



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 07/10/2015 TO 07/10/2015

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
2015/10/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	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
2015/10/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	2025	05/11/2015	123.01	Put	Bond Future	825.0000	0.8250	645.6200	0.6456	(21.743)	0	0	0
2015/10/07	2025	05/11/2015			Bond Future	122.1850	122.1850	122.3644	122.3644	0.147	0.0000	0.0000	612
2015/10/07	2025	05/11/2015	123.00	Put	Bond Future	815.0000	0.8150	635.6200	0.6356	(22.010)	0	0	0
2015/10/07	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2025	05/11/2015	122.99	Put	Bond Future	805.0000	0.8050	625.6200	0.6256	(22.283)	0	0	0
2015/10/07	2025	04/02/2016	126.01	Put	Bond Future	3,005.8100	3.0058	2,824.6900	2.8247	(6.026)	0	0	0
2015/10/07	2025	04/02/2016			Bond Future	123.0042	123.0042	123.1853	123.1853	0.147	0.0000	0.0000	0
2015/10/07	2025	04/02/2016	126.00	Put	Bond Future	2,995.8100	2.9958	2,814.6900	2.8147	(6.046)	0	0	0
2015/10/07	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2025	04/02/2016	125.99	Put	Bond Future	2,985.8100	2.9858	2,804.6900	2.8047	(6.066)	0	0	0
2015/10/07	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2030	05/11/2015			Bond Future	8.6669	96.8040	8.5941	97.3723	(0.839)	0.0000	0.0000	9,973
2015/10/07	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2030	05/11/2015	8.49	Put	Bond Future	1,390.2400	1.3902	821.9200	0.8219	(40.879)	0	0	0
2015/10/07	2030	05/11/2015	8.51	Put	Bond Future	1,231.6100	1.2316	663.2900	0.6633	(46.144)	0	0	0
2015/10/07	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2030	05/11/2015	8.50	Put	Bond Future	1,310.8800	1.3109	742.5600	0.7426	(43.354)	0	0	0
2015/10/07	2030	04/02/2016	8.75	Call	Bond Future	193.1700	0.1932	769.6700	0.7697	298.442	0	0	0
2015/10/07	2030	04/02/2016			Bond Future	8.7248	94.4054	8.6498	94.9819	(0.859)	0.0000	0.0000	400
2015/10/07	2030	04/02/2016	8.76	Call	Bond Future	269.5100	0.2695	846.0100	0.8460	213.907	0	0	0
2015/10/07	2030	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2030	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2030	04/02/2016	8.74	Call	Bond Future	116.7300	0.1167	693.2300	0.6932	493.875	0	0	0
2015/10/07	2030	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2032	05/11/2015			Bond Future	8.7365	96.7119	8.6638	97.3225	(0.832)	0.0000	0.0000	2,982
2015/10/07	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2032	05/11/2015	7.99	Put	Bond Future	6,551.1200	6.5511	5,940.4900	5.9405	(9.321)	0	0	0
2015/10/07	2032	05/11/2015	8.01	Put	Bond Future	6,367.2800	6.3673	5,756.6500	5.7566	(9.590)	0	0	0
2015/10/07	2032	05/11/2015	8.00	Put	Bond Future	6,459.1400	6.4591	5,848.5100	5.8485	(9.454)	0	0	0
2015/10/07	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2032	04/02/2016			Bond Future	8.7935	98.3184	8.7187	98.9378	(0.850)	0.0000	0.0000	0
2015/10/07	2032	04/02/2016	8.69	Put	Bond Future	858.9500	0.8589	239.5000	0.2395	(72.117)	0	0	0
2015/10/07	2032	04/02/2016	8.71	Put	Bond Future	692.0100	0.6920	72.5600	0.0726	(89.515)	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
2015/10/07	2032	04/02/2016	8.70	Put	Bond Future	775.4300	0.7754	155.9800	0.1560	(79.885)	0	0	0
2015/10/07	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2032	05/05/2016			Bond Future	8.8397	95.9026	8.7628	96.5325	(0.871)	0.0000	0.0000	0
2015/10/07	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2032	05/05/2016	9.01	Call	Bond Future	1,372.3300	1.3723	2,002.2300	2.0022	45.900	0	0	0
2015/10/07	2032	05/05/2016	8.99	Call	Bond Future	1,212.6300	1.2126	1,842.5300	1.8425	51.945	0	0	0
2015/10/07	2032	05/05/2016	9.00	Call	Bond Future	1,292.5300	1.2925	1,922.4300	1.9224	48.734	0	0	0
2015/10/07	2033	05/11/2015	102.41	Put	Bond Future	547.9100	0.5479	483.1500	0.4831	(11.819)	0	0	0
2015/10/07	2033	05/11/2015			Bond Future	101.8621	101.8621	101.9268	101.9268	0.064	0.0000	0.0000	0
2015/10/07	2033	05/11/2015	102.40	Put	Bond Future	537.9100	0.5379	473.1500	0.4731	(12.039)	0	0	0
2015/10/07	2033	05/11/2015	102.39	Put	Bond Future	527.9100	0.5279	463.1500	0.4631	(12.267)	0	0	0
2015/10/07	2033	05/11/2015	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2033	05/11/2015	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2033	05/11/2015	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2033	04/02/2016	102.40	Call	Bond Future	1,162.3700	1.1624	1,226.9300	1.2269	5.554	0	0	0
2015/10/07	2033	04/02/2016			Bond Future	103.5624	103.5624	103.6269	103.6269	0.062	0.0000	0.0000	0
2015/10/07	2033	04/02/2016	102.41	Call	Bond Future	1,152.3700	1.1524	1,216.9300	1.2169	5.602	0	0	0
2015/10/07	2033	04/02/2016	102.39	Call	Bond Future	1,172.3700	1.1724	1,236.9300	1.2369	5.507	0	0	0
2015/10/07	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2033	05/05/2016			Bond Future	104.4161	104.4161	104.4812	104.4812	0.062	0.0000	0.0000	0
2015/10/07	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2033	05/05/2016	102.40	Call	Bond Future	2,016.1500	2.0162	2,081.2100	2.0812	3.227	0	0	0
2015/10/07	2033	05/05/2016	102.41	Call	Bond Future	2,006.1500	2.0062	2,071.2100	2.0712	3.243	0	0	0
2015/10/07	2033	05/05/2016	102.39	Call	Bond Future	2,026.1500	2.0262	2,091.2100	2.0912	3.211	0	0	0
2015/10/07	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2037	05/11/2015	7.99	Put	Bond Future	8,830.6100	8.8306	8,205.7600	8.2058	(7.076)	0	0	0
2015/10/07	2037	05/11/2015	8.01	Put	Bond Future	8,620.0200	8.6200	7,995.1700	7.9952	(7.249)	0	0	0
2015/10/07	2037	05/11/2015			Bond Future	8.8858	98.6774	8.8183	99.3023	(0.760)	0.0000	0.0000	49,825
2015/10/07	2037	05/11/2015	8.00	Put	Bond Future	8,725.2300	8.7252	8,100.3800	8.1004	(7.161)	0	0	0
2015/10/07	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2037	04/02/2016	8.75	Put	Bond Future	1,763.2500	1.7632	1,129.3600	1.1294	(35.950)	0	0	0
2015/10/07	2037	04/02/2016			Bond Future	8.9412	96.0595	8.8718	96.6934	(0.776)	0.0000	0.0000	370
2015/10/07	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2037	04/02/2016	8.74	Put	Bond Future	1,856.8700	1.8569	1,222.9800	1.2230	(34.138)	0	0	0
2015/10/07	2037	04/02/2016	8.76	Put	Bond Future	1,669.7600	1.6698	1,035.8700	1.0359	(37.963)	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
2015/10/07	2037	05/05/2016	8.99	Call	Bond Future	19.5200	0.0195	664.1500	0.6642	3302.408	0	0	0
2015/10/07	2037	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2037	05/05/2016			Bond Future	8.9878	97.7619	8.9166	98.4066	(0.793)	0.0000	0.0000	0
2015/10/07	2037	05/05/2016	9.00	Call	Bond Future	109.4000	0.1094	754.0300	0.7540	589.241	0	0	0
2015/10/07	2037	05/05/2016	9.01	Call	Bond Future	199.1500	0.1991	843.7800	0.8438	323.691	0	0	0
2015/10/07	2037	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2037	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2038	05/11/2015			Bond Future	125.3420	125.3420	126.3051	126.3051	0.768	0.0000	0.0000	7,604
2015/10/07	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2038	05/11/2015	133.99	Put	Bond Future	8,647.9700	8.6480	7,684.9300	7.6849	(11.136)	0	0	0
2015/10/07	2038	05/11/2015	134.01	Put	Bond Future	8,667.9700	8.6680	7,704.9300	7.7049	(11.110)	0	0	0
2015/10/07	2038	05/11/2015	134.00	Put	Bond Future	8,657.9700	8.6580	7,694.9300	7.6949	(11.123)	0	0	0
2015/10/07	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2038	04/02/2016			Bond Future	126.0614	126.0614	127.0392	127.0392	0.776	0.0000	0.0000	0
2015/10/07	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2038	04/02/2016	130.99	Put	Bond Future	4,928.6500	4.9287	3,950.8400	3.9508	(19.839)	0	0	0
2015/10/07	2038	04/02/2016	131.01	Put	Bond Future	4,948.6500	4.9487	3,970.8400	3.9708	(19.759)	0	0	0
2015/10/07	2038	04/02/2016	131.00	Put	Bond Future	4,938.6500	4.9387	3,960.8400	3.9608	(19.799)	0	0	0
2015/10/07	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2044	05/11/2015			Bond Future	8.9095	100.7642	8.8421	101.4506	(0.756)	0.0000	0.0000	17,516
2015/10/07	2044	05/11/2015	8.24	Put	Bond Future	7,194.8100	7.1948	6,508.4400	6.5084	(9.540)	0	0	0
2015/10/07	2044	05/11/2015	8.26	Put	Bond Future	6,967.2500	6.9673	6,280.8800	6.2809	(9.851)	0	0	0
2015/10/07	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2044	05/11/2015	8.25	Put	Bond Future	7,080.9200	7.0809	6,394.5500	6.3946	(9.693)	0	0	0
2015/10/07	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2044	04/02/2016			Bond Future	8.9614	98.0558	8.8923	98.7523	(0.772)	0.0000	0.0000	0
2015/10/07	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2044	04/02/2016	9.01	Call	Bond Future	484.4700	0.4845	1,180.9100	1.1809	143.753	0	0	0
2015/10/07	2044	04/02/2016	8.99	Call	Bond Future	285.5500	0.2855	981.9900	0.9820	243.894	0	0	0
2015/10/07	2044	04/02/2016	9.00	Call	Bond Future	385.1000	0.3851	1,081.5400	1.0815	180.847	0	0	0
2015/10/07	2044	05/05/2016	8.99	Put	Bond Future	149.8800	0.1499	0.0000	0.0000	(100.000)	0	0	0
2015/10/07	2044	05/05/2016			Bond Future	9.0051	99.7936	8.9341	100.5019	(0.788)	0.0000	0.0000	0
2015/10/07	2044	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2044	05/05/2016	9.00	Put	Bond Future	50.5100	0.0505	0.0000	0.0000	(100.000)	0	0	0
2015/10/07	2044	05/05/2016	9.01	Call	Bond Future	48.6800	0.0487	756.9100	0.7569	1454.869	0	0	0
2015/10/07	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	558.3500	0.5584	100.000	0	0	0
2015/10/07	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	657.7200	0.6577	100.000	0	0	0
2015/10/07	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2046	05/11/2015			Bond Future	124.6094	124.6094	124.9615	124.9615	0.283	0.0000	0.0000	6,943
2015/10/07	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
2015/10/07	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2046	05/11/2015	132.99	Put	Bond Future	8,380.6100	8.3806	8,028.5300	8.0285	(4.201)	0	0	0
2015/10/07	2046	05/11/2015	133.01	Put	Bond Future	8,400.6100	8.4006	8,048.5300	8.0485	(4.191)	0	0	0
2015/10/07	2046	05/11/2015	133.00	Put	Bond Future	8,390.6100	8.3906	8,038.5300	8.0385	(4.196)	0	0	0
2015/10/07	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2046	04/02/2016			Bond Future	126.6895	126.6895	127.0459	127.0459	0.281	0.0000	0.0000	0
2015/10/07	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2046	04/02/2016	127.99	Put	Bond Future	1,300.5300	1.3005	944.0800	0.9441	(27.408)	0	0	0
2015/10/07	2046	04/02/2016	128.01	Put	Bond Future	1,320.5300	1.3205	964.0800	0.9641	(26.993)	0	0	0
2015/10/07	2046	04/02/2016	128.00	Put	Bond Future	1,310.5300	1.3105	954.0800	0.9541	(27.199)	0	0	0
2015/10/07	2050	05/11/2015			Bond Future	132.2605	132.2605	132.9787	132.9787	0.543	0.0000	0.0000	5,431
2015/10/07	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2050	05/11/2015	144.99	Put	Bond Future	12,729.4600	12.7295	12,011.2700	12.0113	(5.642)	0	0	0
2015/10/07	2050	05/11/2015	145.01	Put	Bond Future	12,749.4600	12.7495	12,031.2700	12.0313	(5.633)	0	0	0
2015/10/07	2050	05/11/2015	145.00	Put	Bond Future	12,739.4600	12.7395	12,021.2700	12.0213	(5.638)	0	0	0
2015/10/07	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2050	04/02/2016			Bond Future	132.9397	132.9397	133.6683	133.6683	0.548	0.0000	0.0000	0
2015/10/07	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2050	04/02/2016	137.99	Put	Bond Future	5,050.3300	5.0503	4,321.7500	4.3218	(14.426)	0	0	0
2015/10/07	2050	04/02/2016	138.01	Put	Bond Future	5,070.3300	5.0703	4,341.7500	4.3418	(14.369)	0	0	0
2015/10/07	2050	04/02/2016	138.00	Put	Bond Future	5,060.3300	5.0603	4,331.7500	4.3318	(14.398)	0	0	0
2015/10/07	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	AL37	05/11/2015			Index Future	467.7020	467.7020	469.3260	469.3260	0.347	0.0000	0.0000	3
2015/10/07	AL37	04/02/2016			Index Future	475.4680	475.4680	477.1150	477.1150	0.346	0.0000	0.0000	0
2015/10/07	AL7T	05/11/2015			Index Future	551.8460	551.8460	554.6780	554.6780	0.513	0.0000	0.0000	1
2015/10/07	AL7T	04/02/2016			Index Future	561.0090	561.0090	563.8840	563.8840	0.512	0.0000	0.0000	0
2015/10/07	ALBI	05/11/2015			Index Future	504.4490	504.4490	507.1680	507.1680	0.539	0.0000	0.0000	459
2015/10/07	ALBI	04/02/2016			Index Future	512.8250	512.8250	515.5860	515.5860	0.538	0.0000	0.0000	146
2015/10/07	ALBI	05/05/2016			Index Future	521.8990	521.8990	524.7090	524.7090	0.538	0.0000	0.0000	0
2015/10/07	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
2015/10/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/10/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	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
2015/10/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/07	EL28	05/11/2015	126.99	Put	Bond Future	2,265.0300	2.2650	1,508.4500	1.5084	(33.403)	0	0	0
2015/10/07	EL28	05/11/2015			Bond Future	124.7250	124.7250	125.4816	125.4816	0.607	0.0000	0.0000	0
2015/10/07	EL28	05/11/2015	127.01	Put	Bond Future	2,285.0300	2.2850	1,528.4500	1.5284	(33.110)	0	0	0
2015/10/07	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	EL28	05/11/2015	127.00	Put	Bond Future	2,275.0300	2.2750	1,518.4500	1.5184	(33.256)	0	0	0
2015/10/07	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	EL28	04/02/2016	128.99	Put	Bond Future	2,183.0900	2.1831	1,415.3000	1.4153	(35.170)	0	0	0
2015/10/07	EL28	04/02/2016			Bond Future	126.8069	126.8069	127.5747	127.5747	0.605	0.0000	0.0000	0
2015/10/07	EL28	04/02/2016	129.01	Put	Bond Future	2,203.0900	2.2031	1,435.3000	1.4353	(34.851)	0	0	0
2015/10/07	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	EL28	04/02/2016	129.00	Put	Bond Future	2,193.0900	2.1931	1,425.3000	1.4253	(35.010)	0	0	0
2015/10/07	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	ES33	05/11/2015	9.00	Put	Bond Future	5,738.0000	5.7380	5,135.3500	5.1353	(10.503)	0	0	0
2015/10/07	ES33	05/11/2015			Bond Future	9.7616	82.1954	9.6778	82.7980	(0.858)	0.0000	0.0000	6,561
2015/10/07	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	ES33	05/11/2015	8.99	Put	Bond Future	5,817.3300	5.8173	5,214.6800	5.2147	(10.360)	0	0	0
2015/10/07	ES33	05/11/2015	9.01	Put	Bond Future	5,658.7700	5.6588	5,056.1200	5.0561	(10.650)	0	0	0
2015/10/07	ES33	04/02/2016	10.01	Call	Bond Future	1,125.2100	1.1252	1,736.7700	1.7368	54.351	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
2015/10/07	ES33	04/02/2016			Bond Future	9.8486		83.5607	9.7623	84.1723	(0.876)	0.0000	0.0000	0
2015/10/07	ES33	04/02/2016	9.99	Call	Bond Future	987.0800		0.9871	1,598.6400	1.5986	61.956	0	0	0
2015/10/07	ES33	04/02/2016	10.00	Call	Bond Future	1,056.1900		1.0562	1,667.7500	1.6678	57.902	0	0	0
2015/10/07	ES33	04/02/2016	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	ES33	04/02/2016	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	ES33	04/02/2016	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	ES33	05/05/2016	10.01	Call	Bond Future	596.8300		0.5968	1,218.7800	1.2188	104.209	0	0	0
2015/10/07	ES33	05/05/2016			Bond Future	9.9237		81.2501	9.8347	81.8721	(0.896)	0.0000	0.0000	0
2015/10/07	ES33	05/05/2016	9.99	Call	Bond Future	459.1900		0.4592	1,081.1400	1.0811	135.445	0	0	0
2015/10/07	ES33	05/05/2016	10.00	Call	Bond Future	528.0600		0.5281	1,150.0100	1.1500	117.780	0	0	0
2015/10/07	ES33	05/05/2016	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	ES33	05/05/2016	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	ES33	05/05/2016	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	GOVI	05/11/2015	530.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	GOVI	05/11/2015			GOVI	500.6730		500.6730	503.2030	503.2030	0.505	0.0000	0.0000	451
2015/10/07	GOVI	05/11/2015	530.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	GOVI	05/11/2015	529.99	Put	GOVI	293,170.0000		29.3170	267,870.0000	26.7870	(8.630)	0	0	0
2015/10/07	GOVI	05/11/2015	530.01	Put	GOVI	293,370.0000		29.3370	268,070.0000	26.8070	(8.624)	0	0	0
2015/10/07	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	GOVI	05/11/2015	530.00	Put	GOVI	293,270.0000		29.3270	267,970.0000	26.7970	(8.627)	0	0	0
2015/10/07	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	GOVI	04/02/2016			GOVI	508.9860		508.9860	511.5550	511.5550	0.505	0.0000	0.0000	26
2015/10/07	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	GOVI	04/02/2016	511.99	Put	GOVI	30,040.0000		3.0040	4,350.0000	0.4350	(85.519)	0	0	0
2015/10/07	GOVI	04/02/2016	512.01	Put	GOVI	30,240.0000		3.0240	4,550.0000	0.4550	(84.954)	0	0	0
2015/10/07	GOVI	04/02/2016	512.00	Put	GOVI	30,140.0000		3.0140	4,450.0000	0.4450	(85.236)	0	0	0
2015/10/07	GOVI	05/05/2016	518.01	Put	GOVI	190.0000		0.0190	0.0000	0.0000	(100.000)	0	0	0
2015/10/07	GOVI	05/05/2016			GOVI	517.9910		517.9910	520.6070	520.6070	0.505	0.0000	0.0000	0
2015/10/07	GOVI	05/05/2016	518.00	Put	GOVI	90.0000		0.0090	0.0000	0.0000	(100.000)	0	0	0
2015/10/07	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	25,970.0000	2.5970	100.000	0	0	0
2015/10/07	GOVI	05/05/2016	517.99	Call	GOVI	10.0000		0.0010	26,170.0000	2.6170	261600.000	0	0	0
2015/10/07	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	26,070.0000	2.6070	100.000	0	0	0
2015/10/07	GOVI	05/05/2016	517.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/10/07	IGOV	05/11/2015			Index Future	230.7060		230.7060	231.3850	231.3850	0.294	0.0000	0.0000	971
2015/10/07	IGOV	04/02/2016			Index Future	234.5550		234.5550	235.2440	235.2440	0.294	0.0000	0.0000	82
2015/10/07	IGOV	05/05/2016			Index Future	238.7240		238.7240	239.4250	239.4250	0.294	0.0000	0.0000	0
2015/10/07	ILBI	05/11/2015			Index Future	625.9320		625.9320	628.0150	628.0150	0.333	0.0000	0.0000	0
2015/10/07	ILBI	04/02/2016			Index Future	636.5960		636.5960	638.7130	638.7130	0.333	0.0000	0.0000	163
2015/10/07	IS01	19/12/2016			Interest Rate Swap	99.7638		99.7638	99.7298	99.7298	(0.034)	0.0000	0.0000	0
2015/10/07	IS02	18/12/2017			Interest Rate Swap	99.7397		99.7397	99.6608	99.6608	(0.079)	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
2015/10/07	IS05	17/12/2020			Interest Rate Swap	98.8270	98.8270	98.6202	98.6202	(0.209)	0.0000	0.0000	0
2015/10/07	IS10	17/12/2025			Interest Rate Swap	100.0304	100.0304	99.6863	99.6863	(0.344)	0.0000	0.0000	0
2015/10/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/10/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/10/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/10/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/10/07	JBAF	21/10/2015			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2015/10/07	JBAF	18/11/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/10/07	JBAF	15/12/2015			Jibar Tradeable Future	6.4300	93.5700	6.4300	93.5700	0.000	0.0000	0.0000	0
2015/10/07	JBAF	20/01/2016			Jibar Tradeable Future	6.5000	93.5000	6.5000	93.5000	0.000	0.0000	0.0000	0
2015/10/07	JBAF	17/02/2016			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	2,000
2015/10/07	JBAF	16/03/2016			Jibar Tradeable Future	6.6500	93.3500	6.6500	93.3500	0.000	0.0000	0.0000	0
2015/10/07	JBAF	15/06/2016			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2015/10/07	JBAF	21/09/2016			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2015/10/07	JBAF	21/12/2016			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2015/10/07	JBAF	15/03/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2015/10/07	JBAF	21/06/2017			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2015/10/07	JBAF	20/09/2017			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2015/10/07	R023	05/11/2015			Bond Future	8.0958	99.6226	7.9970	100.1551	(1.220)	0.0000	0.0000	14,033
2015/10/07	R023	05/11/2015	7.99	Put	Bond Future	1,154.3300	1.1543	828.7400	0.8287	(28.206)	0	0	0
2015/10/07	R023	05/11/2015	8.01	Put	Bond Future	1,089.9800	1.0900	775.3500	0.7753	(28.866)	0	0	0
2015/10/07	R023	05/11/2015	7.99	Call	Bond Future	583.8200	0.5838	790.7100	0.7907	35.437	0	0	0
2015/10/07	R023	05/11/2015	8.00	Put	Bond Future	1,121.8700	1.1219	801.7000	0.8017	(28.539)	0	0	0
2015/10/07	R023	05/11/2015	8.00	Call	Bond Future	605.4500	0.6055	817.7600	0.8178	35.066	0	0	0
2015/10/07	R023	05/11/2015	8.01	Call	Bond Future	627.6200	0.6276	845.4700	0.8455	34.710	0	0	0
2015/10/07	R023	04/02/2016	8.01	Put	Bond Future	2,020.0400	2.0200	1,679.3600	1.6794	(16.865)	0	0	0
2015/10/07	R023	04/02/2016			Bond Future	8.1634	101.2774	8.0601	101.8174	(1.265)	0.0000	0.0000	1,050
2015/10/07	R023	04/02/2016	8.00	Put	Bond Future	2,050.6700	2.0507	1,707.1900	1.7072	(16.750)	0	0	0
2015/10/07	R023	04/02/2016	8.01	Call	Bond Future	1,216.8400	1.2168	1,416.1600	1.4162	16.380	0	0	0
2015/10/07	R023	04/02/2016	7.99	Call	Bond Future	1,172.8000	1.1728	1,366.5300	1.3665	16.519	0	0	0
2015/10/07	R023	04/02/2016	8.00	Call	Bond Future	1,194.8100	1.1948	1,391.3300	1.3913	16.448	0	0	0
2015/10/07	R023	04/02/2016	7.99	Put	Bond Future	2,081.3600	2.0814	1,735.0900	1.7351	(16.637)	0	0	0
2015/10/07	R023	05/05/2016			Bond Future	8.2070	99.1424	8.0989	99.6914	(1.317)	0.0000	0.0000	0
2015/10/07	R023	05/05/2016	8.24	Put	Bond Future	2,081.8600	2.0819	1,757.3600	1.7574	(15.587)	0	0	0
2015/10/07	R023	05/05/2016	8.26	Put	Bond Future	2,033.6800	2.0337	1,713.7600	1.7138	(15.731)	0	0	0
2015/10/07	R023	05/05/2016	8.24	Call	Bond Future	2,248.8200	2.2488	2,473.2800	2.4733	9.981	0	0	0
2015/10/07	R023	05/05/2016	8.25	Put	Bond Future	2,057.6700	2.0577	1,735.3100	1.7353	(15.666)	0	0	0
2015/10/07	R023	05/05/2016	8.25	Call	Bond Future	2,275.1300	2.2751	2,501.7300	2.5017	9.960	0	0	0
2015/10/07	R023	05/05/2016	8.26	Call	Bond Future	2,301.6100	2.3016	2,530.6500	2.5306	9.951	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
2015/10/07	R186	05/11/2015	7.75	Put	Bond Future	4,234.9700	4.2350	3,663.7000	3.6637	(13.489)	0	0	0
2015/10/07	R186	05/11/2015	8.24	Call	Bond Future	1,212.5800	1.2126	1,504.3500	1.5044	24.062	0	0	0
2015/10/07	R186	05/11/2015	8.25	Put	Bond Future	1,266.9800	1.2670	942.6400	0.9426	(25.599)	0	0	8,650
2015/10/07	R186	05/11/2015	8.45	Call	Bond Future	2,192.1500	2.1922	2,616.2000	2.6162	19.344	0	0	200
2015/10/07	R186	05/11/2015	8.75	Call	Bond Future	4,042.8100	4.0428	4,596.7700	4.5968	13.702	0	0	0
2015/10/07	R186	05/11/2015	8.85	Put	Bond Future	101.2300	0.1012	56.8700	0.0569	(43.821)	0	0	2,283
2015/10/07	R186	05/11/2015			Bond Future	8.2519	120.2061	8.1740	120.8288	(0.945)	0.0000	0.0000	32,663
2015/10/07	R186	05/11/2015	8.00	Put	Bond Future	2,524.9000	2.5249	2,050.2200	2.0502	(18.800)	0	0	0
2015/10/07	R186	05/11/2015	9.00	Put	Bond Future	43.9800	0.0440	22.7400	0.0227	(48.295)	0	0	2,600
2015/10/07	R186	05/11/2015	8.22	Call	Bond Future	1,136.2000	1.1362	1,415.1800	1.4152	24.554	0	0	0
2015/10/07	R186	05/11/2015	8.24	Put	Bond Future	1,307.3600	1.3074	976.4700	0.9765	(25.310)	0	0	0
2015/10/07	R186	05/11/2015	8.35	Put	Bond Future	908.9500	0.9089	649.6100	0.6496	(28.532)	0	0	9,430
2015/10/07	R186	05/11/2015	8.26	Put	Bond Future	1,227.4300	1.2274	909.6400	0.9096	(25.891)	0	0	0
2015/10/07	R186	05/11/2015	8.50	Put	Bond Future	517.2000	0.5172	346.2600	0.3463	(33.051)	0	0	4,666
2015/10/07	R186	05/11/2015	8.55	Put	Bond Future	421.0600	0.4211	275.3900	0.2754	(34.596)	0	0	4,667
2015/10/07	R186	05/11/2015	7.73	Call	Bond Future	129.3700	0.1294	175.3600	0.1754	35.549	0	0	169
2015/10/07	R186	05/11/2015	7.86	Call	Bond Future	259.2100	0.2592	345.1600	0.3452	33.158	0	0	674
2015/10/07	R186	05/11/2015	8.35	Call	Bond Future	1,686.2500	1.6863	2,049.5700	2.0496	21.546	0	0	843
2015/10/07	R186	05/11/2015	8.00	Call	Bond Future	495.9900	0.4960	643.9700	0.6440	29.835	0	0	200
2015/10/07	R186	05/11/2015	8.45	Put	Bond Future	629.7800	0.6298	431.1700	0.4312	(31.536)	0	0	6,308
2015/10/07	R186	05/11/2015	8.75	Put	Bond Future	168.6200	0.1686	99.9200	0.0999	(40.742)	0	0	10,200
2015/10/07	R186	05/11/2015	8.85	Call	Bond Future	4,731.8200	4.7318	5,310.1200	5.3101	12.222	0	0	0
2015/10/07	R186	05/11/2015	9.00	Call	Bond Future	5,796.1100	5.7961	6,397.5300	6.3975	10.376	0	0	0
2015/10/07	R186	05/11/2015	7.73	Put	Bond Future	4,386.8200	4.3868	3,810.1500	3.8101	(13.146)	0	0	0
2015/10/07	R186	05/11/2015	7.75	Call	Bond Future	144.5400	0.1445	195.9300	0.1959	35.554	0	0	1,200
2015/10/07	R186	05/11/2015	7.86	Put	Bond Future	3,436.6100	3.4366	2,899.9000	2.8999	(15.617)	0	0	0
2015/10/07	R186	05/11/2015	8.25	Call	Bond Future	1,251.8500	1.2519	1,550.1700	1.5502	23.830	0	0	0
2015/10/07	R186	05/11/2015	8.22	Put	Bond Future	1,390.5000	1.3905	1,046.8200	1.0468	(24.716)	0	0	1,090
2015/10/07	R186	05/11/2015	8.26	Call	Bond Future	1,291.8800	1.2919	1,596.7500	1.5968	23.599	0	0	0
2015/10/07	R186	05/11/2015	8.50	Call	Bond Future	2,469.3700	2.4694	2,921.0900	2.9211	18.293	0	0	650
2015/10/07	R186	05/11/2015	8.55	Call	Bond Future	2,761.2200	2.7612	3,238.2100	3.2382	17.275	0	0	0
2015/10/07	R186	04/02/2016	7.50	Call	Bond Future	484.1800	0.4842	522.7300	0.5227	7.962	0	0	0
2015/10/07	R186	04/02/2016			Bond Future	8.3074	116.9052	8.2267	117.5366	(0.971)	0.0000	0.0000	5,365
2015/10/07	R186	04/02/2016	8.75	Call	Bond Future	4,537.2800	4.5373	4,939.6800	4.9397	8.869	0	0	0
2015/10/07	R186	04/02/2016	7.51	Call	Bond Future	496.3200	0.4963	536.6200	0.5366	8.120	0	0	0
2015/10/07	R186	04/02/2016	7.49	Call	Bond Future	472.2800	0.4723	509.6200	0.5096	7.906	0	0	0
2015/10/07	R186	04/02/2016	7.50	Put	Bond Future	7,018.4000	7.0184	6,425.5700	6.4256	(8.447)	0	0	0
2015/10/07	R186	04/02/2016	7.49	Put	Bond Future	7,090.5200	7.0905	6,496.4800	6.4965	(8.378)	0	0	0
2015/10/07	R186	04/02/2016	8.75	Put	Bond Future	1,155.8800	1.1559	926.9000	0.9269	(19.810)	0	0	6,700
2015/10/07	R186	04/02/2016	7.51	Put	Bond Future	6,946.6000	6.9466	6,355.5200	6.3555	(8.509)	0	0	0
2015/10/07	R186	05/05/2016			Bond Future	8.3491	118.9761	8.2654	119.6180	(1.002)	0.0000	0.0000	0
2015/10/07	R186	05/05/2016	8.34	Call	Bond Future	3,268.0000	3.2680	3,540.4100	3.5404	8.336	0	0	0
2015/10/07	R186	05/05/2016	8.35	Call	Bond Future	3,306.1400	3.3061	3,581.3200	3.5813	8.323	0	0	0
2015/10/07	R186	05/05/2016	8.33	Call	Bond Future	3,230.1200	3.2301	3,499.3900	3.4994	8.336	0	0	0
2015/10/07	R186	05/05/2016	8.35	Put	Bond Future	3,299.1100	3.2991	2,932.4100	2.9324	(11.115)	0	0	0
2015/10/07	R186	05/05/2016	7.56	Put	Bond Future	7,334.9900	7.3350	6,778.6700	6.7787	(7.584)	0	0	0
2015/10/07	R186	05/05/2016	8.34	Put	Bond Future	3,337.4200	3.3374	2,967.9500	2.9680	(11.071)	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
2015/10/07	R186	05/05/2016	7.56	Call	Bond Future	1,084.9500	1.0850	1,170.5100	1.1705	7.886	0	0	0
2015/10/07	R186	05/05/2016	8.33	Put	Bond Future	3,376.0500	3.3761	3,003.4400	3.0034	(11.037)	0	0	0
2015/10/07	R186	04/08/2016	8.51	Put	Bond Future	3,483.8500	3.4838	3,083.2700	3.0833	(11.498)	0	0	0
2015/10/07	R186	04/08/2016			Bond Future	8.3904	115.8287	8.3037	116.4802	(1.033)	0.0000	0.0000	0
2015/10/07	R186	04/08/2016	8.50	Put	Bond Future	3,518.3400	3.5183	3,115.2300	3.1152	(11.457)	0	0	0
2015/10/07	R186	04/08/2016	8.51	Call	Bond Future	4,374.5100	4.3745	4,625.4800	4.6255	5.737	0	0	0
2015/10/07	R186	04/08/2016	8.49	Call	Bond Future	4,295.4400	4.2954	4,541.7700	4.5418	5.735	0	0	0
2015/10/07	R186	04/08/2016	8.50	Call	Bond Future	4,334.8800	4.3349	4,583.3200	4.5833	5.731	0	0	0
2015/10/07	R186	04/08/2016	8.49	Put	Bond Future	3,553.0800	3.5531	3,147.8600	3.1479	(11.405)	0	0	0
2015/10/07	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R197	05/11/2015			Bond Future	293.5642	293.5642	294.1423	294.1423	0.197	0.0000	0.0000	927
2015/10/07	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R197	05/11/2015	294.99	Put	Bond Future	1,425.7900	1.4258	847.6700	0.8477	(40.547)	0	0	0
2015/10/07	R197	05/11/2015	295.01	Put	Bond Future	1,445.7900	1.4458	867.6700	0.8677	(39.986)	0	0	0
2015/10/07	R197	05/11/2015	295.00	Put	Bond Future	1,435.7900	1.4358	857.6700	0.8577	(40.265)	0	0	0
2015/10/07	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R197	04/02/2016			Bond Future	292.1098	292.1098	292.6942	292.6942	0.200	0.0000	0.0000	0
2015/10/07	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R197	04/02/2016	296.99	Put	Bond Future	4,880.2400	4.8802	4,295.8200	4.2958	(11.975)	0	0	0
2015/10/07	R197	04/02/2016	297.01	Put	Bond Future	4,900.2400	4.9002	4,315.8200	4.3158	(11.926)	0	0	0
2015/10/07	R197	04/02/2016	297.00	Put	Bond Future	4,890.2400	4.8902	4,305.8200	4.3058	(11.951)	0	0	0
2015/10/07	R202	05/11/2015			Bond Future	238.2920	238.2920	238.7746	238.7746	0.203	0.0000	0.0000	53,917
2015/10/07	R202	05/11/2015	245.99	Put	Bond Future	7,698.0000	7.6980	7,215.3600	7.2154	(6.270)	0	0	0
2015/10/07	R202	05/11/2015	246.01	Put	Bond Future	7,718.0000	7.7180	7,235.3600	7.2354	(6.253)	0	0	0
2015/10/07	R202	05/11/2015	246.00	Put	Bond Future	7,708.0000	7.7080	7,225.3600	7.2254	(6.262)	0	0	0
2015/10/07	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R202	04/02/2016			Bond Future	238.8940	238.8940	239.3825	239.3825	0.204	0.0000	0.0000	0
2015/10/07	R202	04/02/2016	239.99	Put	Bond Future	1,095.9500	1.0959	607.5200	0.6075	(44.567)	0	0	0
2015/10/07	R202	04/02/2016	240.01	Put	Bond Future	1,115.9500	1.1159	627.5200	0.6275	(43.768)	0	0	0
2015/10/07	R202	04/02/2016	240.00	Put	Bond Future	1,105.9500	1.1059	617.5200	0.6175	(44.164)	0	0	0
2015/10/07	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R203	05/11/2015	5.99	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2015/10/07	R203	05/11/2015	6.00	Put	Bond Future	1,895.5300	1.8955	1,710.0200	1.7100	(9.787)	0	0	0
2015/10/07	R203	05/11/2015			Bond Future	7.0846	103.2381	6.9772	103.4236	(1.515)	0.0000	0.0000	15,930
2015/10/07	R203	05/11/2015	6.00	Call	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0	0	0
2015/10/07	R203	05/11/2015	6.01	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2015/10/07	R203	05/11/2015	5.99	Put	Bond Future	1,913.2200	1.9132	1,727.7000	1.7277	(9.697)	0	0	0
2015/10/07	R203	05/11/2015	6.01	Put	Bond Future	1,877.8500	1.8778	1,692.3300	1.6923	(9.879)	0	0	0
2015/10/07	R203	04/02/2016	7.25	Put	Bond Future	217.6600	0.2177	141.6100	0.1416	(34.940)	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
2015/10/07	R203	04/02/2016	7.26	Put	Bond Future	211.4600		0.2115	137.1600	0.1372	(35.137)	0	0	0
2015/10/07	R203	04/02/2016			Bond Future	7.1496		104.9529	7.0251	105.1402	(1.742)	0.0000	0.0000	0
2015/10/07	R203	04/02/2016	7.26	Call	Bond Future	377.0000		0.3770	489.9500	0.4899	29.960	0	0	0
2015/10/07	R203	04/02/2016	7.24	Call	Bond Future	359.3300		0.3593	469.0000	0.4690	30.521	0	0	0
2015/10/07	R203	04/02/2016	7.25	Call	Bond Future	368.2200		0.3682	479.4200	0.4794	30.199	0	0	0
2015/10/07	R203	04/02/2016	7.24	Put	Bond Future	223.7600		0.2238	146.1800	0.1462	(34.671)	0	0	0
2015/10/07	R203	05/05/2016	7.25	Put	Bond Future	391.9500		0.3920	290.8100	0.2908	(25.804)	0	0	0
2015/10/07	R203	05/05/2016			Bond Future	7.1406		102.6421	6.9921	102.8320	(2.079)	0.0000	0.0000	0
2015/10/07	R203	05/05/2016	7.26	Call	Bond Future	538.9900		0.5390	629.0100	0.6290	16.702	0	0	0
2015/10/07	R203	05/05/2016	7.24	Call	Bond Future	524.4400		0.5244	612.3900	0.6124	16.770	0	0	0
2015/10/07	R203	05/05/2016	7.25	Call	Bond Future	531.6900		0.5317	620.5300	0.6205	16.709	0	0	0
2015/10/07	R203	05/05/2016	7.24	Put	Bond Future	397.4600		0.3975	295.4300	0.2954	(25.671)	0	0	0
2015/10/07	R203	05/05/2016	7.26	Put	Bond Future	386.5000		0.3865	286.5400	0.2865	(25.863)	0	0	0
2015/10/07	R204	05/11/2015			Bond Future	7.4595		104.5679	7.3590	104.8456	(1.347)	0.0000	0.0000	24,711
2015/10/07	R204	05/11/2015	6.25	Call	Bond Future	0.0300		0.0000	0.0500	0.0001	66.667	0	0	0
2015/10/07	R204	05/11/2015	6.24	Put	Bond Future	3,434.3600		3.4344	3,156.6700	3.1567	(8.086)	0	0	0
2015/10/07	R204	05/11/2015	6.26	Put	Bond Future	3,376.8900		3.3769	3,099.2000	3.0992	(8.223)	0	0	0
2015/10/07	R204	05/11/2015	6.25	Put	Bond Future	3,405.6200		3.4056	3,127.9400	3.1279	(8.154)	0	0	0
2015/10/07	R204	05/11/2015	6.26	Call	Bond Future	0.0400		0.0000	0.0500	0.0001	25.000	0	0	0
2015/10/07	R204	05/11/2015	6.24	Call	Bond Future	0.0300		0.0000	0.0400	0.0000	33.333	0	0	0
2015/10/07	R204	04/02/2016	7.50	Call	Bond Future	580.2800		0.5803	705.0600	0.7051	21.503	0	0	0
2015/10/07	R204	04/02/2016			Bond Future	7.5301		102.2685	7.4203	102.5495	(1.458)	0.0000	0.0000	0
2015/10/07	R204	04/02/2016	7.51	Call	Bond Future	592.8000		0.5928	719.7000	0.7197	21.407	0	0	0
2015/10/07	R204	04/02/2016	7.49	Put	Bond Future	670.3000		0.6703	512.4700	0.5125	(23.546)	0	0	0
2015/10/07	R204	04/02/2016	7.51	Put	Bond Future	644.2800		0.6443	490.2300	0.4902	(23.910)	0	0	0
2015/10/07	R204	04/02/2016	7.49	Call	Bond Future	567.7000		0.5677	690.8200	0.6908	21.688	0	0	0
2015/10/07	R204	04/02/2016	7.50	Put	Bond Future	657.3200		0.6573	501.1500	0.5012	(23.759)	0	0	0
2015/10/07	R204	05/05/2016	7.75	Call	Bond Future	1,131.2600		1.1313	1,280.6300	1.2806	13.204	0	0	0
2015/10/07	R204	05/05/2016			Bond Future	7.5665		104.0800	7.4453	104.3653	(1.602)	0.0000	0.0000	0
2015/10/07	R204	05/05/2016	7.76	Call	Bond Future	1,144.9600		1.1450	1,295.8400	1.2958	13.178	0	0	0
2015/10/07	R204	05/05/2016	7.74	Put	Bond Future	710.7500		0.7108	573.6600	0.5737	(19.288)	0	0	0
2015/10/07	R204	05/05/2016	7.76	Put	Bond Future	691.6500		0.6917	557.2600	0.5573	(19.430)	0	0	0
2015/10/07	R204	05/05/2016	7.74	Call	Bond Future	1,117.3300		1.1173	1,265.5100	1.2655	13.262	0	0	0
2015/10/07	R204	05/05/2016	7.75	Put	Bond Future	701.3100		0.7013	565.4100	0.5654	(19.378)	0	0	0
2015/10/07	R207	05/11/2015	7.76	Call	Bond Future	578.8200		0.5788	761.4200	0.7614	31.547	0	0	0
2015/10/07	R207	05/11/2015			Bond Future	7.7280		100.6290	7.6283	100.9767	(1.290)	0.0000	0.0000	40,921
2015/10/07	R207	05/11/2015	7.74	Call	Bond Future	542.1500		0.5422	717.1500	0.7172	32.279	0	0	0
2015/10/07	R207	05/11/2015	7.50	Call	Bond Future	213.7200		0.2137	302.3200	0.3023	41.456	0	0	19
2015/10/07	R207	05/11/2015	7.75	Call	Bond Future	560.3100		0.5603	739.1100	0.7391	31.911	0	0	0
2015/10/07	R207	05/11/2015	7.43	Call	Bond Future	154.0300		0.1540	222.0300	0.2220	44.147	0	0	53
2015/10/07	R207	05/11/2015	7.74	Put	Bond Future	500.4400		0.5004	327.7300	0.3277	(34.512)	0	0	0
2015/10/07	R207	05/11/2015	7.43	Put	Bond Future	1,197.9000		1.1979	918.1900	0.9182	(23.350)	0	0	0
2015/10/07	R207	05/11/2015	7.76	Put	Bond Future	467.5700		0.4676	302.4600	0.3025	(35.312)	0	0	0
2015/10/07	R207	05/11/2015	7.50	Put	Bond Future	1,011.1900		1.0112	752.0800	0.7521	(25.624)	0	0	0
2015/10/07	R207	05/11/2015	7.75	Put	Bond Future	483.8200		0.4838	314.9100	0.3149	(34.912)	0	0	0
2015/10/07	R207	04/02/2016	7.49	Put	Bond Future	1,485.9000		1.4859	1,220.3400	1.2203	(17.872)	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
2015/10/07	R207	04/02/2016	7.27	Put	Bond Future	2,023.4800	2.0235	1,724.3600	1.7244	(14.782)	0	0	0
2015/10/07	R207	04/02/2016			Bond Future	7.7997	98.6590	7.6930	99.0112	(1.368)	0.0000	0.0000	0
2015/10/07	R207	04/02/2016	7.51	Put	Bond Future	1,441.5100	1.4415	1,179.6200	1.1796	(18.168)	0	0	0
2015/10/07	R207	04/02/2016	7.27	Call	Bond Future	259.5100	0.2595	312.5600	0.3126	20.442	0	0	43
2015/10/07	R207	04/02/2016	7.50	Call	Bond Future	470.3000	0.4703	558.7300	0.5587	18.803	0	0	19
2015/10/07	R207	04/02/2016	7.51	Call	Bond Future	481.5400	0.4815	571.8200	0.5718	18.748	0	0	0
2015/10/07	R207	04/02/2016	7.49	Call	Bond Future	459.2300	0.4592	545.8400	0.5458	18.860	0	0	0
2015/10/07	R207	04/02/2016	7.50	Put	Bond Future	1,463.6100	1.4636	1,199.8700	1.1999	(18.020)	0	0	0
2015/10/07	R207	05/05/2016	7.86	Put	Bond Future	1,230.8600	1.2309	1,031.7100	1.0317	(16.180)	0	0	0
2015/10/07	R207	05/05/2016			Bond Future	7.8503	100.4069	7.7355	100.7647	(1.462)	0.0000	0.0000	0
2015/10/07	R207	05/05/2016	7.85	Put	Bond Future	1,245.9300	1.2459	1,045.3200	1.0453	(16.101)	0	0	0
2015/10/07	R207	05/05/2016	7.56	Put	Bond Future	1,740.0200	1.7400	1,496.9100	1.4969	(13.972)	0	0	0
2015/10/07	R207	05/05/2016	7.84	Put	Bond Future	1,261.1300	1.2611	1,059.0700	1.0591	(16.022)	0	0	0
2015/10/07	R207	05/05/2016	7.56	Call	Bond Future	832.2100	0.8322	946.9300	0.9469	13.785	0	0	43
2015/10/07	R207	05/05/2016	7.85	Call	Bond Future	1,245.0600	1.2451	1,402.2800	1.4023	12.628	0	0	0
2015/10/07	R207	05/05/2016	7.86	Call	Bond Future	1,261.0800	1.2611	1,419.7600	1.4198	12.583	0	0	0
2015/10/07	R207	05/05/2016	7.84	Call	Bond Future	1,229.1500	1.2292	1,384.9200	1.3849	12.673	0	0	0
2015/10/07	R207	04/08/2016			Bond Future	7.9010	98.5809	7.7771	98.9436	(1.569)	0.0000	0.0000	0
2015/10/07	R207	04/08/2016	7.99	Put	Bond Future	1,286.8500	1.2869	1,067.3700	1.0674	(17.056)	0	0	0
2015/10/07	R207	04/08/2016	8.01	Put	Bond Future	1,260.6500	1.2606	1,043.7100	1.0437	(17.209)	0	0	0
2015/10/07	R207	04/08/2016	8.00	Put	Bond Future	1,273.7000	1.2737	1,055.4900	1.0555	(17.132)	0	0	0
2015/10/07	R207	04/08/2016	8.01	Call	Bond Future	1,578.1700	1.5782	1,723.9100	1.7239	9.235	0	0	0
2015/10/07	R207	04/08/2016	7.99	Call	Bond Future	1,546.1900	1.5462	1,689.3900	1.6894	9.261	0	0	0
2015/10/07	R207	04/08/2016	8.00	Call	Bond Future	1,562.1300	1.5621	1,706.6000	1.7066	9.248	0	0	0
2015/10/07	R208	05/11/2015			Bond Future	7.8759	95.8781	7.7768	96.2948	(1.258)	0.0000	0.0000	40,181
2015/10/07	R208	05/11/2015	7.74	Put	Bond Future	964.0600	0.9641	688.5000	0.6885	(28.583)	0	0	0
2015/10/07	R208	05/11/2015	8.48	Call	Bond Future	2,538.0500	2.5381	2,929.1100	2.9291	15.408	0	0	0
2015/10/07	R208	05/11/2015	7.75	Call	Bond Future	407.6000	0.4076	553.0000	0.5530	35.672	0	0	0
2015/10/07	R208	05/11/2015	7.76	Call	Bond Future	423.5200	0.4235	573.1800	0.5732	35.337	0	0	0
2015/10/07	R208	05/11/2015	7.74	Call	Bond Future	392.1000	0.3921	533.2800	0.5333	36.006	0	0	0
2015/10/07	R208	05/11/2015	8.48	Put	Bond Future	44.1100	0.0441	18.4300	0.0184	(58.218)	0	0	2,200
2015/10/07	R208	05/11/2015	7.76	Put	Bond Future	911.0200	0.9110	643.9400	0.6439	(29.317)	0	0	0
2015/10/07	R208	05/11/2015	7.75	Put	Bond Future	937.3200	0.9373	665.9800	0.6660	(28.948)	0	0	0
2015/10/07	R208	04/02/2016			Bond Future	7.9419	97.4706	7.8374	97.8930	(1.316)	0.0000	0.0000	0
2015/10/07	R208	04/02/2016	7.74	Put	Bond Future	1,596.8100	1.5968	1,316.8700	1.3169	(17.531)	0	0	0
2015/10/07	R208	04/02/2016	7.76	Put	Bond Future	1,547.8300	1.5478	1,272.4800	1.2725	(17.789)	0	0	0
2015/10/07	R208	04/02/2016	7.75	Put	Bond Future	1,572.2000	1.5722	1,294.5500	1.2946	(17.660)	0	0	0
2015/10/07	R208	04/02/2016	7.76	Call	Bond Future	811.4200	0.8114	958.4200	0.9584	18.116	0	0	0
2015/10/07	R208	04/02/2016	7.74	Call	Bond Future	779.0300	0.7790	921.4400	0.9214	18.280	0	0	0
2015/10/07	R208	04/02/2016	7.75	Call	Bond Future	795.1200	0.7951	939.8200	0.9398	18.199	0	0	0
2015/10/07	R208	05/05/2016	7.99	Call	Bond Future	1,588.1100	1.5881	1,771.6600	1.7717	11.558	0	0	0
2015/10/07	R208	05/05/2016	8.00	Put	Bond Future	1,560.3100	1.5603	1,316.3000	1.3163	(15.639)	0	0	0
2015/10/07	R208	05/05/2016			Bond Future	7.9877	95.7955	7.8769	96.2248	(1.387)	0.0000	0.0000	0
2015/10/07	R208	05/05/2016	8.00	Call	Bond Future	1,607.7900	1.6078	1,793.0600	1.7931	11.523	0	0	0
2015/10/07	R208	05/05/2016	8.01	Call	Bond Future	1,627.6200	1.6276	1,814.9000	1.8149	11.506	0	0	0
2015/10/07	R208	05/05/2016	7.99	Put	Bond Future	1,579.2600	1.5793	1,333.5300	1.3335	(15.560)	0	0	0
2015/10/07	R208	05/05/2016	8.01	Put	Bond Future	1,541.5200	1.5415	1,299.5200	1.2995	(15.699)	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
2015/10/07	R209	05/11/2015	7.99	Put	Bond Future	6,699.2000	6.6992	6,151.1600	6.1512	(8.181)	0	0	0
2015/10/07	R209	05/11/2015	9.25	Call	Bond Future	3,511.6900	3.5117	3,987.9100	3.9879	13.561	0	0	0
2015/10/07	R209	05/11/2015			Bond Future	8.8092	76.6469	8.7368	77.2034	(0.822)	0.0000	0.0000	24,850
2015/10/07	R209	05/11/2015	8.01	Put	Bond Future	6,529.6500	6.5297	5,982.9600	5.9830	(8.372)	0	0	0
2015/10/07	R209	05/11/2015	9.16	Put	Bond Future	369.5900	0.3696	259.5400	0.2595	(29.776)	0	0	0
2015/10/07	R209	05/11/2015	7.99	Call	Bond Future	25.2100	0.0252	33.6300	0.0336	33.399	0	0	0
2015/10/07	R209	05/11/2015	8.00	Put	Bond Future	6,614.3000	6.6143	6,066.9200	6.0669	(8.276)	0	0	0
2015/10/07	R209	05/11/2015	9.25	Put	Bond Future	252.6700	0.2527	172.4300	0.1724	(31.757)	0	0	900
2015/10/07	R209	05/11/2015	8.50	Put	Bond Future	2,841.3200	2.8413	2,407.6100	2.4076	(15.264)	0	0	0
2015/10/07	R209	05/11/2015	9.00	Put	Bond Future	682.1000	0.6821	503.6900	0.5037	(26.156)	0	0	500
2015/10/07	R209	05/11/2015	8.00	Call	Bond Future	26.9800	0.0270	36.0600	0.0361	33.655	0	0	0
2015/10/07	R209	05/11/2015	8.01	Call	Bond Future	28.8600	0.0289	38.6300	0.0386	33.853	0	0	0
2015/10/07	R209	05/11/2015	9.16	Call	Bond Future	2,980.7200	2.9807	3,427.1300	3.4271	14.977	0	0	0
2015/10/07	R209	05/11/2015	8.50	Call	Bond Future	420.5000	0.4205	543.2500	0.5433	29.191	0	0	900
2015/10/07	R209	05/11/2015	9.00	Call	Bond Future	2,119.4000	2.1194	2,497.4500	2.4975	17.838	0	0	0
2015/10/07	R209	04/02/2016	8.74	Call	Bond Future	2,154.0600	2.1541	2,378.8400	2.3788	10.435	0	0	0
2015/10/07	R209	04/02/2016	8.75	Put	Bond Future	3,029.1600	3.0292	2,691.9500	2.6919	(11.132)	0	0	0
2015/10/07	R209	04/02/2016			Bond Future	8.8603	77.9201	8.7860	78.4847	(0.838)	0.0000	0.0000	400
2015/10/07	R209	04/02/2016	8.75	Call	Bond Future	2,188.0400	2.1880	2,415.4700	2.4155	10.394	0	0	0
2015/10/07	R209	04/02/2016	8.76	Call	Bond Future	2,222.3200	2.2223	2,452.4200	2.4524	10.354	0	0	0
2015/10/07	R209	04/02/2016	9.52	Put	Bond Future	859.7100	0.8597	719.1400	0.7191	(16.351)	0	0	2,200
2015/10/07	R209	04/02/2016	8.74	Put	Bond Future	3,072.1600	3.0722	2,732.3000	2.7323	(11.063)	0	0	0
2015/10/07	R209	04/02/2016	8.76	Put	Bond Future	2,986.5700	2.9866	2,652.0300	2.6520	(11.201)	0	0	0
2015/10/07	R209	04/02/2016	9.52	Call	Bond Future	5,611.1600	5.6112	6,035.2300	6.0352	7.558	0	0	0
2015/10/07	R209	05/05/2016			Bond Future	8.9018	76.1507	8.8257	76.7249	(0.856)	0.0000	0.0000	0
2015/10/07	R209	05/05/2016	9.00	Call	Bond Future	3,781.5900	3.7816	4,057.4300	4.0574	7.294	0	0	0
2015/10/07	R209	05/05/2016	8.99	Put	Bond Future	3,085.9500	3.0860	2,785.5000	2.7855	(9.736)	0	0	0
2015/10/07	R209	05/05/2016	9.01	Put	Bond Future	3,016.0900	3.0161	2,720.1900	2.7202	(9.811)	0	0	0
2015/10/07	R209	05/05/2016	9.00	Put	Bond Future	3,050.8600	3.0509	2,752.4700	2.7525	(9.781)	0	0	0
2015/10/07	R209	05/05/2016	9.01	Call	Bond Future	3,820.6400	3.8206	4,098.9700	4.0990	7.285	0	0	0
2015/10/07	R209	05/05/2016	8.99	Call	Bond Future	3,742.7500	3.7427	4,016.5300	4.0165	7.315	0	0	0
2015/10/07	R210	05/11/2015			Bond Future	178.6951	178.6951	179.6711	179.6711	0.546	0.0000	0.0000	2,894
2015/10/07	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R210	05/11/2015	181.99	Put	Bond Future	3,294.9100	3.2949	2,318.9300	2.3189	(29.621)	0	0	0
2015/10/07	R210	05/11/2015	182.01	Put	Bond Future	3,314.9100	3.3149	2,338.9300	2.3389	(29.442)	0	0	0
2015/10/07	R210	05/11/2015	182.00	Put	Bond Future	3,304.9100	3.3049	2,328.9300	2.3289	(29.531)	0	0	0
2015/10/07	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R210	04/02/2016	184.99	Put	Bond Future	3,312.3500	3.3124	2,321.8900	2.3219	(29.902)	0	0	0
2015/10/07	R210	04/02/2016			Bond Future	181.6776	181.6776	182.6681	182.6681	0.545	0.0000	0.0000	0
2015/10/07	R210	04/02/2016	185.01	Put	Bond Future	3,332.3500	3.3324	2,341.8900	2.3419	(29.723)	0	0	0
2015/10/07	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R210	04/02/2016	185.00	Put	Bond Future	3,322.3500	3.3224	2,331.8900	2.3319	(29.812)	0	0	0
2015/10/07	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/07	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R211	05/11/2015			Bond Future	135.9624	135.9624	136.0396	136.0396	0.057	0.0000	0.0000	0
2015/10/07	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R211	05/11/2015	134.99	Call	Bond Future	972.4300	0.9724	1,049.6400	1.0496	7.940	0	0	0
2015/10/07	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R211	05/11/2015	135.00	Call	Bond Future	962.4300	0.9624	1,039.6400	1.0396	8.022	0	0	0
2015/10/07	R211	05/11/2015	135.01	Call	Bond Future	952.4300	0.9524	1,029.6400	1.0296	8.107	0	0	0
2015/10/07	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R211	04/02/2016			Bond Future	136.5379	136.5379	136.6149	136.6149	0.056	0.0000	0.0000	1,120
2015/10/07	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R211	04/02/2016	138.99	Put	Bond Future	2,452.0600	2.4521	2,375.0600	2.3751	(3.140)	0	0	0
2015/10/07	R211	04/02/2016	139.01	Put	Bond Future	2,472.0600	2.4721	2,395.0600	2.3951	(3.115)	0	0	0
2015/10/07	R211	04/02/2016	139.00	Put	Bond Future	2,462.0600	2.4621	2,385.0600	2.3851	(3.127)	0	0	0
2015/10/07	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R212	05/11/2015			Bond Future	140.8460	140.8460	141.5447	141.5447	0.496	0.0000	0.0000	928
2015/10/07	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R212	05/11/2015	145.99	Put	Bond Future	5,143.9800	5.1440	4,445.3100	4.4453	(13.582)	0	0	0
2015/10/07	R212	05/11/2015	146.01	Put	Bond Future	5,163.9800	5.1640	4,465.3100	4.4653	(13.530)	0	0	0
2015/10/07	R212	05/11/2015	146.00	Put	Bond Future	5,153.9800	5.1540	4,455.3100	4.4553	(13.556)	0	0	0
2015/10/07	R212	04/02/2016			Bond Future	141.3377	141.3377	142.0465	142.0465	0.501	0.0000	0.0000	0
2015/10/07	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R212	04/02/2016	145.99	Put	Bond Future	4,652.2800	4.6523	3,943.5000	3.9435	(15.235)	0	0	0
2015/10/07	R212	04/02/2016	146.01	Put	Bond Future	4,672.2800	4.6723	3,963.5000	3.9635	(15.170)	0	0	0
2015/10/07	R212	04/02/2016	146.00	Put	Bond Future	4,662.2800	4.6623	3,953.5000	3.9535	(15.202)	0	0	0
2015/10/07	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R213	05/11/2015	7.76	Call	Bond Future	10.1200	0.0101	12.3300	0.0123	21.838	0	0	0
2015/10/07	R213	05/11/2015			Bond Future	8.7021	87.1068	8.6294	87.6559	(0.836)	0.0000	0.0000	21,426
2015/10/07	R213	05/11/2015	7.74	Call	Bond Future	8.7000	0.0087	10.5400	0.0105	21.149	0	0	0
2015/10/07	R213	05/11/2015	7.75	Call	Bond Future	9.3800	0.0094	11.3900	0.0114	21.429	0	0	0
2015/10/07	R213	05/11/2015	7.74	Put	Bond Future	7,688.9400	7.6889	7,141.7100	7.1417	(7.117)	0	0	0
2015/10/07	R213	05/11/2015	7.76	Put	Bond Future	7,521.1300	7.5211	6,974.2700	6.9743	(7.271)	0	0	0
2015/10/07	R213	05/11/2015	7.75	Put	Bond Future	7,604.9500	7.6050	7,057.8900	7.0579	(7.193)	0	0	0
2015/10/07	R213	04/02/2016			Bond Future	8.7611	88.5536	8.6863	89.1107	(0.854)	0.0000	0.0000	700
2015/10/07	R213	04/02/2016	8.75	Call	Bond Future	2,453.4700	2.4535	2,708.0800	2.7081	10.378	0	0	0
2015/10/07	R213	04/02/2016	8.74	Put	Bond Future	2,573.6800	2.5737	2,268.5700	2.2686	(11.855)	0	0	0
2015/10/07	R213	04/02/2016	8.76	Put	Bond Future	2,498.2500	2.4982	2,198.8900	2.1989	(11.983)	0	0	0
2015/10/07	R213	04/02/2016	8.75	Put	Bond Future	2,535.7700	2.5358	2,233.3300	2.2333	(11.927)	0	0	0
2015/10/07	R213	04/02/2016	8.76	Call	Bond Future	2,490.1000	2.4901	2,747.7900	2.7478	10.349	0	0	0
2015/10/07	R213	04/02/2016	8.74	Call	Bond Future	2,417.1400	2.4171	2,669.0800	2.6691	10.423	0	0	0
2015/10/07	R213	05/05/2016	8.76	Put	Bond Future	3,472.0100	3.4720	3,154.2800	3.1543	(9.151)	0	0	0
2015/10/07	R213	05/05/2016	8.74	Put	Bond Future	3,549.2300	3.5492	3,226.9200	3.2269	(9.081)	0	0	0
2015/10/07	R213	05/05/2016			Bond Future	8.8043	86.5736	8.7273	87.1399	(0.874)	0.0000	0.0000	0
2015/10/07	R213	05/05/2016	8.75	Put	Bond Future	3,510.4700	3.5105	3,190.1800	3.1902	(9.124)	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
2015/10/07	R213	05/05/2016	8.74	Call	Bond Future	3,076.4300	3.0764	3,320.4800	3.3205	7.933	0	0	0
2015/10/07	R213	05/05/2016	8.75	Call	Bond Future	3,111.4200	3.1114	3,357.4900	3.3575	7.909	0	0	0
2015/10/07	R213	05/05/2016	8.76	Call	Bond Future	3,146.6200	3.1466	3,395.2500	3.3952	7.901	0	0	0
2015/10/07	R214	05/11/2015			Bond Future	8.8495	77.6762	8.7771	78.2660	(0.818)	0.0000	0.0000	15,693
2015/10/07	R214	05/11/2015	7.99	Put	Bond Future	7,522.9200	7.5229	6,940.6700	6.9407	(7.740)	0	0	0
2015/10/07	R214	05/11/2015	8.00	Put	Bond Future	7,430.3700	7.4304	6,848.7200	6.8487	(7.828)	0	0	0
2015/10/07	R214	05/11/2015	8.01	Put	Bond Future	7,338.0800	7.3381	6,757.0700	6.7571	(7.918)	0	0	0
2015/10/07	R214	05/11/2015	7.99	Call	Bond Future	19,2600	0.0193	26.7800	0.0268	39.045	0	0	0
2015/10/07	R214	05/11/2015	8.00	Call	Bond Future	20.6900	0.0207	28.8100	0.0288	39.246	0	0	0
2015/10/07	R214	05/11/2015	8.01	Call	Bond Future	22.2100	0.0222	30.9700	0.0310	39.442	0	0	0
2015/10/07	R214	04/02/2016			Bond Future	8.9016	78.9664	8.8274	79.5650	(0.834)	0.0000	0.0000	4,620
2015/10/07	R214	04/02/2016	7.99	Put	Bond Future	8,370.8400	8.3708	7,830.2100	7.8302	(6.458)	0	0	0
2015/10/07	R214	04/02/2016	8.00	Call	Bond Future	474.7500	0.4748	534.0800	0.5341	12.497	0	0	0
2015/10/07	R214	04/02/2016	8.01	Call	Bond Future	486.5500	0.4866	547.8400	0.5478	12.597	0	0	0
2015/10/07	R214	04/02/2016	7.99	Call	Bond Future	463.1800	0.4632	521.1300	0.5211	12.511	0	0	0
2015/10/07	R214	04/02/2016	8.01	Put	Bond Future	8,206.8800	8.2069	7,669.5900	7.6696	(6.547)	0	0	0
2015/10/07	R214	04/02/2016	8.00	Put	Bond Future	8,288.6600	8.2887	7,749.4100	7.7494	(6.506)	0	0	0
2015/10/07	R214	05/05/2016	9.01	Call	Bond Future	3,890.5300	3.8905	4,198.4000	4.1984	7.913	0	0	0
2015/10/07	R214	05/05/2016			Bond Future	8.9403	77.0701	8.8642	77.6787	(0.851)	0.0000	0.0000	0
2015/10/07	R214	05/05/2016	8.99	Call	Bond Future	3,809.9800	3.8100	4,112.8700	4.1129	7.950	0	0	0
2015/10/07	R214	05/05/2016	9.00	Call	Bond Future	3,850.1500	3.8501	4,155.4200	4.1554	7.929	0	0	0
2015/10/07	R214	05/05/2016	8.99	Put	Bond Future	3,417.1500	3.4171	3,111.3800	3.1114	(8.948)	0	0	0
2015/10/07	R214	05/05/2016	9.01	Put	Bond Future	3,340.4000	3.3404	3,039.6100	3.0396	(9.005)	0	0	0
2015/10/07	R214	05/05/2016	9.00	Put	Bond Future	3,378.6000	3.3786	3,075.2100	3.0752	(8.980)	0	0	0
2015/10/07	R248	05/11/2015	8.01	Put	Bond Future	10,146.4200	10.1464	9,386.8800	9.3869	(7.486)	0	0	0
2015/10/07	R248	05/11/2015			Bond Future	8.9050	100.0570	8.8325	100.8165	(0.814)	0.0000	0.0000	48,520
2015/10/07	R248	05/11/2015	8.00	Put	Bond Future	10,269.8800	10.2699	9,510.3400	9.5103	(7.396)	0	0	0
2015/10/07	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R248	05/11/2015	7.99	Put	Bond Future	10,393.5900	10.3936	9,634.0500	9.6340	(7.308)	0	0	0
2015/10/07	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R248	04/02/2016			Bond Future	8.9586	101.7190	8.8842	102.4898	(0.830)	0.0000	0.0000	3,750
2015/10/07	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R248	04/02/2016	8.99	Call	Bond Future	322.6700	0.3227	1,093.4000	1.0934	238.860	0	0	0
2015/10/07	R248	04/02/2016	9.00	Call	Bond Future	424.8800	0.4249	1,195.6100	1.1956	181.399	0	0	0
2015/10/07	R248	04/02/2016	9.01	Call	Bond Future	526.9000	0.5269	1,297.6300	1.2976	146.276	0	0	0
2015/10/07	R248	05/05/2016			Bond Future	8.9986	99.0851	8.9223	99.8690	(0.848)	0.0000	0.0000	0
2015/10/07	R248	05/05/2016	8.99	Put	Bond Future	88.0100	0.0880	0.0000	0.0000	(100.000)	0	0	0
2015/10/07	R248	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	695.8800	0.6959	100.000	0	0	0
2015/10/07	R248	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/07	R248	05/05/2016	9.00	Call	Bond Future	14.0800	0.0141	797.9700	0.7980	5567.401	0	0	0
2015/10/07	R248	05/05/2016	9.01	Call	Bond Future	115.9800	0.1160	899.8700	0.8999	675.884	0	0	0

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

Total												534525
--------------	--	--	--	--	--	--	--	--	--	--	--	---------------