



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/06/2015 TO 17/06/2015

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2015/06/17 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/06/17 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 2025 | 06/08/2015 | 120.99 | Put | Bond Future | 1,100.7700 | 1.1008 | 919.5400 | 0.9195 | (16.464) | 0 | 0 | 0 |
| 2015/06/17 | 2025 | 06/08/2015 | | | Bond Future | 119.8892 | 119.8892 | 120.0705 | 120.0705 | 0.151 | 0.0000 | 0.0000 | 38 |
| 2015/06/17 | 2025 | 06/08/2015 | 121.01 | Put | Bond Future | 1,120.7700 | 1.1208 | 939.5400 | 0.9395 | (16.170) | 0 | 0 | 0 |
| 2015/06/17 | 2025 | 06/08/2015 | 120.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2025 | 06/08/2015 | 121.00 | Put | Bond Future | 1,110.7700 | 1.1108 | 929.5400 | 0.9295 | (16.316) | 0 | 0 | 0 |
| 2015/06/17 | 2025 | 06/08/2015 | 121.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2025 | 06/08/2015 | 121.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2025 | 05/11/2015 | 123.01 | Put | Bond Future | 1,200.7700 | 1.2008 | 1,021.0400 | 1.0210 | (14.968) | 0 | 0 | 0 |
| 2015/06/17 | 2025 | 05/11/2015 | | | Bond Future | 121.8092 | 121.8092 | 121.9890 | 121.9890 | 0.148 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 2025 | 05/11/2015 | 123.00 | Put | Bond Future | 1,190.7700 | 1.1908 | 1,011.0400 | 1.0110 | (15.094) | 0 | 0 | 0 |
| 2015/06/17 | 2025 | 05/11/2015 | 123.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2025 | 05/11/2015 | 122.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2025 | 05/11/2015 | 123.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2025 | 05/11/2015 | 122.99 | Put | Bond Future | 1,180.7700 | 1.1808 | 1,001.0400 | 1.0010 | (15.221) | 0 | 0 | 0 |
| 2015/06/17 | 2030 | 06/08/2015 | 7.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2030 | 06/08/2015 | 7.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2030 | 06/08/2015 | | | Bond Future | 8.8381 | 93.4867 | 8.8761 | 93.1950 | 0.430 | 0.0000 | 0.0000 | 9,953 |
| 2015/06/17 | 2030 | 06/08/2015 | 7.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2030 | 06/08/2015 | 7.74 | Put | Bond Future | 9,009.0000 | 9.0090 | 9,300.7900 | 9.3008 | 3.239 | 0 | 0 | 0 |
| 2015/06/17 | 2030 | 06/08/2015 | 7.76 | Put | Bond Future | 8,834.2600 | 8.8343 | 9,126.0500 | 9.1261 | 3.303 | 0 | 0 | 0 |
| 2015/06/17 | 2030 | 06/08/2015 | 7.75 | Put | Bond Future | 8,921.5800 | 8.9216 | 9,213.3700 | 9.2134 | 3.271 | 0 | 0 | 0 |
| 2015/06/17 | 2030 | 05/11/2015 | 8.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2030 | 05/11/2015 | | | Bond Future | 8.9039 | 94.9847 | 8.9436 | 94.6846 | 0.446 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 2030 | 05/11/2015 | 8.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2030 | 05/11/2015 | 8.49 | Put | Bond Future | 3,209.5600 | 3.2096 | 3,509.5800 | 3.5096 | 9.348 | 0 | 0 | 0 |
| 2015/06/17 | 2030 | 05/11/2015 | 8.51 | Put | Bond Future | 3,050.9300 | 3.0509 | 3,350.9500 | 3.3510 | 9.834 | 0 | 0 | 0 |
| 2015/06/17 | 2030 | 05/11/2015 | 8.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2030 | 05/11/2015 | 8.50 | Put | Bond Future | 3,130.2000 | 3.1302 | 3,430.2200 | 3.4302 | 9.585 | 0 | 0 | 0 |
| 2015/06/17 | 2032 | 06/08/2015 | 8.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2032 | 06/08/2015 | | | Bond Future | 8.9307 | 97.1627 | 8.9689 | 96.8498 | 0.428 | 0.0000 | 0.0000 | 1,678 |
| 2015/06/17 | 2032 | 06/08/2015 | 8.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2032 | 06/08/2015 | 8.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2032 | 06/08/2015 | 8.50 | Put | Bond Future | 3,636.1900 | 3.6362 | 3,949.0900 | 3.9491 | 8.605 | 0 | 0 | 0 |
| 2015/06/17 | 2032 | 06/08/2015 | 8.49 | Put | Bond Future | 3,723.0300 | 3.7230 | 4,035.9300 | 4.0359 | 8.404 | 0 | 0 | 0 |
| 2015/06/17 | 2032 | 06/08/2015 | 8.51 | Put | Bond Future | 3,549.4600 | 3.5495 | 3,862.3600 | 3.8624 | 8.815 | 0 | 0 | 0 |
| 2015/06/17 | 2032 | 05/11/2015 | | | Bond Future | 8.9976 | 94.5640 | 9.0374 | 94.2426 | 0.442 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 2032 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2032 | 05/11/2015 | 7.99 | Put | Bond Future | 8,699.0900 | 8.6991 | 9,020.4000 | 9.0204 | 3.694 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/17 | 2032 | 05/11/2015 | 8.01 | Put | Bond Future | 8,515.2500 | 8.5152 | 8,836.5600 | 8.8366 | 3.773 | 0 | 0 | 0 |
| 2015/06/17 | 2032 | 05/11/2015 | 8.00 | Put | Bond Future | 8,607.1100 | 8.6071 | 8,928.4200 | 8.9284 | 3.733 | 0 | 0 | 0 |
| 2015/06/17 | 2032 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2032 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2032 | 04/02/2016 | | | Bond Future | 9.0578 | 96.1736 | 9.0989 | 95.8460 | 0.454 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 2032 | 04/02/2016 | 8.69 | Put | Bond Future | 3,003.7500 | 3.0038 | 3,331.2900 | 3.3313 | 10.904 | 0 | 0 | 0 |
| 2015/06/17 | 2032 | 04/02/2016 | 8.71 | Put | Bond Future | 2,836.8100 | 2.8368 | 3,164.3500 | 3.1644 | 11.546 | 0 | 0 | 0 |
| 2015/06/17 | 2032 | 04/02/2016 | 8.70 | Put | Bond Future | 2,920.2300 | 2.9202 | 3,247.7700 | 3.2478 | 11.216 | 0 | 0 | 0 |
| 2015/06/17 | 2032 | 04/02/2016 | 8.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2032 | 04/02/2016 | 8.69 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2032 | 04/02/2016 | 8.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2037 | 06/08/2015 | | | Bond Future | 9.0144 | 95.4244 | 9.0475 | 95.1252 | 0.367 | 0.0000 | 0.0000 | 40,148 |
| 2015/06/17 | 2037 | 06/08/2015 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2037 | 06/08/2015 | 8.74 | Put | Bond Future | 2,538.9800 | 2.5390 | 2,838.1800 | 2.8382 | 11.784 | 0 | 0 | 0 |
| 2015/06/17 | 2037 | 06/08/2015 | 8.76 | Put | Bond Future | 2,350.3800 | 2.3504 | 2,649.5800 | 2.6496 | 12.730 | 0 | 0 | 0 |
| 2015/06/17 | 2037 | 06/08/2015 | 8.75 | Put | Bond Future | 2,444.6100 | 2.4446 | 2,743.8100 | 2.7438 | 12.239 | 0 | 0 | 0 |
| 2015/06/17 | 2037 | 06/08/2015 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2037 | 06/08/2015 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2037 | 05/11/2015 | 7.99 | Put | Bond Future | 10,554.7500 | 10.5547 | 10,862.2500 | 10.8622 | 2.913 | 0 | 0 | 0 |
| 2015/06/17 | 2037 | 05/11/2015 | 8.01 | Put | Bond Future | 10,344.1600 | 10.3442 | 10,651.6600 | 10.6517 | 2.973 | 0 | 0 | 0 |
| 2015/06/17 | 2037 | 05/11/2015 | | | Bond Future | 9.0758 | 96.9533 | 9.1102 | 96.6458 | 0.380 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 2037 | 05/11/2015 | 8.00 | Put | Bond Future | 10,449.3700 | 10.4494 | 10,756.8700 | 10.7569 | 2.943 | 0 | 0 | 0 |
| 2015/06/17 | 2037 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2037 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2037 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2037 | 04/02/2016 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2037 | 04/02/2016 | 8.75 | Put | Bond Future | 3,477.0900 | 3.4771 | 3,790.6100 | 3.7906 | 9.017 | 0 | 0 | 0 |
| 2015/06/17 | 2037 | 04/02/2016 | | | Bond Future | 9.1323 | 94.3457 | 9.1679 | 94.0322 | 0.389 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 2037 | 04/02/2016 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2037 | 04/02/2016 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2037 | 04/02/2016 | 8.74 | Put | Bond Future | 3,570.7100 | 3.5707 | 3,884.2300 | 3.8842 | 8.780 | 0 | 0 | 0 |
| 2015/06/17 | 2037 | 04/02/2016 | 8.76 | Put | Bond Future | 3,383.6000 | 3.3836 | 3,697.1200 | 3.6971 | 9.266 | 0 | 0 | 0 |
| 2015/06/17 | 2038 | 06/08/2015 | 128.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2038 | 06/08/2015 | | | Bond Future | 124.4180 | 124.4180 | 124.5536 | 124.5536 | 0.109 | 0.0000 | 0.0000 | 3,627 |
| 2015/06/17 | 2038 | 06/08/2015 | 127.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2038 | 06/08/2015 | 128.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2038 | 06/08/2015 | 127.99 | Put | Bond Future | 3,572.0500 | 3.5720 | 3,436.3900 | 3.4364 | (3.798) | 0 | 0 | 0 |
| 2015/06/17 | 2038 | 06/08/2015 | 128.01 | Put | Bond Future | 3,592.0500 | 3.5920 | 3,456.3900 | 3.4564 | (3.777) | 0 | 0 | 0 |
| 2015/06/17 | 2038 | 06/08/2015 | 128.00 | Put | Bond Future | 3,582.0500 | 3.5820 | 3,446.3900 | 3.4464 | (3.787) | 0 | 0 | 0 |
| 2015/06/17 | 2038 | 05/11/2015 | | | Bond Future | 126.4105 | 126.4105 | 126.5437 | 126.5437 | 0.105 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 2038 | 05/11/2015 | 134.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2038 | 05/11/2015 | 133.99 | Put | Bond Future | 7,579.5300 | 7.5795 | 7,446.2600 | 7.4463 | (1.758) | 0 | 0 | 0 |
| 2015/06/17 | 2038 | 05/11/2015 | 134.01 | Put | Bond Future | 7,599.5300 | 7.5995 | 7,466.2600 | 7.4663 | (1.754) | 0 | 0 | 0 |
| 2015/06/17 | 2038 | 05/11/2015 | 134.00 | Put | Bond Future | 7,589.5300 | 7.5895 | 7,456.2600 | 7.4563 | (1.756) | 0 | 0 | 0 |
| 2015/06/17 | 2038 | 05/11/2015 | 134.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2038 | 05/11/2015 | 133.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/17 | 2044 | 06/08/2015 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2044 | 06/08/2015 | | | Bond Future | 9.0724 | 97.0101 | 9.1056 | 96.6836 | 0.366 | 0.0000 | 0.0000 | 12,841 |
| 2015/06/17 | 2044 | 06/08/2015 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2044 | 06/08/2015 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2044 | 06/08/2015 | 8.74 | Put | Bond Future | 3,373.9700 | 3.3740 | 3,700.4300 | 3.7004 | 9.676 | 0 | 0 | 0 |
| 2015/06/17 | 2044 | 06/08/2015 | 8.76 | Put | Bond Future | 3,165.3500 | 3.1654 | 3,491.8100 | 3.4918 | 10.314 | 0 | 0 | 0 |
| 2015/06/17 | 2044 | 06/08/2015 | 8.75 | Put | Bond Future | 3,269.5700 | 3.2696 | 3,596.0300 | 3.5960 | 9.985 | 0 | 0 | 0 |
| 2015/06/17 | 2044 | 05/11/2015 | | | Bond Future | 9.1310 | 98.5645 | 9.1655 | 98.2292 | 0.378 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 2044 | 05/11/2015 | 8.24 | Put | Bond Future | 9,394.5400 | 9.3945 | 9,729.7900 | 9.7298 | 3.569 | 0 | 0 | 0 |
| 2015/06/17 | 2044 | 05/11/2015 | 8.26 | Put | Bond Future | 9,166.9800 | 9.1670 | 9,502.2300 | 9.5022 | 3.657 | 0 | 0 | 0 |
| 2015/06/17 | 2044 | 05/11/2015 | 8.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2044 | 05/11/2015 | 8.25 | Put | Bond Future | 9,280.6500 | 9.2807 | 9,615.9000 | 9.6159 | 3.612 | 0 | 0 | 0 |
| 2015/06/17 | 2044 | 05/11/2015 | 8.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2044 | 05/11/2015 | 8.26 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2044 | 04/02/2016 | 8.99 | Put | Bond Future | 1,911.2700 | 1.9113 | 2,252.9000 | 2.2529 | 17.875 | 0 | 0 | 0 |
| 2015/06/17 | 2044 | 04/02/2016 | | | Bond Future | 9.1851 | 95.8590 | 9.2207 | 95.5174 | 0.387 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 2044 | 04/02/2016 | 9.01 | Put | Bond Future | 1,712.3500 | 1.7124 | 2,053.9800 | 2.0540 | 19.951 | 0 | 0 | 0 |
| 2015/06/17 | 2044 | 04/02/2016 | 9.00 | Put | Bond Future | 1,811.7200 | 1.8117 | 2,153.3500 | 2.1534 | 18.857 | 0 | 0 | 0 |
| 2015/06/17 | 2044 | 04/02/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2044 | 04/02/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2044 | 04/02/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2046 | 06/08/2015 | 129.01 | Put | Bond Future | 6,351.3100 | 6.3513 | 6,217.7800 | 6.2178 | (2.102) | 0 | 0 | 0 |
| 2015/06/17 | 2046 | 06/08/2015 | | | Bond Future | 122.6587 | 122.6587 | 122.7922 | 122.7922 | 0.109 | 0.0000 | 0.0000 | 5,722 |
| 2015/06/17 | 2046 | 06/08/2015 | 129.00 | Put | Bond Future | 6,341.3100 | 6.3413 | 6,207.7800 | 6.2078 | (2.106) | 0 | 0 | 0 |
| 2015/06/17 | 2046 | 06/08/2015 | 129.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2046 | 06/08/2015 | 128.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2046 | 06/08/2015 | 129.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2046 | 06/08/2015 | 128.99 | Put | Bond Future | 6,331.3100 | 6.3313 | 6,197.7800 | 6.1978 | (2.109) | 0 | 0 | 0 |
| 2015/06/17 | 2046 | 05/11/2015 | 132.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2046 | 05/11/2015 | | | Bond Future | 123.2165 | 123.2165 | 123.3477 | 123.3477 | 0.106 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 2046 | 05/11/2015 | 133.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2046 | 05/11/2015 | 133.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2046 | 05/11/2015 | 132.99 | Put | Bond Future | 9,773.4700 | 9.7735 | 9,642.2900 | 9.6423 | (1.342) | 0 | 0 | 0 |
| 2015/06/17 | 2046 | 05/11/2015 | 133.01 | Put | Bond Future | 9,793.4700 | 9.7935 | 9,662.2900 | 9.6623 | (1.339) | 0 | 0 | 0 |
| 2015/06/17 | 2046 | 05/11/2015 | 133.00 | Put | Bond Future | 9,783.4700 | 9.7835 | 9,652.2900 | 9.6523 | (1.341) | 0 | 0 | 0 |
| 2015/06/17 | 2050 | 06/08/2015 | | | Bond Future | 132.1809 | 132.1809 | 132.3304 | 132.3304 | 0.113 | 0.0000 | 0.0000 | 3,821 |
| 2015/06/17 | 2050 | 06/08/2015 | 136.99 | Put | Bond Future | 4,809.0600 | 4.8091 | 4,659.5900 | 4.6596 | (3.108) | 0 | 0 | 0 |
| 2015/06/17 | 2050 | 06/08/2015 | 137.01 | Put | Bond Future | 4,829.0600 | 4.8291 | 4,679.5900 | 4.6796 | (3.095) | 0 | 0 | 0 |
| 2015/06/17 | 2050 | 06/08/2015 | 137.00 | Put | Bond Future | 4,819.0600 | 4.8191 | 4,669.5900 | 4.6696 | (3.102) | 0 | 0 | 0 |
| 2015/06/17 | 2050 | 06/08/2015 | 137.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2050 | 06/08/2015 | 136.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2050 | 06/08/2015 | 137.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2050 | 05/11/2015 | | | Bond Future | 134.2973 | 134.2973 | 134.4444 | 134.4444 | 0.110 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 2050 | 05/11/2015 | 145.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2050 | 05/11/2015 | 144.99 | Put | Bond Future | 10,692.6600 | 10.6927 | 10,545.5800 | 10.5456 | (1.376) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/17 | 2050 | 05/11/2015 | 145.01 | Put | Bond Future | 10,712.6600 | 10.7127 | 10,565.5800 | 10.5656 | (1.373) | 0 | 0 | 0 |
| 2015/06/17 | 2050 | 05/11/2015 | 145.00 | Put | Bond Future | 10,702.6600 | 10.7027 | 10,555.5800 | 10.5556 | (1.374) | 0 | 0 | 0 |
| 2015/06/17 | 2050 | 05/11/2015 | 145.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 2050 | 05/11/2015 | 144.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | 5701 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 5706 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | AL37 | 06/08/2015 | | | Index Future | 454.4540 | 454.4540 | 453.5690 | 453.5690 | (0.195) | 0.0000 | 0.0000 | 124 |
| 2015/06/17 | AL37 | 05/11/2015 | | | Index Future | 461.8050 | 461.8050 | 460.8920 | 460.8920 | (0.198) | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | AL7T | 06/08/2015 | | | Index Future | 533.4740 | 533.4740 | 531.8360 | 531.8360 | (0.307) | 0.0000 | 0.0000 | 3 |
| 2015/06/17 | AL7T | 05/11/2015 | | | Index Future | 542.1030 | 542.1030 | 540.4220 | 540.4220 | (0.310) | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | ALBI | 06/08/2015 | | | Index Future | 487.8650 | 487.8650 | 486.5160 | 486.5160 | (0.277) | 0.0000 | 0.0000 | 509 |
| 2015/06/17 | ALBI | 05/11/2015 | | | Index Future | 495.7560 | 495.7560 | 494.3700 | 494.3700 | (0.280) | 0.0000 | 0.0000 | 103 |
| 2015/06/17 | ALBI | 04/02/2016 | | | Index Future | 504.1850 | 504.1850 | 502.7730 | 502.7730 | (0.280) | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/17 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C157 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/06/17 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | EL28 | 06/08/2015 | 125.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | EL28 | 06/08/2015 | | | Bond Future | 124.6462 | 124.6462 | 124.7830 | 124.7830 | 0.110 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | EL28 | 06/08/2015 | 125.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | EL28 | 06/08/2015 | 124.99 | Put | Bond Future | 343.8300 | 0.3438 | 207.0500 | 0.2070 | (39.781) | 0 | 0 | 0 |
| 2015/06/17 | EL28 | 06/08/2015 | 125.01 | Put | Bond Future | 363.8300 | 0.3638 | 227.0500 | 0.2270 | (37.594) | 0 | 0 | 0 |
| 2015/06/17 | EL28 | 06/08/2015 | 124.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | EL28 | 06/08/2015 | 125.00 | Put | Bond Future | 353.8300 | 0.3538 | 217.0500 | 0.2170 | (38.657) | 0 | 0 | 0 |
| 2015/06/17 | EL28 | 05/11/2015 | 126.99 | Put | Bond Future | 1,895.9700 | 1.8960 | 1,761.3500 | 1.7613 | (7.100) | 0 | 0 | 0 |
| 2015/06/17 | EL28 | 05/11/2015 | | | Bond Future | 125.0940 | 125.0940 | 125.2286 | 125.2286 | 0.108 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | EL28 | 05/11/2015 | 127.01 | Put | Bond Future | 1,915.9700 | 1.9160 | 1,781.3500 | 1.7813 | (7.026) | 0 | 0 | 0 |
| 2015/06/17 | EL28 | 05/11/2015 | 126.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | EL28 | 05/11/2015 | 127.00 | Put | Bond Future | 1,905.9700 | 1.9060 | 1,771.3500 | 1.7713 | (7.063) | 0 | 0 | 0 |
| 2015/06/17 | EL28 | 05/11/2015 | 127.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | EL28 | 05/11/2015 | 127.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | ES33 | 06/08/2015 | | | Bond Future | 9.9361 | 82.7675 | 9.9735 | 82.5059 | 0.376 | 0.0000 | 0.0000 | 6,396 |
| 2015/06/17 | ES33 | 06/08/2015 | 9.59 | Put | Bond Future | 2,485.0700 | 2.4851 | 2,746.6300 | 2.7466 | 10.525 | 0 | 0 | 0 |
| 2015/06/17 | ES33 | 06/08/2015 | 9.61 | Put | Bond Future | 2,338.2700 | 2.3383 | 2,599.8300 | 2.5998 | 11.186 | 0 | 0 | 0 |
| 2015/06/17 | ES33 | 06/08/2015 | 9.60 | Put | Bond Future | 2,411.6200 | 2.4116 | 2,673.1800 | 2.6732 | 10.846 | 0 | 0 | 0 |
| 2015/06/17 | ES33 | 06/08/2015 | 9.61 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | ES33 | 06/08/2015 | 9.59 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | ES33 | 06/08/2015 | 9.60 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | ES33 | 05/11/2015 | 9.00 | Put | Bond Future | 7,627.3400 | 7.6273 | 7,895.9800 | 7.8960 | 3.522 | 0 | 0 | 0 |
| 2015/06/17 | ES33 | 05/11/2015 | | | Bond Future | 10.0304 | 80.3060 | 10.0694 | 80.0374 | 0.389 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | ES33 | 05/11/2015 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | ES33 | 05/11/2015 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | ES33 | 05/11/2015 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | ES33 | 05/11/2015 | 8.99 | Put | Bond Future | 7,706.6700 | 7.7067 | 7,975.3100 | 7.9753 | 3.486 | 0 | 0 | 0 |
| 2015/06/17 | ES33 | 05/11/2015 | 9.01 | Put | Bond Future | 7,548.1100 | 7.5481 | 7,816.7500 | 7.8167 | 3.559 | 0 | 0 | 0 |
| 2015/06/17 | ES33 | 04/02/2016 | 10.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | ES33 | 04/02/2016 | | | Bond Future | 10.1214 | 81.6729 | 10.1617 | 81.3991 | 0.399 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | ES33 | 04/02/2016 | 9.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | ES33 | 04/02/2016 | 10.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | ES33 | 04/02/2016 | 9.99 | Put | Bond Future | 900.7400 | 0.9007 | 1,174.5000 | 1.1745 | 30.393 | 0 | 0 | 0 |
| 2015/06/17 | ES33 | 04/02/2016 | 10.01 | Put | Bond Future | 762.6100 | 0.7626 | 1,036.3700 | 1.0364 | 35.898 | 0 | 0 | 0 |
| 2015/06/17 | ES33 | 04/02/2016 | 10.00 | Put | Bond Future | 831.6300 | 0.8316 | 1,105.3900 | 1.1054 | 32.918 | 0 | 0 | 0 |
| 2015/06/17 | GOVI | 06/08/2015 | | | GOVI | 484.5020 | 484.5020 | 483.1850 | 483.1850 | (0.272) | 0.0000 | 0.0000 | 462 |
| 2015/06/17 | GOVI | 06/08/2015 | 499.99 | Put | GOVI | 154,880.0000 | 15.4880 | 168,050.0000 | 16.8050 | 8.503 | 0 | 0 | 0 |
| 2015/06/17 | GOVI | 06/08/2015 | 500.01 | Put | GOVI | 155,080.0000 | 15.5080 | 168,250.0000 | 16.8250 | 8.492 | 0 | 0 | 0 |
| 2015/06/17 | GOVI | 06/08/2015 | 499.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | GOVI | 06/08/2015 | 500.00 | Put | GOVI | 154,980.0000 | 15.4980 | 168,150.0000 | 16.8150 | 8.498 | 0 | 0 | 0 |
| 2015/06/17 | GOVI | 06/08/2015 | 500.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | GOVI | 06/08/2015 | 500.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | GOVI | 05/11/2015 | 530.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | GOVI | 05/11/2015 | | | GOVI | 492.3390 | 492.3390 | 490.9860 | 490.9860 | (0.275) | 0.0000 | 0.0000 | 27 |

| 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/17 | GOVI | 05/11/2015 | 530.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | GOVI | 05/11/2015 | 529.99 | Put | GOVI | 376,510.0000 | 37.6510 | 390,040.0000 | 39.0040 | 3.594 | 0 | 0 | 0 |
| 2015/06/17 | GOVI | 05/11/2015 | 530.01 | Put | GOVI | 376,710.0000 | 37.6710 | 390,240.0000 | 39.0240 | 3.592 | 0 | 0 | 0 |
| 2015/06/17 | GOVI | 05/11/2015 | 529.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | GOVI | 05/11/2015 | 530.00 | Put | GOVI | 376,610.0000 | 37.6610 | 390,140.0000 | 39.0140 | 3.593 | 0 | 0 | 0 |
| 2015/06/17 | GOVI | 04/02/2016 | 512.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | GOVI | 04/02/2016 | | | GOVI | 500.7090 | 500.7090 | 499.3320 | 499.3320 | (0.275) | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | GOVI | 04/02/2016 | 511.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | GOVI | 04/02/2016 | 512.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | GOVI | 04/02/2016 | 511.99 | Put | GOVI | 112,810.0000 | 11.2810 | 126,580.0000 | 12.6580 | 12.206 | 0 | 0 | 0 |
| 2015/06/17 | GOVI | 04/02/2016 | 512.01 | Put | GOVI | 113,010.0000 | 11.3010 | 126,780.0000 | 12.6780 | 12.185 | 0 | 0 | 0 |
| 2015/06/17 | GOVI | 04/02/2016 | 512.00 | Put | GOVI | 112,910.0000 | 11.2910 | 126,680.0000 | 12.6680 | 12.196 | 0 | 0 | 0 |
| 2015/06/17 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | IGOV | 06/08/2015 | | | Index Future | 227.0600 | 227.0600 | 227.2280 | 227.2280 | 0.074 | 0.0000 | 0.0000 | 1,080 |
| 2015/06/17 | IGOV | 05/11/2015 | | | Index Future | 230.7320 | 230.7320 | 230.8960 | 230.8960 | 0.071 | 0.0000 | 0.0000 | 17 |
| 2015/06/17 | IGOV | 04/02/2016 | | | Index Future | 234.6550 | 234.6550 | 234.8210 | 234.8210 | 0.071 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | ILBI | 06/08/2015 | | | Index Future | 616.5650 | 616.5650 | 617.1330 | 617.1330 | 0.092 | 0.0000 | 0.0000 | 159 |
| 2015/06/17 | ILBI | 05/11/2015 | | | Index Future | 626.6750 | 626.6750 | 627.2450 | 627.2450 | 0.091 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | J157 | 15/09/2015 | | | Interest Rate Swap | 8.8220 | (0.0200) | 8.8220 | (0.0200) | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | JBAF | 17/06/2015 | | | Jibar Tradeable Future | 6.1400 | 93.8600 | 6.1400 | 93.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | JBAF | 15/07/2015 | | | Jibar Tradeable Future | 6.1600 | 93.8400 | 6.1600 | 93.8400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | JBAF | 19/08/2015 | | | Jibar Tradeable Future | 6.3600 | 93.6400 | 6.3600 | 93.6400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | JBAF | 16/09/2015 | | | Jibar Tradeable Future | 6.4100 | 93.5900 | 6.4100 | 93.5900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | JBAF | 21/10/2015 | | | Jibar Tradeable Future | 6.5700 | 93.4300 | 6.5700 | 93.4300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | JBAF | 15/12/2015 | | | Jibar Tradeable Future | 6.7800 | 93.2200 | 6.7800 | 93.2200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | JBAF | 17/02/2016 | | | Jibar Tradeable Future | 6.9600 | 93.0400 | 6.9600 | 93.0400 | 0.000 | 0.0000 | 0.0000 | 2,000 |
| 2015/06/17 | JBAF | 16/03/2016 | | | Jibar Tradeable Future | 7.0100 | 92.9900 | 7.0100 | 92.9900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | JBAF | 15/06/2016 | | | Jibar Tradeable Future | 7.2800 | 92.7200 | 7.2800 | 92.7200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | JBAF | 21/09/2016 | | | Jibar Tradeable Future | 7.4800 | 92.5200 | 7.4800 | 92.5200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | JBAF | 21/12/2016 | | | Jibar Tradeable Future | 7.6600 | 92.3400 | 7.6600 | 92.3400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | JBAF | 15/03/2017 | | | Jibar Tradeable Future | 7.7600 | 92.2400 | 7.7600 | 92.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | R023 | 06/08/2015 | 8.24 | Call | Bond Future | 928.8900 | 0.9289 | 795.4100 | 0.7954 | (14.370) | 0 | 0 | 0 |
| 2015/06/17 | R023 | 06/08/2015 | 9.07 | Put | Bond Future | 111.1000 | 0.1111 | 124.7000 | 0.1247 | 12.241 | 0 | 0 | 911 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/06/17 | R023 | 06/08/2015 | | | Bond Future | 8.3140 | 100.3508 | 8.3623 | 100.0894 | 0.581 | 0.0000 | 0.0000 | 20,973 |
| 2015/06/17 | R023 | 06/08/2015 | 8.26 | Put | Bond Future | 1,271.7300 | 1.2717 | 1,395.3900 | 1.3954 | 9.724 | 0 | 0 | 0 |
| 2015/06/17 | R023 | 06/08/2015 | 9.07 | Call | Bond Future | 4,100.2700 | 4.1003 | 3,852.5200 | 3.8525 | (6.042) | 0 | 0 | 0 |
| 2015/06/17 | R023 | 06/08/2015 | 8.25 | Put | Bond Future | 1,300.9500 | 1.3009 | 1,426.7200 | 1.4267 | 9.668 | 0 | 0 | 0 |
| 2015/06/17 | R023 | 06/08/2015 | 8.24 | Put | Bond Future | 1,330.9200 | 1.3309 | 1,458.7900 | 1.4588 | 9.608 | 0 | 0 | 0 |
| 2015/06/17 | R023 | 06/08/2015 | 8.25 | Call | Bond Future | 953.3700 | 0.9534 | 817.7900 | 0.8178 | (14.221) | 0 | 0 | 0 |
| 2015/06/17 | R023 | 06/08/2015 | 8.26 | Call | Bond Future | 978.5500 | 0.9786 | 840.8600 | 0.8409 | (14.071) | 0 | 0 | 0 |
| 2015/06/17 | R023 | 05/11/2015 | | | Bond Future | 8.3945 | 98.0345 | 8.4457 | 97.7654 | 0.610 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | R023 | 05/11/2015 | 7.99 | Put | Bond Future | 3,124.2000 | 3.1242 | 3,296.3400 | 3.2963 | 5.510 | 0 | 0 | 0 |
| 2015/06/17 | R023 | 05/11/2015 | 8.01 | Put | Bond Future | 3,051.6200 | 3.0516 | 3,221.3400 | 3.2213 | 5.562 | 0 | 0 | 0 |
| 2015/06/17 | R023 | 05/11/2015 | 7.99 | Call | Bond Future | 965.6200 | 0.9656 | 868.6500 | 0.8686 | (10.042) | 0 | 0 | 0 |
| 2015/06/17 | R023 | 05/11/2015 | 8.00 | Put | Bond Future | 3,087.7900 | 3.0878 | 3,258.7200 | 3.2587 | 5.536 | 0 | 0 | 0 |
| 2015/06/17 | R023 | 05/11/2015 | 8.00 | Call | Bond Future | 983.3000 | 0.9833 | 885.1200 | 0.8851 | (9.985) | 0 | 0 | 0 |
| 2015/06/17 | R023 | 05/11/2015 | 8.01 | Call | Bond Future | 1,001.1900 | 1.0012 | 901.8000 | 0.9018 | (9.927) | 0 | 0 | 0 |
| 2015/06/17 | R023 | 04/02/2016 | 8.01 | Put | Bond Future | 3,692.2100 | 3.6922 | 3,863.7300 | 3.8637 | 4.645 | 0 | 0 | 0 |
| 2015/06/17 | R023 | 04/02/2016 | | | Bond Future | 8.4686 | 99.7027 | 8.5224 | 99.4283 | 0.636 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | R023 | 04/02/2016 | 8.00 | Put | Bond Future | 3,726.6800 | 3.7267 | 3,899.1600 | 3.8992 | 4.628 | 0 | 0 | 0 |
| 2015/06/17 | R023 | 04/02/2016 | 8.01 | Call | Bond Future | 1,314.3000 | 1.3143 | 1,211.4200 | 1.2114 | (7.828) | 0 | 0 | 0 |
| 2015/06/17 | R023 | 04/02/2016 | 7.99 | Call | Bond Future | 1,278.0800 | 1.2781 | 1,177.1200 | 1.1771 | (7.899) | 0 | 0 | 0 |
| 2015/06/17 | R023 | 04/02/2016 | 8.00 | Call | Bond Future | 1,296.1100 | 1.2961 | 1,194.1900 | 1.1942 | (7.864) | 0 | 0 | 0 |
| 2015/06/17 | R023 | 04/02/2016 | 7.99 | Put | Bond Future | 3,761.3500 | 3.7613 | 3,934.7900 | 3.9348 | 4.611 | 0 | 0 | 0 |
| 2015/06/17 | R186 | 06/08/2015 | 7.65 | Call | Bond Future | 103.3200 | 0.1033 | 74.7200 | 0.0747 | (27.681) | 0 | 0 | 75 |
| 2015/06/17 | R186 | 06/08/2015 | 8.00 | Put | Bond Future | 4,142.3200 | 4.1423 | 4,435.1700 | 4.4352 | 7.070 | 0 | 0 | 0 |
| 2015/06/17 | R186 | 06/08/2015 | 8.90 | Put | Bond Future | 508.5900 | 0.5086 | 566.6100 | 0.5666 | 11.408 | 0 | 0 | 5,350 |
| 2015/06/17 | R186 | 06/08/2015 | | | Bond Future | 8.4568 | 116.1993 | 8.5053 | 115.8163 | 0.573 | 0.0000 | 0.0000 | 39,708 |
| 2015/06/17 | R186 | 06/08/2015 | 8.50 | Call | Bond Future | 1,860.3500 | 1.8603 | 1,627.9900 | 1.6280 | (12.490) | 0 | 0 | 0 |
| 2015/06/17 | R186 | 06/08/2015 | 8.55 | Put | Bond Future | 1,344.4000 | 1.3444 | 1,480.9800 | 1.4810 | 10.159 | 0 | 0 | 4,229 |
| 2015/06/17 | R186 | 06/08/2015 | 7.85 | Call | Bond Future | 249.4200 | 0.2494 | 191.1300 | 0.1911 | (23.370) | 0 | 0 | 20 |
| 2015/06/17 | R186 | 06/08/2015 | 8.00 | Call | Bond Future | 441.7900 | 0.4418 | 351.5900 | 0.3516 | (20.417) | 0 | 0 | 0 |
| 2015/06/17 | R186 | 06/08/2015 | 8.01 | Call | Bond Future | 457.7200 | 0.4577 | 365.1200 | 0.3651 | (20.231) | 0 | 0 | 0 |
| 2015/06/17 | R186 | 06/08/2015 | 7.75 | Call | Bond Future | 163.4100 | 0.1634 | 121.7800 | 0.1218 | (25.476) | 0 | 0 | 1,000 |
| 2015/06/17 | R186 | 06/08/2015 | 8.35 | Call | Bond Future | 1,291.9000 | 1.2919 | 1,103.8600 | 1.1039 | (14.555) | 0 | 0 | 20 |
| 2015/06/17 | R186 | 06/08/2015 | 7.99 | Call | Bond Future | 426.1800 | 0.4262 | 338.3600 | 0.3384 | (20.606) | 0 | 0 | 0 |
| 2015/06/17 | R186 | 06/08/2015 | 8.68 | Put | Bond Future | 959.5600 | 0.9596 | 1,062.4300 | 1.0624 | 10.721 | 0 | 0 | 20 |
| 2015/06/17 | R186 | 06/08/2015 | 8.46 | Put | Bond Future | 1,671.5300 | 1.6715 | 1,833.7700 | 1.8338 | 9.706 | 0 | 0 | 75 |
| 2015/06/17 | R186 | 06/08/2015 | 8.45 | Call | Bond Future | 1,656.9100 | 1.6569 | 1,439.0400 | 1.4390 | (13.149) | 0 | 0 | 0 |
| 2015/06/17 | R186 | 06/08/2015 | 8.05 | Call | Bond Future | 525.9200 | 0.5259 | 423.4000 | 0.4234 | (19.493) | 0 | 0 | 75 |
| 2015/06/17 | R186 | 06/08/2015 | 7.65 | Put | Bond Future | 6,749.9400 | 6.7499 | 7,104.3900 | 7.1044 | 5.251 | 0 | 0 | 0 |
| 2015/06/17 | R186 | 06/08/2015 | 8.50 | Put | Bond Future | 1,518.9700 | 1.5190 | 1,669.6600 | 1.6697 | 9.921 | 0 | 0 | 5,229 |
| 2015/06/17 | R186 | 06/08/2015 | 8.55 | Call | Bond Future | 2,079.5300 | 2.0795 | 1,833.0600 | 1.8331 | (11.852) | 0 | 0 | 0 |
| 2015/06/17 | R186 | 06/08/2015 | 7.75 | Put | Bond Future | 5,958.2100 | 5.9582 | 6,299.6300 | 6.2996 | 5.730 | 0 | 0 | 0 |
| 2015/06/17 | R186 | 06/08/2015 | 8.45 | Put | Bond Future | 1,711.1400 | 1.7111 | 1,876.3200 | 1.8763 | 9.653 | 0 | 0 | 4,229 |
| 2015/06/17 | R186 | 06/08/2015 | 7.99 | Put | Bond Future | 4,209.5200 | 4.2095 | 4,504.7500 | 4.5048 | 7.013 | 0 | 0 | 0 |
| 2015/06/17 | R186 | 06/08/2015 | 8.05 | Put | Bond Future | 3,813.5600 | 3.8136 | 4,094.0900 | 4.0941 | 7.356 | 0 | 0 | 0 |
| 2015/06/17 | R186 | 06/08/2015 | 8.90 | Call | Bond Future | 3,948.4300 | 3.9484 | 3,623.4000 | 3.6234 | (8.232) | 0 | 0 | 0 |
| 2015/06/17 | R186 | 06/08/2015 | 8.46 | Call | Bond Future | 1,696.5700 | 1.6966 | 1,475.7600 | 1.4758 | (13.015) | 0 | 0 | 0 |
| 2015/06/17 | R186 | 06/08/2015 | 7.85 | Put | Bond Future | 5,200.5100 | 5.2005 | 5,525.2700 | 5.5253 | 6.245 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/17 | R186 | 06/08/2015 | 8.01 | Put | Bond Future | 4,075.5100 | | 4.0755 | 4,365.9600 | 4.3660 | 7.127 | 0 | 0 | 0 |
| 2015/06/17 | R186 | 06/08/2015 | 8.35 | Put | Bond Future | 2,143.0000 | | 2.1430 | 2,338.0100 | 2.3380 | 9.100 | 0 | 0 | 0 |
| 2015/06/17 | R186 | 06/08/2015 | 8.68 | Call | Bond Future | 2,709.7500 | | 2.7098 | 2,429.5700 | 2.4296 | (10.340) | 0 | 0 | 0 |
| 2015/06/17 | R186 | 05/11/2015 | 8.85 | Put | Bond Future | 1,754.2500 | | 1.7543 | 1,877.6300 | 1.8776 | 7.033 | 0 | 0 | 169 |
| 2015/06/17 | R186 | 05/11/2015 | 8.25 | Put | Bond Future | 4,019.9400 | | 4.0199 | 4,245.4400 | 4.2454 | 5.610 | 0 | 0 | 8,690 |
| 2015/06/17 | R186 | 05/11/2015 | 8.24 | Call | Bond Future | 1,828.6400 | | 1.8286 | 1,662.5700 | 1.6626 | (9.082) | 0 | 0 | 0 |
| 2015/06/17 | R186 | 05/11/2015 | 8.45 | Call | Bond Future | 2,528.4400 | | 2.5284 | 2,324.9800 | 2.3250 | (8.047) | 0 | 0 | 0 |
| 2015/06/17 | R186 | 05/11/2015 | | | Bond Future | 8.5250 | | 118.0600 | 8.5758 | 117.6667 | 0.596 | 0.0000 | 0.0000 | 500 |
| 2015/06/17 | R186 | 05/11/2015 | 9.00 | Put | Bond Future | 1,384.7900 | | 1.3848 | 1,486.7100 | 1.4867 | 7.360 | 0 | 0 | 2,600 |
| 2015/06/17 | R186 | 05/11/2015 | 8.35 | Put | Bond Future | 3,546.6600 | | 3.5467 | 3,754.3300 | 3.7543 | 5.855 | 0 | 0 | 9,370 |
| 2015/06/17 | R186 | 05/11/2015 | 8.22 | Call | Bond Future | 1,769.2900 | | 1.7693 | 1,606.7600 | 1.6068 | (9.186) | 0 | 0 | 0 |
| 2015/06/17 | R186 | 05/11/2015 | 8.24 | Put | Bond Future | 4,069.5800 | | 4.0696 | 4,296.8500 | 4.2969 | 5.585 | 0 | 0 | 0 |
| 2015/06/17 | R186 | 05/11/2015 | 8.26 | Put | Bond Future | 3,970.9700 | | 3.9710 | 4,194.6900 | 4.1947 | 5.634 | 0 | 0 | 0 |
| 2015/06/17 | R186 | 05/11/2015 | 8.35 | Call | Bond Future | 2,177.8000 | | 2.1778 | 1,992.1300 | 1.9921 | (8.526) | 0 | 0 | 169 |
| 2015/06/17 | R186 | 05/11/2015 | 7.73 | Call | Bond Future | 693.5300 | | 0.6935 | 609.8600 | 0.6099 | (12.064) | 0 | 0 | 169 |
| 2015/06/17 | R186 | 05/11/2015 | 8.85 | Call | Bond Future | 4,238.6800 | | 4.2387 | 3,968.7200 | 3.9687 | (6.369) | 0 | 0 | 0 |
| 2015/06/17 | R186 | 05/11/2015 | 9.00 | Call | Bond Future | 4,990.7600 | | 4.9908 | 4,699.3400 | 4.6993 | (5.839) | 0 | 0 | 0 |
| 2015/06/17 | R186 | 05/11/2015 | 8.45 | Put | Bond Future | 3,112.2300 | | 3.1122 | 3,302.1100 | 3.3021 | 6.101 | 0 | 0 | 6,248 |
| 2015/06/17 | R186 | 05/11/2015 | 8.25 | Call | Bond Future | 1,858.6500 | | 1.8587 | 1,690.8100 | 1.6908 | (9.030) | 0 | 0 | 0 |
| 2015/06/17 | R186 | 05/11/2015 | 7.73 | Put | Bond Future | 7,097.1400 | | 7.0971 | 7,406.8100 | 7.4068 | 4.363 | 0 | 0 | 0 |
| 2015/06/17 | R186 | 05/11/2015 | 8.26 | Call | Bond Future | 1,889.2600 | | 1.8893 | 1,719.6400 | 1.7196 | (8.978) | 0 | 0 | 0 |
| 2015/06/17 | R186 | 05/11/2015 | 8.22 | Put | Bond Future | 4,169.7500 | | 4.1698 | 4,400.5600 | 4.4006 | 5.535 | 0 | 0 | 1,090 |
| 2015/06/17 | R186 | 04/02/2016 | 7.50 | Call | Bond Future | 702.3900 | | 0.7024 | 630.2000 | 0.6302 | (10.278) | 0 | 0 | 0 |
| 2015/06/17 | R186 | 04/02/2016 | | | Bond Future | 8.5848 | | 114.7700 | 8.6377 | 114.3692 | 0.616 | 0.0000 | 0.0000 | 5,512 |
| 2015/06/17 | R186 | 04/02/2016 | 7.51 | Call | Bond Future | 715.5900 | | 0.7156 | 642.3600 | 0.6424 | (10.234) | 0 | 0 | 0 |
| 2015/06/17 | R186 | 04/02/2016 | 7.50 | Put | Bond Future | 9,371.7900 | | 9.3718 | 9,700.4600 | 9.7005 | 3.507 | 0 | 0 | 0 |
| 2015/06/17 | R186 | 04/02/2016 | 7.49 | Call | Bond Future | 690.0600 | | 0.6901 | 618.8600 | 0.6189 | (10.318) | 0 | 0 | 0 |
| 2015/06/17 | R186 | 04/02/2016 | 7.49 | Put | Bond Future | 9,443.4800 | | 9.4435 | 9,773.1400 | 9.7731 | 3.491 | 0 | 0 | 0 |
| 2015/06/17 | R186 | 04/02/2016 | 7.51 | Put | Bond Future | 9,301.0500 | | 9.3011 | 9,628.6800 | 9.6287 | 3.523 | 0 | 0 | 0 |
| 2015/06/17 | R186 | 05/05/2016 | | | Bond Future | 8.6351 | | 116.8182 | 8.6903 | 116.4082 | 0.639 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | R186 | 05/05/2016 | 8.34 | Call | Bond Future | 3,101.1000 | | 3.1011 | 2,915.0300 | 2.9150 | (6.000) | 0 | 0 | 0 |
| 2015/06/17 | R186 | 05/05/2016 | 8.35 | Call | Bond Future | 3,133.3400 | | 3.1333 | 2,946.0600 | 2.9461 | (5.977) | 0 | 0 | 0 |
| 2015/06/17 | R186 | 05/05/2016 | 8.33 | Call | Bond Future | 3,069.4800 | | 3.0695 | 2,884.6400 | 2.8846 | (6.022) | 0 | 0 | 0 |
| 2015/06/17 | R186 | 05/05/2016 | 8.35 | Put | Bond Future | 5,284.2800 | | 5.2843 | 5,507.0200 | 5.5070 | 4.215 | 0 | 0 | 0 |
| 2015/06/17 | R186 | 05/05/2016 | 7.56 | Put | Bond Future | 9,612.0100 | | 9.6120 | 9,925.6700 | 9.9257 | 3.263 | 0 | 0 | 0 |
| 2015/06/17 | R186 | 05/05/2016 | 8.34 | Put | Bond Future | 5,328.4900 | | 5.3285 | 5,552.4400 | 5.5524 | 4.203 | 0 | 0 | 0 |
| 2015/06/17 | R186 | 05/05/2016 | 7.56 | Call | Bond Future | 1,204.0000 | | 1.2040 | 1,107.6400 | 1.1076 | (8.003) | 0 | 0 | 0 |
| 2015/06/17 | R186 | 05/05/2016 | 8.33 | Put | Bond Future | 5,373.3800 | | 5.3734 | 5,598.5600 | 5.5986 | 4.191 | 0 | 0 | 0 |
| 2015/06/17 | R197 | 06/08/2015 | 288.00 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R197 | 06/08/2015 | | | Bond Future | 287.5816 | | 287.5816 | 287.8863 | 287.8863 | 0.106 | 0.0000 | 0.0000 | 997 |
| 2015/06/17 | R197 | 06/08/2015 | 288.01 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R197 | 06/08/2015 | 287.99 | Put | Bond Future | 408.4200 | | 0.4084 | 103.6500 | 0.1037 | (74.622) | 0 | 0 | 0 |
| 2015/06/17 | R197 | 06/08/2015 | 288.01 | Put | Bond Future | 428.4200 | | 0.4284 | 123.6500 | 0.1237 | (71.138) | 0 | 0 | 0 |
| 2015/06/17 | R197 | 06/08/2015 | 288.00 | Put | Bond Future | 418.4200 | | 0.4184 | 113.6500 | 0.1137 | (72.838) | 0 | 0 | 0 |
| 2015/06/17 | R197 | 06/08/2015 | 287.99 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R197 | 05/11/2015 | 295.00 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R197 | 05/11/2015 | | | Bond Future | 292.1865 | | 292.1865 | 292.4857 | 292.4857 | 0.102 | 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 | |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|--------|
| 2015/06/17 | R197 | 05/11/2015 | 294.99 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 | |
| 2015/06/17 | R197 | 05/11/2015 | 295.01 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 | |
| 2015/06/17 | R197 | 05/11/2015 | 294.99 | Put | Bond Future | | 2,803.5000 | 2.8035 | 2,504.2800 | 2.5043 | (10.673) | 0 | 0 | 0 |
| 2015/06/17 | R197 | 05/11/2015 | 295.01 | Put | Bond Future | | 2,823.5000 | 2.8235 | 2,524.2800 | 2.5243 | (10.597) | 0 | 0 | 0 |
| 2015/06/17 | R197 | 05/11/2015 | 295.00 | Put | Bond Future | | 2,813.5000 | 2.8135 | 2,514.2800 | 2.5143 | (10.635) | 0 | 0 | 0 |
| 2015/06/17 | R202 | 06/08/2015 | | | Bond Future | | 235.5195 | 235.5195 | 235.7713 | 235.7713 | 0.107 | 0.0000 | 0.0000 | 53,356 |
| 2015/06/17 | R202 | 06/08/2015 | 239.99 | Put | Bond Future | | 4,470.5200 | 4.4705 | 4,218.6900 | 4.2187 | (5.633) | 0 | 0 | 0 |
| 2015/06/17 | R202 | 06/08/2015 | 240.00 | Put | Bond Future | | 4,480.5200 | 4.4805 | 4,228.6900 | 4.2287 | (5.621) | 0 | 0 | 0 |
| 2015/06/17 | R202 | 06/08/2015 | 240.01 | Put | Bond Future | | 4,490.5200 | 4.4905 | 4,238.6900 | 4.2387 | (5.608) | 0 | 0 | 0 |
| 2015/06/17 | R202 | 06/08/2015 | 240.01 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R202 | 06/08/2015 | 239.99 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R202 | 06/08/2015 | 240.00 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R202 | 05/11/2015 | | | Bond Future | | 239.2909 | 239.2909 | 239.5380 | 239.5380 | 0.103 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | R202 | 05/11/2015 | 245.99 | Put | Bond Future | | 6,699.1100 | 6.6991 | 6,452.0400 | 6.4520 | (3.688) | 0 | 0 | 0 |
| 2015/06/17 | R202 | 05/11/2015 | 246.01 | Put | Bond Future | | 6,719.1100 | 6.7191 | 6,472.0400 | 6.4720 | (3.677) | 0 | 0 | 0 |
| 2015/06/17 | R202 | 05/11/2015 | 246.00 | Put | Bond Future | | 6,709.1100 | 6.7091 | 6,462.0400 | 6.4620 | (3.683) | 0 | 0 | 0 |
| 2015/06/17 | R202 | 05/11/2015 | 245.99 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R202 | 05/11/2015 | 246.00 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R202 | 05/11/2015 | 246.01 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R203 | 06/08/2015 | 6.74 | Call | Bond Future | | 29.9500 | 0.0300 | 21.0900 | 0.0211 | (29.583) | 0 | 0 | 0 |
| 2015/06/17 | R203 | 06/08/2015 | 6.75 | Put | Bond Future | | 1,379.5300 | 1.3795 | 1,474.6500 | 1.4747 | 6.895 | 0 | 0 | 0 |
| 2015/06/17 | R203 | 06/08/2015 | 7.84 | Call | Bond Future | | 880.3900 | 0.8804 | 794.3800 | 0.7944 | (9.770) | 0 | 0 | 0 |
| 2015/06/17 | R203 | 06/08/2015 | | | Bond Future | | 7.4443 | 104.8863 | 7.4985 | 104.7820 | 0.728 | 0.0000 | 0.0000 | 17,933 |
| 2015/06/17 | R203 | 06/08/2015 | 6.75 | Call | Bond Future | | 31.4300 | 0.0314 | 22.2100 | 0.0222 | (29.335) | 0 | 0 | 0 |
| 2015/06/17 | R203 | 06/08/2015 | 6.76 | Call | Bond Future | | 32.9700 | 0.0330 | 23.3800 | 0.0234 | (29.087) | 0 | 0 | 0 |
| 2015/06/17 | R203 | 06/08/2015 | 6.74 | Put | Bond Future | | 1,397.6400 | 1.3976 | 1,493.1200 | 1.4931 | 6.832 | 0 | 0 | 0 |
| 2015/06/17 | R203 | 06/08/2015 | 7.84 | Put | Bond Future | | 122.1400 | 0.1221 | 140.4700 | 0.1405 | 15.007 | 0 | 0 | 5,000 |
| 2015/06/17 | R203 | 06/08/2015 | 6.76 | Put | Bond Future | | 1,361.4900 | 1.3615 | 1,456.2400 | 1.4562 | 6.959 | 0 | 0 | 0 |
| 2015/06/17 | R203 | 05/11/2015 | 5.99 | Call | Bond Future | | 8.5700 | 0.0086 | 6.4200 | 0.0064 | (25.088) | 0 | 0 | 0 |
| 2015/06/17 | R203 | 05/11/2015 | 6.00 | Put | Bond Future | | 2,742.0600 | 2.7421 | 2,849.5700 | 2.8496 | 3.921 | 0 | 0 | 0 |
| 2015/06/17 | R203 | 05/11/2015 | | | Bond Future | | 7.5723 | 102.4004 | 7.6366 | 102.2907 | 0.849 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | R203 | 05/11/2015 | 6.00 | Call | Bond Future | | 8.8800 | 0.0089 | 6.6700 | 0.0067 | (24.887) | 0 | 0 | 0 |
| 2015/06/17 | R203 | 05/11/2015 | 6.01 | Call | Bond Future | | 9.2100 | 0.0092 | 6.9300 | 0.0069 | (24.756) | 0 | 0 | 0 |
| 2015/06/17 | R203 | 05/11/2015 | 5.99 | Put | Bond Future | | 2,759.4400 | 2.7594 | 2,867.0100 | 2.8670 | 3.898 | 0 | 0 | 0 |
| 2015/06/17 | R203 | 05/11/2015 | 6.01 | Put | Bond Future | | 2,724.7000 | 2.7247 | 2,832.1400 | 2.8321 | 3.943 | 0 | 0 | 0 |
| 2015/06/17 | R203 | 04/02/2016 | 7.26 | Put | Bond Future | | 911.1200 | 0.9111 | 987.8100 | 0.9878 | 8.417 | 0 | 0 | 0 |
| 2015/06/17 | R203 | 04/02/2016 | 7.25 | Put | Bond Future | | 921.1800 | 0.9212 | 998.3300 | 0.9983 | 8.375 | 0 | 0 | 0 |
| 2015/06/17 | R203 | 04/02/2016 | | | Bond Future | | 7.6919 | 104.1431 | 7.7676 | 104.0307 | 0.984 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | R203 | 04/02/2016 | 7.26 | Call | Bond Future | | 266.8100 | 0.2668 | 231.1600 | 0.2312 | (13.362) | 0 | 0 | 0 |
| 2015/06/17 | R203 | 04/02/2016 | 7.24 | Call | Bond Future | | 257.0300 | 0.2570 | 222.3100 | 0.2223 | (13.508) | 0 | 0 | 0 |
| 2015/06/17 | R203 | 04/02/2016 | 7.25 | Call | Bond Future | | 261.8900 | 0.2619 | 226.7000 | 0.2267 | (13.437) | 0 | 0 | 0 |
| 2015/06/17 | R203 | 04/02/2016 | 7.24 | Put | Bond Future | | 931.3100 | 0.9313 | 1,008.9300 | 1.0089 | 8.334 | 0 | 0 | 0 |
| 2015/06/17 | R204 | 06/08/2015 | 7.74 | Call | Bond Future | | 521.3000 | 0.5213 | 432.9800 | 0.4330 | (16.942) | 0 | 0 | 0 |
| 2015/06/17 | R204 | 06/08/2015 | 7.75 | Put | Bond Future | | 597.0100 | 0.5970 | 678.2900 | 0.6783 | 13.615 | 0 | 0 | 0 |
| 2015/06/17 | R204 | 06/08/2015 | | | Bond Future | | 7.7711 | 101.7866 | 7.8297 | 101.6155 | 0.754 | 0.0000 | 0.0000 | 21,429 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/06/17 | R204 | 06/08/2015 | 8.41 | Call | Bond Future | 1,917.4800 | 1.9175 | 1,760.0400 | 1.7600 | (8.211) | 0 | 0 | 0 |
| 2015/06/17 | R204 | 06/08/2015 | 7.74 | Put | Bond Future | 612.0300 | 0.6120 | 694.7500 | 0.6947 | 13.516 | 0 | 0 | 0 |
| 2015/06/17 | R204 | 06/08/2015 | 7.76 | Put | Bond Future | 582.2400 | 0.5822 | 662.0800 | 0.6621 | 13.713 | 0 | 0 | 0 |
| 2015/06/17 | R204 | 06/08/2015 | 8.41 | Put | Bond Future | 72.6700 | 0.0727 | 86.2700 | 0.0863 | 18.715 | 0 | 0 | 699 |
| 2015/06/17 | R204 | 06/08/2015 | 7.75 | Call | Bond Future | 535.5100 | 0.5355 | 445.7500 | 0.4458 | (16.762) | 0 | 0 | 0 |
| 2015/06/17 | R204 | 06/08/2015 | 7.76 | Call | Bond Future | 549.9600 | 0.5500 | 458.7600 | 0.4588 | (16.583) | 0 | 0 | 0 |
| 2015/06/17 | R204 | 05/11/2015 | | | Bond Future | 7.8798 | 103.4164 | 7.9451 | 103.2390 | 0.829 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | R204 | 05/11/2015 | 6.25 | Call | Bond Future | 16.1500 | 0.0162 | 12.2500 | 0.0123 | (24.149) | 0 | 0 | 0 |
| 2015/06/17 | R204 | 05/11/2015 | 6.24 | Put | Bond Future | 4,601.4600 | 4.6015 | 4,775.0900 | 4.7751 | 3.773 | 0 | 0 | 0 |
| 2015/06/17 | R204 | 05/11/2015 | 6.26 | Put | Bond Future | 4,545.0900 | 4.5451 | 4,718.4800 | 4.7185 | 3.815 | 0 | 0 | 0 |
| 2015/06/17 | R204 | 05/11/2015 | 6.25 | Put | Bond Future | 4,573.2700 | 4.5733 | 4,746.7800 | 4.7468 | 3.794 | 0 | 0 | 0 |
| 2015/06/17 | R204 | 05/11/2015 | 6.26 | Call | Bond Future | 16.7100 | 0.0167 | 12.6900 | 0.0127 | (24.057) | 0 | 0 | 0 |
| 2015/06/17 | R204 | 05/11/2015 | 6.24 | Call | Bond Future | 15.6000 | 0.0156 | 11.8200 | 0.0118 | (24.231) | 0 | 0 | 0 |
| 2015/06/17 | R204 | 04/02/2016 | 7.50 | Call | Bond Future | 490.9400 | 0.4909 | 432.5700 | 0.4326 | (11.889) | 0 | 0 | 0 |
| 2015/06/17 | R204 | 04/02/2016 | | | Bond Future | 7.9756 | 101.1388 | 8.0476 | 100.9576 | 0.903 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | R204 | 04/02/2016 | 7.51 | Call | Bond Future | 499.4100 | 0.4994 | 440.3400 | 0.4403 | (11.828) | 0 | 0 | 0 |
| 2015/06/17 | R204 | 04/02/2016 | 7.49 | Put | Bond Future | 1,715.1900 | 1.7152 | 1,838.6900 | 1.8387 | 7.200 | 0 | 0 | 0 |
| 2015/06/17 | R204 | 04/02/2016 | 7.51 | Put | Bond Future | 1,680.6300 | 1.6806 | 1,802.7400 | 1.8027 | 7.266 | 0 | 0 | 0 |
| 2015/06/17 | R204 | 04/02/2016 | 7.49 | Call | Bond Future | 482.8500 | 0.4828 | 425.1700 | 0.4252 | (11.946) | 0 | 0 | 0 |
| 2015/06/17 | R204 | 04/02/2016 | 7.50 | Put | Bond Future | 1,697.7200 | 1.6977 | 1,820.5300 | 1.8205 | 7.234 | 0 | 0 | 0 |
| 2015/06/17 | R207 | 06/08/2015 | 7.76 | Call | Bond Future | 370.7400 | 0.3707 | 306.5300 | 0.3065 | (17.319) | 0 | 0 | 0 |
| 2015/06/17 | R207 | 06/08/2015 | | | Bond Future | 7.9951 | 97.8115 | 8.0429 | 97.6392 | 0.598 | 0.0000 | 0.0000 | 38,758 |
| 2015/06/17 | R207 | 06/08/2015 | 7.74 | Call | Bond Future | 347.8000 | 0.3478 | 286.3100 | 0.2863 | (17.680) | 0 | 0 | 0 |
| 2015/06/17 | R207 | 06/08/2015 | 7.75 | Call | Bond Future | 359.1500 | 0.3591 | 296.3000 | 0.2963 | (17.500) | 0 | 0 | 0 |
| 2015/06/17 | R207 | 06/08/2015 | 7.46 | Call | Bond Future | 124.3600 | 0.1244 | 95.4500 | 0.0954 | (23.247) | 0 | 0 | 70 |
| 2015/06/17 | R207 | 06/08/2015 | 7.74 | Put | Bond Future | 1,272.6800 | 1.2727 | 1,383.4800 | 1.3835 | 8.706 | 0 | 0 | 0 |
| 2015/06/17 | R207 | 06/08/2015 | 7.46 | Put | Bond Future | 2,076.8900 | 2.0769 | 2,220.2700 | 2.2203 | 6.904 | 0 | 0 | 0 |
| 2015/06/17 | R207 | 06/08/2015 | 7.76 | Put | Bond Future | 1,222.7100 | 1.2227 | 1,330.7900 | 1.3308 | 8.839 | 0 | 0 | 0 |
| 2015/06/17 | R207 | 06/08/2015 | 7.75 | Put | Bond Future | 1,247.5600 | 1.2476 | 1,357.0000 | 1.3570 | 8.772 | 0 | 0 | 0 |
| 2015/06/17 | R207 | 05/11/2015 | 7.76 | Call | Bond Future | 669.8600 | 0.6699 | 601.8000 | 0.6018 | (10.160) | 0 | 0 | 0 |
| 2015/06/17 | R207 | 05/11/2015 | | | Bond Future | 8.0902 | 99.3782 | 8.1424 | 99.1995 | 0.645 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | R207 | 05/11/2015 | 7.74 | Call | Bond Future | 645.5200 | 0.6455 | 579.1400 | 0.5791 | (10.283) | 0 | 0 | 0 |
| 2015/06/17 | R207 | 05/11/2015 | 7.50 | Call | Bond Future | 399.2500 | 0.3992 | 351.8800 | 0.3519 | (11.865) | 0 | 0 | 19 |
| 2015/06/17 | R207 | 05/11/2015 | 7.75 | Call | Bond Future | 657.6200 | 0.6576 | 590.4000 | 0.5904 | (10.222) | 0 | 0 | 0 |
| 2015/06/17 | R207 | 05/11/2015 | 7.43 | Call | Bond Future | 342.4300 | 0.3424 | 300.1000 | 0.3001 | (12.362) | 0 | 0 | 53 |
| 2015/06/17 | R207 | 05/11/2015 | 7.74 | Put | Bond Future | 1,854.6100 | 1.8546 | 1,966.8700 | 1.9669 | 6.053 | 0 | 0 | 0 |
| 2015/06/17 | R207 | 05/11/2015 | 7.76 | Put | Bond Future | 1,809.4100 | 1.8094 | 1,919.9900 | 1.9200 | 6.111 | 0 | 0 | 0 |
| 2015/06/17 | R207 | 05/11/2015 | 7.43 | Put | Bond Future | 2,637.1000 | 2.6371 | 2,773.4100 | 2.7734 | 5.169 | 0 | 0 | 0 |
| 2015/06/17 | R207 | 05/11/2015 | 7.75 | Put | Bond Future | 1,831.9300 | 1.8319 | 1,943.3500 | 1.9434 | 6.082 | 0 | 0 | 0 |
| 2015/06/17 | R207 | 05/11/2015 | 7.50 | Put | Bond Future | 2,447.5200 | 2.4475 | 2,578.7900 | 2.5788 | 5.363 | 0 | 0 | 0 |
| 2015/06/17 | R207 | 04/02/2016 | 7.49 | Put | Bond Future | 2,744.1300 | 2.7441 | 2,877.7900 | 2.8778 | 4.871 | 0 | 0 | 0 |
| 2015/06/17 | R207 | 04/02/2016 | 7.27 | Put | Bond Future | 3,319.7400 | 3.3197 | 3,466.1200 | 3.4661 | 4.409 | 0 | 0 | 0 |
| 2015/06/17 | R207 | 04/02/2016 | | | Bond Future | 8.1765 | 97.4270 | 8.2328 | 97.2446 | 0.688 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | R207 | 04/02/2016 | 7.51 | Put | Bond Future | 2,694.7900 | 2.6948 | 2,827.1900 | 2.8272 | 4.913 | 0 | 0 | 0 |
| 2015/06/17 | R207 | 04/02/2016 | 7.27 | Call | Bond Future | 323.8000 | 0.3238 | 287.7900 | 0.2878 | (11.121) | 0 | 0 | 43 |
| 2015/06/17 | R207 | 04/02/2016 | 7.50 | Call | Bond Future | 494.1200 | 0.4941 | 444.7600 | 0.4448 | (9.989) | 0 | 0 | 19 |
| 2015/06/17 | R207 | 04/02/2016 | 7.51 | Call | Bond Future | 502.8500 | 0.5028 | 452.8600 | 0.4529 | (9.941) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/17 | R207 | 04/02/2016 | 7.49 | Call | Bond Future | 485.4900 | 0.4855 | 436.7600 | 0.4368 | (10.037) | 0 | 0 | 0 |
| 2015/06/17 | R207 | 04/02/2016 | 7.50 | Put | Bond Future | 2,719.4000 | 2.7194 | 2,852.4300 | 2.8524 | 4.892 | 0 | 0 | 0 |
| 2015/06/17 | R207 | 05/05/2016 | 7.86 | Put | Bond Future | 2,278.4000 | 2.2784 | 2,389.9200 | 2.3899 | 4.895 | 0 | 0 | 0 |
| 2015/06/17 | R207 | 05/05/2016 | | | Bond Future | 8.2525 | 99.1658 | 8.3137 | 98.9784 | 0.742 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | R207 | 05/05/2016 | 7.85 | Put | Bond Future | 2,297.2000 | 2.2972 | 2,409.2900 | 2.4093 | 4.879 | 0 | 0 | 0 |
| 2015/06/17 | R207 | 05/05/2016 | 7.56 | Put | Bond Future | 2,886.2000 | 2.8862 | 3,014.5800 | 3.0146 | 4.448 | 0 | 0 | 0 |
| 2015/06/17 | R207 | 05/05/2016 | 7.84 | Put | Bond Future | 2,316.1000 | 2.3161 | 2,428.7700 | 2.4288 | 4.865 | 0 | 0 | 0 |
| 2015/06/17 | R207 | 05/05/2016 | 7.56 | Call | Bond Future | 737.3100 | 0.7373 | 678.3100 | 0.6783 | (8.002) | 0 | 0 | 43 |
| 2015/06/17 | R207 | 05/05/2016 | 7.85 | Call | Bond Future | 1,055.2500 | 1.0553 | 979.9600 | 0.9800 | (7.135) | 0 | 0 | 0 |
| 2015/06/17 | R207 | 05/05/2016 | 7.86 | Call | Bond Future | 1,067.5400 | 1.0675 | 991.6800 | 0.9917 | (7.106) | 0 | 0 | 0 |
| 2015/06/17 | R207 | 05/05/2016 | 7.84 | Call | Bond Future | 1,043.0400 | 1.0430 | 968.3300 | 0.9683 | (7.163) | 0 | 0 | 0 |
| 2015/06/17 | R208 | 06/08/2015 | | | Bond Future | 8.1155 | 96.3803 | 8.1689 | 96.1519 | 0.658 | 0.0000 | 0.0000 | 38,528 |
| 2015/06/17 | R208 | 06/08/2015 | 8.00 | Call | Bond Future | 641.4000 | 0.6414 | 535.5800 | 0.5356 | (16.498) | 0 | 0 | 0 |
| 2015/06/17 | R208 | 06/08/2015 | 8.01 | Call | Bond Future | 659.3300 | 0.6593 | 551.6500 | 0.5516 | (16.332) | 0 | 0 | 0 |
| 2015/06/17 | R208 | 06/08/2015 | 8.85 | Call | Bond Future | 3,170.4300 | 3.1704 | 2,955.0500 | 2.9550 | (6.793) | 0 | 0 | 0 |
| 2015/06/17 | R208 | 06/08/2015 | 7.99 | Call | Bond Future | 623.8000 | 0.6238 | 519.8300 | 0.5198 | (16.667) | 0 | 0 | 0 |
| 2015/06/17 | R208 | 06/08/2015 | 8.01 | Put | Bond Future | 1,112.8300 | 1.1128 | 1,233.6100 | 1.2336 | 10.853 | 0 | 0 | 0 |
| 2015/06/17 | R208 | 06/08/2015 | 8.00 | Put | Bond Future | 1,138.0100 | 1.1380 | 1,260.6500 | 1.2606 | 10.777 | 0 | 0 | 0 |
| 2015/06/17 | R208 | 06/08/2015 | 7.99 | Put | Bond Future | 1,163.5600 | 1.1636 | 1,288.0500 | 1.2881 | 10.699 | 0 | 0 | 0 |
| 2015/06/17 | R208 | 06/08/2015 | 8.85 | Put | Bond Future | 85.9200 | 0.0859 | 99.0000 | 0.0990 | 15.223 | 0 | 0 | 198 |
| 2015/06/17 | R208 | 05/11/2015 | | | Bond Future | 8.2013 | 94.5245 | 8.2586 | 94.2889 | 0.698 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | R208 | 05/11/2015 | 8.48 | Call | Bond Future | 2,071.5800 | 2.0716 | 1,915.9000 | 1.9159 | (7.515) | 0 | 0 | 0 |
| 2015/06/17 | R208 | 05/11/2015 | 7.74 | Put | Bond Future | 2,573.7100 | 2.5737 | 2,733.4700 | 2.7335 | 6.207 | 0 | 0 | 0 |
| 2015/06/17 | R208 | 05/11/2015 | 7.75 | Call | Bond Future | 660.7600 | 0.6608 | 583.9100 | 0.5839 | (11.631) | 0 | 0 | 0 |
| 2015/06/17 | R208 | 05/11/2015 | 7.76 | Call | Bond Future | 673.7200 | 0.6737 | 595.8200 | 0.5958 | (11.563) | 0 | 0 | 0 |
| 2015/06/17 | R208 | 05/11/2015 | 8.48 | Put | Bond Future | 931.2200 | 0.9312 | 1,011.1200 | 1.0111 | 8.580 | 0 | 0 | 2,200 |
| 2015/06/17 | R208 | 05/11/2015 | 7.74 | Call | Bond Future | 648.1700 | 0.6482 | 572.3500 | 0.5723 | (11.698) | 0 | 0 | 0 |
| 2015/06/17 | R208 | 05/11/2015 | 7.76 | Put | Bond Future | 2,514.8000 | 2.5148 | 2,672.4800 | 2.6725 | 6.270 | 0 | 0 | 0 |
| 2015/06/17 | R208 | 05/11/2015 | 7.75 | Put | Bond Future | 2,544.0600 | 2.5441 | 2,702.7900 | 2.7028 | 6.239 | 0 | 0 | 0 |
| 2015/06/17 | R208 | 04/02/2016 | 8.2768 | | Bond Future | 8.2768 | 96.1331 | 8.3375 | 95.8929 | 0.734 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | R208 | 04/02/2016 | 7.74 | Put | Bond Future | 3,007.7100 | 3.0077 | 3,168.0400 | 3.1680 | 5.331 | 0 | 0 | 0 |
| 2015/06/17 | R208 | 04/02/2016 | 7.76 | Put | Bond Future | 2,952.1800 | 2.9522 | 3,110.8300 | 3.1108 | 5.374 | 0 | 0 | 0 |
| 2015/06/17 | R208 | 04/02/2016 | 7.75 | Put | Bond Future | 2,979.8600 | 2.9799 | 3,139.3600 | 3.1394 | 5.353 | 0 | 0 | 0 |
| 2015/06/17 | R208 | 04/02/2016 | 7.76 | Call | Bond Future | 878.2500 | 0.8783 | 796.6500 | 0.7967 | (9.291) | 0 | 0 | 0 |
| 2015/06/17 | R208 | 04/02/2016 | 7.74 | Call | Bond Future | 852.4100 | 0.8524 | 772.4900 | 0.7725 | (9.376) | 0 | 0 | 0 |
| 2015/06/17 | R208 | 04/02/2016 | 7.75 | Call | Bond Future | 865.2600 | 0.8653 | 784.5100 | 0.7845 | (9.332) | 0 | 0 | 0 |
| 2015/06/17 | R209 | 06/08/2015 | 8.99 | Put | Bond Future | 1,592.3600 | 1.5924 | 1,698.8400 | 1.6988 | 6.687 | 0 | 0 | 0 |
| 2015/06/17 | R209 | 06/08/2015 | | | Bond Future | 8.9653 | 76.9465 | 9.0037 | 76.6598 | 0.429 | 0.0000 | 0.0000 | 28,177 |
| 2015/06/17 | R209 | 06/08/2015 | 9.01 | Put | Bond Future | 1,521.5500 | 1.5216 | 1,623.9900 | 1.6240 | 6.733 | 0 | 0 | 0 |
| 2015/06/17 | R209 | 06/08/2015 | 9.90 | Call | Bond Future | 6,637.9200 | 6.6379 | 6,358.4300 | 6.3584 | (4.211) | 0 | 0 | 0 |
| 2015/06/17 | R209 | 06/08/2015 | 9.00 | Call | Bond Future | 1,815.4900 | 1.8155 | 1,633.2800 | 1.6333 | (10.036) | 0 | 0 | 0 |
| 2015/06/17 | R209 | 06/08/2015 | 9.01 | Call | Bond Future | 1,854.9900 | 1.8550 | 1,670.7600 | 1.6708 | (9.932) | 0 | 0 | 0 |
| 2015/06/17 | R209 | 06/08/2015 | 8.99 | Call | Bond Future | 1,776.9300 | 1.7769 | 1,596.7400 | 1.5967 | (10.141) | 0 | 0 | 0 |
| 2015/06/17 | R209 | 06/08/2015 | 9.00 | Put | Bond Future | 1,556.4300 | 1.5564 | 1,660.8900 | 1.6609 | 6.712 | 0 | 0 | 0 |
| 2015/06/17 | R209 | 06/08/2015 | 9.90 | Put | Bond Future | 116.7900 | 0.1168 | 123.9700 | 0.1240 | 6.148 | 0 | 0 | 2,914 |
| 2015/06/17 | R209 | 05/11/2015 | 9.25 | Call | Bond Future | 3,734.7400 | 3.7347 | 3,538.2500 | 3.5382 | (5.261) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/06/17 | R209 | 05/11/2015 | 7.99 | Put | Bond Future | 8,746.1900 | 8.7462 | 8,991.5100 | 8.9915 | 2.805 | 0 | 0 | 0 |
| 2015/06/17 | R209 | 05/11/2015 | | | Bond Future | 9.0241 | 75.0312 | 9.0639 | 74.7372 | 0.442 | 0.0000 | 0.0000 | 22 |
| 2015/06/17 | R209 | 05/11/2015 | 8.01 | Put | Bond Future | 8,594.2200 | 8.5942 | 8,837.8000 | 8.8378 | 2.834 | 0 | 0 | 0 |
| 2015/06/17 | R209 | 05/11/2015 | 9.25 | Put | Bond Future | 2,091.4300 | 2.0914 | 2,188.9600 | 2.1890 | 4.663 | 0 | 0 | 900 |
| 2015/06/17 | R209 | 05/11/2015 | 7.99 | Call | Bond Future | 456.4900 | 0.4565 | 407.7900 | 0.4078 | (10.668) | 0 | 0 | 0 |
| 2015/06/17 | R209 | 05/11/2015 | 8.00 | Put | Bond Future | 8,669.7800 | 8.6698 | 8,914.2500 | 8.9142 | 2.820 | 0 | 0 | 0 |
| 2015/06/17 | R209 | 05/11/2015 | 8.00 | Call | Bond Future | 466.7500 | 0.4667 | 417.2000 | 0.4172 | (10.616) | 0 | 0 | 0 |
| 2015/06/17 | R209 | 05/11/2015 | 8.01 | Call | Bond Future | 477.7200 | 0.4777 | 427.2800 | 0.4273 | (10.558) | 0 | 0 | 0 |
| 2015/06/17 | R209 | 04/02/2016 | 8.75 | Put | Bond Future | 5,060.0000 | 5.0600 | 5,220.7800 | 5.2208 | 3.177 | 0 | 0 | 0 |
| 2015/06/17 | R209 | 04/02/2016 | 8.74 | Call | Bond Future | 2,577.2700 | 2.5773 | 2,439.4800 | 2.4395 | (5.346) | 0 | 0 | 0 |
| 2015/06/17 | R209 | 04/02/2016 | | | Bond Future | 9.0768 | 76.3082 | 9.1179 | 76.0087 | 0.452 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | R209 | 04/02/2016 | 8.75 | Call | Bond Future | 2,607.0600 | 2.6071 | 2,468.2700 | 2.4683 | (5.324) | 0 | 0 | 0 |
| 2015/06/17 | R209 | 04/02/2016 | 8.76 | Call | Bond Future | 2,637.0400 | 2.6370 | 2,497.2600 | 2.4973 | (5.301) | 0 | 0 | 0 |
| 2015/06/17 | R209 | 04/02/2016 | 8.74 | Put | Bond Future | 5,107.1900 | 5.1072 | 5,268.9700 | 5.2690 | 3.168 | 0 | 0 | 0 |
| 2015/06/17 | R209 | 04/02/2016 | 8.76 | Put | Bond Future | 5,013.1100 | 5.0131 | 5,172.9000 | 5.1729 | 3.187 | 0 | 0 | 0 |
| 2015/06/17 | R210 | 06/08/2015 | 179.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R210 | 06/08/2015 | | | Bond Future | 177.9580 | 177.9580 | 178.1471 | 178.1471 | 0.106 | 0.0000 | 0.0000 | 1,227 |
| 2015/06/17 | R210 | 06/08/2015 | 178.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R210 | 06/08/2015 | 179.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R210 | 06/08/2015 | 178.99 | Put | Bond Future | 1,031.9800 | 1.0320 | 842.8900 | 0.8429 | (18.323) | 0 | 0 | 0 |
| 2015/06/17 | R210 | 06/08/2015 | 179.01 | Put | Bond Future | 1,051.9800 | 1.0520 | 862.8900 | 0.8629 | (17.975) | 0 | 0 | 0 |
| 2015/06/17 | R210 | 06/08/2015 | 179.00 | Put | Bond Future | 1,041.9800 | 1.0420 | 852.8900 | 0.8529 | (18.147) | 0 | 0 | 0 |
| 2015/06/17 | R210 | 05/11/2015 | | | Bond Future | 178.6758 | 178.6758 | 178.8617 | 178.8617 | 0.104 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | R210 | 05/11/2015 | 182.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R210 | 05/11/2015 | 181.99 | Put | Bond Future | 3,314.1700 | 3.3142 | 3,128.3000 | 3.1283 | (5.608) | 0 | 0 | 0 |
| 2015/06/17 | R210 | 05/11/2015 | 182.01 | Put | Bond Future | 3,334.1700 | 3.3342 | 3,148.3000 | 3.1483 | (5.575) | 0 | 0 | 0 |
| 2015/06/17 | R210 | 05/11/2015 | 182.00 | Put | Bond Future | 3,324.1700 | 3.3242 | 3,138.3000 | 3.1383 | (5.591) | 0 | 0 | 0 |
| 2015/06/17 | R210 | 05/11/2015 | 182.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R210 | 05/11/2015 | 181.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R211 | 06/08/2015 | | | Bond Future | 133.8032 | 133.8032 | 133.9346 | 133.9346 | 0.098 | 0.0000 | 0.0000 | 1,120 |
| 2015/06/17 | R211 | 06/08/2015 | 134.99 | Put | Bond Future | 1,186.7600 | 1.1868 | 1,055.4400 | 1.0554 | (11.065) | 0 | 0 | 0 |
| 2015/06/17 | R211 | 06/08/2015 | 135.01 | Put | Bond Future | 1,206.7600 | 1.2068 | 1,075.4400 | 1.0754 | (10.882) | 0 | 0 | 0 |
| 2015/06/17 | R211 | 06/08/2015 | 134.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R211 | 06/08/2015 | 135.00 | Put | Bond Future | 1,196.7600 | 1.1968 | 1,065.4400 | 1.0654 | (10.973) | 0 | 0 | 0 |
| 2015/06/17 | R211 | 06/08/2015 | 135.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R211 | 06/08/2015 | 135.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R211 | 05/11/2015 | 134.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R211 | 05/11/2015 | | | Bond Future | 135.9461 | 135.9461 | 136.0747 | 136.0747 | 0.095 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | R211 | 05/11/2015 | 135.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R211 | 05/11/2015 | 134.99 | Call | Bond Future | 956.1100 | 0.9561 | 1,084.6900 | 1.0847 | 13.448 | 0 | 0 | 0 |
| 2015/06/17 | R211 | 05/11/2015 | 135.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R211 | 05/11/2015 | 135.00 | Call | Bond Future | 946.1100 | 0.9461 | 1,074.6900 | 1.0747 | 13.590 | 0 | 0 | 0 |
| 2015/06/17 | R211 | 05/11/2015 | 135.01 | Call | Bond Future | 936.1100 | 0.9361 | 1,064.6900 | 1.0647 | 13.736 | 0 | 0 | 0 |
| 2015/06/17 | R212 | 06/08/2015 | 141.01 | Put | Bond Future | 2,621.5400 | 2.6215 | 2,473.2200 | 2.4732 | (5.658) | 0 | 0 | 0 |
| 2015/06/17 | R212 | 06/08/2015 | | | Bond Future | 138.3885 | 138.3885 | 138.5368 | 138.5368 | 0.107 | 0.0000 | 0.0000 | 1,109 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/17 | R212 | 06/08/2015 | 141.00 | Put | Bond Future | 2,611.5400 | 2.6115 | 2,463.2200 | 2.4632 | (5.679) | 0 | 0 | 0 |
| 2015/06/17 | R212 | 06/08/2015 | 140.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R212 | 06/08/2015 | 141.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R212 | 06/08/2015 | 141.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R212 | 06/08/2015 | 140.99 | Put | Bond Future | 2,601.5400 | 2.6015 | 2,453.2200 | 2.4532 | (5.701) | 0 | 0 | 0 |
| 2015/06/17 | R212 | 05/11/2015 | 145.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R212 | 05/11/2015 | | | Bond Future | 140.6048 | 140.6048 | 140.7505 | 140.7505 | 0.104 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | R212 | 05/11/2015 | 146.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R212 | 05/11/2015 | 146.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R212 | 05/11/2015 | 145.99 | Put | Bond Future | 5,385.2500 | 5.3852 | 5,239.5300 | 5.2395 | (2.706) | 0 | 0 | 0 |
| 2015/06/17 | R212 | 05/11/2015 | 146.01 | Put | Bond Future | 5,405.2500 | 5.4052 | 5,259.5300 | 5.2595 | (2.696) | 0 | 0 | 0 |
| 2015/06/17 | R212 | 05/11/2015 | 146.00 | Put | Bond Future | 5,395.2500 | 5.3952 | 5,249.5300 | 5.2495 | (2.701) | 0 | 0 | 0 |
| 2015/06/17 | R213 | 06/08/2015 | | | Bond Future | 8.8739 | 87.4871 | 8.9122 | 87.2044 | 0.431 | 0.0000 | 0.0000 | 17,330 |
| 2015/06/17 | R213 | 06/08/2015 | 8.49 | Put | Bond Future | 3,494.1900 | 3.4942 | 3,686.5500 | 3.6865 | 5.505 | 0 | 0 | 0 |
| 2015/06/17 | R213 | 06/08/2015 | 8.51 | Put | Bond Future | 3,376.9500 | 3.3769 | 3,565.3100 | 3.5653 | 5.578 | 0 | 0 | 0 |
| 2015/06/17 | R213 | 06/08/2015 | 8.49 | Call | Bond Future | 583.3900 | 0.5834 | 493.0400 | 0.4930 | (15.487) | 0 | 0 | 0 |
| 2015/06/17 | R213 | 06/08/2015 | 8.50 | Put | Bond Future | 3,435.3000 | 3.4353 | 3,625.6700 | 3.6257 | 5.542 | 0 | 0 | 0 |
| 2015/06/17 | R213 | 06/08/2015 | 8.50 | Call | Bond Future | 602.1100 | 0.6021 | 509.7700 | 0.5098 | (15.336) | 0 | 0 | 0 |
| 2015/06/17 | R213 | 06/08/2015 | 8.51 | Call | Bond Future | 621.2700 | 0.6213 | 526.9200 | 0.5269 | (15.187) | 0 | 0 | 0 |
| 2015/06/17 | R213 | 05/11/2015 | 7.76 | Call | Bond Future | 313.3100 | 0.3133 | 277.1000 | 0.2771 | (11.557) | 0 | 0 | 0 |
| 2015/06/17 | R213 | 05/11/2015 | | | Bond Future | 8.9401 | 85.3446 | 8.9800 | 85.0542 | 0.446 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | R213 | 05/11/2015 | 7.74 | Call | Bond Future | 298.6700 | 0.2987 | 263.8200 | 0.2638 | (11.668) | 0 | 0 | 0 |
| 2015/06/17 | R213 | 05/11/2015 | 7.75 | Call | Bond Future | 305.9200 | 0.3059 | 270.3900 | 0.2704 | (11.614) | 0 | 0 | 0 |
| 2015/06/17 | R213 | 05/11/2015 | 7.74 | Put | Bond Future | 9,741.1300 | 9.7411 | 9,996.6400 | 9.9966 | 2.623 | 0 | 0 | 0 |
| 2015/06/17 | R213 | 05/11/2015 | 7.76 | Put | Bond Future | 9,586.5400 | 9.5865 | 9,840.6900 | 9.8407 | 2.651 | 0 | 0 | 0 |
| 2015/06/17 | R213 | 05/11/2015 | 7.75 | Put | Bond Future | 9,663.7100 | 9.6637 | 9,918.5400 | 9.9185 | 2.637 | 0 | 0 | 0 |
| 2015/06/17 | R213 | 04/02/2016 | | | Bond Future | 9.0017 | 86.7968 | 9.0429 | 86.5009 | 0.458 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | R213 | 04/02/2016 | 8.75 | Call | Bond Future | 2,731.7500 | 2.7318 | 2,589.0300 | 2.5890 | (5.224) | 0 | 0 | 0 |
| 2015/06/17 | R213 | 04/02/2016 | 8.74 | Put | Bond Future | 4,614.5500 | 4.6145 | 4,768.6600 | 4.7687 | 3.340 | 0 | 0 | 0 |
| 2015/06/17 | R213 | 04/02/2016 | 8.76 | Put | Bond Future | 4,527.5500 | 4.5275 | 4,679.6700 | 4.6797 | 3.360 | 0 | 0 | 0 |
| 2015/06/17 | R213 | 04/02/2016 | 8.75 | Put | Bond Future | 4,570.9000 | 4.5709 | 4,724.0200 | 4.7240 | 3.350 | 0 | 0 | 0 |
| 2015/06/17 | R213 | 04/02/2016 | 8.76 | Call | Bond Future | 2,762.5500 | 2.7625 | 2,618.8300 | 2.6188 | (5.202) | 0 | 0 | 0 |
| 2015/06/17 | R213 | 04/02/2016 | 8.74 | Call | Bond Future | 2,701.1600 | 2.7012 | 2,559.4300 | 2.5594 | (5.247) | 0 | 0 | 0 |
| 2015/06/17 | R214 | 06/08/2015 | 8.76 | Put | Bond Future | 2,925.5200 | 2.9255 | 3,069.6400 | 3.0696 | 4.926 | 0 | 0 | 0 |
| 2015/06/17 | R214 | 06/08/2015 | | | Bond Future | 8.9985 | 78.0711 | 9.0320 | 77.8078 | 0.372 | 0.0000 | 0.0000 | 22,215 |
| 2015/06/17 | R214 | 06/08/2015 | 8.75 | Put | Bond Future | 2,980.8600 | 2.9809 | 3,126.9900 | 3.1270 | 4.902 | 0 | 0 | 0 |
| 2015/06/17 | R214 | 06/08/2015 | 8.74 | Call | Bond Future | 948.8900 | 0.9489 | 833.7000 | 0.8337 | (12.139) | 0 | 0 | 0 |
| 2015/06/17 | R214 | 06/08/2015 | 8.75 | Call | Bond Future | 975.4400 | 0.9754 | 858.2400 | 0.8582 | (12.015) | 0 | 0 | 0 |
| 2015/06/17 | R214 | 06/08/2015 | 8.76 | Call | Bond Future | 1,002.4800 | 1.0025 | 883.2700 | 0.8833 | (11.892) | 0 | 0 | 0 |
| 2015/06/17 | R214 | 06/08/2015 | 8.74 | Put | Bond Future | 3,036.8200 | 3.0368 | 3,184.9600 | 3.1850 | 4.878 | 0 | 0 | 0 |
| 2015/06/17 | R214 | 05/11/2015 | | | Bond Future | 9.0565 | 76.0309 | 9.0912 | 75.7606 | 0.383 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | R214 | 05/11/2015 | 7.99 | Put | Bond Future | 9,600.0700 | 9.6001 | 9,826.4100 | 9.8264 | 2.358 | 0 | 0 | 0 |
| 2015/06/17 | R214 | 05/11/2015 | 8.00 | Put | Bond Future | 9,516.4800 | 9.5165 | 9,742.0400 | 9.7420 | 2.370 | 0 | 0 | 0 |
| 2015/06/17 | R214 | 05/11/2015 | 8.01 | Put | Bond Future | 9,433.7600 | 9.4338 | 9,658.5000 | 9.6585 | 2.382 | 0 | 0 | 0 |
| 2015/06/17 | R214 | 05/11/2015 | 7.99 | Call | Bond Future | 451.1300 | 0.4511 | 407.1600 | 0.4072 | (9.747) | 0 | 0 | 0 |
| 2015/06/17 | R214 | 05/11/2015 | 8.00 | Call | Bond Future | 461.5200 | 0.4615 | 416.7700 | 0.4168 | (9.696) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/17 | R214 | 05/11/2015 | 8.01 | Call | Bond Future | 472.6100 | 0.4726 | 427.0400 | 0.4270 | (9.642) | 0 | 0 | 0 |
| 2015/06/17 | R214 | 04/02/2016 | | | Bond Future | 9.1103 | 77.3247 | 9.1461 | 77.0493 | 0.392 | 0.0000 | 0.0000 | 4,320 |
| 2015/06/17 | R214 | 04/02/2016 | 7.99 | Put | Bond Future | 10,473.2800 | 10.4733 | 10,687.5100 | 10.6875 | 2.045 | 0 | 0 | 0 |
| 2015/06/17 | R214 | 04/02/2016 | 8.00 | Call | Bond Future | 938.6800 | 0.9387 | 876.7200 | 0.8767 | (6.601) | 0 | 0 | 0 |
| 2015/06/17 | R214 | 04/02/2016 | 8.01 | Call | Bond Future | 954.6300 | 0.9546 | 891.8900 | 0.8919 | (6.572) | 0 | 0 | 0 |
| 2015/06/17 | R214 | 04/02/2016 | 7.99 | Call | Bond Future | 923.9200 | 0.9239 | 862.6900 | 0.8627 | (6.627) | 0 | 0 | 0 |
| 2015/06/17 | R214 | 04/02/2016 | 8.01 | Put | Bond Future | 10,316.6600 | 10.3167 | 10,529.3800 | 10.5294 | 2.062 | 0 | 0 | 0 |
| 2015/06/17 | R214 | 04/02/2016 | 8.00 | Put | Bond Future | 10,394.2900 | 10.3943 | 10,607.7900 | 10.6078 | 2.054 | 0 | 0 | 0 |
| 2015/06/17 | R248 | 06/08/2015 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R248 | 06/08/2015 | | | Bond Future | 9.0596 | 100.6882 | 9.0930 | 100.3510 | 0.369 | 0.0000 | 0.0000 | 37,133 |
| 2015/06/17 | R248 | 06/08/2015 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R248 | 06/08/2015 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R248 | 06/08/2015 | 8.74 | Put | Bond Future | 3,333.7000 | 3.3337 | 3,670.8500 | 3.6708 | 10.113 | 0 | 0 | 0 |
| 2015/06/17 | R248 | 06/08/2015 | 8.76 | Put | Bond Future | 3,119.1800 | 3.1192 | 3,456.3300 | 3.4563 | 10.809 | 0 | 0 | 0 |
| 2015/06/17 | R248 | 06/08/2015 | 8.75 | Put | Bond Future | 3,226.3400 | 3.2263 | 3,563.4900 | 3.5635 | 10.450 | 0 | 0 | 0 |
| 2015/06/17 | R248 | 05/11/2015 | 8.01 | Put | Bond Future | 12,332.2600 | 12.3323 | 12,678.4100 | 12.6784 | 2.807 | 0 | 0 | 0 |
| 2015/06/17 | R248 | 05/11/2015 | | | Bond Future | 9.1192 | 97.8712 | 9.1539 | 97.5250 | 0.381 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | R248 | 05/11/2015 | 8.00 | Put | Bond Future | 12,455.7200 | 12.4557 | 12,801.8700 | 12.8019 | 2.779 | 0 | 0 | 0 |
| 2015/06/17 | R248 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R248 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R248 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R248 | 05/11/2015 | 7.99 | Put | Bond Future | 12,579.4300 | 12.5794 | 12,925.5800 | 12.9256 | 2.752 | 0 | 0 | 0 |
| 2015/06/17 | R248 | 04/02/2016 | 8.99 | Put | Bond Future | 1,859.8300 | 1.8598 | 2,212.4200 | 2.2124 | 18.958 | 0 | 0 | 0 |
| 2015/06/17 | R248 | 04/02/2016 | | | Bond Future | 9.1749 | 99.5365 | 9.2107 | 99.1840 | 0.390 | 0.0000 | 0.0000 | 0 |
| 2015/06/17 | R248 | 04/02/2016 | 9.00 | Put | Bond Future | 1,757.6200 | 1.7576 | 2,110.2100 | 2.1102 | 20.061 | 0 | 0 | 0 |
| 2015/06/17 | R248 | 04/02/2016 | 9.01 | Put | Bond Future | 1,655.6000 | 1.6556 | 2,008.1900 | 2.0082 | 21.297 | 0 | 0 | 0 |
| 2015/06/17 | R248 | 04/02/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R248 | 04/02/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/17 | R248 | 04/02/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

Total

500951