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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/11/2014 TO 14/11/2014

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2014/11/14 | 0106 | 22/12/2014 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/11/14 | 0908 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 2025 | 05/02/2015 | 119.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2025 | 05/02/2015 | | | Bond Future | 118.7468 | 118.7468 | 118.9123 | 118.9123 | 0.139 | 0.0000 | 0.0000 | 16 |
| 2014/11/14 | 2025 | 05/02/2015 | 118.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2025 | 05/02/2015 | 119.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2025 | 05/02/2015 | 118.99 | Put | Bond Future | 243.1500 | 0.2432 | 77.7100 | 0.0777 | (68.040) | 0 | 0 | 0 |
| 2014/11/14 | 2025 | 05/02/2015 | 119.01 | Put | Bond Future | 263.1500 | 0.2632 | 97.7100 | 0.0977 | (62.869) | 0 | 0 | 0 |
| 2014/11/14 | 2025 | 05/02/2015 | 119.00 | Put | Bond Future | 253.1500 | 0.2532 | 87.7100 | 0.0877 | (65.353) | 0 | 0 | 0 |
| 2014/11/14 | 2025 | 07/05/2015 | 120.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2025 | 07/05/2015 | 121.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2025 | 07/05/2015 | | | Bond Future | 120.7036 | 120.7036 | 120.8678 | 120.8678 | 0.136 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 2025 | 07/05/2015 | 121.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2025 | 07/05/2015 | 120.99 | Put | Bond Future | 286.3600 | 0.2864 | 122.2400 | 0.1222 | (57.312) | 0 | 0 | 0 |
| 2014/11/14 | 2025 | 07/05/2015 | 121.01 | Put | Bond Future | 306.3600 | 0.3064 | 142.2400 | 0.1422 | (53.571) | 0 | 0 | 0 |
| 2014/11/14 | 2025 | 07/05/2015 | 121.00 | Put | Bond Future | 296.3600 | 0.2964 | 132.2400 | 0.1322 | (55.379) | 0 | 0 | 0 |
| 2014/11/14 | 2030 | 05/02/2015 | | | Bond Future | 8.3759 | 97.0424 | 8.3340 | 97.3891 | (0.500) | 0.0000 | 0.0000 | 4,658 |
| 2014/11/14 | 2030 | 05/02/2015 | 9.25 | Call | Bond Future | 6,849.9100 | 6.8499 | 7,196.5700 | 7.1966 | 5.061 | 0 | 0 | 0 |
| 2014/11/14 | 2030 | 05/02/2015 | 9.24 | Call | Bond Future | 6,775.5100 | 6.7755 | 7,122.1700 | 7.1222 | 5.116 | 0 | 0 | 0 |
| 2014/11/14 | 2030 | 05/02/2015 | 9.26 | Call | Bond Future | 6,924.2200 | 6.9242 | 7,270.8800 | 7.2709 | 5.006 | 0 | 0 | 0 |
| 2014/11/14 | 2030 | 05/02/2015 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2030 | 05/02/2015 | 9.24 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2030 | 05/02/2015 | 9.26 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2030 | 07/05/2015 | | | Bond Future | 8.4291 | 98.6307 | 8.3863 | 98.9798 | (0.508) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 2030 | 07/05/2015 | 8.74 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2030 | 07/05/2015 | 8.76 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2030 | 07/05/2015 | 8.74 | Call | Bond Future | 2,483.2800 | 2.4833 | 2,832.3000 | 2.8323 | 14.055 | 0 | 0 | 0 |
| 2014/11/14 | 2030 | 07/05/2015 | 8.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2030 | 07/05/2015 | 8.75 | Call | Bond Future | 2,561.6500 | 2.5617 | 2,910.6700 | 2.9107 | 13.625 | 0 | 0 | 0 |
| 2014/11/14 | 2030 | 07/05/2015 | 8.76 | Call | Bond Future | 2,639.9200 | 2.6399 | 2,988.9400 | 2.9889 | 13.221 | 0 | 0 | 0 |
| 2014/11/14 | 2032 | 05/02/2015 | | | Bond Future | 8.5489 | 100.3337 | 8.4968 | 100.7911 | (0.610) | 0.0000 | 0.0000 | 5 |
| 2014/11/14 | 2032 | 05/02/2015 | 8.50 | Call | Bond Future | 0.0000 | 0.0000 | 28.4100 | 0.0284 | 100.000 | 0 | 0 | 0 |
| 2014/11/14 | 2032 | 05/02/2015 | 8.51 | Call | Bond Future | 0.0000 | 0.0000 | 116.3000 | 0.1163 | 100.000 | 0 | 0 | 0 |
| 2014/11/14 | 2032 | 05/02/2015 | 8.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2032 | 05/02/2015 | 8.50 | Put | Bond Future | 429.0000 | 0.4290 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2014/11/14 | 2032 | 05/02/2015 | 8.49 | Put | Bond Future | 517.0000 | 0.5170 | 59.5900 | 0.0596 | (88.474) | 0 | 0 | 0 |
| 2014/11/14 | 2032 | 05/02/2015 | 8.51 | Put | Bond Future | 341.1100 | 0.3411 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/11/14 | 2032 | 07/05/2015 | 8.51 | Put | Bond Future | 805.2100 | 0.8052 | 343.6900 | 0.3437 | (57.317) | 0 | 0 | 0 |
| 2014/11/14 | 2032 | 07/05/2015 | | | Bond Future | 8.6028 | 97.8192 | 8.5495 | 98.2807 | (0.620) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 2032 | 07/05/2015 | 8.50 | Put | Bond Future | 892.5200 | 0.8925 | 431.0000 | 0.4310 | (51.710) | 0 | 0 | 0 |
| 2014/11/14 | 2032 | 07/05/2015 | 8.49 | Put | Bond Future | 979.9500 | 0.9800 | 518.4300 | 0.5184 | (47.096) | 0 | 0 | 0 |
| 2014/11/14 | 2032 | 07/05/2015 | 8.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2032 | 07/05/2015 | 8.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2032 | 07/05/2015 | 8.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2032 | 06/08/2015 | 8.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2032 | 06/08/2015 | | | Bond Future | 8.6499 | 99.5104 | 8.5947 | 99.9819 | (0.638) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 2032 | 06/08/2015 | 8.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2032 | 06/08/2015 | 8.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2032 | 06/08/2015 | 8.50 | Put | Bond Future | 1,288.5400 | 1.2885 | 817.0500 | 0.8170 | (36.591) | 0 | 0 | 0 |
| 2014/11/14 | 2032 | 06/08/2015 | 8.49 | Put | Bond Future | 1,375.3800 | 1.3754 | 903.8900 | 0.9039 | (34.281) | 0 | 0 | 0 |
| 2014/11/14 | 2032 | 06/08/2015 | 8.51 | Put | Bond Future | 1,201.8100 | 1.2018 | 730.3200 | 0.7303 | (39.232) | 0 | 0 | 0 |
| 2014/11/14 | 2037 | 05/02/2015 | 9.51 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2037 | 05/02/2015 | | | Bond Future | 8.6604 | 98.6656 | 8.6084 | 99.1690 | (0.601) | 0.0000 | 0.0000 | 13,849 |
| 2014/11/14 | 2037 | 05/02/2015 | 9.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2037 | 05/02/2015 | 9.49 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2037 | 05/02/2015 | 9.50 | Call | Bond Future | 7,592.5900 | 7.5926 | 8,096.0000 | 8.0960 | 6.630 | 0 | 0 | 0 |
| 2014/11/14 | 2037 | 05/02/2015 | 9.51 | Call | Bond Future | 7,677.3300 | 7.6773 | 8,180.7400 | 8.1807 | 6.557 | 0 | 0 | 0 |
| 2014/11/14 | 2037 | 05/02/2015 | 9.49 | Call | Bond Future | 7,507.7200 | 7.5077 | 8,011.1300 | 8.0111 | 6.705 | 0 | 0 | 0 |
| 2014/11/14 | 2037 | 07/05/2015 | 9.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2037 | 07/05/2015 | | | Bond Future | 8.7138 | 100.2806 | 8.6606 | 100.7888 | (0.610) | 0.0000 | 0.0000 | 500 |
| 2014/11/14 | 2037 | 07/05/2015 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2037 | 07/05/2015 | 9.01 | Call | Bond Future | 2,757.8800 | 2.7579 | 3,266.1000 | 3.2661 | 18.428 | 0 | 0 | 0 |
| 2014/11/14 | 2037 | 07/05/2015 | 8.99 | Call | Bond Future | 2,575.5500 | 2.5756 | 3,083.7700 | 3.0838 | 19.732 | 0 | 0 | 0 |
| 2014/11/14 | 2037 | 07/05/2015 | 9.00 | Call | Bond Future | 2,666.7800 | 2.6668 | 3,175.0000 | 3.1750 | 19.057 | 0 | 0 | 0 |
| 2014/11/14 | 2037 | 07/05/2015 | 8.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2037 | 06/08/2015 | | | Bond Future | 8.7622 | 97.7543 | 8.7073 | 98.2734 | (0.627) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 2037 | 06/08/2015 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 404.4500 | 0.4045 | 100.000 | 0 | 0 | 0 |
| 2014/11/14 | 2037 | 06/08/2015 | 8.74 | Put | Bond Future | 209.0300 | 0.2090 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2014/11/14 | 2037 | 06/08/2015 | 8.76 | Put | Bond Future | 20.4300 | 0.0204 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2014/11/14 | 2037 | 06/08/2015 | 8.75 | Put | Bond Future | 114.6600 | 0.1147 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2014/11/14 | 2037 | 06/08/2015 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 498.6800 | 0.4987 | 100.000 | 0 | 0 | 0 |
| 2014/11/14 | 2037 | 06/08/2015 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 310.0800 | 0.3101 | 100.000 | 0 | 0 | 0 |
| 2014/11/14 | 2038 | 05/02/2015 | 123.00 | Call | Bond Future | 3,404.2100 | 3.4042 | 3,404.8900 | 3.4049 | 0.020 | 0 | 0 | 0 |
| 2014/11/14 | 2038 | 05/02/2015 | | | Bond Future | 126.4042 | 126.4042 | 126.4049 | 126.4049 | 0.001 | 0.0000 | 0.0000 | 1,318 |
| 2014/11/14 | 2038 | 05/02/2015 | 123.01 | Call | Bond Future | 3,394.2100 | 3.3942 | 3,394.8900 | 3.3949 | 0.020 | 0 | 0 | 0 |
| 2014/11/14 | 2038 | 05/02/2015 | 122.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2038 | 05/02/2015 | 123.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2038 | 05/02/2015 | 122.99 | Call | Bond Future | 3,414.2100 | 3.4142 | 3,414.8900 | 3.4149 | 0.020 | 0 | 0 | 0 |
| 2014/11/14 | 2038 | 05/02/2015 | 123.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2038 | 07/05/2015 | 126.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2038 | 07/05/2015 | | | Bond Future | 128.4872 | 128.4872 | 128.4838 | 128.4838 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 2038 | 07/05/2015 | 127.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2038 | 07/05/2015 | 127.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/11/14 | 2038 | 07/05/2015 | 126.99 | Call | Bond Future | 1,497.2100 | 1.4972 | 1,493.7600 | 1.4938 | (0.230) | 0 | 0 | 0 |
| 2014/11/14 | 2038 | 07/05/2015 | 127.00 | Call | Bond Future | 1,487.2100 | 1.4872 | 1,483.7600 | 1.4838 | (0.232) | 0 | 0 | 0 |
| 2014/11/14 | 2038 | 07/05/2015 | 127.01 | Call | Bond Future | 1,477.2100 | 1.4772 | 1,473.7600 | 1.4738 | (0.234) | 0 | 0 | 0 |
| 2014/11/14 | 2044 | 05/02/2015 | 9.00 | Call | Bond Future | 2,574.5500 | 2.5745 | 3,121.5900 | 3.1216 | 21.248 | 0 | 0 | 0 |
| 2014/11/14 | 2044 | 05/02/2015 | | | Bond Future | 8.7487 | 100.2503 | 8.6967 | 100.7973 | (0.594) | 0.0000 | 0.0000 | 5,842 |
| 2014/11/14 | 2044 | 05/02/2015 | 9.01 | Call | Bond Future | 2,674.6600 | 2.6747 | 3,221.7000 | 3.2217 | 20.453 | 0 | 0 | 0 |
| 2014/11/14 | 2044 | 05/02/2015 | 8.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2044 | 05/02/2015 | 9.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2044 | 05/02/2015 | 8.99 | Call | Bond Future | 2,474.2600 | 2.4743 | 3,021.3000 | 3.0213 | 22.109 | 0 | 0 | 0 |
| 2014/11/14 | 2044 | 05/02/2015 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2044 | 07/05/2015 | | | Bond Future | 8.8006 | 101.8911 | 8.7476 | 102.4437 | (0.603) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 2044 | 07/05/2015 | 8.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2044 | 07/05/2015 | 9.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2044 | 07/05/2015 | 9.01 | Call | Bond Future | 2,129.7100 | 2.1297 | 2,682.2700 | 2.6823 | 25.945 | 0 | 0 | 0 |
| 2014/11/14 | 2044 | 07/05/2015 | 8.99 | Call | Bond Future | 1,929.6300 | 1.9296 | 2,482.1900 | 2.4822 | 28.636 | 0 | 0 | 0 |
| 2014/11/14 | 2044 | 07/05/2015 | 9.00 | Call | Bond Future | 2,029.7500 | 2.0297 | 2,582.3100 | 2.5823 | 27.223 | 0 | 0 | 0 |
| 2014/11/14 | 2044 | 06/08/2015 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2044 | 06/08/2015 | | | Bond Future | 8.8479 | 99.2674 | 8.7931 | 99.8317 | (0.619) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 2044 | 06/08/2015 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2044 | 06/08/2015 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2044 | 06/08/2015 | 8.74 | Put | Bond Future | 1,116.6400 | 1.1166 | 552.3800 | 0.5524 | (50.532) | 0 | 0 | 0 |
| 2014/11/14 | 2044 | 06/08/2015 | 8.76 | Put | Bond Future | 908.0200 | 0.9080 | 343.7600 | 0.3438 | (62.142) | 0 | 0 | 0 |
| 2014/11/14 | 2044 | 06/08/2015 | 8.75 | Put | Bond Future | 1,012.2400 | 1.0122 | 447.9800 | 0.4480 | (55.744) | 0 | 0 | 0 |
| 2014/11/14 | 2046 | 05/02/2015 | | | Bond Future | 128.1123 | 128.1123 | 128.6905 | 128.6905 | 0.451 | 0.0000 | 0.0000 | 5,389 |
| 2014/11/14 | 2046 | 05/02/2015 | 123.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2046 | 05/02/2015 | 124.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2046 | 05/02/2015 | 124.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2046 | 05/02/2015 | 123.99 | Call | Bond Future | 4,122.3200 | 4.1223 | 4,700.4500 | 4.7005 | 14.024 | 0 | 0 | 0 |
| 2014/11/14 | 2046 | 05/02/2015 | 124.01 | Call | Bond Future | 4,102.3200 | 4.1023 | 4,680.4500 | 4.6805 | 14.093 | 0 | 0 | 0 |
| 2014/11/14 | 2046 | 05/02/2015 | 124.00 | Call | Bond Future | 4,112.3200 | 4.1123 | 4,690.4500 | 4.6905 | 14.058 | 0 | 0 | 0 |
| 2014/11/14 | 2046 | 07/05/2015 | | | Bond Future | 128.8525 | 128.8525 | 129.4357 | 129.4357 | 0.453 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 2046 | 07/05/2015 | 126.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2046 | 07/05/2015 | 127.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2046 | 07/05/2015 | 127.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2046 | 07/05/2015 | 126.99 | Call | Bond Future | 1,862.4800 | 1.8625 | 2,445.7000 | 2.4457 | 31.314 | 0 | 0 | 0 |
| 2014/11/14 | 2046 | 07/05/2015 | 127.00 | Call | Bond Future | 1,852.4800 | 1.8525 | 2,435.7000 | 2.4357 | 31.483 | 0 | 0 | 0 |
| 2014/11/14 | 2046 | 07/05/2015 | 127.01 | Call | Bond Future | 1,842.4800 | 1.8425 | 2,425.7000 | 2.4257 | 31.654 | 0 | 0 | 0 |
| 2014/11/14 | 2050 | 05/02/2015 | 130.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2050 | 05/02/2015 | | | Bond Future | 137.8657 | 137.8657 | 139.2517 | 139.2517 | 1.005 | 0.0000 | 0.0000 | 2,640 |
| 2014/11/14 | 2050 | 05/02/2015 | 130.01 | Call | Bond Future | 7,855.7300 | 7.8557 | 9,241.7300 | 9.2417 | 17.643 | 0 | 0 | 0 |
| 2014/11/14 | 2050 | 05/02/2015 | 129.99 | Call | Bond Future | 7,875.7300 | 7.8757 | 9,261.7300 | 9.2617 | 17.598 | 0 | 0 | 0 |
| 2014/11/14 | 2050 | 05/02/2015 | 130.00 | Call | Bond Future | 7,865.7300 | 7.8657 | 9,251.7300 | 9.2517 | 17.621 | 0 | 0 | 0 |
| 2014/11/14 | 2050 | 05/02/2015 | 129.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2050 | 05/02/2015 | 130.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/11/14 | 2050 | 07/05/2015 | 135.01 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2050 | 07/05/2015 | | | Bond Future | 140.1374 | | 140.1374 | 141.5414 | 141.5414 | 1.002 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 2050 | 07/05/2015 | 135.00 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 2050 | 07/05/2015 | 135.01 | Call | Bond Future | 5,127.3700 | | 5.1274 | 6,531.3800 | 6.5314 | 27.383 | 0 | 0 | 0 |
| 2014/11/14 | 2050 | 07/05/2015 | 134.99 | Call | Bond Future | 5,147.3700 | | 5.1474 | 6,551.3800 | 6.5514 | 27.276 | 0 | 0 | 0 |
| 2014/11/14 | 2050 | 07/05/2015 | 135.00 | Call | Bond Future | 5,137.3700 | | 5.1374 | 6,541.3800 | 6.5414 | 27.329 | 0 | 0 | 0 |
| 2014/11/14 | 2050 | 07/05/2015 | 134.99 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | 5701 | 15/09/2015 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 5706 | 15/09/2015 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | AL12 | 05/02/2015 | | | Index Future | 535.3200 | | 535.3200 | 537.5170 | 537.5170 | 0.410 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | AL12 | 07/05/2015 | | | Index Future | 544.0740 | | 544.0740 | 546.2900 | 546.2900 | 0.407 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | AL37 | 05/02/2015 | | | Index Future | 449.6190 | | 449.6190 | 450.0630 | 450.0630 | 0.099 | 0.0000 | 0.0000 | 116 |
| 2014/11/14 | AL37 | 07/05/2015 | | | Index Future | 456.9720 | | 456.9720 | 457.4080 | 457.4080 | 0.095 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | AL7T | 05/02/2015 | | | Index Future | 531.7190 | | 531.7190 | 532.5300 | 532.5300 | 0.153 | 0.0000 | 0.0000 | 3 |
| 2014/11/14 | AL7T | 07/05/2015 | | | Index Future | 540.4140 | | 540.4140 | 541.2210 | 541.2210 | 0.149 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | ALBI | 05/02/2015 | | | Index Future | 484.6030 | | 484.6030 | 485.8620 | 485.8620 | 0.260 | 0.0000 | 0.0000 | 654 |
| 2014/11/14 | ALBI | 07/05/2015 | | | Index Future | 492.5280 | | 492.5280 | 493.7910 | 493.7910 | 0.256 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | ALBI | 06/08/2015 | | | Index Future | 500.9480 | | 500.9480 | 502.2430 | 502.2430 | 0.259 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C048 | 28/02/2048 | | | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/11/14 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C157 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C201 | 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | C446 | 31/03/2046 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/11/14 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | EL28 | 05/02/2015 | 126.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | EL28 | 05/02/2015 | | | Bond Future | 125.2578 | 125.2578 | 125.1167 | 125.1167 | (0.113) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | EL28 | 05/02/2015 | 126.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | EL28 | 05/02/2015 | 125.99 | Put | Bond Future | 732.2400 | 0.7322 | 873.3400 | 0.8733 | 19.270 | 0 | 0 | 0 |
| 2014/11/14 | EL28 | 05/02/2015 | 126.01 | Put | Bond Future | 752.2400 | 0.7522 | 893.3400 | 0.8933 | 18.757 | 0 | 0 | 0 |
| 2014/11/14 | EL28 | 05/02/2015 | 126.00 | Put | Bond Future | 742.2400 | 0.7422 | 883.3400 | 0.8833 | 19.010 | 0 | 0 | 0 |
| 2014/11/14 | EL28 | 05/02/2015 | 125.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | EL28 | 07/05/2015 | 125.00 | Call | Bond Future | 810.1300 | 0.8101 | 662.5600 | 0.6626 | (18.216) | 0 | 0 | 0 |
| 2014/11/14 | EL28 | 07/05/2015 | | | Bond Future | 125.8101 | 125.8101 | 125.6626 | 125.6626 | (0.117) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | EL28 | 07/05/2015 | 125.01 | Call | Bond Future | 800.1300 | 0.8001 | 652.5600 | 0.6526 | (18.443) | 0 | 0 | 0 |
| 2014/11/14 | EL28 | 07/05/2015 | 124.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | EL28 | 07/05/2015 | 125.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | EL28 | 07/05/2015 | 124.99 | Call | Bond Future | 820.1300 | 0.8201 | 672.5600 | 0.6726 | (17.993) | 0 | 0 | 0 |
| 2014/11/14 | EL28 | 07/05/2015 | 125.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | ES33 | 05/02/2015 | 10.00 | Call | Bond Future | 3,751.2800 | 3.7513 | 4,147.3900 | 4.1474 | 10.559 | 0 | 0 | 0 |
| 2014/11/14 | ES33 | 05/02/2015 | | | Bond Future | 9.4829 | 85.8784 | 9.4303 | 86.2745 | (0.554) | 0.0000 | 0.0000 | 6,220 |
| 2014/11/14 | ES33 | 05/02/2015 | 10.01 | Call | Bond Future | 3,821.2400 | 3.8212 | 4,217.3500 | 4.2174 | 10.366 | 0 | 0 | 0 |
| 2014/11/14 | ES33 | 05/02/2015 | 9.99 | Call | Bond Future | 3,681.2300 | 3.6812 | 4,077.3400 | 4.0773 | 10.760 | 0 | 0 | 0 |
| 2014/11/14 | ES33 | 05/02/2015 | 10.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | ES33 | 05/02/2015 | 9.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | ES33 | 05/02/2015 | 10.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | ES33 | 07/05/2015 | | | Bond Future | 9.5609 | 83.4946 | 9.5071 | 83.8943 | (0.562) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | ES33 | 07/05/2015 | 9.74 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | ES33 | 07/05/2015 | 9.76 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | ES33 | 07/05/2015 | 9.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | ES33 | 07/05/2015 | 9.76 | Call | Bond Future | 1,455.2500 | 1.4553 | 1,854.9500 | 1.8550 | 27.466 | 0 | 0 | 0 |
| 2014/11/14 | ES33 | 07/05/2015 | 9.74 | Call | Bond Future | 1,310.8600 | 1.3109 | 1,710.5600 | 1.7106 | 30.491 | 0 | 0 | 0 |
| 2014/11/14 | ES33 | 07/05/2015 | 9.75 | Call | Bond Future | 1,383.1000 | 1.3831 | 1,782.8000 | 1.7828 | 28.899 | 0 | 0 | 0 |
| 2014/11/14 | ES33 | 06/08/2015 | | | Bond Future | 9.6329 | 84.9381 | 9.5772 | 85.3465 | (0.578) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | ES33 | 06/08/2015 | 9.59 | Put | Bond Future | 314.4700 | 0.3145 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2014/11/14 | ES33 | 06/08/2015 | 9.61 | Put | Bond Future | 167.6700 | 0.1677 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2014/11/14 | ES33 | 06/08/2015 | 9.60 | Put | Bond Future | 241.0200 | 0.2410 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2014/11/14 | ES33 | 06/08/2015 | 9.61 | Call | Bond Future | 0.0000 | 0.0000 | 240.7300 | 0.2407 | 100.000 | 0 | 0 | 0 |
| 2014/11/14 | ES33 | 06/08/2015 | 9.59 | Call | Bond Future | 0.0000 | 0.0000 | 93.9300 | 0.0939 | 100.000 | 0 | 0 | 0 |
| 2014/11/14 | ES33 | 06/08/2015 | 9.60 | Call | Bond Future | 0.0000 | 0.0000 | 167.3800 | 0.1674 | 100.000 | 0 | 0 | 0 |
| 2014/11/14 | GOVI | 05/02/2015 | 459.99 | Call | GOVI | 228,000.0000 | 22.8000 | 238,900.0000 | 23.8900 | 4.781 | 0 | 0 | 0 |
| 2014/11/14 | GOVI | 05/02/2015 | 460.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | GOVI | 05/02/2015 | | | GOVI | 482.7900 | 482.7900 | 483.8800 | 483.8800 | 0.226 | 0.0000 | 0.0000 | 407 |

| 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/11/14 | GOVI | 05/02/2015 | 459.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | GOVI | 05/02/2015 | 460.01 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | GOVI | 05/02/2015 | 460.00 | Call | GOVI | 227,900.0000 | 22.7900 | 238,800.0000 | 23.8800 | 4.783 | 0 | 0 | 0 |
| 2014/11/14 | GOVI | 05/02/2015 | 460.01 | Call | GOVI | 227,800.0000 | 22.7800 | 238,700.0000 | 23.8700 | 4.785 | 0 | 0 | 0 |
| 2014/11/14 | GOVI | 07/05/2015 | 449.99 | Call | GOVI | 406,960.0000 | 40.6960 | 417,870.0000 | 41.7870 | 2.681 | 0 | 0 | 0 |
| 2014/11/14 | GOVI | 07/05/2015 | | | GOVI | 490.6860 | 490.6860 | 491.7770 | 491.7770 | 0.222 | 0.0000 | 0.0000 | 130 |
| 2014/11/14 | GOVI | 07/05/2015 | 450.00 | Call | GOVI | 406,860.0000 | 40.6860 | 417,770.0000 | 41.7770 | 2.682 | 0 | 0 | 0 |
| 2014/11/14 | GOVI | 07/05/2015 | 450.01 | Call | GOVI | 406,760.0000 | 40.6760 | 417,670.0000 | 41.7670 | 2.682 | 0 | 0 | 0 |
| 2014/11/14 | GOVI | 07/05/2015 | 449.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | GOVI | 07/05/2015 | 450.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | GOVI | 07/05/2015 | 450.01 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | GOVI | 06/08/2015 | | | GOVI | 499.0740 | 499.0740 | 500.1940 | 500.1940 | 0.224 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | GOVI | 06/08/2015 | 499.99 | Put | GOVI | 9,160.0000 | 0.9160 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2014/11/14 | GOVI | 06/08/2015 | 500.01 | Put | GOVI | 9,360.0000 | 0.9360 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2014/11/14 | GOVI | 06/08/2015 | 499.99 | Call | GOVI | 0.0000 | 0.0000 | 2,040.0000 | 0.2040 | 100.000 | 0 | 0 | 0 |
| 2014/11/14 | GOVI | 06/08/2015 | 500.00 | Put | GOVI | 9,260.0000 | 0.9260 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2014/11/14 | GOVI | 06/08/2015 | 500.00 | Call | GOVI | 0.0000 | 0.0000 | 1,940.0000 | 0.1940 | 100.000 | 0 | 0 | 0 |
| 2014/11/14 | GOVI | 06/08/2015 | 500.01 | Call | GOVI | 0.0000 | 0.0000 | 1,840.0000 | 0.1840 | 100.000 | 0 | 0 | 0 |
| 2014/11/14 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | IGOV | 05/02/2015 | | | Index Future | 225.6520 | 225.6520 | 225.8270 | 225.8270 | 0.078 | 0.0000 | 0.0000 | 1,093 |
| 2014/11/14 | IGOV | 07/05/2015 | | | Index Future | 229.3690 | 229.3690 | 229.5400 | 229.5400 | 0.075 | 0.0000 | 0.0000 | 80 |
| 2014/11/14 | IGOV | 06/08/2015 | | | Index Future | 233.3170 | 233.3170 | 233.4960 | 233.4960 | 0.077 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | ILBI | 05/02/2015 | | | Index Future | 611.4090 | 611.4090 | 611.8860 | 611.8860 | 0.078 | 0.0000 | 0.0000 | 157 |
| 2014/11/14 | ILBI | 07/05/2015 | | | Index Future | 621.4620 | 621.4620 | 621.9450 | 621.9450 | 0.078 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | J157 | 15/09/2015 | | | Interest Rate Swap | 8.8220 | (0.0200) | 8.8220 | (0.0200) | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | J201 | 22/12/2014 | | | Interest Rate Swap | 8.6550 | 0.0514 | 8.6550 | 0.0514 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | JBAF | 19/11/2014 | | | Jibar Tradeable Future | 6.1200 | 93.8800 | 6.1000 | 93.9000 | (0.327) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | JBAF | 17/12/2014 | | | Jibar Tradeable Future | 6.2000 | 93.8000 | 6.1700 | 93.8300 | (0.484) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | JBAF | 21/01/2015 | | | Jibar Tradeable Future | 6.2500 | 93.7500 | 6.2200 | 93.7800 | (0.480) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | JBAF | 18/02/2015 | | | Jibar Tradeable Future | 6.3200 | 93.6800 | 6.3000 | 93.7000 | (0.316) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | JBAF | 18/03/2015 | | | Jibar Tradeable Future | 6.3600 | 93.6400 | 6.3400 | 93.6600 | (0.314) | 0.0000 | 0.0000 | 2,850 |
| 2014/11/14 | JBAF | 15/04/2015 | | | Jibar Tradeable Future | 6.4300 | 93.5700 | 6.4100 | 93.5900 | (0.311) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | JBAF | 17/06/2015 | | | Jibar Tradeable Future | 6.5600 | 93.4400 | 6.5200 | 93.4800 | (0.610) | 0.0000 | 0.0000 | 5,000 |

| 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/11/14 | JBAF | 16/09/2015 | | | Jibar Tradeable Future | 6.7100 | 93.2900 | 6.7000 | 93.3000 | (0.149) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | JBAF | 15/12/2015 | | | Jibar Tradeable Future | 6.8300 | 93.1700 | 6.8200 | 93.1800 | (0.146) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | JBAF | 16/03/2016 | | | Jibar Tradeable Future | 6.9600 | 93.0400 | 6.9500 | 93.0500 | (0.144) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | JBAF | 15/06/2016 | | | Jibar Tradeable Future | 7.0800 | 92.9200 | 7.0700 | 92.9300 | (0.141) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | JBAF | 21/09/2016 | | | Jibar Tradeable Future | 7.2100 | 92.7900 | 7.1900 | 92.8100 | (0.277) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R023 | 05/02/2015 | | | Bond Future | 7.7142 | 103.6948 | 7.6926 | 103.8230 | (0.280) | 0.0000 | 0.0000 | 10,317 |
| 2014/11/14 | R023 | 05/02/2015 | 8.74 | Put | Bond Future | 33.2000 | 0.0332 | 28.7900 | 0.0288 | (13.283) | 0 | 0 | 0 |
| 2014/11/14 | R023 | 05/02/2015 | 8.75 | Call | Bond Future | 5,937.1600 | 5.9372 | 6,061.0800 | 6.0611 | 2.087 | 0 | 0 | 0 |
| 2014/11/14 | R023 | 05/02/2015 | 8.76 | Call | Bond Future | 5,990.4800 | 5.9905 | 6,114.5800 | 6.1146 | 2.072 | 0 | 0 | 0 |
| 2014/11/14 | R023 | 05/02/2015 | 8.74 | Call | Bond Future | 5,883.7100 | 5.8837 | 6,007.4700 | 6.0075 | 2.103 | 0 | 0 | 0 |
| 2014/11/14 | R023 | 05/02/2015 | 8.76 | Put | Bond Future | 30.2700 | 0.0303 | 26.2000 | 0.0262 | (13.446) | 0 | 0 | 0 |
| 2014/11/14 | R023 | 05/02/2015 | 8.75 | Put | Bond Future | 31.7800 | 0.0318 | 27.5300 | 0.0275 | (13.373) | 0 | 0 | 0 |
| 2014/11/14 | R023 | 07/05/2015 | 8.14 | Call | Bond Future | 3,066.1100 | 3.0661 | 3,150.3400 | 3.1503 | 2.747 | 0 | 0 | 0 |
| 2014/11/14 | R023 | 07/05/2015 | 8.15 | Put | Bond Future | 881.9900 | 0.8820 | 840.0100 | 0.8400 | (4.760) | 0 | 0 | 0 |
| 2014/11/14 | R023 | 07/05/2015 | | | Bond Future | 7.7593 | 101.4659 | 7.7374 | 101.5927 | (0.283) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R023 | 07/05/2015 | 8.15 | Call | Bond Future | 3,105.3100 | 3.1053 | 3,190.1200 | 3.1901 | 2.731 | 0 | 0 | 0 |
| 2014/11/14 | R023 | 07/05/2015 | 8.16 | Call | Bond Future | 3,144.7400 | 3.1447 | 3,230.1200 | 3.2301 | 2.715 | 0 | 0 | 0 |
| 2014/11/14 | R023 | 07/05/2015 | 8.14 | Put | Bond Future | 898.9100 | 0.8989 | 856.3500 | 0.8564 | (4.735) | 0 | 0 | 0 |
| 2014/11/14 | R023 | 07/05/2015 | 8.16 | Put | Bond Future | 865.3300 | 0.8653 | 823.9200 | 0.8239 | (4.785) | 0 | 0 | 0 |
| 2014/11/14 | R023 | 06/08/2015 | 9.07 | Put | Bond Future | 323.5600 | 0.3236 | 307.3400 | 0.3073 | (5.013) | 0 | 0 | 911 |
| 2014/11/14 | R023 | 06/08/2015 | 8.24 | Call | Bond Future | 3,713.3200 | 3.7133 | 3,798.8600 | 3.7989 | 2.304 | 0 | 0 | 0 |
| 2014/11/14 | R023 | 06/08/2015 | | | Bond Future | 7.7941 | 103.2197 | 7.7708 | 103.3508 | (0.299) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R023 | 06/08/2015 | 9.07 | Call | Bond Future | 7,181.6900 | 7.1817 | 7,296.5800 | 7.2966 | 1.600 | 0 | 0 | 0 |
| 2014/11/14 | R023 | 06/08/2015 | 8.26 | Put | Bond Future | 1,212.0000 | 1.2120 | 1,167.3400 | 1.1673 | (3.685) | 0 | 0 | 0 |
| 2014/11/14 | R023 | 06/08/2015 | 8.25 | Put | Bond Future | 1,229.0900 | 1.2291 | 1,183.9800 | 1.1840 | (3.670) | 0 | 0 | 0 |
| 2014/11/14 | R023 | 06/08/2015 | 8.24 | Put | Bond Future | 1,246.3900 | 1.2464 | 1,200.8200 | 1.2008 | (3.656) | 0 | 0 | 0 |
| 2014/11/14 | R023 | 06/08/2015 | 8.25 | Call | Bond Future | 3,750.4700 | 3.7505 | 3,836.4700 | 3.8365 | 2.293 | 0 | 0 | 0 |
| 2014/11/14 | R023 | 06/08/2015 | 8.26 | Call | Bond Future | 3,787.7800 | 3.7878 | 3,874.2300 | 3.8742 | 2.282 | 0 | 0 | 0 |
| 2014/11/14 | R157 | 05/02/2015 | 8.74 | Call | Bond Future | 1,078.3400 | 1.0783 | 1,078.1500 | 1.0781 | (0.018) | 0 | 0 | 0 |
| 2014/11/14 | R157 | 05/02/2015 | 8.75 | Put | Bond Future | 5.0300 | 0.0050 | 4.8500 | 0.0049 | (3.579) | 0 | 0 | 0 |
| 2014/11/14 | R157 | 05/02/2015 | | | Bond Future | 6.9095 | 109.2566 | 6.9095 | 109.2566 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R157 | 05/02/2015 | 8.74 | Put | Bond Future | 5.1800 | 0.0052 | 4.9900 | 0.0050 | (3.668) | 0 | 0 | 0 |
| 2014/11/14 | R157 | 05/02/2015 | 8.76 | Put | Bond Future | 4.8900 | 0.0049 | 4.7100 | 0.0047 | (3.681) | 0 | 0 | 0 |
| 2014/11/14 | R157 | 05/02/2015 | 8.75 | Call | Bond Future | 1,084.0000 | 1.0840 | 1,083.8200 | 1.0838 | (0.017) | 0 | 0 | 0 |
| 2014/11/14 | R157 | 05/02/2015 | 8.76 | Call | Bond Future | 1,089.6600 | 1.0897 | 1,089.4800 | 1.0895 | (0.017) | 0 | 0 | 0 |
| 2014/11/14 | R186 | 05/02/2015 | 9.00 | Call | Bond Future | 8,482.6400 | 8.4826 | 8,832.2600 | 8.8323 | 4.122 | 0 | 0 | 0 |
| 2014/11/14 | R186 | 05/02/2015 | | | Bond Future | 7.9647 | 120.6765 | 7.9226 | 121.0374 | (0.528) | 7.9221 | 7.9170 | 45,207 |
| 2014/11/14 | R186 | 05/02/2015 | 8.75 | Call | Bond Future | 6,618.7500 | 6.6188 | 6,952.4900 | 6.9525 | 5.042 | 0 | 0 | 0 |
| 2014/11/14 | R186 | 05/02/2015 | 8.76 | Call | Bond Future | 6,692.4000 | 6.6924 | 7,027.0200 | 7.0270 | 5.000 | 0 | 0 | 0 |
| 2014/11/14 | R186 | 05/02/2015 | 8.74 | Call | Bond Future | 6,545.2200 | 6.5452 | 6,878.0600 | 6.8781 | 5.085 | 0 | 0 | 0 |
| 2014/11/14 | R186 | 05/02/2015 | 8.45 | Put | Bond Future | 433.7900 | 0.4338 | 367.6900 | 0.3677 | (15.238) | 0 | 0 | 6,500 |
| 2014/11/14 | R186 | 05/02/2015 | 8.50 | Put | Bond Future | 366.6100 | 0.3666 | 308.8400 | 0.3088 | (15.758) | 0 | 0 | 6,500 |
| 2014/11/14 | R186 | 05/02/2015 | 8.76 | Put | Bond Future | 142.1300 | 0.1421 | 115.8100 | 0.1158 | (18.518) | 0 | 0 | 0 |
| 2014/11/14 | R186 | 05/02/2015 | 8.75 | Put | Bond Future | 147.7200 | 0.1477 | 120.5200 | 0.1205 | (18.413) | 0 | 0 | 0 |
| 2014/11/14 | R186 | 05/02/2015 | 8.45 | Call | Bond Future | 4,491.5100 | 4.4915 | 4,786.3500 | 4.7863 | 6.564 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/11/14 | R186 | 05/02/2015 | 8.50 | Call | Bond Future | 4,831.4800 | 4.8315 | 5,134.6500 | 5.1347 | 6.275 | 0 | 0 | 0 |
| 2014/11/14 | R186 | 05/02/2015 | 9.00 | Put | Bond Future | 53.7800 | 0.0538 | 42.4600 | 0.0425 | (21.049) | 0 | 0 | 9,600 |
| 2014/11/14 | R186 | 05/02/2015 | 8.74 | Put | Bond Future | 153.5000 | 0.1535 | 125.4000 | 0.1254 | (18.306) | 0 | 0 | 0 |
| 2014/11/14 | R186 | 07/05/2015 | | | Bond Future | 8.0128 | 122.6508 | 7.9697 | 123.0135 | (0.538) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R186 | 07/05/2015 | 8.25 | Call | Bond Future | 3,754.4000 | 3.7544 | 3,978.2300 | 3.9782 | 5.962 | 0 | 0 | 0 |
| 2014/11/14 | R186 | 07/05/2015 | 8.24 | Put | Bond Future | 1,816.6400 | 1.8166 | 1,676.0900 | 1.6761 | (7.737) | 0 | 0 | 0 |
| 2014/11/14 | R186 | 07/05/2015 | 8.26 | Put | Bond Future | 1,755.1700 | 1.7552 | 1,618.0100 | 1.6180 | (7.815) | 0 | 0 | 0 |
| 2014/11/14 | R186 | 07/05/2015 | 8.25 | Put | Bond Future | 1,785.7000 | 1.7857 | 1,646.8500 | 1.6469 | (7.776) | 0 | 0 | 0 |
| 2014/11/14 | R186 | 07/05/2015 | 8.26 | Call | Bond Future | 3,805.8800 | 3.8059 | 4,031.4000 | 4.0314 | 5.926 | 0 | 0 | 0 |
| 2014/11/14 | R186 | 07/05/2015 | 8.24 | Call | Bond Future | 3,703.2500 | 3.7032 | 3,925.3800 | 3.9254 | 5.998 | 0 | 0 | 0 |
| 2014/11/14 | R186 | 06/08/2015 | 8.00 | Put | Bond Future | 3,577.2800 | 3.5773 | 3,386.1200 | 3.3861 | (5.344) | 0 | 0 | 0 |
| 2014/11/14 | R186 | 06/08/2015 | | | Bond Future | 8.0521 | 119.4701 | 8.0070 | 119.8416 | (0.559) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R186 | 06/08/2015 | 8.00 | Call | Bond Future | 3,147.5000 | 3.1475 | 3,327.8600 | 3.3279 | 5.730 | 0 | 0 | 0 |
| 2014/11/14 | R186 | 06/08/2015 | 8.01 | Call | Bond Future | 3,188.2200 | 3.1882 | 3,370.0400 | 3.3700 | 5.703 | 0 | 0 | 0 |
| 2014/11/14 | R186 | 06/08/2015 | 7.99 | Call | Bond Future | 3,107.4700 | 3.1075 | 3,286.3700 | 3.2864 | 5.757 | 0 | 0 | 0 |
| 2014/11/14 | R186 | 06/08/2015 | 7.99 | Put | Bond Future | 3,620.0600 | 3.6201 | 3,427.4400 | 3.4274 | (5.321) | 0 | 0 | 0 |
| 2014/11/14 | R186 | 06/08/2015 | 8.01 | Put | Bond Future | 3,535.2600 | 3.5353 | 3,345.5600 | 3.3456 | (5.366) | 0 | 0 | 0 |
| 2014/11/14 | R186 | 05/11/2015 | 8.24 | Call | Bond Future | 4,512.0000 | 4.5120 | 4,725.6200 | 4.7256 | 4.734 | 0 | 0 | 0 |
| 2014/11/14 | R186 | 05/11/2015 | 8.25 | Put | Bond Future | 3,131.7600 | 3.1318 | 2,968.8300 | 2.9688 | (5.203) | 0 | 0 | 0 |
| 2014/11/14 | R186 | 05/11/2015 | 9.00 | Put | Bond Future | 1,290.0400 | 1.2900 | 1,206.1600 | 1.2062 | (6.502) | 0 | 0 | 2,600 |
| 2014/11/14 | R186 | 05/11/2015 | | | Bond Future | 8.0725 | 121.6461 | 8.0259 | 122.0239 | (0.577) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R186 | 05/11/2015 | 8.24 | Put | Bond Future | 3,166.8100 | 3.1668 | 3,002.6400 | 3.0026 | (5.184) | 0 | 0 | 0 |
| 2014/11/14 | R186 | 05/11/2015 | 8.26 | Put | Bond Future | 3,097.4700 | 3.0975 | 2,935.7800 | 2.9358 | (5.220) | 0 | 0 | 0 |
| 2014/11/14 | R186 | 05/11/2015 | 9.00 | Call | Bond Future | 8,482.1400 | 8.4821 | 8,776.0500 | 8.7761 | 3.465 | 0 | 0 | 0 |
| 2014/11/14 | R186 | 05/11/2015 | 8.25 | Call | Bond Future | 4,556.6000 | 4.5566 | 4,771.4600 | 4.7715 | 4.715 | 0 | 0 | 0 |
| 2014/11/14 | R186 | 05/11/2015 | 8.26 | Call | Bond Future | 4,601.8900 | 4.6019 | 4,817.9900 | 4.8180 | 4.696 | 0 | 0 | 0 |
| 2014/11/14 | R197 | 05/02/2015 | 288.99 | Put | Bond Future | 280.0400 | 0.2800 | 278.9900 | 0.2790 | (0.375) | 0 | 0 | 0 |
| 2014/11/14 | R197 | 05/02/2015 | | | Bond Future | 288.7100 | 288.7100 | 288.7110 | 288.7110 | 0.000 | 0.0000 | 0.0000 | 898 |
| 2014/11/14 | R197 | 05/02/2015 | 289.01 | Put | Bond Future | 300.0400 | 0.3000 | 298.9900 | 0.2990 | (0.350) | 0 | 0 | 0 |
| 2014/11/14 | R197 | 05/02/2015 | 288.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R197 | 05/02/2015 | 289.00 | Put | Bond Future | 290.0400 | 0.2900 | 288.9900 | 0.2890 | (0.362) | 0 | 0 | 0 |
| 2014/11/14 | R197 | 05/02/2015 | 289.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R197 | 05/02/2015 | 289.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R197 | 07/05/2015 | 294.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R197 | 07/05/2015 | | | Bond Future | 293.4669 | 293.4669 | 293.4582 | 293.4582 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R197 | 07/05/2015 | 294.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R197 | 07/05/2015 | 293.99 | Put | Bond Future | 523.1400 | 0.5231 | 531.7700 | 0.5318 | 1.650 | 0 | 0 | 0 |
| 2014/11/14 | R197 | 07/05/2015 | 294.01 | Put | Bond Future | 543.1400 | 0.5431 | 551.7700 | 0.5518 | 1.589 | 0 | 0 | 0 |
| 2014/11/14 | R197 | 07/05/2015 | 294.00 | Put | Bond Future | 533.1400 | 0.5331 | 541.7700 | 0.5418 | 1.619 | 0 | 0 | 0 |
| 2014/11/14 | R197 | 07/05/2015 | 293.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R202 | 05/02/2015 | 233.01 | Call | Bond Future | 2,923.0800 | 2.9231 | 2,924.4400 | 2.9244 | 0.047 | 0 | 0 | 0 |
| 2014/11/14 | R202 | 05/02/2015 | | | Bond Future | 235.9331 | 235.9331 | 235.9344 | 235.9344 | 0.001 | 0.0000 | 0.0000 | 50,593 |
| 2014/11/14 | R202 | 05/02/2015 | 232.99 | Call | Bond Future | 2,943.0800 | 2.9431 | 2,944.4400 | 2.9444 | 0.046 | 0 | 0 | 0 |
| 2014/11/14 | R202 | 05/02/2015 | 233.00 | Call | Bond Future | 2,933.0800 | 2.9331 | 2,934.4400 | 2.9344 | 0.046 | 0 | 0 | 0 |
| 2014/11/14 | R202 | 05/02/2015 | 232.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R202 | 05/02/2015 | 233.01 | Put | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/11/14 | R202 | 05/02/2015 | 233.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R202 | 07/05/2015 | | | Bond Future | 239.8203 | 239.8203 | 239.8139 | 239.8139 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R202 | 07/05/2015 | 238.49 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R202 | 07/05/2015 | 238.51 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R202 | 07/05/2015 | 238.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R202 | 07/05/2015 | 238.51 | Call | Bond Future | 1,310.3300 | 1.3103 | 1,303.8600 | 1.3039 | (0.494) | 0 | 0 | 0 |
| 2014/11/14 | R202 | 07/05/2015 | 238.49 | Call | Bond Future | 1,330.3300 | 1.3303 | 1,323.8600 | 1.3239 | (0.486) | 0 | 0 | 0 |
| 2014/11/14 | R202 | 07/05/2015 | 238.50 | Call | Bond Future | 1,320.3300 | 1.3203 | 1,313.8600 | 1.3139 | (0.490) | 0 | 0 | 0 |
| 2014/11/14 | R203 | 05/02/2015 | 7.69 | Call | Bond Future | 2,278.2100 | 2.2782 | 2,345.1700 | 2.3452 | 2.939 | 0 | 0 | 55 |
| 2014/11/14 | R203 | 05/02/2015 | | | Bond Future | 6.7280 | 106.9273 | 6.6996 | 106.9954 | (0.422) | 0.0000 | 0.0000 | 13,947 |
| 2014/11/14 | R203 | 05/02/2015 | 8.34 | Put | Bond Future | 0.0400 | 0.0000 | 0.0300 | 0.0000 | (25.000) | 0 | 0 | 0 |
| 2014/11/14 | R203 | 05/02/2015 | 8.35 | Call | Bond Future | 3,795.7700 | 3.7958 | 3,863.8400 | 3.8638 | 1.793 | 0 | 0 | 0 |
| 2014/11/14 | R203 | 05/02/2015 | 8.36 | Call | Bond Future | 3,818.6200 | 3.8186 | 3,886.6900 | 3.8867 | 1.783 | 0 | 0 | 0 |
| 2014/11/14 | R203 | 05/02/2015 | 8.34 | Call | Bond Future | 3,772.9200 | 3.7729 | 3,840.9900 | 3.8410 | 1.804 | 0 | 0 | 0 |
| 2014/11/14 | R203 | 05/02/2015 | 7.69 | Put | Bond Future | 5.5000 | 0.0055 | 4.3800 | 0.0044 | (20.364) | 0 | 0 | 0 |
| 2014/11/14 | R203 | 05/02/2015 | 8.36 | Put | Bond Future | 0.0300 | 0.0000 | 0.0200 | 0.0000 | (33.333) | 0 | 0 | 0 |
| 2014/11/14 | R203 | 05/02/2015 | 8.35 | Put | Bond Future | 0.0300 | 0.0000 | 0.0200 | 0.0000 | (33.333) | 0 | 0 | 0 |
| 2014/11/14 | R203 | 07/05/2015 | | | Bond Future | 6.7394 | 104.5089 | 6.7093 | 104.5746 | (0.447) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R203 | 07/05/2015 | 7.24 | Put | Bond Future | 189.7000 | 0.1897 | 174.1900 | 0.1742 | (8.176) | 0 | 0 | 0 |
| 2014/11/14 | R203 | 07/05/2015 | 7.26 | Put | Bond Future | 180.9100 | 0.1809 | 165.9600 | 0.1660 | (8.264) | 0 | 0 | 0 |
| 2014/11/14 | R203 | 07/05/2015 | 7.25 | Put | Bond Future | 185.2600 | 0.1853 | 170.0300 | 0.1700 | (8.221) | 0 | 0 | 0 |
| 2014/11/14 | R203 | 07/05/2015 | 7.25 | Call | Bond Future | 1,290.4700 | 1.2905 | 1,340.8900 | 1.3409 | 3.907 | 0 | 0 | 0 |
| 2014/11/14 | R203 | 07/05/2015 | 7.26 | Call | Bond Future | 1,307.6100 | 1.3076 | 1,358.3100 | 1.3583 | 3.877 | 0 | 0 | 0 |
| 2014/11/14 | R203 | 07/05/2015 | 7.24 | Call | Bond Future | 1,273.4100 | 1.2734 | 1,323.5500 | 1.3235 | 3.937 | 0 | 0 | 0 |
| 2014/11/14 | R203 | 06/08/2015 | 6.74 | Call | Bond Future | 693.2400 | 0.6932 | 728.2900 | 0.7283 | 5.056 | 0 | 0 | 0 |
| 2014/11/14 | R203 | 06/08/2015 | 6.75 | Put | Bond Future | 622.5900 | 0.6226 | 588.9900 | 0.5890 | (5.397) | 0 | 0 | 0 |
| 2014/11/14 | R203 | 06/08/2015 | | | Bond Future | 6.7086 | 106.3155 | 6.6735 | 106.3845 | (0.524) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R203 | 06/08/2015 | 6.75 | Call | Bond Future | 703.6700 | 0.7037 | 739.0500 | 0.7391 | 5.028 | 0 | 0 | 0 |
| 2014/11/14 | R203 | 06/08/2015 | 6.76 | Call | Bond Future | 714.5500 | 0.7145 | 750.2500 | 0.7503 | 4.996 | 0 | 0 | 0 |
| 2014/11/14 | R203 | 06/08/2015 | 6.74 | Put | Bond Future | 631.7500 | 0.6317 | 597.8200 | 0.5978 | (5.371) | 0 | 0 | 0 |
| 2014/11/14 | R203 | 06/08/2015 | 6.76 | Put | Bond Future | 613.8900 | 0.6139 | 580.6100 | 0.5806 | (5.421) | 0 | 0 | 0 |
| 2014/11/14 | R204 | 05/02/2015 | | | Bond Future | 7.0292 | 104.3396 | 7.0016 | 104.4333 | (0.392) | 0.0000 | 0.0000 | 10,772 |
| 2014/11/14 | R204 | 05/02/2015 | 8.25 | Call | Bond Future | 4,049.8800 | 4.0499 | 4,143.0400 | 4.1430 | 2.300 | 0 | 0 | 0 |
| 2014/11/14 | R204 | 05/02/2015 | 8.26 | Call | Bond Future | 4,082.0500 | 4.0820 | 4,175.2400 | 4.1752 | 2.283 | 0 | 0 | 0 |
| 2014/11/14 | R204 | 05/02/2015 | 8.24 | Call | Bond Future | 4,017.7000 | 4.0177 | 4,110.8300 | 4.1108 | 2.318 | 0 | 0 | 0 |
| 2014/11/14 | R204 | 05/02/2015 | 8.26 | Put | Bond Future | 2.4500 | 0.0025 | 1.9200 | 0.0019 | (21.633) | 0 | 0 | 0 |
| 2014/11/14 | R204 | 05/02/2015 | 8.25 | Put | Bond Future | 2.6200 | 0.0026 | 2.0600 | 0.0021 | (21.374) | 0 | 0 | 0 |
| 2014/11/14 | R204 | 05/02/2015 | 8.24 | Put | Bond Future | 2.7900 | 0.0028 | 2.2000 | 0.0022 | (21.147) | 0 | 0 | 0 |
| 2014/11/14 | R204 | 07/05/2015 | 7.51 | Put | Bond Future | 364.0400 | 0.3640 | 338.5600 | 0.3386 | (6.999) | 0 | 0 | 0 |
| 2014/11/14 | R204 | 07/05/2015 | | | Bond Future | 7.0639 | 106.0465 | 7.0352 | 106.1383 | (0.406) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R204 | 07/05/2015 | 7.50 | Put | Bond Future | 372.0800 | 0.3721 | 346.1700 | 0.3462 | (6.964) | 0 | 0 | 0 |
| 2014/11/14 | R204 | 07/05/2015 | 7.49 | Call | Bond Future | 1,731.1500 | 1.7312 | 1,796.5500 | 1.7966 | 3.778 | 0 | 0 | 0 |
| 2014/11/14 | R204 | 07/05/2015 | 7.50 | Call | Bond Future | 1,754.4000 | 1.7544 | 1,820.2300 | 1.8202 | 3.752 | 0 | 0 | 0 |
| 2014/11/14 | R204 | 07/05/2015 | 7.51 | Call | Bond Future | 1,777.7800 | 1.7778 | 1,844.0400 | 1.8440 | 3.727 | 0 | 0 | 0 |
| 2014/11/14 | R204 | 07/05/2015 | 7.49 | Put | Bond Future | 380.2700 | 0.3803 | 353.9300 | 0.3539 | (6.927) | 0 | 0 | 0 |
| 2014/11/14 | R204 | 06/08/2015 | 7.74 | Call | Bond Future | 2,376.1700 | 2.3762 | 2,447.5100 | 2.4475 | 3.002 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/11/14 | R204 | 06/08/2015 | 7.75 | Put | Bond Future | 406.0200 | 0.4060 | 382.2000 | 0.3822 | (5.867) | 0 | 0 | 0 |
| 2014/11/14 | R204 | 06/08/2015 | | | Bond Future | 7.0763 | 103.8408 | 7.0445 | 103.9362 | (0.450) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R204 | 06/08/2015 | 8.41 | Call | Bond Future | 4,014.2200 | 4.0142 | 4,100.9900 | 4.1010 | 2.162 | 0 | 0 | 0 |
| 2014/11/14 | R204 | 06/08/2015 | 7.74 | Put | Bond Future | 412.7100 | 0.4127 | 388.5900 | 0.3886 | (5.844) | 0 | 0 | 0 |
| 2014/11/14 | R204 | 06/08/2015 | 7.76 | Put | Bond Future | 399.4200 | 0.3994 | 375.9000 | 0.3759 | (5.889) | 0 | 0 | 0 |
| 2014/11/14 | R204 | 06/08/2015 | 8.41 | Put | Bond Future | 115.2200 | 0.1152 | 106.5300 | 0.1065 | (7.542) | 0 | 0 | 699 |
| 2014/11/14 | R204 | 06/08/2015 | 7.75 | Call | Bond Future | 2,398.7100 | 2.3987 | 2,470.3500 | 2.4703 | 2.987 | 0 | 0 | 0 |
| 2014/11/14 | R204 | 06/08/2015 | 7.76 | Call | Bond Future | 2,421.3300 | 2.4213 | 2,493.2700 | 2.4933 | 2.971 | 0 | 0 | 0 |
| 2014/11/14 | R207 | 05/02/2015 | 8.49 | Put | Bond Future | 5.4800 | 0.0055 | 4.4200 | 0.0044 | (19.343) | 0 | 0 | 0 |
| 2014/11/14 | R207 | 05/02/2015 | | | Bond Future | 7.2866 | 100.3633 | 7.2594 | 100.4743 | (0.374) | 0.0000 | 0.0000 | 36,307 |
| 2014/11/14 | R207 | 05/02/2015 | 8.51 | Put | Bond Future | 4.8600 | 0.0049 | 3.9000 | 0.0039 | (19.753) | 0 | 0 | 0 |
| 2014/11/14 | R207 | 05/02/2015 | 8.50 | Call | Bond Future | 4,805.6000 | 4.8056 | 4,915.6200 | 4.9156 | 2.289 | 0 | 0 | 0 |
| 2014/11/14 | R207 | 05/02/2015 | 8.51 | Call | Bond Future | 4,843.6800 | 4.8437 | 4,953.7500 | 4.9538 | 2.272 | 0 | 0 | 0 |
| 2014/11/14 | R207 | 05/02/2015 | 8.49 | Call | Bond Future | 4,767.5200 | 4.7675 | 4,877.4900 | 4.8775 | 2.307 | 0 | 0 | 0 |
| 2014/11/14 | R207 | 05/02/2015 | 8.50 | Put | Bond Future | 5.1600 | 0.0052 | 4.1500 | 0.0042 | (19.574) | 0 | 0 | 0 |
| 2014/11/14 | R207 | 07/05/2015 | | | Bond Future | 7.3328 | 102.0055 | 7.3047 | 102.1149 | (0.383) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R207 | 07/05/2015 | 8.25 | Call | Bond Future | 3,661.8200 | 3.6618 | 3,757.6200 | 3.7576 | 2.616 | 0 | 0 | 0 |
| 2014/11/14 | R207 | 07/05/2015 | 7.73 | Call | Bond Future | 2,065.6300 | 2.0656 | 2,141.1500 | 2.1412 | 3.656 | 0 | 0 | 66 |
| 2014/11/14 | R207 | 07/05/2015 | 8.24 | Put | Bond Future | 170.7100 | 0.1707 | 156.8200 | 0.1568 | (8.137) | 0 | 0 | 0 |
| 2014/11/14 | R207 | 07/05/2015 | 8.26 | Put | Bond Future | 162.2300 | 0.1622 | 148.9000 | 0.1489 | (8.217) | 0 | 0 | 0 |
| 2014/11/14 | R207 | 07/05/2015 | 7.73 | Put | Bond Future | 533.3000 | 0.5333 | 499.4100 | 0.4994 | (6.355) | 0 | 0 | 0 |
| 2014/11/14 | R207 | 07/05/2015 | 8.25 | Put | Bond Future | 166.6200 | 0.1666 | 153.0100 | 0.1530 | (8.168) | 0 | 0 | 0 |
| 2014/11/14 | R207 | 07/05/2015 | 8.26 | Call | Bond Future | 3,694.7100 | 3.6947 | 3,790.7900 | 3.7908 | 2.600 | 0 | 0 | 0 |
| 2014/11/14 | R207 | 07/05/2015 | 8.24 | Call | Bond Future | 3,628.6200 | 3.6286 | 3,724.1400 | 3.7241 | 2.632 | 0 | 0 | 0 |
| 2014/11/14 | R207 | 06/08/2015 | 7.76 | Call | Bond Future | 2,264.4200 | 2.2644 | 2,338.2200 | 2.3382 | 3.259 | 0 | 0 | 0 |
| 2014/11/14 | R207 | 06/08/2015 | | | Bond Future | 7.3626 | 100.1245 | 7.3321 | 100.2380 | (0.415) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R207 | 06/08/2015 | 7.74 | Call | Bond Future | 2,215.5100 | 2.2155 | 2,288.4600 | 2.2885 | 3.293 | 0 | 0 | 0 |
| 2014/11/14 | R207 | 06/08/2015 | 7.75 | Call | Bond Future | 2,240.0700 | 2.2401 | 2,313.4400 | 2.3134 | 3.275 | 0 | 0 | 0 |
| 2014/11/14 | R207 | 06/08/2015 | 7.46 | Call | Bond Future | 1,583.1500 | 1.5831 | 1,643.4200 | 1.6434 | 3.807 | 0 | 0 | 70 |
| 2014/11/14 | R207 | 06/08/2015 | 7.74 | Put | Bond Future | 827.3200 | 0.8273 | 786.8600 | 0.7869 | (4.890) | 0 | 0 | 0 |
| 2014/11/14 | R207 | 06/08/2015 | 7.76 | Put | Bond Future | 803.3200 | 0.8033 | 763.7100 | 0.7637 | (4.931) | 0 | 0 | 0 |
| 2014/11/14 | R207 | 06/08/2015 | 7.46 | Put | Bond Future | 1,222.6100 | 1.2226 | 1,169.4700 | 1.1695 | (4.346) | 0 | 0 | 0 |
| 2014/11/14 | R207 | 06/08/2015 | 7.75 | Put | Bond Future | 815.4100 | 0.8154 | 775.3700 | 0.7754 | (4.910) | 0 | 0 | 0 |
| 2014/11/14 | R208 | 05/02/2015 | 8.51 | Call | Bond Future | 4,820.6100 | 4.8206 | 4,921.1700 | 4.9212 | 2.086 | 0 | 0 | 0 |
| 2014/11/14 | R208 | 05/02/2015 | | | Bond Future | 7.4671 | 98.9756 | 7.4454 | 99.0789 | (0.291) | 0.0000 | 0.0000 | 52,029 |
| 2014/11/14 | R208 | 05/02/2015 | 8.49 | Call | Bond Future | 4,733.3400 | 4.7333 | 4,833.6500 | 4.8337 | 2.119 | 0 | 0 | 0 |
| 2014/11/14 | R208 | 05/02/2015 | 8.51 | Put | Bond Future | 19.5800 | 0.0196 | 16.7900 | 0.0168 | (14.249) | 0 | 0 | 0 |
| 2014/11/14 | R208 | 05/02/2015 | 8.50 | Put | Bond Future | 20.6200 | 0.0206 | 17.7000 | 0.0177 | (14.161) | 0 | 0 | 0 |
| 2014/11/14 | R208 | 05/02/2015 | 8.49 | Put | Bond Future | 21.6000 | 0.0216 | 18.5600 | 0.0186 | (14.074) | 0 | 0 | 0 |
| 2014/11/14 | R208 | 05/02/2015 | 8.50 | Call | Bond Future | 4,777.0200 | 4.7770 | 4,877.4500 | 4.8775 | 2.102 | 0 | 0 | 0 |
| 2014/11/14 | R208 | 07/05/2015 | 8.01 | Call | Bond Future | 2,788.1000 | 2.7881 | 2,861.6100 | 2.8616 | 2.637 | 0 | 0 | 0 |
| 2014/11/14 | R208 | 07/05/2015 | | | Bond Future | 7.5115 | 97.1943 | 7.4894 | 97.2960 | (0.295) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R208 | 07/05/2015 | 7.99 | Call | Bond Future | 2,721.2400 | 2.7212 | 2,793.8800 | 2.7939 | 2.669 | 0 | 0 | 0 |
| 2014/11/14 | R208 | 07/05/2015 | 8.00 | Call | Bond Future | 2,754.4800 | 2.7545 | 2,827.5600 | 2.8276 | 2.653 | 0 | 0 | 0 |
| 2014/11/14 | R208 | 07/05/2015 | 7.99 | Put | Bond Future | 557.0600 | 0.5571 | 527.9600 | 0.5280 | (5.224) | 0 | 0 | 0 |
| 2014/11/14 | R208 | 07/05/2015 | 8.01 | Put | Bond Future | 534.7500 | 0.5348 | 506.5200 | 0.5065 | (5.279) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/11/14 | R208 | 07/05/2015 | 8.00 | Put | Bond Future | 545.7000 | 0.5457 | 517.0400 | 0.5170 | (5.252) | 0 | 0 | 0 |
| 2014/11/14 | R208 | 06/08/2015 | 8.00 | Call | Bond Future | 2,923.9100 | 2.9239 | 2,993.6000 | 2.9936 | 2.383 | 0 | 0 | 0 |
| 2014/11/14 | R208 | 06/08/2015 | | | Bond Future | 7.5427 | 98.8744 | 7.5189 | 98.9800 | (0.316) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R208 | 06/08/2015 | 8.85 | Call | Bond Future | 5,797.9800 | 5.7980 | 5,891.7400 | 5.8917 | 1.617 | 0 | 0 | 0 |
| 2014/11/14 | R208 | 06/08/2015 | 8.01 | Call | Bond Future | 2,953.6700 | 2.9537 | 3,023.7400 | 3.0237 | 2.372 | 0 | 0 | 0 |
| 2014/11/14 | R208 | 06/08/2015 | 7.99 | Call | Bond Future | 2,894.2700 | 2.8943 | 2,963.5900 | 2.9636 | 2.395 | 0 | 0 | 0 |
| 2014/11/14 | R208 | 06/08/2015 | 8.01 | Put | Bond Future | 913.0900 | 0.9131 | 877.6200 | 0.8776 | (3.885) | 0 | 0 | 0 |
| 2014/11/14 | R208 | 06/08/2015 | 8.00 | Put | Bond Future | 926.4400 | 0.9264 | 890.5900 | 0.8906 | (3.870) | 0 | 0 | 0 |
| 2014/11/14 | R208 | 06/08/2015 | 8.85 | Put | Bond Future | 219.3900 | 0.2194 | 207.6100 | 0.2076 | (5.369) | 0 | 0 | 198 |
| 2014/11/14 | R208 | 06/08/2015 | 7.99 | Put | Bond Future | 939.9500 | 0.9400 | 903.7300 | 0.9037 | (3.853) | 0 | 0 | 0 |
| 2014/11/14 | R208 | 05/11/2015 | | | Bond Future | 7.5466 | 97.2715 | 7.5215 | 97.3786 | (0.332) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R208 | 05/11/2015 | 8.48 | Call | Bond Future | 4,509.6300 | 4.5096 | 4,592.4800 | 4.5925 | 1.837 | 0 | 0 | 0 |
| 2014/11/14 | R208 | 05/11/2015 | 7.74 | Put | Bond Future | 1,549.3500 | 1.5494 | 1,501.8800 | 1.5019 | (3.064) | 0 | 0 | 0 |
| 2014/11/14 | R208 | 05/11/2015 | 7.75 | Call | Bond Future | 2,395.5800 | 2.3956 | 2,455.5400 | 2.4555 | 2.503 | 0 | 0 | 0 |
| 2014/11/14 | R208 | 05/11/2015 | 7.76 | Call | Bond Future | 2,420.4600 | 2.4205 | 2,480.7800 | 2.4808 | 2.492 | 0 | 0 | 0 |
| 2014/11/14 | R208 | 05/11/2015 | 8.48 | Put | Bond Future | 622.2500 | 0.6223 | 598.0300 | 0.5980 | (3.892) | 0 | 0 | 2,200 |
| 2014/11/14 | R208 | 05/11/2015 | 7.74 | Call | Bond Future | 2,370.8300 | 2.3708 | 2,430.4300 | 2.4304 | 2.514 | 0 | 0 | 0 |
| 2014/11/14 | R208 | 05/11/2015 | 7.76 | Put | Bond Future | 1,514.5200 | 1.5145 | 1,467.7700 | 1.4678 | (3.087) | 0 | 0 | 0 |
| 2014/11/14 | R208 | 05/11/2015 | 7.75 | Put | Bond Future | 1,531.8600 | 1.5319 | 1,484.7500 | 1.4847 | (3.075) | 0 | 0 | 0 |
| 2014/11/14 | R209 | 05/02/2015 | 9.00 | Put | Bond Future | 579.8000 | 0.5798 | 486.5600 | 0.4866 | (16.081) | 0 | 0 | 0 |
| 2014/11/14 | R209 | 05/02/2015 | | | Bond Future | 8.5770 | 79.7386 | 8.5251 | 80.1552 | (0.605) | 0.0000 | 0.0000 | 28,435 |
| 2014/11/14 | R209 | 05/02/2015 | 9.25 | Call | Bond Future | 5,374.9100 | 5.3749 | 5,741.0200 | 5.7410 | 6.811 | 0 | 0 | 0 |
| 2014/11/14 | R209 | 05/02/2015 | 9.26 | Call | Bond Future | 5,438.3300 | 5.4383 | 5,805.7600 | 5.8058 | 6.756 | 0 | 0 | 0 |
| 2014/11/14 | R209 | 05/02/2015 | 9.24 | Call | Bond Future | 5,311.7600 | 5.3118 | 5,676.5100 | 5.6765 | 6.867 | 0 | 0 | 0 |
| 2014/11/14 | R209 | 05/02/2015 | 9.25 | Put | Bond Future | 270.9200 | 0.2709 | 220.5200 | 0.2205 | (18.603) | 0 | 0 | 0 |
| 2014/11/14 | R209 | 05/02/2015 | 9.00 | Call | Bond Future | 3,849.9100 | 3.8499 | 4,173.1800 | 4.1732 | 8.397 | 0 | 0 | 0 |
| 2014/11/14 | R209 | 05/02/2015 | 9.24 | Put | Bond Future | 279.7700 | 0.2798 | 228.0100 | 0.2280 | (18.501) | 0 | 0 | 0 |
| 2014/11/14 | R209 | 05/02/2015 | 9.26 | Put | Bond Future | 262.4500 | 0.2625 | 213.3700 | 0.2134 | (18.701) | 0 | 0 | 0 |
| 2014/11/14 | R209 | 07/05/2015 | | | Bond Future | 8.6244 | 77.8947 | 8.5714 | 78.3152 | (0.614) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R209 | 07/05/2015 | 8.99 | Put | Bond Future | 1,487.1700 | 1.4872 | 1,350.0200 | 1.3500 | (9.222) | 0 | 0 | 0 |
| 2014/11/14 | R209 | 07/05/2015 | 9.01 | Put | Bond Future | 1,437.8300 | 1.4378 | 1,304.0500 | 1.3041 | (9.304) | 0 | 0 | 0 |
| 2014/11/14 | R209 | 07/05/2015 | 8.99 | Call | Bond Future | 4,298.0900 | 4.2981 | 4,581.5100 | 4.5815 | 6.594 | 0 | 0 | 0 |
| 2014/11/14 | R209 | 07/05/2015 | 9.00 | Put | Bond Future | 1,462.3300 | 1.4623 | 1,326.8700 | 1.3269 | (9.263) | 0 | 0 | 0 |
| 2014/11/14 | R209 | 07/05/2015 | 9.00 | Call | Bond Future | 4,347.9200 | 4.3479 | 4,633.0300 | 4.6330 | 6.557 | 0 | 0 | 0 |
| 2014/11/14 | R209 | 07/05/2015 | 9.01 | Call | Bond Future | 4,397.9800 | 4.3980 | 4,684.7700 | 4.6848 | 6.521 | 0 | 0 | 0 |
| 2014/11/14 | R209 | 06/08/2015 | 8.99 | Put | Bond Future | 2,317.5900 | 2.3176 | 2,158.5800 | 2.1586 | (6.861) | 0 | 0 | 0 |
| 2014/11/14 | R209 | 06/08/2015 | | | Bond Future | 8.6656 | 79.2413 | 8.6111 | 79.6708 | (0.630) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R209 | 06/08/2015 | 9.01 | Put | Bond Future | 2,261.0100 | 2.2610 | 2,104.8100 | 2.1048 | (6.908) | 0 | 0 | 0 |
| 2014/11/14 | R209 | 06/08/2015 | 9.90 | Call | Bond Future | 9,483.1500 | 9.4832 | 9,852.0500 | 9.8521 | 3.890 | 0 | 0 | 0 |
| 2014/11/14 | R209 | 06/08/2015 | 9.00 | Call | Bond Future | 4,843.0500 | 4.8431 | 5,114.9600 | 5.1150 | 5.614 | 0 | 0 | 0 |
| 2014/11/14 | R209 | 06/08/2015 | 9.01 | Call | Bond Future | 4,889.2900 | 4.8893 | 5,162.6000 | 5.1626 | 5.590 | 0 | 0 | 0 |
| 2014/11/14 | R209 | 06/08/2015 | 9.00 | Put | Bond Future | 2,289.1500 | 2.2891 | 2,131.5500 | 2.1316 | (6.885) | 0 | 0 | 0 |
| 2014/11/14 | R209 | 06/08/2015 | 8.99 | Call | Bond Future | 4,797.0000 | 4.7970 | 5,067.5000 | 5.0675 | 5.639 | 0 | 0 | 0 |
| 2014/11/14 | R209 | 06/08/2015 | 9.90 | Put | Bond Future | 667.1800 | 0.6672 | 606.5700 | 0.6066 | (9.085) | 0 | 0 | 2,914 |
| 2014/11/14 | R210 | 05/02/2015 | 175.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R210 | 05/02/2015 | | | Bond Future | 177.5906 | 177.5906 | 177.5914 | 177.5914 | 0.000 | 0.0000 | 0.0000 | 628 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/11/14 | R210 | 05/02/2015 | 175.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R210 | 05/02/2015 | 175.01 | Call | Bond Future | 2,580.6300 | 2.5806 | 2,581.4200 | 2.5814 | 0.031 | 0 | 0 | 0 |
| 2014/11/14 | R210 | 05/02/2015 | 174.99 | Call | Bond Future | 2,600.6300 | 2.6006 | 2,601.4200 | 2.6014 | 0.030 | 0 | 0 | 0 |
| 2014/11/14 | R210 | 05/02/2015 | 175.00 | Call | Bond Future | 2,590.6300 | 2.5906 | 2,591.4200 | 2.5914 | 0.030 | 0 | 0 | 0 |
| 2014/11/14 | R210 | 05/02/2015 | 174.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R210 | 07/05/2015 | | | Bond Future | 178.4387 | 178.4387 | 178.4336 | 178.4336 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R210 | 07/05/2015 | 177.00 | Call | Bond Future | 1,438.7000 | 1.4387 | 1,433.5800 | 1.4336 | (0.356) | 0 | 0 | 0 |
| 2014/11/14 | R210 | 07/05/2015 | 176.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R210 | 07/05/2015 | 177.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R210 | 07/05/2015 | 177.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R210 | 07/05/2015 | 177.01 | Call | Bond Future | 1,428.7000 | 1.4287 | 1,423.5800 | 1.4236 | (0.358) | 0 | 0 | 0 |
| 2014/11/14 | R210 | 07/05/2015 | 176.99 | Call | Bond Future | 1,448.7000 | 1.4487 | 1,443.5800 | 1.4436 | (0.353) | 0 | 0 | 0 |
| 2014/11/14 | R211 | 05/02/2015 | 133.00 | Call | Bond Future | 8.4800 | 0.0085 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2014/11/14 | R211 | 05/02/2015 | | | Bond Future | 133.0085 | 133.0085 | 132.7482 | 132.7482 | (0.196) | 0.0000 | 0.0000 | 1,120 |
| 2014/11/14 | R211 | 05/02/2015 | 133.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R211 | 05/02/2015 | 132.99 | Put | Bond Future | 0.0000 | 0.0000 | 241.8200 | 0.2418 | 100.000 | 0 | 0 | 0 |
| 2014/11/14 | R211 | 05/02/2015 | 133.01 | Put | Bond Future | 1.5200 | 0.0015 | 261.8200 | 0.2618 | 17125.000 | 0 | 0 | 0 |
| 2014/11/14 | R211 | 05/02/2015 | 132.99 | Call | Bond Future | 18.4800 | 0.0185 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2014/11/14 | R211 | 05/02/2015 | 133.00 | Put | Bond Future | 0.0000 | 0.0000 | 251.8200 | 0.2518 | 100.000 | 0 | 0 | 0 |
| 2014/11/14 | R211 | 07/05/2015 | 134.99 | Put | Bond Future | 0.0000 | 0.0000 | 58.7800 | 0.0588 | 100.000 | 0 | 0 | 0 |
| 2014/11/14 | R211 | 07/05/2015 | | | Bond Future | 135.2003 | 135.2003 | 134.9312 | 134.9312 | (0.199) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R211 | 07/05/2015 | 135.01 | Put | Bond Future | 0.0000 | 0.0000 | 78.7800 | 0.0788 | 100.000 | 0 | 0 | 0 |
| 2014/11/14 | R211 | 07/05/2015 | 134.99 | Call | Bond Future | 210.2800 | 0.2103 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2014/11/14 | R211 | 07/05/2015 | 135.00 | Put | Bond Future | 0.0000 | 0.0000 | 68.7800 | 0.0688 | 100.000 | 0 | 0 | 0 |
| 2014/11/14 | R211 | 07/05/2015 | 135.00 | Call | Bond Future | 200.2800 | 0.2003 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2014/11/14 | R211 | 07/05/2015 | 135.01 | Call | Bond Future | 190.2800 | 0.1903 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2014/11/14 | R212 | 05/02/2015 | | | Bond Future | 137.9148 | 137.9148 | 137.9150 | 137.9150 | 0.000 | 0.0000 | 0.0000 | 14,864 |
| 2014/11/14 | R212 | 05/02/2015 | 137.99 | Put | Bond Future | 75.2300 | 0.0752 | 74.9700 | 0.0750 | (0.346) | 0 | 0 | 0 |
| 2014/11/14 | R212 | 05/02/2015 | 138.01 | Put | Bond Future | 95.2300 | 0.0952 | 94.9700 | 0.0950 | (0.273) | 0 | 0 | 0 |
| 2014/11/14 | R212 | 05/02/2015 | 138.00 | Put | Bond Future | 85.2300 | 0.0852 | 84.9700 | 0.0850 | (0.305) | 0 | 0 | 0 |
| 2014/11/14 | R212 | 05/02/2015 | 138.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R212 | 05/02/2015 | 137.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R212 | 05/02/2015 | 138.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R212 | 07/05/2015 | 141.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R212 | 07/05/2015 | | | Bond Future | 140.1875 | 140.1875 | 140.1831 | 140.1831 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R212 | 07/05/2015 | 140.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R212 | 07/05/2015 | 141.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R212 | 07/05/2015 | 140.99 | Put | Bond Future | 802.5100 | 0.8025 | 806.8900 | 0.8069 | 0.546 | 0 | 0 | 0 |
| 2014/11/14 | R212 | 07/05/2015 | 141.01 | Put | Bond Future | 822.5100 | 0.8225 | 826.8900 | 0.8269 | 0.533 | 0 | 0 | 0 |
| 2014/11/14 | R212 | 07/05/2015 | 141.00 | Put | Bond Future | 812.5100 | 0.8125 | 816.8900 | 0.8169 | 0.539 | 0 | 0 | 0 |
| 2014/11/14 | R213 | 05/02/2015 | 9.26 | Put | Bond Future | 154.6700 | 0.1547 | 128.1200 | 0.1281 | (17.166) | 0 | 0 | 0 |
| 2014/11/14 | R213 | 05/02/2015 | | | Bond Future | 8.4320 | 90.6740 | 8.3902 | 91.0066 | (0.496) | 0.0000 | 0.0000 | 21,796 |
| 2014/11/14 | R213 | 05/02/2015 | 9.25 | Put | Bond Future | 160.1000 | 0.1601 | 132.7600 | 0.1328 | (17.077) | 0 | 0 | 0 |
| 2014/11/14 | R213 | 05/02/2015 | 9.24 | Put | Bond Future | 165.7000 | 0.1657 | 137.5500 | 0.1376 | (16.989) | 0 | 0 | 0 |
| 2014/11/14 | R213 | 05/02/2015 | 9.25 | Call | Bond Future | 6,315.2200 | 6.3152 | 6,620.4600 | 6.6205 | 4.833 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/11/14 | R213 | 05/02/2015 | 9.26 | Call | Bond Future | 6,381.1400 | 6.3811 | 6,687.1700 | 6.6872 | 4.796 | 0 | 0 | 0 |
| 2014/11/14 | R213 | 05/02/2015 | 9.24 | Call | Bond Future | 6,249.3800 | 6.2494 | 6,553.8100 | 6.5538 | 4.871 | 0 | 0 | 0 |
| 2014/11/14 | R213 | 07/05/2015 | 8.74 | Call | Bond Future | 3,728.7700 | 3.7288 | 3,937.3900 | 3.9374 | 5.595 | 0 | 0 | 0 |
| 2014/11/14 | R213 | 07/05/2015 | 8.75 | Put | Bond Future | 1,702.9000 | 1.7029 | 1,577.9100 | 1.5779 | (7.340) | 0 | 0 | 0 |
| 2014/11/14 | R213 | 07/05/2015 | | | Bond Future | 8.4806 | 88.6119 | 8.4379 | 88.9470 | (0.503) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R213 | 07/05/2015 | 8.75 | Call | Bond Future | 3,776.1700 | 3.7762 | 3,986.2500 | 3.9863 | 5.563 | 0 | 0 | 0 |
| 2014/11/14 | R213 | 07/05/2015 | 8.76 | Call | Bond Future | 3,823.8400 | 3.8238 | 4,035.3800 | 4.0354 | 5.532 | 0 | 0 | 0 |
| 2014/11/14 | R213 | 07/05/2015 | 8.74 | Put | Bond Future | 1,731.2000 | 1.7312 | 1,604.7500 | 1.6047 | (7.304) | 0 | 0 | 0 |
| 2014/11/14 | R213 | 07/05/2015 | 8.76 | Put | Bond Future | 1,674.9700 | 1.6750 | 1,551.4400 | 1.5514 | (7.375) | 0 | 0 | 0 |
| 2014/11/14 | R213 | 06/08/2015 | | | Bond Future | 8.5228 | 90.1436 | 8.4786 | 90.4863 | (0.518) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R213 | 06/08/2015 | 8.49 | Put | Bond Future | 3,461.9600 | 3.4620 | 3,289.3000 | 3.2893 | (4.987) | 0 | 0 | 0 |
| 2014/11/14 | R213 | 06/08/2015 | 8.51 | Put | Bond Future | 3,383.3000 | 3.3833 | 3,213.1800 | 3.2132 | (5.028) | 0 | 0 | 0 |
| 2014/11/14 | R213 | 06/08/2015 | 8.49 | Call | Bond Future | 3,207.6200 | 3.2076 | 3,377.6600 | 3.3777 | 5.301 | 0 | 0 | 0 |
| 2014/11/14 | R213 | 06/08/2015 | 8.50 | Put | Bond Future | 3,422.1500 | 3.4221 | 3,250.7600 | 3.2508 | (5.008) | 0 | 0 | 0 |
| 2014/11/14 | R213 | 06/08/2015 | 8.50 | Call | Bond Future | 3,245.4200 | 3.2454 | 3,416.7300 | 3.4167 | 5.279 | 0 | 0 | 0 |
| 2014/11/14 | R213 | 06/08/2015 | 8.51 | Call | Bond Future | 3,284.0800 | 3.2841 | 3,456.6600 | 3.4567 | 5.255 | 0 | 0 | 0 |
| 2014/11/14 | R214 | 05/02/2015 | 9.50 | Call | Bond Future | 6,601.2300 | 6.6012 | 7,000.8700 | 7.0009 | 6.054 | 0 | 0 | 0 |
| 2014/11/14 | R214 | 05/02/2015 | | | Bond Future | 8.6783 | 80.5657 | 8.6263 | 81.0026 | (0.599) | 0.0000 | 0.0000 | 6,866 |
| 2014/11/14 | R214 | 05/02/2015 | 9.51 | Call | Bond Future | 6,667.7300 | 6.6677 | 7,068.3900 | 7.0684 | 6.009 | 0 | 0 | 0 |
| 2014/11/14 | R214 | 05/02/2015 | 9.49 | Call | Bond Future | 6,534.8400 | 6.5348 | 6,933.4400 | 6.9334 | 6.100 | 0 | 0 | 0 |
| 2014/11/14 | R214 | 05/02/2015 | 9.50 | Put | Bond Future | 191.0000 | 0.1910 | 153.6700 | 0.1537 | (19.545) | 0 | 0 | 0 |
| 2014/11/14 | R214 | 05/02/2015 | 9.49 | Put | Bond Future | 197.2800 | 0.1973 | 158.9100 | 0.1589 | (19.450) | 0 | 0 | 0 |
| 2014/11/14 | R214 | 05/02/2015 | 9.51 | Put | Bond Future | 184.9500 | 0.1850 | 148.6400 | 0.1486 | (19.632) | 0 | 0 | 0 |
| 2014/11/14 | R214 | 07/05/2015 | | | Bond Future | 8.7245 | 78.5915 | 8.6715 | 79.0330 | (0.607) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R214 | 07/05/2015 | 9.15 | Call | Bond Future | 4,853.6000 | 4.8536 | 5,160.2500 | 5.1602 | 6.318 | 0 | 0 | 0 |
| 2014/11/14 | R214 | 07/05/2015 | 9.16 | Call | Bond Future | 4,906.4400 | 4.9064 | 5,214.7600 | 5.2148 | 6.284 | 0 | 0 | 0 |
| 2014/11/14 | R214 | 07/05/2015 | 9.14 | Put | Bond Future | 1,476.0800 | 1.4761 | 1,339.6500 | 1.3397 | (9.243) | 0 | 0 | 0 |
| 2014/11/14 | R214 | 07/05/2015 | 9.16 | Put | Bond Future | 1,427.4700 | 1.4275 | 1,294.3900 | 1.2944 | (9.323) | 0 | 0 | 0 |
| 2014/11/14 | R214 | 07/05/2015 | 9.15 | Put | Bond Future | 1,451.6100 | 1.4516 | 1,316.8600 | 1.3169 | (9.283) | 0 | 0 | 0 |
| 2014/11/14 | R214 | 07/05/2015 | 9.14 | Call | Bond Future | 4,800.9600 | 4.8010 | 5,105.9300 | 5.1059 | 6.352 | 0 | 0 | 0 |
| 2014/11/14 | R214 | 06/08/2015 | 8.76 | Put | Bond Future | 3,660.8000 | 3.6608 | 3,442.4100 | 3.4424 | (5.966) | 0 | 0 | 0 |
| 2014/11/14 | R214 | 06/08/2015 | 8.75 | Put | Bond Future | 3,702.2600 | 3.7023 | 3,482.2600 | 3.4823 | (5.942) | 0 | 0 | 0 |
| 2014/11/14 | R214 | 06/08/2015 | | | Bond Future | 8.7654 | 79.9500 | 8.7108 | 80.4007 | (0.622) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R214 | 06/08/2015 | 8.74 | Call | Bond Future | 3,535.5800 | 3.5356 | 3,764.6200 | 3.7646 | 6.478 | 0 | 0 | 0 |
| 2014/11/14 | R214 | 06/08/2015 | 8.75 | Call | Bond Future | 3,575.7100 | 3.5757 | 3,806.3800 | 3.8064 | 6.451 | 0 | 0 | 0 |
| 2014/11/14 | R214 | 06/08/2015 | 8.76 | Call | Bond Future | 3,616.6300 | 3.6166 | 3,848.9100 | 3.8489 | 6.423 | 0 | 0 | 0 |
| 2014/11/14 | R214 | 06/08/2015 | 8.74 | Put | Bond Future | 3,744.6400 | 3.7446 | 3,523.0100 | 3.5230 | (5.919) | 0 | 0 | 0 |
| 2014/11/14 | R248 | 05/02/2015 | | | Bond Future | 8.7397 | 104.0424 | 8.6877 | 104.6055 | (0.595) | 0.0000 | 0.0000 | 40,123 |
| 2014/11/14 | R248 | 05/02/2015 | 9.49 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R248 | 05/02/2015 | 9.50 | Call | Bond Future | 7,638.9100 | 7.6389 | 8,202.0500 | 8.2021 | 7.372 | 0 | 0 | 0 |
| 2014/11/14 | R248 | 05/02/2015 | 9.51 | Call | Bond Future | 7,732.4300 | 7.7324 | 8,295.5700 | 8.2956 | 7.283 | 0 | 0 | 0 |
| 2014/11/14 | R248 | 05/02/2015 | 9.49 | Call | Bond Future | 7,545.2100 | 7.5452 | 8,108.3500 | 8.1084 | 7.464 | 0 | 0 | 0 |
| 2014/11/14 | R248 | 05/02/2015 | 9.51 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R248 | 05/02/2015 | 9.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R248 | 07/05/2015 | 9.24 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R248 | 07/05/2015 | | | Bond Future | 8.7874 | 101.3128 | 8.7344 | 101.8816 | (0.604) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/11/14 | R248 | 07/05/2015 | 9.26 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R248 | 07/05/2015 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R248 | 07/05/2015 | 9.26 | Call | Bond Future | 4,825.4900 | 4.8255 | 5,394.3200 | 5.3943 | 11.788 | 0 | 0 | 0 |
| 2014/11/14 | R248 | 07/05/2015 | 9.24 | Call | Bond Future | 4,629.6900 | 4.6297 | 5,198.5200 | 5.1985 | 12.287 | 0 | 0 | 0 |
| 2014/11/14 | R248 | 07/05/2015 | 9.25 | Call | Bond Future | 4,727.6800 | 4.7277 | 5,296.5100 | 5.2965 | 12.032 | 0 | 0 | 0 |
| 2014/11/14 | R248 | 06/08/2015 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R248 | 06/08/2015 | | | Bond Future | 8.8299 | 103.0640 | 8.7752 | 103.6449 | (0.619) | 0.0000 | 0.0000 | 0 |
| 2014/11/14 | R248 | 06/08/2015 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R248 | 06/08/2015 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/11/14 | R248 | 06/08/2015 | 8.74 | Put | Bond Future | 957.8800 | 0.9579 | 377.0200 | 0.3770 | (60.640) | 0 | 0 | 0 |
| 2014/11/14 | R248 | 06/08/2015 | 8.76 | Put | Bond Future | 743.3600 | 0.7434 | 162.5000 | 0.1625 | (78.140) | 0 | 0 | 0 |
| 2014/11/14 | R248 | 06/08/2015 | 8.75 | Put | Bond Future | 850.5200 | 0.8505 | 269.6600 | 0.2697 | (68.295) | 0 | 0 | 0 |

Total **417142**