



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 01/12/2015 TO 01/12/2015

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
2015/12/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	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
2015/12/01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	2025	04/02/2016	126.01	Put	Bond Future	2,311.5800	2.3116	1,913.7000	1.9137	(17.212)	0	0	0
2015/12/01	2025	04/02/2016			Bond Future	123.6984	123.6984	124.0963	124.0963	0.322	0.0000	0.0000	950
2015/12/01	2025	04/02/2016	126.00	Put	Bond Future	2,301.5800	2.3016	1,903.7000	1.9037	(17.287)	0	0	0
2015/12/01	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2025	04/02/2016	125.99	Put	Bond Future	2,291.5800	2.2916	1,893.7000	1.8937	(17.363)	0	0	0
2015/12/01	2025	05/05/2016			Bond Future	125.8331	125.8331	126.2362	126.2362	0.320	0.0000	0.0000	0
2015/12/01	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	236.2300	0.2362	100.000	0	0	0
2015/12/01	2025	05/05/2016	125.99	Put	Bond Future	156.8600	0.1569	0.0000	0.0000	(100.000)	0	0	0
2015/12/01	2025	05/05/2016	126.01	Put	Bond Future	176.8600	0.1769	0.0000	0.0000	(100.000)	0	0	0
2015/12/01	2025	05/05/2016	126.00	Put	Bond Future	166.8600	0.1669	0.0000	0.0000	(100.000)	0	0	0
2015/12/01	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	226.2300	0.2262	100.000	0	0	0
2015/12/01	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	246.2300	0.2462	100.000	0	0	0
2015/12/01	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2030	04/02/2016			Bond Future	9.0676	91.8289	9.1181	91.4581	0.557	0.0000	0.0000	15,526
2015/12/01	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2030	04/02/2016	8.74	Put	Bond Future	2,459.7200	2.4597	2,830.5500	2.8306	15.076	0	0	0
2015/12/01	2030	04/02/2016	8.76	Put	Bond Future	2,306.9400	2.3069	2,677.7700	2.6778	16.075	0	0	0
2015/12/01	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2030	04/02/2016	8.75	Put	Bond Future	2,383.2800	2.3833	2,754.1100	2.7541	15.560	0	0	0
2015/12/01	2030	05/05/2016	8.99	Put	Bond Future	1,033.7500	1.0338	1,412.2800	1.4123	36.617	0	0	0
2015/12/01	2030	05/05/2016	9.01	Put	Bond Future	886.4600	0.8865	1,264.9900	1.2650	42.701	0	0	0
2015/12/01	2030	05/05/2016			Bond Future	9.1313	93.4238	9.1836	93.0453	0.573	0.0000	0.0000	0
2015/12/01	2030	05/05/2016	9.00	Put	Bond Future	960.0600	0.9601	1,338.5900	1.3386	39.428	0	0	0
2015/12/01	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2032	04/02/2016			Bond Future	9.1723	95.2660	9.2176	94.9105	0.494	0.0000	0.0000	8,417
2015/12/01	2032	04/02/2016	8.69	Put	Bond Future	4,555.4100	4.5554	4,822.6100	4.8226	5.866	0	0	0
2015/12/01	2032	04/02/2016	8.71	Put	Bond Future	4,425.9600	4.4260	4,689.3800	4.6894	5.952	0	0	0
2015/12/01	2032	04/02/2016	9.20	Call	Bond Future	2,129.3700	2.1294	1,931.4600	1.9315	(9.294)	0	0	0
2015/12/01	2032	04/02/2016	8.70	Put	Bond Future	4,490.3800	4.4904	4,755.7000	4.7557	5.909	0	0	0
2015/12/01	2032	04/02/2016	9.30	Call	Bond Future	2,555.8200	2.5558	2,336.3200	2.3363	(8.588)	0	0	0
2015/12/01	2032	04/02/2016	8.71	Call	Bond Future	681.5300	0.6815	589.5100	0.5895	(13.502)	0	0	0
2015/12/01	2032	04/02/2016	9.20	Put	Bond Future	1,912.1500	1.9122	2,069.6800	2.0697	8.238	0	0	22
2015/12/01	2032	04/02/2016	8.69	Call	Bond Future	644.0400	0.6440	555.8000	0.5558	(13.701)	0	0	0
2015/12/01	2032	04/02/2016	8.70	Call	Bond Future	662.5300	0.6625	572.4100	0.5724	(13.602)	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
2015/12/01	2032	04/02/2016	9.30	Put	Bond Future	1,559.4900	1.5595	1,695.4300	1.6954	8.717	0	0	22
2015/12/01	2032	05/05/2016			Bond Future	9.2346	92.7636	9.2815	92.4008	0.508	0.0000	0.0000	0
2015/12/01	2032	05/05/2016	8.99	Put	Bond Future	4,170.0200	4.1700	4,374.7800	4.3748	4.910	0	0	0
2015/12/01	2032	05/05/2016	9.01	Put	Bond Future	4,074.5700	4.0746	4,276.3900	4.2764	4.953	0	0	0
2015/12/01	2032	05/05/2016	9.00	Put	Bond Future	4,122.1100	4.1221	4,325.3900	4.3254	4.931	0	0	0
2015/12/01	2032	05/05/2016	9.01	Call	Bond Future	2,307.9300	2.3079	2,146.9100	2.1469	(6.977)	0	0	0
2015/12/01	2032	05/05/2016	8.99	Call	Bond Future	2,243.6800	2.2437	2,085.6000	2.0856	(7.046)	0	0	0
2015/12/01	2032	05/05/2016	9.00	Call	Bond Future	2,275.6700	2.2757	2,116.1100	2.1161	(7.012)	0	0	0
2015/12/01	2032	04/08/2016	9.01	Call	Bond Future	2,917.1800	2.9172	2,752.0100	2.7520	(5.662)	0	0	0
2015/12/01	2032	04/08/2016			Bond Future	9.2874	94.4873	9.3359	94.1167	0.523	0.0000	0.0000	0
2015/12/01	2032	04/08/2016	8.99	Call	Bond Future	2,852.9100	2.8529	2,690.1200	2.6901	(5.706)	0	0	0
2015/12/01	2032	04/08/2016	9.00	Call	Bond Future	2,884.9400	2.8849	2,720.9700	2.7210	(5.684)	0	0	0
2015/12/01	2032	04/08/2016	8.99	Put	Bond Future	5,171.9300	5.1719	5,379.7600	5.3798	4.018	0	0	0
2015/12/01	2032	04/08/2016	9.01	Put	Bond Future	5,077.5700	5.0776	5,283.0200	5.2830	4.046	0	0	0
2015/12/01	2032	04/08/2016	9.00	Put	Bond Future	5,124.5900	5.1246	5,331.2400	5.3312	4.033	0	0	0
2015/12/01	2033	04/02/2016	102.40	Call	Bond Future	3,683.2900	3.6833	3,668.9600	3.6690	(0.389)	0	0	0
2015/12/01	2033	04/02/2016			Bond Future	106.0833	106.0833	106.0690	106.0690	(0.014)	0.0000	0.0000	185
2015/12/01	2033	04/02/2016	102.41	Call	Bond Future	3,673.2900	3.6733	3,658.9600	3.6590	(0.390)	0	0	0
2015/12/01	2033	04/02/2016	102.39	Call	Bond Future	3,693.2900	3.6933	3,678.9600	3.6790	(0.388)	0	0	0
2015/12/01	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2033	05/05/2016			Bond Future	106.9397	106.9397	106.9234	106.9234	(0.015)	0.0000	0.0000	0
2015/12/01	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2033	05/05/2016	102.40	Call	Bond Future	4,539.6900	4.5397	4,523.4100	4.5234	(0.359)	0	0	0
2015/12/01	2033	05/05/2016	102.41	Call	Bond Future	4,529.6900	4.5297	4,513.4100	4.5134	(0.359)	0	0	0
2015/12/01	2033	05/05/2016	102.39	Call	Bond Future	4,549.6900	4.5497	4,533.4100	4.5334	(0.358)	0	0	0
2015/12/01	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2037	04/02/2016	8.74	Call	Bond Future	584.1100	0.5841	477.8700	0.4779	(18.188)	0	0	0
2015/12/01	2037	04/02/2016	8.75	Put	Bond Future	5,500.7700	5.5008	5,913.0000	5.9130	7.494	0	0	0
2015/12/01	2037	04/02/2016	9.43	Call	Bond Future	2,855.0400	2.8550	2,538.5300	2.5385	(11.086)	0	0	0
2015/12/01	2037	04/02/2016			Bond Future	9.2951	92.9238	9.3557	92.4028	0.652	0.0000	0.0000	52,037
2015/12/01	2037	04/02/2016	8.75	Call	Bond Future	601.7600	0.6018	493.0500	0.4930	(18.065)	0	0	0
2015/12/01	2037	04/02/2016	8.76	Call	Bond Future	619.8100	0.6198	508.6000	0.5086	(17.943)	0	0	0
2015/12/01	2037	04/02/2016	9.30	Call	Bond Future	2,256.3100	2.2563	1,980.7800	1.9808	(12.212)	0	0	0
2015/12/01	2037	04/02/2016	8.74	Put	Bond Future	5,576.7400	5.5767	5,991.4400	5.9914	7.436	0	0	0
2015/12/01	2037	04/02/2016	9.43	Put	Bond Future	1,702.2400	1.7022	1,906.6700	1.9067	12.009	0	0	16
2015/12/01	2037	04/02/2016	8.76	Put	Bond Future	5,425.3300	5.4253	5,835.0600	5.8351	7.552	0	0	0
2015/12/01	2037	04/02/2016	9.30	Put	Bond Future	2,214.0400	2.2140	2,459.4500	2.4594	11.084	0	0	16
2015/12/01	2037	05/05/2016	9.00	Put	Bond Future	5,267.0600	5.2671	5,593.4700	5.5935	6.197	0	0	0
2015/12/01	2037	05/05/2016	8.99	Call	Bond Future	2,120.3800	2.1204	1,917.5900	1.9176	(9.564)	0	0	0
2015/12/01	2037	05/05/2016			Bond Future	9.3559	94.5378	9.4185	94.0065	0.669	0.0000	0.0000	0
2015/12/01	2037	05/05/2016	9.00	Call	Bond Future	2,152.3100	2.1523	1,947.4300	1.9474	(9.519)	0	0	0
2015/12/01	2037	05/05/2016	9.01	Call	Bond Future	2,184.3100	2.1843	1,977.3400	1.9773	(9.475)	0	0	0
2015/12/01	2037	05/05/2016	8.99	Put	Bond Future	5,325.0100	5.3250	5,653.5100	5.6535	6.169	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
2015/12/01	2037	05/05/2016	9.01	Put	Bond Future	5,209.3100	5.2093	5,533.6300	5.5336	6.226	0	0	0
2015/12/01	2037	04/08/2016			Bond Future	9.4091	92.0352	9.4737	91.4931	0.687	0.0000	0.0000	0
2015/12/01	2037	04/08/2016	9.24	Put	Bond Future	5,128.8700	5.1289	5,412.3600	5.4124	5.527	0	0	0
2015/12/01	2037	04/08/2016	9.26	Put	Bond Future	5,033.4500	5.0335	5,313.5100	5.3135	5.564	0	0	0
2015/12/01	2037	04/08/2016	9.25	Put	Bond Future	5,080.8400	5.0808	5,362.6200	5.3626	5.546	0	0	0
2015/12/01	2037	04/08/2016	9.24	Call	Bond Future	3,686.5300	3.6865	3,427.8700	3.4279	(7.016)	0	0	0
2015/12/01	2037	04/08/2016	9.25	Call	Bond Future	3,724.8000	3.7248	3,464.4300	3.4644	(6.990)	0	0	0
2015/12/01	2037	04/08/2016	9.26	Call	Bond Future	3,763.5800	3.7636	3,501.4900	3.5015	(6.964)	0	0	0
2015/12/01	2038	04/02/2016			Bond Future	130.7052	130.7052	130.6871	130.6871	(0.014)	0.0000	0.0000	16,637
2015/12/01	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2038	04/02/2016	130.99	Put	Bond Future	284.8200	0.2848	302.8900	0.3029	6.344	0	0	0
2015/12/01	2038	04/02/2016	131.01	Put	Bond Future	304.8200	0.3048	322.8900	0.3229	5.928	0	0	0
2015/12/01	2038	04/02/2016	131.00	Put	Bond Future	294.8200	0.2948	312.8900	0.3129	6.129	0	0	0
2015/12/01	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2038	05/05/2016			Bond Future	132.9609	132.9609	132.9407	132.9407	(0.015)	0.0000	0.0000	0
2015/12/01	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2038	05/05/2016	131.01	Call	Bond Future	1,950.8600	1.9509	1,930.6600	1.9307	(1.035)	0	0	0
2015/12/01	2038	05/05/2016	130.99	Call	Bond Future	1,970.8600	1.9709	1,950.6600	1.9507	(1.025)	0	0	0
2015/12/01	2038	05/05/2016	131.00	Call	Bond Future	1,960.8600	1.9609	1,940.6600	1.9407	(1.030)	0	0	0
2015/12/01	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2040	04/02/2016	9.51	Put	Bond Future	1,824.7200	1.8247	2,020.7500	2.0207	10.743	0	0	0
2015/12/01	2040	04/02/2016			Bond Future	9.3703	96.7055	9.4258	96.1965	0.592	0.0000	0.0000	1,820
2015/12/01	2040	04/02/2016	9.50	Put	Bond Future	1,862.7000	1.8627	2,061.6800	2.0617	10.682	0	0	0
2015/12/01	2040	04/02/2016	9.49	Put	Bond Future	1,901.4300	1.9014	2,103.3800	2.1034	10.621	0	0	0
2015/12/01	2040	04/02/2016	9.50	Call	Bond Future	3,045.0800	3.0451	2,735.0000	2.7350	(10.183)	0	0	0
2015/12/01	2040	04/02/2016	9.51	Call	Bond Future	3,097.2800	3.0973	2,784.2500	2.7843	(10.107)	0	0	0
2015/12/01	2040	04/02/2016	9.49	Call	Bond Future	2,993.4800	2.9935	2,686.3700	2.6864	(10.259)	0	0	0
2015/12/01	2040	05/05/2016	9.50	Call	Bond Future	4,034.8900	4.0349	3,745.7000	3.7457	(7.167)	0	0	0
2015/12/01	2040	05/05/2016			Bond Future	9.4315	98.3851	9.4888	97.8660	0.608	0.0000	0.0000	0
2015/12/01	2040	05/05/2016	9.51	Call	Bond Future	4,082.2600	4.0823	3,791.0700	3.7911	(7.133)	0	0	0
2015/12/01	2040	05/05/2016	9.49	Call	Bond Future	3,988.0500	3.9881	3,700.8600	3.7009	(7.201)	0	0	0
2015/12/01	2040	05/05/2016	9.50	Put	Bond Future	3,415.2700	3.4153	3,645.2100	3.6452	6.733	0	0	0
2015/12/01	2040	05/05/2016	9.49	Put	Bond Future	3,458.5400	3.4585	3,690.4800	3.6905	6.706	0	0	0
2015/12/01	2040	05/05/2016	9.51	Put	Bond Future	3,372.6700	3.3727	3,600.6100	3.6006	6.758	0	0	0
2015/12/01	2040	04/08/2016			Bond Future	9.4853	95.7036	9.5445	95.1738	0.624	0.0000	0.0000	0
2015/12/01	2040	04/08/2016	9.49	Put	Bond Future	4,647.1000	4.6471	4,893.7700	4.8938	5.308	0	0	0
2015/12/01	2040	04/08/2016	9.50	Call	Bond Future	4,733.5800	4.7336	4,448.7300	4.4487	(6.018)	0	0	0
2015/12/01	2040	04/08/2016	9.51	Call	Bond Future	4,778.6600	4.7787	4,492.2000	4.4922	(5.995)	0	0	0
2015/12/01	2040	04/08/2016	9.49	Call	Bond Future	4,689.0100	4.6890	4,405.8000	4.4058	(6.040)	0	0	0
2015/12/01	2040	04/08/2016	9.51	Put	Bond Future	4,557.2000	4.5572	4,800.6200	4.8006	5.341	0	0	0
2015/12/01	2040	04/08/2016	9.50	Put	Bond Future	4,601.8300	4.6018	4,846.8600	4.8469	5.325	0	0	0
2015/12/01	2044	04/02/2016	8.99	Put	Bond Future	4,670.1400	4.6701	5,169.5500	5.1696	10.694	0	0	0
2015/12/01	2044	04/02/2016			Bond Future	9.3632	94.1689	9.4391	93.4638	0.811	0.0000	0.0000	19,202

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
2015/12/01	2044	04/02/2016	9.01	Put	Bond Future	4,527.1800	4.5272	5,018.7100	5.0187	10.857	0	0	0
2015/12/01	2044	04/02/2016	9.58	Put	Bond Future	1,572.4300	1.5724	1,823.5900	1.8236	15.973	0	0	0
2015/12/01	2044	04/02/2016	9.00	Put	Bond Future	4,598.3300	4.5983	5,093.8100	5.0938	10.775	0	0	0
2015/12/01	2044	04/02/2016	9.01	Call	Bond Future	1,124.7600	1.1248	911.1200	0.9111	(18.994)	0	0	0
2015/12/01	2044	04/02/2016	8.99	Call	Bond Future	1,068.8000	1.0688	863.0400	0.8630	(19.251)	0	0	0
2015/12/01	2044	04/02/2016	9.58	Call	Bond Future	3,561.5600	3.5616	3,107.5500	3.1075	(12.748)	0	0	0
2015/12/01	2044	04/02/2016	9.00	Call	Bond Future	1,096.5400	1.0965	886.8500	0.8869	(19.123)	0	0	0
2015/12/01	2044	05/05/2016	8.99	Put	Bond Future	6,250.1400	6.2501	6,715.8200	6.7158	7.451	0	0	0
2015/12/01	2044	05/05/2016			Bond Future	9.4217	95.8046	9.5000	95.0859	0.831	0.0000	0.0000	0
2015/12/01	2044	05/05/2016	9.01	Put	Bond Future	6,117.3100	6.1173	6,577.4600	6.5775	7.522	0	0	0
2015/12/01	2044	05/05/2016	9.00	Put	Bond Future	6,183.4800	6.1835	6,646.4000	6.6464	7.486	0	0	0
2015/12/01	2044	05/05/2016	9.01	Call	Bond Future	2,176.9600	2.1770	1,918.3700	1.9184	(11.878)	0	0	0
2015/12/01	2044	05/05/2016	8.99	Call	Bond Future	2,111.2300	2.1112	1,858.1700	1.8582	(11.986)	0	0	0
2015/12/01	2044	05/05/2016	9.00	Call	Bond Future	2,143.9400	2.1439	1,888.1200	1.8881	(11.932)	0	0	0
2015/12/01	2044	04/08/2016	9.50	Call	Bond Future	4,858.9100	4.8589	4,467.1800	4.4672	(8.062)	0	0	0
2015/12/01	2044	04/08/2016			Bond Future	9.4730	93.2004	9.5538	92.4673	0.852	0.0000	0.0000	0
2015/12/01	2044	04/08/2016	9.51	Call	Bond Future	4,905.0900	4.9051	4,511.1100	4.5111	(8.032)	0	0	0
2015/12/01	2044	04/08/2016	9.49	Put	Bond Future	4,658.6400	4.6586	5,002.2800	5.0023	7.376	0	0	0
2015/12/01	2044	04/08/2016	9.51	Put	Bond Future	4,568.1700	4.5682	4,907.3100	4.9073	7.424	0	0	0
2015/12/01	2044	04/08/2016	9.49	Call	Bond Future	4,813.5500	4.8136	4,424.0700	4.4241	(8.091)	0	0	0
2015/12/01	2044	04/08/2016	9.50	Put	Bond Future	4,612.9200	4.6129	4,954.3100	4.9543	7.401	0	0	0
2015/12/01	2046	04/02/2016	127.99	Call	Bond Future	3,861.8800	3.8619	3,844.4300	3.8444	(0.452)	0	0	0
2015/12/01	2046	04/02/2016			Bond Future	131.8519	131.8519	131.8344	131.8344	(0.013)	0.0000	0.0000	11,948
2015/12/01	2046	04/02/2016	128.00	Call	Bond Future	3,851.8800	3.8519	3,834.4300	3.8344	(0.453)	0	0	0
2015/12/01	2046	04/02/2016	128.01	Call	Bond Future	3,841.8800	3.8419	3,824.4300	3.8244	(0.454)	0	0	0
2015/12/01	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2046	05/05/2016			Bond Future	132.6987	132.6987	132.6785	132.6785	(0.015)	0.0000	0.0000	0
2015/12/01	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2046	05/05/2016	130.01	Call	Bond Future	2,688.6700	2.6887	2,668.5500	2.6686	(0.748)	0	0	0
2015/12/01	2046	05/05/2016	129.99	Call	Bond Future	2,708.6700	2.7087	2,688.5500	2.6886	(0.743)	0	0	0
2015/12/01	2046	05/05/2016	130.00	Call	Bond Future	2,698.6700	2.6987	2,678.5500	2.6786	(0.746)	0	0	0
2015/12/01	2050	04/02/2016			Bond Future	138.6423	138.6423	138.6238	138.6238	(0.013)	0.0000	0.0000	11,023
2015/12/01	2050	04/02/2016	138.00	Call	Bond Future	642.2500	0.6422	623.7700	0.6238	(2.877)	0	0	0
2015/12/01	2050	04/02/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2050	04/02/2016	138.01	Call	Bond Future	632.2500	0.6323	613.7700	0.6138	(2.923)	0	0	0
2015/12/01	2050	04/02/2016	137.99	Call	Bond Future	652.2500	0.6522	633.7700	0.6338	(2.833)	0	0	0
2015/12/01	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2050	05/05/2016			Bond Future	141.0345	141.0345	141.0139	141.0139	(0.015)	0.0000	0.0000	0
2015/12/01	2050	05/05/2016	138.00	Call	Bond Future	3,034.5300	3.0345	3,013.9400	3.0139	(0.679)	0	0	0
2015/12/01	2050	05/05/2016	137.99	Call	Bond Future	3,044.5300	3.0445	3,023.9400	3.0239	(0.676)	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
2015/12/01	2050	05/05/2016	138.01	Call	Bond Future	3,024.5300	3.0245	3,003.9400	3.0039	(0.681)	0	0	0
2015/12/01	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	AL37	04/02/2016			Index Future	471.3360	471.3360	470.7510	470.7510	(0.124)	0.0000	0.0000	2
2015/12/01	AL37	05/05/2016			Index Future	479.5150	479.5150	478.9130	478.9130	(0.126)	0.0000	0.0000	0
2015/12/01	AL7T	04/02/2016			Index Future	550.3380	550.3380	548.8310	548.8310	(0.274)	0.0000	0.0000	0
2015/12/01	AL7T	05/05/2016			Index Future	559.8870	559.8870	558.3470	558.3470	(0.275)	0.0000	0.0000	0
2015/12/01	ALBI	04/02/2016			Index Future	501.0380	501.0380	499.3180	499.3180	(0.343)	0.0000	0.0000	611
2015/12/01	ALBI	05/05/2016			Index Future	509.7320	509.7320	507.9750	507.9750	(0.345)	0.0000	0.0000	0
2015/12/01	ALBI	04/08/2016			Index Future	519.0930	519.0930	517.2990	517.2990	(0.346)	0.0000	0.0000	0
2015/12/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C070	01/08/2021			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
2015/12/01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/12/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	CS26	02/04/2026			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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/12/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/01	EL28	04/02/2016	128.99	Put	Bond Future	868.0800	0.8681	883.7800	0.8838	1.809	0	0	0
2015/12/01	EL28	04/02/2016			Bond Future	128.1219	128.1219	128.1062	128.1062	(0.012)	0.0000	0.0000	0
2015/12/01	EL28	04/02/2016	129.01	Put	Bond Future	888.0800	0.8881	903.7800	0.9038	1.768	0	0	0
2015/12/01	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	EL28	04/02/2016	129.00	Put	Bond Future	878.0800	0.8781	893.7800	0.8938	1.788	0	0	0
2015/12/01	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	EL28	05/05/2016			Bond Future	128.7585	128.7585	128.7404	128.7404	(0.014)	0.0000	0.0000	0
2015/12/01	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	EL28	05/05/2016	128.99	Put	Bond Future	231.4600	0.2315	249.6000	0.2496	7.837	0	0	0
2015/12/01	EL28	05/05/2016	129.01	Put	Bond Future	251.4600	0.2515	269.6000	0.2696	7.214	0	0	0
2015/12/01	EL28	05/05/2016	129.00	Put	Bond Future	241.4600	0.2415	259.6000	0.2596	7.513	0	0	0
2015/12/01	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	ES33	04/02/2016			Bond Future	10.1639	81.3847	10.2140	81.0468	0.494	0.0000	0.0000	8,569
2015/12/01	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	ES33	04/02/2016	9.99	Put	Bond Future	1,188.9000	1.1889	1,526.8600	1.5269	28.426	0	0	0
2015/12/01	ES33	04/02/2016	10.01	Put	Bond Future	1,050.7700	1.0508	1,388.7300	1.3887	32.163	0	0	0
2015/12/01	ES33	04/02/2016	10.00	Put	Bond Future	1,119.7900	1.1198	1,457.7500	1.4578	30.181	0	0	0
2015/12/01	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	ES33	05/05/2016			Bond Future	10.2532	79.0080	10.3052	78.6630	0.507	0.0000	0.0000	0
2015/12/01	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	ES33	05/05/2016	9.99	Put	Bond Future	1,782.9600	1.7830	2,127.9400	2.1279	19.349	0	0	0
2015/12/01	ES33	05/05/2016	10.01	Put	Bond Future	1,645.3200	1.6453	1,990.3000	1.9903	20.967	0	0	0
2015/12/01	ES33	05/05/2016	10.00	Put	Bond Future	1,714.0900	1.7141	2,059.0700	2.0591	20.126	0	0	0
2015/12/01	ES33	04/08/2016			Bond Future	10.3338	80.4760	10.3876	80.1238	0.521	0.0000	0.0000	0
2015/12/01	ES33	04/08/2016	10.24	Put	Bond Future	619.5400	0.6195	971.7400	0.9717	56.849	0	0	0
2015/12/01	ES33	04/08/2016	10.26	Put	Bond Future	486.7900	0.4868	838.9900	0.8390	72.352	0	0	0
2015/12/01	ES33	04/08/2016	10.25	Put	Bond Future	553.1200	0.5531	905.3200	0.9053	63.675	0	0	0
2015/12/01	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	ES42	04/02/2016			Bond Future	10.2384	86.7201	10.2937	86.2888	0.541	0.0000	0.0000	2,750
2015/12/01	ES42	05/05/2016			Bond Future	10.3246	83.9634	10.3819	83.5235	0.555	0.0000	0.0000	4,500
2015/12/01	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	GOVI	04/02/2016			GOVI	498.5970	498.5970	497.1150	497.1150	(0.297)	0.0000	0.0000	452
2015/12/01	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	GOVI	04/02/2016	511.99	Put	GOVI	133,930.0000	13.3930	148,750.0000	14.8750	11.065	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
2015/12/01	GOVI	04/02/2016	512.01	Put	GOVI	134,130.0000		13.4130	148,950.0000	14.8950	11.049	0	0	0
2015/12/01	GOVI	04/02/2016	512.00	Put	GOVI	134,030.0000		13.4030	148,850.0000	14.8850	11.057	0	0	0
2015/12/01	GOVI	05/05/2016	518.01	Put	GOVI	107,610.0000		10.7610	122,770.0000	12.2770	14.088	0	0	0
2015/12/01	GOVI	05/05/2016			GOVI	507.2490		507.2490	505.7330	505.7330	(0.299)	0.0000	0.0000	146
2015/12/01	GOVI	05/05/2016	518.00	Put	GOVI	107,510.0000		10.7510	122,670.0000	12.2670	14.101	0	0	0
2015/12/01	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	GOVI	05/05/2016	517.99	Put	GOVI	107,410.0000		10.7410	122,570.0000	12.2570	14.114	0	0	0
2015/12/01	GOVI	04/08/2016	520.99	Put	GOVI	44,260.0000		4.4260	59,740.0000	5.9740	34.975	0	0	0
2015/12/01	GOVI	04/08/2016			GOVI	516.5640		516.5640	515.0160	515.0160	(0.300)	0.0000	0.0000	0
2015/12/01	GOVI	04/08/2016	521.01	Put	GOVI	44,460.0000		4.4460	59,940.0000	5.9940	34.818	0	0	0
2015/12/01	GOVI	04/08/2016	521.00	Put	GOVI	44,360.0000		4.4360	59,840.0000	5.9840	34.896	0	0	0
2015/12/01	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/12/01	IGOV	04/02/2016			Index Future	238.5000		238.5000	238.5460	238.5460	0.019	0.0000	0.0000	1,038
2015/12/01	IGOV	05/05/2016			Index Future	242.6140		242.6140	242.6580	242.6580	0.018	0.0000	0.0000	21
2015/12/01	IGOV	04/08/2016			Index Future	247.1140		247.1140	247.1550	247.1550	0.017	0.0000	0.0000	0
2015/12/01	ILBI	04/02/2016			Index Future	645.3400		645.3400	645.4430	645.4430	0.016	0.0000	0.0000	157
2015/12/01	ILBI	05/05/2016			Index Future	656.3900		656.3900	656.4930	656.4930	0.016	0.0000	0.0000	0
2015/12/01	IS01	19/12/2016			Interest Rate Swap	99.9059		99.9059	99.9071	99.9071	0.001	0.0000	0.0000	0
2015/12/01	IS02	18/12/2017			Interest Rate Swap	100.0390		100.0390	100.0661	100.0661	0.027	0.0000	0.0000	0
2015/12/01	IS05	17/12/2020			Interest Rate Swap	99.7362		99.7362	99.8783	99.8783	0.142	0.0000	0.0000	0
2015/12/01	IS10	17/12/2025			Interest Rate Swap	101.5593		101.5593	101.7191	101.7191	0.157	0.0000	0.0000	0
2015/12/01	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/12/01	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/12/01	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/12/01	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/12/01	JBAF	15/12/2015			Jibar Tradeable Future	6.5100		93.4900	6.5100	93.4900	0.000	0.0000	0.0000	0
2015/12/01	JBAF	20/01/2016			Jibar Tradeable Future	6.5300		93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0
2015/12/01	JBAF	17/02/2016			Jibar Tradeable Future	6.6200		93.3800	6.6200	93.3800	0.000	0.0000	0.0000	2,000
2015/12/01	JBAF	16/03/2016			Jibar Tradeable Future	6.7700		93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2015/12/01	JBAF	20/04/2016			Jibar Tradeable Future	6.8200		93.1800	6.8200	93.1800	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
2015/12/01	JBAF	18/05/2016			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2015/12/01	JBAF	15/06/2016			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	0
2015/12/01	JBAF	21/09/2016			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2015/12/01	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2015/12/01	JBAF	15/03/2017			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2015/12/01	JBAF	21/06/2017			Jibar Tradeable Future	7.7000	92.3000	7.7000	92.3000	0.000	0.0000	0.0000	0
2015/12/01	JBAF	20/09/2017			Jibar Tradeable Future	7.7900	92.2100	7.7900	92.2100	0.000	0.0000	0.0000	0
2015/12/01	R023	04/02/2016	8.01	Put	Bond Future	2,639.1300	2.6391	2,814.7000	2.8147	6.653	0	0	0
2015/12/01	R023	04/02/2016			Bond Future	8.4420	99.8387	8.4877	99.6051	0.542	0.0000	0.0000	15,449
2015/12/01	R023	04/02/2016	8.00	Put	Bond Future	2,679.7800	2.6798	2,856.6600	2.8567	6.601	0	0	0
2015/12/01	R023	04/02/2016	8.01	Call	Bond Future	397.2200	0.3972	339.2100	0.3392	(14.604)	0	0	0
2015/12/01	R023	04/02/2016	7.99	Call	Bond Future	373.5900	0.3736	318.1800	0.3182	(14.832)	0	0	0
2015/12/01	R023	04/02/2016	8.00	Call	Bond Future	385.2100	0.3852	328.5100	0.3285	(14.719)	0	0	0
2015/12/01	R023	04/02/2016	7.99	Put	Bond Future	2,720.8600	2.7209	2,899.0300	2.8990	6.548	0	0	0
2015/12/01	R023	05/05/2016			Bond Future	8.5058	97.6443	8.5539	97.4053	0.567	0.0000	0.0000	0
2015/12/01	R023	05/05/2016	8.24	Put	Bond Future	2,567.6300	2.5676	2,709.2600	2.7093	5.516	0	0	0
2015/12/01	R023	05/05/2016	8.26	Put	Bond Future	2,506.6000	2.5066	2,646.1500	2.6462	5.567	0	0	0
2015/12/01	R023	05/05/2016	8.24	Call	Bond Future	1,236.4400	1.2364	1,139.1100	1.1391	(7.872)	0	0	0
2015/12/01	R023	05/05/2016	8.25	Put	Bond Future	2,537.0000	2.5370	2,677.5900	2.6776	5.542	0	0	0
2015/12/01	R023	05/05/2016	8.25	Call	Bond Future	1,256.3100	1.2563	1,157.9400	1.1579	(7.830)	0	0	0
2015/12/01	R023	05/05/2016	8.26	Call	Bond Future	1,276.3800	1.2764	1,176.9700	1.1770	(7.788)	0	0	0
2015/12/01	R023	04/08/2016	8.24	Call	Bond Future	1,562.9600	1.5630	1,461.9800	1.4620	(6.461)	0	0	0
2015/12/01	R023	04/08/2016	8.25	Put	Bond Future	3,058.0700	3.0581	3,200.6900	3.2007	4.664	0	0	0
2015/12/01	R023	04/08/2016			Bond Future	8.5534	99.4580	8.6042	99.2136	0.594	0.0000	0.0000	0
2015/12/01	R023	04/08/2016	8.25	Call	Bond Future	1,582.4600	1.5825	1,480.6500	1.4806	(6.434)	0	0	0
2015/12/01	R023	04/08/2016	8.26	Call	Bond Future	1,602.4400	1.6024	1,499.7800	1.4998	(6.406)	0	0	0
2015/12/01	R023	04/08/2016	8.24	Put	Bond Future	3,087.6900	3.0877	3,231.1400	3.2311	4.646	0	0	0
2015/12/01	R023	04/08/2016	8.26	Put	Bond Future	3,028.9600	3.0290	3,170.7300	3.1707	4.680	0	0	0
2015/12/01	R186	04/02/2016	7.50	Call	Bond Future	42.2300	0.0422	32.5300	0.0325	(22.969)	0	0	0
2015/12/01	R186	04/02/2016	8.40	Put	Bond Future	2,868.0800	2.8681	3,082.6700	3.0827	7.482	0	0	0
2015/12/01	R186	04/02/2016	8.83	Put	Bond Future	1,192.5600	1.1926	1,310.4400	1.3104	9.885	0	0	33
2015/12/01	R186	04/02/2016	9.20	Call	Bond Future	4,613.8000	4.6138	4,324.8900	4.3249	(6.262)	0	0	0
2015/12/01	R186	04/02/2016			Bond Future	8.6366	114.3769	8.6822	114.0333	0.527	0.0000	0.0000	59,594
2015/12/01	R186	04/02/2016	7.51	Call	Bond Future	44.2200	0.0442	34.1300	0.0341	(22.818)	0	0	0
2015/12/01	R186	04/02/2016	8.02	Put	Bond Future	5,143.5500	5.1436	5,430.9000	5.4309	5.587	0	0	0
2015/12/01	R186	04/02/2016	7.90	Call	Bond Future	224.5000	0.2245	184.5900	0.1846	(17.777)	0	0	680
2015/12/01	R186	04/02/2016	8.45	Call	Bond Future	1,198.0900	1.1981	1,057.8700	1.0579	(11.704)	0	0	350
2015/12/01	R186	04/02/2016	8.75	Call	Bond Future	2,282.8800	2.2829	2,074.2800	2.0743	(9.138)	0	0	0
2015/12/01	R186	04/02/2016	7.49	Call	Bond Future	40.3100	0.0403	31.0000	0.0310	(23.096)	0	0	0
2015/12/01	R186	04/02/2016	7.50	Put	Bond Future	9,104.7700	9.1048	9,438.6200	9.4386	3.667	0	0	0
2015/12/01	R186	04/02/2016	8.83	Call	Bond Future	2,642.3900	2.6424	2,416.7200	2.4167	(8.540)	0	0	0
2015/12/01	R186	04/02/2016	8.65	Put	Bond Future	1,773.7000	1.7737	1,931.0300	1.9310	8.870	0	0	340
2015/12/01	R186	04/02/2016	8.70	Put	Bond Future	1,595.2300	1.5952	1,741.2600	1.7413	9.154	0	0	5,000
2015/12/01	R186	04/02/2016	8.80	Put	Bond Future	1,277.8400	1.2778	1,402.0100	1.4020	9.717	0	0	5,000
2015/12/01	R186	04/02/2016	7.49	Put	Bond Future	9,186.8700	9.1869	9,521.1100	9.5211	3.638	0	0	0
2015/12/01	R186	04/02/2016	8.85	Put	Bond Future	1,138.1700	1.1382	1,251.9300	1.2519	9.995	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
2015/12/01	R186	04/02/2016	7.51	Put	Bond Future	9,022.8200	9.0228	9,356.2800	9.3563	3.696	0	0	0
2015/12/01	R186	04/02/2016	8.02	Call	Bond Future	344.7900	0.3448	288.5900	0.2886	(16.300)	0	0	700
2015/12/01	R186	04/02/2016	8.40	Call	Bond Future	1,058.5300	1.0585	929.5700	0.9296	(12.183)	0	0	680
2015/12/01	R186	04/02/2016	7.90	Put	Bond Future	5,989.1300	5.9891	6,292.7700	6.2928	5.070	0	0	0
2015/12/01	R186	04/02/2016	8.45	Put	Bond Future	2,622.0300	2.6220	2,825.3600	2.8254	7.755	0	0	0
2015/12/01	R186	04/02/2016	9.20	Put	Bond Future	459.8500	0.4598	514.4900	0.5145	11.882	0	0	700
2015/12/01	R186	04/02/2016	8.75	Put	Bond Future	1,429.8000	1.4298	1,564.7500	1.5647	9.438	0	0	11,695
2015/12/01	R186	04/02/2016	8.65	Call	Bond Future	1,874.7000	1.8747	1,688.4800	1.6885	(9.933)	0	0	0
2015/12/01	R186	04/02/2016	8.85	Call	Bond Future	2,736.5100	2.7365	2,506.7200	2.5067	(8.397)	0	0	0
2015/12/01	R186	04/02/2016	8.70	Call	Bond Future	2,073.1300	2.0731	1,875.6100	1.8756	(9.528)	0	0	0
2015/12/01	R186	04/02/2016	8.80	Call	Bond Future	2,504.4000	2.5044	2,285.0200	2.2850	(8.760)	0	0	0
2015/12/01	R186	05/05/2016			Bond Future	8.6964	116.3627	8.7439	116.0116	0.546	0.0000	0.0000	0
2015/12/01	R186	05/05/2016	8.34	Call	Bond Future	1,647.9100	1.6479	1,516.2500	1.5163	(7.990)	0	0	0
2015/12/01	R186	05/05/2016	8.75	Put	Bond Future	2,596.3700	2.5964	2,754.4200	2.7544	6.087	0	0	1,900
2015/12/01	R186	05/05/2016	8.35	Call	Bond Future	1,674.8800	1.6749	1,541.7500	1.5418	(7.949)	0	0	0
2015/12/01	R186	05/05/2016	8.85	Put	Bond Future	2,265.7200	2.2657	2,409.2100	2.4092	6.333	0	0	5,350
2015/12/01	R186	05/05/2016	8.33	Call	Bond Future	1,621.2300	1.6212	1,491.0300	1.4910	(8.031)	0	0	0
2015/12/01	R186	05/05/2016	8.75	Call	Bond Future	2,992.0600	2.9921	2,799.0300	2.7990	(6.451)	0	0	0
2015/12/01	R186	05/05/2016	8.35	Put	Bond Future	4,281.3300	4.2813	4,499.2800	4.4993	5.091	0	0	0
2015/12/01	R186	05/05/2016	7.56	Put	Bond Future	9,207.0700	9.2071	9,518.0700	9.5181	3.378	0	0	0
2015/12/01	R186	05/05/2016	8.34	Put	Bond Future	4,330.8100	4.3308	4,550.2300	4.5502	5.066	0	0	0
2015/12/01	R186	05/05/2016	8.85	Call	Bond Future	3,395.2600	3.3953	3,187.6700	3.1877	(6.114)	0	0	0
2015/12/01	R186	05/05/2016	7.56	Call	Bond Future	343.5500	0.3435	303.4700	0.3035	(11.666)	0	0	0
2015/12/01	R186	05/05/2016	8.33	Put	Bond Future	4,380.6400	4.3806	4,601.5200	4.6015	5.042	0	0	0
2015/12/01	R186	04/08/2016	8.51	Put	Bond Future	4,392.1100	4.3921	4,590.3900	4.5904	4.514	0	0	0
2015/12/01	R186	04/08/2016			Bond Future	8.7441	113.2217	8.7936	112.8629	0.567	0.0000	0.0000	0
2015/12/01	R186	04/08/2016	8.50	Put	Bond Future	4,435.0900	4.4351	4,634.5900	4.6346	4.498	0	0	0
2015/12/01	R186	04/08/2016	8.51	Call	Bond Future	2,675.7900	2.6758	2,515.2600	2.5153	(5.999)	0	0	0
2015/12/01	R186	04/08/2016	8.49	Call	Bond Future	2,613.3700	2.6134	2,455.2800	2.4553	(6.049)	0	0	0
2015/12/01	R186	04/08/2016	8.50	Call	Bond Future	2,644.6500	2.6446	2,485.3400	2.4853	(6.024)	0	0	0
2015/12/01	R186	04/08/2016	8.49	Put	Bond Future	4,477.9900	4.4780	4,678.7100	4.6787	4.482	0	0	0
2015/12/01	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R197	04/02/2016			Bond Future	293.9758	293.9758	293.9356	293.9356	(0.014)	0.0000	0.0000	714
2015/12/01	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R197	04/02/2016	296.99	Put	Bond Future	3,014.1600	3.0142	3,054.4300	3.0544	1.336	0	0	0
2015/12/01	R197	04/02/2016	297.01	Put	Bond Future	3,034.1600	3.0342	3,074.4300	3.0744	1.327	0	0	0
2015/12/01	R197	04/02/2016	297.00	Put	Bond Future	3,024.1600	3.0242	3,064.4300	3.0644	1.332	0	0	0
2015/12/01	R197	05/05/2016			Bond Future	299.0487	299.0487	299.0035	299.0035	(0.015)	0.0000	0.0000	0
2015/12/01	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R197	05/05/2016	299.99	Put	Bond Future	941.3000	0.9413	986.4600	0.9865	4.798	0	0	0
2015/12/01	R197	05/05/2016	300.01	Put	Bond Future	961.3000	0.9613	1,006.4600	1.0065	4.698	0	0	0
2015/12/01	R197	05/05/2016	300.00	Put	Bond Future	951.3000	0.9513	996.4600	0.9965	4.747	0	0	0
2015/12/01	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R202	04/02/2016			Bond Future	242.6147	242.6147	242.5824	242.5824	(0.013)	0.0000	0.0000	42,332

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
2015/12/01	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R202	04/02/2016	239.99	Call	Bond Future	2,624.7200	2.6247	2,592.4300	2.5924	(1.230)	0	0	0
2015/12/01	R202	04/02/2016	240.00	Call	Bond Future	2,614.7200	2.6147	2,582.4300	2.5824	(1.235)	0	0	0
2015/12/01	R202	04/02/2016	240.01	Call	Bond Future	2,604.7200	2.6047	2,572.4300	2.5724	(1.240)	0	0	0
2015/12/01	R202	05/05/2016	246.99	Put	Bond Future	188.5700	0.1886	225.1100	0.2251	19.377	0	0	0
2015/12/01	R202	05/05/2016			Bond Future	246.8014	246.8014	246.7649	246.7649	(0.015)	0.0000	0.0000	0
2015/12/01	R202	05/05/2016	247.01	Put	Bond Future	208.5700	0.2086	245.1100	0.2451	17.519	0	0	0
2015/12/01	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R202	05/05/2016	247.00	Put	Bond Future	198.5700	0.1986	235.1100	0.2351	18.402	0	0	0
2015/12/01	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R203	04/02/2016	7.25	Put	Bond Future	470.2500	0.4702	500.8900	0.5009	6.516	0	0	0
2015/12/01	R203	04/02/2016	7.26	Put	Bond Future	460.5500	0.4605	490.8000	0.4908	6.568	0	0	0
2015/12/01	R203	04/02/2016			Bond Future	7.4539	104.4975	7.4864	104.4489	0.437	0.0000	0.0000	16,632
2015/12/01	R203	04/02/2016	7.26	Call	Bond Future	170.6700	0.1707	152.3600	0.1524	(10.728)	0	0	0
2015/12/01	R203	04/02/2016	7.24	Call	Bond Future	160.2200	0.1602	142.6800	0.1427	(10.947)	0	0	0
2015/12/01	R203	04/02/2016	7.25	Call	Bond Future	165.3900	0.1654	147.4700	0.1475	(10.835)	0	0	0
2015/12/01	R203	04/02/2016	7.24	Put	Bond Future	480.0700	0.4801	511.0900	0.5111	6.462	0	0	0
2015/12/01	R203	05/05/2016	7.25	Put	Bond Future	594.0300	0.5940	626.0300	0.6260	5.387	0	0	0
2015/12/01	R203	05/05/2016			Bond Future	7.5324	102.1430	7.5724	102.0922	0.532	0.0000	0.0000	0
2015/12/01	R203	05/05/2016	7.26	Call	Bond Future	239.5000	0.2395	220.4200	0.2204	(7.967)	0	0	0
2015/12/01	R203	05/05/2016	7.24	Call	Bond Future	229.9700	0.2300	211.4000	0.2114	(8.075)	0	0	0
2015/12/01	R203	05/05/2016	7.25	Call	Bond Future	234.7100	0.2347	215.8800	0.2159	(8.023)	0	0	0
2015/12/01	R203	05/05/2016	7.26	Put	Bond Future	586.0700	0.5861	617.8200	0.6178	5.417	0	0	0
2015/12/01	R203	05/05/2016	7.24	Put	Bond Future	602.0500	0.6020	634.3100	0.6343	5.358	0	0	0
2015/12/01	R203	04/08/2016	7.26	Call	Bond Future	271.7700	0.2718	251.0500	0.2511	(7.624)	0	0	0
2015/12/01	R203	04/08/2016			Bond Future	7.5401	104.0406	7.5909	103.9877	0.673	0.0000	0.0000	0
2015/12/01	R203	04/08/2016	7.24	Call	Bond Future	263.4900	0.2635	243.2000	0.2432	(7.700)	0	0	0
2015/12/01	R203	04/08/2016	7.25	Call	Bond Future	267.4500	0.2675	246.9500	0.2470	(7.665)	0	0	0
2015/12/01	R203	04/08/2016	7.24	Put	Bond Future	577.0000	0.5770	609.5900	0.6096	5.648	0	0	0
2015/12/01	R203	04/08/2016	7.26	Put	Bond Future	564.3400	0.5643	596.5000	0.5965	5.699	0	0	0
2015/12/01	R203	04/08/2016	7.25	Put	Bond Future	570.4900	0.5705	602.8700	0.6029	5.676	0	0	0
2015/12/01	R204	04/02/2016	7.50	Call	Bond Future	218.0900	0.2181	197.7500	0.1977	(9.326)	0	0	0
2015/12/01	R204	04/02/2016			Bond Future	7.8211	101.5289	7.8468	101.4639	0.329	0.0000	0.0000	38,324
2015/12/01	R204	04/02/2016	7.51	Call	Bond Future	225.2800	0.2253	204.4800	0.2045	(9.233)	0	0	0
2015/12/01	R204	04/02/2016	7.49	Put	Bond Future	1,053.2300	1.0532	1,098.4000	1.0984	4.289	0	0	0
2015/12/01	R204	04/02/2016	7.51	Put	Bond Future	1,016.3300	1.0163	1,060.5700	1.0606	4.353	0	0	0
2015/12/01	R204	04/02/2016	7.49	Call	Bond Future	211.0600	0.2111	191.1900	0.1912	(9.414)	0	0	0
2015/12/01	R204	04/02/2016	7.50	Put	Bond Future	1,034.7000	1.0347	1,079.4000	1.0794	4.320	0	0	0
2015/12/01	R204	05/05/2016	7.75	Call	Bond Future	597.5700	0.5976	566.6500	0.5666	(5.174)	0	0	0
2015/12/01	R204	05/05/2016			Bond Future	7.9038	103.2916	7.9328	103.2241	0.368	0.0000	0.0000	0
2015/12/01	R204	05/05/2016	7.76	Call	Bond Future	607.7500	0.6077	576.5000	0.5765	(5.142)	0	0	0
2015/12/01	R204	05/05/2016	7.74	Put	Bond Future	969.0500	0.9691	1,006.0300	1.0060	3.816	0	0	0
2015/12/01	R204	05/05/2016	7.76	Put	Bond Future	942.8400	0.9428	979.1600	0.9792	3.852	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
2015/12/01	R204	05/05/2016	7.74	Call	Bond Future	587.2300	0.5872	556.6400	0.5566	(5.209)	0	0	0
2015/12/01	R204	05/05/2016	7.75	Put	Bond Future	956.0200	0.9560	992.6700	0.9927	3.834	0	0	0
2015/12/01	R204	04/08/2016			Bond Future	7.9562	101.1702	7.9892	101.1002	0.415	0.0000	0.0000	0
2015/12/01	R204	04/08/2016	7.74	Put	Bond Future	1,125.1700	1.1252	1,164.3600	1.1644	3.483	0	0	0
2015/12/01	R204	04/08/2016	7.76	Put	Bond Future	1,101.3000	1.1013	1,139.9400	1.1399	3.509	0	0	0
2015/12/01	R204	04/08/2016	7.75	Put	Bond Future	1,113.3600	1.1134	1,152.2700	1.1523	3.495	0	0	0
2015/12/01	R204	04/08/2016	7.74	Call	Bond Future	665.6000	0.6656	634.8500	0.6348	(4.620)	0	0	0
2015/12/01	R204	04/08/2016	7.75	Call	Bond Future	675.1000	0.6751	644.0700	0.6441	(4.596)	0	0	0
2015/12/01	R204	04/08/2016	7.76	Call	Bond Future	684.3500	0.6844	653.0500	0.6531	(4.574)	0	0	0
2015/12/01	R207	04/02/2016	7.27	Put	Bond Future	2,671.1900	2.6712	2,779.0500	2.7790	4.038	0	0	0
2015/12/01	R207	04/02/2016	7.49	Put	Bond Future	2,011.8800	2.0119	2,109.8800	2.1099	4.871	0	0	0
2015/12/01	R207	04/02/2016			Bond Future	8.0604	97.8047	8.0963	97.6876	0.446	0.0000	0.0000	48,100
2015/12/01	R207	04/02/2016	7.51	Put	Bond Future	1,955.3400	1.9553	2,052.2000	2.0522	4.954	0	0	0
2015/12/01	R207	04/02/2016	7.27	Call	Bond Future	52.9300	0.0529	43.7300	0.0437	(17.381)	0	0	43
2015/12/01	R207	04/02/2016	7.50	Call	Bond Future	135.9300	0.1359	116.3000	0.1163	(14.441)	0	0	19
2015/12/01	R207	04/02/2016	7.51	Call	Bond Future	141.0800	0.1411	120.8800	0.1209	(14.318)	0	0	0
2015/12/01	R207	04/02/2016	7.49	Call	Bond Future	130.9200	0.1309	111.8600	0.1119	(14.559)	0	0	0
2015/12/01	R207	04/02/2016	7.50	Put	Bond Future	1,983.5300	1.9835	2,080.9600	2.0810	4.912	0	0	0
2015/12/01	R207	05/05/2016	7.86	Put	Bond Future	1,555.6100	1.5556	1,628.5600	1.6286	4.689	0	0	0
2015/12/01	R207	05/05/2016			Bond Future	8.1426	99.5030	8.1817	99.3826	0.481	0.0000	0.0000	0
2015/12/01	R207	05/05/2016	7.85	Put	Bond Future	1,574.8800	1.5749	1,648.3900	1.6484	4.668	0	0	0
2015/12/01	R207	05/05/2016	7.56	Put	Bond Future	2,196.2300	2.1962	2,284.8500	2.2849	4.035	0	0	0
2015/12/01	R207	05/05/2016	7.84	Put	Bond Future	1,594.3000	1.5943	1,668.3600	1.6684	4.645	0	0	0
2015/12/01	R207	05/05/2016	7.56	Call	Bond Future	384.5900	0.3846	352.8000	0.3528	(8.266)	0	0	43
2015/12/01	R207	05/05/2016	7.85	Call	Bond Future	670.1800	0.6702	623.2800	0.6233	(6.998)	0	0	0
2015/12/01	R207	05/05/2016	7.86	Call	Bond Future	682.0000	0.6820	634.5400	0.6345	(6.959)	0	0	0
2015/12/01	R207	05/05/2016	7.84	Call	Bond Future	658.4900	0.6585	612.1400	0.6121	(7.039)	0	0	0
2015/12/01	R207	04/08/2016			Bond Future	8.2019	97.7072	8.2448	97.5835	0.523	0.0000	0.0000	0
2015/12/01	R207	04/08/2016	7.99	Put	Bond Future	1,581.0000	1.5810	1,650.2200	1.6502	4.378	0	0	0
2015/12/01	R207	04/08/2016	8.01	Put	Bond Future	1,548.5100	1.5485	1,616.8000	1.6168	4.410	0	0	0
2015/12/01	R207	04/08/2016	8.00	Put	Bond Future	1,564.7000	1.5647	1,633.4600	1.6335	4.394	0	0	0
2015/12/01	R207	04/08/2016	8.01	Call	Bond Future	992.3400	0.9923	936.9000	0.9369	(5.587)	0	0	0
2015/12/01	R207	04/08/2016	7.99	Call	Bond Future	966.6500	0.9667	912.1400	0.9121	(5.639)	0	0	0
2015/12/01	R207	04/08/2016	8.00	Call	Bond Future	979.4400	0.9794	924.4700	0.9245	(5.612)	0	0	0
2015/12/01	R208	04/02/2016			Bond Future	8.1974	96.4482	8.2435	96.2652	0.562	0.0000	0.0000	40,743
2015/12/01	R208	04/02/2016	7.74	Put	Bond Future	2,101.5300	2.1015	2,243.7200	2.2437	6.766	0	0	0
2015/12/01	R208	04/02/2016	7.76	Put	Bond Future	2,037.5900	2.0376	2,177.7500	2.1778	6.879	0	0	0
2015/12/01	R208	04/02/2016	7.75	Put	Bond Future	2,069.4400	2.0694	2,210.6200	2.2106	6.822	0	0	0
2015/12/01	R208	04/02/2016	7.76	Call	Bond Future	278.7000	0.2787	235.8800	0.2359	(15.364)	0	0	0
2015/12/01	R208	04/02/2016	7.74	Call	Bond Future	261.2700	0.2613	220.4800	0.2205	(15.612)	0	0	0
2015/12/01	R208	04/02/2016	7.75	Call	Bond Future	269.8800	0.2699	228.0800	0.2281	(15.488)	0	0	0
2015/12/01	R208	05/05/2016	7.99	Call	Bond Future	879.4200	0.8794	805.6600	0.8057	(8.387)	0	0	0
2015/12/01	R208	05/05/2016	8.00	Put	Bond Future	1,920.2800	1.9203	2,033.1100	2.0331	5.876	0	0	0
2015/12/01	R208	05/05/2016			Bond Future	8.2674	94.7220	8.3166	94.5346	0.595	0.0000	0.0000	0
2015/12/01	R208	05/05/2016	8.00	Call	Bond Future	894.2500	0.8942	819.6500	0.8197	(8.342)	0	0	0
2015/12/01	R208	05/05/2016	8.01	Call	Bond Future	909.2500	0.9092	833.8100	0.8338	(8.297)	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
2015/12/01	R208	05/05/2016	7.99	Put	Bond Future	1,944.0800	1.9441	2,057.7500	2.0578	5.847	0	0	0
2015/12/01	R208	05/05/2016	8.01	Put	Bond Future	1,896.6600	1.8967	2,008.6500	2.0087	5.905	0	0	0
2015/12/01	R208	04/08/2016	8.01	Put	Bond Future	2,258.7000	2.2587	2,372.8200	2.3728	5.052	0	0	0
2015/12/01	R208	04/08/2016			Bond Future	8.3191	96.4818	8.3718	96.2898	0.633	0.0000	0.0000	0
2015/12/01	R208	04/08/2016	8.00	Put	Bond Future	2,281.0300	2.2810	2,395.8300	2.3958	5.033	0	0	0
2015/12/01	R208	04/08/2016	7.99	Call	Bond Future	1,093.5600	1.0936	1,017.0600	1.0171	(6.996)	0	0	0
2015/12/01	R208	04/08/2016	8.00	Call	Bond Future	1,108.1500	1.1081	1,030.9600	1.0310	(6.966)	0	0	0
2015/12/01	R208	04/08/2016	8.01	Call	Bond Future	1,122.8500	1.1228	1,044.9800	1.0450	(6.935)	0	0	0
2015/12/01	R208	04/08/2016	7.99	Put	Bond Future	2,303.4800	2.3035	2,418.9700	2.4190	5.014	0	0	0
2015/12/01	R209	04/02/2016	8.74	Call	Bond Future	604.9300	0.6049	515.2100	0.5152	(14.831)	0	0	0
2015/12/01	R209	04/02/2016	8.75	Put	Bond Future	4,085.9300	4.0859	4,354.2000	4.3542	6.566	0	0	0
2015/12/01	R209	04/02/2016			Bond Future	9.2163	75.2974	9.2667	74.9376	0.547	0.0000	0.0000	40,791
2015/12/01	R209	04/02/2016	8.75	Call	Bond Future	622.1900	0.6222	530.5700	0.5306	(14.725)	0	0	0
2015/12/01	R209	04/02/2016	8.76	Call	Bond Future	639.8100	0.6398	546.2600	0.5463	(14.622)	0	0	0
2015/12/01	R209	04/02/2016	9.52	Put	Bond Future	977.0600	0.9771	1,081.2400	1.0812	10.663	0	0	2,200
2015/12/01	R209	04/02/2016	8.74	Put	Bond Future	4,145.6500	4.1456	4,415.8200	4.4158	6.517	0	0	0
2015/12/01	R209	04/02/2016	8.76	Put	Bond Future	4,026.6800	4.0267	4,293.0200	4.2930	6.614	0	0	0
2015/12/01	R209	04/02/2016	9.52	Call	Bond Future	3,105.8900	3.1059	2,850.1800	2.8502	(8.233)	0	0	0
2015/12/01	R209	05/05/2016			Bond Future	9.2713	73.4560	9.3232	73.0889	0.560	0.0000	0.0000	0
2015/12/01	R209	05/05/2016	9.00	Call	Bond Future	1,991.9900	1.9920	1,836.1000	1.8361	(7.826)	0	0	6,700
2015/12/01	R209	05/05/2016	8.25	Put	Bond Future	8,352.9300	8.3529	8,661.7100	8.6617	3.697	0	0	0
2015/12/01	R209	05/05/2016	8.99	Put	Bond Future	4,001.4200	4.0014	4,214.1900	4.2142	5.317	0	0	0
2015/12/01	R209	05/05/2016	9.01	Put	Bond Future	3,910.8000	3.9108	4,120.6000	4.1206	5.365	0	0	0
2015/12/01	R209	05/05/2016	9.00	Put	Bond Future	3,955.9300	3.9559	4,167.2100	4.1672	5.341	0	0	0
2015/12/01	R209	05/05/2016	9.01	Call	Bond Future	2,020.6800	2.0207	1,863.3100	1.8633	(7.788)	0	0	0
2015/12/01	R209	05/05/2016	8.25	Call	Bond Future	523.8100	0.5238	465.4200	0.4654	(11.147)	0	0	6,700
2015/12/01	R209	05/05/2016	8.99	Call	Bond Future	1,963.5500	1.9635	1,809.1500	1.8091	(7.863)	0	0	0
2015/12/01	R209	04/08/2016	9.26	Call	Bond Future	3,393.9100	3.3939	3,200.2200	3.2002	(5.707)	0	0	0
2015/12/01	R209	04/08/2016			Bond Future	9.3177	74.8210	9.3712	74.4462	0.574	0.0000	0.0000	0
2015/12/01	R209	04/08/2016	9.24	Call	Bond Future	3,326.5900	3.3266	3,135.2800	3.1353	(5.751)	0	0	0
2015/12/01	R209	04/08/2016	9.25	Call	Bond Future	3,360.0400	3.3600	3,167.5400	3.1675	(5.729)	0	0	0
2015/12/01	R209	04/08/2016	9.24	Put	Bond Future	3,876.0000	3.8760	4,059.4400	4.0594	4.733	0	0	0
2015/12/01	R209	04/08/2016	9.26	Put	Bond Future	3,801.3200	3.8013	3,982.3800	3.9824	4.763	0	0	0
2015/12/01	R209	04/08/2016	9.25	Put	Bond Future	3,838.4000	3.8384	4,020.6500	4.0206	4.748	0	0	0
2015/12/01	R210	04/02/2016	184.99	Put	Bond Future	603.7400	0.6037	629.0700	0.6291	4.196	0	0	0
2015/12/01	R210	04/02/2016			Bond Future	184.3863	184.3863	184.3609	184.3609	(0.014)	0.0000	0.0000	3,296
2015/12/01	R210	04/02/2016	185.01	Put	Bond Future	623.7400	0.6237	649.0700	0.6491	4.061	0	0	0
2015/12/01	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R210	04/02/2016	185.00	Put	Bond Future	613.7400	0.6137	639.0700	0.6391	4.127	0	0	0
2015/12/01	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R210	05/05/2016			Bond Future	185.4027	185.4027	185.3739	185.3739	(0.016)	0.0000	0.0000	0
2015/12/01	R210	05/05/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R210	05/05/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R210	05/05/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R210	05/05/2016	184.99	Call	Bond Future	412.6800	0.4127	383.8700	0.3839	(6.981)	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
2015/12/01	R210	05/05/2016	185.00	Call	Bond Future	402.6800	0.4027	373.8700	0.3739	(7.155)	0	0	0
2015/12/01	R210	05/05/2016	185.01	Call	Bond Future	392.6800	0.3927	363.8700	0.3639	(7.337)	0	0	0
2015/12/01	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R211	04/02/2016			Bond Future	135.5444	135.5444	135.5252	135.5252	(0.014)	0.0000	0.0000	1,010
2015/12/01	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R211	04/02/2016	138.99	Put	Bond Future	3,445.6100	3.4456	3,464.8100	3.4648	0.557	0	0	0
2015/12/01	R211	04/02/2016	139.01	Put	Bond Future	3,465.6100	3.4656	3,484.8100	3.4848	0.554	0	0	0
2015/12/01	R211	04/02/2016	139.00	Put	Bond Future	3,455.6100	3.4556	3,474.8100	3.4748	0.556	0	0	0
2015/12/01	R211	05/05/2016	139.01	Put	Bond Future	1,126.4200	1.1264	1,147.8400	1.1478	1.902	0	0	0
2015/12/01	R211	05/05/2016			Bond Future	137.8836	137.8836	137.8622	137.8622	(0.016)	0.0000	0.0000	0
2015/12/01	R211	05/05/2016	139.00	Put	Bond Future	1,116.4200	1.1164	1,137.8400	1.1378	1.919	0	0	0
2015/12/01	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R211	05/05/2016	138.99	Put	Bond Future	1,106.4200	1.1064	1,127.8400	1.1278	1.936	0	0	0
2015/12/01	R212	04/02/2016			Bond Future	141.7912	141.7912	141.8520	141.8520	0.043	0.0000	0.0000	1,569
2015/12/01	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R212	04/02/2016	145.99	Put	Bond Future	4,198.8400	4.1988	4,137.9800	4.1380	(1.449)	0	0	0
2015/12/01	R212	04/02/2016	146.01	Put	Bond Future	4,218.8400	4.2188	4,157.9800	4.1580	(1.443)	0	0	0
2015/12/01	R212	04/02/2016	146.00	Put	Bond Future	4,208.8400	4.2088	4,147.9800	4.1480	(1.446)	0	0	0
2015/12/01	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R212	05/05/2016			Bond Future	144.2381	144.2381	144.2981	144.2981	0.042	0.0000	0.0000	0
2015/12/01	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R212	05/05/2016	144.99	Put	Bond Future	751.8600	0.7519	691.8900	0.6919	(7.976)	0	0	0
2015/12/01	R212	05/05/2016	145.01	Put	Bond Future	771.8600	0.7719	711.8900	0.7119	(7.770)	0	0	0
2015/12/01	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/01	R212	05/05/2016	145.00	Put	Bond Future	761.8600	0.7619	701.8900	0.7019	(7.872)	0	0	0
2015/12/01	R213	04/02/2016			Bond Future	9.1235	85.9268	9.1688	85.6066	0.496	0.0000	0.0000	41,590
2015/12/01	R213	04/02/2016	8.75	Call	Bond Future	770.5200	0.7705	672.3700	0.6724	(12.738)	0	0	0
2015/12/01	R213	04/02/2016	8.74	Put	Bond Future	3,533.7900	3.5338	3,757.7000	3.7577	6.336	0	0	0
2015/12/01	R213	04/02/2016	8.76	Put	Bond Future	3,425.9900	3.4260	3,646.1900	3.6462	6.427	0	0	0
2015/12/01	R213	04/02/2016	8.75	Put	Bond Future	3,479.6600	3.4797	3,701.7200	3.7017	6.382	0	0	0
2015/12/01	R213	04/02/2016	8.76	Call	Bond Future	791.0000	0.7910	690.9900	0.6910	(12.643)	0	0	0
2015/12/01	R213	04/02/2016	8.74	Call	Bond Future	750.4100	0.7504	654.1100	0.6541	(12.833)	0	0	0
2015/12/01	R213	05/05/2016	8.74	Put	Bond Future	4,661.1500	4.6612	4,871.9600	4.8720	4.523	0	0	0
2015/12/01	R213	05/05/2016	8.76	Put	Bond Future	4,561.8600	4.5619	4,770.0900	4.7701	4.565	0	0	0
2015/12/01	R213	05/05/2016			Bond Future	9.1819	83.8710	9.2287	83.5441	0.510	0.0000	0.0000	0
2015/12/01	R213	05/05/2016	8.75	Put	Bond Future	4,611.2300	4.6112	4,820.7600	4.8208	4.544	0	0	0
2015/12/01	R213	05/05/2016	8.74	Call	Bond Future	1,485.7400	1.4857	1,369.6400	1.3696	(7.814)	0	0	0
2015/12/01	R213	05/05/2016	8.75	Call	Bond Future	1,509.5700	1.5096	1,392.1900	1.3922	(7.776)	0	0	0
2015/12/01	R213	05/05/2016	8.76	Call	Bond Future	1,533.8600	1.5339	1,415.1800	1.4152	(7.737)	0	0	0
2015/12/01	R213	04/08/2016			Bond Future	9.2302	85.4290	9.2787	85.0950	0.525	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
2015/12/01	R213	04/08/2016	8.99	Put	Bond Future	4,398.9400	4.3989	4,580.4000	4.5804	4.125	0	0	0
2015/12/01	R213	04/08/2016	9.01	Put	Bond Future	4,316.9400	4.3169	4,496.2300	4.4962	4.153	0	0	0
2015/12/01	R213	04/08/2016	9.00	Put	Bond Future	4,357.8100	4.3578	4,538.1800	4.5382	4.139	0	0	0
2015/12/01	R213	04/08/2016	9.01	Call	Bond Future	2,774.7800	2.7748	2,620.1400	2.6201	(5.573)	0	0	0
2015/12/01	R213	04/08/2016	8.99	Call	Bond Future	2,714.7200	2.7147	2,562.2500	2.5623	(5.616)	0	0	0
2015/12/01	R213	04/08/2016	9.00	Call	Bond Future	2,744.6600	2.7447	2,591.1000	2.5911	(5.595)	0	0	0
2015/12/01	R214	04/02/2016			Bond Future	9.2776	76.0502	9.3331	75.6353	0.598	0.0000	0.0000	30,469
2015/12/01	R214	04/02/2016	7.99	Put	Bond Future	10,853.8000	10.8538	11,260.7600	11.2608	3.749	0	0	0
2015/12/01	R214	04/02/2016	9.45	Call	Bond Future	2,661.9800	2.6620	2,398.8800	2.3989	(9.884)	0	0	0
2015/12/01	R214	04/02/2016	8.00	Call	Bond Future	31.3700	0.0314	23.1200	0.0231	(26.299)	0	0	0
2015/12/01	R214	04/02/2016	8.01	Call	Bond Future	32.8900	0.0329	24.2800	0.0243	(26.178)	0	0	0
2015/12/01	R214	04/02/2016	7.99	Call	Bond Future	29.9100	0.0299	22.0000	0.0220	(26.446)	0	0	0
2015/12/01	R214	04/02/2016	9.35	Call	Bond Future	2,240.8300	2.2408	2,001.9800	2.0020	(10.659)	0	0	0
2015/12/01	R214	04/02/2016	9.45	Put	Bond Future	1,385.2300	1.3852	1,537.0000	1.5370	10.956	0	0	25
2015/12/01	R214	04/02/2016	8.01	Put	Bond Future	10,669.4500	10.6694	11,075.7100	11.0757	3.808	0	0	0
2015/12/01	R214	04/02/2016	9.35	Put	Bond Future	1,700.0500	1.7000	1,876.0700	1.8761	10.354	0	0	25
2015/12/01	R214	04/02/2016	8.00	Put	Bond Future	10,761.5100	10.7615	11,168.1300	11.1681	3.778	0	0	0
2015/12/01	R214	05/05/2016	9.01	Call	Bond Future	1,972.5900	1.9726	1,801.6100	1.8016	(8.668)	0	0	0
2015/12/01	R214	05/05/2016			Bond Future	9.3297	74.0764	9.3868	73.6532	0.613	0.0000	0.0000	4,680
2015/12/01	R214	05/05/2016	8.99	Call	Bond Future	1,915.4400	1.9154	1,747.8500	1.7478	(8.749)	0	0	0
2015/12/01	R214	05/05/2016	9.00	Call	Bond Future	1,943.8900	1.9439	1,774.6000	1.7746	(8.709)	0	0	0
2015/12/01	R214	05/05/2016	8.99	Put	Bond Future	4,516.2800	4.5163	4,771.8800	4.7719	5.660	0	0	0
2015/12/01	R214	05/05/2016	9.01	Put	Bond Future	4,416.1300	4.4161	4,668.3400	4.6683	5.711	0	0	0
2015/12/01	R214	05/05/2016	9.00	Put	Bond Future	4,466.0100	4.4660	4,719.9100	4.7199	5.685	0	0	0
2015/12/01	R214	04/08/2016	9.25	Put	Bond Future	4,286.2400	4.2862	4,504.2000	4.5042	5.085	0	0	0
2015/12/01	R214	04/08/2016	9.24	Call	Bond Future	3,333.5500	3.3336	3,121.0700	3.1211	(6.374)	0	0	0
2015/12/01	R214	04/08/2016			Bond Future	9.3733	75.4525	9.4321	75.0206	0.628	0.0000	0.0000	0
2015/12/01	R214	04/08/2016	9.25	Call	Bond Future	3,367.6000	3.3676	3,153.7500	3.1538	(6.350)	0	0	0
2015/12/01	R214	04/08/2016	9.26	Call	Bond Future	3,402.3200	3.4023	3,187.1000	3.1871	(6.326)	0	0	0
2015/12/01	R214	04/08/2016	9.24	Put	Bond Future	4,327.5600	4.3276	4,546.8900	4.5469	5.068	0	0	0
2015/12/01	R214	04/08/2016	9.26	Put	Bond Future	4,245.7200	4.2457	4,462.3100	4.4623	5.101	0	0	0
2015/12/01	R248	04/02/2016	8.99	Put	Bond Future	4,653.4100	4.6534	5,087.3000	5.0873	9.324	0	0	0
2015/12/01	R248	04/02/2016	9.55	Put	Bond Future	1,648.6200	1.6486	1,871.4600	1.8715	13.517	0	0	75
2015/12/01	R248	04/02/2016			Bond Future	9.3441	97.8883	9.4099	97.2616	0.703	0.0000	0.0000	57,983
2015/12/01	R248	04/02/2016	9.00	Put	Bond Future	4,580.6900	4.5807	5,010.9800	5.0110	9.394	0	0	0
2015/12/01	R248	04/02/2016	9.01	Put	Bond Future	4,508.6600	4.5087	4,935.3400	4.9353	9.464	0	0	0
2015/12/01	R248	04/02/2016	8.99	Call	Bond Future	1,145.3100	1.1453	952.5700	0.9526	(16.829)	0	0	0
2015/12/01	R248	04/02/2016	9.00	Call	Bond Future	1,174.8000	1.1748	978.4600	0.9785	(16.713)	0	0	0
2015/12/01	R248	04/02/2016	9.45	Put	Bond Future	2,030.8000	2.0308	2,289.6600	2.2897	12.747	0	0	75
2015/12/01	R248	04/02/2016	9.01	Call	Bond Future	1,204.7900	1.2048	1,004.8400	1.0048	(16.596)	0	0	0
2015/12/01	R248	04/02/2016	9.45	Call	Bond Future	3,036.2700	3.0363	2,668.5000	2.6685	(12.113)	0	0	0
2015/12/01	R248	04/02/2016	9.55	Call	Bond Future	3,586.5700	3.5866	3,182.7800	3.1828	(11.258)	0	0	0
2015/12/01	R248	05/05/2016			Bond Future	9.3982	95.1533	9.4660	94.5145	0.721	0.0000	0.0000	0
2015/12/01	R248	05/05/2016	8.99	Put	Bond Future	6,257.3200	6.2573	6,662.7700	6.6628	6.480	0	0	0
2015/12/01	R248	05/05/2016	9.01	Put	Bond Future	6,122.3300	6.1223	6,522.7900	6.5228	6.541	0	0	0
2015/12/01	R248	05/05/2016	9.00	Put	Bond Future	6,189.5700	6.1896	6,592.5200	6.5925	6.510	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
2015/12/01	R248	05/05/2016	8.99	Call	Bond Future	2,237.5400	2.2375	2,004.1600	2.0042	(10.430)	0	0	0
2015/12/01	R248	05/05/2016	9.00	Call	Bond Future	2,271.8800	2.2719	2,036.0000	2.0360	(10.383)	0	0	0
2015/12/01	R248	05/05/2016	9.01	Call	Bond Future	2,306.5400	2.3065	2,068.1700	2.0682	(10.335)	0	0	0
2015/12/01	R248	04/08/2016			Bond Future	9.4438	96.9210	9.5136	96.2693	0.739	0.0000	0.0000	0
2015/12/01	R248	04/08/2016	9.25	Call	Bond Future	4,000.6700	4.0007	3,695.3900	3.6954	(7.631)	0	0	0
2015/12/01	R248	04/08/2016	9.24	Put	Bond Future	5,909.7600	5.9098	6,258.2500	6.2583	5.897	0	0	0
2015/12/01	R248	04/08/2016	9.26	Put	Bond Future	5,799.1100	5.7991	6,143.4600	6.1435	5.938	0	0	0
2015/12/01	R248	04/08/2016	9.25	Put	Bond Future	5,854.2300	5.8542	6,200.6500	6.2007	5.917	0	0	0
2015/12/01	R248	04/08/2016	9.26	Call	Bond Future	4,042.7800	4.0428	3,735.4300	3.7354	(7.602)	0	0	0
2015/12/01	R248	04/08/2016	9.24	Call	Bond Future	3,958.7900	3.9588	3,655.5800	3.6556	(7.659)	0	0	0

Total

649676