



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 03/11/2015 TO 03/11/2015

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
2015/11/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	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
2015/11/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2025	05/11/2015			Bond Future	123.6830	123.6830	123.7052	123.7052	0.018	0.0000	0.0000	21
2015/11/03	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2025	05/11/2015	123.01	Call	Bond Future	673.0400	0.6730	695.1700	0.6952	3.288	0	0	0
2015/11/03	2025	05/11/2015	122.99	Call	Bond Future	693.0400	0.6930	715.1700	0.7152	3.193	0	0	0
2015/11/03	2025	05/11/2015	123.00	Call	Bond Future	683.0400	0.6830	705.1700	0.7052	3.240	0	0	0
2015/11/03	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2025	04/02/2016	126.01	Put	Bond Future	1,490.2100	1.4902	1,468.5400	1.4685	(1.454)	0	0	0
2015/11/03	2025	04/02/2016			Bond Future	124.5198	124.5198	124.5415	124.5415	0.017	0.0000	0.0000	909
2015/11/03	2025	04/02/2016	126.00	Put	Bond Future	1,480.2100	1.4802	1,458.5400	1.4585	(1.464)	0	0	0
2015/11/03	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2025	04/02/2016	125.99	Put	Bond Future	1,470.2100	1.4702	1,448.5400	1.4485	(1.474)	0	0	0
2015/11/03	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2030	05/11/2015			Bond Future	8.7437	96.2092	8.8030	95.7531	0.679	0.0000	0.0000	7,437
2015/11/03	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2030	05/11/2015	8.49	Put	Bond Future	1,984.9600	1.9850	2,441.1600	2.4412	22.983	0	0	0
2015/11/03	2030	05/11/2015	8.51	Put	Bond Future	1,826.3300	1.8263	2,282.5300	2.2825	24.979	0	0	0
2015/11/03	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2030	05/11/2015	8.50	Put	Bond Future	1,905.6000	1.9056	2,361.8000	2.3618	23.940	0	0	0
2015/11/03	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2030	04/02/2016			Bond Future	8.8064	93.7824	8.8679	93.3179	0.697	0.0000	0.0000	9,973
2015/11/03	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2030	04/02/2016	8.74	Put	Bond Future	506.2800	0.5063	970.7700	0.9708	91.746	0	0	0
2015/11/03	2030	04/02/2016	8.76	Put	Bond Future	353.5000	0.3535	817.9900	0.8180	131.397	0	0	0
2015/11/03	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2030	04/02/2016	8.75	Put	Bond Future	429.8400	0.4298	894.3300	0.8943	108.061	0	0	0
2015/11/03	2032	05/11/2015			Bond Future	8.8486	95.7805	8.9230	95.1700	0.841	0.0000	0.0000	1,403
2015/11/03	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2032	05/11/2015	7.99	Put	Bond Future	7,482.5800	7.4826	8,093.0100	8.0930	8.158	0	0	0
2015/11/03	2032	05/11/2015	8.01	Put	Bond Future	7,298.7400	7.2987	7,909.1700	7.9092	8.363	0	0	0
2015/11/03	2032	05/11/2015	8.00	Put	Bond Future	7,390.6000	7.3906	8,001.0300	8.0010	8.260	0	0	0
2015/11/03	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2032	04/02/2016			Bond Future	8.9113	97.3530	8.9882	96.7317	0.862	0.0000	0.0000	2,957
2015/11/03	2032	04/02/2016	8.69	Put	Bond Future	1,824.3600	1.8244	2,445.5800	2.4456	34.051	0	0	0
2015/11/03	2032	04/02/2016	8.71	Put	Bond Future	1,657.4200	1.6574	2,278.6400	2.2786	37.481	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
2015/11/03	2032	04/02/2016	8.70	Put	Bond Future	1,740.8400	1.7408	2,362.0600	2.3621	35.685	0	0	0
2015/11/03	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2032	05/05/2016			Bond Future	8.9632	94.9045	9.0425	94.2718	0.884	0.0000	0.0000	0
2015/11/03	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	418.1500	0.4181	100.000	0	0	0
2015/11/03	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	258.4500	0.2584	100.000	0	0	0
2015/11/03	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	338.2500	0.3383	100.000	0	0	0
2015/11/03	2032	05/05/2016	9.01	Call	Bond Future	374.2500	0.3742	0.0000	0.0000	(100.000)	0	0	0
2015/11/03	2032	05/05/2016	8.99	Call	Bond Future	214.5500	0.2145	0.0000	0.0000	(100.000)	0	0	0
2015/11/03	2032	05/05/2016	9.00	Call	Bond Future	294.4500	0.2945	0.0000	0.0000	(100.000)	0	0	0
2015/11/03	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2033	05/11/2015			Bond Future	103.0357	103.0357	103.0546	103.0546	0.018	0.0000	0.0000	0
2015/11/03	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2033	05/11/2015	102.40	Call	Bond Future	635.6800	0.6357	654.5800	0.6546	2.973	0	0	0
2015/11/03	2033	05/11/2015	102.41	Call	Bond Future	625.6800	0.6257	644.5800	0.6446	3.021	0	0	0
2015/11/03	2033	05/11/2015	102.39	Call	Bond Future	645.6800	0.6457	664.5800	0.6646	2.927	0	0	0
2015/11/03	2033	04/02/2016	102.40	Call	Bond Future	2,335.6900	2.3357	2,354.3000	2.3543	0.797	0	0	0
2015/11/03	2033	04/02/2016			Bond Future	104.7357	104.7357	104.7543	104.7543	0.018	0.0000	0.0000	185
2015/11/03	2033	04/02/2016	102.41	Call	Bond Future	2,325.6900	2.3257	2,344.3000	2.3443	0.800	0	0	0
2015/11/03	2033	04/02/2016	102.39	Call	Bond Future	2,345.6900	2.3457	2,364.3000	2.3643	0.793	0	0	0
2015/11/03	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2033	05/05/2016			Bond Future	105.6070	105.6070	105.6248	105.6248	0.017	0.0000	0.0000	0
2015/11/03	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2033	05/05/2016	102.40	Call	Bond Future	3,207.0300	3.2070	3,224.7500	3.2248	0.553	0	0	0
2015/11/03	2033	05/05/2016	102.41	Call	Bond Future	3,197.0300	3.1970	3,214.7500	3.2148	0.554	0	0	0
2015/11/03	2033	05/05/2016	102.39	Call	Bond Future	3,217.0300	3.2170	3,234.7500	3.2348	0.551	0	0	0
2015/11/03	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2037	05/11/2015	7.99	Put	Bond Future	10,221.2000	10.2212	10,931.3900	10.9314	6.948	0	0	0
2015/11/03	2037	05/11/2015	8.01	Put	Bond Future	10,010.6100	10.0106	10,720.8000	10.7208	7.094	0	0	0
2015/11/03	2037	05/11/2015			Bond Future	9.0386	97.2868	9.1180	96.5766	0.878	0.0000	0.0000	11,847
2015/11/03	2037	05/11/2015	8.00	Put	Bond Future	10,115.8200	10.1158	10,826.0100	10.8260	7.021	0	0	0
2015/11/03	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2037	04/02/2016	8.75	Put	Bond Future	3,195.5900	3.1956	3,918.2500	3.9182	22.614	0	0	0
2015/11/03	2037	04/02/2016			Bond Future	9.1005	94.6272	9.1824	93.9045	0.900	0.0000	0.0000	48,339
2015/11/03	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2037	04/02/2016	8.74	Put	Bond Future	3,289.2100	3.2892	4,011.8700	4.0119	21.971	0	0	0
2015/11/03	2037	04/02/2016	8.76	Put	Bond Future	3,102.1000	3.1021	3,824.7600	3.8248	23.296	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
2015/11/03	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2037	05/05/2016	9.00	Put	Bond Future	1,363.9400	1.3639	2,099.8300	2.0998	53.953	0	0	0
2015/11/03	2037	05/05/2016			Bond Future	9.1536	96.2886	9.2379	95.5527	0.921	0.0000	0.0000	0
2015/11/03	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2037	05/05/2016	8.99	Put	Bond Future	1,453.8200	1.4538	2,189.7100	2.1897	50.618	0	0	0
2015/11/03	2037	05/05/2016	9.01	Put	Bond Future	1,274.1900	1.2742	2,010.0800	2.0101	57.754	0	0	0
2015/11/03	2038	05/11/2015			Bond Future	128.0502	128.0502	128.0738	128.0738	0.018	0.0000	0.0000	513
2015/11/03	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2038	05/11/2015	133.99	Put	Bond Future	5,939.7700	5.9398	5,916.2500	5.9163	(0.396)	0	0	0
2015/11/03	2038	05/11/2015	134.01	Put	Bond Future	5,959.7700	5.9598	5,936.2500	5.9363	(0.395)	0	0	0
2015/11/03	2038	05/11/2015	134.00	Put	Bond Future	5,949.7700	5.9498	5,926.2500	5.9263	(0.395)	0	0	0
2015/11/03	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2038	04/02/2016			Bond Future	128.8086	128.8086	128.8316	128.8316	0.018	0.0000	0.0000	7,899
2015/11/03	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2038	04/02/2016	130.99	Put	Bond Future	2,181.4000	2.1814	2,158.4500	2.1584	(1.052)	0	0	0
2015/11/03	2038	04/02/2016	131.01	Put	Bond Future	2,201.4000	2.2014	2,178.4500	2.1784	(1.043)	0	0	0
2015/11/03	2038	04/02/2016	131.00	Put	Bond Future	2,191.4000	2.1914	2,168.4500	2.1684	(1.047)	0	0	0
2015/11/03	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2044	05/11/2015			Bond Future	9.1185	98.6867	9.1979	97.9166	0.871	0.0000	0.0000	2,945
2015/11/03	2044	05/11/2015	8.24	Put	Bond Future	9,272.3200	9.2723	10,042.4400	10.0424	8.306	0	0	0
2015/11/03	2044	05/11/2015	8.26	Put	Bond Future	9,044.7600	9.0448	9,814.8800	9.8149	8.515	0	0	0
2015/11/03	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2044	05/11/2015	8.25	Put	Bond Future	9,158.4300	9.1584	9,928.5500	9.9286	8.409	0	0	0
2015/11/03	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2044	04/02/2016	8.99	Put	Bond Future	1,845.4300	1.8454	2,629.0800	2.6291	42.464	0	0	0
2015/11/03	2044	04/02/2016			Bond Future	9.1783	95.9249	9.2601	95.1412	0.891	0.0000	0.0000	17,552
2015/11/03	2044	04/02/2016	9.01	Put	Bond Future	1,646.5100	1.6465	2,430.1600	2.4302	47.595	0	0	0
2015/11/03	2044	04/02/2016	9.00	Put	Bond Future	1,745.8800	1.7459	2,529.5300	2.5295	44.886	0	0	0
2015/11/03	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2044	05/05/2016	8.99	Put	Bond Future	2,334.4100	2.3344	3,132.3900	3.1324	34.183	0	0	0
2015/11/03	2044	05/05/2016			Bond Future	9.2296	97.6091	9.3138	96.8111	0.912	0.0000	0.0000	0
2015/11/03	2044	05/05/2016	9.01	Put	Bond Future	2,135.8500	2.1359	2,933.8300	2.9338	37.361	0	0	0
2015/11/03	2044	05/05/2016	9.00	Put	Bond Future	2,235.0400	2.2350	3,033.0200	3.0330	35.703	0	0	0
2015/11/03	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2046	05/11/2015			Bond Future	127.3781	127.3781	127.4017	127.4017	0.019	0.0000	0.0000	958
2015/11/03	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
2015/11/03	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2046	05/11/2015	132.99	Put	Bond Future	5,611.8600	5.6119	5,588.2900	5.5883	(0.420)	0	0	0
2015/11/03	2046	05/11/2015	133.01	Put	Bond Future	5,631.8600	5.6319	5,608.2900	5.6083	(0.419)	0	0	0
2015/11/03	2046	05/11/2015	133.00	Put	Bond Future	5,621.8600	5.6219	5,598.2900	5.5983	(0.419)	0	0	0
2015/11/03	2046	04/02/2016	127.99	Call	Bond Future	1,489.9900	1.4900	1,512.9000	1.5129	1.538	0	0	0
2015/11/03	2046	04/02/2016			Bond Future	129.4800	129.4800	129.5029	129.5029	0.018	0.0000	0.0000	6,612
2015/11/03	2046	04/02/2016	128.00	Call	Bond Future	1,479.9900	1.4800	1,502.9000	1.5029	1.548	0	0	0
2015/11/03	2046	04/02/2016	128.01	Call	Bond Future	1,469.9900	1.4700	1,492.9000	1.4929	1.559	0	0	0
2015/11/03	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2050	05/11/2015			Bond Future	135.2529	135.2529	135.2784	135.2784	0.019	0.0000	0.0000	790
2015/11/03	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2050	05/11/2015	144.99	Put	Bond Future	9,737.0900	9.7371	9,711.6100	9.7116	(0.262)	0	0	0
2015/11/03	2050	05/11/2015	145.01	Put	Bond Future	9,757.0900	9.7571	9,731.6100	9.7316	(0.261)	0	0	0
2015/11/03	2050	05/11/2015	145.00	Put	Bond Future	9,747.0900	9.7471	9,721.6100	9.7216	(0.261)	0	0	0
2015/11/03	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2050	04/02/2016			Bond Future	135.9754	135.9754	136.0005	136.0005	0.018	0.0000	0.0000	5,946
2015/11/03	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2050	04/02/2016	137.99	Put	Bond Future	2,014.6200	2.0146	1,989.5500	1.9896	(1.244)	0	0	0
2015/11/03	2050	04/02/2016	138.01	Put	Bond Future	2,034.6200	2.0346	2,009.5500	2.0096	(1.232)	0	0	0
2015/11/03	2050	04/02/2016	138.00	Put	Bond Future	2,024.6200	2.0246	1,999.5500	1.9996	(1.238)	0	0	0
2015/11/03	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	AL37	05/11/2015			Index Future	468.3630	468.3630	467.3650	467.3650	(0.213)	0.0000	0.0000	1
2015/11/03	AL37	04/02/2016			Index Future	476.0500	476.0500	475.0310	475.0310	(0.214)	0.0000	0.0000	2
2015/11/03	AL7T	05/11/2015			Index Future	549.6780	549.6780	547.3540	547.3540	(0.423)	0.0000	0.0000	1
2015/11/03	AL7T	04/02/2016			Index Future	558.6990	558.6990	556.3330	556.3330	(0.423)	0.0000	0.0000	0
2015/11/03	ALBI	05/11/2015			Index Future	500.7240	500.7240	498.2680	498.2680	(0.490)	0.0000	0.0000	4
2015/11/03	ALBI	04/02/2016			Index Future	508.9420	508.9420	506.4410	506.4410	(0.491)	0.0000	0.0000	600
2015/11/03	ALBI	05/05/2016			Index Future	517.8640	517.8640	515.3160	515.3160	(0.492)	0.0000	0.0000	0
2015/11/03	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
2015/11/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/11/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	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	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
2015/11/03	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/03	EL28	05/11/2015	126.99	Put	Bond Future	919.4900		0.9195	1,029.6000	1.0296	11.975	0	0	0
2015/11/03	EL28	05/11/2015			Bond Future	126.0705		126.0705	125.9604	125.9604	(0.087)	0.0000	0.0000	0
2015/11/03	EL28	05/11/2015	127.01	Put	Bond Future	939.4900		0.9395	1,049.6000	1.0496	11.720	0	0	0
2015/11/03	EL28	05/11/2015	126.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	EL28	05/11/2015	127.00	Put	Bond Future	929.4900		0.9295	1,039.6000	1.0396	11.846	0	0	0
2015/11/03	EL28	05/11/2015	127.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	EL28	05/11/2015	127.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	EL28	04/02/2016	128.99	Put	Bond Future	839.3200		0.8393	952.1800	0.9522	13.447	0	0	0
2015/11/03	EL28	04/02/2016			Bond Future	128.1507		128.1507	128.0378	128.0378	(0.088)	0.0000	0.0000	0
2015/11/03	EL28	04/02/2016	129.01	Put	Bond Future	859.3200		0.8593	972.1800	0.9722	13.134	0	0	0
2015/11/03	EL28	04/02/2016	128.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	EL28	04/02/2016	129.00	Put	Bond Future	849.3200		0.8493	962.1800	0.9622	13.288	0	0	0
2015/11/03	EL28	04/02/2016	129.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	EL28	04/02/2016	129.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	ES33	05/11/2015	9.00	Put	Bond Future	6,580.4100		6.5804	7,099.4800	7.0995	7.888	0	0	0
2015/11/03	ES33	05/11/2015			Bond Future	9.8802		81.3530	9.9543	80.8339	0.750	0.0000	0.0000	6,441
2015/11/03	ES33	05/11/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	ES33	05/11/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	ES33	05/11/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	ES33	05/11/2015	8.99	Put	Bond Future	6,659.7400		6.6597	7,178.8100	7.1788	7.794	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
2015/11/03	ES33	05/11/2015	9.01	Put	Bond Future	6,501.1800		6.5012	7,020.2500	7.0202	7.984	0	0	0
2015/11/03	ES33	04/02/2016	10.01	Call	Bond Future	253.1300		0.2531	0.0000	0.0000	(100.000)	0	0	0
2015/11/03	ES33	04/02/2016			Bond Future	9.9734		82.6886	10.0500	82.1604	0.768	0.0000	0.0000	6,569
2015/11/03	ES33	04/02/2016	9.99	Call	Bond Future	115.0000		0.1150	0.0000	0.0000	(100.000)	0	0	0
2015/11/03	ES33	04/02/2016	10.00	Call	Bond Future	184.1100		0.1841	0.0000	0.0000	(100.000)	0	0	0
2015/11/03	ES33	04/02/2016	9.99	Put	Bond Future	0.0000		0.0000	413.2500	0.4133	100.000	0	0	0
2015/11/03	ES33	04/02/2016	10.01	Put	Bond Future	0.0000		0.0000	275.1200	0.2751	100.000	0	0	0
2015/11/03	ES33	04/02/2016	10.00	Put	Bond Future	0.0000		0.0000	344.1400	0.3441	100.000	0	0	0
2015/11/03	ES33	05/05/2016	10.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	ES33	05/05/2016			Bond Future	10.0543		80.3495	10.1335	79.8114	0.787	0.0000	0.0000	0
2015/11/03	ES33	05/05/2016	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	ES33	05/05/2016	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	ES33	05/05/2016	9.99	Put	Bond Future	441.4400		0.4414	979.5200	0.9795	121.892	0	0	0
2015/11/03	ES33	05/05/2016	10.01	Put	Bond Future	303.8000		0.3038	841.8800	0.8419	177.117	0	0	0
2015/11/03	ES33	05/05/2016	10.00	Put	Bond Future	372.5700		0.3726	910.6500	0.9106	144.424	0	0	0
2015/11/03	GOVI	05/11/2015	530.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	GOVI	05/11/2015			GOVI	497.9100		497.9100	495.7830	495.7830	(0.427)	0.0000	0.0000	17
2015/11/03	GOVI	05/11/2015	530.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	GOVI	05/11/2015	529.99	Put	GOVI	320,800.0000		32.0800	342,070.0000	34.2070	6.630	0	0	0
2015/11/03	GOVI	05/11/2015	530.01	Put	GOVI	321,000.0000		32.1000	342,270.0000	34.2270	6.626	0	0	0
2015/11/03	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	GOVI	05/11/2015	530.00	Put	GOVI	320,900.0000		32.0900	342,170.0000	34.2170	6.628	0	0	0
2015/11/03	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	GOVI	04/02/2016			GOVI	506.0810		506.0810	503.9160	503.9160	(0.428)	0.0000	0.0000	441
2015/11/03	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	GOVI	04/02/2016	511.99	Put	GOVI	59,090.0000		5.9090	80,740.0000	8.0740	36.639	0	0	0
2015/11/03	GOVI	04/02/2016	512.01	Put	GOVI	59,290.0000		5.9290	80,940.0000	8.0940	36.515	0	0	0
2015/11/03	GOVI	04/02/2016	512.00	Put	GOVI	59,190.0000		5.9190	80,840.0000	8.0840	36.577	0	0	0
2015/11/03	GOVI	05/05/2016	518.01	Put	GOVI	30,570.0000		3.0570	52,640.0000	5.2640	72.195	0	0	0
2015/11/03	GOVI	05/05/2016			GOVI	514.9530		514.9530	512.7460	512.7460	(0.429)	0.0000	0.0000	145
2015/11/03	GOVI	05/05/2016	518.00	Put	GOVI	30,470.0000		3.0470	52,540.0000	5.2540	72.432	0	0	0
2015/11/03	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	GOVI	05/05/2016	517.99	Put	GOVI	30,370.0000		3.0370	52,440.0000	5.2440	72.670	0	0	0
2015/11/03	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/11/03	IGOV	05/11/2015			Index Future	233.9480		233.9480	233.8760	233.8760	(0.031)	0.0000	0.0000	20
2015/11/03	IGOV	04/02/2016			Index Future	237.8070		237.8070	237.7320	237.7320	(0.032)	0.0000	0.0000	1,035
2015/11/03	IGOV	05/05/2016			Index Future	241.9950		241.9950	241.9160	241.9160	(0.033)	0.0000	0.0000	19
2015/11/03	ILBI	05/11/2015			Index Future	633.8530		633.8530	633.6480	633.6480	(0.032)	0.0000	0.0000	0
2015/11/03	ILBI	04/02/2016			Index Future	644.6110		644.6110	644.4010	644.4010	(0.033)	0.0000	0.0000	157
2015/11/03	IS01	19/12/2016			Interest Rate Swap	99.7408		99.7408	99.7780	99.7780	0.037	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
2015/11/03	IS02	18/12/2017			Interest Rate Swap	99.6252	99.6252	99.7292	99.7292	0.104	0.0000	0.0000	0
2015/11/03	IS05	17/12/2020			Interest Rate Swap	98.7677	98.7677	99.0446	99.0446	0.280	0.0000	0.0000	0
2015/11/03	IS10	17/12/2025			Interest Rate Swap	100.1472	100.1472	100.5834	100.5834	0.436	0.0000	0.0000	0
2015/11/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/11/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/11/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/11/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/11/03	JBAF	18/11/2015			Jibar Tradeable Future	6.3100	93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2015/11/03	JBAF	15/12/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/11/03	JBAF	20/01/2016			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2015/11/03	JBAF	17/02/2016			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	2,000
2015/11/03	JBAF	16/03/2016			Jibar Tradeable Future	6.5300	93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0
2015/11/03	JBAF	20/04/2016			Jibar Tradeable Future	6.5700	93.4300	6.5700	93.4300	0.000	0.0000	0.0000	0
2015/11/03	JBAF	15/06/2016			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2015/11/03	JBAF	21/09/2016			Jibar Tradeable Future	7.0500	92.9500	7.0500	92.9500	0.000	0.0000	0.0000	0
2015/11/03	JBAF	21/12/2016			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2015/11/03	JBAF	15/03/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2015/11/03	JBAF	21/06/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2015/11/03	JBAF	20/09/2017			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2015/11/03	R023	05/11/2015			Bond Future	8.0892	99.6583	8.1485	99.3403	0.733	0.0000	0.0000	9,496
2015/11/03	R023	05/11/2015	7.99	Put	Bond Future	608.8500	0.6088	864.5200	0.8645	41.992	0	0	0
2015/11/03	R023	05/11/2015	8.01	Put	Bond Future	525.5200	0.5255	763.4400	0.7634	45.273	0	0	0
2015/11/03	R023	05/11/2015	7.99	Call	Bond Future	74.0700	0.0741	11.7400	0.0117	(84.150)	0	0	0
2015/11/03	R023	05/11/2015	8.00	Put	Bond Future	566.4900	0.5665	813.6100	0.8136	43.623	0	0	0
2015/11/03	R023	05/11/2015	8.00	Call	Bond Future	85.8000	0.0858	14.9200	0.0149	(82.611)	0	0	0
2015/11/03	R023	05/11/2015	8.01	Call	Bond Future	98.8900	0.0989	18.8100	0.0188	(80.979)	0	0	0
2015/11/03	R023	04/02/2016	8.01	Put	Bond Future	1,798.3600	1.7984	1,986.6300	1.9866	10.469	0	0	0
2015/11/03	R023	04/02/2016			Bond Future	8.1601	101.2945	8.2224	100.9705	0.763	0.0000	0.0000	9,651
2015/11/03	R023	04/02/2016	8.00	Put	Bond Future	1,829.3600	1.8294	2,019.5900	2.0196	10.399	0	0	0
2015/11/03	R023	04/02/2016	8.01	Call	Bond Future	1,012.3000	1.0123	876.5200	0.8765	(13.413)	0	0	0
2015/11/03	R023	04/02/2016	7.99	Call	Bond Future	969.2800	0.9693	837.4200	0.8374	(13.604)	0	0	0
2015/11/03	R023	04/02/2016	8.00	Call	Bond Future	990.6400	0.9906	856.8200	0.8568	(13.508)	0	0	0
2015/11/03	R023	04/02/2016	7.99	Put	Bond Future	1,860.7000	1.8607	2,052.8900	2.0529	10.329	0	0	0
2015/11/03	R023	05/05/2016			Bond Future	8.2067	99.1438	8.2721	98.8134	0.797	0.0000	0.0000	0
2015/11/03	R023	05/05/2016	8.24	Put	Bond Future	1,882.5800	1.8826	2,039.1000	2.0391	8.314	0	0	0
2015/11/03	R023	05/05/2016	8.26	Put	Bond Future	1,834.8400	1.8348	1,988.6600	1.9887	8.383	0	0	0
2015/11/03	R023	05/05/2016	8.24	Call	Bond Future	2,050.9000	2.0509	1,877.0500	1.8771	(8.477)	0	0	0
2015/11/03	R023	05/05/2016	8.25	Put	Bond Future	1,858.4600	1.8585	2,013.6300	2.0136	8.349	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
2015/11/03	R023	05/05/2016	8.25	Call	Bond Future	2,077.2800	2.0773	1,902.0800	1.9021	(8.434)	0	0	0
2015/11/03	R023	05/05/2016	8.26	Call	Bond Future	2,104.1300	2.1041	1,927.5800	1.9276	(8.391)	0	0	0
2015/11/03	R186	05/11/2015	7.75	Put	Bond Future	4,739.1500	4.7392	5,285.4300	5.2854	11.527	0	0	0
2015/11/03	R186	05/11/2015	8.24	Call	Bond Future	127.6900	0.1277	18.2000	0.0182	(85.747)	0	0	0
2015/11/03	R186	05/11/2015	8.25	Put	Bond Future	810.4700	0.8105	1,233.0700	1.2331	52.143	0	0	8,650
2015/11/03	R186	05/11/2015	8.45	Call	Bond Future	1,007.4400	1.0074	536.5100	0.5365	(46.745)	0	0	200
2015/11/03	R186	05/11/2015	8.75	Call	Bond Future	3,225.6100	3.2256	2,679.2800	2.6793	(16.937)	0	0	0
2015/11/03	R186	05/11/2015	8.85	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	2,283
2015/11/03	R186	05/11/2015			Bond Future	8.3337	119.5574	8.4031	119.0111	0.833	0.0000	0.0000	19,085
2015/11/03	R186	05/11/2015	8.00	Put	Bond Future	2,678.5800	2.6786	3,223.9100	3.2239	20.359	0	0	0
2015/11/03	R186	05/11/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,600
2015/11/03	R186	05/11/2015	8.22	Call	Bond Future	95.5100	0.0955	11.1800	0.0112	(88.294)	0	0	0
2015/11/03	R186	05/11/2015	8.24	Put	Bond Future	871.1900	0.8712	1,307.9800	1.3080	50.137	0	0	0
2015/11/03	R186	05/11/2015	8.35	Put	Bond Future	331.5600	0.3316	571.0600	0.5711	72.234	0	0	9,430
2015/11/03	R186	05/11/2015	8.26	Put	Bond Future	751.8200	0.7518	1,159.2400	1.1592	54.191	0	0	0
2015/11/03	R186	05/11/2015	8.50	Put	Bond Future	42.5400	0.0425	74.1800	0.0742	74.377	0	0	4,666
2015/11/03	R186	05/11/2015	8.55	Put	Bond Future	17.2700	0.0173	27.7000	0.0277	60.394	0	0	4,667
2015/11/03	R186	05/11/2015	7.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	169
2015/11/03	R186	05/11/2015	7.86	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	674
2015/11/03	R186	05/11/2015	8.35	Call	Bond Future	460.1400	0.4601	153.3600	0.1534	(66.671)	0	0	843
2015/11/03	R186	05/11/2015	8.00	Call	Bond Future	0.9500	0.0010	0.0000	0.0000	(100.000)	0	0	200
2015/11/03	R186	05/11/2015	8.45	Put	Bond Future	93.7900	0.0938	169.1400	0.1691	80.339	0	0	6,308
2015/11/03	R186	05/11/2015	8.75	Put	Bond Future	0.1400	0.0001	0.0900	0.0001	(35.714)	0	0	10,200
2015/11/03	R186	05/11/2015	8.85	Call	Bond Future	3,981.8800	3.9819	3,435.5900	3.4356	(13.719)	0	0	0
2015/11/03	R186	05/11/2015	9.00	Call	Bond Future	5,103.4100	5.1034	4,557.1300	4.5571	(10.704)	0	0	0
2015/11/03	R186	05/11/2015	7.73	Put	Bond Future	4,906.1700	4.9062	5,452.4500	5.4525	11.135	0	0	0
2015/11/03	R186	05/11/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,200
2015/11/03	R186	05/11/2015	7.86	Put	Bond Future	3,826.1300	3.8261	4,372.4000	4.3724	14.277	0	0	0
2015/11/03	R186	05/11/2015	8.25	Call	Bond Future	146.6200	0.1466	22.9400	0.0229	(84.354)	0	0	0
2015/11/03	R186	05/11/2015	8.22	Put	Bond Future	998.5300	0.9985	1,460.4800	1.4605	46.263	0	0	1,090
2015/11/03	R186	05/11/2015	8.26	Call	Bond Future	167.5500	0.1675	28.6900	0.0287	(82.877)	0	0	0
2015/11/03	R186	05/11/2015	8.50	Call	Bond Future	1,345.9900	1.3460	831.3500	0.8314	(38.235)	0	0	0
2015/11/03	R186	05/11/2015	8.55	Call	Bond Future	1,708.7100	1.7087	1,172.8600	1.1729	(31.360)	0	0	0
2015/11/03	R186	04/02/2016	8.40	Put	Bond Future	2,136.1100	2.1361	2,407.5600	2.4076	12.708	0	0	0
2015/11/03	R186	04/02/2016	7.50	Call	Bond Future	225.1300	0.2251	173.6700	0.1737	(22.858)	0	0	0
2015/11/03	R186	04/02/2016			Bond Future	8.3953	116.2230	8.4674	115.6668	0.860	0.0000	0.0000	36,009
2015/11/03	R186	04/02/2016	7.90	Call	Bond Future	736.5000	0.7365	603.3400	0.6033	(18.080)	0	0	680
2015/11/03	R186	04/02/2016	8.75	Call	Bond Future	3,774.8600	3.7749	3,385.4600	3.3855	(10.316)	0	0	0
2015/11/03	R186	04/02/2016	7.51	Call	Bond Future	232.8000	0.2328	179.8800	0.1799	(22.732)	0	0	0
2015/11/03	R186	04/02/2016	7.49	Call	Bond Future	217.9600	0.2180	167.8800	0.1679	(22.977)	0	0	0
2015/11/03	R186	04/02/2016	7.50	Put	Bond Future	7,441.5500	7.4415	7,946.2800	7.9463	6.783	0	0	0
2015/11/03	R186	04/02/2016	7.49	Put	Bond Future	7,518.4000	7.5184	8,024.5100	8.0245	6.732	0	0	0
2015/11/03	R186	04/02/2016	7.90	Put	Bond Future	4,655.0100	4.6550	5,078.0400	5.0780	9.088	0	0	0
2015/11/03	R186	04/02/2016	8.40	Call	Bond Future	2,172.6800	2.1727	1,887.9400	1.8879	(13.105)	0	0	680
2015/11/03	R186	04/02/2016	8.75	Put	Bond Future	1,075.6600	1.0757	1,242.4500	1.2425	15.506	0	0	6,695
2015/11/03	R186	04/02/2016	7.51	Put	Bond Future	7,365.2800	7.3653	7,868.5500	7.8686	6.833	0	0	0
2015/11/03	R186	05/05/2016			Bond Future	8.4428	118.2627	8.5179	117.6959	0.889	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
2015/11/03	R186	05/05/2016	8.34	Call	Bond Future	2,656.7700	2.6568	2,389.7900	2.3898	(10.049)	0	0	0
2015/11/03	R186	05/05/2016	8.35	Call	Bond Future	2,692.0500	2.6920	2,422.7800	2.4228	(10.002)	0	0	0
2015/11/03	R186	05/05/2016	8.33	Call	Bond Future	2,621.7700	2.6218	2,357.0700	2.3571	(10.096)	0	0	0
2015/11/03	R186	05/05/2016	8.35	Put	Bond Future	3,398.4900	3.3985	3,696.0000	3.6960	8.754	0	0	0
2015/11/03	R186	05/05/2016	7.56	Put	Bond Future	7,699.0300	7.6990	8,160.3500	8.1603	5.992	0	0	0
2015/11/03	R186	05/05/2016	8.34	Put	Bond Future	3,439.6600	3.4397	3,739.4600	3.7395	8.716	0	0	0
2015/11/03	R186	05/05/2016	7.56	Call	Bond Future	735.5200	0.7355	630.0600	0.6301	(14.338)	0	0	0
2015/11/03	R186	05/05/2016	8.33	Put	Bond Future	3,481.1700	3.4812	3,783.2500	3.7832	8.678	0	0	0
2015/11/03	R186	04/08/2016	8.51	Put	Bond Future	3,599.9200	3.5999	3,876.0000	3.8760	7.669	0	0	0
2015/11/03	R186	04/08/2016			Bond Future	8.4918	115.0733	8.5697	114.4971	0.917	0.0000	0.0000	0
2015/11/03	R186	04/08/2016	8.50	Put	Bond Future	3,636.2500	3.6363	3,914.1900	3.9142	7.644	0	0	0
2015/11/03	R186	04/08/2016	8.51	Call	Bond Future	3,735.1600	3.7352	3,435.1100	3.4351	(8.033)	0	0	0
2015/11/03	R186	04/08/2016	8.49	Call	Bond Future	3,660.1900	3.6602	3,363.8600	3.3639	(8.096)	0	0	0
2015/11/03	R186	04/08/2016	8.50	Call	Bond Future	3,697.3700	3.6974	3,399.1800	3.3992	(8.065)	0	0	0
2015/11/03	R186	04/08/2016	8.49	Put	Bond Future	3,673.2500	3.6732	3,953.0500	3.9531	7.617	0	0	0
2015/11/03	R197	05/11/2015	295.00	Call	Bond Future	1,357.2200	1.3572	1,410.4100	1.4104	3.919	0	0	0
2015/11/03	R197	05/11/2015			Bond Future	296.3572	296.3572	296.4104	296.4104	0.018	0.0000	0.0000	260
2015/11/03	R197	05/11/2015	294.99	Call	Bond Future	1,367.2200	1.3672	1,420.4100	1.4204	3.890	0	0	0
2015/11/03	R197	05/11/2015	295.01	Call	Bond Future	1,347.2200	1.3472	1,400.4100	1.4004	3.948	0	0	0
2015/11/03	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R197	04/02/2016			Bond Future	294.9096	294.9096	294.9614	294.9614	0.018	0.0000	0.0000	724
2015/11/03	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R197	04/02/2016	296.99	Put	Bond Future	2,080.4500	2.0804	2,028.6200	2.0286	(2.491)	0	0	0
2015/11/03	R197	04/02/2016	297.01	Put	Bond Future	2,100.4500	2.1004	2,048.6200	2.0486	(2.468)	0	0	0
2015/11/03	R197	04/02/2016	297.00	Put	Bond Future	2,090.4500	2.0904	2,038.6200	2.0386	(2.479)	0	0	0
2015/11/03	R202	05/11/2015	8.35	Call	Bond Future	233,943.8800	233.9439	233,987.8400	233.9878	0.019	0	0	0
2015/11/03	R202	05/11/2015			Bond Future	242.2939	242.2939	242.3378	242.3378	0.018	0.0000	0.0000	790
2015/11/03	R202	05/11/2015	245.99	Put	Bond Future	3,696.1200	3.6961	3,652.1600	3.6522	(1.189)	0	0	0
2015/11/03	R202	05/11/2015	246.01	Put	Bond Future	3,716.1200	3.7161	3,672.1600	3.6722	(1.183)	0	0	0
2015/11/03	R202	05/11/2015	246.00	Put	Bond Future	3,706.1200	3.7061	3,662.1600	3.6622	(1.186)	0	0	0
2015/11/03	R202	05/11/2015	8.45	Call	Bond Future	233,843.8800	233.8439	233,887.8400	233.8878	0.019	0	0	0
2015/11/03	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R202	05/11/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R202	05/11/2015	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R202	04/02/2016			Bond Future	242.9255	242.9255	242.9688	242.9688	0.018	0.0000	0.0000	53,566
2015/11/03	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R202	04/02/2016	239.99	Call	Bond Future	2,935.5000	2.9355	2,978.8300	2.9788	1.476	0	0	0
2015/11/03	R202	04/02/2016	240.00	Call	Bond Future	2,925.5000	2.9255	2,968.8300	2.9688	1.481	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
2015/11/03	R202	04/02/2016	240.01	Call	Bond Future	2,915.5000	2.9155	2,958.8300	2.9588	1.486	0	0	0
2015/11/03	R203	05/11/2015	5.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R203	05/11/2015	6.00	Put	Bond Future	1,800.7400	1.8007	1,912.1400	1.9121	6.186	0	0	0
2015/11/03	R203	05/11/2015			Bond Future	7.0297	103.3328	7.0942	103.2215	0.917	0.0000	0.0000	14,772
2015/11/03	R203	05/11/2015	6.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R203	05/11/2015	6.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R203	05/11/2015	5.99	Put	Bond Future	1,818.4300	1.8184	1,929.8300	1.9298	6.126	0	0	0
2015/11/03	R203	05/11/2015	6.01	Put	Bond Future	1,783.0500	1.7831	1,894.4500	1.8944	6.248	0	0	0
2015/11/03	R203	04/02/2016	7.25	Put	Bond Future	149.3400	0.1493	192.6100	0.1926	28.974	0	0	0
2015/11/03	R203	04/02/2016	7.26	Put	Bond Future	144.2400	0.1442	186.4700	0.1865	29.278	0	0	0
2015/11/03	R203	04/02/2016			Bond Future	7.0987	105.0294	7.1747	104.9153	1.070	0.0000	0.0000	15,947
2015/11/03	R203	04/02/2016	7.26	Call	Bond Future	386.2500	0.3863	314.3800	0.3144	(18.607)	0	0	0
2015/11/03	R203	04/02/2016	7.24	Call	Bond Future	366.6100	0.3666	296.8300	0.2968	(19.034)	0	0	0
2015/11/03	R203	04/02/2016	7.25	Call	Bond Future	376.3700	0.3764	305.5400	0.3055	(18.819)	0	0	0
2015/11/03	R203	04/02/2016	7.24	Put	Bond Future	154.5700	0.1546	198.8900	0.1989	28.673	0	0	0
2015/11/03	R203	05/05/2016	7.25	Put	Bond Future	315.4000	0.3154	366.0000	0.3660	16.043	0	0	0
2015/11/03	R203	05/05/2016			Bond Future	7.0928	102.7032	7.1842	102.5864	1.288	0.0000	0.0000	0
2015/11/03	R203	05/05/2016	7.26	Call	Bond Future	523.8900	0.5239	457.1300	0.4571	(12.743)	0	0	0
2015/11/03	R203	05/05/2016	7.24	Call	Bond Future	508.6300	0.5086	443.0100	0.4430	(12.901)	0	0	0
2015/11/03	R203	05/05/2016	7.25	Call	Bond Future	516.2300	0.5162	450.0400	0.4500	(12.822)	0	0	0
2015/11/03	R203	05/05/2016	7.24	Put	Bond Future	320.5600	0.3206	371.7300	0.3717	15.963	0	0	0
2015/11/03	R203	05/05/2016	7.26	Put	Bond Future	310.3100	0.3103	360.3400	0.3603	16.123	0	0	0
2015/11/03	R204	05/11/2015			Bond Future	7.3946	104.7470	7.4589	104.5693	0.870	0.0000	0.0000	15,569
2015/11/03	R204	05/11/2015	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R204	05/11/2015	6.24	Put	Bond Future	3,255.2200	3.2552	3,432.9200	3.4329	5.459	0	0	0
2015/11/03	R204	05/11/2015	6.26	Put	Bond Future	3,197.7400	3.1977	3,375.4400	3.3754	5.557	0	0	0
2015/11/03	R204	05/11/2015	6.25	Put	Bond Future	3,226.4800	3.2265	3,404.1800	3.4042	5.508	0	0	0
2015/11/03	R204	05/11/2015	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R204	05/11/2015	6.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R204	04/02/2016	7.50	Call	Bond Future	572.2600	0.5723	478.5400	0.4785	(16.377)	0	0	0
2015/11/03	R204	04/02/2016			Bond Future	7.4667	102.4307	7.5377	102.2492	0.951	0.0000	0.0000	29,106
2015/11/03	R204	04/02/2016	7.51	Call	Bond Future	586.1400	0.5861	491.0200	0.4910	(16.228)	0	0	0
2015/11/03	R204	04/02/2016	7.49	Put	Bond Future	498.9700	0.4990	588.1400	0.5881	17.871	0	0	0
2015/11/03	R204	04/02/2016	7.51	Put	Bond Future	475.4100	0.4754	561.7800	0.5618	18.167	0	0	0
2015/11/03	R204	04/02/2016	7.49	Call	Bond Future	558.5800	0.5586	466.2600	0.4663	(16.528)	0	0	0
2015/11/03	R204	04/02/2016	7.50	Put	Bond Future	487.0900	0.4871	574.8600	0.5749	18.019	0	0	0
2015/11/03	R204	05/05/2016	7.75	Call	Bond Future	1,141.9100	1.1419	1,029.0400	1.0290	(9.884)	0	0	0
2015/11/03	R204	05/05/2016			Bond Future	7.5035	104.2282	7.5823	104.0428	1.051	0.0000	0.0000	0
2015/11/03	R204	05/05/2016	7.76	Call	Bond Future	1,156.7100	1.1567	1,043.0300	1.0430	(9.828)	0	0	0
2015/11/03	R204	05/05/2016	7.74	Put	Bond Future	572.4700	0.5725	645.7900	0.6458	12.808	0	0	0
2015/11/03	R204	05/05/2016	7.76	Put	Bond Future	555.2400	0.5552	626.9500	0.6270	12.915	0	0	0
2015/11/03	R204	05/05/2016	7.74	Call	Bond Future	1,127.2100	1.1272	1,015.1400	1.0151	(9.942)	0	0	0
2015/11/03	R204	05/05/2016	7.75	Put	Bond Future	563.8000	0.5638	636.3200	0.6363	12.863	0	0	0
2015/11/03	R207	05/11/2015	7.76	Call	Bond Future	324.9000	0.3249	160.8700	0.1609	(50.486)	0	0	0
2015/11/03	R207	05/11/2015			Bond Future	7.6845	100.7807	7.7438	100.5742	0.772	0.0000	0.0000	1,883

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
2015/11/03	R207	05/11/2015	7.74	Call	Bond Future	275.1100	0.2751	124.2000	0.1242	(54.854)	0	0	0
2015/11/03	R207	05/11/2015	7.50	Call	Bond Future	8.8500	0.0089	0.4500	0.0005	(94.915)	0	0	19
2015/11/03	R207	05/11/2015	7.75	Call	Bond Future	299.5000	0.2995	141.8100	0.1418	(52.651)	0	0	0
2015/11/03	R207	05/11/2015	7.43	Call	Bond Future	1.7200	0.0017	0.0300	0.0000	(98.256)	0	0	53
2015/11/03	R207	05/11/2015	7.74	Put	Bond Future	81.6800	0.0817	137.2800	0.1373	68.071	0	0	0
2015/11/03	R207	05/11/2015	7.43	Put	Bond Future	893.8700	0.8939	1,098.6900	1.0987	22.914	0	0	0
2015/11/03	R207	05/11/2015	7.76	Put	Bond Future	61.9300	0.0619	104.4100	0.1044	68.594	0	0	0
2015/11/03	R207	05/11/2015	7.50	Put	Bond Future	654.6000	0.6546	852.7100	0.8527	30.264	0	0	0
2015/11/03	R207	05/11/2015	7.75	Put	Bond Future	71.2900	0.0713	120.1100	0.1201	68.481	0	0	0
2015/11/03	R207	04/02/2016	7.49	Put	Bond Future	1,272.3900	1.2724	1,416.7000	1.4167	11.342	0	0	0
2015/11/03	R207	04/02/2016	7.27	Put	Bond Future	1,821.9300	1.8219	1,993.0000	1.9930	9.389	0	0	0
2015/11/03	R207	04/02/2016			Bond Future	7.7587	98.7940	7.8227	98.5832	0.824	0.0000	0.0000	47,160
2015/11/03	R207	04/02/2016	7.51	Put	Bond Future	1,227.7000	1.2277	1,369.2700	1.3693	11.531	0	0	0
2015/11/03	R207	04/02/2016	7.27	Call	Bond Future	192.9400	0.1929	153.2700	0.1533	(20.561)	0	0	43
2015/11/03	R207	04/02/2016	7.50	Call	Bond Future	391.6000	0.3916	323.8000	0.3238	(17.314)	0	0	19
2015/11/03	R207	04/02/2016	7.51	Call	Bond Future	402.7100	0.4027	333.5400	0.3335	(17.176)	0	0	0
2015/11/03	R207	04/02/2016	7.49	Call	Bond Future	380.7000	0.3807	314.2700	0.3143	(17.449)	0	0	0
2015/11/03	R207	04/02/2016	7.50	Put	Bond Future	1,249.9300	1.2499	1,392.8700	1.3929	11.436	0	0	0
2015/11/03	R207	05/05/2016	7.86	Put	Bond Future	1,061.9800	1.0620	1,163.9300	1.1639	9.600	0	0	0
2015/11/03	R207	05/05/2016			Bond Future	7.8114	100.5280	7.8805	100.3129	0.885	0.0000	0.0000	0
2015/11/03	R207	05/05/2016	7.85	Put	Bond Future	1,076.5400	1.0765	1,179.4300	1.1794	9.557	0	0	0
2015/11/03	R207	05/05/2016	7.56	Put	Bond Future	1,561.0100	1.5610	1,691.3700	1.6914	8.351	0	0	0
2015/11/03	R207	05/05/2016	7.84	Put	Bond Future	1,091.2400	1.0912	1,195.0800	1.1951	9.516	0	0	0
2015/11/03	R207	05/05/2016	7.56	Call	Bond Future	774.3300	0.7743	689.5700	0.6896	(10.946)	0	0	43
2015/11/03	R207	05/05/2016	7.85	Call	Bond Future	1,196.8000	1.1968	1,084.5700	1.0846	(9.378)	0	0	0
2015/11/03	R207	05/05/2016	7.86	Call	Bond Future	1,213.3300	1.2133	1,100.1600	1.1002	(9.327)	0	0	0
2015/11/03	R207	05/05/2016	7.84	Call	Bond Future	1,180.3900	1.1804	1,069.1100	1.0691	(9.427)	0	0	0
2015/11/03	R207	04/08/2016			Bond Future	7.8673	98.6793	7.9421	98.4611	0.950	0.0000	0.0000	0
2015/11/03	R207	04/08/2016	7.99	Put	Bond Future	1,123.3000	1.1233	1,221.9800	1.2220	8.785	0	0	0
2015/11/03	R207	04/08/2016	8.01	Put	Bond Future	1,097.9500	1.0980	1,195.0800	1.1951	8.846	0	0	0
2015/11/03	R207	04/08/2016	8.00	Put	Bond Future	1,110.5700	1.1106	1,208.4800	1.2085	8.816	0	0	0
2015/11/03	R207	04/08/2016	8.01	Call	Bond Future	1,513.9200	1.5139	1,392.8100	1.3928	(8.000)	0	0	0
2015/11/03	R207	04/08/2016	7.99	Call	Bond Future	1,481.0900	1.4811	1,361.5300	1.3615	(8.072)	0	0	0
2015/11/03	R207	04/08/2016	8.00	Call	Bond Future	1,497.4500	1.4975	1,377.1200	1.3771	(8.036)	0	0	0
2015/11/03	R208	05/11/2015			Bond Future	7.8542	95.9691	7.9135	95.7203	0.755	0.0000	0.0000	1,765
2015/11/03	R208	05/11/2015	7.74	Put	Bond Future	523.2100	0.5232	735.0000	0.7350	40.479	0	0	0
2015/11/03	R208	05/11/2015	8.48	Call	Bond Future	2,584.9800	2.5850	2,336.2400	2.3362	(9.623)	0	0	0
2015/11/03	R208	05/11/2015	7.75	Call	Bond Future	49.6600	0.0497	6.9600	0.0070	(85.985)	0	0	0
2015/11/03	R208	05/11/2015	7.76	Call	Bond Future	58.0100	0.0580	8.9800	0.0090	(84.520)	0	0	0
2015/11/03	R208	05/11/2015	7.74	Call	Bond Future	42.2900	0.0423	5.3400	0.0053	(87.373)	0	0	0
2015/11/03	R208	05/11/2015	8.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,200
2015/11/03	R208	05/11/2015	7.76	Put	Bond Future	454.4700	0.4545	654.1800	0.6542	43.943	0	0	0
2015/11/03	R208	05/11/2015	7.75	Put	Bond Future	488.3400	0.4883	694.3800	0.6944	42.192	0	0	0
2015/11/03	R208	04/02/2016			Bond Future	7.9236	97.5447	7.9865	97.2911	0.795	0.0000	0.0000	38,148
2015/11/03	R208	04/02/2016	7.74	Put	Bond Future	1,401.0100	1.4010	1,556.7700	1.5568	11.118	0	0	0
2015/11/03	R208	04/02/2016	7.76	Put	Bond Future	1,351.5700	1.3516	1,504.0900	1.5041	11.285	0	0	0
2015/11/03	R208	04/02/2016	7.75	Put	Bond Future	1,376.1500	1.3762	1,530.2900	1.5303	11.201	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
2015/11/03	R208	04/02/2016	7.76	Call	Bond Future	689.2500	0.6892	588.1200	0.5881	(14.672)	0	0	0
2015/11/03	R208	04/02/2016	7.74	Call	Bond Future	657.3200	0.6573	559.4300	0.5594	(14.892)	0	0	0
2015/11/03	R208	04/02/2016	7.75	Call	Bond Future	673.1600	0.6732	573.6500	0.5737	(14.783)	0	0	0
2015/11/03	R208	05/05/2016	7.99	Call	Bond Future	1,481.7900	1.4818	1,348.3000	1.3483	(9.009)	0	0	0
2015/11/03	R208	05/05/2016	8.00	Put	Bond Future	1,394.4800	1.3945	1,518.6000	1.5186	8.901	0	0	0
2015/11/03	R208	05/05/2016			Bond Future	7.9723	95.8553	8.0392	95.5966	0.840	0.0000	0.0000	0
2015/11/03	R208	05/05/2016	8.00	Call	Bond Future	1,501.7300	1.5017	1,367.1400	1.3671	(8.962)	0	0	0
2015/11/03	R208	05/05/2016	8.01	Call	Bond Future	1,522.1000	1.5221	1,386.4100	1.3864	(8.915)	0	0	0
2015/11/03	R208	05/05/2016	7.99	Put	Bond Future	1,413.1700	1.4132	1,538.3900	1.5384	8.861	0	0	0
2015/11/03	R208	05/05/2016	8.01	Put	Bond Future	1,376.2300	1.3762	1,499.2500	1.4993	8.939	0	0	0
2015/11/03	R209	05/11/2015	7.99	Put	Bond Future	7,725.7900	7.7258	8,279.7100	8.2797	7.170	0	0	0
2015/11/03	R209	05/11/2015	9.25	Call	Bond Future	2,212.0800	2.2121	1,659.7200	1.6597	(24.970)	0	0	0
2015/11/03	R209	05/11/2015			Bond Future	8.9483	75.5951	9.0227	75.0412	0.832	0.0000	0.0000	8,093
2015/11/03	R209	05/11/2015	8.01	Put	Bond Future	7,552.5900	7.5526	8,106.5100	8.1065	7.334	0	0	0
2015/11/03	R209	05/11/2015	9.16	Put	Bond Future	25.8500	0.0259	42.7400	0.0427	65.338	0	0	0
2015/11/03	R209	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R209	05/11/2015	8.00	Put	Bond Future	7,639.1200	7.6391	8,193.0400	8.1930	7.251	0	0	0
2015/11/03	R209	05/11/2015	9.25	Put	Bond Future	4.8600	0.0049	6.4200	0.0064	32.099	0	0	900
2015/11/03	R209	05/11/2015	8.50	Put	Bond Future	3,472.7000	3.4727	4,026.5400	4.0265	15.948	0	0	0
2015/11/03	R209	05/11/2015	9.00	Put	Bond Future	236.5200	0.2365	416.5800	0.4166	76.129	0	0	500
2015/11/03	R209	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R209	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R209	05/11/2015	9.16	Call	Bond Future	1,585.1800	1.5852	1,048.1500	1.0481	(33.878)	0	0	0
2015/11/03	R209	05/11/2015	8.50	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	900
2015/11/03	R209	05/11/2015	9.00	Call	Bond Future	622.0200	0.6220	248.1600	0.2482	(60.104)	0	0	0
2015/11/03	R209	04/02/2016	8.74	Call	Bond Future	1,383.8500	1.3838	1,172.7200	1.1727	(15.257)	0	0	0
2015/11/03	R209	04/02/2016	8.75	Put	Bond Future	3,336.5000	3.3365	3,686.0500	3.6861	10.477	0	0	0
2015/11/03	R209	04/02/2016			Bond Future	9.0051	76.8362	9.0817	76.2726	0.851	0.0000	0.0000	41,161
2015/11/03	R209	04/02/2016	8.75	Call	Bond Future	1,411.5400	1.4115	1,197.4700	1.1975	(15.166)	0	0	0
2015/11/03	R209	04/02/2016	8.76	Call	Bond Future	1,439.5800	1.4396	1,222.5600	1.2226	(15.075)	0	0	0
2015/11/03	R209	04/02/2016	9.52	Put	Bond Future	856.2400	0.8562	992.4200	0.9924	15.904	0	0	2,200
2015/11/03	R209	04/02/2016	8.74	Put	Bond Future	3,385.7900	3.3858	3,738.2800	3.7383	10.411	0	0	0
2015/11/03	R209	04/02/2016	8.76	Put	Bond Future	3,287.6700	3.2877	3,634.2700	3.6343	10.542	0	0	0
2015/11/03	R209	04/02/2016	9.52	Call	Bond Future	4,523.8500	4.5238	4,096.4100	4.0964	(9.449)	0	0	0
2015/11/03	R209	05/05/2016			Bond Future	9.0523	75.0355	9.1310	74.4614	0.870	0.0000	0.0000	0
2015/11/03	R209	05/05/2016	9.00	Call	Bond Future	2,965.8200	2.9658	2,677.7700	2.6778	(9.712)	0	0	6,700
2015/11/03	R209	05/05/2016	8.25	Put	Bond Future	7,245.0800	7.2451	7,685.9200	7.6859	6.085	0	0	0
2015/11/03	R209	05/05/2016	8.99	Put	Bond Future	3,389.3200	3.3893	3,677.5200	3.6775	8.503	0	0	0
2015/11/03	R209	05/05/2016	9.01	Put	Bond Future	3,312.0500	3.3120	3,595.9400	3.5959	8.571	0	0	0
2015/11/03	R209	05/05/2016	9.00	Put	Bond Future	3,350.3100	3.3503	3,636.3500	3.6363	8.538	0	0	0
2015/11/03	R209	05/05/2016	9.01	Call	Bond Future	3,001.3800	3.0014	2,711.1800	2.7112	(9.669)	0	0	0
2015/11/03	R209	05/05/2016	8.99	Call	Bond Future	2,930.9000	2.9309	2,645.0100	2.6450	(9.754)	0	0	0
2015/11/03	R209	05/05/2016	8.25	Call	Bond Future	995.4100	0.9954	862.1600	0.8622	(13.386)	0	0	6,700
2015/11/03	R210	05/11/2015			Bond Future	181.5103	181.5103	181.3497	181.3497	(0.089)	0.0000	0.0000	1,516
2015/11/03	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R210	05/11/2015	181.99	Put	Bond Future	479.6700	0.4797	640.3200	0.6403	33.492	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
2015/11/03	R210	05/11/2015	182.01	Put	Bond Future	499.6700	0.4997	660.3200	0.6603	32.151	0	0	0
2015/11/03	R210	05/11/2015	182.00	Put	Bond Future	489.6700	0.4897	650.3200	0.6503	32.808	0	0	0
2015/11/03	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R210	04/02/2016	184.99	Put	Bond Future	484.6400	0.4846	649.2500	0.6492	33.965	0	0	0
2015/11/03	R210	04/02/2016			Bond Future	184.5054	184.5054	184.3408	184.3408	(0.089)	0.0000	0.0000	2,860
2015/11/03	R210	04/02/2016	185.01	Put	Bond Future	504.6400	0.5046	669.2500	0.6692	32.619	0	0	0
2015/11/03	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R210	04/02/2016	185.00	Put	Bond Future	494.6400	0.4946	659.2500	0.6592	33.279	0	0	0
2015/11/03	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R211	05/11/2015			Bond Future	136.3765	136.3765	136.2840	136.2840	(0.068)	0.0000	0.0000	0
2015/11/03	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R211	05/11/2015	134.99	Call	Bond Future	1,386.5000	1.3865	1,294.0100	1.2940	(6.671)	0	0	0
2015/11/03	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R211	05/11/2015	135.00	Call	Bond Future	1,376.5000	1.3765	1,284.0100	1.2840	(6.719)	0	0	0
2015/11/03	R211	05/11/2015	135.01	Call	Bond Future	1,366.5000	1.3665	1,274.0100	1.2740	(6.768)	0	0	0
2015/11/03	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R211	04/02/2016			Bond Future	136.9553	136.9553	136.8603	136.8603	(0.069)	0.0000	0.0000	1,120
2015/11/03	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R211	04/02/2016	138.99	Put	Bond Future	2,034.6800	2.0347	2,129.6800	2.1297	4.669	0	0	0
2015/11/03	R211	04/02/2016	139.01	Put	Bond Future	2,054.6800	2.0547	2,149.6800	2.1497	4.624	0	0	0
2015/11/03	R211	04/02/2016	139.00	Put	Bond Future	2,044.6800	2.0447	2,139.6800	2.1397	4.646	0	0	0
2015/11/03	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R212	05/11/2015			Bond Future	142.1870	142.1870	142.2125	142.2125	0.018	0.0000	0.0000	359
2015/11/03	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R212	05/11/2015	145.99	Put	Bond Future	3,803.0200	3.8030	3,777.5400	3.7775	(0.670)	0	0	0
2015/11/03	R212	05/11/2015	146.01	Put	Bond Future	3,823.0200	3.8230	3,797.5400	3.7975	(0.666)	0	0	0
2015/11/03	R212	05/11/2015	146.00	Put	Bond Future	3,813.0200	3.8130	3,787.5400	3.7875	(0.668)	0	0	0
2015/11/03	R212	04/02/2016			Bond Future	142.6985	142.6985	142.7234	142.7234	0.017	0.0000	0.0000	1,569
2015/11/03	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R212	04/02/2016	145.99	Put	Bond Future	3,291.5000	3.2915	3,266.5900	3.2666	(0.757)	0	0	0
2015/11/03	R212	04/02/2016	146.01	Put	Bond Future	3,311.5000	3.3115	3,286.5900	3.2866	(0.752)	0	0	0
2015/11/03	R212	04/02/2016	146.00	Put	Bond Future	3,301.5000	3.3015	3,276.5900	3.2766	(0.755)	0	0	0
2015/11/03	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R213	05/11/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R213	05/11/2015			Bond Future	8.7987	86.3853	8.8631	85.9094	0.731	0.0000	0.0000	4,856
2015/11/03	R213	05/11/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R213	05/11/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R213	05/11/2015	7.74	Put	Bond Future	8,401.6800	8.4017	8,877.6200	8.8776	5.665	0	0	0
2015/11/03	R213	05/11/2015	7.76	Put	Bond Future	8,232.4500	8.2325	8,708.3900	8.7084	5.781	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
2015/11/03	R213	05/11/2015	7.75	Put	Bond Future	8,317.0100	8.3170	8,792.9500	8.7929	5.722	0	0	0
2015/11/03	R213	04/02/2016			Bond Future	8.8630	87.8036	8.9294	87.3192	0.750	0.0000	0.0000	31,687
2015/11/03	R213	04/02/2016	8.75	Call	Bond Future	1,784.1700	1.7842	1,562.7600	1.5628	(12.410)	0	0	0
2015/11/03	R213	04/02/2016	8.74	Put	Bond Future	2,658.5300	2.6585	2,924.1200	2.9241	9.990	0	0	0
2015/11/03	R213	04/02/2016	8.76	Put	Bond Future	2,574.9400	2.5749	2,835.2700	2.8353	10.110	0	0	0
2015/11/03	R213	04/02/2016	8.75	Put	Bond Future	2,616.5100	2.6165	2,879.4700	2.8795	10.050	0	0	0
2015/11/03	R213	04/02/2016	8.76	Call	Bond Future	1,816.7500	1.8168	1,592.7100	1.5927	(12.332)	0	0	0
2015/11/03	R213	04/02/2016	8.74	Call	Bond Future	1,751.9500	1.7519	1,533.1700	1.5332	(12.488)	0	0	0
2015/11/03	R213	05/05/2016	8.76	Put	Bond Future	3,636.2100	3.6362	3,900.8400	3.9008	7.278	0	0	0
2015/11/03	R213	05/05/2016	8.74	Put	Bond Future	3,719.5400	3.7195	3,987.9600	3.9880	7.216	0	0	0
2015/11/03	R213	05/05/2016			Bond Future	8.9112	85.7963	8.9797	85.3028	0.769	0.0000	0.0000	0
2015/11/03	R213	05/05/2016	8.75	Put	Bond Future	3,677.7100	3.6777	3,944.2300	3.9442	7.247	0	0	0
2015/11/03	R213	05/05/2016	8.74	Call	Bond Future	2,469.4500	2.4694	2,244.3900	2.2444	(9.114)	0	0	0
2015/11/03	R213	05/05/2016	8.75	Call	Bond Future	2,501.3700	2.5014	2,274.4100	2.2744	(9.073)	0	0	0
2015/11/03	R213	05/05/2016	8.76	Call	Bond Future	2,533.5300	2.5335	2,304.6800	2.3047	(9.033)	0	0	0
2015/11/03	R214	05/11/2015			Bond Future	9.0184	76.3294	9.0978	75.7093	0.881	0.0000	0.0000	3,205
2015/11/03	R214	05/11/2015	7.99	Put	Bond Future	8,850.4600	8.8505	9,470.6200	9.4706	7.007	0	0	0
2015/11/03	R214	05/11/2015	8.00	Put	Bond Future	8,756.4800	8.7565	9,376.6400	9.3766	7.082	0	0	0
2015/11/03	R214	05/11/2015	8.01	Put	Bond Future	8,662.6700	8.6627	9,282.8300	9.2828	7.159	0	0	0
2015/11/03	R214	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R214	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R214	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R214	04/02/2016			Bond Future	9.0771	77.5826	9.1588	76.9516	0.901	0.0000	0.0000	33,120
2015/11/03	R214	04/02/2016	7.99	Put	Bond Future	9,464.8500	9.4649	10,052.7900	10.0528	6.212	0	0	0
2015/11/03	R214	04/02/2016	8.00	Call	Bond Future	179.0800	0.1791	134.8100	0.1348	(24.721)	0	0	0
2015/11/03	R214	04/02/2016	8.01	Call	Bond Future	184.9700	0.1850	139.4500	0.1395	(24.609)	0	0	0
2015/11/03	R214	04/02/2016	7.99	Call	Bond Future	173.3500	0.1734	130.2900	0.1303	(24.840)	0	0	0
2015/11/03	R214	04/02/2016	8.01	Put	Bond Future	9,289.1400	9.2891	9,874.6200	9.8746	6.303	0	0	0
2015/11/03	R214	04/02/2016	8.00	Put	Bond Future	9,376.8300	9.3768	9,963.5600	9.9636	6.257	0	0	0
2015/11/03	R214	05/05/2016	9.01	Call	Bond Future	2,905.8000	2.9058	2,598.3900	2.5984	(10.579)	0	0	0
2015/11/03	R214	05/05/2016			Bond Future	9.1219	75.6494	9.2059	75.0068	0.921	0.0000	0.0000	0
2015/11/03	R214	05/05/2016	8.99	Call	Bond Future	2,835.5400	2.8355	2,532.9700	2.5330	(10.671)	0	0	0
2015/11/03	R214	05/05/2016	9.00	Call	Bond Future	2,870.5500	2.8706	2,565.5600	2.5656	(10.625)	0	0	0
2015/11/03	R214	05/05/2016	8.99	Put	Bond Future	3,863.3700	3.8634	4,203.3700	4.2034	8.801	0	0	0
2015/11/03	R214	05/05/2016	9.01	Put	Bond Future	3,776.3300	3.7763	4,111.4900	4.1115	8.875	0	0	0
2015/11/03	R214	05/05/2016	9.00	Put	Bond Future	3,819.6600	3.8197	4,157.2400	4.1572	8.838	0	0	0
2015/11/03	R248	05/11/2015	8.01	Put	Bond Future	12,124.4800	12.1245	12,866.5600	12.8666	6.121	0	0	0
2015/11/03	R248	05/11/2015			Bond Future	9.0985	98.0789	9.1729	97.3369	0.818	0.0000	0.0000	16,583
2015/11/03	R248	05/11/2015	8.00	Put	Bond Future	12,247.9400	12.2479	12,990.0200	12.9900	6.059	0	0	0
2015/11/03	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R248	05/11/2015	7.99	Put	Bond Future	12,371.6500	12.3716	13,113.7300	13.1137	5.998	0	0	0
2015/11/03	R248	04/02/2016	8.99	Put	Bond Future	1,707.2200	1.7072	2,462.2800	2.4623	44.227	0	0	0
2015/11/03	R248	04/02/2016			Bond Future	9.1595	99.6892	9.2362	98.9341	0.837	0.0000	0.0000	52,892
2015/11/03	R248	04/02/2016	9.00	Put	Bond Future	1,605.0100	1.6050	2,360.0700	2.3601	47.044	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
2015/11/03	R248	04/02/2016	9.01	Put	Bond Future	1,502.9900	1.5030	2,258.0500	2.2581	50.237	0	0	0
2015/11/03	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R248	05/05/2016			Bond Future	9.2066	97.0035	9.2854	96.2346	0.856	0.0000	0.0000	0
2015/11/03	R248	05/05/2016	8.99	Put	Bond Future	2,169.6100	2.1696	2,938.4900	2.9385	35.439	0	0	0
2015/11/03	R248	05/05/2016	9.01	Put	Bond Future	1,965.6200	1.9656	2,734.5000	2.7345	39.116	0	0	0
2015/11/03	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R248	05/05/2016	9.00	Put	Bond Future	2,067.5200	2.0675	2,836.4000	2.8364	37.189	0	0	0
2015/11/03	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/03	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

718202