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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/11/2015 TO 02/11/2015

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2015/11/02 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | 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 | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/02 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | 2025 | 05/11/2015 | 123.01 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2025 | 05/11/2015 | | | Bond Future | 123.7647 | | 123.7647 | 123.6830 | 123.6830 | (0.066) | 0.0000 | 0.0000 | 117 |
| 2015/11/02 | 2025 | 05/11/2015 | 123.00 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2025 | 05/11/2015 | 123.01 | Call | Bond Future | 754.6700 | | 0.7547 | 673.0400 | 0.6730 | (10.817) | 0 | 0 | 0 |
| 2015/11/02 | 2025 | 05/11/2015 | 122.99 | Call | Bond Future | 774.6700 | | 0.7747 | 693.0400 | 0.6930 | (10.537) | 0 | 0 | 0 |
| 2015/11/02 | 2025 | 05/11/2015 | 123.00 | Call | Bond Future | 764.6700 | | 0.7647 | 683.0400 | 0.6830 | (10.675) | 0 | 0 | 0 |
| 2015/11/02 | 2025 | 05/11/2015 | 122.99 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2025 | 04/02/2016 | 126.01 | Put | Bond Future | 1,422.5200 | | 1.4225 | 1,490.2100 | 1.4902 | 4.758 | 0 | 0 | 0 |
| 2015/11/02 | 2025 | 04/02/2016 | | | Bond Future | 124.5875 | | 124.5875 | 124.5198 | 124.5198 | (0.054) | 0.0000 | 0.0000 | 800 |
| 2015/11/02 | 2025 | 04/02/2016 | 126.00 | Put | Bond Future | 1,412.5200 | | 1.4125 | 1,480.2100 | 1.4802 | 4.792 | 0 | 0 | 0 |
| 2015/11/02 | 2025 | 04/02/2016 | 126.01 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2025 | 04/02/2016 | 125.99 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2025 | 04/02/2016 | 126.00 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2025 | 04/02/2016 | 125.99 | Put | Bond Future | 1,402.5200 | | 1.4025 | 1,470.2100 | 1.4702 | 4.826 | 0 | 0 | 0 |
| 2015/11/02 | 2030 | 05/11/2015 | 8.50 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2030 | 05/11/2015 | | | Bond Future | 8.7444 | | 96.2037 | 8.7437 | 96.2092 | (0.008) | 0.0000 | 0.0000 | 7,437 |
| 2015/11/02 | 2030 | 05/11/2015 | 8.51 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2030 | 05/11/2015 | 8.49 | Put | Bond Future | 1,990.5200 | | 1.9905 | 1,984.9600 | 1.9850 | (0.279) | 0 | 0 | 0 |
| 2015/11/02 | 2030 | 05/11/2015 | 8.51 | Put | Bond Future | 1,831.8900 | | 1.8319 | 1,826.3300 | 1.8263 | (0.304) | 0 | 0 | 0 |
| 2015/11/02 | 2030 | 05/11/2015 | 8.49 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2030 | 05/11/2015 | 8.50 | Put | Bond Future | 1,911.1600 | | 1.9112 | 1,905.6000 | 1.9056 | (0.291) | 0 | 0 | 0 |
| 2015/11/02 | 2030 | 04/02/2016 | 8.75 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2030 | 04/02/2016 | | | Bond Future | 8.8071 | | 93.7773 | 8.8064 | 93.7824 | (0.008) | 0.0000 | 0.0000 | 9,973 |
| 2015/11/02 | 2030 | 04/02/2016 | 8.76 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2030 | 04/02/2016 | 8.74 | Put | Bond Future | 511.3700 | | 0.5114 | 506.2800 | 0.5063 | (0.995) | 0 | 0 | 0 |
| 2015/11/02 | 2030 | 04/02/2016 | 8.76 | Put | Bond Future | 358.5900 | | 0.3586 | 353.5000 | 0.3535 | (1.419) | 0 | 0 | 0 |
| 2015/11/02 | 2030 | 04/02/2016 | 8.74 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2030 | 04/02/2016 | 8.75 | Put | Bond Future | 434.9300 | | 0.4349 | 429.8400 | 0.4298 | (1.170) | 0 | 0 | 0 |
| 2015/11/02 | 2032 | 05/11/2015 | | | Bond Future | 8.8493 | | 95.7745 | 8.8486 | 95.7805 | (0.008) | 0.0000 | 0.0000 | 1,403 |
| 2015/11/02 | 2032 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2032 | 05/11/2015 | 7.99 | Put | Bond Future | 7,488.5200 | | 7.4885 | 7,482.5800 | 7.4826 | (0.079) | 0 | 0 | 0 |
| 2015/11/02 | 2032 | 05/11/2015 | 8.01 | Put | Bond Future | 7,304.6800 | | 7.3047 | 7,298.7400 | 7.2987 | (0.081) | 0 | 0 | 0 |
| 2015/11/02 | 2032 | 05/11/2015 | 8.00 | Put | Bond Future | 7,396.5400 | | 7.3965 | 7,390.6000 | 7.3906 | (0.080) | 0 | 0 | 0 |
| 2015/11/02 | 2032 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2032 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2032 | 04/02/2016 | | | Bond Future | 8.9120 | | 97.3476 | 8.9113 | 97.3530 | (0.007) | 0.0000 | 0.0000 | 2,824 |
| 2015/11/02 | 2032 | 04/02/2016 | 8.69 | Put | Bond Future | 1,829.7200 | | 1.8297 | 1,824.3600 | 1.8244 | (0.293) | 0 | 0 | 0 |
| 2015/11/02 | 2032 | 04/02/2016 | 8.71 | Put | Bond Future | 1,662.7800 | | 1.6628 | 1,657.4200 | 1.6574 | (0.322) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/02 | 2032 | 04/02/2016 | 8.70 | Put | Bond Future | 1,746.2000 | 1.7462 | 1,740.8400 | 1.7408 | (0.307) | 0 | 0 | 0 |
| 2015/11/02 | 2032 | 04/02/2016 | 8.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2032 | 04/02/2016 | 8.69 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2032 | 04/02/2016 | 8.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2032 | 05/05/2016 | | | Bond Future | 8.9638 | 94.8999 | 8.9632 | 94.9045 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | 2032 | 05/05/2016 | 8.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2032 | 05/05/2016 | 9.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2032 | 05/05/2016 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2032 | 05/05/2016 | 9.01 | Call | Bond Future | 369.6000 | 0.3696 | 374.2500 | 0.3742 | 1.258 | 0 | 0 | 0 |
| 2015/11/02 | 2032 | 05/05/2016 | 8.99 | Call | Bond Future | 209.9000 | 0.2099 | 214.5500 | 0.2145 | 2.215 | 0 | 0 | 0 |
| 2015/11/02 | 2032 | 05/05/2016 | 9.00 | Call | Bond Future | 289.8000 | 0.2898 | 294.4500 | 0.2945 | 1.605 | 0 | 0 | 0 |
| 2015/11/02 | 2033 | 05/11/2015 | 102.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2033 | 05/11/2015 | | | Bond Future | 103.0168 | 103.0168 | 103.0357 | 103.0357 | 0.018 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | 2033 | 05/11/2015 | 102.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2033 | 05/11/2015 | 102.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2033 | 05/11/2015 | 102.40 | Call | Bond Future | 616.7900 | 0.6168 | 635.6800 | 0.6357 | 3.063 | 0 | 0 | 0 |
| 2015/11/02 | 2033 | 05/11/2015 | 102.41 | Call | Bond Future | 606.7900 | 0.6068 | 625.6800 | 0.6257 | 3.113 | 0 | 0 | 0 |
| 2015/11/02 | 2033 | 05/11/2015 | 102.39 | Call | Bond Future | 626.7900 | 0.6268 | 645.6800 | 0.6457 | 3.014 | 0 | 0 | 0 |
| 2015/11/02 | 2033 | 04/02/2016 | 102.40 | Call | Bond Future | 2,317.2700 | 2.3173 | 2,335.6900 | 2.3357 | 0.795 | 0 | 0 | 0 |
| 2015/11/02 | 2033 | 04/02/2016 | | | Bond Future | 104.7173 | 104.7173 | 104.7357 | 104.7357 | 0.018 | 0.0000 | 0.0000 | 185 |
| 2015/11/02 | 2033 | 04/02/2016 | 102.41 | Call | Bond Future | 2,307.2700 | 2.3073 | 2,325.6900 | 2.3257 | 0.798 | 0 | 0 | 0 |
| 2015/11/02 | 2033 | 04/02/2016 | 102.39 | Call | Bond Future | 2,327.2700 | 2.3273 | 2,345.6900 | 2.3457 | 0.791 | 0 | 0 | 0 |
| 2015/11/02 | 2033 | 04/02/2016 | 102.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2033 | 04/02/2016 | 102.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2033 | 04/02/2016 | 102.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2033 | 05/05/2016 | | | Bond Future | 105.5760 | 105.5760 | 105.6070 | 105.6070 | 0.029 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | 2033 | 05/05/2016 | 102.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2033 | 05/05/2016 | 102.40 | Call | Bond Future | 3,176.0100 | 3.1760 | 3,207.0300 | 3.2070 | 0.977 | 0 | 0 | 0 |
| 2015/11/02 | 2033 | 05/05/2016 | 102.41 | Call | Bond Future | 3,166.0100 | 3.1660 | 3,197.0300 | 3.1970 | 0.980 | 0 | 0 | 0 |
| 2015/11/02 | 2033 | 05/05/2016 | 102.39 | Call | Bond Future | 3,186.0100 | 3.1860 | 3,217.0300 | 3.2170 | 0.974 | 0 | 0 | 0 |
| 2015/11/02 | 2033 | 05/05/2016 | 102.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2033 | 05/05/2016 | 102.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2037 | 05/11/2015 | 7.99 | Put | Bond Future | 10,182.4100 | 10.1824 | 10,221.2000 | 10.2212 | 0.381 | 0 | 0 | 0 |
| 2015/11/02 | 2037 | 05/11/2015 | 8.01 | Put | Bond Future | 9,971.8200 | 9.9718 | 10,010.6100 | 10.0106 | 0.389 | 0 | 0 | 0 |
| 2015/11/02 | 2037 | 05/11/2015 | | | Bond Future | 9.0343 | 97.3256 | 9.0386 | 97.2868 | 0.048 | 0.0000 | 0.0000 | 11,847 |
| 2015/11/02 | 2037 | 05/11/2015 | 8.00 | Put | Bond Future | 10,077.0300 | 10.0770 | 10,115.8200 | 10.1158 | 0.385 | 0 | 0 | 0 |
| 2015/11/02 | 2037 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2037 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2037 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2037 | 04/02/2016 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2037 | 04/02/2016 | 8.75 | Put | Bond Future | 3,155.6100 | 3.1556 | 3,195.5900 | 3.1956 | 1.267 | 0 | 0 | 0 |
| 2015/11/02 | 2037 | 04/02/2016 | | | Bond Future | 9.0960 | 94.6672 | 9.1005 | 94.6272 | 0.049 | 0.0000 | 0.0000 | 46,963 |
| 2015/11/02 | 2037 | 04/02/2016 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2037 | 04/02/2016 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2037 | 04/02/2016 | 8.74 | Put | Bond Future | 3,249.2300 | 3.2492 | 3,289.2100 | 3.2892 | 1.230 | 0 | 0 | 0 |
| 2015/11/02 | 2037 | 04/02/2016 | 8.76 | Put | Bond Future | 3,062.1200 | 3.0621 | 3,102.1000 | 3.1021 | 1.306 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/02 | 2037 | 05/05/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2037 | 05/05/2016 | 9.00 | Put | Bond Future | 1,322.3900 | 1.3224 | 1,363.9400 | 1.3639 | 3.142 | 0 | 0 | 0 |
| 2015/11/02 | 2037 | 05/05/2016 | | | Bond Future | 9.1488 | 96.3301 | 9.1536 | 96.2886 | 0.052 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | 2037 | 05/05/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2037 | 05/05/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2037 | 05/05/2016 | 8.99 | Put | Bond Future | 1,412.2700 | 1.4123 | 1,453.8200 | 1.4538 | 2.942 | 0 | 0 | 0 |
| 2015/11/02 | 2037 | 05/05/2016 | 9.01 | Put | Bond Future | 1,232.6400 | 1.2326 | 1,274.1900 | 1.2742 | 3.371 | 0 | 0 | 0 |
| 2015/11/02 | 2038 | 05/11/2015 | | | Bond Future | 128.0267 | 128.0267 | 128.0502 | 128.0502 | 0.018 | 0.0000 | 0.0000 | 881 |
| 2015/11/02 | 2038 | 05/11/2015 | 134.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2038 | 05/11/2015 | 133.99 | Put | Bond Future | 5,963.2800 | 5.9633 | 5,939.7700 | 5.9398 | (0.394) | 0 | 0 | 0 |
| 2015/11/02 | 2038 | 05/11/2015 | 134.01 | Put | Bond Future | 5,983.2800 | 5.9833 | 5,959.7700 | 5.9598 | (0.393) | 0 | 0 | 0 |
| 2015/11/02 | 2038 | 05/11/2015 | 134.00 | Put | Bond Future | 5,973.2800 | 5.9733 | 5,949.7700 | 5.9498 | (0.394) | 0 | 0 | 0 |
| 2015/11/02 | 2038 | 05/11/2015 | 134.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2038 | 05/11/2015 | 133.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2038 | 04/02/2016 | | | Bond Future | 128.7672 | 128.7672 | 128.8086 | 128.8086 | 0.032 | 0.0000 | 0.0000 | 7,531 |
| 2015/11/02 | 2038 | 04/02/2016 | 131.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2038 | 04/02/2016 | 130.99 | Put | Bond Future | 2,222.7600 | 2.2228 | 2,181.4000 | 2.1814 | (1.861) | 0 | 0 | 0 |
| 2015/11/02 | 2038 | 04/02/2016 | 131.01 | Put | Bond Future | 2,242.7600 | 2.2428 | 2,201.4000 | 2.2014 | (1.844) | 0 | 0 | 0 |
| 2015/11/02 | 2038 | 04/02/2016 | 131.00 | Put | Bond Future | 2,232.7600 | 2.2328 | 2,191.4000 | 2.1914 | (1.852) | 0 | 0 | 0 |
| 2015/11/02 | 2038 | 04/02/2016 | 131.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2038 | 04/02/2016 | 130.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2044 | 05/11/2015 | | | Bond Future | 9.1141 | 98.7290 | 9.1185 | 98.6867 | 0.048 | 0.0000 | 0.0000 | 2,945 |
| 2015/11/02 | 2044 | 05/11/2015 | 8.24 | Put | Bond Future | 9,230.0300 | 9.2300 | 9,272.3200 | 9.2723 | 0.458 | 0 | 0 | 0 |
| 2015/11/02 | 2044 | 05/11/2015 | 8.26 | Put | Bond Future | 9,002.4700 | 9.0025 | 9,044.7600 | 9.0448 | 0.470 | 0 | 0 | 0 |
| 2015/11/02 | 2044 | 05/11/2015 | 8.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2044 | 05/11/2015 | 8.25 | Put | Bond Future | 9,116.1400 | 9.1161 | 9,158.4300 | 9.1584 | 0.464 | 0 | 0 | 0 |
| 2015/11/02 | 2044 | 05/11/2015 | 8.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2044 | 05/11/2015 | 8.26 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2044 | 04/02/2016 | 8.99 | Put | Bond Future | 1,801.8200 | 1.8018 | 1,845.4300 | 1.8454 | 2.420 | 0 | 0 | 0 |
| 2015/11/02 | 2044 | 04/02/2016 | | | Bond Future | 9.1737 | 95.9685 | 9.1783 | 95.9249 | 0.049 | 0.0000 | 0.0000 | 16,833 |
| 2015/11/02 | 2044 | 04/02/2016 | 9.01 | Put | Bond Future | 1,602.9000 | 1.6029 | 1,646.5100 | 1.6465 | 2.721 | 0 | 0 | 0 |
| 2015/11/02 | 2044 | 04/02/2016 | 9.00 | Put | Bond Future | 1,702.2700 | 1.7023 | 1,745.8800 | 1.7459 | 2.562 | 0 | 0 | 0 |
| 2015/11/02 | 2044 | 04/02/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2044 | 04/02/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2044 | 04/02/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2044 | 05/05/2016 | 8.99 | Put | Bond Future | 2,289.2400 | 2.2892 | 2,334.4100 | 2.3344 | 1.973 | 0 | 0 | 0 |
| 2015/11/02 | 2044 | 05/05/2016 | | | Bond Future | 9.2249 | 97.6543 | 9.2296 | 97.6091 | 0.051 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | 2044 | 05/05/2016 | 9.01 | Put | Bond Future | 2,090.6800 | 2.0907 | 2,135.8500 | 2.1359 | 2.161 | 0 | 0 | 0 |
| 2015/11/02 | 2044 | 05/05/2016 | 9.00 | Put | Bond Future | 2,189.8700 | 2.1899 | 2,235.0400 | 2.2350 | 2.063 | 0 | 0 | 0 |
| 2015/11/02 | 2044 | 05/05/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2044 | 05/05/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2044 | 05/05/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2046 | 05/11/2015 | 132.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2046 | 05/11/2015 | | | Bond Future | 127.3546 | 127.3546 | 127.3781 | 127.3781 | 0.018 | 0.0000 | 0.0000 | 958 |
| 2015/11/02 | 2046 | 05/11/2015 | 133.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/02 | 2046 | 05/11/2015 | 133.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2046 | 05/11/2015 | 132.99 | Put | Bond Future | 5,635.4200 | 5.6354 | 5,611.8600 | 5.6119 | (0.418) | 0 | 0 | 0 |
| 2015/11/02 | 2046 | 05/11/2015 | 133.01 | Put | Bond Future | 5,655.4200 | 5.6554 | 5,631.8600 | 5.6319 | (0.417) | 0 | 0 | 0 |
| 2015/11/02 | 2046 | 05/11/2015 | 133.00 | Put | Bond Future | 5,645.4200 | 5.6454 | 5,621.8600 | 5.6219 | (0.417) | 0 | 0 | 0 |
| 2015/11/02 | 2046 | 04/02/2016 | 127.99 | Call | Bond Future | 1,466.8200 | 1.4668 | 1,489.9900 | 1.4900 | 1.580 | 0 | 0 | 0 |
| 2015/11/02 | 2046 | 04/02/2016 | | | Bond Future | 129.4568 | 129.4568 | 129.4800 | 129.4800 | 0.018 | 0.0000 | 0.0000 | 6,612 |
| 2015/11/02 | 2046 | 04/02/2016 | 128.00 | Call | Bond Future | 1,456.8200 | 1.4568 | 1,479.9900 | 1.4800 | 1.590 | 0 | 0 | 0 |
| 2015/11/02 | 2046 | 04/02/2016 | 128.01 | Call | Bond Future | 1,446.8200 | 1.4468 | 1,469.9900 | 1.4700 | 1.601 | 0 | 0 | 0 |
| 2015/11/02 | 2046 | 04/02/2016 | 127.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2046 | 04/02/2016 | 128.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2046 | 04/02/2016 | 128.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2050 | 05/11/2015 | | | Bond Future | 135.2278 | 135.2278 | 135.2529 | 135.2529 | 0.019 | 0.0000 | 0.0000 | 790 |
| 2015/11/02 | 2050 | 05/11/2015 | 145.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2050 | 05/11/2015 | 144.99 | Put | Bond Future | 9,762.2400 | 9.7622 | 9,737.0900 | 9.7371 | (0.258) | 0 | 0 | 0 |
| 2015/11/02 | 2050 | 05/11/2015 | 145.01 | Put | Bond Future | 9,782.2400 | 9.7822 | 9,757.0900 | 9.7571 | (0.257) | 0 | 0 | 0 |
| 2015/11/02 | 2050 | 05/11/2015 | 145.00 | Put | Bond Future | 9,772.2400 | 9.7722 | 9,747.0900 | 9.7471 | (0.257) | 0 | 0 | 0 |
| 2015/11/02 | 2050 | 05/11/2015 | 145.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2050 | 05/11/2015 | 144.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2050 | 04/02/2016 | | | Bond Future | 135.9311 | 135.9311 | 135.9754 | 135.9754 | 0.033 | 0.0000 | 0.0000 | 5,946 |
| 2015/11/02 | 2050 | 04/02/2016 | 138.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2050 | 04/02/2016 | 137.99 | Put | Bond Future | 2,058.8500 | 2.0588 | 2,014.6200 | 2.0146 | (2.148) | 0 | 0 | 0 |
| 2015/11/02 | 2050 | 04/02/2016 | 138.01 | Put | Bond Future | 2,078.8500 | 2.0788 | 2,034.6200 | 2.0346 | (2.128) | 0 | 0 | 0 |
| 2015/11/02 | 2050 | 04/02/2016 | 138.00 | Put | Bond Future | 2,068.8500 | 2.0688 | 2,024.6200 | 2.0246 | (2.138) | 0 | 0 | 0 |
| 2015/11/02 | 2050 | 04/02/2016 | 138.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 2050 | 04/02/2016 | 137.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | AL37 | 05/11/2015 | | | Index Future | 468.3690 | 468.3690 | 468.3630 | 468.3630 | (0.001) | 0.0000 | 0.0000 | 1 |
| 2015/11/02 | AL37 | 04/02/2016 | | | Index Future | 476.0620 | 476.0620 | 476.0500 | 476.0500 | (0.003) | 0.0000 | 0.0000 | 2 |
| 2015/11/02 | AL7T | 05/11/2015 | | | Index Future | 549.5960 | 549.5960 | 549.6780 | 549.6780 | 0.015 | 0.0000 | 0.0000 | 1 |
| 2015/11/02 | AL7T | 04/02/2016 | | | Index Future | 558.6230 | 558.6230 | 558.6990 | 558.6990 | 0.014 | 0.0000 | 0.0000 | 1 |
| 2015/11/02 | ALBI | 05/11/2015 | | | Index Future | 500.7550 | 500.7550 | 500.7240 | 500.7240 | (0.006) | 0.0000 | 0.0000 | 90 |
| 2015/11/02 | ALBI | 04/02/2016 | | | Index Future | 508.9790 | 508.9790 | 508.9420 | 508.9420 | (0.007) | 0.0000 | 0.0000 | 515 |
| 2015/11/02 | ALBI | 05/05/2016 | | | Index Future | 517.9110 | 517.9110 | 517.8640 | 517.8640 | (0.009) | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/02 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/11/02 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | EL28 | 05/11/2015 | 126.99 | Put | Bond Future | 809.1200 | 0.8091 | 919.4900 | 0.9195 | 13.641 | 0 | 0 | 0 |
| 2015/11/02 | EL28 | 05/11/2015 | | | Bond Future | 126.1809 | 126.1809 | 126.0705 | 126.0705 | (0.087) | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | EL28 | 05/11/2015 | 127.01 | Put | Bond Future | 829.1200 | 0.8291 | 939.4900 | 0.9395 | 13.312 | 0 | 0 | 0 |
| 2015/11/02 | EL28 | 05/11/2015 | 126.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | EL28 | 05/11/2015 | 127.00 | Put | Bond Future | 819.1200 | 0.8191 | 929.4900 | 0.9295 | 13.474 | 0 | 0 | 0 |
| 2015/11/02 | EL28 | 05/11/2015 | 127.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | EL28 | 05/11/2015 | 127.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | EL28 | 04/02/2016 | 128.99 | Put | Bond Future | 726.2700 | 0.7263 | 839.3200 | 0.8393 | 15.566 | 0 | 0 | 0 |
| 2015/11/02 | EL28 | 04/02/2016 | | | Bond Future | 128.2637 | 128.2637 | 128.1507 | 128.1507 | (0.088) | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | EL28 | 04/02/2016 | 129.01 | Put | Bond Future | 746.2700 | 0.7463 | 859.3200 | 0.8593 | 15.149 | 0 | 0 | 0 |
| 2015/11/02 | EL28 | 04/02/2016 | 128.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | EL28 | 04/02/2016 | 129.00 | Put | Bond Future | 736.2700 | 0.7363 | 849.3200 | 0.8493 | 15.354 | 0 | 0 | 0 |
| 2015/11/02 | EL28 | 04/02/2016 | 129.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | EL28 | 04/02/2016 | 129.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | ES33 | 05/11/2015 | 9.00 | Put | Bond Future | 6,552.4400 | 6.5524 | 6,580.4100 | 6.5804 | 0.427 | 0 | 0 | 0 |
| 2015/11/02 | ES33 | 05/11/2015 | | | Bond Future | 9.8763 | 81.3809 | 9.8802 | 81.3530 | 0.040 | 0.0000 | 0.0000 | 6,441 |
| 2015/11/02 | ES33 | 05/11/2015 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | ES33 | 05/11/2015 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | ES33 | 05/11/2015 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | ES33 | 05/11/2015 | 8.99 | Put | Bond Future | 6,631.7700 | 6.6318 | 6,659.7400 | 6.6597 | 0.422 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/11/02 | ES33 | 05/11/2015 | 9.01 | Put | Bond Future | 6,473.2100 | 6.4732 | 6,501.1800 | 6.5012 | 0.432 | 0 | 0 | 0 |
| 2015/11/02 | ES33 | 04/02/2016 | 10.01 | Call | Bond Future | 282.0400 | 0.2820 | 253.1300 | 0.2531 | (10.250) | 0 | 0 | 0 |
| 2015/11/02 | ES33 | 04/02/2016 | | | Bond Future | 9.9692 | 82.7175 | 9.9734 | 82.6886 | 0.042 | 0.0000 | 0.0000 | 6,569 |
| 2015/11/02 | ES33 | 04/02/2016 | 9.99 | Call | Bond Future | 143.9100 | 0.1439 | 115.0000 | 0.1150 | (20.089) | 0 | 0 | 0 |
| 2015/11/02 | ES33 | 04/02/2016 | 10.00 | Call | Bond Future | 213.0200 | 0.2130 | 184.1100 | 0.1841 | (13.571) | 0 | 0 | 0 |
| 2015/11/02 | ES33 | 04/02/2016 | 9.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | ES33 | 04/02/2016 | 10.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | ES33 | 04/02/2016 | 10.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | ES33 | 05/05/2016 | 10.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | ES33 | 05/05/2016 | | | Bond Future | 10.0499 | 80.3796 | 10.0543 | 80.3495 | 0.044 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | ES33 | 05/05/2016 | 9.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | ES33 | 05/05/2016 | 10.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | ES33 | 05/05/2016 | 9.99 | Put | Bond Future | 411.3600 | 0.4114 | 441.4400 | 0.4414 | 7.312 | 0 | 0 | 0 |
| 2015/11/02 | ES33 | 05/05/2016 | 10.01 | Put | Bond Future | 273.7200 | 0.2737 | 303.8000 | 0.3038 | 10.989 | 0 | 0 | 0 |
| 2015/11/02 | ES33 | 05/05/2016 | 10.00 | Put | Bond Future | 342.4900 | 0.3425 | 372.5700 | 0.3726 | 8.783 | 0 | 0 | 0 |
| 2015/11/02 | GOVI | 05/11/2015 | 530.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | GOVI | 05/11/2015 | | | GOVI | 497.9280 | 497.9280 | 497.9100 | 497.9100 | (0.004) | 0.0000 | 0.0000 | 165 |
| 2015/11/02 | GOVI | 05/11/2015 | 530.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | GOVI | 05/11/2015 | 529.99 | Put | GOVI | 320,620.0000 | 32.0620 | 320,800.0000 | 32.0800 | 0.056 | 0 | 0 | 0 |
| 2015/11/02 | GOVI | 05/11/2015 | 530.01 | Put | GOVI | 320,820.0000 | 32.0820 | 321,000.0000 | 32.1000 | 0.056 | 0 | 0 | 0 |
| 2015/11/02 | GOVI | 05/11/2015 | 529.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | GOVI | 05/11/2015 | 530.00 | Put | GOVI | 320,720.0000 | 32.0720 | 320,900.0000 | 32.0900 | 0.056 | 0 | 0 | 0 |
| 2015/11/02 | GOVI | 04/02/2016 | 512.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | GOVI | 04/02/2016 | | | GOVI | 506.1060 | 506.1060 | 506.0810 | 506.0810 | (0.005) | 0.0000 | 0.0000 | 441 |
| 2015/11/02 | GOVI | 04/02/2016 | 511.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | GOVI | 04/02/2016 | 512.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | GOVI | 04/02/2016 | 511.99 | Put | GOVI | 58,840.0000 | 5.8840 | 59,090.0000 | 5.9090 | 0.425 | 0 | 0 | 0 |
| 2015/11/02 | GOVI | 04/02/2016 | 512.01 | Put | GOVI | 59,040.0000 | 5.9040 | 59,290.0000 | 5.9290 | 0.423 | 0 | 0 | 0 |
| 2015/11/02 | GOVI | 04/02/2016 | 512.00 | Put | GOVI | 58,940.0000 | 5.8940 | 59,190.0000 | 5.9190 | 0.424 | 0 | 0 | 0 |
| 2015/11/02 | GOVI | 05/05/2016 | 518.01 | Put | GOVI | 30,230.0000 | 3.0230 | 30,570.0000 | 3.0570 | 1.125 | 0 | 0 | 0 |
| 2015/11/02 | GOVI | 05/05/2016 | | | GOVI | 514.9870 | 514.9870 | 514.9530 | 514.9530 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | GOVI | 05/05/2016 | 518.00 | Put | GOVI | 30,130.0000 | 3.0130 | 30,470.0000 | 3.0470 | 1.128 | 0 | 0 | 0 |
| 2015/11/02 | GOVI | 05/05/2016 | 518.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | GOVI | 05/05/2016 | 517.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | GOVI | 05/05/2016 | 518.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | GOVI | 05/05/2016 | 517.99 | Put | GOVI | 30,030.0000 | 3.0030 | 30,370.0000 | 3.0370 | 1.132 | 0 | 0 | 0 |
| 2015/11/02 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | IGOV | 05/11/2015 | | | Index Future | 233.9950 | 233.9950 | 233.9480 | 233.9480 | (0.020) | 0.0000 | 0.0000 | 343 |
| 2015/11/02 | IGOV | 04/02/2016 | | | Index Future | 237.8580 | 237.8580 | 237.8070 | 237.8070 | (0.021) | 0.0000 | 0.0000 | 691 |
| 2015/11/02 | IGOV | 05/05/2016 | | | Index Future | 242.0510 | 242.0510 | 241.9950 | 241.9950 | (0.023) | 0.0000 | 0.0000 | 19 |
| 2015/11/02 | ILBI | 05/11/2015 | | | Index Future | 634.2540 | 634.2540 | 633.8530 | 633.8530 | (0.063) | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | ILBI | 04/02/2016 | | | Index Future | 645.0240 | 645.0240 | 644.6110 | 644.6110 | (0.064) | 0.0000 | 0.0000 | 157 |
| 2015/11/02 | IS01 | 19/12/2016 | | | Interest Rate Swap | 99.7612 | 99.7612 | 99.7408 | 99.7408 | (0.021) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/11/02 | IS02 | 18/12/2017 | | | Interest Rate Swap | 99.6648 | 99.6648 | 99.6252 | 99.6252 | (0.040) | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | IS05 | 17/12/2020 | | | Interest Rate Swap | 98.7535 | 98.7535 | 98.7677 | 98.7677 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | IS10 | 17/12/2025 | | | Interest Rate Swap | 100.0834 | 100.0834 | 100.1472 | 100.1472 | 0.064 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | JBAF | 18/11/2015 | | | Jibar Tradeable Future | 6.3100 | 93.6900 | 6.3100 | 93.6900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | JBAF | 15/12/2015 | | | Jibar Tradeable Future | 6.3400 | 93.6600 | 6.3400 | 93.6600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | JBAF | 20/01/2016 | | | Jibar Tradeable Future | 6.4000 | 93.6000 | 6.4000 | 93.6000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | JBAF | 17/02/2016 | | | Jibar Tradeable Future | 6.4500 | 93.5500 | 6.4500 | 93.5500 | 0.000 | 0.0000 | 0.0000 | 2,000 |
| 2015/11/02 | JBAF | 16/03/2016 | | | Jibar Tradeable Future | 6.5300 | 93.4700 | 6.5300 | 93.4700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | JBAF | 20/04/2016 | | | Jibar Tradeable Future | 6.5700 | 93.4300 | 6.5700 | 93.4300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | JBAF | 15/06/2016 | | | Jibar Tradeable Future | 6.8200 | 93.1800 | 6.8200 | 93.1800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | JBAF | 21/09/2016 | | | Jibar Tradeable Future | 7.0500 | 92.9500 | 7.0500 | 92.9500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | JBAF | 21/12/2016 | | | Jibar Tradeable Future | 7.2200 | 92.7800 | 7.2200 | 92.7800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | JBAF | 15/03/2017 | | | Jibar Tradeable Future | 7.4000 | 92.6000 | 7.4000 | 92.6000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | JBAF | 21/06/2017 | | | Jibar Tradeable Future | 7.5600 | 92.4400 | 7.5600 | 92.4400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | JBAF | 20/09/2017 | | | Jibar Tradeable Future | 7.6800 | 92.3200 | 7.6800 | 92.3200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | R023 | 05/11/2015 | | | Bond Future | 8.0900 | 99.6539 | 8.0892 | 99.6583 | (0.010) | 0.0000 | 0.0000 | 9,496 |
| 2015/11/02 | R023 | 05/11/2015 | 7.99 | Put | Bond Future | 696.0100 | 0.6960 | 608.8500 | 0.6088 | (12.523) | 0 | 0 | 0 |
| 2015/11/02 | R023 | 05/11/2015 | 8.01 | Put | Bond Future | 620.1900 | 0.6202 | 525.5200 | 0.5255 | (15.265) | 0 | 0 | 0 |
| 2015/11/02 | R023 | 05/11/2015 | 7.99 | Call | Bond Future | 156.8200 | 0.1568 | 74.0700 | 0.0741 | (52.768) | 0 | 0 | 0 |
| 2015/11/02 | R023 | 05/11/2015 | 8.00 | Put | Bond Future | 657.5400 | 0.6575 | 566.4900 | 0.5665 | (13.847) | 0 | 0 | 0 |
| 2015/11/02 | R023 | 05/11/2015 | 8.00 | Call | Bond Future | 172.4400 | 0.1724 | 85.8000 | 0.0858 | (50.244) | 0 | 0 | 0 |
| 2015/11/02 | R023 | 05/11/2015 | 8.01 | Call | Bond Future | 189.1500 | 0.1891 | 98.8900 | 0.0989 | (47.719) | 0 | 0 | 0 |
| 2015/11/02 | R023 | 04/02/2016 | 8.01 | Put | Bond Future | 1,821.7300 | 1.8217 | 1,798.3600 | 1.7984 | (1.283) | 0 | 0 | 0 |
| 2015/11/02 | R023 | 04/02/2016 | | | Bond Future | 8.1608 | 101.2907 | 8.1601 | 101.2945 | (0.009) | 0.0000 | 0.0000 | 9,651 |
| 2015/11/02 | R023 | 04/02/2016 | 8.00 | Put | Bond Future | 1,852.6800 | 1.8527 | 1,829.3600 | 1.8294 | (1.259) | 0 | 0 | 0 |
| 2015/11/02 | R023 | 04/02/2016 | 8.01 | Call | Bond Future | 1,031.8200 | 1.0318 | 1,012.3000 | 1.0123 | (1.892) | 0 | 0 | 0 |
| 2015/11/02 | R023 | 04/02/2016 | 7.99 | Call | Bond Future | 988.6800 | 0.9887 | 969.2800 | 0.9693 | (1.962) | 0 | 0 | 0 |
| 2015/11/02 | R023 | 04/02/2016 | 8.00 | Call | Bond Future | 1,010.1100 | 1.0101 | 990.6400 | 0.9906 | (1.928) | 0 | 0 | 0 |
| 2015/11/02 | R023 | 04/02/2016 | 7.99 | Put | Bond Future | 1,883.9500 | 1.8840 | 1,860.7000 | 1.8607 | (1.234) | 0 | 0 | 0 |
| 2015/11/02 | R023 | 05/05/2016 | | | Bond Future | 8.2073 | 99.1407 | 8.2067 | 99.1438 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | R023 | 05/05/2016 | 8.24 | Put | Bond Future | 1,899.9100 | 1.8999 | 1,882.5800 | 1.8826 | (0.912) | 0 | 0 | 0 |
| 2015/11/02 | R023 | 05/05/2016 | 8.26 | Put | Bond Future | 1,852.1400 | 1.8521 | 1,834.8400 | 1.8348 | (0.934) | 0 | 0 | 0 |
| 2015/11/02 | R023 | 05/05/2016 | 8.24 | Call | Bond Future | 2,065.1400 | 2.0651 | 2,050.9000 | 2.0509 | (0.690) | 0 | 0 | 0 |
| 2015/11/02 | R023 | 05/05/2016 | 8.25 | Put | Bond Future | 1,875.7800 | 1.8758 | 1,858.4600 | 1.8585 | (0.923) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/02 | R023 | 05/05/2016 | 8.25 | Call | Bond Future | 2,091.5100 | 2.0915 | 2,077.2800 | 2.0773 | (0.680) | 0 | 0 | 0 |
| 2015/11/02 | R023 | 05/05/2016 | 8.26 | Call | Bond Future | 2,118.3400 | 2.1183 | 2,104.1300 | 2.1041 | (0.671) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 05/11/2015 | 7.75 | Put | Bond Future | 4,745.0200 | 4.7450 | 4,739.1500 | 4.7392 | (0.124) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 05/11/2015 | 8.24 | Call | Bond Future | 258.8800 | 0.2589 | 127.6900 | 0.1277 | (50.676) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 05/11/2015 | 8.25 | Put | Bond Future | 952.8400 | 0.9528 | 810.4700 | 0.8105 | (14.942) | 0 | 0 | 8,650 |
| 2015/11/02 | R186 | 05/11/2015 | 8.45 | Call | Bond Future | 1,123.2700 | 1.1233 | 1,007.4400 | 1.0074 | (10.312) | 0 | 0 | 200 |
| 2015/11/02 | R186 | 05/11/2015 | 8.75 | Call | Bond Future | 3,224.7600 | 3.2248 | 3,225.6100 | 3.2256 | 0.026 | 0 | 0 | 0 |
| 2015/11/02 | R186 | 05/11/2015 | 8.85 | Put | Bond Future | 0.9300 | 0.0009 | 0.0100 | 0.0000 | (98.925) | 0 | 0 | 2,283 |
| 2015/11/02 | R186 | 05/11/2015 | | | Bond Future | 8.3344 | 119.5517 | 8.3337 | 119.5574 | (0.009) | 0.0000 | 0.0000 | 23,886 |
| 2015/11/02 | R186 | 05/11/2015 | 8.00 | Put | Bond Future | 2,697.5000 | 2.6975 | 2,678.5800 | 2.6786 | (0.701) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 05/11/2015 | 9.00 | Put | Bond Future | 0.0500 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 2,600 |
| 2015/11/02 | R186 | 05/11/2015 | 8.22 | Call | Bond Future | 214.8500 | 0.2148 | 95.5100 | 0.0955 | (55.546) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 05/11/2015 | 8.24 | Put | Bond Future | 1,008.1400 | 1.0081 | 871.1900 | 0.8712 | (13.584) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 05/11/2015 | 8.35 | Put | Bond Future | 495.8200 | 0.4958 | 331.5600 | 0.3316 | (33.129) | 0 | 0 | 9,430 |
| 2015/11/02 | R186 | 05/11/2015 | 8.26 | Put | Bond Future | 899.1500 | 0.8992 | 751.8200 | 0.7518 | (16.385) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 05/11/2015 | 8.50 | Put | Bond Future | 131.6800 | 0.1317 | 42.5400 | 0.0425 | (67.694) | 0 | 0 | 4,666 |
| 2015/11/02 | R186 | 05/11/2015 | 8.55 | Put | Bond Future | 76.5200 | 0.0765 | 17.2700 | 0.0173 | (77.431) | 0 | 0 | 4,667 |
| 2015/11/02 | R186 | 05/11/2015 | 7.73 | Call | Bond Future | 0.0700 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 169 |
| 2015/11/02 | R186 | 05/11/2015 | 7.86 | Call | Bond Future | 1.2100 | 0.0012 | 0.0100 | 0.0000 | (99.174) | 0 | 0 | 674 |
| 2015/11/02 | R186 | 05/11/2015 | 8.35 | Call | Bond Future | 618.6400 | 0.6186 | 460.1400 | 0.4601 | (25.621) | 0 | 0 | 843 |
| 2015/11/02 | R186 | 05/11/2015 | 8.00 | Call | Bond Future | 14.1100 | 0.0141 | 0.9500 | 0.0010 | (93.267) | 0 | 0 | 200 |
| 2015/11/02 | R186 | 05/11/2015 | 8.45 | Put | Bond Future | 215.3800 | 0.2154 | 93.7900 | 0.0938 | (56.454) | 0 | 0 | 6,308 |
| 2015/11/02 | R186 | 05/11/2015 | 8.75 | Put | Bond Future | 5.0500 | 0.0051 | 0.1400 | 0.0001 | (97.228) | 0 | 0 | 10,200 |
| 2015/11/02 | R186 | 05/11/2015 | 8.85 | Call | Bond Future | 3,977.0400 | 3.9770 | 3,981.8800 | 3.9819 | 0.122 | 0 | 0 | 0 |
| 2015/11/02 | R186 | 05/11/2015 | 9.00 | Call | Bond Future | 5,097.7000 | 5.0977 | 5,103.4100 | 5.1034 | 0.112 | 0 | 0 | 0 |
| 2015/11/02 | R186 | 05/11/2015 | 7.73 | Put | Bond Future | 4,912.0000 | 4.9120 | 4,906.1700 | 4.9062 | (0.119) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 05/11/2015 | 7.75 | Call | Bond Future | 0.1100 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 1,200 |
| 2015/11/02 | R186 | 05/11/2015 | 7.86 | Put | Bond Future | 3,833.0900 | 3.8331 | 3,826.1300 | 3.8261 | (0.182) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 05/11/2015 | 8.25 | Call | Bond Future | 283.2300 | 0.2832 | 146.6200 | 0.1466 | (48.233) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 05/11/2015 | 8.22 | Put | Bond Future | 1,123.6300 | 1.1236 | 998.5300 | 0.9985 | (11.134) | 0 | 0 | 1,090 |
| 2015/11/02 | R186 | 05/11/2015 | 8.26 | Call | Bond Future | 309.1200 | 0.3091 | 167.5500 | 0.1675 | (45.798) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 05/11/2015 | 8.50 | Call | Bond Future | 1,429.3700 | 1.4294 | 1,345.9900 | 1.3460 | (5.833) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 05/11/2015 | 8.55 | Call | Bond Future | 1,762.2000 | 1.7622 | 1,708.7100 | 1.7087 | (3.035) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 04/02/2016 | 8.40 | Put | Bond Future | 0.0000 | 0.0000 | 2,136.1100 | 2.1361 | 100.000 | 0 | 0 | 0 |
| 2015/11/02 | R186 | 04/02/2016 | 7.50 | Call | Bond Future | 238.6900 | 0.2387 | 225.1300 | 0.2251 | (5.681) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 04/02/2016 | | | Bond Future | 8.3959 | 116.2179 | 8.3953 | 116.2230 | (0.008) | 0.0000 | 0.0000 | 27,318 |
| 2015/11/02 | R186 | 04/02/2016 | 7.90 | Call | Bond Future | 0.0000 | 0.0000 | 736.5000 | 0.7365 | 100.000 | 0 | 0 | 680 |
| 2015/11/02 | R186 | 04/02/2016 | 8.75 | Call | Bond Future | 3,801.6100 | 3.8016 | 3,774.8600 | 3.7749 | (0.704) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 04/02/2016 | 7.51 | Call | Bond Future | 246.6400 | 0.2466 | 232.8000 | 0.2328 | (5.611) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 04/02/2016 | 7.49 | Call | Bond Future | 231.2600 | 0.2313 | 217.9600 | 0.2180 | (5.751) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 04/02/2016 | 7.50 | Put | Bond Future | 7,460.2100 | 7.4602 | 7,441.5500 | 7.4415 | (0.250) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 04/02/2016 | 7.49 | Put | Bond Future | 7,536.8000 | 7.5368 | 7,518.4000 | 7.5184 | (0.244) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 04/02/2016 | 7.90 | Put | Bond Future | 0.0000 | 0.0000 | 4,655.0100 | 4.6550 | 100.000 | 0 | 0 | 0 |
| 2015/11/02 | R186 | 04/02/2016 | 8.40 | Call | Bond Future | 0.0000 | 0.0000 | 2,172.6800 | 2.1727 | 100.000 | 0 | 0 | 680 |
| 2015/11/02 | R186 | 04/02/2016 | 8.75 | Put | Bond Future | 1,107.5100 | 1.1075 | 1,075.6600 | 1.0757 | (2.876) | 0 | 0 | 6,695 |
| 2015/11/02 | R186 | 04/02/2016 | 7.51 | Put | Bond Future | 7,384.2200 | 7.3842 | 7,365.2800 | 7.3653 | (0.256) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 05/05/2016 | | | Bond Future | 8.4434 | 118.2584 | 8.4428 | 118.2627 | (0.007) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/02 | R186 | 05/05/2016 | 8.34 | Call | Bond Future | 2,679.1200 | 2.6791 | 2,656.7700 | 2.6568 | (0.834) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 05/05/2016 | 8.35 | Call | Bond Future | 2,714.4000 | 2.7144 | 2,692.0500 | 2.6920 | (0.823) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 05/05/2016 | 8.33 | Call | Bond Future | 2,644.1100 | 2.6441 | 2,621.7700 | 2.6218 | (0.845) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 05/05/2016 | 8.35 | Put | Bond Future | 3,425.0900 | 3.4251 | 3,398.4900 | 3.3985 | (0.777) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 05/05/2016 | 7.56 | Put | Bond Future | 7,718.5400 | 7.7185 | 7,699.0300 | 7.6990 | (0.253) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 05/05/2016 | 8.34 | Put | Bond Future | 3,466.2600 | 3.4663 | 3,439.6600 | 3.4397 | (0.767) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 05/05/2016 | 7.56 | Call | Bond Future | 750.7800 | 0.7508 | 735.5200 | 0.7355 | (2.033) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 05/05/2016 | 8.33 | Put | Bond Future | 3,507.7600 | 3.5078 | 3,481.1700 | 3.4812 | (0.758) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 04/08/2016 | 8.51 | Put | Bond Future | 3,620.1400 | 3.6201 | 3,599.9200 | 3.5999 | (0.559) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 04/08/2016 | | | Bond Future | 8.4919 | 115.0725 | 8.4918 | 115.0733 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | R186 | 04/08/2016 | 8.50 | Put | Bond Future | 3,656.4700 | 3.6565 | 3,636.2500 | 3.6363 | (0.553) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 04/08/2016 | 8.51 | Call | Bond Future | 3,754.6400 | 3.7546 | 3,735.1600 | 3.7352 | (0.519) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 04/08/2016 | 8.49 | Call | Bond Future | 3,679.6700 | 3.6797 | 3,660.1900 | 3.6602 | (0.529) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 04/08/2016 | 8.50 | Call | Bond Future | 3,716.8500 | 3.7169 | 3,697.3700 | 3.6974 | (0.524) | 0 | 0 | 0 |
| 2015/11/02 | R186 | 04/08/2016 | 8.49 | Put | Bond Future | 3,693.4700 | 3.6935 | 3,673.2500 | 3.6732 | (0.547) | 0 | 0 | 0 |
| 2015/11/02 | R197 | 05/11/2015 | 295.00 | Call | Bond Future | 1,699.6100 | 1.6996 | 1,357.2200 | 1.3572 | (20.145) | 0 | 0 | 0 |
| 2015/11/02 | R197 | 05/11/2015 | | | Bond Future | 296.6996 | 296.6996 | 296.3572 | 296.3572 | (0.115) | 0.0000 | 0.0000 | 260 |
| 2015/11/02 | R197 | 05/11/2015 | 294.99 | Call | Bond Future | 1,709.6100 | 1.7096 | 1,367.2200 | 1.3672 | (20.027) | 0 | 0 | 0 |
| 2015/11/02 | R197 | 05/11/2015 | 295.01 | Call | Bond Future | 1,689.6100 | 1.6896 | 1,347.2200 | 1.3472 | (20.264) | 0 | 0 | 0 |
| 2015/11/02 | R197 | 05/11/2015 | 294.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R197 | 05/11/2015 | 295.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R197 | 05/11/2015 | 295.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R197 | 04/02/2016 | 297.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R197 | 04/02/2016 | | | Bond Future | 295.2435 | 295.2435 | 294.9096 | 294.9096 | (0.113) | 0.0000 | 0.0000 | 724 |
| 2015/11/02 | R197 | 04/02/2016 | 296.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R197 | 04/02/2016 | 297.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R197 | 04/02/2016 | 296.99 | Put | Bond Future | 1,746.4800 | 1.7465 | 2,080.4500 | 2.0804 | 19.122 | 0 | 0 | 0 |
| 2015/11/02 | R197 | 04/02/2016 | 297.01 | Put | Bond Future | 1,766.4800 | 1.7665 | 2,100.4500 | 2.1004 | 18.906 | 0 | 0 | 0 |
| 2015/11/02 | R197 | 04/02/2016 | 297.00 | Put | Bond Future | 1,756.4800 | 1.7565 | 2,090.4500 | 2.0904 | 19.014 | 0 | 0 | 0 |
| 2015/11/02 | R202 | 05/11/2015 | 8.35 | Call | Bond Future | 0.0000 | 0.0000 | 233,943.8800 | 233.9439 | 100.000 | 0 | 0 | 0 |
| 2015/11/02 | R202 | 05/11/2015 | | | Bond Future | 242.2499 | 242.2499 | 242.2939 | 242.2939 | 0.018 | 0.0000 | 0.0000 | 790 |
| 2015/11/02 | R202 | 05/11/2015 | 245.99 | Put | Bond Future | 3,740.0700 | 3.7401 | 3,696.1200 | 3.6961 | (1.175) | 0 | 0 | 0 |
| 2015/11/02 | R202 | 05/11/2015 | 246.01 | Put | Bond Future | 3,760.0700 | 3.7601 | 3,716.1200 | 3.7161 | (1.169) | 0 | 0 | 0 |
| 2015/11/02 | R202 | 05/11/2015 | 246.00 | Put | Bond Future | 3,750.0700 | 3.7501 | 3,706.1200 | 3.7061 | (1.172) | 0 | 0 | 0 |
| 2015/11/02 | R202 | 05/11/2015 | 8.45 | Call | Bond Future | 0.0000 | 0.0000 | 233,843.8800 | 233.8439 | 100.000 | 0 | 0 | 0 |
| 2015/11/02 | R202 | 05/11/2015 | 245.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R202 | 05/11/2015 | 8.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R202 | 05/11/2015 | 8.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R202 | 05/11/2015 | 246.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R202 | 05/11/2015 | 246.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R202 | 04/02/2016 | | | Bond Future | 242.8739 | 242.8739 | 242.9255 | 242.9255 | 0.021 | 0.0000 | 0.0000 | 53,615 |
| 2015/11/02 | R202 | 04/02/2016 | 239.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R202 | 04/02/2016 | 240.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R202 | 04/02/2016 | 240.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R202 | 04/02/2016 | 239.99 | Call | Bond Future | 2,883.9100 | 2.8839 | 2,935.5000 | 2.9355 | 1.789 | 0 | 0 | 0 |
| 2015/11/02 | R202 | 04/02/2016 | 240.00 | Call | Bond Future | 2,873.9100 | 2.8739 | 2,925.5000 | 2.9255 | 1.795 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/02 | R202 | 04/02/2016 | 240.01 | Call | Bond Future | 2,863.9100 | 2.8639 | 2,915.5000 | 2.9155 | 1.801 | 0 | 0 | 0 |
| 2015/11/02 | R203 | 05/11/2015 | 5.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R203 | 05/11/2015 | 6.00 | Put | Bond Future | 1,802.2500 | 1.8022 | 1,800.7400 | 1.8007 | (0.084) | 0 | 0 | 0 |
| 2015/11/02 | R203 | 05/11/2015 | | | Bond Future | 7.0306 | 103.3313 | 7.0297 | 103.3328 | (0.012) | 0.0000 | 0.0000 | 14,772 |
| 2015/11/02 | R203 | 05/11/2015 | 6.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R203 | 05/11/2015 | 6.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R203 | 05/11/2015 | 5.99 | Put | Bond Future | 1,819.9400 | 1.8199 | 1,818.4300 | 1.8184 | (0.083) | 0 | 0 | 0 |
| 2015/11/02 | R203 | 05/11/2015 | 6.01 | Put | Bond Future | 1,784.5600 | 1.7846 | 1,783.0500 | 1.7831 | (0.085) | 0 | 0 | 0 |
| 2015/11/02 | R203 | 04/02/2016 | 7.25 | Put | Bond Future | 153.3100 | 0.1533 | 149.3400 | 0.1493 | (2.590) | 0 | 0 | 0 |
| 2015/11/02 | R203 | 04/02/2016 | 7.26 | Put | Bond Future | 148.1800 | 0.1482 | 144.2400 | 0.1442 | (2.659) | 0 | 0 | 0 |
| 2015/11/02 | R203 | 04/02/2016 | | | Bond Future | 7.0993 | 105.0285 | 7.0987 | 105.0294 | (0.008) | 0.0000 | 0.0000 | 10,302 |
| 2015/11/02 | R203 | 04/02/2016 | 7.26 | Call | Bond Future | 389.2800 | 0.3893 | 386.2500 | 0.3863 | (0.778) | 0 | 0 | 0 |
| 2015/11/02 | R203 | 04/02/2016 | 7.24 | Call | Bond Future | 369.7100 | 0.3697 | 366.6100 | 0.3666 | (0.838) | 0 | 0 | 0 |
| 2015/11/02 | R203 | 04/02/2016 | 7.25 | Call | Bond Future | 379.4300 | 0.3794 | 376.3700 | 0.3764 | (0.806) | 0 | 0 | 0 |
| 2015/11/02 | R203 | 04/02/2016 | 7.24 | Put | Bond Future | 158.5800 | 0.1586 | 154.5700 | 0.1546 | (2.529) | 0 | 0 | 0 |
| 2015/11/02 | R203 | 05/05/2016 | 7.25 | Put | Bond Future | 318.6700 | 0.3187 | 315.4000 | 0.3154 | (1.026) | 0 | 0 | 0 |
| 2015/11/02 | R203 | 05/05/2016 | | | Bond Future | 7.0928 | 102.7031 | 7.0928 | 102.7032 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | R203 | 05/05/2016 | 7.26 | Call | Bond Future | 527.0700 | 0.5271 | 523.8900 | 0.5239 | (0.603) | 0 | 0 | 0 |
| 2015/11/02 | R203 | 05/05/2016 | 7.24 | Call | Bond Future | 511.8200 | 0.5118 | 508.6300 | 0.5086 | (0.623) | 0 | 0 | 0 |
| 2015/11/02 | R203 | 05/05/2016 | 7.25 | Call | Bond Future | 519.4200 | 0.5194 | 516.2300 | 0.5162 | (0.614) | 0 | 0 | 0 |
| 2015/11/02 | R203 | 05/05/2016 | 7.24 | Put | Bond Future | 323.8300 | 0.3238 | 320.5600 | 0.3206 | (1.010) | 0 | 0 | 0 |
| 2015/11/02 | R203 | 05/05/2016 | 7.26 | Put | Bond Future | 313.5700 | 0.3136 | 310.3100 | 0.3103 | (1.040) | 0 | 0 | 0 |
| 2015/11/02 | R204 | 05/11/2015 | | | Bond Future | 7.3905 | 104.7585 | 7.3946 | 104.7470 | 0.056 | 0.0000 | 0.0000 | 15,874 |
| 2015/11/02 | R204 | 05/11/2015 | 6.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R204 | 05/11/2015 | 6.24 | Put | Bond Future | 3,243.7500 | 3.2438 | 3,255.2200 | 3.2552 | 0.354 | 0 | 0 | 0 |
| 2015/11/02 | R204 | 05/11/2015 | 6.26 | Put | Bond Future | 3,186.2700 | 3.1863 | 3,197.7400 | 3.1977 | 0.360 | 0 | 0 | 0 |
| 2015/11/02 | R204 | 05/11/2015 | 6.25 | Put | Bond Future | 3,215.0100 | 3.2150 | 3,226.4800 | 3.2265 | 0.357 | 0 | 0 | 0 |
| 2015/11/02 | R204 | 05/11/2015 | 6.26 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R204 | 05/11/2015 | 6.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R204 | 04/02/2016 | 7.50 | Call | Bond Future | 587.1200 | 0.5871 | 572.2600 | 0.5723 | (2.531) | 0 | 0 | 0 |
| 2015/11/02 | R204 | 04/02/2016 | | | Bond Future | 7.4619 | 102.4430 | 7.4667 | 102.4307 | 0.064 | 0.0000 | 0.0000 | 28,889 |
| 2015/11/02 | R204 | 04/02/2016 | 7.51 | Call | Bond Future | 601.0800 | 0.6011 | 586.1400 | 0.5861 | (2.486) | 0 | 0 | 0 |
| 2015/11/02 | R204 | 04/02/2016 | 7.49 | Put | Bond Future | 501.4500 | 0.5015 | 498.9700 | 0.4990 | (0.495) | 0 | 0 | 0 |
| 2015/11/02 | R204 | 04/02/2016 | 7.51 | Put | Bond Future | 478.0700 | 0.4781 | 475.4100 | 0.4754 | (0.556) | 0 | 0 | 0 |
| 2015/11/02 | R204 | 04/02/2016 | 7.49 | Call | Bond Future | 573.3400 | 0.5733 | 558.5800 | 0.5586 | (2.574) | 0 | 0 | 0 |
| 2015/11/02 | R204 | 04/02/2016 | 7.50 | Put | Bond Future | 489.6700 | 0.4897 | 487.0900 | 0.4871 | (0.527) | 0 | 0 | 0 |
| 2015/11/02 | R204 | 05/05/2016 | 7.75 | Call | Bond Future | 1,156.4900 | 1.1565 | 1,141.9100 | 1.1419 | (1.261) | 0 | 0 | 0 |
| 2015/11/02 | R204 | 05/05/2016 | | | Bond Future | 7.4978 | 104.2415 | 7.5035 | 104.2282 | 0.076 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | R204 | 05/05/2016 | 7.76 | Call | Bond Future | 1,171.3200 | 1.1713 | 1,156.7100 | 1.1567 | (1.247) | 0 | 0 | 0 |
| 2015/11/02 | R204 | 05/05/2016 | 7.74 | Put | Bond Future | 573.6700 | 0.5737 | 572.4700 | 0.5725 | (0.209) | 0 | 0 | 0 |
| 2015/11/02 | R204 | 05/05/2016 | 7.76 | Put | Bond Future | 556.5100 | 0.5565 | 555.2400 | 0.5552 | (0.228) | 0 | 0 | 0 |
| 2015/11/02 | R204 | 05/05/2016 | 7.74 | Call | Bond Future | 1,141.7500 | 1.1417 | 1,127.2100 | 1.1272 | (1.273) | 0 | 0 | 0 |
| 2015/11/02 | R204 | 05/05/2016 | 7.75 | Put | Bond Future | 565.0400 | 0.5650 | 563.8000 | 0.5638 | (0.219) | 0 | 0 | 0 |
| 2015/11/02 | R207 | 05/11/2015 | 7.76 | Call | Bond Future | 391.8800 | 0.3919 | 324.9000 | 0.3249 | (17.092) | 0 | 0 | 0 |
| 2015/11/02 | R207 | 05/11/2015 | | | Bond Future | 7.6803 | 100.7952 | 7.6845 | 100.7807 | 0.054 | 0.0000 | 0.0000 | 2,510 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/02 | R207 | 05/11/2015 | 7.74 | Call | Bond Future | 345.5000 | 0.3455 | 275.1100 | 0.2751 | (20.373) | 0 | 0 | 0 |
| 2015/11/02 | R207 | 05/11/2015 | 7.50 | Call | Bond Future | 37.2300 | 0.0372 | 8.8500 | 0.0089 | (76.229) | 0 | 0 | 19 |
| 2015/11/02 | R207 | 05/11/2015 | 7.75 | Call | Bond Future | 368.3100 | 0.3683 | 299.5000 | 0.2995 | (18.683) | 0 | 0 | 0 |
| 2015/11/02 | R207 | 05/11/2015 | 7.43 | Call | Bond Future | 14.3800 | 0.0144 | 1.7200 | 0.0017 | (88.039) | 0 | 0 | 53 |
| 2015/11/02 | R207 | 05/11/2015 | 7.74 | Put | Bond Future | 137.5700 | 0.1376 | 81.6800 | 0.0817 | (40.627) | 0 | 0 | 0 |
| 2015/11/02 | R207 | 05/11/2015 | 7.43 | Put | Bond Future | 892.0300 | 0.8920 | 893.8700 | 0.8939 | 0.206 | 0 | 0 | 0 |
| 2015/11/02 | R207 | 05/11/2015 | 7.76 | Put | Bond Future | 114.4100 | 0.1144 | 61.9300 | 0.0619 | (45.870) | 0 | 0 | 0 |
| 2015/11/02 | R207 | 05/11/2015 | 7.50 | Put | Bond Future | 668.4800 | 0.6685 | 654.6000 | 0.6546 | (2.076) | 0 | 0 | 0 |
| 2015/11/02 | R207 | 05/11/2015 | 7.75 | Put | Bond Future | 125.6000 | 0.1256 | 71.2900 | 0.0713 | (43.240) | 0 | 0 | 0 |
| 2015/11/02 | R207 | 04/02/2016 | 7.49 | Put | Bond Future | 1,272.4900 | 1.2725 | 1,272.3900 | 1.2724 | (0.008) | 0 | 0 | 0 |
| 2015/11/02 | R207 | 04/02/2016 | 7.27 | Put | Bond Future | 1,817.5700 | 1.8176 | 1,821.9300 | 1.8219 | 0.240 | 0 | 0 | 0 |
| 2015/11/02 | R207 | 04/02/2016 | | | Bond Future | 7.7541 | 98.8094 | 7.7587 | 98.7940 | 0.060 | 0.0000 | 0.0000 | 47,160 |
| 2015/11/02 | R207 | 04/02/2016 | 7.51 | Put | Bond Future | 1,228.1800 | 1.2282 | 1,227.7000 | 1.2277 | (0.039) | 0 | 0 | 0 |
| 2015/11/02 | R207 | 04/02/2016 | 7.27 | Call | Bond Future | 203.9600 | 0.2040 | 192.9400 | 0.1929 | (5.403) | 0 | 0 | 43 |
| 2015/11/02 | R207 | 04/02/2016 | 7.50 | Call | Bond Future | 407.2700 | 0.4073 | 391.6000 | 0.3916 | (3.848) | 0 | 0 | 19 |
| 2015/11/02 | R207 | 04/02/2016 | 7.51 | Call | Bond Future | 418.5700 | 0.4186 | 402.7100 | 0.4027 | (3.789) | 0 | 0 | 0 |
| 2015/11/02 | R207 | 04/02/2016 | 7.49 | Call | Bond Future | 396.1800 | 0.3962 | 380.7000 | 0.3807 | (3.907) | 0 | 0 | 0 |
| 2015/11/02 | R207 | 04/02/2016 | 7.50 | Put | Bond Future | 1,250.2200 | 1.2502 | 1,249.9300 | 1.2499 | (0.023) | 0 | 0 | 0 |
| 2015/11/02 | R207 | 05/05/2016 | 7.86 | Put | Bond Future | 1,063.3700 | 1.0634 | 1,061.9800 | 1.0620 | (0.131) | 0 | 0 | 0 |
| 2015/11/02 | R207 | 05/05/2016 | | | Bond Future | 7.8061 | 100.5444 | 7.8114 | 100.5280 | 0.068 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | R207 | 05/05/2016 | 7.85 | Put | Bond Future | 1,077.8700 | 1.0779 | 1,076.5400 | 1.0765 | (0.123) | 0 | 0 | 0 |
| 2015/11/02 | R207 | 05/05/2016 | 7.56 | Put | Bond Future | 1,559.8400 | 1.5598 | 1,561.0100 | 1.5610 | 0.075 | 0 | 0 | 0 |
| 2015/11/02 | R207 | 05/05/2016 | 7.84 | Put | Bond Future | 1,092.5000 | 1.0925 | 1,091.2400 | 1.0912 | (0.115) | 0 | 0 | 0 |
| 2015/11/02 | R207 | 05/05/2016 | 7.56 | Call | Bond Future | 789.6000 | 0.7896 | 774.3300 | 0.7743 | (1.934) | 0 | 0 | 43 |
| 2015/11/02 | R207 | 05/05/2016 | 7.85 | Call | Bond Future | 1,214.5700 | 1.2146 | 1,196.8000 | 1.1968 | (1.463) | 0 | 0 | 0 |
| 2015/11/02 | R207 | 05/05/2016 | 7.86 | Call | Bond Future | 1,231.1600 | 1.2312 | 1,213.3300 | 1.2133 | (1.448) | 0 | 0 | 0 |
| 2015/11/02 | R207 | 05/05/2016 | 7.84 | Call | Bond Future | 1,198.0900 | 1.1981 | 1,180.3900 | 1.1804 | (1.477) | 0 | 0 | 0 |
| 2015/11/02 | R207 | 04/08/2016 | | | Bond Future | 7.8605 | 98.6992 | 7.8673 | 98.6793 | 0.086 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | R207 | 04/08/2016 | 7.99 | Put | Bond Future | 1,121.3800 | 1.1214 | 1,123.3000 | 1.1233 | 0.171 | 0 | 0 | 0 |
| 2015/11/02 | R207 | 04/08/2016 | 8.01 | Put | Bond Future | 1,096.1500 | 1.0961 | 1,097.9500 | 1.0980 | 0.164 | 0 | 0 | 0 |
| 2015/11/02 | R207 | 04/08/2016 | 8.00 | Put | Bond Future | 1,108.7100 | 1.1087 | 1,110.5700 | 1.1106 | 0.168 | 0 | 0 | 0 |
| 2015/11/02 | R207 | 04/08/2016 | 8.01 | Call | Bond Future | 1,531.9500 | 1.5319 | 1,513.9200 | 1.5139 | (1.177) | 0 | 0 | 0 |
| 2015/11/02 | R207 | 04/08/2016 | 7.99 | Call | Bond Future | 1,499.0000 | 1.4990 | 1,481.0900 | 1.4811 | (1.195) | 0 | 0 | 0 |
| 2015/11/02 | R207 | 04/08/2016 | 8.00 | Call | Bond Future | 1,515.4200 | 1.5154 | 1,497.4500 | 1.4975 | (1.186) | 0 | 0 | 0 |
| 2015/11/02 | R208 | 05/11/2015 | | | Bond Future | 7.8550 | 95.9657 | 7.8542 | 95.9691 | (0.010) | 0.0000 | 0.0000 | 1,776 |
| 2015/11/02 | R208 | 05/11/2015 | 7.74 | Put | Bond Future | 583.5200 | 0.5835 | 523.2100 | 0.5232 | (10.336) | 0 | 0 | 0 |
| 2015/11/02 | R208 | 05/11/2015 | 8.48 | Call | Bond Future | 2,581.6000 | 2.5816 | 2,584.9800 | 2.5850 | 0.131 | 0 | 0 | 0 |
| 2015/11/02 | R208 | 05/11/2015 | 7.75 | Call | Bond Future | 109.8700 | 0.1099 | 49.6600 | 0.0497 | (54.801) | 0 | 0 | 0 |
| 2015/11/02 | R208 | 05/11/2015 | 7.76 | Call | Bond Future | 121.3800 | 0.1214 | 58.0100 | 0.0580 | (52.208) | 0 | 0 | 0 |
| 2015/11/02 | R208 | 05/11/2015 | 7.74 | Call | Bond Future | 99.2000 | 0.0992 | 42.2900 | 0.0423 | (57.369) | 0 | 0 | 0 |
| 2015/11/02 | R208 | 05/11/2015 | 8.48 | Put | Bond Future | 0.0200 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 2,200 |
| 2015/11/02 | R208 | 05/11/2015 | 7.76 | Put | Bond Future | 521.2400 | 0.5212 | 454.4700 | 0.4545 | (12.810) | 0 | 0 | 0 |
| 2015/11/02 | R208 | 05/11/2015 | 7.75 | Put | Bond Future | 551.9500 | 0.5520 | 488.3400 | 0.4883 | (11.525) | 0 | 0 | 0 |
| 2015/11/02 | R208 | 04/02/2016 | | | Bond Future | 7.9243 | 97.5419 | 7.9236 | 97.5447 | (0.009) | 0.0000 | 0.0000 | 38,137 |
| 2015/11/02 | R208 | 04/02/2016 | 7.74 | Put | Bond Future | 1,417.6700 | 1.4177 | 1,401.0100 | 1.4010 | (1.175) | 0 | 0 | 0 |
| 2015/11/02 | R208 | 04/02/2016 | 7.76 | Put | Bond Future | 1,368.3400 | 1.3683 | 1,351.5700 | 1.3516 | (1.226) | 0 | 0 | 0 |
| 2015/11/02 | R208 | 04/02/2016 | 7.75 | Put | Bond Future | 1,392.8700 | 1.3929 | 1,376.1500 | 1.3762 | (1.200) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/11/02 | R208 | 04/02/2016 | 7.76 | Call | Bond Future | 703.1600 | 0.7032 | 689.2500 | 0.6892 | (1.978) | 0 | 0 | 0 |
| 2015/11/02 | R208 | 04/02/2016 | 7.74 | Call | Bond Future | 671.1200 | 0.6711 | 657.3200 | 0.6573 | (2.056) | 0 | 0 | 0 |
| 2015/11/02 | R208 | 04/02/2016 | 7.75 | Call | Bond Future | 687.0200 | 0.6870 | 673.1600 | 0.6732 | (2.017) | 0 | 0 | 0 |
| 2015/11/02 | R208 | 05/05/2016 | 7.99 | Call | Bond Future | 1,492.3800 | 1.4924 | 1,481.7900 | 1.4818 | (0.710) | 0 | 0 | 0 |
| 2015/11/02 | R208 | 05/05/2016 | 8.00 | Put | Bond Future | 1,407.1800 | 1.4072 | 1,394.4800 | 1.3945 | (0.903) | 0 | 0 | 0 |
| 2015/11/02 | R208 | 05/05/2016 | | | Bond Future | 7.9728 | 95.8532 | 7.9723 | 95.8553 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | R208 | 05/05/2016 | 8.00 | Call | Bond Future | 1,512.3100 | 1.5123 | 1,501.7300 | 1.5017 | (0.700) | 0 | 0 | 0 |
| 2015/11/02 | R208 | 05/05/2016 | 8.01 | Call | Bond Future | 1,532.6700 | 1.5327 | 1,522.1000 | 1.5221 | (0.690) | 0 | 0 | 0 |
| 2015/11/02 | R208 | 05/05/2016 | 7.99 | Put | Bond Future | 1,425.8800 | 1.4259 | 1,413.1700 | 1.4132 | (0.891) | 0 | 0 | 0 |
| 2015/11/02 | R208 | 05/05/2016 | 8.01 | Put | Bond Future | 1,388.9200 | 1.3889 | 1,376.2300 | 1.3762 | (0.914) | 0 | 0 | 0 |
| 2015/11/02 | R209 | 05/11/2015 | 7.99 | Put | Bond Future | 7,693.1400 | 7.6931 | 7,725.7900 | 7.7258 | 0.424 | 0 | 0 | 0 |
| 2015/11/02 | R209 | 05/11/2015 | 9.25 | Call | Bond Future | 2,274.3900 | 2.2744 | 2,212.0800 | 2.2121 | (2.740) | 0 | 0 | 0 |
| 2015/11/02 | R209 | 05/11/2015 | | | Bond Future | 8.9439 | 75.6278 | 8.9483 | 75.5951 | 0.049 | 0.0000 | 0.0000 | 8,274 |
| 2015/11/02 | R209 | 05/11/2015 | 8.01 | Put | Bond Future | 7,519.9400 | 7.5199 | 7,552.5900 | 7.5526 | 0.434 | 0 | 0 | 0 |
| 2015/11/02 | R209 | 05/11/2015 | 9.16 | Put | Bond Future | 92.9900 | 0.0930 | 25.8500 | 0.0259 | (72.201) | 0 | 0 | 0 |
| 2015/11/02 | R209 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R209 | 05/11/2015 | 8.00 | Put | Bond Future | 7,606.4700 | 7.6065 | 7,639.1200 | 7.6391 | 0.429 | 0 | 0 | 0 |
| 2015/11/02 | R209 | 05/11/2015 | 9.25 | Put | Bond Future | 34.5200 | 0.0345 | 4.8600 | 0.0049 | (85.921) | 0 | 0 | 900 |
| 2015/11/02 | R209 | 05/11/2015 | 8.50 | Put | Bond Future | 3,443.7700 | 3.4438 | 3,472.7000 | 3.4727 | 0.840 | 0 | 0 | 0 |
| 2015/11/02 | R209 | 05/11/2015 | 9.00 | Put | Bond Future | 381.2400 | 0.3812 | 236.5200 | 0.2365 | (37.960) | 0 | 0 | 500 |
| 2015/11/02 | R209 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R209 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R209 | 05/11/2015 | 9.16 | Call | Bond Future | 1,684.9700 | 1.6850 | 1,585.1800 | 1.5852 | (5.922) | 0 | 0 | 0 |
| 2015/11/02 | R209 | 05/11/2015 | 8.50 | Call | Bond Future | 3.8000 | 0.0038 | 0.0800 | 0.0001 | (97.895) | 0 | 0 | 900 |
| 2015/11/02 | R209 | 05/11/2015 | 9.00 | Call | Bond Future | 799.3900 | 0.7994 | 622.0200 | 0.6220 | (22.188) | 0 | 0 | 0 |
| 2015/11/02 | R209 | 04/02/2016 | 8.74 | Call | Bond Future | 1,429.9500 | 1.4300 | 1,383.8500 | 1.3838 | (3.224) | 0 | 0 | 0 |
| 2015/11/02 | R209 | 04/02/2016 | 8.75 | Put | Bond Future | 3,349.2400 | 3.3492 | 3,336.5000 | 3.3365 | (0.380) | 0 | 0 | 0 |
| 2015/11/02 | R209 | 04/02/2016 | | | Bond Future | 9.0005 | 76.8699 | 9.0051 | 76.8362 | 0.051 | 0.0000 | 0.0000 | 39,561 |
| 2015/11/02 | R209 | 04/02/2016 | 8.75 | Call | Bond Future | 1,457.9700 | 1.4580 | 1,411.5400 | 1.4115 | (3.185) | 0 | 0 | 0 |
| 2015/11/02 | R209 | 04/02/2016 | 8.76 | Call | Bond Future | 1,486.3300 | 1.4863 | 1,439.5800 | 1.4396 | (3.145) | 0 | 0 | 0 |
| 2015/11/02 | R209 | 04/02/2016 | 9.52 | Put | Bond Future | 876.4300 | 0.8764 | 856.2400 | 0.8562 | (2.304) | 0 | 0 | 2,200 |
| 2015/11/02 | R209 | 04/02/2016 | 8.74 | Put | Bond Future | 3,398.2000 | 3.3982 | 3,385.7900 | 3.3858 | (0.365) | 0 | 0 | 0 |
| 2015/11/02 | R209 | 04/02/2016 | 8.76 | Put | Bond Future | 3,300.7300 | 3.3007 | 3,287.6700 | 3.2877 | (0.396) | 0 | 0 | 0 |
| 2015/11/02 | R209 | 04/02/2016 | 9.52 | Call | Bond Future | 4,577.7300 | 4.5777 | 4,523.8500 | 4.5238 | (1.177) | 0 | 0 | 0 |
| 2015/11/02 | R209 | 05/05/2016 | | | Bond Future | 9.0475 | 75.0703 | 9.0523 | 75.0355 | 0.053 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | R209 | 05/05/2016 | 9.00 | Call | Bond Future | 3,008.7500 | 3.0088 | 2,965.8200 | 2.9658 | (1.427) | 0 | 0 | 6,700 |
| 2015/11/02 | R209 | 05/05/2016 | 8.25 | Put | Bond Future | 7,237.5100 | 7.2375 | 7,245.0800 | 7.2451 | 0.105 | 0 | 0 | 0 |
| 2015/11/02 | R209 | 05/05/2016 | 8.99 | Put | Bond Future | 3,397.2900 | 3.3973 | 3,389.3200 | 3.3893 | (0.235) | 0 | 0 | 0 |
| 2015/11/02 | R209 | 05/05/2016 | 9.01 | Put | Bond Future | 3,320.2900 | 3.3203 | 3,312.0500 | 3.3120 | (0.248) | 0 | 0 | 0 |
| 2015/11/02 | R209 | 05/05/2016 | 9.00 | Put | Bond Future | 3,358.4100 | 3.3584 | 3,350.3100 | 3.3503 | (0.241) | 0 | 0 | 0 |
| 2015/11/02 | R209 | 05/05/2016 | 9.01 | Call | Bond Future | 3,044.4500 | 3.0444 | 3,001.3800 | 3.0014 | (1.415) | 0 | 0 | 0 |
| 2015/11/02 | R209 | 05/05/2016 | 8.99 | Call | Bond Future | 2,973.7000 | 2.9737 | 2,930.9000 | 2.9309 | (1.439) | 0 | 0 | 0 |
| 2015/11/02 | R209 | 05/05/2016 | 8.25 | Call | Bond Future | 1,022.6700 | 1.0227 | 995.4100 | 0.9954 | (2.666) | 0 | 0 | 6,700 |
| 2015/11/02 | R210 | 05/11/2015 | | | Bond Future | 181.6715 | 181.6715 | 181.5103 | 181.5103 | (0.089) | 0.0000 | 0.0000 | 1,516 |
| 2015/11/02 | R210 | 05/11/2015 | 182.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R210 | 05/11/2015 | 181.99 | Put | Bond Future | 318.4700 | 0.3185 | 479.6700 | 0.4797 | 50.617 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/11/02 | R210 | 05/11/2015 | 182.01 | Put | Bond Future | 338.4700 | 0.3385 | 499.6700 | 0.4997 | 47.626 | 0 | 0 | 0 |
| 2015/11/02 | R210 | 05/11/2015 | 182.00 | Put | Bond Future | 328.4700 | 0.3285 | 489.6700 | 0.4897 | 49.076 | 0 | 0 | 0 |
| 2015/11/02 | R210 | 05/11/2015 | 182.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R210 | 05/11/2015 | 181.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R210 | 04/02/2016 | 184.99 | Put | Bond Future | 319.6200 | 0.3196 | 484.6400 | 0.4846 | 51.630 | 0 | 0 | 0 |
| 2015/11/02 | R210 | 04/02/2016 | | | Bond Future | 184.6704 | 184.6704 | 184.5054 | 184.5054 | (0.089) | 0.0000 | 0.0000 | 2,860 |
| 2015/11/02 | R210 | 04/02/2016 | 185.01 | Put | Bond Future | 339.6200 | 0.3396 | 504.6400 | 0.5046 | 48.590 | 0 | 0 | 0 |
| 2015/11/02 | R210 | 04/02/2016 | 184.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R210 | 04/02/2016 | 185.00 | Put | Bond Future | 329.6200 | 0.3296 | 494.6400 | 0.4946 | 50.064 | 0 | 0 | 0 |
| 2015/11/02 | R210 | 04/02/2016 | 185.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R210 | 04/02/2016 | 185.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R211 | 05/11/2015 | 134.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R211 | 05/11/2015 | | | Bond Future | 136.3539 | 136.3539 | 136.3765 | 136.3765 | 0.017 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | R211 | 05/11/2015 | 135.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R211 | 05/11/2015 | 134.99 | Call | Bond Future | 1,363.8700 | 1.3639 | 1,386.5000 | 1.3865 | 1.659 | 0 | 0 | 0 |
| 2015/11/02 | R211 | 05/11/2015 | 135.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R211 | 05/11/2015 | 135.00 | Call | Bond Future | 1,353.8700 | 1.3539 | 1,376.5000 | 1.3765 | 1.672 | 0 | 0 | 0 |
| 2015/11/02 | R211 | 05/11/2015 | 135.01 | Call | Bond Future | 1,343.8700 | 1.3439 | 1,366.5000 | 1.3665 | 1.684 | 0 | 0 | 0 |
| 2015/11/02 | R211 | 04/02/2016 | 138.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R211 | 04/02/2016 | 139.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R211 | 04/02/2016 | | | Bond Future | 136.9109 | 136.9109 | 136.9553 | 136.9553 | 0.032 | 0.0000 | 0.0000 | 1,120 |
| 2015/11/02 | R211 | 04/02/2016 | 139.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R211 | 04/02/2016 | 138.99 | Put | Bond Future | 2,079.1200 | 2.0791 | 2,034.6800 | 2.0347 | (2.137) | 0 | 0 | 0 |
| 2015/11/02 | R211 | 04/02/2016 | 139.01 | Put | Bond Future | 2,099.1200 | 2.0991 | 2,054.6800 | 2.0547 | (2.117) | 0 | 0 | 0 |
| 2015/11/02 | R211 | 04/02/2016 | 139.00 | Put | Bond Future | 2,089.1200 | 2.0891 | 2,044.6800 | 2.0447 | (2.127) | 0 | 0 | 0 |
| 2015/11/02 | R212 | 05/11/2015 | 145.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R212 | 05/11/2015 | | | Bond Future | 142.1616 | 142.1616 | 142.1870 | 142.1870 | 0.018 | 0.0000 | 0.0000 | 1,259 |
| 2015/11/02 | R212 | 05/11/2015 | 146.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R212 | 05/11/2015 | 146.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R212 | 05/11/2015 | 145.99 | Put | Bond Future | 3,828.4100 | 3.8284 | 3,803.0200 | 3.8030 | (0.663) | 0 | 0 | 0 |
| 2015/11/02 | R212 | 05/11/2015 | 146.01 | Put | Bond Future | 3,848.4100 | 3.8484 | 3,823.0200 | 3.8230 | (0.660) | 0 | 0 | 0 |
| 2015/11/02 | R212 | 05/11/2015 | 146.00 | Put | Bond Future | 3,838.4100 | 3.8384 | 3,813.0200 | 3.8130 | (0.661) | 0 | 0 | 0 |
| 2015/11/02 | R212 | 04/02/2016 | | | Bond Future | 142.6491 | 142.6491 | 142.6985 | 142.6985 | 0.035 | 0.0000 | 0.0000 | 669 |
| 2015/11/02 | R212 | 04/02/2016 | 146.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R212 | 04/02/2016 | 145.99 | Put | Bond Future | 3,340.9000 | 3.3409 | 3,291.5000 | 3.2915 | (1.479) | 0 | 0 | 0 |
| 2015/11/02 | R212 | 04/02/2016 | 146.01 | Put | Bond Future | 3,360.9000 | 3.3609 | 3,311.5000 | 3.3115 | (1.470) | 0 | 0 | 0 |
| 2015/11/02 | R212 | 04/02/2016 | 146.00 | Put | Bond Future | 3,350.9000 | 3.3509 | 3,301.5000 | 3.3015 | (1.474) | 0 | 0 | 0 |
| 2015/11/02 | R212 | 04/02/2016 | 146.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R212 | 04/02/2016 | 145.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R213 | 05/11/2015 | 7.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R213 | 05/11/2015 | | | Bond Future | 8.7994 | 86.3799 | 8.7987 | 86.3853 | (0.008) | 0.0000 | 0.0000 | 5,176 |
| 2015/11/02 | R213 | 05/11/2015 | 7.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R213 | 05/11/2015 | 7.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R213 | 05/11/2015 | 7.74 | Put | Bond Future | 8,407.1000 | 8.4071 | 8,401.6800 | 8.4017 | (0.064) | 0 | 0 | 0 |
| 2015/11/02 | R213 | 05/11/2015 | 7.76 | Put | Bond Future | 8,237.8700 | 8.2379 | 8,232.4500 | 8.2325 | (0.066) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/11/02 | R213 | 05/11/2015 | 7.75 | Put | Bond Future | 8,322.4300 | 8.3224 | 8,317.0100 | 8.3170 | (0.065) | 0 | 0 | 0 |
| 2015/11/02 | R213 | 04/02/2016 | | | Bond Future | 8.8636 | 87.7986 | 8.8630 | 87.8036 | (0.008) | 0.0000 | 0.0000 | 31,687 |
| 2015/11/02 | R213 | 04/02/2016 | 8.75 | Call | Bond Future | 1,815.9500 | 1.8159 | 1,784.1700 | 1.7842 | (1.750) | 0 | 0 | 0 |
| 2015/11/02 | R213 | 04/02/2016 | 8.74 | Put | Bond Future | 2,695.2400 | 2.6952 | 2,658.5300 | 2.6585 | (1.362) | 0 | 0 | 0 |
| 2015/11/02 | R213 | 04/02/2016 | 8.76 | Put | Bond Future | 2,611.7300 | 2.6117 | 2,574.9400 | 2.5749 | (1.409) | 0 | 0 | 0 |
| 2015/11/02 | R213 | 04/02/2016 | 8.75 | Put | Bond Future | 2,653.2600 | 2.6533 | 2,616.5100 | 2.6165 | (1.385) | 0 | 0 | 0 |
| 2015/11/02 | R213 | 04/02/2016 | 8.76 | Call | Bond Future | 1,848.5700 | 1.8486 | 1,816.7500 | 1.8168 | (1.721) | 0 | 0 | 0 |
| 2015/11/02 | R213 | 04/02/2016 | 8.74 | Call | Bond Future | 1,783.6900 | 1.7837 | 1,751.9500 | 1.7519 | (1.779) | 0 | 0 | 0 |
| 2015/11/02 | R213 | 05/05/2016 | 8.76 | Put | Bond Future | 3,662.9300 | 3.6629 | 3,636.2100 | 3.6362 | (0.729) | 0 | 0 | 0 |
| 2015/11/02 | R213 | 05/05/2016 | 8.74 | Put | Bond Future | 3,746.2300 | 3.7462 | 3,719.5400 | 3.7195 | (0.712) | 0 | 0 | 0 |
| 2015/11/02 | R213 | 05/05/2016 | | | Bond Future | 8.9118 | 85.7919 | 8.9112 | 85.7963 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | R213 | 05/05/2016 | 8.75 | Put | Bond Future | 3,704.4200 | 3.7044 | 3,677.7100 | 3.6777 | (0.721) | 0 | 0 | 0 |
| 2015/11/02 | R213 | 05/05/2016 | 8.74 | Call | Bond Future | 2,491.8000 | 2.4918 | 2,469.4500 | 2.4694 | (0.897) | 0 | 0 | 0 |
| 2015/11/02 | R213 | 05/05/2016 | 8.75 | Call | Bond Future | 2,523.7400 | 2.5237 | 2,501.3700 | 2.5014 | (0.886) | 0 | 0 | 0 |
| 2015/11/02 | R213 | 05/05/2016 | 8.76 | Call | Bond Future | 2,555.9100 | 2.5559 | 2,533.5300 | 2.5335 | (0.876) | 0 | 0 | 0 |
| 2015/11/02 | R214 | 05/11/2015 | | | Bond Future | 9.0140 | 76.3636 | 9.0184 | 76.3294 | 0.048 | 0.0000 | 0.0000 | 4,801 |
| 2015/11/02 | R214 | 05/11/2015 | 7.99 | Put | Bond Future | 8,816.3200 | 8.8163 | 8,850.4600 | 8.8505 | 0.387 | 0 | 0 | 0 |
| 2015/11/02 | R214 | 05/11/2015 | 8.00 | Put | Bond Future | 8,722.3400 | 8.7223 | 8,756.4800 | 8.7565 | 0.391 | 0 | 0 | 0 |
| 2015/11/02 | R214 | 05/11/2015 | 8.01 | Put | Bond Future | 8,628.5300 | 8.6285 | 8,662.6700 | 8.6627 | 0.396 | 0 | 0 | 0 |
| 2015/11/02 | R214 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R214 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R214 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R214 | 04/02/2016 | | | Bond Future | 9.0725 | 77.6178 | 9.0771 | 77.5826 | 0.050 | 0.0000 | 0.0000 | 32,598 |
| 2015/11/02 | R214 | 04/02/2016 | 7.99 | Put | Bond Future | 9,444.7100 | 9.4447 | 9,464.8500 | 9.4649 | 0.213 | 0 | 0 | 0 |
| 2015/11/02 | R214 | 04/02/2016 | 8.00 | Call | Bond Future | 194.5000 | 0.1945 | 179.0800 | 0.1791 | (7.928) | 0 | 0 | 0 |
| 2015/11/02 | R214 | 04/02/2016 | 8.01 | Call | Bond Future | 200.7200 | 0.2007 | 184.9700 | 0.1850 | (7.847) | 0 | 0 | 0 |
| 2015/11/02 | R214 | 04/02/2016 | 7.99 | Call | Bond Future | 188.4300 | 0.1884 | 173.3500 | 0.1734 | (8.003) | 0 | 0 | 0 |
| 2015/11/02 | R214 | 04/02/2016 | 8.01 | Put | Bond Future | 9,269.6700 | 9.2697 | 9,289.1400 | 9.2891 | 0.210 | 0 | 0 | 0 |
| 2015/11/02 | R214 | 04/02/2016 | 8.00 | Put | Bond Future | 9,357.0300 | 9.3570 | 9,376.8300 | 9.3768 | 0.212 | 0 | 0 | 0 |
| 2015/11/02 | R214 | 05/05/2016 | 9.01 | Call | Bond Future | 2,950.0200 | 2.9500 | 2,905.8000 | 2.9058 | (1.499) | 0 | 0 | 0 |
| 2015/11/02 | R214 | 05/05/2016 | | | Bond Future | 9.1172 | 75.6859 | 9.1219 | 75.6494 | 0.052 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | R214 | 05/05/2016 | 8.99 | Call | Bond Future | 2,879.4300 | 2.8794 | 2,835.5400 | 2.8355 | (1.524) | 0 | 0 | 0 |
| 2015/11/02 | R214 | 05/05/2016 | 9.00 | Call | Bond Future | 2,914.6100 | 2.9146 | 2,870.5500 | 2.8706 | (1.512) | 0 | 0 | 0 |
| 2015/11/02 | R214 | 05/05/2016 | 8.99 | Put | Bond Future | 3,870.8100 | 3.8708 | 3,863.3700 | 3.8634 | (0.192) | 0 | 0 | 0 |
| 2015/11/02 | R214 | 05/05/2016 | 9.01 | Put | Bond Future | 3,784.1000 | 3.7841 | 3,776.3300 | 3.7763 | (0.205) | 0 | 0 | 0 |
| 2015/11/02 | R214 | 05/05/2016 | 9.00 | Put | Bond Future | 3,827.2700 | 3.8273 | 3,819.6600 | 3.8197 | (0.199) | 0 | 0 | 0 |
| 2015/11/02 | R248 | 05/11/2015 | 8.01 | Put | Bond Future | 12,030.8000 | 12.0308 | 12,124.4800 | 12.1245 | 0.779 | 0 | 0 | 0 |
| 2015/11/02 | R248 | 05/11/2015 | | | Bond Future | 9.0892 | 98.1726 | 9.0985 | 98.0789 | 0.103 | 0.0000 | 0.0000 | 17,108 |
| 2015/11/02 | R248 | 05/11/2015 | 8.00 | Put | Bond Future | 12,154.2600 | 12.1543 | 12,247.9400 | 12.2479 | 0.771 | 0 | 0 | 0 |
| 2015/11/02 | R248 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R248 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R248 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R248 | 05/11/2015 | 7.99 | Put | Bond Future | 12,277.9700 | 12.2780 | 12,371.6500 | 12.3716 | 0.763 | 0 | 0 | 0 |
| 2015/11/02 | R248 | 04/02/2016 | 8.99 | Put | Bond Future | 1,611.3300 | 1.6113 | 1,707.2200 | 1.7072 | 5.951 | 0 | 0 | 0 |
| 2015/11/02 | R248 | 04/02/2016 | | | Bond Future | 9.1498 | 99.7850 | 9.1595 | 99.6892 | 0.106 | 0.0000 | 0.0000 | 51,612 |
| 2015/11/02 | R248 | 04/02/2016 | 9.00 | Put | Bond Future | 1,509.1200 | 1.5091 | 1,605.0100 | 1.6050 | 6.354 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2015/11/02 | R248 | 04/02/2016 | 9.01 | Put | Bond Future | 1,407.1000 | 1.4071 | 1,502.9900 | 1.5030 | 6.815 | 0 | 0 | 0 |
| 2015/11/02 | R248 | 04/02/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R248 | 04/02/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R248 | 04/02/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R248 | 05/05/2016 | | | Bond Future | 9.1965 | 97.1019 | 9.2066 | 97.0035 | 0.109 | 0.0000 | 0.0000 | 0 |
| 2015/11/02 | R248 | 05/05/2016 | 8.99 | Put | Bond Future | 2,071.2000 | 2.0712 | 2,169.6100 | 2.1696 | 4.751 | 0 | 0 | 0 |
| 2015/11/02 | R248 | 05/05/2016 | 9.01 | Put | Bond Future | 1,867.2100 | 1.8672 | 1,965.6200 | 1.9656 | 5.270 | 0 | 0 | 0 |
| 2015/11/02 | R248 | 05/05/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R248 | 05/05/2016 | 9.00 | Put | Bond Future | 1,969.1100 | 1.9691 | 2,067.5200 | 2.0675 | 4.998 | 0 | 0 | 0 |
| 2015/11/02 | R248 | 05/05/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/02 | R248 | 05/05/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

Total

706394