.6000	1.3016	(13.913)	0	0	0
2015/09/08	R204	04/02/2016	7.49	Call	Bond Future	225.6700		0.2257	294.8500	0.2948	30.655	0	0	0
2015/09/08	R204	04/02/2016	7.50	Put	Bond Future	1,531.3000		1.5313	1,319.5800	1.3196	(13.826)	0	0	0
2015/09/08	R204	05/05/2016	7.75	Call	Bond Future	633.6100		0.6336	745.6800	0.7457	17.688	0	0	0
2015/09/08	R204	05/05/2016			Bond Future	8.0960		102.8456	7.9727	103.1315	(1.524)	0.0000	0.0000	0
2015/09/08	R204	05/05/2016	7.76	Call	Bond Future	642.8800		0.6429	756.0100	0.7560	17.597	0	0	0
2015/09/08	R204	05/05/2016	7.74	Put	Bond Future	1,452.6300		1.4526	1,277.7500	1.2778	(12.039)	0	0	0
2015/09/08	R204	05/05/2016	7.76	Put	Bond Future	1,424.0300		1.4240	1,251.2600	1.2513	(12.132)	0	0	0
2015/09/08	R204	05/05/2016	7.74	Call	Bond Future	624.7500		0.6248	735.7700	0.7358	17.770	0	0	0
2015/09/08	R204	05/05/2016	7.75	Put	Bond Future	1,438.1200		1.4381	1,264.2900	1.2643	(12.087)	0	0	0
2015/09/08	R207	05/11/2015	7.76	Call	Bond Future	230.9700		0.2310	314.2200	0.3142	36.044	0	0	0
2015/09/08	R207	05/11/2015			Bond Future	8.1549		99.1569	8.0543	99.5013	(1.233)	0.0000	0.0000	44,623
2015/09/08	R207	05/11/2015	7.74	Call	Bond Future	215.5300		0.2155	294.6200	0.2946	36.696	0	0	0
2015/09/08	R207	05/11/2015	7.50	Call	Bond Future	85.1100		0.0851	123.5700	0.1236	45.189	0	0	19
2015/09/08	R207	05/11/2015	7.75	Call	Bond Future	223.1500		0.2232	304.3100	0.3043	36.370	0	0	0
2015/09/08	R207	05/11/2015	7.43	Call	Bond Future	62.5800		0.0626	92.5600	0.0926	47.907	0	0	53

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/08	R207	05/11/2015	7.74	Put	Bond Future	1,645.8400		1.6458	1,380.6100	1.3806	(16.115)	0	0	0
2015/09/08	R207	05/11/2015	7.43	Put	Bond Future	2,578.4700		2.5785	2,264.1300	2.2641	(12.191)	0	0	0
2015/09/08	R207	05/11/2015	7.76	Put	Bond Future	1,591.7400		1.5917	1,330.6700	1.3307	(16.402)	0	0	0
2015/09/08	R207	05/11/2015	7.50	Put	Bond Future	2,354.6000		2.3546	2,048.7400	2.0487	(12.990)	0	0	0
2015/09/08	R207	05/11/2015	7.75	Put	Bond Future	1,618.6800		1.6187	1,355.5200	1.3555	(16.258)	0	0	0
2015/09/08	R207	04/02/2016	7.49	Put	Bond Future	2,698.4000		2.6984	2,408.4600	2.4085	(10.745)	0	0	0
2015/09/08	R207	04/02/2016	7.27	Put	Bond Future	3,341.9800		3.3420	3,028.8600	3.0289	(9.369)	0	0	0
2015/09/08	R207	04/02/2016			Bond Future	8.2499		97.1895	8.1420	97.5392	(1.308)	0.0000	0.0000	0
2015/09/08	R207	04/02/2016	7.51	Put	Bond Future	2,642.7600		2.6428	2,355.3000	2.3553	(10.877)	0	0	0
2015/09/08	R207	04/02/2016	7.27	Call	Bond Future	108.4800		0.1085	145.1400	0.1451	33.794	0	0	43
2015/09/08	R207	04/02/2016	7.50	Call	Bond Future	207.6800		0.2077	268.7500	0.2688	29.406	0	0	19
2015/09/08	R207	04/02/2016	7.51	Call	Bond Future	213.2600		0.2133	275.5800	0.2756	29.223	0	0	0
2015/09/08	R207	04/02/2016	7.49	Call	Bond Future	202.2000		0.2022	262.0400	0.2620	29.594	0	0	0
2015/09/08	R207	04/02/2016	7.50	Put	Bond Future	2,670.5200		2.6705	2,381.8100	2.3818	(10.811)	0	0	0
2015/09/08	R207	05/05/2016	7.86	Put	Bond Future	2,184.0900		2.1841	1,953.4800	1.9535	(10.559)	0	0	0
2015/09/08	R207	05/05/2016			Bond Future	8.3326		98.9208	8.2167	99.2755	(1.391)	0.0000	0.0000	0
2015/09/08	R207	05/05/2016	7.85	Put	Bond Future	2,204.5300		2.2045	1,972.6800	1.9727	(10.517)	0	0	0
2015/09/08	R207	05/05/2016	7.56	Put	Bond Future	2,848.7300		2.8487	2,582.9800	2.5830	(9.329)	0	0	0
2015/09/08	R207	05/05/2016	7.84	Put	Bond Future	2,225.0900		2.2251	1,992.0100	1.9920	(10.475)	0	0	0
2015/09/08	R207	05/05/2016	7.56	Call	Bond Future	454.8400		0.4548	543.7900	0.5438	19.556	0	0	43
2015/09/08	R207	05/05/2016	7.85	Call	Bond Future	717.5800		0.7176	840.4300	0.8404	17.120	0	0	0
2015/09/08	R207	05/05/2016	7.86	Call	Bond Future	728.2300		0.7282	852.3200	0.8523	17.040	0	0	0
2015/09/08	R207	05/05/2016	7.84	Call	Bond Future	707.0300		0.7070	828.6500	0.8286	17.202	0	0	0
2015/09/08	R207	04/08/2016			Bond Future	8.4178		97.0863	8.2926	97.4457	(1.487)	0.0000	0.0000	0
2015/09/08	R207	04/08/2016	7.99	Put	Bond Future	2,191.7400		2.1917	1,972.6500	1.9726	(9.996)	0	0	0
2015/09/08	R207	04/08/2016	8.01	Put	Bond Future	2,156.2900		2.1563	1,939.3800	1.9394	(10.059)	0	0	0
2015/09/08	R207	04/08/2016	8.00	Put	Bond Future	2,173.9700		2.1740	1,955.9700	1.9560	(10.028)	0	0	0
2015/09/08	R207	04/08/2016	8.01	Call	Bond Future	979.2400		0.9792	1,121.7200	1.1217	14.550	0	0	0
2015/09/08	R207	04/08/2016	7.99	Call	Bond Future	956.5100		0.9565	1,096.8100	1.0968	14.668	0	0	0
2015/09/08	R207	04/08/2016	8.00	Call	Bond Future	967.8300		0.9678	1,109.2200	1.1092	14.609	0	0	0
2015/09/08	R208	05/11/2015			Bond Future	8.2878		94.1689	8.1882	94.5788	(1.202)	0.0000	0.0000	40,314
2015/09/08	R208	05/11/2015	7.74	Put	Bond Future	2,451.5400		2.4515	2,108.6800	2.1087	(13.985)	0	0	0
2015/09/08	R208	05/11/2015	8.48	Call	Bond Future	1,350.1900		1.3502	1,619.2200	1.6192	19.925	0	0	0
2015/09/08	R208	05/11/2015	7.75	Call	Bond Future	176.9500		0.1770	245.8900	0.2459	38.960	0	0	0
2015/09/08	R208	05/11/2015	7.76	Call	Bond Future	183.6300		0.1836	254.5800	0.2546	38.637	0	0	0
2015/09/08	R208	05/11/2015	7.74	Call	Bond Future	170.4600		0.1705	237.4200	0.2374	39.282	0	0	0
2015/09/08	R208	05/11/2015	8.48	Put	Bond Future	565.3700		0.5654	424.5800	0.4246	(24.902)	0	0	2,200
2015/09/08	R208	05/11/2015	7.76	Put	Bond Future	2,380.2500		2.3803	2,041.3800	2.0414	(14.237)	0	0	0
2015/09/08	R208	05/11/2015	7.75	Put	Bond Future	2,415.7900		2.4158	2,074.9100	2.0749	(14.110)	0	0	0
2015/09/08	R208	04/02/2016			Bond Future	8.3715		95.7591	8.2661	96.1755	(1.259)	0.0000	0.0000	0
2015/09/08	R208	04/02/2016	7.74	Put	Bond Future	2,901.1900		2.9012	2,579.1800	2.5792	(11.099)	0	0	0
2015/09/08	R208	04/02/2016	7.76	Put	Bond Future	2,837.5400		2.8375	2,518.8600	2.5189	(11.231)	0	0	0
2015/09/08	R208	04/02/2016	7.75	Put	Bond Future	2,869.2700		2.8693	2,548.9200	2.5489	(11.165)	0	0	0
2015/09/08	R208	04/02/2016	7.76	Call	Bond Future	389.5600		0.3896	487.3100	0.4873	25.092	0	0	0
2015/09/08	R208	04/02/2016	7.74	Call	Bond Future	371.8400		0.3718	466.2600	0.4663	25.393	0	0	0
2015/09/08	R208	04/02/2016	7.75	Call	Bond Future	380.6200		0.3806	476.7000	0.4767	25.243	0	0	0
2015/09/08	R208	05/05/2016	7.99	Call	Bond Future	930.9100		0.9309	1,082.2300	1.0822	16.255	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/08	R208	05/05/2016	8.00	Put	Bond Future	2,629.4100	2.6294	2,359.6200	2.3596	(10.260)	0	0	0
2015/09/08	R208	05/05/2016			Bond Future	8.4410	94.0629	8.3295	94.4855	(1.321)	0.0000	0.0000	0
2015/09/08	R208	05/05/2016	8.00	Call	Bond Future	944.3200	0.9443	1,097.1200	1.0971	16.181	0	0	0
2015/09/08	R208	05/05/2016	8.01	Call	Bond Future	957.8500	0.9578	1,112.1400	1.1121	16.108	0	0	0
2015/09/08	R208	05/05/2016	7.99	Put	Bond Future	2,654.6300	2.6546	2,383.3600	2.3834	(10.219)	0	0	0
2015/09/08	R208	05/05/2016	8.01	Put	Bond Future	2,604.3200	2.6043	2,336.0200	2.3360	(10.302)	0	0	0
2015/09/08	R209	05/11/2015	7.99	Put	Bond Future	9,197.7900	9.1978	8,394.2500	8.3942	(8.736)	0	0	0
2015/09/08	R209	05/11/2015	9.25	Call	Bond Future	2,230.2000	2.2302	2,723.3400	2.7233	22.112	0	0	0
2015/09/08	R209	05/11/2015			Bond Future	9.1424	74.1635	9.0297	74.9900	(1.233)	0.0000	0.0000	24,850
2015/09/08	R209	05/11/2015	8.01	Put	Bond Future	9,028.6300	9.0286	8,227.0700	8.2271	(8.878)	0	0	0
2015/09/08	R209	05/11/2015	9.16	Put	Bond Future	1,748.9400	1.7489	1,369.5400	1.3695	(21.693)	0	0	0
2015/09/08	R209	05/11/2015	7.99	Call	Bond Future	40.4100	0.0404	63.2800	0.0633	56.595	0	0	0
2015/09/08	R209	05/11/2015	8.00	Put	Bond Future	9,113.0600	9.1131	8,310.4700	8.3105	(8.807)	0	0	0
2015/09/08	R209	05/11/2015	9.25	Put	Bond Future	1,454.5700	1.4546	1,121.3000	1.1213	(22.912)	0	0	900
2015/09/08	R209	05/11/2015	8.50	Put	Bond Future	5,233.2100	5.2332	4,537.6400	4.5376	(13.291)	0	0	0
2015/09/08	R209	05/11/2015	9.00	Put	Bond Future	2,376.0500	2.3760	1,911.5300	1.9115	(19.550)	0	0	500
2015/09/08	R209	05/11/2015	8.00	Call	Bond Future	42.3500	0.0424	66.1700	0.0662	56.246	0	0	0
2015/09/08	R209	05/11/2015	8.01	Call	Bond Future	44.4500	0.0445	69.3000	0.0693	55.906	0	0	0
2015/09/08	R209	05/11/2015	9.16	Call	Bond Future	1,876.6800	1.8767	2,323.6900	2.3237	23.819	0	0	0
2015/09/08	R209	05/11/2015	8.50	Call	Bond Future	329.0000	0.3290	459.8400	0.4598	39.769	0	0	900
2015/09/08	R209	05/11/2015	9.00	Call	Bond Future	1,329.9600	1.3300	1,691.8500	1.6919	27.211	0	0	0
2015/09/08	R209	04/02/2016	8.74	Call	Bond Future	1,480.6600	1.4807	1,770.8400	1.7708	19.598	0	0	0
2015/09/08	R209	04/02/2016	8.75	Put	Bond Future	4,850.1300	4.8501	4,303.5200	4.3035	(11.270)	0	0	0
2015/09/08	R209	04/02/2016			Bond Future	9.1998	75.4159	9.0840	76.2560	(1.259)	0.0000	0.0000	400
2015/09/08	R209	04/02/2016	8.75	Call	Bond Future	1,504.8500	1.5049	1,798.3300	1.7983	19.502	0	0	0
2015/09/08	R209	04/02/2016	8.76	Call	Bond Future	1,529.2900	1.5293	1,826.0800	1.8261	19.407	0	0	0
2015/09/08	R209	04/02/2016	9.52	Put	Bond Future	1,910.3300	1.9103	1,616.5500	1.6166	(15.378)	0	0	2,200
2015/09/08	R209	04/02/2016	8.74	Put	Bond Future	4,902.9200	4.9029	4,353.0100	4.3530	(11.216)	0	0	0
2015/09/08	R209	04/02/2016	8.76	Put	Bond Future	4,797.7000	4.7977	4,254.4000	4.2544	(11.324)	0	0	0
2015/09/08	R209	04/02/2016	9.52	Call	Bond Future	4,157.6200	4.1576	4,703.9300	4.7039	13.140	0	0	0
2015/09/08	R209	05/05/2016			Bond Future	9.2497	73.6096	9.1307	74.4636	(1.286)	0.0000	0.0000	0
2015/09/08	R209	05/05/2016	9.00	Call	Bond Future	2,794.5800	2.7946	3,183.2800	3.1833	13.909	0	0	0
2015/09/08	R209	05/05/2016	8.99	Put	Bond Future	4,648.4400	4.6484	4,180.3500	4.1804	(10.070)	0	0	0
2015/09/08	R209	05/05/2016	9.01	Put	Bond Future	4,563.1900	4.5632	4,100.6100	4.1006	(10.137)	0	0	0
2015/09/08	R209	05/05/2016	9.00	Put	Bond Future	4,604.9500	4.6050	4,139.6100	4.1396	(10.105)	0	0	0
2015/09/08	R209	05/05/2016	9.01	Call	Bond Future	2,826.6400	2.8266	3,218.1000	3.2181	13.849	0	0	0
2015/09/08	R209	05/05/2016	8.99	Call	Bond Future	2,764.1400	2.7641	3,150.0900	3.1501	13.963	0	0	0
2015/09/08	R210	05/11/2015			Bond Future	179.9775	179.9775	178.9144	178.9144	(0.591)	0.0000	0.0000	2,298
2015/09/08	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R210	05/11/2015	181.99	Put	Bond Future	2,012.5300	2.0125	3,075.5800	3.0756	52.822	0	0	0
2015/09/08	R210	05/11/2015	182.01	Put	Bond Future	2,032.5300	2.0325	3,095.5800	3.0956	52.302	0	0	0
2015/09/08	R210	05/11/2015	182.00	Put	Bond Future	2,022.5300	2.0225	3,085.5800	3.0856	52.560	0	0	0
2015/09/08	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R210	04/02/2016	184.99	Put	Bond Future	1,959.4400	1.9594	3,041.1200	3.0411	55.204	0	0	0
2015/09/08	R210	04/02/2016			Bond Future	183.0306	183.0306	181.9489	181.9489	(0.591)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/08	R210	04/02/2016	185.01	Put	Bond Future	1,979.4400	1.9794	3,061.1200	3.0611	54.646	0	0	0
2015/09/08	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R210	04/02/2016	185.00	Put	Bond Future	1,969.4400	1.9694	3,051.1200	3.0511	54.923	0	0	0
2015/09/08	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R211	05/11/2015			Bond Future	135.9134	135.9134	135.9130	135.9130	0.000	0.0000	0.0000	0
2015/09/08	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R211	05/11/2015	134.99	Call	Bond Future	923.3600	0.9234	922.9800	0.9230	(0.041)	0	0	0
2015/09/08	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R211	05/11/2015	135.00	Call	Bond Future	913.3600	0.9134	912.9800	0.9130	(0.042)	0	0	0
2015/09/08	R211	05/11/2015	135.01	Call	Bond Future	903.3600	0.9034	902.9800	0.9030	(0.042)	0	0	0
2015/09/08	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R211	04/02/2016			Bond Future	136.5208	136.5208	136.5200	136.5200	(0.001)	0.0000	0.0000	1,120
2015/09/08	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R211	04/02/2016	138.99	Put	Bond Future	2,469.2100	2.4692	2,470.0400	2.4700	0.034	0	0	0
2015/09/08	R211	04/02/2016	139.01	Put	Bond Future	2,489.2100	2.4892	2,490.0400	2.4900	0.033	0	0	0
2015/09/08	R211	04/02/2016	139.00	Put	Bond Future	2,479.2100	2.4792	2,480.0400	2.4800	0.033	0	0	0
2015/09/08	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R212	05/11/2015			Bond Future	141.5975	141.5975	141.1859	141.1859	(0.291)	0.0000	0.0000	928
2015/09/08	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R212	05/11/2015	145.99	Put	Bond Future	4,392.5100	4.3925	4,804.1200	4.8041	9.371	0	0	0
2015/09/08	R212	05/11/2015	146.01	Put	Bond Future	4,412.5100	4.4125	4,824.1200	4.8241	9.328	0	0	0
2015/09/08	R212	05/11/2015	146.00	Put	Bond Future	4,402.5100	4.4025	4,814.1200	4.8141	9.349	0	0	0
2015/09/08	R212	04/02/2016			Bond Future	142.1355	142.1355	141.7165	141.7165	(0.295)	0.0000	0.0000	0
2015/09/08	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R212	04/02/2016	145.99	Put	Bond Future	3,854.4700	3.8545	4,273.5100	4.2735	10.872	0	0	0
2015/09/08	R212	04/02/2016	146.01	Put	Bond Future	3,874.4700	3.8745	4,293.5100	4.2935	10.815	0	0	0
2015/09/08	R212	04/02/2016	146.00	Put	Bond Future	3,864.4700	3.8645	4,283.5100	4.2835	10.843	0	0	0
2015/09/08	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R213	05/11/2015	7.76	Call	Bond Future	17.9800	0.0180	27.9600	0.0280	55.506	0	0	0
2015/09/08	R213	05/11/2015			Bond Future	9.0635	84.4511	8.9606	85.1950	(1.135)	0.0000	0.0000	21,426
2015/09/08	R213	05/11/2015	7.74	Call	Bond Future	16.1800	0.0162	25.2600	0.0253	56.119	0	0	0
2015/09/08	R213	05/11/2015	7.75	Call	Bond Future	17.0400	0.0170	26.5500	0.0265	55.810	0	0	0
2015/09/08	R213	05/11/2015	7.74	Put	Bond Future	10,352.0800	10.3521	9,617.2600	9.6173	(7.098)	0	0	0
2015/09/08	R213	05/11/2015	7.76	Put	Bond Future	10,184.6500	10.1847	9,450.7300	9.4507	(7.206)	0	0	0
2015/09/08	R213	05/11/2015	7.75	Put	Bond Future	10,268.2700	10.2683	9,533.8800	9.5339	(7.152)	0	0	0
2015/09/08	R213	04/02/2016			Bond Future	9.1305	85.8770	9.0245	86.6331	(1.162)	0.0000	0.0000	450
2015/09/08	R213	04/02/2016	8.75	Call	Bond Future	1,592.5300	1.5925	1,871.3600	1.8714	17.509	0	0	0
2015/09/08	R213	04/02/2016	8.74	Put	Bond Future	4,400.5200	4.4005	3,920.1800	3.9202	(10.916)	0	0	0
2015/09/08	R213	04/02/2016	8.76	Put	Bond Future	4,302.8000	4.3028	3,828.5600	3.8286	(11.022)	0	0	0
2015/09/08	R213	04/02/2016	8.75	Put	Bond Future	4,351.4900	4.3515	3,874.1900	3.8742	(10.969)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/08	R213	04/02/2016	8.76	Call	Bond Future	1,617.9900	1.6180	1,899.8800	1.8999	17.422	0	0	0
2015/09/08	R213	04/02/2016	8.74	Call	Bond Future	1,567.3200	1.5673	1,843.1100	1.8431	17.596	0	0	0
2015/09/08	R213	05/05/2016	8.76	Put	Bond Future	5,239.6800	5.2397	4,772.6700	4.7727	(8.913)	0	0	0
2015/09/08	R213	05/05/2016	8.74	Put	Bond Future	5,334.5100	5.3345	4,862.5800	4.8626	(8.847)	0	0	0
2015/09/08	R213	05/05/2016			Bond Future	9.1838	83.8575	9.0747	84.6260	(1.188)	0.0000	0.0000	0
2015/09/08	R213	05/05/2016	8.75	Put	Bond Future	5,286.9500	5.2870	4,817.4800	4.8175	(8.880)	0	0	0
2015/09/08	R213	05/05/2016	8.74	Call	Bond Future	2,145.6700	2.1457	2,442.2200	2.4422	13.821	0	0	0
2015/09/08	R213	05/05/2016	8.75	Call	Bond Future	2,171.8600	2.1719	2,470.8700	2.4709	13.767	0	0	0
2015/09/08	R213	05/05/2016	8.76	Call	Bond Future	2,198.2500	2.1982	2,499.7200	2.4997	13.714	0	0	0
2015/09/08	R214	05/11/2015			Bond Future	9.1723	75.1354	9.0545	76.0466	(1.284)	0.0000	0.0000	11,693
2015/09/08	R214	05/11/2015	7.99	Put	Bond Future	10,081.5000	10.0815	9,192.7600	9.1928	(8.816)	0	0	0
2015/09/08	R214	05/11/2015	8.00	Put	Bond Future	9,989.3500	9.9893	9,101.5800	9.1016	(8.887)	0	0	0
2015/09/08	R214	05/11/2015	8.01	Put	Bond Future	9,897.5300	9.8975	9,010.8000	9.0108	(8.959)	0	0	0
2015/09/08	R214	05/11/2015	7.99	Call	Bond Future	37.0400	0.0370	59.5200	0.0595	60.691	0	0	0
2015/09/08	R214	05/11/2015	8.00	Call	Bond Future	38.8700	0.0389	62.3200	0.0623	60.329	0	0	0
2015/09/08	R214	05/11/2015	8.01	Call	Bond Future	40.8600	0.0409	65.3500	0.0654	59.936	0	0	0
2015/09/08	R214	04/02/2016			Bond Future	9.2307	76.4040	9.1096	77.3303	(1.312)	0.0000	0.0000	4,620
2015/09/08	R214	04/02/2016	7.99	Put	Bond Future	10,794.4800	10.7945	9,964.4400	9.9644	(7.689)	0	0	0
2015/09/08	R214	04/02/2016	8.00	Call	Bond Future	332.1300	0.3321	430.3500	0.4303	29.573	0	0	0
2015/09/08	R214	04/02/2016	8.01	Call	Bond Future	340.5200	0.3405	440.7300	0.4407	29.429	0	0	0
2015/09/08	R214	04/02/2016	7.99	Call	Bond Future	324.3400	0.3243	420.6500	0.4206	29.694	0	0	0
2015/09/08	R214	04/02/2016	8.01	Put	Bond Future	10,623.3300	10.6233	9,797.1900	9.7972	(7.777)	0	0	0
2015/09/08	R214	04/02/2016	8.00	Put	Bond Future	10,708.5200	10.7085	9,880.3900	9.8804	(7.733)	0	0	0
2015/09/08	R214	05/05/2016	9.01	Call	Bond Future	2,925.0300	2.9250	3,351.1000	3.3511	14.566	0	0	0
2015/09/08	R214	05/05/2016			Bond Future	9.2771	74.4693	9.1529	75.4112	(1.339)	0.0000	0.0000	0
2015/09/08	R214	05/05/2016	8.99	Call	Bond Future	2,860.1400	2.8601	3,280.1600	3.2802	14.685	0	0	0
2015/09/08	R214	05/05/2016	9.00	Call	Bond Future	2,891.7700	2.8918	3,314.8100	3.3148	14.629	0	0	0
2015/09/08	R214	05/05/2016	8.99	Put	Bond Future	5,068.1200	5.0681	4,546.2200	4.5462	(10.298)	0	0	0
2015/09/08	R214	05/05/2016	9.01	Put	Bond Future	4,975.7100	4.9757	4,459.8600	4.4599	(10.367)	0	0	0
2015/09/08	R214	05/05/2016	9.00	Put	Bond Future	5,021.0300	5.0210	4,502.1500	4.5021	(10.334)	0	0	0
2015/09/08	R248	05/11/2015	8.01	Put	Bond Future	13,413.3900	13.4134	12,244.6600	12.2447	(8.713)	0	0	0
2015/09/08	R248	05/11/2015			Bond Future	9.2284	96.7900	9.1105	97.9588	(1.278)	0.0000	0.0000	48,592
2015/09/08	R248	05/11/2015	8.00	Put	Bond Future	13,536.8500	13.5368	12,368.1200	12.3681	(8.634)	0	0	0
2015/09/08	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R248	05/11/2015	7.99	Put	Bond Future	13,660.5600	13.6606	12,491.8300	12.4918	(8.556)	0	0	0
2015/09/08	R248	04/02/2016	8.99	Put	Bond Future	2,972.1100	2.9721	1,784.0200	1.7840	(39.975)	0	0	0
2015/09/08	R248	04/02/2016			Bond Future	9.2885	98.4243	9.1672	99.6124	(1.306)	0.0000	0.0000	250
2015/09/08	R248	04/02/2016	9.00	Put	Bond Future	2,869.9000	2.8699	1,681.8100	1.6818	(41.398)	0	0	0
2015/09/08	R248	04/02/2016	9.01	Put	Bond Future	2,767.8800	2.7679	1,579.7900	1.5798	(42.924)	0	0	0
2015/09/08	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R248	05/05/2016			Bond Future	9.3366	95.7411	9.2121	96.9491	(1.333)	0.0000	0.0000	0
2015/09/08	R248	05/05/2016	8.99	Put	Bond Future	3,431.9700	3.4320	2,224.0000	2.2240	(35.198)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/08	R248	05/05/2016	9.01	Put	Bond Future	3,227.9800	3.2280	2,020.0100	2.0200	(37.422)	0	0	0
2015/09/08	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R248	05/05/2016	9.00	Put	Bond Future	3,329.8800	3.3299	2,121.9100	2.1219	(36.277)	0	0	0
2015/09/08	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/08	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **526594**