



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 12/11/2015 TO 12/11/2015

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
2015/11/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	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
2015/11/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	2025	04/02/2016	126.01	Put	Bond Future	2,059.1000	2.0591	2,075.7700	2.0758	0.810	0	0	0
2015/11/12	2025	04/02/2016			Bond Future	123.9509	123.9509	123.9342	123.9342	(0.013)	0.0000	0.0000	950
2015/11/12	2025	04/02/2016	126.00	Put	Bond Future	2,049.1000	2.0491	2,065.7700	2.0658	0.814	0	0	0
2015/11/12	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2025	04/02/2016	125.99	Put	Bond Future	2,039.1000	2.0391	2,055.7700	2.0558	0.818	0	0	0
2015/11/12	2025	05/05/2016			Bond Future	126.0861	126.0861	126.0692	126.0692	(0.013)	0.0000	0.0000	0
2015/11/12	2025	05/05/2016	126.00	Call	Bond Future	86.1400	0.0861	69.1800	0.0692	(19.689)	0	0	0
2015/11/12	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2025	05/05/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2025	05/05/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2025	05/05/2016	126.01	Call	Bond Future	76.1400	0.0761	59.1800	0.0592	(22.275)	0	0	0
2015/11/12	2025	05/05/2016	125.99	Call	Bond Future	96.1400	0.0961	79.1800	0.0792	(17.641)	0	0	0
2015/11/12	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2030	04/02/2016			Bond Future	8.9866	92.4289	9.0631	91.8622	0.852	0.0000	0.0000	9,973
2015/11/12	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2030	04/02/2016	8.74	Put	Bond Future	1,859.7500	1.8597	2,426.4800	2.4265	30.473	0	0	0
2015/11/12	2030	04/02/2016	8.76	Put	Bond Future	1,706.9700	1.7070	2,273.7000	2.2737	33.201	0	0	0
2015/11/12	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2030	04/02/2016	8.75	Put	Bond Future	1,783.3100	1.7833	2,350.0400	2.3500	31.780	0	0	0
2015/11/12	2030	05/05/2016	8.99	Put	Bond Future	443.0100	0.4430	1,019.5200	1.0195	130.135	0	0	0
2015/11/12	2030	05/05/2016	9.01	Put	Bond Future	295.7200	0.2957	872.2300	0.8722	194.951	0	0	0
2015/11/12	2030	05/05/2016			Bond Future	9.0503	94.0145	9.1294	93.4380	0.874	0.0000	0.0000	0
2015/11/12	2030	05/05/2016	9.00	Put	Bond Future	369.3200	0.3693	945.8300	0.9458	156.100	0	0	0
2015/11/12	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2032	04/02/2016			Bond Future	9.0963	95.8674	9.1727	95.2631	0.840	0.0000	0.0000	2,957
2015/11/12	2032	04/02/2016	8.69	Put	Bond Future	3,309.9300	3.3099	3,914.2000	3.9142	18.256	0	0	0
2015/11/12	2032	04/02/2016	8.71	Put	Bond Future	3,142.9900	3.1430	3,747.2600	3.7473	19.226	0	0	0
2015/11/12	2032	04/02/2016	9.20	Call	Bond Future	0.0000	0.0000	214.3900	0.2144	100.000	0	0	0
2015/11/12	2032	04/02/2016	8.70	Put	Bond Future	3,226.4100	3.2264	3,830.6800	3.8307	18.729	0	0	0
2015/11/12	2032	04/02/2016	9.30	Call	Bond Future	0.0000	0.0000	993.5000	0.9935	100.000	0	0	0
2015/11/12	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2032	04/02/2016	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	22
2015/11/12	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/12	2032	04/02/2016	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	22
2015/11/12	2032	05/05/2016			Bond Future	9.1587	93.3553	9.2375	92.7407	0.861	0.0000	0.0000	0
2015/11/12	2032	05/05/2016	8.99	Put	Bond Future	1,334.6500	1.3347	1,949.2200	1.9492	46.047	0	0	0
2015/11/12	2032	05/05/2016	9.01	Put	Bond Future	1,174.9500	1.1750	1,789.5200	1.7895	52.306	0	0	0
2015/11/12	2032	05/05/2016	9.00	Put	Bond Future	1,254.7500	1.2547	1,869.3200	1.8693	48.979	0	0	0
2015/11/12	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2032	04/08/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2032	04/08/2016			Bond Future	9.2155	95.0403	9.2972	94.4124	0.886	0.0000	0.0000	0
2015/11/12	2032	04/08/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2032	04/08/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2032	04/08/2016	8.99	Put	Bond Future	1,766.0100	1.7660	2,393.9500	2.3940	35.557	0	0	0
2015/11/12	2032	04/08/2016	9.01	Put	Bond Future	1,607.3800	1.6074	2,235.3200	2.2353	39.066	0	0	0
2015/11/12	2032	04/08/2016	9.00	Put	Bond Future	1,686.6400	1.6866	2,314.5800	2.3146	37.230	0	0	0
2015/11/12	2033	04/02/2016	102.40	Call	Bond Future	2,578.3700	2.5784	2,564.8700	2.5649	(0.524)	0	0	0
2015/11/12	2033	04/02/2016			Bond Future	104.9784	104.9784	104.9649	104.9649	(0.013)	0.0000	0.0000	185
2015/11/12	2033	04/02/2016	102.41	Call	Bond Future	2,568.3700	2.5684	2,554.8700	2.5549	(0.526)	0	0	0
2015/11/12	2033	04/02/2016	102.39	Call	Bond Future	2,588.3700	2.5884	2,574.8700	2.5749	(0.522)	0	0	0
2015/11/12	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2033	05/05/2016			Bond Future	105.8125	105.8125	105.7986	105.7986	(0.013)	0.0000	0.0000	0
2015/11/12	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2033	05/05/2016	102.40	Call	Bond Future	3,412.5300	3.4125	3,398.5700	3.3986	(0.409)	0	0	0
2015/11/12	2033	05/05/2016	102.41	Call	Bond Future	3,402.5300	3.4025	3,388.5700	3.3886	(0.410)	0	0	0
2015/11/12	2033	05/05/2016	102.39	Call	Bond Future	3,422.5300	3.4225	3,408.5700	3.4086	(0.408)	0	0	0
2015/11/12	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2037	04/02/2016	8.75	Put	Bond Future	4,724.2400	4.7242	5,249.4800	5.2495	11.118	0	0	0
2015/11/12	2037	04/02/2016	9.43	Call	Bond Future	0.0000	0.0000	802.3300	0.8023	100.000	0	0	0
2015/11/12	2037	04/02/2016			Bond Future	9.2749	93.0986	9.3358	92.5733	0.657	0.0000	0.0000	49,449
2015/11/12	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2037	04/02/2016	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2037	04/02/2016	8.74	Put	Bond Future	4,817.8600	4.8179	5,343.1000	5.3431	10.902	0	0	0
2015/11/12	2037	04/02/2016	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	16
2015/11/12	2037	04/02/2016	8.76	Put	Bond Future	4,630.7500	4.6307	5,155.9900	5.1560	11.342	0	0	0
2015/11/12	2037	04/02/2016	9.30	Put	Bond Future	0.0000	0.0000	308.2000	0.3082	100.000	0	0	16
2015/11/12	2037	05/05/2016	9.00	Put	Bond Future	2,956.7200	2.9567	3,491.0600	3.4911	18.072	0	0	0
2015/11/12	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2037	05/05/2016			Bond Future	9.3374	94.6958	9.4002	94.1615	0.672	0.0000	0.0000	0
2015/11/12	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2037	05/05/2016	8.99	Put	Bond Future	3,046.6000	3.0466	3,580.9400	3.5809	17.539	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
2015/11/12	2037	05/05/2016	9.01	Put	Bond Future	2,866.9700	2.8670	3,401.3100	3.4013	18.638	0	0	0
2015/11/12	2037	04/08/2016			Bond Future	9.3959	92.1463	9.4609	91.6000	0.692	0.0000	0.0000	0
2015/11/12	2037	04/08/2016	9.24	Put	Bond Future	1,331.3200	1.3313	1,877.5200	1.8775	41.027	0	0	0
2015/11/12	2037	04/08/2016	9.26	Put	Bond Future	1,158.8500	1.1589	1,705.0500	1.7050	47.133	0	0	0
2015/11/12	2037	04/08/2016	9.25	Put	Bond Future	1,245.0200	1.2450	1,791.2200	1.7912	43.871	0	0	0
2015/11/12	2037	04/08/2016	9.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2037	04/08/2016	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2037	04/08/2016	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2038	04/02/2016			Bond Future	128.8982	128.8982	128.8815	128.8815	(0.013)	0.0000	0.0000	13,599
2015/11/12	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2038	04/02/2016	130.99	Put	Bond Future	2,091.8200	2.0918	2,108.4800	2.1085	0.796	0	0	0
2015/11/12	2038	04/02/2016	131.01	Put	Bond Future	2,111.8200	2.1118	2,128.4800	2.1285	0.789	0	0	0
2015/11/12	2038	04/02/2016	131.00	Put	Bond Future	2,101.8200	2.1018	2,118.4800	2.1185	0.793	0	0	0
2015/11/12	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2038	05/05/2016			Bond Future	131.1188	131.1188	131.1019	131.1019	(0.013)	0.0000	0.0000	0
2015/11/12	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2038	05/05/2016	131.01	Call	Bond Future	108.8100	0.1088	91.8700	0.0919	(15.568)	0	0	0
2015/11/12	2038	05/05/2016	130.99	Call	Bond Future	128.8100	0.1288	111.8700	0.1119	(13.151)	0	0	0
2015/11/12	2038	05/05/2016	131.00	Call	Bond Future	118.8100	0.1188	101.8700	0.1019	(14.258)	0	0	0
2015/11/12	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2044	04/02/2016	8.99	Put	Bond Future	3,502.1900	3.5022	3,974.5100	3.9745	13.486	0	0	0
2015/11/12	2044	04/02/2016			Bond Future	9.3526	94.2681	9.4033	93.7958	0.542	0.0000	0.0000	17,852
2015/11/12	2044	04/02/2016	9.01	Put	Bond Future	3,303.2700	3.3033	3,775.5900	3.7756	14.299	0	0	0
2015/11/12	2044	04/02/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	25
2015/11/12	2044	04/02/2016	9.00	Put	Bond Future	3,402.6400	3.4026	3,874.9600	3.8750	13.881	0	0	0
2015/11/12	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2044	04/02/2016	9.58	Call	Bond Future	0.0000	0.0000	1,615.9600	1.6160	100.000	0	0	0
2015/11/12	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2044	05/05/2016	8.99	Put	Bond Future	4,058.1100	4.0581	4,538.6000	4.5386	11.840	0	0	0
2015/11/12	2044	05/05/2016			Bond Future	9.4130	95.8854	9.4651	95.4049	0.554	0.0000	0.0000	0
2015/11/12	2044	05/05/2016	9.01	Put	Bond Future	3,859.5500	3.8595	4,340.0400	4.3400	12.449	0	0	0
2015/11/12	2044	05/05/2016	9.00	Put	Bond Future	3,958.7400	3.9587	4,439.2300	4.4392	12.137	0	0	0
2015/11/12	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2044	04/08/2016	9.50	Call	Bond Future	277.6300	0.2776	0.0000	0.0000	(100.000)	0	0	0
2015/11/12	2044	04/08/2016			Bond Future	9.4696	93.2320	9.5235	92.7407	0.570	0.0000	0.0000	0
2015/11/12	2044	04/08/2016	9.51	Call	Bond Future	368.5600	0.3686	0.0000	0.0000	(100.000)	0	0	0
2015/11/12	2044	04/08/2016	9.49	Put	Bond Future	0.0000	0.0000	304.7900	0.3048	100.000	0	0	0
2015/11/12	2044	04/08/2016	9.51	Put	Bond Future	0.0000	0.0000	122.7800	0.1228	100.000	0	0	0
2015/11/12	2044	04/08/2016	9.49	Call	Bond Future	186.5500	0.1866	0.0000	0.0000	(100.000)	0	0	0
2015/11/12	2044	04/08/2016	9.50	Put	Bond Future	0.0000	0.0000	213.7100	0.2137	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/12	2046	04/02/2016	127.99	Call	Bond Future	2,116.6600	2.1167	2,100.0700	2.1001	(0.784)	0	0	0
2015/11/12	2046	04/02/2016			Bond Future	130.1067	130.1067	130.0901	130.0901	(0.013)	0.0000	0.0000	8,112
2015/11/12	2046	04/02/2016	128.00	Call	Bond Future	2,106.6600	2.1067	2,090.0700	2.0901	(0.788)	0	0	0
2015/11/12	2046	04/02/2016	128.01	Call	Bond Future	2,096.6600	2.0967	2,080.0700	2.0801	(0.791)	0	0	0
2015/11/12	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2046	05/05/2016			Bond Future	130.9193	130.9193	130.9023	130.9023	(0.013)	0.0000	0.0000	0
2015/11/12	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2046	05/05/2016	130.01	Call	Bond Future	909.2900	0.9093	892.3300	0.8923	(1.865)	0	0	0
2015/11/12	2046	05/05/2016	129.99	Call	Bond Future	929.2900	0.9293	912.3300	0.9123	(1.825)	0	0	0
2015/11/12	2046	05/05/2016	130.00	Call	Bond Future	919.2900	0.9193	902.3300	0.9023	(1.845)	0	0	0
2015/11/12	2050	04/02/2016			Bond Future	135.9223	135.9223	135.9051	135.9051	(0.013)	0.0000	0.0000	6,284
2015/11/12	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2050	04/02/2016	137.99	Put	Bond Future	2,067.6700	2.0677	2,084.9100	2.0849	0.834	0	0	0
2015/11/12	2050	04/02/2016	138.01	Put	Bond Future	2,087.6700	2.0877	2,104.9100	2.1049	0.826	0	0	0
2015/11/12	2050	04/02/2016	138.00	Put	Bond Future	2,077.6700	2.0777	2,094.9100	2.0949	0.830	0	0	0
2015/11/12	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2050	05/05/2016			Bond Future	138.2638	138.2638	138.2461	138.2461	(0.013)	0.0000	0.0000	0
2015/11/12	2050	05/05/2016	138.00	Call	Bond Future	263.7800	0.2638	246.1000	0.2461	(6.703)	0	0	0
2015/11/12	2050	05/05/2016	137.99	Call	Bond Future	273.7800	0.2738	256.1000	0.2561	(6.458)	0	0	0
2015/11/12	2050	05/05/2016	138.01	Call	Bond Future	253.7800	0.2538	236.1000	0.2361	(6.967)	0	0	0
2015/11/12	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	AL37	04/02/2016			Index Future	472.2790	472.2790	471.0050	471.0050	(0.270)	0.0000	0.0000	2
2015/11/12	AL37	05/05/2016			Index Future	480.3750	480.3750	479.0790	479.0790	(0.270)	0.0000	0.0000	0
2015/11/12	AL7T	04/02/2016			Index Future	551.7080	551.7080	549.5330	549.5330	(0.394)	0.0000	0.0000	0
2015/11/12	AL7T	05/05/2016			Index Future	561.1660	561.1660	558.9540	558.9540	(0.394)	0.0000	0.0000	0
2015/11/12	ALBI	04/02/2016			Index Future	502.4910	502.4910	500.3210	500.3210	(0.432)	0.0000	0.0000	611
2015/11/12	ALBI	05/05/2016			Index Future	511.1050	511.1050	508.8980	508.8980	(0.432)	0.0000	0.0000	0
2015/11/12	ALBI	04/08/2016			Index Future	520.2280	520.2280	517.9690	517.9690	(0.434)	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
2015/11/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/11/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/12	EL28	04/02/2016	128.99	Put	Bond Future	775.6200	0.7756	790.7400	0.7907	1.949	0	0	0
2015/11/12	EL28	04/02/2016			Bond Future	128.2144	128.2144	128.1993	128.1993	(0.012)	0.0000	0.0000	0
2015/11/12	EL28	04/02/2016	129.01	Put	Bond Future	795.6200	0.7956	810.7400	0.8107	1.900	0	0	0
2015/11/12	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	EL28	04/02/2016	129.00	Put	Bond Future	785.6200	0.7856	800.7400	0.8007	1.925	0	0	0
2015/11/12	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	EL28	05/05/2016			Bond Future	128.8486	128.8486	128.8331	128.8331	(0.012)	0.0000	0.0000	0
2015/11/12	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	EL28	05/05/2016	128.99	Put	Bond Future	141.3600	0.1414	156.9100	0.1569	11.000	0	0	0
2015/11/12	EL28	05/05/2016	129.01	Put	Bond Future	161.3600	0.1614	176.9100	0.1769	9.637	0	0	0
2015/11/12	EL28	05/05/2016	129.00	Put	Bond Future	151.3600	0.1514	166.9100	0.1669	10.274	0	0	0
2015/11/12	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	ES33	04/02/2016			Bond Future	10.1291	81.6201	10.1899	81.2091	0.600	0.0000	0.0000	6,569
2015/11/12	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/12	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	ES33	04/02/2016	9.99	Put	Bond Future	953.4700	0.9535	1,364.4900	1.3645	43.108	0	0	0
2015/11/12	ES33	04/02/2016	10.01	Put	Bond Future	815.3400	0.8153	1,226.3600	1.2264	50.411	0	0	0
2015/11/12	ES33	04/02/2016	10.00	Put	Bond Future	884.3600	0.8844	1,295.3800	1.2954	46.477	0	0	0
2015/11/12	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	ES33	05/05/2016			Bond Future	10.2198	79.2306	10.2826	78.8124	0.614	0.0000	0.0000	0
2015/11/12	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	ES33	05/05/2016	9.99	Put	Bond Future	1,560.3400	1.5603	1,978.5000	1.9785	26.799	0	0	0
2015/11/12	ES33	05/05/2016	10.01	Put	Bond Future	1,422.7000	1.4227	1,840.8600	1.8409	29.392	0	0	0
2015/11/12	ES33	05/05/2016	10.00	Put	Bond Future	1,491.4700	1.4915	1,909.6300	1.9096	28.037	0	0	0
2015/11/12	ES33	04/08/2016			Bond Future	10.3057	80.6606	10.3709	80.2330	0.632	0.0000	0.0000	0
2015/11/12	ES33	04/08/2016	10.24	Put	Bond Future	434.9500	0.4349	862.5200	0.8625	98.303	0	0	0
2015/11/12	ES33	04/08/2016	10.26	Put	Bond Future	302.2000	0.3022	729.7700	0.7298	141.486	0	0	0
2015/11/12	ES33	04/08/2016	10.25	Put	Bond Future	368.5300	0.3685	796.1000	0.7961	116.020	0	0	0
2015/11/12	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	GOVI	04/02/2016			GOVI	500.0660	500.0660	498.0770	498.0770	(0.398)	0.0000	0.0000	445
2015/11/12	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	GOVI	04/02/2016	511.99	Put	GOVI	119,240.0000	11.9240	139,130.0000	13.9130	16.681	0	0	0
2015/11/12	GOVI	04/02/2016	512.01	Put	GOVI	119,440.0000	11.9440	139,330.0000	13.9330	16.653	0	0	0
2015/11/12	GOVI	04/02/2016	512.00	Put	GOVI	119,340.0000	11.9340	139,230.0000	13.9230	16.667	0	0	0
2015/11/12	GOVI	05/05/2016	518.01	Put	GOVI	93,720.0000	9.3720	113,940.0000	11.3940	21.575	0	0	0
2015/11/12	GOVI	05/05/2016			GOVI	508.6380	508.6380	506.6160	506.6160	(0.398)	0.0000	0.0000	145
2015/11/12	GOVI	05/05/2016	518.00	Put	GOVI	93,620.0000	9.3620	113,840.0000	11.3840	21.598	0	0	0
2015/11/12	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	GOVI	05/05/2016	517.99	Put	GOVI	93,520.0000	9.3520	113,740.0000	11.3740	21.621	0	0	0
2015/11/12	GOVI	04/08/2016	520.99	Put	GOVI	32,730.0000	3.2730	53,440.0000	5.3440	63.275	0	0	0
2015/11/12	GOVI	04/08/2016			GOVI	517.7170	517.7170	515.6460	515.6460	(0.400)	0.0000	0.0000	0
2015/11/12	GOVI	04/08/2016	521.01	Put	GOVI	32,930.0000	3.2930	53,640.0000	5.3640	62.891	0	0	0
2015/11/12	GOVI	04/08/2016	521.00	Put	GOVI	32,830.0000	3.2830	53,540.0000	5.3540	63.083	0	0	0
2015/11/12	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/11/12	IGOV	04/02/2016			Index Future	237.5110	237.5110	237.6380	237.6380	0.053	0.0000	0.0000	1,035
2015/11/12	IGOV	05/05/2016			Index Future	241.6020	241.6020	241.7310	241.7310	0.053	0.0000	0.0000	19
2015/11/12	IGOV	04/08/2016			Index Future	245.9330	245.9330	246.0580	246.0580	0.051	0.0000	0.0000	0
2015/11/12	ILBI	04/02/2016			Index Future	643.1730	643.1730	643.5070	643.5070	0.052	0.0000	0.0000	157

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
2015/11/12	ILBI	05/05/2016			Index Future	654.2140	654.2140	654.5530	654.5530	0.052	0.0000	0.0000	0
2015/11/12	IS01	19/12/2016			Interest Rate Swap	99.8795	99.8795	99.9067	99.9067	0.027	0.0000	0.0000	0
2015/11/12	IS02	18/12/2017			Interest Rate Swap	100.0546	100.0546	100.1267	100.1267	0.072	0.0000	0.0000	0
2015/11/12	IS05	17/12/2020			Interest Rate Swap	99.7282	99.7282	100.0273	100.0273	0.300	0.0000	0.0000	0
2015/11/12	IS10	17/12/2025			Interest Rate Swap	101.6542	101.6542	102.0890	102.0890	0.428	0.0000	0.0000	0
2015/11/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/11/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/11/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/11/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/11/12	JBAF	18/11/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/11/12	JBAF	15/12/2015			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/11/12	JBAF	20/01/2016			Jibar Tradeable Future	6.5400	93.4600	6.5400	93.4600	0.000	0.0000	0.0000	0
2015/11/12	JBAF	17/02/2016			Jibar Tradeable Future	6.6500	93.3500	6.6500	93.3500	0.000	0.0000	0.0000	2,000
2015/11/12	JBAF	16/03/2016			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2015/11/12	JBAF	20/04/2016			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2015/11/12	JBAF	15/06/2016			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2015/11/12	JBAF	21/09/2016			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2015/11/12	JBAF	21/12/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2015/11/12	JBAF	15/03/2017			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2015/11/12	JBAF	21/06/2017			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2015/11/12	JBAF	20/09/2017			Jibar Tradeable Future	7.9000	92.1000	7.9000	92.1000	0.000	0.0000	0.0000	0
2015/11/12	R023	04/02/2016	8.01	Put	Bond Future	2,548.0800	2.5481	2,771.7300	2.7717	8.777	0	0	0
2015/11/12	R023	04/02/2016			Bond Future	8.3847	100.1322	8.4465	99.8156	0.737	0.0000	0.0000	9,944
2015/11/12	R023	04/02/2016	8.00	Put	Bond Future	2,585.7500	2.5857	2,811.1100	2.8111	8.715	0	0	0
2015/11/12	R023	04/02/2016	8.01	Call	Bond Future	599.6900	0.5997	506.7500	0.5067	(15.498)	0	0	0
2015/11/12	R023	04/02/2016	7.99	Call	Bond Future	569.9900	0.5700	480.4400	0.4804	(15.711)	0	0	0
2015/11/12	R023	04/02/2016	8.00	Call	Bond Future	584.7000	0.5847	493.4700	0.4935	(15.603)	0	0	0
2015/11/12	R023	04/02/2016	7.99	Put	Bond Future	2,623.7400	2.6237	2,850.7800	2.8508	8.653	0	0	0
2015/11/12	R023	05/05/2016			Bond Future	8.4499	97.9222	8.5146	97.6001	0.766	0.0000	0.0000	0
2015/11/12	R023	05/05/2016	8.24	Put	Bond Future	2,515.3900	2.5154	2,699.7500	2.6998	7.329	0	0	0
2015/11/12	R023	05/05/2016	8.26	Put	Bond Future	2,457.3000	2.4573	2,639.0200	2.6390	7.395	0	0	0
2015/11/12	R023	05/05/2016	8.24	Call	Bond Future	1,462.1300	1.4621	1,324.4200	1.3244	(9.418)	0	0	0
2015/11/12	R023	05/05/2016	8.25	Put	Bond Future	2,486.2400	2.4862	2,669.2700	2.6693	7.362	0	0	0
2015/11/12	R023	05/05/2016	8.25	Call	Bond Future	1,483.4800	1.4835	1,344.4400	1.3444	(9.373)	0	0	0
2015/11/12	R023	05/05/2016	8.26	Call	Bond Future	1,505.0100	1.5050	1,364.6600	1.3647	(9.326)	0	0	0
2015/11/12	R023	04/08/2016	8.24	Call	Bond Future	1,753.8600	1.7539	1,613.1600	1.6132	(8.022)	0	0	0
2015/11/12	R023	04/08/2016	8.25	Put	Bond Future	3,018.8000	3.0188	3,207.2500	3.2073	6.243	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
2015/11/12	R023	04/08/2016			Bond Future	8.5055	99.6892	8.5739	99.3589	0.805	0.0000	0.0000	0
2015/11/12	R023	04/08/2016	8.25	Call	Bond Future	1,774.3300	1.7743	1,632.5400	1.6325	(7.991)	0	0	0
2015/11/12	R023	04/08/2016	8.26	Call	Bond Future	1,795.2800	1.7953	1,652.4000	1.6524	(7.959)	0	0	0
2015/11/12	R023	04/08/2016	8.24	Put	Bond Future	3,047.4500	3.0475	3,236.9900	3.2370	6.220	0	0	0
2015/11/12	R023	04/08/2016	8.26	Put	Bond Future	2,990.6600	2.9907	3,178.0200	3.1780	6.265	0	0	0
2015/11/12	R186	04/02/2016	7.50	Call	Bond Future	104.9100	0.1049	79.4700	0.0795	(24.249)	0	0	0
2015/11/12	R186	04/02/2016	8.40	Put	Bond Future	2,928.9500	2.9289	3,231.6300	3.2316	10.334	0	0	0
2015/11/12	R186	04/02/2016	8.83	Put	Bond Future	0.0000	0.0000	1,511.4400	1.5114	100.000	0	0	33
2015/11/12	R186	04/02/2016	9.20	Call	Bond Future	5,035.3200	5.0353	4,626.0300	4.6260	(8.128)	0	0	0
2015/11/12	R186	04/02/2016			Bond Future	8.5974	114.6739	8.6640	114.1703	0.774	8.5671	8.5671	52,945
2015/11/12	R186	04/02/2016	7.51	Call	Bond Future	108.8200	0.1088	82.5600	0.0826	(24.132)	0	0	0
2015/11/12	R186	04/02/2016	8.02	Put	Bond Future	5,065.0700	5.0651	5,466.5900	5.4666	7.927	0	0	0
2015/11/12	R186	04/02/2016	7.90	Call	Bond Future	398.1200	0.3981	320.4600	0.3205	(19.507)	0	0	680
2015/11/12	R186	04/02/2016	8.45	Call	Bond Future	1,570.9200	1.5709	1,355.4200	1.3554	(13.718)	0	0	900
2015/11/12	R186	04/02/2016	8.75	Call	Bond Future	2,714.0400	2.7140	2,411.1800	2.4112	(11.159)	0	0	0
2015/11/12	R186	04/02/2016	7.49	Call	Bond Future	101.1200	0.1011	76.4800	0.0765	(24.367)	0	0	0
2015/11/12	R186	04/02/2016	7.50	Put	Bond Future	8,870.4000	8.8704	9,348.5700	9.3486	5.391	0	0	0
2015/11/12	R186	04/02/2016	8.83	Call	Bond Future	0.0000	0.0000	2,754.7100	2.7547	100.000	0	0	0
2015/11/12	R186	04/02/2016	8.65	Put	Bond Future	0.0000	0.0000	2,124.0900	2.1241	100.000	0	0	340
2015/11/12	R186	04/02/2016	8.70	Put	Bond Future	1,723.6300	1.7236	1,938.5400	1.9385	12.468	0	0	5,000
2015/11/12	R186	04/02/2016	8.80	Put	Bond Future	1,416.1300	1.4161	1,603.0700	1.6031	13.201	0	0	5,000
2015/11/12	R186	04/02/2016	7.49	Put	Bond Future	8,950.6300	8.9506	9,429.6000	9.4296	5.351	0	0	0
2015/11/12	R186	04/02/2016	8.85	Put	Bond Future	1,279.0800	1.2791	1,452.6100	1.4526	13.567	0	0	0
2015/11/12	R186	04/02/2016	7.51	Put	Bond Future	8,790.3700	8.7904	9,267.7200	9.2677	5.430	0	0	0
2015/11/12	R186	04/02/2016	8.02	Call	Bond Future	563.3600	0.5634	461.2700	0.4613	(18.122)	0	0	2,500
2015/11/12	R186	04/02/2016	8.40	Call	Bond Future	1,416.4500	1.4165	1,215.5200	1.2155	(14.185)	0	0	680
2015/11/12	R186	04/02/2016	7.90	Put	Bond Future	5,865.7000	5.8657	6,291.6500	6.2916	7.262	0	0	0
2015/11/12	R186	04/02/2016	8.45	Put	Bond Future	2,697.8100	2.6978	2,985.9200	2.9859	10.679	0	0	0
2015/11/12	R186	04/02/2016	9.20	Put	Bond Future	584.3200	0.5843	678.6400	0.6786	16.142	0	0	2,500
2015/11/12	R186	04/02/2016	8.75	Put	Bond Future	1,563.9100	1.5639	1,764.6600	1.7647	12.836	0	0	11,695
2015/11/12	R186	04/02/2016	8.65	Call	Bond Future	0.0000	0.0000	2,018.5300	2.0185	100.000	0	0	0
2015/11/12	R186	04/02/2016	8.85	Call	Bond Future	3,174.4700	3.1745	2,844.3900	2.8444	(10.398)	0	0	0
2015/11/12	R186	04/02/2016	8.70	Call	Bond Future	2,498.5800	2.4986	2,209.8800	2.2099	(11.555)	0	0	0
2015/11/12	R186	04/02/2016	8.80	Call	Bond Future	2,939.7400	2.9397	2,623.0700	2.6231	(10.772)	0	0	0
2015/11/12	R186	05/05/2016			Bond Future	8.6590	116.6404	8.7282	116.1282	0.798	0.0000	0.0000	0
2015/11/12	R186	05/05/2016	8.34	Call	Bond Future	1,927.1200	1.9271	1,728.5100	1.7285	(10.306)	0	0	0
2015/11/12	R186	05/05/2016	8.75	Put	Bond Future	2,655.1100	2.6551	2,884.8400	2.8848	8.652	0	0	1,900
2015/11/12	R186	05/05/2016	8.35	Call	Bond Future	1,955.8500	1.9559	1,755.2100	1.7552	(10.258)	0	0	0
2015/11/12	R186	05/05/2016	8.85	Put	Bond Future	2,333.4300	2.3334	2,543.3100	2.5433	8.994	0	0	5,350
2015/11/12	R186	05/05/2016	8.33	Call	Bond Future	1,898.6700	1.8987	1,702.0700	1.7021	(10.355)	0	0	0
2015/11/12	R186	05/05/2016	8.75	Call	Bond Future	3,328.5800	3.3286	3,046.0600	3.0461	(8.488)	0	0	0
2015/11/12	R186	05/05/2016	8.35	Put	Bond Future	4,284.5200	4.2845	4,596.1300	4.5961	7.273	0	0	0
2015/11/12	R186	05/05/2016	7.56	Put	Bond Future	9,053.6200	9.0536	9,497.8700	9.4979	4.907	0	0	0
2015/11/12	R186	05/05/2016	8.34	Put	Bond Future	4,332.2400	4.3322	4,645.8800	4.6459	7.240	0	0	0
2015/11/12	R186	05/05/2016	8.85	Call	Bond Future	3,740.7500	3.7407	3,438.3800	3.4384	(8.083)	0	0	0
2015/11/12	R186	05/05/2016	7.56	Call	Bond Future	467.8800	0.4679	399.8800	0.3999	(14.534)	0	0	0
2015/11/12	R186	05/05/2016	8.33	Put	Bond Future	4,380.3000	4.3803	4,695.9500	4.6960	7.206	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
2015/11/12	R186	04/08/2016	8.51	Put	Bond Future	4,427.1400	4.4271	4,714.5500	4.7145	6.492	0	0	0
2015/11/12	R186	04/08/2016			Bond Future	8.7134	113.4443	8.7857	112.9201	0.829	0.0000	0.0000	0
2015/11/12	R186	04/08/2016	8.50	Put	Bond Future	4,469.1600	4.4692	4,758.2600	4.7583	6.469	0	0	0
2015/11/12	R186	04/08/2016	8.51	Call	Bond Future	2,933.4100	2.9334	2,696.5900	2.6966	(8.073)	0	0	0
2015/11/12	R186	04/08/2016	8.49	Call	Bond Future	2,869.4100	2.8694	2,635.9900	2.6360	(8.135)	0	0	0
2015/11/12	R186	04/08/2016	8.50	Call	Bond Future	2,901.3100	2.9013	2,666.1800	2.6662	(8.104)	0	0	0
2015/11/12	R186	04/08/2016	8.49	Put	Bond Future	4,511.4400	4.5114	4,802.2500	4.8023	6.446	0	0	0
2015/11/12	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R197	04/02/2016			Bond Future	292.9025	292.9025	293.7565	293.7565	0.292	0.0000	0.0000	724
2015/11/12	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R197	04/02/2016	296.99	Put	Bond Future	4,087.4800	4.0875	3,233.4700	3.2335	(20.893)	0	0	0
2015/11/12	R197	04/02/2016	297.01	Put	Bond Future	4,107.4800	4.1075	3,253.4700	3.2535	(20.792)	0	0	0
2015/11/12	R197	04/02/2016	297.00	Put	Bond Future	4,097.4800	4.0975	3,243.4700	3.2435	(20.842)	0	0	0
2015/11/12	R197	05/05/2016			Bond Future	297.9479	297.9479	298.8164	298.8164	0.291	0.0000	0.0000	0
2015/11/12	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R197	05/05/2016	299.99	Put	Bond Future	2,042.0700	2.0421	1,173.5700	1.1736	(42.530)	0	0	0
2015/11/12	R197	05/05/2016	300.01	Put	Bond Future	2,062.0700	2.0621	1,193.5700	1.1936	(42.118)	0	0	0
2015/11/12	R197	05/05/2016	300.00	Put	Bond Future	2,052.0700	2.0521	1,183.5700	1.1836	(42.323)	0	0	0
2015/11/12	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R202	04/02/2016			Bond Future	242.2545	242.2545	242.2227	242.2227	(0.013)	0.0000	0.0000	48,921
2015/11/12	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R202	04/02/2016	239.99	Call	Bond Future	2,264.5400	2.2645	2,232.7400	2.2327	(1.404)	0	0	0
2015/11/12	R202	04/02/2016	240.00	Call	Bond Future	2,254.5400	2.2545	2,222.7400	2.2227	(1.410)	0	0	0
2015/11/12	R202	04/02/2016	240.01	Call	Bond Future	2,244.5400	2.2445	2,212.7400	2.2127	(1.417)	0	0	0
2015/11/12	R202	05/05/2016	246.99	Put	Bond Future	562.8600	0.5629	595.3000	0.5953	5.763	0	0	0
2015/11/12	R202	05/05/2016			Bond Future	246.4271	246.4271	246.3947	246.3947	(0.013)	0.0000	0.0000	0
2015/11/12	R202	05/05/2016	247.01	Put	Bond Future	582.8600	0.5829	615.3000	0.6153	5.566	0	0	0
2015/11/12	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R202	05/05/2016	247.00	Put	Bond Future	572.8600	0.5729	605.3000	0.6053	5.663	0	0	0
2015/11/12	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R203	04/02/2016	7.25	Put	Bond Future	435.2600	0.4353	518.5400	0.5185	19.133	0	0	0
2015/11/12	R203	04/02/2016	7.26	Put	Bond Future	426.6000	0.4266	508.9100	0.5089	19.294	0	0	0
2015/11/12	R203	04/02/2016			Bond Future	7.3803	104.6073	7.4717	104.4709	1.237	0.0000	0.0000	15,947
2015/11/12	R203	04/02/2016	7.26	Call	Bond Future	246.5300	0.2465	192.4800	0.1925	(21.924)	0	0	0
2015/11/12	R203	04/02/2016	7.24	Call	Bond Future	234.0000	0.2340	181.8800	0.1819	(22.274)	0	0	0
2015/11/12	R203	04/02/2016	7.25	Call	Bond Future	240.2100	0.2402	187.1300	0.1871	(22.097)	0	0	0
2015/11/12	R203	04/02/2016	7.24	Put	Bond Future	444.0400	0.4440	528.2800	0.5283	18.971	0	0	0
2015/11/12	R203	05/05/2016	7.25	Put	Bond Future	562.6400	0.5626	648.4000	0.6484	15.242	0	0	0
2015/11/12	R203	05/05/2016			Bond Future	7.4616	102.2329	7.5709	102.0941	1.464	0.0000	0.0000	0
2015/11/12	R203	05/05/2016	7.26	Call	Bond Future	298.5200	0.2985	244.8900	0.2449	(17.965)	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
2015/11/12	R203	05/05/2016	7.24	Call	Bond Future	287.8800	0.2879	235.5800	0.2356	(18.167)	0	0	0
2015/11/12	R203	05/05/2016	7.25	Call	Bond Future	293.1700	0.2932	240.2100	0.2402	(18.065)	0	0	0
2015/11/12	R203	05/05/2016	7.26	Put	Bond Future	555.2400	0.5552	640.3300	0.6403	15.325	0	0	0
2015/11/12	R203	05/05/2016	7.24	Put	Bond Future	570.1100	0.5701	656.5300	0.6565	15.158	0	0	0
2015/11/12	R203	04/08/2016	7.26	Call	Bond Future	307.9800	0.3080	252.5000	0.2525	(18.014)	0	0	0
2015/11/12	R203	04/08/2016			Bond Future	7.5044	104.0778	7.6424	103.9341	1.838	0.0000	0.0000	0
2015/11/12	R203	04/08/2016	7.24	Call	Bond Future	298.9400	0.2989	244.5700	0.2446	(18.188)	0	0	0
2015/11/12	R203	04/08/2016	7.25	Call	Bond Future	303.4400	0.3034	248.5100	0.2485	(18.102)	0	0	0
2015/11/12	R203	04/08/2016	7.24	Put	Bond Future	575.2400	0.5752	664.5800	0.6646	15.531	0	0	0
2015/11/12	R203	04/08/2016	7.26	Put	Bond Future	563.3400	0.5633	651.5700	0.6516	15.662	0	0	0
2015/11/12	R203	04/08/2016	7.25	Put	Bond Future	569.2700	0.5693	658.0500	0.6581	15.595	0	0	0
2015/11/12	R204	04/02/2016	7.50	Call	Bond Future	349.3300	0.3493	279.8200	0.2798	(19.898)	0	0	0
2015/11/12	R204	04/02/2016			Bond Future	7.7322	101.7540	7.8130	101.5494	1.044	0.0000	0.0000	30,253
2015/11/12	R204	04/02/2016	7.51	Call	Bond Future	358.5700	0.3586	287.7500	0.2877	(19.751)	0	0	0
2015/11/12	R204	04/02/2016	7.49	Put	Bond Future	957.3300	0.9573	1,093.7200	1.0937	14.247	0	0	0
2015/11/12	R204	04/02/2016	7.51	Put	Bond Future	924.5300	0.9245	1,058.3200	1.0583	14.471	0	0	0
2015/11/12	R204	04/02/2016	7.49	Call	Bond Future	340.2500	0.3402	272.0300	0.2720	(20.050)	0	0	0
2015/11/12	R204	04/02/2016	7.50	Put	Bond Future	940.8500	0.9408	1,075.9500	1.0759	14.359	0	0	0
2015/11/12	R204	05/05/2016	7.75	Call	Bond Future	732.9200	0.7329	636.2500	0.6363	(13.190)	0	0	0
2015/11/12	R204	05/05/2016			Bond Future	7.8148	103.4989	7.9041	103.2908	1.143	0.0000	0.0000	0
2015/11/12	R204	05/05/2016	7.76	Call	Bond Future	744.4400	0.7444	646.8100	0.6468	(13.115)	0	0	0
2015/11/12	R204	05/05/2016	7.74	Put	Bond Future	896.3300	0.8963	1,008.7700	1.0088	12.544	0	0	0
2015/11/12	R204	05/05/2016	7.76	Put	Bond Future	872.2500	0.8722	982.7600	0.9828	12.670	0	0	0
2015/11/12	R204	05/05/2016	7.74	Call	Bond Future	721.7900	0.7218	626.0900	0.6261	(13.259)	0	0	0
2015/11/12	R204	05/05/2016	7.75	Put	Bond Future	884.0900	0.8841	995.5600	0.9956	12.608	0	0	0
2015/11/12	R204	04/08/2016			Bond Future	7.8820	101.3276	7.9831	101.1132	1.282	0.0000	0.0000	0
2015/11/12	R204	04/08/2016	7.74	Put	Bond Future	1,069.3400	1.0693	1,189.1800	1.1892	11.207	0	0	0
2015/11/12	R204	04/08/2016	7.76	Put	Bond Future	1,046.4400	1.0464	1,164.6800	1.1647	11.299	0	0	0
2015/11/12	R204	04/08/2016	7.75	Put	Bond Future	1,057.8500	1.0578	1,176.8900	1.1769	11.253	0	0	0
2015/11/12	R204	04/08/2016	7.74	Call	Bond Future	767.1600	0.7672	672.6400	0.6726	(12.321)	0	0	0
2015/11/12	R204	04/08/2016	7.75	Call	Bond Future	776.9800	0.7770	681.6600	0.6817	(12.268)	0	0	0
2015/11/12	R204	04/08/2016	7.76	Call	Bond Future	786.8800	0.7869	690.7600	0.6908	(12.215)	0	0	0
2015/11/12	R207	04/02/2016	7.27	Put	Bond Future	2,503.8200	2.5038	2,764.3500	2.7644	10.405	0	0	0
2015/11/12	R207	04/02/2016	7.49	Put	Bond Future	1,886.8000	1.8868	2,121.5300	2.1215	12.441	0	0	0
2015/11/12	R207	04/02/2016			Bond Future	7.9904	98.0332	8.0802	97.7401	1.124	0.0000	0.0000	47,160
2015/11/12	R207	04/02/2016	7.51	Put	Bond Future	1,834.5400	1.8345	2,066.4700	2.0665	12.642	0	0	0
2015/11/12	R207	04/02/2016	7.27	Call	Bond Future	114.0400	0.1140	81.4800	0.0815	(28.551)	0	0	43
2015/11/12	R207	04/02/2016	7.50	Call	Bond Future	241.4600	0.2415	181.7100	0.1817	(24.745)	0	0	19
2015/11/12	R207	04/02/2016	7.51	Call	Bond Future	248.7600	0.2488	187.6000	0.1876	(24.586)	0	0	0
2015/11/12	R207	04/02/2016	7.49	Call	Bond Future	234.3200	0.2343	175.9600	0.1760	(24.906)	0	0	0
2015/11/12	R207	04/02/2016	7.50	Put	Bond Future	1,860.5800	1.8606	2,093.9200	2.0939	12.541	0	0	0
2015/11/12	R207	05/05/2016	7.86	Put	Bond Future	1,476.8300	1.4768	1,655.4000	1.6554	12.091	0	0	0
2015/11/12	R207	05/05/2016			Bond Future	8.0738	99.7146	8.1707	99.4164	1.200	0.0000	0.0000	0
2015/11/12	R207	05/05/2016	7.85	Put	Bond Future	1,494.9900	1.4950	1,674.8500	1.6749	12.031	0	0	0
2015/11/12	R207	05/05/2016	7.56	Put	Bond Future	2,084.7900	2.0848	2,300.4400	2.3004	10.344	0	0	0
2015/11/12	R207	05/05/2016	7.84	Put	Bond Future	1,513.2900	1.5133	1,694.4500	1.6944	11.971	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
2015/11/12	R207	05/05/2016	7.56	Call	Bond Future	484.7100	0.4847	402.2000	0.4022	(17.023)	0	0	43
2015/11/12	R207	05/05/2016	7.85	Call	Bond Future	801.8500	0.8019	683.5500	0.6836	(14.753)	0	0	0
2015/11/12	R207	05/05/2016	7.86	Call	Bond Future	814.7800	0.8148	695.1900	0.6952	(14.678)	0	0	0
2015/11/12	R207	05/05/2016	7.84	Call	Bond Future	789.0400	0.7890	672.0400	0.6720	(14.828)	0	0	0
2015/11/12	R207	04/08/2016			Bond Future	8.1455	97.8704	8.2514	97.5645	1.300	0.0000	0.0000	0
2015/11/12	R207	04/08/2016	7.99	Put	Bond Future	1,539.3000	1.5393	1,710.3800	1.7104	11.114	0	0	0
2015/11/12	R207	04/08/2016	8.01	Put	Bond Future	1,508.1600	1.5082	1,677.0600	1.6771	11.199	0	0	0
2015/11/12	R207	04/08/2016	8.00	Put	Bond Future	1,523.6800	1.5237	1,693.6700	1.6937	11.157	0	0	0
2015/11/12	R207	04/08/2016	8.01	Call	Bond Future	1,115.1800	1.1152	978.1600	0.9782	(12.287)	0	0	0
2015/11/12	R207	04/08/2016	7.99	Call	Bond Future	1,088.1400	1.0881	953.3000	0.9533	(12.392)	0	0	0
2015/11/12	R207	04/08/2016	8.00	Call	Bond Future	1,101.6100	1.1016	965.6800	0.9657	(12.339)	0	0	0
2015/11/12	R208	04/02/2016			Bond Future	8.1566	96.6103	8.2296	96.3204	0.894	0.0000	0.0000	38,271
2015/11/12	R208	04/02/2016	7.74	Put	Bond Future	2,065.2800	2.0653	2,281.1400	2.2811	10.452	0	0	0
2015/11/12	R208	04/02/2016	7.76	Put	Bond Future	2,005.2900	2.0053	2,218.0900	2.2181	10.612	0	0	0
2015/11/12	R208	04/02/2016	7.75	Put	Bond Future	2,035.1600	2.0352	2,249.5000	2.2495	10.532	0	0	0
2015/11/12	R208	04/02/2016	7.76	Call	Bond Future	408.5600	0.4086	331.4200	0.3314	(18.881)	0	0	0
2015/11/12	R208	04/02/2016	7.74	Call	Bond Future	387.1800	0.3872	313.1000	0.3131	(19.133)	0	0	0
2015/11/12	R208	04/02/2016	7.75	Call	Bond Future	397.7600	0.3978	322.1600	0.3222	(19.006)	0	0	0
2015/11/12	R208	05/05/2016	7.99	Call	Bond Future	1,020.0100	1.0200	901.0600	0.9011	(11.662)	0	0	0
2015/11/12	R208	05/05/2016	8.00	Put	Bond Future	1,917.2200	1.9172	2,091.9300	2.0919	9.113	0	0	0
2015/11/12	R208	05/05/2016			Bond Future	8.2295	94.8665	8.3069	94.5716	0.940	0.0000	0.0000	0
2015/11/12	R208	05/05/2016	8.00	Call	Bond Future	1,035.7300	1.0357	915.5500	0.9156	(11.603)	0	0	0
2015/11/12	R208	05/05/2016	8.01	Call	Bond Future	1,051.6100	1.0516	930.1800	0.9302	(11.547)	0	0	0
2015/11/12	R208	05/05/2016	7.99	Put	Bond Future	1,940.1300	1.9401	2,116.0700	2.1161	9.068	0	0	0
2015/11/12	R208	05/05/2016	8.01	Put	Bond Future	1,894.4800	1.8945	2,067.9400	2.0679	9.156	0	0	0
2015/11/12	R208	04/08/2016	8.01	Put	Bond Future	2,269.9400	2.2699	2,448.9300	2.4489	7.885	0	0	0
2015/11/12	R208	04/08/2016			Bond Future	8.2926	96.5786	8.3756	96.2760	1.001	0.0000	0.0000	0
2015/11/12	R208	04/08/2016	8.00	Put	Bond Future	2,291.7500	2.2918	2,471.7800	2.4718	7.856	0	0	0
2015/11/12	R208	04/08/2016	7.99	Call	Bond Future	1,200.5500	1.2006	1,079.0500	1.0791	(10.120)	0	0	0
2015/11/12	R208	04/08/2016	8.00	Call	Bond Future	1,215.6400	1.2156	1,093.1200	1.0931	(10.079)	0	0	0
2015/11/12	R208	04/08/2016	8.01	Call	Bond Future	1,230.8600	1.2309	1,107.3000	1.1073	(10.039)	0	0	0
2015/11/12	R208	04/08/2016	7.99	Put	Bond Future	2,313.7000	2.3137	2,494.7500	2.4947	7.825	0	0	0
2015/11/12	R209	04/02/2016	8.74	Call	Bond Future	887.8500	0.8878	759.7200	0.7597	(14.431)	0	0	0
2015/11/12	R209	04/02/2016	8.75	Put	Bond Future	4,034.4100	4.0344	4,341.8400	4.3418	7.620	0	0	0
2015/11/12	R209	04/02/2016			Bond Future	9.1693	75.6356	9.2302	75.1978	0.664	9.1421	9.1421	41,102
2015/11/12	R209	04/02/2016	8.75	Call	Bond Future	908.7900	0.9088	778.4600	0.7785	(14.341)	0	0	0
2015/11/12	R209	04/02/2016	8.76	Call	Bond Future	930.0700	0.9301	797.5300	0.7975	(14.251)	0	0	0
2015/11/12	R209	04/02/2016	9.52	Put	Bond Future	1,083.7500	1.0838	1,212.9000	1.2129	11.917	0	0	2,200
2015/11/12	R209	04/02/2016	8.74	Put	Bond Future	4,090.4500	4.0905	4,400.0800	4.4001	7.570	0	0	0
2015/11/12	R209	04/02/2016	8.76	Put	Bond Future	3,978.8200	3.9788	4,284.0400	4.2840	7.671	0	0	0
2015/11/12	R209	04/02/2016	9.52	Call	Bond Future	3,550.7000	3.5507	3,242.0900	3.2421	(8.692)	0	0	0
2015/11/12	R209	05/05/2016			Bond Future	9.2252	73.7841	9.2878	73.3388	0.679	0.0000	0.0000	0
2015/11/12	R209	05/05/2016	9.00	Call	Bond Future	2,310.6700	2.3107	2,113.4100	2.1134	(8.537)	0	0	6,700
2015/11/12	R209	05/05/2016	8.25	Put	Bond Future	8,191.0200	8.1910	8,554.4900	8.5545	4.437	0	0	0
2015/11/12	R209	05/05/2016	8.99	Put	Bond Future	3,990.3600	3.9904	4,240.1400	4.2401	6.260	0	0	0
2015/11/12	R209	05/05/2016	9.01	Put	Bond Future	3,903.0800	3.9031	4,149.4600	4.1495	6.312	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
2015/11/12	R209	05/05/2016	9.00	Put	Bond Future	3,946.5500	3.9465	4,194.6300	4.1946	6.286	0	0	0
2015/11/12	R209	05/05/2016	9.01	Call	Bond Future	2,341.0200	2.3410	2,142.0600	2.1421	(8.499)	0	0	0
2015/11/12	R209	05/05/2016	8.25	Call	Bond Future	689.9600	0.6900	608.0900	0.6081	(11.866)	0	0	6,700
2015/11/12	R209	05/05/2016	8.99	Call	Bond Future	2,280.5500	2.2806	2,084.9900	2.0850	(8.575)	0	0	0
2015/11/12	R209	04/08/2016	9.26	Call	Bond Future	3,700.6900	3.7007	3,461.3200	3.4613	(6.468)	0	0	0
2015/11/12	R209	04/08/2016			Bond Future	9.2759	75.1158	9.3405	74.6607	0.697	0.0000	0.0000	0
2015/11/12	R209	04/08/2016	9.24	Call	Bond Future	3,631.5200	3.6315	3,394.9000	3.3949	(6.516)	0	0	0
2015/11/12	R209	04/08/2016	9.25	Call	Bond Future	3,665.8900	3.6659	3,427.8900	3.4279	(6.492)	0	0	0
2015/11/12	R209	04/08/2016	9.24	Put	Bond Future	3,886.1100	3.8861	4,104.6000	4.1046	5.622	0	0	0
2015/11/12	R209	04/08/2016	9.26	Put	Bond Future	3,813.2800	3.8133	4,029.0200	4.0290	5.658	0	0	0
2015/11/12	R209	04/08/2016	9.25	Put	Bond Future	3,849.4300	3.8494	4,066.5400	4.0665	5.640	0	0	0
2015/11/12	R210	04/02/2016	184.99	Put	Bond Future	424.0900	0.4241	448.7000	0.4487	5.803	0	0	0
2015/11/12	R210	04/02/2016			Bond Future	184.5659	184.5659	184.5413	184.5413	(0.013)	0.0000	0.0000	3,256
2015/11/12	R210	04/02/2016	185.01	Put	Bond Future	444.0900	0.4441	468.7000	0.4687	5.542	0	0	0
2015/11/12	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R210	04/02/2016	185.00	Put	Bond Future	434.0900	0.4341	458.7000	0.4587	5.669	0	0	0
2015/11/12	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R210	05/05/2016			Bond Future	185.5796	185.5796	185.5546	185.5546	(0.013)	0.0000	0.0000	0
2015/11/12	R210	05/05/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R210	05/05/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R210	05/05/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R210	05/05/2016	184.99	Call	Bond Future	589.6400	0.5896	564.6200	0.5646	(4.243)	0	0	0
2015/11/12	R210	05/05/2016	185.00	Call	Bond Future	579.6400	0.5796	554.6200	0.5546	(4.316)	0	0	0
2015/11/12	R210	05/05/2016	185.01	Call	Bond Future	569.6400	0.5696	544.6200	0.5446	(4.392)	0	0	0
2015/11/12	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R211	04/02/2016			Bond Future	135.7756	135.7756	135.7412	135.7412	(0.025)	0.0000	0.0000	1,010
2015/11/12	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R211	04/02/2016	138.99	Put	Bond Future	3,214.3700	3.2144	3,248.7700	3.2488	1.070	0	0	0
2015/11/12	R211	04/02/2016	139.01	Put	Bond Future	3,234.3700	3.2344	3,268.7700	3.2688	1.064	0	0	0
2015/11/12	R211	04/02/2016	139.00	Put	Bond Future	3,224.3700	3.2244	3,258.7700	3.2588	1.067	0	0	0
2015/11/12	R211	05/05/2016	139.01	Put	Bond Future	895.3100	0.8953	930.3600	0.9304	3.915	0	0	0
2015/11/12	R211	05/05/2016			Bond Future	138.1147	138.1147	138.0796	138.0796	(0.025)	0.0000	0.0000	0
2015/11/12	R211	05/05/2016	139.00	Put	Bond Future	885.3100	0.8853	920.3600	0.9204	3.959	0	0	0
2015/11/12	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R211	05/05/2016	138.99	Put	Bond Future	875.3100	0.8753	910.3600	0.9104	4.004	0	0	0
2015/11/12	R212	04/02/2016			Bond Future	142.2033	142.2033	142.1433	142.1433	(0.042)	0.0000	0.0000	1,569
2015/11/12	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R212	04/02/2016	145.99	Put	Bond Future	3,786.7400	3.7867	3,846.7000	3.8467	1.583	0	0	0
2015/11/12	R212	04/02/2016	146.01	Put	Bond Future	3,806.7400	3.8067	3,866.7000	3.8667	1.575	0	0	0
2015/11/12	R212	04/02/2016	146.00	Put	Bond Future	3,796.7400	3.7967	3,856.7000	3.8567	1.579	0	0	0
2015/11/12	R212	04/02/2016	146.01	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
2015/11/12	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R212	05/05/2016			Bond Future	144.6531	144.6531	144.5921	144.5921	(0.042)	0.0000	0.0000	0
2015/11/12	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R212	05/05/2016	144.99	Put	Bond Future	336.9000	0.3369	397.9100	0.3979	18.109	0	0	0
2015/11/12	R212	05/05/2016	145.01	Put	Bond Future	356.9000	0.3569	417.9100	0.4179	17.094	0	0	0
2015/11/12	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R212	05/05/2016	145.00	Put	Bond Future	346.9000	0.3469	407.9100	0.4079	17.587	0	0	0
2015/11/12	R213	04/02/2016			Bond Future	9.0477	86.4667	9.1241	85.9223	0.845	0.0000	0.0000	31,687
2015/11/12	R213	04/02/2016	8.75	Call	Bond Future	1,163.1700	1.1632	973.2400	0.9732	(16.329)	0	0	0
2015/11/12	R213	04/02/2016	8.74	Put	Bond Future	3,381.9000	3.3819	3,739.2600	3.7393	10.567	0	0	0
2015/11/12	R213	04/02/2016	8.76	Put	Bond Future	3,283.2900	3.2833	3,634.8700	3.6349	10.708	0	0	0
2015/11/12	R213	04/02/2016	8.75	Put	Bond Future	3,332.3700	3.3324	3,686.8500	3.6869	10.637	0	0	0
2015/11/12	R213	04/02/2016	8.76	Call	Bond Future	1,188.2400	1.1882	995.4100	0.9954	(16.228)	0	0	0
2015/11/12	R213	04/02/2016	8.74	Call	Bond Future	1,138.4600	1.1385	951.4100	0.9514	(16.430)	0	0	0
2015/11/12	R213	05/05/2016	8.74	Put	Bond Future	4,482.8600	4.4829	4,827.4900	4.8275	7.688	0	0	0
2015/11/12	R213	05/05/2016	8.76	Put	Bond Future	4,388.9000	4.3889	4,729.3500	4.7294	7.757	0	0	0
2015/11/12	R213	05/05/2016			Bond Future	9.1063	84.4024	9.1850	83.8486	0.865	0.0000	0.0000	0
2015/11/12	R213	05/05/2016	8.75	Put	Bond Future	4,435.6000	4.4356	4,778.1500	4.7781	7.723	0	0	0
2015/11/12	R213	05/05/2016	8.74	Call	Bond Future	1,838.8700	1.8389	1,629.7700	1.6298	(11.371)	0	0	0
2015/11/12	R213	05/05/2016	8.75	Call	Bond Future	1,865.3600	1.8654	1,654.1800	1.6542	(11.321)	0	0	0
2015/11/12	R213	05/05/2016	8.76	Call	Bond Future	1,892.3200	1.8923	1,679.0400	1.6790	(11.271)	0	0	0
2015/11/12	R213	04/08/2016			Bond Future	9.1587	85.9255	9.2402	85.3597	0.891	0.0000	0.0000	0
2015/11/12	R213	04/08/2016	8.99	Put	Bond Future	4,273.3900	4.2734	4,573.9600	4.5740	7.034	0	0	0
2015/11/12	R213	04/08/2016	9.01	Put	Bond Future	4,194.8400	4.1948	4,491.8900	4.4919	7.081	0	0	0
2015/11/12	R213	04/08/2016	9.00	Put	Bond Future	4,233.9800	4.2340	4,532.7900	4.5328	7.057	0	0	0
2015/11/12	R213	04/08/2016	9.01	Call	Bond Future	3,149.1900	3.1492	2,880.4400	2.8804	(8.534)	0	0	0
2015/11/12	R213	04/08/2016	8.99	Call	Bond Future	3,085.6800	3.0857	2,820.4500	2.8205	(8.596)	0	0	0
2015/11/12	R213	04/08/2016	9.00	Call	Bond Future	3,117.3400	3.1173	2,850.3500	2.8504	(8.565)	0	0	0
2015/11/12	R214	04/02/2016			Bond Future	9.2462	76.2866	9.3071	75.8290	0.659	0.0000	0.0000	32,977
2015/11/12	R214	04/02/2016	7.99	Put	Bond Future	10,664.6000	10.6646	11,104.7700	11.1048	4.127	0	0	0
2015/11/12	R214	04/02/2016	9.45	Call	Bond Future	0.0000	0.0000	2,759.0100	2.7590	100.000	0	0	0
2015/11/12	R214	04/02/2016	8.00	Call	Bond Future	80.1400	0.0801	62.1200	0.0621	(22.486)	0	0	0
2015/11/12	R214	04/02/2016	8.01	Call	Bond Future	83.2200	0.0832	64.5900	0.0646	(22.386)	0	0	0
2015/11/12	R214	04/02/2016	7.99	Call	Bond Future	77.1600	0.0772	59.7200	0.0597	(22.602)	0	0	0
2015/11/12	R214	04/02/2016	9.35	Call	Bond Future	0.0000	0.0000	2,358.1800	2.3582	100.000	0	0	0
2015/11/12	R214	04/02/2016	9.45	Put	Bond Future	0.0000	0.0000	1,703.4200	1.7034	100.000	0	0	25
2015/11/12	R214	04/02/2016	8.01	Put	Bond Future	10,483.3300	10.4833	10,922.3100	10.9223	4.187	0	0	0
2015/11/12	R214	04/02/2016	9.35	Put	Bond Future	0.0000	0.0000	2,038.5600	2.0386	100.000	0	0	25
2015/11/12	R214	04/02/2016	8.00	Put	Bond Future	10,573.8300	10.5738	11,013.4200	11.0134	4.157	0	0	0
2015/11/12	R214	05/05/2016	9.01	Call	Bond Future	2,222.0800	2.2221	2,026.9600	2.0270	(8.781)	0	0	0
2015/11/12	R214	05/05/2016			Bond Future	9.2995	74.3012	9.3621	73.8357	0.673	0.0000	0.0000	0
2015/11/12	R214	05/05/2016	8.99	Call	Bond Future	2,162.2800	2.1623	1,970.7100	1.9707	(8.860)	0	0	0
2015/11/12	R214	05/05/2016	9.00	Call	Bond Future	2,192.0600	2.1921	1,998.7100	1.9987	(8.820)	0	0	0
2015/11/12	R214	05/05/2016	8.99	Put	Bond Future	4,538.3100	4.5383	4,812.2600	4.8123	6.036	0	0	0
2015/11/12	R214	05/05/2016	9.01	Put	Bond Future	4,440.8100	4.4408	4,711.2100	4.7112	6.089	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
2015/11/12	R214	05/05/2016	9.00	Put	Bond Future	4,489.3700		4.4894	4,761.5400	4.7615	6.063	0	0	0
2015/11/12	R214	04/08/2016	9.25	Put	Bond Future	4,317.0300		4.3170	4,553.8000	4.5538	5.485	0	0	0
2015/11/12	R214	04/08/2016	9.24	Call	Bond Future	3,553.2400		3.5532	3,315.7900	3.3158	(6.683)	0	0	0
2015/11/12	R214	04/08/2016			Bond Future	9.3476		75.6420	9.4122	75.1663	0.691	0.0000	0.0000	0
2015/11/12	R214	04/08/2016	9.25	Call	Bond Future	3,587.9500		3.5880	3,349.0400	3.3490	(6.659)	0	0	0
2015/11/12	R214	04/08/2016	9.26	Call	Bond Future	3,622.8200		3.6228	3,382.4600	3.3825	(6.635)	0	0	0
2015/11/12	R214	04/08/2016	9.24	Put	Bond Future	4,357.6900		4.3577	4,595.9200	4.5959	5.467	0	0	0
2015/11/12	R214	04/08/2016	9.26	Put	Bond Future	4,276.6600		4.2767	4,511.9800	4.5120	5.502	0	0	0
2015/11/12	R248	04/02/2016	8.99	Put	Bond Future	3,358.2900		3.3583	3,745.3100	3.7453	11.524	0	0	0
2015/11/12	R248	04/02/2016	9.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	75
2015/11/12	R248	04/02/2016			Bond Future	9.3286		98.0381	9.3689	97.6511	0.433	0.0000	0.0000	55,384
2015/11/12	R248	04/02/2016	9.00	Put	Bond Future	3,256.0800		3.2561	3,643.1000	3.6431	11.886	0	0	0
2015/11/12	R248	04/02/2016	9.01	Put	Bond Future	3,154.0600		3.1541	3,541.0800	3.5411	12.271	0	0	0
2015/11/12	R248	04/02/2016	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R248	04/02/2016	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R248	04/02/2016	9.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	75
2015/11/12	R248	04/02/2016	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R248	04/02/2016	9.45	Call	Bond Future	0.0000		0.0000	768.2600	0.7683	100.000	0	0	0
2015/11/12	R248	04/02/2016	9.55	Call	Bond Future	0.0000		0.0000	1,700.7400	1.7007	100.000	0	0	0
2015/11/12	R248	05/05/2016			Bond Future	9.3843		95.2856	9.4258	94.8918	0.443	0.0000	0.0000	0
2015/11/12	R248	05/05/2016	8.99	Put	Bond Future	3,887.5400		3.8875	4,281.2900	4.2813	10.129	0	0	0
2015/11/12	R248	05/05/2016	9.01	Put	Bond Future	3,683.5500		3.6836	4,077.3000	4.0773	10.689	0	0	0
2015/11/12	R248	05/05/2016	9.00	Put	Bond Future	3,785.4500		3.7855	4,179.2000	4.1792	10.402	0	0	0
2015/11/12	R248	05/05/2016	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R248	05/05/2016	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R248	05/05/2016	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R248	04/08/2016			Bond Future	9.4349		97.0051	9.4778	96.6020	0.456	0.0000	0.0000	0
2015/11/12	R248	04/08/2016	9.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R248	04/08/2016	9.24	Put	Bond Future	1,866.8700		1.8669	2,269.9400	2.2699	21.591	0	0	0
2015/11/12	R248	04/08/2016	9.26	Put	Bond Future	1,672.2300		1.6722	2,075.3000	2.0753	24.104	0	0	0
2015/11/12	R248	04/08/2016	9.25	Put	Bond Future	1,769.4600		1.7695	2,172.5300	2.1725	22.779	0	0	0
2015/11/12	R248	04/08/2016	9.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/12	R248	04/08/2016	9.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Total

584078