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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/10/2015 TO 21/10/2015

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2015/10/21 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 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 | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/10/21 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 2025 | 05/11/2015 | 123.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2025 | 05/11/2015 | | | Bond Future | 123.8871 | 123.8871 | 123.9627 | 123.9627 | 0.061 | 0.0000 | 0.0000 | 625 |
| 2015/10/21 | 2025 | 05/11/2015 | 123.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2025 | 05/11/2015 | 123.01 | Call | Bond Future | 877.0600 | 0.8771 | 952.7200 | 0.9527 | 8.627 | 0 | 0 | 0 |
| 2015/10/21 | 2025 | 05/11/2015 | 122.99 | Call | Bond Future | 897.0600 | 0.8971 | 972.7200 | 0.9727 | 8.434 | 0 | 0 | 0 |
| 2015/10/21 | 2025 | 05/11/2015 | 123.00 | Call | Bond Future | 887.0600 | 0.8871 | 962.7200 | 0.9627 | 8.529 | 0 | 0 | 0 |
| 2015/10/21 | 2025 | 05/11/2015 | 122.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2025 | 04/02/2016 | 126.01 | Put | Bond Future | 1,288.0700 | 1.2881 | 1,211.9900 | 1.2120 | (5.907) | 0 | 0 | 0 |
| 2015/10/21 | 2025 | 04/02/2016 | | | Bond Future | 124.7219 | 124.7219 | 124.7980 | 124.7980 | 0.061 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 2025 | 04/02/2016 | 126.00 | Put | Bond Future | 1,278.0700 | 1.2781 | 1,201.9900 | 1.2020 | (5.953) | 0 | 0 | 0 |
| 2015/10/21 | 2025 | 04/02/2016 | 126.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2025 | 04/02/2016 | 125.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2025 | 04/02/2016 | 126.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2025 | 04/02/2016 | 125.99 | Put | Bond Future | 1,268.0700 | 1.2681 | 1,191.9900 | 1.1920 | (6.000) | 0 | 0 | 0 |
| 2015/10/21 | 2030 | 05/11/2015 | 8.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2030 | 05/11/2015 | | | Bond Future | 8.6876 | 96.6429 | 8.8464 | 95.4219 | 1.827 | 0.0000 | 0.0000 | 9,973 |
| 2015/10/21 | 2030 | 05/11/2015 | 8.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2030 | 05/11/2015 | 8.49 | Put | Bond Future | 1,551.3300 | 1.5513 | 2,772.3500 | 2.7724 | 78.708 | 0 | 0 | 0 |
| 2015/10/21 | 2030 | 05/11/2015 | 8.51 | Put | Bond Future | 1,392.7000 | 1.3927 | 2,613.7200 | 2.6137 | 87.673 | 0 | 0 | 0 |
| 2015/10/21 | 2030 | 05/11/2015 | 8.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2030 | 05/11/2015 | 8.50 | Put | Bond Future | 1,471.9700 | 1.4720 | 2,692.9900 | 2.6930 | 82.951 | 0 | 0 | 0 |
| 2015/10/21 | 2030 | 04/02/2016 | 8.75 | Call | Bond Future | 19.4100 | 0.0194 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/21 | 2030 | 04/02/2016 | | | Bond Future | 8.7475 | 94.2316 | 8.9115 | 92.9898 | 1.875 | 0.0000 | 0.0000 | 400 |
| 2015/10/21 | 2030 | 04/02/2016 | 8.76 | Call | Bond Future | 95.7500 | 0.0957 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/21 | 2030 | 04/02/2016 | 8.74 | Put | Bond Future | 57.0300 | 0.0570 | 1,298.8900 | 1.2989 | 2177.556 | 0 | 0 | 0 |
| 2015/10/21 | 2030 | 04/02/2016 | 8.76 | Put | Bond Future | 0.0000 | 0.0000 | 1,146.1100 | 1.1461 | 100.000 | 0 | 0 | 0 |
| 2015/10/21 | 2030 | 04/02/2016 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2030 | 04/02/2016 | 8.75 | Put | Bond Future | 0.0000 | 0.0000 | 1,222.4500 | 1.2225 | 100.000 | 0 | 0 | 0 |
| 2015/10/21 | 2032 | 05/11/2015 | | | Bond Future | 8.7725 | 96.4117 | 8.9362 | 95.0623 | 1.867 | 0.0000 | 0.0000 | 2,982 |
| 2015/10/21 | 2032 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2032 | 05/11/2015 | 7.99 | Put | Bond Future | 6,851.3700 | 6.8514 | 8,200.7400 | 8.2007 | 19.695 | 0 | 0 | 0 |
| 2015/10/21 | 2032 | 05/11/2015 | 8.01 | Put | Bond Future | 6,667.5300 | 6.6675 | 8,016.9000 | 8.0169 | 20.238 | 0 | 0 | 0 |
| 2015/10/21 | 2032 | 05/11/2015 | 8.00 | Put | Bond Future | 6,759.3900 | 6.7594 | 8,108.7600 | 8.1088 | 19.963 | 0 | 0 | 0 |
| 2015/10/21 | 2032 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2032 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2032 | 04/02/2016 | | | Bond Future | 8.8318 | 98.0031 | 9.0007 | 96.6308 | 1.913 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 2032 | 04/02/2016 | 8.69 | Put | Bond Future | 1,174.2200 | 1.1742 | 2,546.5300 | 2.5465 | 116.870 | 0 | 0 | 0 |
| 2015/10/21 | 2032 | 04/02/2016 | 8.71 | Put | Bond Future | 1,007.2800 | 1.0073 | 2,379.5900 | 2.3796 | 136.239 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/10/21 | 2032 | 04/02/2016 | 8.70 | Put | Bond Future | 1,090.7000 | 1.0907 | 2,463.0100 | 2.4630 | 125.819 | 0 | 0 | 0 |
| 2015/10/21 | 2032 | 04/02/2016 | 8.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2032 | 04/02/2016 | 8.69 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2032 | 04/02/2016 | 8.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2032 | 05/05/2016 | | | Bond Future | 8.8801 | 95.5746 | 9.0546 | 94.1752 | 1.965 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 2032 | 05/05/2016 | 8.99 | Put | Bond Future | 0.0000 | 0.0000 | 514.7400 | 0.5147 | 100.000 | 0 | 0 | 0 |
| 2015/10/21 | 2032 | 05/05/2016 | 9.01 | Put | Bond Future | 0.0000 | 0.0000 | 355.0400 | 0.3550 | 100.000 | 0 | 0 | 0 |
| 2015/10/21 | 2032 | 05/05/2016 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 434.8400 | 0.4348 | 100.000 | 0 | 0 | 0 |
| 2015/10/21 | 2032 | 05/05/2016 | 9.01 | Call | Bond Future | 1,044.3100 | 1.0443 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/21 | 2032 | 05/05/2016 | 8.99 | Call | Bond Future | 884.6100 | 0.8846 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/21 | 2032 | 05/05/2016 | 9.00 | Call | Bond Future | 964.5100 | 0.9645 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/21 | 2033 | 05/11/2015 | 102.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2033 | 05/11/2015 | | | Bond Future | 102.7663 | 102.7663 | 102.8308 | 102.8308 | 0.063 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 2033 | 05/11/2015 | 102.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2033 | 05/11/2015 | 102.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2033 | 05/11/2015 | 102.40 | Call | Bond Future | 366.3100 | 0.3663 | 430.8300 | 0.4308 | 17.613 | 0 | 0 | 0 |
| 2015/10/21 | 2033 | 05/11/2015 | 102.41 | Call | Bond Future | 356.3100 | 0.3563 | 420.8300 | 0.4208 | 18.108 | 0 | 0 | 0 |
| 2015/10/21 | 2033 | 05/11/2015 | 102.39 | Call | Bond Future | 376.3100 | 0.3763 | 440.8300 | 0.4408 | 17.145 | 0 | 0 | 0 |
| 2015/10/21 | 2033 | 04/02/2016 | 102.40 | Call | Bond Future | 2,070.9300 | 2.0709 | 2,136.0000 | 2.1360 | 3.142 | 0 | 0 | 0 |
| 2015/10/21 | 2033 | 04/02/2016 | | | Bond Future | 104.4709 | 104.4709 | 104.5360 | 104.5360 | 0.062 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 2033 | 04/02/2016 | 102.41 | Call | Bond Future | 2,060.9300 | 2.0609 | 2,126.0000 | 2.1260 | 3.157 | 0 | 0 | 0 |
| 2015/10/21 | 2033 | 04/02/2016 | 102.39 | Call | Bond Future | 2,080.9300 | 2.0809 | 2,146.0000 | 2.1460 | 3.127 | 0 | 0 | 0 |
| 2015/10/21 | 2033 | 04/02/2016 | 102.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2033 | 04/02/2016 | 102.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2033 | 04/02/2016 | 102.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2033 | 05/05/2016 | | | Bond Future | 105.3336 | 105.3336 | 105.3964 | 105.3964 | 0.060 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 2033 | 05/05/2016 | 102.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2033 | 05/05/2016 | 102.40 | Call | Bond Future | 2,933.5900 | 2.9336 | 2,996.4300 | 2.9964 | 2.142 | 0 | 0 | 0 |
| 2015/10/21 | 2033 | 05/05/2016 | 102.41 | Call | Bond Future | 2,923.5900 | 2.9236 | 2,986.4300 | 2.9864 | 2.149 | 0 | 0 | 0 |
| 2015/10/21 | 2033 | 05/05/2016 | 102.39 | Call | Bond Future | 2,943.5900 | 2.9436 | 3,006.4300 | 3.0064 | 2.135 | 0 | 0 | 0 |
| 2015/10/21 | 2033 | 05/05/2016 | 102.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2033 | 05/05/2016 | 102.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2037 | 05/11/2015 | 7.99 | Put | Bond Future | 9,347.3800 | 9.3474 | 11,003.1100 | 11.0031 | 17.713 | 0 | 0 | 0 |
| 2015/10/21 | 2037 | 05/11/2015 | 8.01 | Put | Bond Future | 9,136.7900 | 9.1368 | 10,792.5200 | 10.7925 | 18.122 | 0 | 0 | 0 |
| 2015/10/21 | 2037 | 05/11/2015 | | | Bond Future | 8.9422 | 98.1606 | 9.1260 | 96.5049 | 2.056 | 0.0000 | 0.0000 | 49,825 |
| 2015/10/21 | 2037 | 05/11/2015 | 8.00 | Put | Bond Future | 9,242.0000 | 9.2420 | 10,897.7300 | 10.8977 | 17.915 | 0 | 0 | 0 |
| 2015/10/21 | 2037 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2037 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2037 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2037 | 04/02/2016 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2037 | 04/02/2016 | 8.75 | Put | Bond Future | 2,298.7800 | 2.2988 | 3,982.5300 | 3.9825 | 73.245 | 0 | 0 | 0 |
| 2015/10/21 | 2037 | 04/02/2016 | | | Bond Future | 9.0003 | 95.5240 | 9.1897 | 93.8403 | 2.105 | 0.0000 | 0.0000 | 370 |
| 2015/10/21 | 2037 | 04/02/2016 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2037 | 04/02/2016 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2037 | 04/02/2016 | 8.74 | Put | Bond Future | 2,392.4000 | 2.3924 | 4,076.1500 | 4.0762 | 70.379 | 0 | 0 | 0 |
| 2015/10/21 | 2037 | 04/02/2016 | 8.76 | Put | Bond Future | 2,205.2900 | 2.2053 | 3,889.0400 | 3.8890 | 76.351 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/10/21 | 2037 | 05/05/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2037 | 05/05/2016 | 9.00 | Put | Bond Future | 442.7900 | 0.4428 | 2,159.0500 | 2.1591 | 387.601 | 0 | 0 | 0 |
| 2015/10/21 | 2037 | 05/05/2016 | | | Bond Future | 9.0495 | 97.2097 | 9.2447 | 95.4935 | 2.158 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 2037 | 05/05/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2037 | 05/05/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2037 | 05/05/2016 | 8.99 | Put | Bond Future | 532.6700 | 0.5327 | 2,248.9300 | 2.2489 | 322.199 | 0 | 0 | 0 |
| 2015/10/21 | 2037 | 05/05/2016 | 9.01 | Put | Bond Future | 353.0400 | 0.3530 | 2,069.3000 | 2.0693 | 486.138 | 0 | 0 | 0 |
| 2015/10/21 | 2038 | 05/11/2015 | | | Bond Future | 127.7141 | 127.7141 | 127.7947 | 127.7947 | 0.063 | 0.0000 | 0.0000 | 7,309 |
| 2015/10/21 | 2038 | 05/11/2015 | 134.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2038 | 05/11/2015 | 133.99 | Put | Bond Future | 6,275.9000 | 6.2759 | 6,195.2600 | 6.1953 | (1.285) | 0 | 0 | 0 |
| 2015/10/21 | 2038 | 05/11/2015 | 134.01 | Put | Bond Future | 6,295.9000 | 6.2959 | 6,215.2600 | 6.2153 | (1.281) | 0 | 0 | 0 |
| 2015/10/21 | 2038 | 05/11/2015 | 134.00 | Put | Bond Future | 6,285.9000 | 6.2859 | 6,205.2600 | 6.2053 | (1.283) | 0 | 0 | 0 |
| 2015/10/21 | 2038 | 05/11/2015 | 134.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2038 | 05/11/2015 | 133.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2038 | 04/02/2016 | | | Bond Future | 128.4598 | 128.4598 | 128.5408 | 128.5408 | 0.063 | 0.0000 | 0.0000 | 745 |
| 2015/10/21 | 2038 | 04/02/2016 | 131.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2038 | 04/02/2016 | 130.99 | Put | Bond Future | 2,530.1800 | 2.5302 | 2,449.1500 | 2.4491 | (3.203) | 0 | 0 | 0 |
| 2015/10/21 | 2038 | 04/02/2016 | 131.01 | Put | Bond Future | 2,550.1800 | 2.5502 | 2,469.1500 | 2.4691 | (3.177) | 0 | 0 | 0 |
| 2015/10/21 | 2038 | 04/02/2016 | 131.00 | Put | Bond Future | 2,540.1800 | 2.5402 | 2,459.1500 | 2.4591 | (3.190) | 0 | 0 | 0 |
| 2015/10/21 | 2038 | 04/02/2016 | 131.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2038 | 04/02/2016 | 130.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2044 | 05/11/2015 | | | Bond Future | 9.0016 | 99.8391 | 9.1805 | 98.0836 | 1.988 | 0.0000 | 0.0000 | 17,516 |
| 2015/10/21 | 2044 | 05/11/2015 | 8.24 | Put | Bond Future | 8,119.9100 | 8.1199 | 9,875.3700 | 9.8754 | 21.619 | 0 | 0 | 0 |
| 2015/10/21 | 2044 | 05/11/2015 | 8.26 | Put | Bond Future | 7,892.3500 | 7.8924 | 9,647.8100 | 9.6478 | 22.243 | 0 | 0 | 0 |
| 2015/10/21 | 2044 | 05/11/2015 | 8.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2044 | 05/11/2015 | 8.25 | Put | Bond Future | 8,006.0200 | 8.0060 | 9,761.4800 | 9.7615 | 21.927 | 0 | 0 | 0 |
| 2015/10/21 | 2044 | 05/11/2015 | 8.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2044 | 05/11/2015 | 8.26 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2044 | 04/02/2016 | 8.99 | Put | Bond Future | 665.2600 | 0.6653 | 2,450.3700 | 2.4504 | 268.333 | 0 | 0 | 0 |
| 2015/10/21 | 2044 | 04/02/2016 | | | Bond Future | 9.0572 | 97.1050 | 9.2413 | 95.3199 | 2.033 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 2044 | 04/02/2016 | 9.01 | Put | Bond Future | 466.3400 | 0.4663 | 2,251.4500 | 2.2515 | 382.792 | 0 | 0 | 0 |
| 2015/10/21 | 2044 | 04/02/2016 | 9.00 | Put | Bond Future | 565.7100 | 0.5657 | 2,350.8200 | 2.3508 | 315.552 | 0 | 0 | 0 |
| 2015/10/21 | 2044 | 04/02/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2044 | 04/02/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2044 | 04/02/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2044 | 05/05/2016 | 8.99 | Put | Bond Future | 1,124.8900 | 1.1249 | 2,944.2600 | 2.9443 | 161.738 | 0 | 0 | 0 |
| 2015/10/21 | 2044 | 05/05/2016 | | | Bond Future | 9.1042 | 98.8186 | 9.2938 | 96.9992 | 2.083 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 2044 | 05/05/2016 | 9.01 | Put | Bond Future | 926.3300 | 0.9263 | 2,745.7000 | 2.7457 | 196.406 | 0 | 0 | 0 |
| 2015/10/21 | 2044 | 05/05/2016 | 9.00 | Put | Bond Future | 1,025.5200 | 1.0255 | 2,844.8900 | 2.8449 | 177.410 | 0 | 0 | 0 |
| 2015/10/21 | 2044 | 05/05/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2044 | 05/05/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2044 | 05/05/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2046 | 05/11/2015 | 132.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2046 | 05/11/2015 | | | Bond Future | 127.7367 | 127.7367 | 127.8174 | 127.8174 | 0.063 | 0.0000 | 0.0000 | 6,943 |
| 2015/10/21 | 2046 | 05/11/2015 | 133.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/10/21 | 2046 | 05/11/2015 | 133.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2046 | 05/11/2015 | 132.99 | Put | Bond Future | 5,253.3400 | 5.2533 | 5,172.6300 | 5.1726 | (1.536) | 0 | 0 | 0 |
| 2015/10/21 | 2046 | 05/11/2015 | 133.01 | Put | Bond Future | 5,273.3400 | 5.2733 | 5,192.6300 | 5.1926 | (1.531) | 0 | 0 | 0 |
| 2015/10/21 | 2046 | 05/11/2015 | 133.00 | Put | Bond Future | 5,263.3400 | 5.2633 | 5,182.6300 | 5.1826 | (1.533) | 0 | 0 | 0 |
| 2015/10/21 | 2046 | 04/02/2016 | 127.99 | Call | Bond Future | 1,865.4700 | 1.8655 | 1,946.8300 | 1.9468 | 4.361 | 0 | 0 | 0 |
| 2015/10/21 | 2046 | 04/02/2016 | | | Bond Future | 129.8555 | 129.8555 | 129.9368 | 129.9368 | 0.063 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 2046 | 04/02/2016 | 128.00 | Call | Bond Future | 1,855.4700 | 1.8555 | 1,936.8300 | 1.9368 | 4.385 | 0 | 0 | 0 |
| 2015/10/21 | 2046 | 04/02/2016 | 128.01 | Call | Bond Future | 1,845.4700 | 1.8455 | 1,926.8300 | 1.9268 | 4.409 | 0 | 0 | 0 |
| 2015/10/21 | 2046 | 04/02/2016 | 127.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2046 | 04/02/2016 | 128.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2046 | 04/02/2016 | 128.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2050 | 05/11/2015 | | | Bond Future | 137.0092 | 137.0092 | 135.9508 | 135.9508 | (0.772) | 0.0000 | 0.0000 | 5,431 |
| 2015/10/21 | 2050 | 05/11/2015 | 145.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2050 | 05/11/2015 | 144.99 | Put | Bond Future | 7,980.8200 | 7.9808 | 9,039.1700 | 9.0392 | 13.261 | 0 | 0 | 0 |
| 2015/10/21 | 2050 | 05/11/2015 | 145.01 | Put | Bond Future | 8,000.8200 | 8.0008 | 9,059.1700 | 9.0592 | 13.228 | 0 | 0 | 0 |
| 2015/10/21 | 2050 | 05/11/2015 | 145.00 | Put | Bond Future | 7,990.8200 | 7.9908 | 9,049.1700 | 9.0492 | 13.245 | 0 | 0 | 0 |
| 2015/10/21 | 2050 | 05/11/2015 | 145.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2050 | 05/11/2015 | 144.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2050 | 04/02/2016 | | | Bond Future | 137.7533 | 137.7533 | 136.6765 | 136.6765 | (0.782) | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 2050 | 04/02/2016 | 138.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2050 | 04/02/2016 | 137.99 | Put | Bond Future | 236.6700 | 0.2367 | 1,313.5100 | 1.3135 | 454.996 | 0 | 0 | 0 |
| 2015/10/21 | 2050 | 04/02/2016 | 138.01 | Put | Bond Future | 256.6700 | 0.2567 | 1,333.5100 | 1.3335 | 419.543 | 0 | 0 | 0 |
| 2015/10/21 | 2050 | 04/02/2016 | 138.00 | Put | Bond Future | 246.6700 | 0.2467 | 1,323.5100 | 1.3235 | 436.551 | 0 | 0 | 0 |
| 2015/10/21 | 2050 | 04/02/2016 | 138.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 2050 | 04/02/2016 | 137.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | AL37 | 05/11/2015 | | | Index Future | 468.5380 | 468.5380 | 466.7290 | 466.7290 | (0.386) | 0.0000 | 0.0000 | 3 |
| 2015/10/21 | AL37 | 04/02/2016 | | | Index Future | 476.2690 | 476.2690 | 474.4290 | 474.4290 | (0.386) | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | AL7T | 05/11/2015 | | | Index Future | 551.7950 | 551.7950 | 546.5330 | 546.5330 | (0.954) | 0.0000 | 0.0000 | 1 |
| 2015/10/21 | AL7T | 04/02/2016 | | | Index Future | 560.9000 | 560.9000 | 555.5510 | 555.5510 | (0.954) | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | ALBI | 05/11/2015 | | | Index Future | 503.3280 | 503.3280 | 497.6320 | 497.6320 | (1.132) | 0.0000 | 0.0000 | 459 |
| 2015/10/21 | ALBI | 04/02/2016 | | | Index Future | 511.6330 | 511.6330 | 505.8430 | 505.8430 | (1.132) | 0.0000 | 0.0000 | 146 |
| 2015/10/21 | ALBI | 05/05/2016 | | | Index Future | 520.6470 | 520.6470 | 514.7450 | 514.7450 | (1.134) | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/10/21 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/10/21 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | EL28 | 05/11/2015 | 126.99 | Put | Bond Future | 250.1000 | 0.2501 | 99.3700 | 0.0994 | (60.268) | 0 | 0 | 0 |
| 2015/10/21 | EL28 | 05/11/2015 | | | Bond Future | 126.7399 | 126.7399 | 126.8906 | 126.8906 | 0.119 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | EL28 | 05/11/2015 | 127.01 | Put | Bond Future | 270.1000 | 0.2701 | 119.3700 | 0.1194 | (55.805) | 0 | 0 | 0 |
| 2015/10/21 | EL28 | 05/11/2015 | 126.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | EL28 | 05/11/2015 | 127.00 | Put | Bond Future | 260.1000 | 0.2601 | 109.3700 | 0.1094 | (57.951) | 0 | 0 | 0 |
| 2015/10/21 | EL28 | 05/11/2015 | 127.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | EL28 | 05/11/2015 | 127.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | EL28 | 04/02/2016 | 128.99 | Put | Bond Future | 147.7500 | 0.1478 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/21 | EL28 | 04/02/2016 | | | Bond Future | 128.8423 | 128.8423 | 128.9946 | 128.9946 | 0.118 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | EL28 | 04/02/2016 | 129.01 | Put | Bond Future | 167.7500 | 0.1677 | 15.4300 | 0.0154 | (90.802) | 0 | 0 | 0 |
| 2015/10/21 | EL28 | 04/02/2016 | 128.99 | Call | Bond Future | 0.0000 | 0.0000 | 4.5700 | 0.0046 | 100.000 | 0 | 0 | 0 |
| 2015/10/21 | EL28 | 04/02/2016 | 129.00 | Put | Bond Future | 157.7500 | 0.1578 | 5.4300 | 0.0054 | (96.558) | 0 | 0 | 0 |
| 2015/10/21 | EL28 | 04/02/2016 | 129.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | EL28 | 04/02/2016 | 129.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | ES33 | 05/11/2015 | 9.00 | Put | Bond Future | 5,999.2600 | 5.9993 | 7,251.3700 | 7.2514 | 20.871 | 0 | 0 | 0 |
| 2015/10/21 | ES33 | 05/11/2015 | | | Bond Future | 9.7982 | 81.9341 | 9.9761 | 80.6820 | 1.816 | 0.0000 | 0.0000 | 6,561 |
| 2015/10/21 | ES33 | 05/11/2015 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | ES33 | 05/11/2015 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | ES33 | 05/11/2015 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | ES33 | 05/11/2015 | 8.99 | Put | Bond Future | 6,078.5900 | 6.0786 | 7,330.7000 | 7.3307 | 20.599 | 0 | 0 | 0 |
| 2015/10/21 | ES33 | 05/11/2015 | 9.01 | Put | Bond Future | 5,920.0300 | 5.9200 | 7,172.1400 | 7.1721 | 21.150 | 0 | 0 | 0 |
| 2015/10/21 | ES33 | 04/02/2016 | 10.01 | Call | Bond Future | 851.1200 | 0.8511 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/10/21 | ES33 | 04/02/2016 | | | Bond Future | 9.8876 | | 83.2866 | 10.0715 | 82.0133 | 1.860 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | ES33 | 04/02/2016 | 9.99 | Call | Bond Future | 712.9900 | | 0.7130 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/21 | ES33 | 04/02/2016 | 10.00 | Call | Bond Future | 782.1000 | | 0.7821 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/21 | ES33 | 04/02/2016 | 9.99 | Put | Bond Future | 0.0000 | | 0.0000 | 560.3600 | 0.5604 | 100.000 | 0 | 0 | 0 |
| 2015/10/21 | ES33 | 04/02/2016 | 10.01 | Put | Bond Future | 0.0000 | | 0.0000 | 422.2300 | 0.4222 | 100.000 | 0 | 0 | 0 |
| 2015/10/21 | ES33 | 04/02/2016 | 10.00 | Put | Bond Future | 0.0000 | | 0.0000 | 491.2500 | 0.4913 | 100.000 | 0 | 0 | 0 |
| 2015/10/21 | ES33 | 05/05/2016 | 10.01 | Call | Bond Future | 311.8500 | | 0.3118 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/21 | ES33 | 05/05/2016 | | | Bond Future | 9.9648 | | 80.9651 | 10.1549 | 79.6670 | 1.908 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | ES33 | 05/05/2016 | 9.99 | Call | Bond Future | 174.2100 | | 0.1742 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/21 | ES33 | 05/05/2016 | 10.00 | Call | Bond Future | 243.0800 | | 0.2431 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/21 | ES33 | 05/05/2016 | 9.99 | Put | Bond Future | 0.0000 | | 0.0000 | 1,123.9200 | 1.1239 | 100.000 | 0 | 0 | 0 |
| 2015/10/21 | ES33 | 05/05/2016 | 10.01 | Put | Bond Future | 0.0000 | | 0.0000 | 986.2800 | 0.9863 | 100.000 | 0 | 0 | 0 |
| 2015/10/21 | ES33 | 05/05/2016 | 10.00 | Put | Bond Future | 0.0000 | | 0.0000 | 1,055.0500 | 1.0550 | 100.000 | 0 | 0 | 0 |
| 2015/10/21 | GOVI | 05/11/2015 | 530.00 | Call | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | GOVI | 05/11/2015 | | | GOVI | 499.9960 | | 499.9960 | 495.0360 | 495.0360 | (0.992) | 0.0000 | 0.0000 | 446 |
| 2015/10/21 | GOVI | 05/11/2015 | 530.01 | Call | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | GOVI | 05/11/2015 | 529.99 | Put | GOVI | 299,940.0000 | | 29.9940 | 349,540.0000 | 34.9540 | 16.537 | 0 | 0 | 0 |
| 2015/10/21 | GOVI | 05/11/2015 | 530.01 | Put | GOVI | 300,140.0000 | | 30.0140 | 349,740.0000 | 34.9740 | 16.526 | 0 | 0 | 0 |
| 2015/10/21 | GOVI | 05/11/2015 | 529.99 | Call | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | GOVI | 05/11/2015 | 530.00 | Put | GOVI | 300,040.0000 | | 30.0040 | 349,640.0000 | 34.9640 | 16.531 | 0 | 0 | 0 |
| 2015/10/21 | GOVI | 04/02/2016 | 512.01 | Call | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | GOVI | 04/02/2016 | | | GOVI | 508.2470 | | 508.2470 | 503.2030 | 503.2030 | (0.992) | 0.0000 | 0.0000 | 26 |
| 2015/10/21 | GOVI | 04/02/2016 | 511.99 | Call | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | GOVI | 04/02/2016 | 512.00 | Call | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | GOVI | 04/02/2016 | 511.99 | Put | GOVI | 37,430.0000 | | 3.7430 | 87,870.0000 | 8.7870 | 134.758 | 0 | 0 | 0 |
| 2015/10/21 | GOVI | 04/02/2016 | 512.01 | Put | GOVI | 37,630.0000 | | 3.7630 | 88,070.0000 | 8.8070 | 134.042 | 0 | 0 | 0 |
| 2015/10/21 | GOVI | 04/02/2016 | 512.00 | Put | GOVI | 37,530.0000 | | 3.7530 | 87,970.0000 | 8.7970 | 134.399 | 0 | 0 | 0 |
| 2015/10/21 | GOVI | 05/05/2016 | 518.01 | Put | GOVI | 8,090.0000 | | 0.8090 | 59,510.0000 | 5.9510 | 635.600 | 0 | 0 | 0 |
| 2015/10/21 | GOVI | 05/05/2016 | | | GOVI | 517.2010 | | 517.2010 | 512.0590 | 512.0590 | (0.994) | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | GOVI | 05/05/2016 | 518.00 | Put | GOVI | 7,990.0000 | | 0.7990 | 59,410.0000 | 5.9410 | 643.554 | 0 | 0 | 0 |
| 2015/10/21 | GOVI | 05/05/2016 | 518.01 | Call | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | GOVI | 05/05/2016 | 517.99 | Call | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | GOVI | 05/05/2016 | 518.00 | Call | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | GOVI | 05/05/2016 | 517.99 | Put | GOVI | 7,890.0000 | | 0.7890 | 59,310.0000 | 5.9310 | 651.711 | 0 | 0 | 0 |
| 2015/10/21 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | IGOV | 05/11/2015 | | | Index Future | 234.2400 | | 234.2400 | 234.1400 | 234.1400 | (0.043) | 0.0000 | 0.0000 | 915 |
| 2015/10/21 | IGOV | 04/02/2016 | | | Index Future | 238.1240 | | 238.1240 | 238.0220 | 238.0220 | (0.043) | 0.0000 | 0.0000 | 138 |
| 2015/10/21 | IGOV | 05/05/2016 | | | Index Future | 242.3390 | | 242.3390 | 242.2300 | 242.2300 | (0.045) | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | ILBI | 05/11/2015 | | | Index Future | 635.2270 | | 635.2270 | 635.2500 | 635.2500 | 0.004 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | ILBI | 04/02/2016 | | | Index Future | 646.0290 | | 646.0290 | 646.0500 | 646.0500 | 0.003 | 0.0000 | 0.0000 | 161 |
| 2015/10/21 | IS01 | 19/12/2016 | | | Interest Rate Swap | 99.6778 | | 99.6778 | 99.7075 | 99.7075 | 0.030 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | IS02 | 18/12/2017 | | | Interest Rate Swap | 99.5169 | | 99.5169 | 99.6458 | 99.6458 | 0.130 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/10/21 | IS05 | 17/12/2020 | | | Interest Rate Swap | 98.5322 | 98.5322 | 99.1155 | 99.1155 | 0.592 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | IS10 | 17/12/2025 | | | Interest Rate Swap | 100.0899 | 100.0899 | 100.9424 | 100.9424 | 0.852 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | JBAF | 21/10/2015 | | | Jibar Tradeable Future | 6.3100 | 93.6900 | 6.3100 | 93.6900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | JBAF | 18/11/2015 | | | Jibar Tradeable Future | 6.3400 | 93.6600 | 6.3400 | 93.6600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | JBAF | 15/12/2015 | | | Jibar Tradeable Future | 6.4000 | 93.6000 | 6.4000 | 93.6000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | JBAF | 20/01/2016 | | | Jibar Tradeable Future | 6.4500 | 93.5500 | 6.4500 | 93.5500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | JBAF | 17/02/2016 | | | Jibar Tradeable Future | 6.5300 | 93.4700 | 6.5300 | 93.4700 | 0.000 | 0.0000 | 0.0000 | 2,000 |
| 2015/10/21 | JBAF | 16/03/2016 | | | Jibar Tradeable Future | 6.5700 | 93.4300 | 6.5700 | 93.4300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | JBAF | 15/06/2016 | | | Jibar Tradeable Future | 6.8200 | 93.1800 | 6.8200 | 93.1800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | JBAF | 21/09/2016 | | | Jibar Tradeable Future | 7.0500 | 92.9500 | 7.0500 | 92.9500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | JBAF | 21/12/2016 | | | Jibar Tradeable Future | 7.2200 | 92.7800 | 7.2200 | 92.7800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | JBAF | 15/03/2017 | | | Jibar Tradeable Future | 7.4000 | 92.6000 | 7.4000 | 92.6000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | JBAF | 21/06/2017 | | | Jibar Tradeable Future | 7.5600 | 92.4400 | 7.5600 | 92.4400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | JBAF | 20/09/2017 | | | Jibar Tradeable Future | 7.6800 | 92.3200 | 7.6800 | 92.3200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | R023 | 05/11/2015 | | | Bond Future | 8.0645 | 99.7910 | 8.1830 | 99.1555 | 1.470 | 0.0000 | 0.0000 | 14,015 |
| 2015/10/21 | R023 | 05/11/2015 | 7.99 | Put | Bond Future | 818.6000 | 0.8186 | 1,238.7800 | 1.2388 | 51.329 | 0 | 0 | 0 |
| 2015/10/21 | R023 | 05/11/2015 | 8.01 | Put | Bond Future | 754.7400 | 0.7547 | 1,157.7200 | 1.1577 | 53.393 | 0 | 0 | 0 |
| 2015/10/21 | R023 | 05/11/2015 | 7.99 | Call | Bond Future | 416.4600 | 0.4165 | 201.1900 | 0.2012 | (51.690) | 0 | 0 | 0 |
| 2015/10/21 | R023 | 05/11/2015 | 8.00 | Put | Bond Future | 786.2800 | 0.7863 | 1,197.8800 | 1.1979 | 52.348 | 0 | 0 | 0 |
| 2015/10/21 | R023 | 05/11/2015 | 8.00 | Call | Bond Future | 438.2300 | 0.4382 | 214.3800 | 0.2144 | (51.080) | 0 | 0 | 0 |
| 2015/10/21 | R023 | 05/11/2015 | 8.01 | Call | Bond Future | 460.7500 | 0.4608 | 228.2800 | 0.2283 | (50.455) | 0 | 0 | 0 |
| 2015/10/21 | R023 | 04/02/2016 | 8.01 | Put | Bond Future | 1,803.6800 | 1.8037 | 2,173.1700 | 2.1732 | 20.485 | 0 | 0 | 0 |
| 2015/10/21 | R023 | 04/02/2016 | | | Bond Future | 8.1325 | 101.4382 | 8.2569 | 100.7916 | 1.529 | 0.0000 | 0.0000 | 1,050 |
| 2015/10/21 | R023 | 04/02/2016 | 8.00 | Put | Bond Future | 1,833.5500 | 1.8335 | 2,206.7400 | 2.2067 | 20.353 | 0 | 0 | 0 |
| 2015/10/21 | R023 | 04/02/2016 | 8.01 | Call | Bond Future | 1,161.3000 | 1.1613 | 884.1900 | 0.8842 | (23.862) | 0 | 0 | 0 |
| 2015/10/21 | R023 | 04/02/2016 | 7.99 | Call | Bond Future | 1,116.0000 | 1.1160 | 846.4800 | 0.8465 | (24.151) | 0 | 0 | 0 |
| 2015/10/21 | R023 | 04/02/2016 | 8.00 | Call | Bond Future | 1,138.5100 | 1.1385 | 865.1000 | 0.8651 | (24.015) | 0 | 0 | 0 |
| 2015/10/21 | R023 | 04/02/2016 | 7.99 | Put | Bond Future | 1,863.7400 | 1.8637 | 2,240.8200 | 2.2408 | 20.232 | 0 | 0 | 0 |
| 2015/10/21 | R023 | 05/05/2016 | | | Bond Future | 8.1762 | 99.2987 | 8.3070 | 98.6378 | 1.600 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | R023 | 05/05/2016 | 8.24 | Put | Bond Future | 1,874.6000 | 1.8746 | 2,182.0100 | 2.1820 | 16.399 | 0 | 0 | 0 |
| 2015/10/21 | R023 | 05/05/2016 | 8.26 | Put | Bond Future | 1,828.0700 | 1.8281 | 2,130.2300 | 2.1302 | 16.529 | 0 | 0 | 0 |
| 2015/10/21 | R023 | 05/05/2016 | 8.24 | Call | Bond Future | 2,197.8500 | 2.1978 | 1,844.3500 | 1.8444 | (16.084) | 0 | 0 | 0 |
| 2015/10/21 | R023 | 05/05/2016 | 8.25 | Put | Bond Future | 1,851.0800 | 1.8511 | 2,155.8700 | 2.1559 | 16.466 | 0 | 0 | 0 |
| 2015/10/21 | R023 | 05/05/2016 | 8.25 | Call | Bond Future | 2,224.8300 | 2.2248 | 1,868.7100 | 1.8687 | (16.007) | 0 | 0 | 0 |
| 2015/10/21 | R023 | 05/05/2016 | 8.26 | Call | Bond Future | 2,252.2900 | 2.2523 | 1,893.5400 | 1.8935 | (15.928) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/10/21 | R186 | 05/11/2015 | 7.75 | Put | Bond Future | 4,205.0900 | 4.2051 | 5,434.5800 | 5.4346 | 29.238 | 0 | 0 | 0 |
| 2015/10/21 | R186 | 05/11/2015 | 8.24 | Call | Bond Future | 821.2200 | 0.8212 | 336.8400 | 0.3368 | (58.983) | 0 | 0 | 0 |
| 2015/10/21 | R186 | 05/11/2015 | 8.25 | Put | Bond Future | 959.4200 | 0.9594 | 1,712.5100 | 1.7125 | 78.494 | 0 | 0 | 8,650 |
| 2015/10/21 | R186 | 05/11/2015 | 8.45 | Call | Bond Future | 1,834.6000 | 1.8346 | 991.5900 | 0.9916 | (45.951) | 0 | 0 | 200 |
| 2015/10/21 | R186 | 05/11/2015 | 8.75 | Call | Bond Future | 3,836.4300 | 3.8364 | 2,671.6900 | 2.6717 | (30.360) | 0 | 0 | 0 |
| 2015/10/21 | R186 | 05/11/2015 | 8.85 | Put | Bond Future | 20.8800 | 0.0209 | 66.3000 | 0.0663 | 217.529 | 0 | 0 | 2,283 |
| 2015/10/21 | R186 | 05/11/2015 | | | Bond Future | 8.2626 | 120.1209 | 8.4215 | 118.8666 | 1.923 | 0.0000 | 0.0000 | 32,910 |
| 2015/10/21 | R186 | 05/11/2015 | 8.00 | Put | Bond Future | 2,330.7600 | 2.3308 | 3,426.6600 | 3.4267 | 47.019 | 0 | 0 | 0 |
| 2015/10/21 | R186 | 05/11/2015 | 9.00 | Put | Bond Future | 5.3000 | 0.0053 | 19.2400 | 0.0192 | 263.019 | 0 | 0 | 2,600 |
| 2015/10/21 | R186 | 05/11/2015 | 8.22 | Call | Bond Future | 748.6000 | 0.7486 | 297.7600 | 0.2978 | (60.224) | 0 | 0 | 0 |
| 2015/10/21 | R186 | 05/11/2015 | 8.24 | Put | Bond Future | 1,001.2000 | 1.0012 | 1,771.2200 | 1.7712 | 76.910 | 0 | 0 | 0 |
| 2015/10/21 | R186 | 05/11/2015 | 8.35 | Put | Bond Future | 605.6900 | 0.6057 | 1,184.1200 | 1.1841 | 95.499 | 0 | 0 | 9,430 |
| 2015/10/21 | R186 | 05/11/2015 | 8.26 | Put | Bond Future | 918.9900 | 0.9190 | 1,654.8200 | 1.6548 | 80.069 | 0 | 0 | 0 |
| 2015/10/21 | R186 | 05/11/2015 | 8.50 | Put | Bond Future | 267.4300 | 0.2674 | 603.9400 | 0.6039 | 125.831 | 0 | 0 | 4,666 |
| 2015/10/21 | R186 | 05/11/2015 | 8.55 | Put | Bond Future | 196.4100 | 0.1964 | 466.0600 | 0.4661 | 137.289 | 0 | 0 | 4,667 |
| 2015/10/21 | R186 | 05/11/2015 | 7.73 | Call | Bond Future | 24.3700 | 0.0244 | 3.5800 | 0.0036 | (85.310) | 0 | 0 | 169 |
| 2015/10/21 | R186 | 05/11/2015 | 7.86 | Call | Bond Future | 77.1600 | 0.0772 | 15.4100 | 0.0154 | (80.029) | 0 | 0 | 674 |
| 2015/10/21 | R186 | 05/11/2015 | 8.35 | Call | Bond Future | 1,297.7900 | 1.2978 | 621.8200 | 0.6218 | (52.086) | 0 | 0 | 843 |
| 2015/10/21 | R186 | 05/11/2015 | 8.00 | Call | Bond Future | 216.6500 | 0.2166 | 58.1500 | 0.0582 | (73.159) | 0 | 0 | 200 |
| 2015/10/21 | R186 | 05/11/2015 | 8.45 | Put | Bond Future | 357.4300 | 0.3574 | 768.8200 | 0.7688 | 115.097 | 0 | 0 | 6,308 |
| 2015/10/21 | R186 | 05/11/2015 | 8.75 | Put | Bond Future | 47.4400 | 0.0474 | 137.1000 | 0.1371 | 188.997 | 0 | 0 | 10,200 |
| 2015/10/21 | R186 | 05/11/2015 | 8.85 | Call | Bond Future | 4,566.2700 | 4.5663 | 3,357.2900 | 3.3573 | (26.476) | 0 | 0 | 0 |
| 2015/10/21 | R186 | 05/11/2015 | 9.00 | Call | Bond Future | 5,672.2300 | 5.6722 | 4,431.7700 | 4.4318 | (21.869) | 0 | 0 | 0 |
| 2015/10/21 | R186 | 05/11/2015 | 7.73 | Put | Bond Future | 4,367.0200 | 4.3670 | 5,600.6300 | 5.6006 | 28.248 | 0 | 0 | 0 |
| 2015/10/21 | R186 | 05/11/2015 | 7.75 | Call | Bond Future | 29.4600 | 0.0295 | 4.5500 | 0.0046 | (84.555) | 0 | 0 | 1,200 |
| 2015/10/21 | R186 | 05/11/2015 | 7.86 | Put | Bond Future | 3,339.7600 | 3.3398 | 4,532.4100 | 4.5324 | 35.711 | 0 | 0 | 0 |
| 2015/10/21 | R186 | 05/11/2015 | 8.25 | Call | Bond Future | 859.0900 | 0.8591 | 357.7800 | 0.3578 | (58.354) | 0 | 0 | 0 |
| 2015/10/21 | R186 | 05/11/2015 | 8.22 | Put | Bond Future | 1,088.1000 | 1.0881 | 1,891.6600 | 1.8917 | 73.850 | 0 | 0 | 1,090 |
| 2015/10/21 | R186 | 05/11/2015 | 8.26 | Call | Bond Future | 898.2400 | 0.8982 | 379.6700 | 0.3797 | (57.732) | 0 | 0 | 0 |
| 2015/10/21 | R186 | 05/11/2015 | 8.50 | Call | Bond Future | 2,134.4000 | 2.1344 | 1,216.5100 | 1.2165 | (43.005) | 0 | 0 | 650 |
| 2015/10/21 | R186 | 05/11/2015 | 8.55 | Call | Bond Future | 2,451.3700 | 2.4514 | 1,466.6200 | 1.4666 | (40.171) | 0 | 0 | 0 |
| 2015/10/21 | R186 | 04/02/2016 | 7.50 | Call | Bond Future | 344.7200 | 0.3447 | 203.5500 | 0.2036 | (40.952) | 0 | 0 | 0 |
| 2015/10/21 | R186 | 04/02/2016 | | | Bond Future | 8.3201 | 116.8063 | 8.4852 | 115.5304 | 1.984 | 0.0000 | 0.0000 | 6,227 |
| 2015/10/21 | R186 | 04/02/2016 | 8.75 | Call | Bond Future | 4,296.3800 | 4.2964 | 3,403.6300 | 3.4036 | (20.779) | 0 | 0 | 0 |
| 2015/10/21 | R186 | 04/02/2016 | 7.51 | Call | Bond Future | 355.1100 | 0.3551 | 210.3400 | 0.2103 | (40.768) | 0 | 0 | 0 |
| 2015/10/21 | R186 | 04/02/2016 | 7.49 | Call | Bond Future | 334.9500 | 0.3349 | 197.2100 | 0.1972 | (41.123) | 0 | 0 | 0 |
| 2015/10/21 | R186 | 04/02/2016 | 7.50 | Put | Bond Future | 6,977.8100 | 6.9778 | 8,112.5700 | 8.1126 | 16.262 | 0 | 0 | 0 |
| 2015/10/21 | R186 | 04/02/2016 | 7.49 | Put | Bond Future | 7,052.0600 | 7.0521 | 8,190.2500 | 8.1902 | 16.140 | 0 | 0 | 0 |
| 2015/10/21 | R186 | 04/02/2016 | 8.75 | Put | Bond Future | 1,013.8500 | 1.0139 | 1,397.0300 | 1.3970 | 37.795 | 0 | 0 | 6,700 |
| 2015/10/21 | R186 | 04/02/2016 | 7.51 | Put | Bond Future | 6,904.2600 | 6.9043 | 8,035.4200 | 8.0354 | 16.384 | 0 | 0 | 0 |
| 2015/10/21 | R186 | 05/05/2016 | | | Bond Future | 8.3634 | 118.8666 | 8.5353 | 117.5648 | 2.055 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | R186 | 05/05/2016 | 8.34 | Call | Bond Future | 3,028.2500 | 3.0282 | 2,428.5900 | 2.4286 | (19.802) | 0 | 0 | 0 |
| 2015/10/21 | R186 | 05/05/2016 | 8.35 | Call | Bond Future | 3,065.9700 | 3.0660 | 2,461.5900 | 2.4616 | (19.713) | 0 | 0 | 0 |
| 2015/10/21 | R186 | 05/05/2016 | 8.33 | Call | Bond Future | 2,990.7900 | 2.9908 | 2,395.5200 | 2.3955 | (19.903) | 0 | 0 | 0 |
| 2015/10/21 | R186 | 05/05/2016 | 8.35 | Put | Bond Future | 3,168.4500 | 3.1685 | 3,865.9000 | 3.8659 | 22.012 | 0 | 0 | 0 |
| 2015/10/21 | R186 | 05/05/2016 | 7.56 | Put | Bond Future | 7,269.0900 | 7.2691 | 8,324.4800 | 8.3245 | 14.519 | 0 | 0 | 0 |
| 2015/10/21 | R186 | 05/05/2016 | 8.34 | Put | Bond Future | 3,207.1800 | 3.2072 | 3,909.3500 | 3.9094 | 21.894 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/10/21 | R186 | 05/05/2016 | 7.56 | Call | Bond Future | 909.5400 | 0.9095 | 663.1000 | 0.6631 | (27.095) | 0 | 0 | 0 |
| 2015/10/21 | R186 | 05/05/2016 | 8.33 | Put | Bond Future | 3,246.2300 | 3.2462 | 3,952.7900 | 3.9528 | 21.766 | 0 | 0 | 0 |
| 2015/10/21 | R186 | 04/08/2016 | 8.51 | Put | Bond Future | 3,355.8700 | 3.3559 | 3,972.7400 | 3.9727 | 18.382 | 0 | 0 | 0 |
| 2015/10/21 | R186 | 04/08/2016 | | | Bond Future | 8.4072 | 115.7031 | 8.5859 | 114.3779 | 2.125 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | R186 | 04/08/2016 | 8.50 | Put | Bond Future | 3,390.1900 | 3.3902 | 4,011.2700 | 4.0113 | 18.320 | 0 | 0 | 0 |
| 2015/10/21 | R186 | 04/08/2016 | 8.51 | Call | Bond Future | 4,120.9200 | 4.1209 | 3,412.6200 | 3.4126 | (17.188) | 0 | 0 | 0 |
| 2015/10/21 | R186 | 04/08/2016 | 8.49 | Call | Bond Future | 4,041.9300 | 4.0419 | 3,342.0600 | 3.3421 | (17.315) | 0 | 0 | 0 |
| 2015/10/21 | R186 | 04/08/2016 | 8.50 | Call | Bond Future | 4,081.1200 | 4.0811 | 3,377.0300 | 3.3770 | (17.252) | 0 | 0 | 0 |
| 2015/10/21 | R186 | 04/08/2016 | 8.49 | Put | Bond Future | 3,425.1800 | 3.4252 | 4,050.4800 | 4.0505 | 18.256 | 0 | 0 | 0 |
| 2015/10/21 | R197 | 05/11/2015 | 295.00 | Call | Bond Future | 996.4200 | 0.9964 | 1,177.8400 | 1.1778 | 18.207 | 0 | 0 | 0 |
| 2015/10/21 | R197 | 05/11/2015 | | | Bond Future | 295.9964 | 295.9964 | 296.1778 | 296.1778 | 0.061 | 0.0000 | 0.0000 | 927 |
| 2015/10/21 | R197 | 05/11/2015 | 294.99 | Call | Bond Future | 1,006.4200 | 1.0064 | 1,187.8400 | 1.1878 | 18.026 | 0 | 0 | 0 |
| 2015/10/21 | R197 | 05/11/2015 | 295.01 | Call | Bond Future | 986.4200 | 0.9864 | 1,167.8400 | 1.1678 | 18.392 | 0 | 0 | 0 |
| 2015/10/21 | R197 | 05/11/2015 | 294.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R197 | 05/11/2015 | 295.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R197 | 05/11/2015 | 295.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R197 | 04/02/2016 | 297.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R197 | 04/02/2016 | | | Bond Future | 294.5523 | 294.5523 | 294.7347 | 294.7347 | 0.062 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | R197 | 04/02/2016 | 296.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R197 | 04/02/2016 | 297.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R197 | 04/02/2016 | 296.99 | Put | Bond Future | 2,437.7100 | 2.4377 | 2,255.2500 | 2.2553 | (7.485) | 0 | 0 | 0 |
| 2015/10/21 | R197 | 04/02/2016 | 297.01 | Put | Bond Future | 2,457.7100 | 2.4577 | 2,275.2500 | 2.2753 | (7.424) | 0 | 0 | 0 |
| 2015/10/21 | R197 | 04/02/2016 | 297.00 | Put | Bond Future | 2,447.7100 | 2.4477 | 2,265.2500 | 2.2653 | (7.454) | 0 | 0 | 0 |
| 2015/10/21 | R202 | 05/11/2015 | | | Bond Future | 242.5060 | 242.5060 | 242.6572 | 242.6572 | 0.062 | 0.0000 | 0.0000 | 52,277 |
| 2015/10/21 | R202 | 05/11/2015 | 245.99 | Put | Bond Future | 3,483.9500 | 3.4839 | 3,332.7500 | 3.3327 | (4.340) | 0 | 0 | 0 |
| 2015/10/21 | R202 | 05/11/2015 | 246.01 | Put | Bond Future | 3,503.9500 | 3.5039 | 3,352.7500 | 3.3527 | (4.315) | 0 | 0 | 0 |
| 2015/10/21 | R202 | 05/11/2015 | 246.00 | Put | Bond Future | 3,493.9500 | 3.4939 | 3,342.7500 | 3.3427 | (4.327) | 0 | 0 | 0 |
| 2015/10/21 | R202 | 05/11/2015 | 245.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R202 | 05/11/2015 | 246.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R202 | 05/11/2015 | 246.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R202 | 04/02/2016 | | | Bond Future | 243.1541 | 243.1541 | 243.3057 | 243.3057 | 0.062 | 0.0000 | 0.0000 | 1,640 |
| 2015/10/21 | R202 | 04/02/2016 | 239.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R202 | 04/02/2016 | 240.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R202 | 04/02/2016 | 240.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R202 | 04/02/2016 | 239.99 | Call | Bond Future | 3,164.0700 | 3.1641 | 3,315.7000 | 3.3157 | 4.792 | 0 | 0 | 0 |
| 2015/10/21 | R202 | 04/02/2016 | 240.00 | Call | Bond Future | 3,154.0700 | 3.1541 | 3,305.7000 | 3.3057 | 4.807 | 0 | 0 | 0 |
| 2015/10/21 | R202 | 04/02/2016 | 240.01 | Call | Bond Future | 3,144.0700 | 3.1441 | 3,295.7000 | 3.2957 | 4.823 | 0 | 0 | 0 |
| 2015/10/21 | R203 | 05/11/2015 | 5.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R203 | 05/11/2015 | 6.00 | Put | Bond Future | 1,803.0200 | 1.8030 | 1,993.0200 | 1.9930 | 10.538 | 0 | 0 | 0 |
| 2015/10/21 | R203 | 05/11/2015 | | | Bond Future | 7.0310 | 103.3306 | 7.1411 | 103.1406 | 1.565 | 0.0000 | 0.0000 | 15,930 |
| 2015/10/21 | R203 | 05/11/2015 | 6.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R203 | 05/11/2015 | 6.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R203 | 05/11/2015 | 5.99 | Put | Bond Future | 1,820.7100 | 1.8207 | 2,010.7100 | 2.0107 | 10.435 | 0 | 0 | 0 |
| 2015/10/21 | R203 | 05/11/2015 | 6.01 | Put | Bond Future | 1,785.3300 | 1.7853 | 1,975.3300 | 1.9753 | 10.642 | 0 | 0 | 0 |
| 2015/10/21 | R203 | 04/02/2016 | 7.25 | Put | Bond Future | 158.0800 | 0.1581 | 239.6400 | 0.2396 | 51.594 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/10/21 | R203 | 04/02/2016 | 7.26 | Put | Bond Future | 152.9600 | | 0.1530 | 232.7900 | 0.2328 | 52.190 | 0 | 0 | 0 |
| 2015/10/21 | R203 | 04/02/2016 | | | Bond Future | 7.0942 | | 105.0362 | 7.2233 | 104.8424 | 1.820 | 0.0000 | 0.0000 | 19 |
| 2015/10/21 | R203 | 04/02/2016 | 7.26 | Call | Bond Future | 401.8200 | | 0.4018 | 287.7900 | 0.2878 | (28.378) | 0 | 0 | 0 |
| 2015/10/21 | R203 | 04/02/2016 | 7.24 | Call | Bond Future | 382.2200 | | 0.3822 | 271.6600 | 0.2717 | (28.926) | 0 | 0 | 0 |
| 2015/10/21 | R203 | 04/02/2016 | 7.25 | Call | Bond Future | 391.9600 | | 0.3920 | 279.6600 | 0.2797 | (28.651) | 0 | 0 | 0 |
| 2015/10/21 | R203 | 04/02/2016 | 7.24 | Put | Bond Future | 163.3300 | | 0.1633 | 246.6300 | 0.2466 | 51.001 | 0 | 0 | 0 |
| 2015/10/21 | R203 | 05/05/2016 | 7.25 | Put | Bond Future | 325.4700 | | 0.3255 | 421.4100 | 0.4214 | 29.477 | 0 | 0 | 0 |
| 2015/10/21 | R203 | 05/05/2016 | | | Bond Future | 7.0803 | | 102.7192 | 7.2370 | 102.5189 | 2.214 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | R203 | 05/05/2016 | 7.26 | Call | Bond Future | 550.0100 | | 0.5500 | 444.7200 | 0.4447 | (19.143) | 0 | 0 | 0 |
| 2015/10/21 | R203 | 05/05/2016 | 7.24 | Call | Bond Future | 534.6600 | | 0.5347 | 430.9600 | 0.4310 | (19.396) | 0 | 0 | 0 |
| 2015/10/21 | R203 | 05/05/2016 | 7.25 | Call | Bond Future | 542.3100 | | 0.5423 | 437.9600 | 0.4380 | (19.242) | 0 | 0 | 0 |
| 2015/10/21 | R203 | 05/05/2016 | 7.24 | Put | Bond Future | 330.5800 | | 0.3306 | 427.1700 | 0.4272 | 29.218 | 0 | 0 | 0 |
| 2015/10/21 | R203 | 05/05/2016 | 7.26 | Put | Bond Future | 320.4200 | | 0.3204 | 415.4200 | 0.4154 | 29.649 | 0 | 0 | 0 |
| 2015/10/21 | R204 | 05/11/2015 | | | Bond Future | 7.4062 | | 104.7150 | 7.5101 | 104.4283 | 1.403 | 0.0000 | 0.0000 | 24,731 |
| 2015/10/21 | R204 | 05/11/2015 | 6.25 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R204 | 05/11/2015 | 6.24 | Put | Bond Future | 3,287.2600 | | 3.2873 | 3,574.0000 | 3.5740 | 8.723 | 0 | 0 | 0 |
| 2015/10/21 | R204 | 05/11/2015 | 6.26 | Put | Bond Future | 3,229.7800 | | 3.2298 | 3,516.5200 | 3.5165 | 8.878 | 0 | 0 | 0 |
| 2015/10/21 | R204 | 05/11/2015 | 6.25 | Put | Bond Future | 3,258.5200 | | 3.2585 | 3,545.2600 | 3.5453 | 8.800 | 0 | 0 | 0 |
| 2015/10/21 | R204 | 05/11/2015 | 6.26 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R204 | 05/11/2015 | 6.24 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R204 | 04/02/2016 | 7.50 | Call | Bond Future | 590.9100 | | 0.5909 | 448.4100 | 0.4484 | (24.115) | 0 | 0 | 0 |
| 2015/10/21 | R204 | 04/02/2016 | | | Bond Future | 7.4758 | | 102.4074 | 7.5903 | 102.1151 | 1.531 | 0.0000 | 0.0000 | 28 |
| 2015/10/21 | R204 | 04/02/2016 | 7.51 | Call | Bond Future | 604.3900 | | 0.6044 | 459.9800 | 0.4600 | (23.894) | 0 | 0 | 0 |
| 2015/10/21 | R204 | 04/02/2016 | 7.49 | Put | Bond Future | 541.1600 | | 0.5412 | 693.2500 | 0.6933 | 28.104 | 0 | 0 | 0 |
| 2015/10/21 | R204 | 04/02/2016 | 7.51 | Put | Bond Future | 517.0200 | | 0.5170 | 664.8500 | 0.6648 | 28.593 | 0 | 0 | 0 |
| 2015/10/21 | R204 | 04/02/2016 | 7.49 | Call | Bond Future | 577.4100 | | 0.5774 | 437.2600 | 0.4373 | (24.272) | 0 | 0 | 0 |
| 2015/10/21 | R204 | 04/02/2016 | 7.50 | Put | Bond Future | 529.1000 | | 0.5291 | 678.8400 | 0.6788 | 28.301 | 0 | 0 | 0 |
| 2015/10/21 | R204 | 05/05/2016 | 7.75 | Call | Bond Future | 1,163.2100 | | 1.1632 | 977.5600 | 0.9776 | (15.960) | 0 | 0 | 0 |
| 2015/10/21 | R204 | 05/05/2016 | | | Bond Future | 7.5097 | | 104.2135 | 7.6376 | 103.9131 | 1.703 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | R204 | 05/05/2016 | 7.76 | Call | Bond Future | 1,177.8600 | | 1.1779 | 990.9600 | 0.9910 | (15.868) | 0 | 0 | 0 |
| 2015/10/21 | R204 | 05/05/2016 | 7.74 | Put | Bond Future | 608.5600 | | 0.6086 | 724.5900 | 0.7246 | 19.066 | 0 | 0 | 0 |
| 2015/10/21 | R204 | 05/05/2016 | 7.76 | Put | Bond Future | 591.0500 | | 0.5910 | 704.5700 | 0.7046 | 19.206 | 0 | 0 | 0 |
| 2015/10/21 | R204 | 05/05/2016 | 7.74 | Call | Bond Future | 1,148.6400 | | 1.1486 | 964.2500 | 0.9642 | (16.053) | 0 | 0 | 0 |
| 2015/10/21 | R204 | 05/05/2016 | 7.75 | Put | Bond Future | 599.7600 | | 0.5998 | 714.5300 | 0.7145 | 19.136 | 0 | 0 | 0 |
| 2015/10/21 | R207 | 05/11/2015 | 7.76 | Call | Bond Future | 547.6900 | | 0.5477 | 332.2100 | 0.3322 | (39.343) | 0 | 0 | 0 |
| 2015/10/21 | R207 | 05/11/2015 | | | Bond Future | 7.6704 | | 100.8297 | 7.7741 | 100.4688 | 1.352 | 0.0000 | 0.0000 | 40,817 |
| 2015/10/21 | R207 | 05/11/2015 | 7.74 | Call | Bond Future | 504.5700 | | 0.5046 | 299.8300 | 0.2998 | (40.577) | 0 | 0 | 0 |
| 2015/10/21 | R207 | 05/11/2015 | 7.50 | Call | Bond Future | 144.2900 | | 0.1443 | 63.1500 | 0.0632 | (56.234) | 0 | 0 | 19 |
| 2015/10/21 | R207 | 05/11/2015 | 7.75 | Call | Bond Future | 525.8900 | | 0.5259 | 315.7500 | 0.3157 | (39.959) | 0 | 0 | 0 |
| 2015/10/21 | R207 | 05/11/2015 | 7.43 | Call | Bond Future | 89.9900 | | 0.0900 | 35.1700 | 0.0352 | (60.918) | 0 | 0 | 53 |
| 2015/10/21 | R207 | 05/11/2015 | 7.74 | Put | Bond Future | 262.1000 | | 0.2621 | 418.3000 | 0.4183 | 59.596 | 0 | 0 | 0 |
| 2015/10/21 | R207 | 05/11/2015 | 7.43 | Put | Bond Future | 933.1000 | | 0.9331 | 1,239.2200 | 1.2392 | 32.807 | 0 | 0 | 0 |
| 2015/10/21 | R207 | 05/11/2015 | 7.76 | Put | Bond Future | 235.6800 | | 0.2357 | 381.1400 | 0.3811 | 61.719 | 0 | 0 | 0 |
| 2015/10/21 | R207 | 05/11/2015 | 7.50 | Put | Bond Future | 741.0000 | | 0.7410 | 1,020.8000 | 1.0208 | 37.760 | 0 | 0 | 0 |
| 2015/10/21 | R207 | 05/11/2015 | 7.75 | Put | Bond Future | 248.6400 | | 0.2486 | 399.4400 | 0.3994 | 60.650 | 0 | 0 | 0 |
| 2015/10/21 | R207 | 04/02/2016 | 7.49 | Put | Bond Future | 1,279.9900 | | 1.2800 | 1,532.8300 | 1.5328 | 19.753 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/10/21 | R207 | 04/02/2016 | 7.27 | Put | Bond Future | 1,811.6100 | 1.8116 | 2,106.9000 | 2.1069 | 16.300 | 0 | 0 | 0 |
| 2015/10/21 | R207 | 04/02/2016 | | | Bond Future | 7.7410 | 98.8527 | 7.8525 | 98.4851 | 1.441 | 0.0000 | 0.0000 | 21 |
| 2015/10/21 | R207 | 04/02/2016 | 7.51 | Put | Bond Future | 1,236.7900 | 1.2368 | 1,485.1900 | 1.4852 | 20.084 | 0 | 0 | 0 |
| 2015/10/21 | R207 | 04/02/2016 | 7.27 | Call | Bond Future | 241.3500 | 0.2414 | 169.0500 | 0.1691 | (29.956) | 0 | 0 | 43 |
| 2015/10/21 | R207 | 04/02/2016 | 7.50 | Call | Bond Future | 458.6800 | 0.4587 | 341.7200 | 0.3417 | (25.499) | 0 | 0 | 19 |
| 2015/10/21 | R207 | 04/02/2016 | 7.51 | Call | Bond Future | 470.5300 | 0.4705 | 351.3400 | 0.3513 | (25.331) | 0 | 0 | 0 |
| 2015/10/21 | R207 | 04/02/2016 | 7.49 | Call | Bond Future | 447.0300 | 0.4470 | 332.2800 | 0.3323 | (25.669) | 0 | 0 | 0 |
| 2015/10/21 | R207 | 04/02/2016 | 7.50 | Put | Bond Future | 1,258.2800 | 1.2583 | 1,508.9100 | 1.5089 | 19.918 | 0 | 0 | 0 |
| 2015/10/21 | R207 | 05/05/2016 | 7.86 | Put | Bond Future | 1,057.2300 | 1.0572 | 1,243.1000 | 1.2431 | 17.581 | 0 | 0 | 0 |
| 2015/10/21 | R207 | 05/05/2016 | | | Bond Future | 7.7894 | 100.5965 | 7.9106 | 100.2196 | 1.556 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | R207 | 05/05/2016 | 7.85 | Put | Bond Future | 1,071.5000 | 1.0715 | 1,258.9700 | 1.2590 | 17.496 | 0 | 0 | 0 |
| 2015/10/21 | R207 | 05/05/2016 | 7.56 | Put | Bond Future | 1,548.3300 | 1.5483 | 1,779.0000 | 1.7790 | 14.898 | 0 | 0 | 0 |
| 2015/10/21 | R207 | 05/05/2016 | 7.84 | Put | Bond Future | 1,085.9100 | 1.0859 | 1,274.9800 | 1.2750 | 17.411 | 0 | 0 | 0 |
| 2015/10/21 | R207 | 05/05/2016 | 7.56 | Call | Bond Future | 830.1900 | 0.8302 | 683.8900 | 0.6839 | (17.622) | 0 | 0 | 43 |
| 2015/10/21 | R207 | 05/05/2016 | 7.85 | Call | Bond Future | 1,260.3000 | 1.2603 | 1,070.8000 | 1.0708 | (15.036) | 0 | 0 | 0 |
| 2015/10/21 | R207 | 05/05/2016 | 7.86 | Call | Bond Future | 1,277.1200 | 1.2771 | 1,086.0200 | 1.0860 | (14.963) | 0 | 0 | 0 |
| 2015/10/21 | R207 | 05/05/2016 | 7.84 | Call | Bond Future | 1,243.6000 | 1.2436 | 1,055.7000 | 1.0557 | (15.109) | 0 | 0 | 0 |
| 2015/10/21 | R207 | 04/08/2016 | | | Bond Future | 7.8391 | 98.7619 | 7.9705 | 98.3783 | 1.676 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | R207 | 04/08/2016 | 7.99 | Put | Bond Future | 1,119.9200 | 1.1199 | 1,302.4300 | 1.3024 | 16.297 | 0 | 0 | 0 |
| 2015/10/21 | R207 | 04/08/2016 | 8.01 | Put | Bond Future | 1,095.0800 | 1.0951 | 1,274.9400 | 1.2749 | 16.424 | 0 | 0 | 0 |
| 2015/10/21 | R207 | 04/08/2016 | 8.00 | Put | Bond Future | 1,107.4500 | 1.1075 | 1,288.6300 | 1.2886 | 16.360 | 0 | 0 | 0 |
| 2015/10/21 | R207 | 04/08/2016 | 8.01 | Call | Bond Future | 1,593.6500 | 1.5937 | 1,389.8600 | 1.3899 | (12.788) | 0 | 0 | 0 |
| 2015/10/21 | R207 | 04/08/2016 | 7.99 | Call | Bond Future | 1,560.3100 | 1.5603 | 1,359.1700 | 1.3592 | (12.891) | 0 | 0 | 0 |
| 2015/10/21 | R207 | 04/08/2016 | 8.00 | Call | Bond Future | 1,576.9300 | 1.5769 | 1,374.4600 | 1.3745 | (12.840) | 0 | 0 | 0 |
| 2015/10/21 | R208 | 05/11/2015 | | | Bond Future | 7.8344 | 96.0520 | 7.9481 | 95.5756 | 1.451 | 0.0000 | 0.0000 | 39,545 |
| 2015/10/21 | R208 | 05/11/2015 | 7.74 | Put | Bond Future | 678.2600 | 0.6783 | 1,007.1000 | 1.0071 | 48.483 | 0 | 0 | 0 |
| 2015/10/21 | R208 | 05/11/2015 | 8.48 | Call | Bond Future | 2,672.0300 | 2.6720 | 2,202.4100 | 2.2024 | (17.575) | 0 | 0 | 0 |
| 2015/10/21 | R208 | 05/11/2015 | 7.75 | Call | Bond Future | 295.9600 | 0.2960 | 141.9100 | 0.1419 | (52.051) | 0 | 0 | 0 |
| 2015/10/21 | R208 | 05/11/2015 | 7.76 | Call | Bond Future | 312.2300 | 0.3122 | 151.7200 | 0.1517 | (51.408) | 0 | 0 | 0 |
| 2015/10/21 | R208 | 05/11/2015 | 7.74 | Call | Bond Future | 280.2900 | 0.2803 | 132.6400 | 0.1326 | (52.678) | 0 | 0 | 0 |
| 2015/10/21 | R208 | 05/11/2015 | 8.48 | Put | Bond Future | 4.1000 | 0.0041 | 10.9700 | 0.0110 | 167.561 | 0 | 0 | 2,200 |
| 2015/10/21 | R208 | 05/11/2015 | 7.76 | Put | Bond Future | 625.7400 | 0.6257 | 941.7200 | 0.9417 | 50.497 | 0 | 0 | 0 |
| 2015/10/21 | R208 | 05/11/2015 | 7.75 | Put | Bond Future | 651.6900 | 0.6517 | 974.1300 | 0.9741 | 49.478 | 0 | 0 | 0 |
| 2015/10/21 | R208 | 04/02/2016 | | | Bond Future | 7.9005 | 97.6376 | 8.0211 | 97.1525 | 1.525 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | R208 | 04/02/2016 | 7.74 | Put | Bond Future | 1,406.4700 | 1.4065 | 1,698.9300 | 1.6989 | 20.794 | 0 | 0 | 0 |
| 2015/10/21 | R208 | 04/02/2016 | 7.76 | Put | Bond Future | 1,358.7200 | 1.3587 | 1,645.3000 | 1.6453 | 21.092 | 0 | 0 | 0 |
| 2015/10/21 | R208 | 04/02/2016 | 7.75 | Put | Bond Future | 1,382.4600 | 1.3825 | 1,671.9900 | 1.6720 | 20.943 | 0 | 0 | 0 |
| 2015/10/21 | R208 | 04/02/2016 | 7.76 | Call | Bond Future | 789.2500 | 0.7892 | 590.7800 | 0.5908 | (25.147) | 0 | 0 | 0 |
| 2015/10/21 | R208 | 04/02/2016 | 7.74 | Call | Bond Future | 755.6300 | 0.7556 | 563.0400 | 0.5630 | (25.487) | 0 | 0 | 0 |
| 2015/10/21 | R208 | 04/02/2016 | 7.75 | Call | Bond Future | 772.3200 | 0.7723 | 576.8000 | 0.5768 | (25.316) | 0 | 0 | 0 |
| 2015/10/21 | R208 | 05/05/2016 | 7.99 | Call | Bond Future | 1,582.5200 | 1.5825 | 1,319.5800 | 1.3196 | (16.615) | 0 | 0 | 0 |
| 2015/10/21 | R208 | 05/05/2016 | 8.00 | Put | Bond Future | 1,392.7100 | 1.3927 | 1,624.1200 | 1.6241 | 16.616 | 0 | 0 | 0 |
| 2015/10/21 | R208 | 05/05/2016 | | | Bond Future | 7.9457 | 95.9582 | 8.0742 | 95.4618 | 1.618 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | R208 | 05/05/2016 | 8.00 | Call | Bond Future | 1,602.8800 | 1.6029 | 1,337.8900 | 1.3379 | (16.532) | 0 | 0 | 0 |
| 2015/10/21 | R208 | 05/05/2016 | 8.01 | Call | Bond Future | 1,623.6700 | 1.6237 | 1,356.6300 | 1.3566 | (16.447) | 0 | 0 | 0 |
| 2015/10/21 | R208 | 05/05/2016 | 7.99 | Put | Bond Future | 1,410.9800 | 1.4110 | 1,644.4400 | 1.6444 | 16.546 | 0 | 0 | 0 |
| 2015/10/21 | R208 | 05/05/2016 | 8.01 | Put | Bond Future | 1,374.8800 | 1.3749 | 1,604.2400 | 1.6042 | 16.682 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/10/21 | R209 | 05/11/2015 | 7.99 | Put | Bond Future | 7,070.7100 | 7.0707 | 8,408.8100 | 8.4088 | 18.925 | 0 | 0 | 0 |
| 2015/10/21 | R209 | 05/11/2015 | 9.25 | Call | Bond Future | 2,981.7700 | 2.9818 | 1,854.4200 | 1.8544 | (37.808) | 0 | 0 | 0 |
| 2015/10/21 | R209 | 05/11/2015 | | | Bond Future | 8.8612 | 76.2511 | 9.0402 | 74.9122 | 2.019 | 0.0000 | 0.0000 | 24,850 |
| 2015/10/21 | R209 | 05/11/2015 | 8.01 | Put | Bond Future | 6,897.7600 | 6.8978 | 8,235.6300 | 8.2356 | 19.396 | 0 | 0 | 0 |
| 2015/10/21 | R209 | 05/11/2015 | 9.16 | Put | Bond Future | 206.9600 | 0.2070 | 522.5000 | 0.5225 | 152.464 | 0 | 0 | 0 |
| 2015/10/21 | R209 | 05/11/2015 | 7.99 | Call | Bond Future | 0.8500 | 0.0009 | 0.0600 | 0.0001 | (92.941) | 0 | 0 | 0 |
| 2015/10/21 | R209 | 05/11/2015 | 8.00 | Put | Bond Future | 6,984.1500 | 6.9841 | 8,322.1500 | 8.3222 | 19.158 | 0 | 0 | 0 |
| 2015/10/21 | R209 | 05/11/2015 | 9.25 | Put | Bond Future | 118.6200 | 0.1186 | 330.1600 | 0.3302 | 178.334 | 0 | 0 | 900 |
| 2015/10/21 | R209 | 05/11/2015 | 8.50 | Put | Bond Future | 2,944.0400 | 2.9440 | 4,183.9800 | 4.1840 | 42.117 | 0 | 0 | 0 |
| 2015/10/21 | R209 | 05/11/2015 | 9.00 | Put | Bond Future | 491.8100 | 0.4918 | 1,050.1400 | 1.0501 | 113.526 | 0 | 0 | 500 |
| 2015/10/21 | R209 | 05/11/2015 | 8.00 | Call | Bond Future | 0.9600 | 0.0010 | 0.0700 | 0.0001 | (92.708) | 0 | 0 | 0 |
| 2015/10/21 | R209 | 05/11/2015 | 8.01 | Call | Bond Future | 1.1000 | 0.0011 | 0.0800 | 0.0001 | (92.727) | 0 | 0 | 0 |
| 2015/10/21 | R209 | 05/11/2015 | 9.16 | Call | Bond Future | 2,422.2200 | 2.4222 | 1,398.8700 | 1.3989 | (42.248) | 0 | 0 | 0 |
| 2015/10/21 | R209 | 05/11/2015 | 8.50 | Call | Bond Future | 127.3500 | 0.1273 | 28.4000 | 0.0284 | (77.699) | 0 | 0 | 900 |
| 2015/10/21 | R209 | 05/11/2015 | 9.00 | Call | Bond Future | 1,533.2400 | 1.5332 | 752.6800 | 0.7527 | (50.909) | 0 | 0 | 0 |
| 2015/10/21 | R209 | 04/02/2016 | 8.74 | Call | Bond Future | 1,798.6300 | 1.7986 | 1,264.6100 | 1.2646 | (29.690) | 0 | 0 | 0 |
| 2015/10/21 | R209 | 04/02/2016 | 8.75 | Put | Bond Future | 3,081.7700 | 3.0818 | 3,902.4900 | 3.9025 | 26.631 | 0 | 0 | 0 |
| 2015/10/21 | R209 | 04/02/2016 | | | Bond Future | 8.9147 | 77.5097 | 9.0987 | 76.1482 | 2.064 | 0.0000 | 0.0000 | 400 |
| 2015/10/21 | R209 | 04/02/2016 | 8.75 | Call | Bond Future | 1,830.2700 | 1.8303 | 1,289.5300 | 1.2895 | (29.544) | 0 | 0 | 0 |
| 2015/10/21 | R209 | 04/02/2016 | 8.76 | Call | Bond Future | 1,862.2500 | 1.8622 | 1,314.7800 | 1.3148 | (29.398) | 0 | 0 | 0 |
| 2015/10/21 | R209 | 04/02/2016 | 9.52 | Put | Bond Future | 823.1500 | 0.8231 | 1,162.5200 | 1.1625 | 41.228 | 0 | 0 | 2,200 |
| 2015/10/21 | R209 | 04/02/2016 | 8.74 | Put | Bond Future | 3,127.1100 | 3.1271 | 3,954.5500 | 3.9545 | 26.460 | 0 | 0 | 0 |
| 2015/10/21 | R209 | 04/02/2016 | 8.76 | Put | Bond Future | 3,036.8800 | 3.0369 | 3,850.8700 | 3.8509 | 26.803 | 0 | 0 | 0 |
| 2015/10/21 | R209 | 04/02/2016 | 9.52 | Call | Bond Future | 5,164.2200 | 5.1642 | 4,142.1300 | 4.1421 | (19.792) | 0 | 0 | 0 |
| 2015/10/21 | R209 | 05/05/2016 | | | Bond Future | 8.9585 | 75.7274 | 9.1478 | 74.3398 | 2.113 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | R209 | 05/05/2016 | 9.00 | Call | Bond Future | 3,407.6200 | 3.4076 | 2,700.1000 | 2.7001 | (20.763) | 0 | 0 | 0 |
| 2015/10/21 | R209 | 05/05/2016 | 8.99 | Put | Bond Future | 3,136.6300 | 3.1366 | 3,821.8200 | 3.8218 | 21.845 | 0 | 0 | 0 |
| 2015/10/21 | R209 | 05/05/2016 | 9.01 | Put | Bond Future | 3,064.4600 | 3.0645 | 3,739.5500 | 3.7395 | 22.030 | 0 | 0 | 0 |
| 2015/10/21 | R209 | 05/05/2016 | 9.00 | Put | Bond Future | 3,100.1600 | 3.1002 | 3,780.3000 | 3.7803 | 21.939 | 0 | 0 | 0 |
| 2015/10/21 | R209 | 05/05/2016 | 9.01 | Call | Bond Future | 3,445.7400 | 3.4457 | 2,733.1700 | 2.7332 | (20.680) | 0 | 0 | 0 |
| 2015/10/21 | R209 | 05/05/2016 | 8.99 | Call | Bond Future | 3,370.1600 | 3.3702 | 2,667.6900 | 2.6677 | (20.844) | 0 | 0 | 0 |
| 2015/10/21 | R210 | 05/11/2015 | | | Bond Future | 181.4331 | 181.4331 | 181.6417 | 181.6417 | 0.115 | 0.0000 | 0.0000 | 2,894 |
| 2015/10/21 | R210 | 05/11/2015 | 182.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R210 | 05/11/2015 | 181.99 | Put | Bond Future | 556.9300 | 0.5569 | 348.2500 | 0.3483 | (37.470) | 0 | 0 | 0 |
| 2015/10/21 | R210 | 05/11/2015 | 182.01 | Put | Bond Future | 576.9300 | 0.5769 | 368.2500 | 0.3683 | (36.171) | 0 | 0 | 0 |
| 2015/10/21 | R210 | 05/11/2015 | 182.00 | Put | Bond Future | 566.9300 | 0.5669 | 358.2500 | 0.3583 | (36.809) | 0 | 0 | 0 |
| 2015/10/21 | R210 | 05/11/2015 | 182.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R210 | 05/11/2015 | 181.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R210 | 04/02/2016 | 184.99 | Put | Bond Future | 547.1700 | 0.5472 | 336.5100 | 0.3365 | (38.500) | 0 | 0 | 0 |
| 2015/10/21 | R210 | 04/02/2016 | | | Bond Future | 184.4428 | 184.4428 | 184.6535 | 184.6535 | 0.114 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | R210 | 04/02/2016 | 185.01 | Put | Bond Future | 567.1700 | 0.5672 | 356.5100 | 0.3565 | (37.142) | 0 | 0 | 0 |
| 2015/10/21 | R210 | 04/02/2016 | 184.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R210 | 04/02/2016 | 185.00 | Put | Bond Future | 557.1700 | 0.5572 | 346.5100 | 0.3465 | (37.809) | 0 | 0 | 0 |
| 2015/10/21 | R210 | 04/02/2016 | 185.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R210 | 04/02/2016 | 185.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/10/21 | R211 | 05/11/2015 | 134.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R211 | 05/11/2015 | | | Bond Future | 136.3046 | 136.3046 | 136.3141 | 136.3141 | 0.007 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | R211 | 05/11/2015 | 135.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R211 | 05/11/2015 | 134.99 | Call | Bond Future | 1,314.5700 | 1.3146 | 1,324.1100 | 1.3241 | 0.726 | 0 | 0 | 0 |
| 2015/10/21 | R211 | 05/11/2015 | 135.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R211 | 05/11/2015 | 135.00 | Call | Bond Future | 1,304.5700 | 1.3046 | 1,314.1100 | 1.3141 | 0.731 | 0 | 0 | 0 |
| 2015/10/21 | R211 | 05/11/2015 | 135.01 | Call | Bond Future | 1,294.5700 | 1.2946 | 1,304.1100 | 1.3041 | 0.737 | 0 | 0 | 0 |
| 2015/10/21 | R211 | 04/02/2016 | 138.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R211 | 04/02/2016 | 139.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R211 | 04/02/2016 | | | Bond Future | 136.8718 | 136.8718 | 136.8805 | 136.8805 | 0.006 | 0.0000 | 0.0000 | 1,120 |
| 2015/10/21 | R211 | 04/02/2016 | 139.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R211 | 04/02/2016 | 138.99 | Put | Bond Future | 2,118.2200 | 2.1182 | 2,109.4800 | 2.1095 | (0.413) | 0 | 0 | 0 |
| 2015/10/21 | R211 | 04/02/2016 | 139.01 | Put | Bond Future | 2,138.2200 | 2.1382 | 2,129.4800 | 2.1295 | (0.409) | 0 | 0 | 0 |
| 2015/10/21 | R211 | 04/02/2016 | 139.00 | Put | Bond Future | 2,128.2200 | 2.1282 | 2,119.4800 | 2.1195 | (0.411) | 0 | 0 | 0 |
| 2015/10/21 | R212 | 05/11/2015 | 145.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R212 | 05/11/2015 | | | Bond Future | 142.3535 | 142.3535 | 142.4403 | 142.4403 | 0.061 | 0.0000 | 0.0000 | 1,928 |
| 2015/10/21 | R212 | 05/11/2015 | 146.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R212 | 05/11/2015 | 146.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R212 | 05/11/2015 | 145.99 | Put | Bond Future | 3,636.5400 | 3.6365 | 3,549.7000 | 3.5497 | (2.388) | 0 | 0 | 0 |
| 2015/10/21 | R212 | 05/11/2015 | 146.01 | Put | Bond Future | 3,656.5400 | 3.6565 | 3,569.7000 | 3.5697 | (2.375) | 0 | 0 | 0 |
| 2015/10/21 | R212 | 05/11/2015 | 146.00 | Put | Bond Future | 3,646.5400 | 3.6465 | 3,559.7000 | 3.5597 | (2.381) | 0 | 0 | 0 |
| 2015/10/21 | R212 | 04/02/2016 | | | Bond Future | 142.8557 | 142.8557 | 142.9429 | 142.9429 | 0.061 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | R212 | 04/02/2016 | 146.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R212 | 04/02/2016 | 145.99 | Put | Bond Future | 3,134.3000 | 3.1343 | 3,047.0700 | 3.0471 | (2.783) | 0 | 0 | 0 |
| 2015/10/21 | R212 | 04/02/2016 | 146.01 | Put | Bond Future | 3,154.3000 | 3.1543 | 3,067.0700 | 3.0671 | (2.765) | 0 | 0 | 0 |
| 2015/10/21 | R212 | 04/02/2016 | 146.00 | Put | Bond Future | 3,144.3000 | 3.1443 | 3,057.0700 | 3.0571 | (2.774) | 0 | 0 | 0 |
| 2015/10/21 | R212 | 04/02/2016 | 146.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R212 | 04/02/2016 | 145.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R213 | 05/11/2015 | 7.76 | Call | Bond Future | 0.1700 | 0.0002 | 0.0100 | 0.0000 | (94.118) | 0 | 0 | 0 |
| 2015/10/21 | R213 | 05/11/2015 | | | Bond Future | 8.7428 | 86.8016 | 8.9015 | 85.6267 | 1.815 | 0.0000 | 0.0000 | 21,426 |
| 2015/10/21 | R213 | 05/11/2015 | 7.74 | Call | Bond Future | 0.1300 | 0.0001 | 0.0100 | 0.0000 | (92.308) | 0 | 0 | 0 |
| 2015/10/21 | R213 | 05/11/2015 | 7.75 | Call | Bond Future | 0.1500 | 0.0002 | 0.0100 | 0.0000 | (93.333) | 0 | 0 | 0 |
| 2015/10/21 | R213 | 05/11/2015 | 7.74 | Put | Bond Future | 7,985.6000 | 7.9856 | 9,160.3500 | 9.1603 | 14.711 | 0 | 0 | 0 |
| 2015/10/21 | R213 | 05/11/2015 | 7.76 | Put | Bond Future | 7,816.4100 | 7.8164 | 8,991.1200 | 8.9911 | 15.029 | 0 | 0 | 0 |
| 2015/10/21 | R213 | 05/11/2015 | 7.75 | Put | Bond Future | 7,900.9500 | 7.9010 | 9,075.6800 | 9.0757 | 14.868 | 0 | 0 | 0 |
| 2015/10/21 | R213 | 04/02/2016 | | | Bond Future | 8.8043 | 88.2344 | 8.9680 | 87.0395 | 1.860 | 0.0000 | 0.0000 | 700 |
| 2015/10/21 | R213 | 04/02/2016 | 8.75 | Call | Bond Future | 2,111.9000 | 2.1119 | 1,569.0500 | 1.5691 | (25.704) | 0 | 0 | 0 |
| 2015/10/21 | R213 | 04/02/2016 | 8.74 | Put | Bond Future | 2,553.0100 | 2.5530 | 3,211.1800 | 3.2112 | 25.780 | 0 | 0 | 0 |
| 2015/10/21 | R213 | 04/02/2016 | 8.76 | Put | Bond Future | 2,474.3100 | 2.4743 | 3,120.2600 | 3.1203 | 26.106 | 0 | 0 | 0 |
| 2015/10/21 | R213 | 04/02/2016 | 8.75 | Put | Bond Future | 2,513.4400 | 2.5134 | 3,165.5100 | 3.1655 | 25.943 | 0 | 0 | 0 |
| 2015/10/21 | R213 | 04/02/2016 | 8.76 | Call | Bond Future | 2,146.9200 | 2.1469 | 1,597.9500 | 1.5979 | (25.570) | 0 | 0 | 0 |
| 2015/10/21 | R213 | 04/02/2016 | 8.74 | Call | Bond Future | 2,077.2300 | 2.0772 | 1,540.4800 | 1.5405 | (25.840) | 0 | 0 | 0 |
| 2015/10/21 | R213 | 05/05/2016 | 8.76 | Put | Bond Future | 3,480.6900 | 3.4807 | 4,160.8900 | 4.1609 | 19.542 | 0 | 0 | 0 |
| 2015/10/21 | R213 | 05/05/2016 | 8.74 | Put | Bond Future | 3,560.4700 | 3.5605 | 4,249.1800 | 4.2492 | 19.343 | 0 | 0 | 0 |
| 2015/10/21 | R213 | 05/05/2016 | | | Bond Future | 8.8497 | 86.2422 | 9.0187 | 85.0238 | 1.910 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | R213 | 05/05/2016 | 8.75 | Put | Bond Future | 3,520.4200 | 3.5204 | 4,204.6300 | 4.2046 | 19.435 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/10/21 | R213 | 05/05/2016 | 8.74 | Call | Bond Future | 2,756.3000 | 2.7563 | 2,226.5900 | 2.2266 | (19.218) | 0 | 0 | 0 |
| 2015/10/21 | R213 | 05/05/2016 | 8.75 | Call | Bond Future | 2,790.0000 | 2.7900 | 2,255.7900 | 2.2558 | (19.147) | 0 | 0 | 0 |
| 2015/10/21 | R213 | 05/05/2016 | 8.76 | Call | Bond Future | 2,823.9300 | 2.8239 | 2,285.7100 | 2.2857 | (19.059) | 0 | 0 | 0 |
| 2015/10/21 | R214 | 05/11/2015 | | | Bond Future | 8.9165 | 77.1376 | 9.0954 | 75.7280 | 2.007 | 0.0000 | 0.0000 | 16,945 |
| 2015/10/21 | R214 | 05/11/2015 | 7.99 | Put | Bond Future | 8,042.7400 | 8.0427 | 9,451.9400 | 9.4519 | 17.521 | 0 | 0 | 0 |
| 2015/10/21 | R214 | 05/11/2015 | 8.00 | Put | Bond Future | 7,948.8200 | 7.9488 | 9,357.9700 | 9.3580 | 17.728 | 0 | 0 | 0 |
| 2015/10/21 | R214 | 05/11/2015 | 8.01 | Put | Bond Future | 7,855.0800 | 7.8551 | 9,264.1600 | 9.2642 | 17.938 | 0 | 0 | 0 |
| 2015/10/21 | R214 | 05/11/2015 | 7.99 | Call | Bond Future | 0.4400 | 0.0004 | 0.0200 | 0.0000 | (95.455) | 0 | 0 | 0 |
| 2015/10/21 | R214 | 05/11/2015 | 8.00 | Call | Bond Future | 0.5000 | 0.0005 | 0.0300 | 0.0000 | (94.000) | 0 | 0 | 0 |
| 2015/10/21 | R214 | 05/11/2015 | 8.01 | Call | Bond Future | 0.5700 | 0.0006 | 0.0300 | 0.0000 | (94.737) | 0 | 0 | 0 |
| 2015/10/21 | R214 | 04/02/2016 | | | Bond Future | 8.9714 | 78.4109 | 9.1554 | 76.9774 | 2.051 | 0.0000 | 0.0000 | 5,303 |
| 2015/10/21 | R214 | 04/02/2016 | 7.99 | Put | Bond Future | 8,761.4100 | 8.7614 | 10,069.1500 | 10.0691 | 14.926 | 0 | 0 | 0 |
| 2015/10/21 | R214 | 04/02/2016 | 8.00 | Call | Bond Future | 306.8500 | 0.3068 | 177.9400 | 0.1779 | (42.011) | 0 | 0 | 0 |
| 2015/10/21 | R214 | 04/02/2016 | 8.01 | Call | Bond Future | 316.0500 | 0.3161 | 183.8100 | 0.1838 | (41.841) | 0 | 0 | 0 |
| 2015/10/21 | R214 | 04/02/2016 | 7.99 | Call | Bond Future | 298.2500 | 0.2982 | 172.4900 | 0.1725 | (42.166) | 0 | 0 | 0 |
| 2015/10/21 | R214 | 04/02/2016 | 8.01 | Put | Bond Future | 8,591.8800 | 8.5919 | 9,893.1400 | 9.8931 | 15.145 | 0 | 0 | 0 |
| 2015/10/21 | R214 | 04/02/2016 | 8.00 | Put | Bond Future | 8,676.2600 | 8.6763 | 9,980.8500 | 9.9809 | 15.036 | 0 | 0 | 0 |
| 2015/10/21 | R214 | 05/05/2016 | 9.01 | Call | Bond Future | 3,449.0500 | 3.4490 | 2,729.9300 | 2.7299 | (20.850) | 0 | 0 | 0 |
| 2015/10/21 | R214 | 05/05/2016 | | | Bond Future | 9.0127 | 76.4990 | 9.2018 | 75.0380 | 2.099 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | R214 | 05/05/2016 | 8.99 | Call | Bond Future | 3,371.9800 | 3.3720 | 2,663.2700 | 2.6633 | (21.018) | 0 | 0 | 0 |
| 2015/10/21 | R214 | 05/05/2016 | 9.00 | Call | Bond Future | 3,410.1800 | 3.4102 | 2,696.3800 | 2.6964 | (20.931) | 0 | 0 | 0 |
| 2015/10/21 | R214 | 05/05/2016 | 8.99 | Put | Bond Future | 3,550.2400 | 3.5502 | 4,302.5200 | 4.3025 | 21.190 | 0 | 0 | 0 |
| 2015/10/21 | R214 | 05/05/2016 | 9.01 | Put | Bond Future | 3,470.0100 | 3.4700 | 4,211.8800 | 4.2119 | 21.379 | 0 | 0 | 0 |
| 2015/10/21 | R214 | 05/05/2016 | 9.00 | Put | Bond Future | 3,509.7200 | 3.5097 | 4,256.9100 | 4.2569 | 21.289 | 0 | 0 | 0 |
| 2015/10/21 | R248 | 05/11/2015 | 8.01 | Put | Bond Future | 10,939.9600 | 10.9400 | 12,745.5700 | 12.7456 | 16.505 | 0 | 0 | 0 |
| 2015/10/21 | R248 | 05/11/2015 | | | Bond Future | 8.9818 | 99.2635 | 9.1607 | 97.4578 | 1.992 | 0.0000 | 0.0000 | 49,160 |
| 2015/10/21 | R248 | 05/11/2015 | 8.00 | Put | Bond Future | 11,063.4200 | 11.0634 | 12,869.0300 | 12.8690 | 16.321 | 0 | 0 | 0 |
| 2015/10/21 | R248 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R248 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R248 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R248 | 05/11/2015 | 7.99 | Put | Bond Future | 11,187.1300 | 11.1871 | 12,992.7400 | 12.9927 | 16.140 | 0 | 0 | 0 |
| 2015/10/21 | R248 | 04/02/2016 | 8.99 | Put | Bond Future | 494.3700 | 0.4944 | 2,330.4800 | 2.3305 | 371.404 | 0 | 0 | 0 |
| 2015/10/21 | R248 | 04/02/2016 | | | Bond Future | 9.0385 | 100.9020 | 9.2227 | 99.0659 | 2.037 | 0.0000 | 0.0000 | 3,750 |
| 2015/10/21 | R248 | 04/02/2016 | 9.00 | Put | Bond Future | 392.1600 | 0.3922 | 2,228.2700 | 2.2283 | 468.204 | 0 | 0 | 0 |
| 2015/10/21 | R248 | 04/02/2016 | 9.01 | Put | Bond Future | 290.1400 | 0.2901 | 2,126.2500 | 2.1263 | 632.836 | 0 | 0 | 0 |
| 2015/10/21 | R248 | 04/02/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R248 | 04/02/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R248 | 04/02/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R248 | 05/05/2016 | | | Bond Future | 9.0815 | 98.2462 | 9.2709 | 96.3749 | 2.086 | 0.0000 | 0.0000 | 0 |
| 2015/10/21 | R248 | 05/05/2016 | 8.99 | Put | Bond Future | 926.8700 | 0.9269 | 2,798.1900 | 2.7982 | 201.897 | 0 | 0 | 0 |
| 2015/10/21 | R248 | 05/05/2016 | 9.01 | Put | Bond Future | 722.8800 | 0.7229 | 2,594.2000 | 2.5942 | 258.870 | 0 | 0 | 0 |
| 2015/10/21 | R248 | 05/05/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R248 | 05/05/2016 | 9.00 | Put | Bond Future | 824.7800 | 0.8248 | 2,696.1000 | 2.6961 | 226.887 | 0 | 0 | 0 |
| 2015/10/21 | R248 | 05/05/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/21 | R248 | 05/05/2016 | 9.01 | 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 |
|--------------|------------------|--------|-----|---------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|---------------|---------------|
| Total | | | | | | | | | | | 538995 | |