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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/08/2015 TO 31/08/2015

| 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 |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/08/31 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/08/31 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 2025 | 05/11/2015 | 123.01 | Put | Bond Future | 37.8200 | 0.0378 | 36.1800 | 0.0362 | (4.336) | 0 | 0 | 0 |
| 2015/08/31 | 2025 | 05/11/2015 | | | Bond Future | 122.9722 | 122.9722 | 122.9738 | 122.9738 | 0.001 | 0.0000 | 0.0000 | 538 |
| 2015/08/31 | 2025 | 05/11/2015 | 123.00 | Put | Bond Future | 27.8200 | 0.0278 | 26.1800 | 0.0262 | (5.895) | 0 | 0 | 0 |
| 2015/08/31 | 2025 | 05/11/2015 | 123.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2025 | 05/11/2015 | 122.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2025 | 05/11/2015 | 123.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2025 | 05/11/2015 | 122.99 | Put | Bond Future | 17.8200 | 0.0178 | 16.1800 | 0.0162 | (9.203) | 0 | 0 | 0 |
| 2015/08/31 | 2025 | 04/02/2016 | 126.01 | Put | Bond Future | 2,162.8100 | 2.1628 | 2,162.9100 | 2.1629 | 0.005 | 0 | 0 | 0 |
| 2015/08/31 | 2025 | 04/02/2016 | | | Bond Future | 123.8472 | 123.8472 | 123.8471 | 123.8471 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 2025 | 04/02/2016 | 126.00 | Put | Bond Future | 2,152.8100 | 2.1528 | 2,152.9100 | 2.1529 | 0.005 | 0 | 0 | 0 |
| 2015/08/31 | 2025 | 04/02/2016 | 126.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2025 | 04/02/2016 | 125.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2025 | 04/02/2016 | 126.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2025 | 04/02/2016 | 125.99 | Put | Bond Future | 2,142.8100 | 2.1428 | 2,142.9100 | 2.1429 | 0.005 | 0 | 0 | 0 |
| 2015/08/31 | 2030 | 05/11/2015 | 8.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2030 | 05/11/2015 | | | Bond Future | 8.7680 | 96.0215 | 8.7878 | 95.8693 | 0.226 | 0.0000 | 0.0000 | 9,973 |
| 2015/08/31 | 2030 | 05/11/2015 | 8.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2030 | 05/11/2015 | 8.49 | Put | Bond Future | 2,172.7100 | 2.1727 | 2,324.8700 | 2.3249 | 7.003 | 0 | 0 | 0 |
| 2015/08/31 | 2030 | 05/11/2015 | 8.51 | Put | Bond Future | 2,014.0800 | 2.0141 | 2,166.2400 | 2.1662 | 7.555 | 0 | 0 | 0 |
| 2015/08/31 | 2030 | 05/11/2015 | 8.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2030 | 05/11/2015 | 8.50 | Put | Bond Future | 2,093.3500 | 2.0934 | 2,245.5100 | 2.2455 | 7.269 | 0 | 0 | 0 |
| 2015/08/31 | 2030 | 04/02/2016 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2030 | 04/02/2016 | | | Bond Future | 8.8246 | 93.6445 | 8.8453 | 93.4884 | 0.234 | 0.0000 | 0.0000 | 400 |
| 2015/08/31 | 2030 | 04/02/2016 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2030 | 04/02/2016 | 8.74 | Put | Bond Future | 644.1300 | 0.6441 | 800.2800 | 0.8003 | 24.242 | 0 | 0 | 0 |
| 2015/08/31 | 2030 | 04/02/2016 | 8.76 | Put | Bond Future | 491.3500 | 0.4913 | 647.5000 | 0.6475 | 31.780 | 0 | 0 | 0 |
| 2015/08/31 | 2030 | 04/02/2016 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2030 | 04/02/2016 | 8.75 | Put | Bond Future | 567.6900 | 0.5677 | 723.8400 | 0.7238 | 27.506 | 0 | 0 | 0 |
| 2015/08/31 | 2032 | 05/11/2015 | | | Bond Future | 8.8584 | 95.6996 | 8.8782 | 95.5370 | 0.223 | 0.0000 | 0.0000 | 1,579 |
| 2015/08/31 | 2032 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2032 | 05/11/2015 | 7.99 | Put | Bond Future | 7,563.4200 | 7.5634 | 7,726.0300 | 7.7260 | 2.150 | 0 | 0 | 0 |
| 2015/08/31 | 2032 | 05/11/2015 | 8.01 | Put | Bond Future | 7,379.5800 | 7.3796 | 7,542.1900 | 7.5422 | 2.204 | 0 | 0 | 0 |
| 2015/08/31 | 2032 | 05/11/2015 | 8.00 | Put | Bond Future | 7,471.4400 | 7.4714 | 7,634.0500 | 7.6340 | 2.176 | 0 | 0 | 0 |
| 2015/08/31 | 2032 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2032 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2032 | 04/02/2016 | | | Bond Future | 8.9149 | 97.3242 | 8.9354 | 97.1574 | 0.231 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 2032 | 04/02/2016 | 8.69 | Put | Bond Future | 1,853.1200 | 1.8531 | 2,019.9400 | 2.0199 | 9.002 | 0 | 0 | 0 |
| 2015/08/31 | 2032 | 04/02/2016 | 8.71 | Put | Bond Future | 1,686.1800 | 1.6862 | 1,853.0000 | 1.8530 | 9.893 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/08/31 | 2032 | 04/02/2016 | 8.70 | Put | Bond Future | 1,769.6000 | 1.7696 | 1,936.4200 | 1.9364 | 9.427 | 0 | 0 | 0 |
| 2015/08/31 | 2032 | 04/02/2016 | 8.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2032 | 04/02/2016 | 8.69 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2032 | 04/02/2016 | 8.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2032 | 05/05/2016 | | | Bond Future | 8.9637 | 94.9009 | 8.9848 | 94.7314 | 0.236 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 2032 | 05/05/2016 | 8.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2032 | 05/05/2016 | 9.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2032 | 05/05/2016 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2032 | 05/05/2016 | 9.01 | Call | Bond Future | 370.6400 | 0.3706 | 201.1300 | 0.2011 | (45.734) | 0 | 0 | 0 |
| 2015/08/31 | 2032 | 05/05/2016 | 8.99 | Call | Bond Future | 210.9400 | 0.2109 | 41.4300 | 0.0414 | (80.359) | 0 | 0 | 0 |
| 2015/08/31 | 2032 | 05/05/2016 | 9.00 | Call | Bond Future | 290.8400 | 0.2908 | 121.3300 | 0.1213 | (58.283) | 0 | 0 | 0 |
| 2015/08/31 | 2037 | 05/11/2015 | 7.99 | Put | Bond Future | 9,418.1800 | 9.4182 | 9,598.5500 | 9.5986 | 1.915 | 0 | 0 | 0 |
| 2015/08/31 | 2037 | 05/11/2015 | 8.01 | Put | Bond Future | 9,207.5900 | 9.2076 | 9,387.9600 | 9.3880 | 1.959 | 0 | 0 | 0 |
| 2015/08/31 | 2037 | 05/11/2015 | | | Bond Future | 8.9499 | 98.0898 | 8.9697 | 97.9095 | 0.221 | 0.0000 | 0.0000 | 47,355 |
| 2015/08/31 | 2037 | 05/11/2015 | 8.00 | Put | Bond Future | 9,312.8000 | 9.3128 | 9,493.1700 | 9.4932 | 1.937 | 0 | 0 | 0 |
| 2015/08/31 | 2037 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2037 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2037 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2037 | 04/02/2016 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2037 | 04/02/2016 | 8.75 | Put | Bond Future | 2,325.2700 | 2.3253 | 2,510.1500 | 2.5101 | 7.951 | 0 | 0 | 0 |
| 2015/08/31 | 2037 | 04/02/2016 | | | Bond Future | 9.0033 | 95.4975 | 9.0238 | 95.3126 | 0.228 | 0.0000 | 0.0000 | 370 |
| 2015/08/31 | 2037 | 04/02/2016 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2037 | 04/02/2016 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2037 | 04/02/2016 | 8.74 | Put | Bond Future | 2,418.8900 | 2.4189 | 2,603.7700 | 2.6038 | 7.643 | 0 | 0 | 0 |
| 2015/08/31 | 2037 | 04/02/2016 | 8.76 | Put | Bond Future | 2,231.7800 | 2.2318 | 2,416.6600 | 2.4167 | 8.284 | 0 | 0 | 0 |
| 2015/08/31 | 2037 | 05/05/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2037 | 05/05/2016 | 9.00 | Put | Bond Future | 452.7800 | 0.4528 | 640.6800 | 0.6407 | 41.499 | 0 | 0 | 0 |
| 2015/08/31 | 2037 | 05/05/2016 | | | Bond Future | 9.0506 | 97.1997 | 9.0717 | 97.0118 | 0.233 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 2037 | 05/05/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2037 | 05/05/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2037 | 05/05/2016 | 8.99 | Put | Bond Future | 542.6600 | 0.5427 | 730.5600 | 0.7306 | 34.626 | 0 | 0 | 0 |
| 2015/08/31 | 2037 | 05/05/2016 | 9.01 | Put | Bond Future | 363.0300 | 0.3630 | 550.9300 | 0.5509 | 51.759 | 0 | 0 | 0 |
| 2015/08/31 | 2038 | 05/11/2015 | | | Bond Future | 126.3810 | 126.3810 | 126.3836 | 126.3836 | 0.002 | 0.0000 | 0.0000 | 7,020 |
| 2015/08/31 | 2038 | 05/11/2015 | 134.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2038 | 05/11/2015 | 133.99 | Put | Bond Future | 7,609.0000 | 7.6090 | 7,606.3600 | 7.6064 | (0.035) | 0 | 0 | 0 |
| 2015/08/31 | 2038 | 05/11/2015 | 134.01 | Put | Bond Future | 7,629.0000 | 7.6290 | 7,626.3600 | 7.6264 | (0.035) | 0 | 0 | 0 |
| 2015/08/31 | 2038 | 05/11/2015 | 134.00 | Put | Bond Future | 7,619.0000 | 7.6190 | 7,616.3600 | 7.6164 | (0.035) | 0 | 0 | 0 |
| 2015/08/31 | 2038 | 05/11/2015 | 134.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2038 | 05/11/2015 | 133.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2038 | 04/02/2016 | | | Bond Future | 127.1615 | 127.1615 | 127.1622 | 127.1622 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 2038 | 04/02/2016 | 131.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2038 | 04/02/2016 | 130.99 | Put | Bond Future | 3,828.4700 | 3.8285 | 3,827.8000 | 3.8278 | (0.018) | 0 | 0 | 0 |
| 2015/08/31 | 2038 | 04/02/2016 | 131.01 | Put | Bond Future | 3,848.4700 | 3.8485 | 3,847.8000 | 3.8478 | (0.017) | 0 | 0 | 0 |
| 2015/08/31 | 2038 | 04/02/2016 | 131.00 | Put | Bond Future | 3,838.4700 | 3.8385 | 3,837.8000 | 3.8378 | (0.017) | 0 | 0 | 0 |
| 2015/08/31 | 2038 | 04/02/2016 | 131.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2038 | 04/02/2016 | 130.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/08/31 | 2044 | 05/11/2015 | | | Bond Future | 8.9977 | 99.8780 | 9.0124 | 99.7314 | 0.164 | 0.0000 | 0.0000 | 17,432 |
| 2015/08/31 | 2044 | 05/11/2015 | 8.24 | Put | Bond Future | 8,081.0400 | 8.0810 | 8,227.6200 | 8.2276 | 1.814 | 0 | 0 | 0 |
| 2015/08/31 | 2044 | 05/11/2015 | 8.26 | Put | Bond Future | 7,853.4800 | 7.8535 | 8,000.0600 | 8.0001 | 1.866 | 0 | 0 | 0 |
| 2015/08/31 | 2044 | 05/11/2015 | 8.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2044 | 05/11/2015 | 8.25 | Put | Bond Future | 7,967.1500 | 7.9672 | 8,113.7300 | 8.1137 | 1.840 | 0 | 0 | 0 |
| 2015/08/31 | 2044 | 05/11/2015 | 8.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2044 | 05/11/2015 | 8.26 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2044 | 04/02/2016 | 8.99 | Put | Bond Future | 579.4200 | 0.5794 | 730.0200 | 0.7300 | 25.992 | 0 | 0 | 0 |
| 2015/08/31 | 2044 | 04/02/2016 | | | Bond Future | 9.0485 | 97.1909 | 9.0637 | 97.0403 | 0.169 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 2044 | 04/02/2016 | 9.01 | Put | Bond Future | 380.5000 | 0.3805 | 531.1000 | 0.5311 | 39.580 | 0 | 0 | 0 |
| 2015/08/31 | 2044 | 04/02/2016 | 9.00 | Put | Bond Future | 479.8700 | 0.4799 | 630.4700 | 0.6305 | 31.383 | 0 | 0 | 0 |
| 2015/08/31 | 2044 | 04/02/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2044 | 04/02/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2044 | 04/02/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2044 | 05/05/2016 | 8.99 | Put | Bond Future | 1,020.2500 | 1.0203 | 1,173.2400 | 1.1732 | 14.995 | 0 | 0 | 0 |
| 2015/08/31 | 2044 | 05/05/2016 | | | Bond Future | 9.0935 | 98.9233 | 9.1092 | 98.7703 | 0.172 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 2044 | 05/05/2016 | 9.01 | Put | Bond Future | 821.6900 | 0.8217 | 974.6800 | 0.9747 | 18.619 | 0 | 0 | 0 |
| 2015/08/31 | 2044 | 05/05/2016 | 9.00 | Put | Bond Future | 920.8800 | 0.9209 | 1,073.8700 | 1.0739 | 16.613 | 0 | 0 | 0 |
| 2015/08/31 | 2044 | 05/05/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2044 | 05/05/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2044 | 05/05/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2046 | 05/11/2015 | 132.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2046 | 05/11/2015 | | | Bond Future | 125.8195 | 125.8195 | 126.5144 | 126.5144 | 0.552 | 0.0000 | 0.0000 | 6,432 |
| 2015/08/31 | 2046 | 05/11/2015 | 133.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2046 | 05/11/2015 | 133.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2046 | 05/11/2015 | 132.99 | Put | Bond Future | 7,170.4700 | 7.1705 | 6,475.5700 | 6.4756 | (9.691) | 0 | 0 | 0 |
| 2015/08/31 | 2046 | 05/11/2015 | 133.01 | Put | Bond Future | 7,190.4700 | 7.1905 | 6,495.5700 | 6.4956 | (9.664) | 0 | 0 | 0 |
| 2015/08/31 | 2046 | 05/11/2015 | 133.00 | Put | Bond Future | 7,180.4700 | 7.1805 | 6,485.5700 | 6.4856 | (9.678) | 0 | 0 | 0 |
| 2015/08/31 | 2046 | 04/02/2016 | 127.99 | Call | Bond Future | 0.0000 | 0.0000 | 680.0700 | 0.6801 | 100.000 | 0 | 0 | 0 |
| 2015/08/31 | 2046 | 04/02/2016 | | | Bond Future | 127.9653 | 127.9653 | 128.6701 | 128.6701 | 0.551 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 2046 | 04/02/2016 | 128.00 | Call | Bond Future | 0.0000 | 0.0000 | 670.0700 | 0.6701 | 100.000 | 0 | 0 | 0 |
| 2015/08/31 | 2046 | 04/02/2016 | 128.01 | Call | Bond Future | 0.0000 | 0.0000 | 660.0700 | 0.6601 | 100.000 | 0 | 0 | 0 |
| 2015/08/31 | 2046 | 04/02/2016 | 127.99 | Put | Bond Future | 24.7000 | 0.0247 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/08/31 | 2046 | 04/02/2016 | 128.01 | Put | Bond Future | 44.7000 | 0.0447 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/08/31 | 2046 | 04/02/2016 | 128.00 | Put | Bond Future | 34.7000 | 0.0347 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/08/31 | 2050 | 05/11/2015 | | | Bond Future | 133.8520 | 133.8520 | 134.4999 | 134.4999 | 0.484 | 0.0000 | 0.0000 | 4,911 |
| 2015/08/31 | 2050 | 05/11/2015 | 145.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2050 | 05/11/2015 | 144.99 | Put | Bond Future | 11,137.9700 | 11.1380 | 10,490.1100 | 10.4901 | (5.817) | 0 | 0 | 0 |
| 2015/08/31 | 2050 | 05/11/2015 | 145.01 | Put | Bond Future | 11,157.9700 | 11.1580 | 10,510.1100 | 10.5101 | (5.806) | 0 | 0 | 0 |
| 2015/08/31 | 2050 | 05/11/2015 | 145.00 | Put | Bond Future | 11,147.9700 | 11.1480 | 10,500.1100 | 10.5001 | (5.811) | 0 | 0 | 0 |
| 2015/08/31 | 2050 | 05/11/2015 | 145.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2050 | 05/11/2015 | 144.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2050 | 04/02/2016 | | | Bond Future | 134.6000 | 134.6000 | 135.2572 | 135.2572 | 0.488 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 2050 | 04/02/2016 | 138.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2050 | 04/02/2016 | 137.99 | Put | Bond Future | 3,390.0200 | 3.3900 | 2,732.8100 | 2.7328 | (19.387) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/08/31 | 2050 | 04/02/2016 | 138.01 | Put | Bond Future | 3,410.0200 | 3.4100 | 2,752.8100 | 2.7528 | (19.273) | 0 | 0 | 0 |
| 2015/08/31 | 2050 | 04/02/2016 | 138.00 | Put | Bond Future | 3,400.0200 | 3.4000 | 2,742.8100 | 2.7428 | (19.330) | 0 | 0 | 0 |
| 2015/08/31 | 2050 | 04/02/2016 | 138.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 2050 | 04/02/2016 | 137.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | 5701 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 5706 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | AL37 | 05/11/2015 | | | Index Future | 465.0120 | 465.0120 | 464.6860 | 464.6860 | (0.070) | 0.0000 | 0.0000 | 3 |
| 2015/08/31 | AL37 | 04/02/2016 | | | Index Future | 472.9030 | 472.9030 | 472.5620 | 472.5620 | (0.072) | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | AL7T | 05/11/2015 | | | Index Future | 547.3760 | 547.3760 | 546.7860 | 546.7860 | (0.108) | 0.0000 | 0.0000 | 1 |
| 2015/08/31 | AL7T | 04/02/2016 | | | Index Future | 556.6650 | 556.6650 | 556.0530 | 556.0530 | (0.110) | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | ALBI | 05/11/2015 | | | Index Future | 500.5830 | 500.5830 | 499.9810 | 499.9810 | (0.120) | 0.0000 | 0.0000 | 456 |
| 2015/08/31 | ALBI | 04/02/2016 | | | Index Future | 509.0790 | 509.0790 | 508.4550 | 508.4550 | (0.123) | 0.0000 | 0.0000 | 146 |
| 2015/08/31 | ALBI | 05/05/2016 | | | Index Future | 518.1430 | 518.1430 | 517.5060 | 517.5060 | (0.123) | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C050 | 31/12/2050 | | | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/08/31 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C157 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | CES1 | 20/04/2018 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/08/31 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | EL28 | 05/11/2015 | 126.99 | Put | Bond Future | 481.6500 | 0.4816 | 340.8100 | 0.3408 | (29.241) | 0 | 0 | 0 |
| 2015/08/31 | EL28 | 05/11/2015 | | | Bond Future | 126.5083 | 126.5083 | 126.6492 | 126.6492 | 0.111 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | EL28 | 05/11/2015 | 127.01 | Put | Bond Future | 501.6500 | 0.5016 | 360.8100 | 0.3608 | (28.075) | 0 | 0 | 0 |
| 2015/08/31 | EL28 | 05/11/2015 | 126.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | EL28 | 05/11/2015 | 127.00 | Put | Bond Future | 491.6500 | 0.4916 | 350.8100 | 0.3508 | (28.646) | 0 | 0 | 0 |
| 2015/08/31 | EL28 | 05/11/2015 | 127.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | EL28 | 05/11/2015 | 127.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | EL28 | 04/02/2016 | 128.99 | Put | Bond Future | 324.1600 | 0.3242 | 182.5700 | 0.1826 | (43.679) | 0 | 0 | 0 |
| 2015/08/31 | EL28 | 04/02/2016 | | | Bond Future | 128.6658 | 128.6658 | 128.8074 | 128.8074 | 0.110 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | EL28 | 04/02/2016 | 129.01 | Put | Bond Future | 344.1600 | 0.3442 | 202.5700 | 0.2026 | (41.141) | 0 | 0 | 0 |
| 2015/08/31 | EL28 | 04/02/2016 | 128.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | EL28 | 04/02/2016 | 129.00 | Put | Bond Future | 334.1600 | 0.3342 | 192.5700 | 0.1926 | (42.372) | 0 | 0 | 0 |
| 2015/08/31 | EL28 | 04/02/2016 | 129.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | EL28 | 04/02/2016 | 129.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | ES33 | 05/11/2015 | 9.00 | Put | Bond Future | 6,465.8300 | 6.4658 | 6,603.3000 | 6.6033 | 2.126 | 0 | 0 | 0 |
| 2015/08/31 | ES33 | 05/11/2015 | | | Bond Future | 9.8640 | 81.4676 | 9.8835 | 81.3301 | 0.198 | 0.0000 | 0.0000 | 6,441 |
| 2015/08/31 | ES33 | 05/11/2015 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | ES33 | 05/11/2015 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | ES33 | 05/11/2015 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | ES33 | 05/11/2015 | 8.99 | Put | Bond Future | 6,545.1600 | 6.5452 | 6,682.6300 | 6.6826 | 2.100 | 0 | 0 | 0 |
| 2015/08/31 | ES33 | 05/11/2015 | 9.01 | Put | Bond Future | 6,386.6000 | 6.3866 | 6,524.0700 | 6.5241 | 2.152 | 0 | 0 | 0 |
| 2015/08/31 | ES33 | 04/02/2016 | 10.01 | Call | Bond Future | 414.8800 | 0.4149 | 273.8600 | 0.2739 | (33.991) | 0 | 0 | 0 |
| 2015/08/31 | ES33 | 04/02/2016 | | | Bond Future | 9.9501 | 82.8504 | 9.9704 | 82.7093 | 0.204 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | ES33 | 04/02/2016 | 9.99 | Call | Bond Future | 276.7500 | 0.2768 | 135.7300 | 0.1357 | (50.956) | 0 | 0 | 0 |
| 2015/08/31 | ES33 | 04/02/2016 | 10.00 | Call | Bond Future | 345.8600 | 0.3459 | 204.8400 | 0.2048 | (40.774) | 0 | 0 | 0 |
| 2015/08/31 | ES33 | 04/02/2016 | 9.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | ES33 | 04/02/2016 | 10.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | ES33 | 04/02/2016 | 10.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | ES33 | 05/05/2016 | 10.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | ES33 | 05/05/2016 | | | Bond Future | 10.0271 | 80.5356 | 10.0481 | 80.3923 | 0.209 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | ES33 | 05/05/2016 | 9.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | ES33 | 05/05/2016 | 10.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | ES33 | 05/05/2016 | 9.99 | Put | Bond Future | 255.3100 | 0.2553 | 398.6400 | 0.3986 | 56.140 | 0 | 0 | 0 |
| 2015/08/31 | ES33 | 05/05/2016 | 10.01 | Put | Bond Future | 117.6700 | 0.1177 | 261.0000 | 0.2610 | 121.807 | 0 | 0 | 0 |
| 2015/08/31 | ES33 | 05/05/2016 | 10.00 | Put | Bond Future | 186.4400 | 0.1864 | 329.7700 | 0.3298 | 76.877 | 0 | 0 | 0 |
| 2015/08/31 | GOVI | 05/11/2015 | 530.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | GOVI | 05/11/2015 | | | GOVI | 496.9890 | 496.9890 | 496.4160 | 496.4160 | (0.115) | 0.0000 | 0.0000 | 443 |
| 2015/08/31 | GOVI | 05/11/2015 | 530.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | GOVI | 05/11/2015 | 529.99 | Put | GOVI | 330,010.0000 | 33.0010 | 335,740.0000 | 33.5740 | 1.736 | 0 | 0 | 0 |
| 2015/08/31 | GOVI | 05/11/2015 | 530.01 | Put | GOVI | 330,210.0000 | 33.0210 | 335,940.0000 | 33.5940 | 1.735 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/08/31 | GOVI | 05/11/2015 | 529.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | GOVI | 05/11/2015 | 530.00 | Put | GOVI | 330,110.0000 | 33.0110 | 335,840.0000 | 33.5840 | 1.736 | 0 | 0 | 0 |
| 2015/08/31 | GOVI | 04/02/2016 | 512.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | GOVI | 04/02/2016 | | | GOVI | 505.4230 | 505.4230 | 504.8310 | 504.8310 | (0.117) | 0.0000 | 0.0000 | 26 |
| 2015/08/31 | GOVI | 04/02/2016 | 511.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | GOVI | 04/02/2016 | 512.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | GOVI | 04/02/2016 | 511.99 | Put | GOVI | 65,670.0000 | 6.5670 | 71,590.0000 | 7.1590 | 9.015 | 0 | 0 | 0 |
| 2015/08/31 | GOVI | 04/02/2016 | 512.01 | Put | GOVI | 65,870.0000 | 6.5870 | 71,790.0000 | 7.1790 | 8.987 | 0 | 0 | 0 |
| 2015/08/31 | GOVI | 04/02/2016 | 512.00 | Put | GOVI | 65,770.0000 | 6.5770 | 71,690.0000 | 7.1690 | 9.001 | 0 | 0 | 0 |
| 2015/08/31 | GOVI | 05/05/2016 | 518.01 | Put | GOVI | 35,880.0000 | 3.5880 | 41,940.0000 | 4.1940 | 16.890 | 0 | 0 | 0 |
| 2015/08/31 | GOVI | 05/05/2016 | | | GOVI | 514.4220 | 514.4220 | 513.8160 | 513.8160 | (0.118) | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | GOVI | 05/05/2016 | 518.00 | Put | GOVI | 35,780.0000 | 3.5780 | 41,840.0000 | 4.1840 | 16.937 | 0 | 0 | 0 |
| 2015/08/31 | GOVI | 05/05/2016 | 518.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | GOVI | 05/05/2016 | 517.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | GOVI | 05/05/2016 | 518.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | GOVI | 05/05/2016 | 517.99 | Put | GOVI | 35,680.0000 | 3.5680 | 41,740.0000 | 4.1740 | 16.984 | 0 | 0 | 0 |
| 2015/08/31 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | IGOV | 05/11/2015 | | | Index Future | 232.5460 | 232.5460 | 232.7050 | 232.7050 | 0.068 | 0.0000 | 0.0000 | 973 |
| 2015/08/31 | IGOV | 04/02/2016 | | | Index Future | 236.5110 | 236.5110 | 236.6680 | 236.6680 | 0.066 | 0.0000 | 0.0000 | 82 |
| 2015/08/31 | IGOV | 05/05/2016 | | | Index Future | 240.7410 | 240.7410 | 240.9000 | 240.9000 | 0.066 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | ILBI | 05/11/2015 | | | Index Future | 630.4010 | 630.4010 | 630.8780 | 630.8780 | 0.076 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | ILBI | 04/02/2016 | | | Index Future | 641.1990 | 641.1990 | 641.6800 | 641.6800 | 0.075 | 0.0000 | 0.0000 | 160 |
| 2015/08/31 | IS01 | 19/12/2016 | | | Interest Rate Swap | 100.0000 | 100.0000 | 99.9627 | 99.9627 | (0.037) | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | IS02 | 18/12/2017 | | | Interest Rate Swap | 100.0000 | 100.0000 | 100.1186 | 100.1186 | 0.119 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | IS05 | 17/12/2020 | | | Interest Rate Swap | 100.0000 | 100.0000 | 99.7650 | 99.7650 | (0.235) | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | IS10 | 17/12/2025 | | | Interest Rate Swap | 100.0000 | 100.0000 | 101.0158 | 101.0158 | 1.016 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | J157 | 15/09/2015 | | | Interest Rate Swap | 8.8220 | (0.0200) | 8.8220 | (0.0200) | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | JBAF | 16/09/2015 | | | Jibar Tradeable Future | 6.4000 | 93.6000 | 6.4000 | 93.6000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | JBAF | 21/10/2015 | | | Jibar Tradeable Future | 6.4500 | 93.5500 | 6.4500 | 93.5500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | JBAF | 18/11/2015 | | | Jibar Tradeable Future | 6.5500 | 93.4500 | 6.5500 | 93.4500 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/08/31 | JBAF | 15/12/2015 | | | Jibar Tradeable Future | 6.6000 | 93.4000 | 6.6000 | 93.4000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | JBAF | 20/01/2016 | | | Jibar Tradeable Future | 6.6500 | 93.3500 | 6.6500 | 93.3500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | JBAF | 17/02/2016 | | | Jibar Tradeable Future | 6.7500 | 93.2500 | 6.7500 | 93.2500 | 0.000 | 0.0000 | 0.0000 | 2,000 |
| 2015/08/31 | JBAF | 16/03/2016 | | | Jibar Tradeable Future | 6.8500 | 93.1500 | 6.8500 | 93.1500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | JBAF | 15/06/2016 | | | Jibar Tradeable Future | 7.1000 | 92.9000 | 7.1000 | 92.9000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | JBAF | 21/09/2016 | | | Jibar Tradeable Future | 7.2500 | 92.7500 | 7.2500 | 92.7500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | JBAF | 21/12/2016 | | | Jibar Tradeable Future | 7.4500 | 92.5500 | 7.4500 | 92.5500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | JBAF | 15/03/2017 | | | Jibar Tradeable Future | 7.6000 | 92.4000 | 7.6000 | 92.4000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | JBAF | 21/06/2017 | | | Jibar Tradeable Future | 7.7000 | 92.3000 | 7.7000 | 92.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | R023 | 05/11/2015 | | | Bond Future | 8.2174 | 98.9722 | 8.2321 | 98.8938 | 0.179 | 0.0000 | 0.0000 | 14,805 |
| 2015/08/31 | R023 | 05/11/2015 | 7.99 | Put | Bond Future | 1,975.0000 | 1.9750 | 1,997.0200 | 1.9970 | 1.115 | 0 | 0 | 0 |
| 2015/08/31 | R023 | 05/11/2015 | 8.01 | Put | Bond Future | 1,905.8100 | 1.9058 | 1,926.4400 | 1.9264 | 1.082 | 0 | 0 | 0 |
| 2015/08/31 | R023 | 05/11/2015 | 7.99 | Call | Bond Future | 754.0900 | 0.7541 | 697.6800 | 0.6977 | (7.481) | 0 | 0 | 0 |
| 2015/08/31 | R023 | 05/11/2015 | 8.00 | Put | Bond Future | 1,940.2300 | 1.9402 | 1,961.5500 | 1.9616 | 1.099 | 0 | 0 | 0 |
| 2015/08/31 | R023 | 05/11/2015 | 8.00 | Call | Bond Future | 773.4100 | 0.7734 | 716.3000 | 0.7163 | (7.384) | 0 | 0 | 0 |
| 2015/08/31 | R023 | 05/11/2015 | 8.01 | Call | Bond Future | 793.0500 | 0.7931 | 735.2500 | 0.7353 | (7.288) | 0 | 0 | 0 |
| 2015/08/31 | R023 | 04/02/2016 | 8.01 | Put | Bond Future | 2,596.0200 | 2.5960 | 2,610.1800 | 2.6102 | 0.545 | 0 | 0 | 0 |
| 2015/08/31 | R023 | 04/02/2016 | | | Bond Future | 8.2838 | 100.6520 | 8.2996 | 100.5707 | 0.190 | 0.0000 | 0.0000 | 1,050 |
| 2015/08/31 | R023 | 04/02/2016 | 8.00 | Put | Bond Future | 2,628.7200 | 2.6287 | 2,643.6400 | 2.6436 | 0.568 | 0 | 0 | 0 |
| 2015/08/31 | R023 | 04/02/2016 | 8.01 | Call | Bond Future | 1,167.3900 | 1.1674 | 1,100.3300 | 1.1003 | (5.744) | 0 | 0 | 0 |
| 2015/08/31 | R023 | 04/02/2016 | 7.99 | Call | Bond Future | 1,127.6900 | 1.1277 | 1,061.9000 | 1.0619 | (5.834) | 0 | 0 | 0 |
| 2015/08/31 | R023 | 04/02/2016 | 8.00 | Call | Bond Future | 1,147.4300 | 1.1474 | 1,081.1300 | 1.0811 | (5.778) | 0 | 0 | 0 |
| 2015/08/31 | R023 | 04/02/2016 | 7.99 | Put | Bond Future | 2,661.6800 | 2.6617 | 2,677.1100 | 2.6771 | 0.580 | 0 | 0 | 0 |
| 2015/08/31 | R023 | 05/05/2016 | | | Bond Future | 8.3312 | 98.5159 | 8.3477 | 98.4334 | 0.197 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | R023 | 05/05/2016 | 8.24 | Put | Bond Future | 2,542.0900 | 2.5421 | 2,565.0100 | 2.5650 | 0.902 | 0 | 0 | 0 |
| 2015/08/31 | R023 | 05/05/2016 | 8.26 | Put | Bond Future | 2,490.5200 | 2.4905 | 2,512.4900 | 2.5125 | 0.882 | 0 | 0 | 0 |
| 2015/08/31 | R023 | 05/05/2016 | 8.24 | Call | Bond Future | 2,082.5300 | 2.0825 | 2,022.9800 | 2.0230 | (2.860) | 0 | 0 | 0 |
| 2015/08/31 | R023 | 05/05/2016 | 8.25 | Put | Bond Future | 2,515.7200 | 2.5157 | 2,538.3300 | 2.5383 | 0.899 | 0 | 0 | 0 |
| 2015/08/31 | R023 | 05/05/2016 | 8.25 | Call | Bond Future | 2,106.6600 | 2.1067 | 2,046.8000 | 2.0468 | (2.841) | 0 | 0 | 0 |
| 2015/08/31 | R023 | 05/05/2016 | 8.26 | Call | Bond Future | 2,131.9300 | 2.1319 | 2,071.4300 | 2.0714 | (2.838) | 0 | 0 | 0 |
| 2015/08/31 | R186 | 05/11/2015 | 7.75 | Put | Bond Future | 5,478.9100 | 5.4789 | 5,575.1600 | 5.5752 | 1.757 | 0 | 0 | 0 |
| 2015/08/31 | R186 | 05/11/2015 | 8.24 | Call | Bond Future | 1,466.8600 | 1.4669 | 1,336.8300 | 1.3368 | (8.865) | 0 | 0 | 0 |
| 2015/08/31 | R186 | 05/11/2015 | 8.25 | Put | Bond Future | 2,520.4600 | 2.5205 | 2,545.5600 | 2.5456 | 0.996 | 0 | 0 | 8,650 |
| 2015/08/31 | R186 | 05/11/2015 | 8.45 | Call | Bond Future | 2,276.0500 | 2.2760 | 2,106.9400 | 2.1069 | (7.430) | 0 | 0 | 0 |
| 2015/08/31 | R186 | 05/11/2015 | 8.75 | Call | Bond Future | 3,763.3700 | 3.7634 | 3,573.7700 | 3.5738 | (5.038) | 0 | 0 | 0 |
| 2015/08/31 | R186 | 05/11/2015 | 8.85 | Put | Bond Future | 704.6700 | 0.7047 | 670.3300 | 0.6703 | (4.873) | 0 | 0 | 2,283 |
| 2015/08/31 | R186 | 05/11/2015 | | | Bond Future | 8.3789 | 119.2009 | 8.3988 | 119.0445 | 0.238 | 0.0000 | 0.0000 | 32,572 |
| 2015/08/31 | R186 | 05/11/2015 | 9.00 | Put | Bond Future | 483.6300 | 0.4836 | 450.6100 | 0.4506 | (6.828) | 0 | 0 | 2,600 |
| 2015/08/31 | R186 | 05/11/2015 | 8.24 | Put | Bond Future | 2,566.8900 | 2.5669 | 2,593.2500 | 2.5932 | 1.027 | 0 | 0 | 0 |
| 2015/08/31 | R186 | 05/11/2015 | 8.35 | Put | Bond Future | 2,092.7900 | 2.0928 | 2,098.0100 | 2.0980 | 0.249 | 0 | 0 | 9,430 |
| 2015/08/31 | R186 | 05/11/2015 | 8.22 | Call | Bond Future | 1,402.0300 | 1.4020 | 1,274.5400 | 1.2745 | (9.093) | 0 | 0 | 0 |
| 2015/08/31 | R186 | 05/11/2015 | 8.55 | Put | Bond Future | 1,397.0200 | 1.3970 | 1,372.5600 | 1.3726 | (1.751) | 0 | 0 | 4,667 |
| 2015/08/31 | R186 | 05/11/2015 | 8.26 | Put | Bond Future | 2,475.1900 | 2.4752 | 2,498.2400 | 2.4982 | 0.931 | 0 | 0 | 0 |
| 2015/08/31 | R186 | 05/11/2015 | 8.50 | Put | Bond Future | 1,551.5200 | 1.5515 | 1,530.7900 | 1.5308 | (1.336) | 0 | 0 | 4,666 |
| 2015/08/31 | R186 | 05/11/2015 | 7.73 | Call | Bond Future | 358.8200 | 0.3588 | 301.2500 | 0.3013 | (16.044) | 0 | 0 | 169 |
| 2015/08/31 | R186 | 05/11/2015 | 7.86 | Call | Bond Future | 542.2500 | 0.5423 | 466.4600 | 0.4665 | (13.977) | 0 | 0 | 674 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/08/31 | R186 | 05/11/2015 | 8.35 | Call | Bond Future | 1,864.8400 | 1.8648 | 1,713.6700 | 1.7137 | (8.106) | 0 | 0 | 843 |
| 2015/08/31 | R186 | 05/11/2015 | 8.45 | Put | Bond Future | 1,718.9300 | 1.7189 | 1,706.2100 | 1.7062 | (0.740) | 0 | 0 | 6,308 |
| 2015/08/31 | R186 | 05/11/2015 | 8.75 | Put | Bond Future | 894.4300 | 0.8944 | 861.2200 | 0.8612 | (3.713) | 0 | 0 | 10,000 |
| 2015/08/31 | R186 | 05/11/2015 | 8.85 | Call | Bond Future | 4,330.0100 | 4.3300 | 4,139.2800 | 4.1393 | (4.405) | 0 | 0 | 0 |
| 2015/08/31 | R186 | 05/11/2015 | 9.00 | Call | Bond Future | 5,230.5100 | 5.2305 | 5,041.1000 | 5.0411 | (3.621) | 0 | 0 | 0 |
| 2015/08/31 | R186 | 05/11/2015 | 7.73 | Put | Bond Future | 5,621.5200 | 5.6215 | 5,720.3400 | 5.7203 | 1.758 | 0 | 0 | 0 |
| 2015/08/31 | R186 | 05/11/2015 | 7.75 | Call | Bond Future | 383.2300 | 0.3832 | 323.0900 | 0.3231 | (15.693) | 0 | 0 | 1,200 |
| 2015/08/31 | R186 | 05/11/2015 | 7.86 | Put | Bond Future | 4,724.9000 | 4.7249 | 4,805.5000 | 4.8055 | 1.706 | 0 | 0 | 0 |
| 2015/08/31 | R186 | 05/11/2015 | 8.25 | Call | Bond Future | 1,500.0800 | 1.5001 | 1,368.7900 | 1.3688 | (8.752) | 0 | 0 | 0 |
| 2015/08/31 | R186 | 05/11/2015 | 8.22 | Put | Bond Future | 2,661.5800 | 2.6616 | 2,690.4800 | 2.6905 | 1.086 | 0 | 0 | 1,090 |
| 2015/08/31 | R186 | 05/11/2015 | 8.55 | Call | Bond Future | 2,731.9300 | 2.7319 | 2,551.0800 | 2.5511 | (6.620) | 0 | 0 | 0 |
| 2015/08/31 | R186 | 05/11/2015 | 8.26 | Call | Bond Future | 1,534.3900 | 1.5344 | 1,401.0500 | 1.4010 | (8.690) | 0 | 0 | 0 |
| 2015/08/31 | R186 | 05/11/2015 | 8.50 | Call | Bond Future | 2,498.4400 | 2.4984 | 2,321.3200 | 2.3213 | (7.089) | 0 | 0 | 650 |
| 2015/08/31 | R186 | 04/02/2016 | 7.50 | Call | Bond Future | 549.7600 | 0.5498 | 503.1000 | 0.5031 | (8.487) | 0 | 0 | 0 |
| 2015/08/31 | R186 | 04/02/2016 | | | Bond Future | 8.4338 | 115.9256 | 8.4547 | 115.7649 | 0.248 | 0.0000 | 0.0000 | 5,365 |
| 2015/08/31 | R186 | 04/02/2016 | 7.51 | Call | Bond Future | 562.2800 | 0.5623 | 514.9000 | 0.5149 | (8.426) | 0 | 0 | 0 |
| 2015/08/31 | R186 | 04/02/2016 | 8.75 | Call | Bond Future | 4,262.9400 | 4.2629 | 4,123.0500 | 4.1231 | (3.282) | 0 | 0 | 0 |
| 2015/08/31 | R186 | 04/02/2016 | 7.50 | Put | Bond Future | 8,063.5400 | 8.0635 | 8,177.6300 | 8.1776 | 1.415 | 0 | 0 | 0 |
| 2015/08/31 | R186 | 04/02/2016 | 7.49 | Call | Bond Future | 538.0000 | 0.5380 | 492.0300 | 0.4920 | (8.545) | 0 | 0 | 0 |
| 2015/08/31 | R186 | 04/02/2016 | 7.49 | Put | Bond Future | 8,135.8000 | 8.1358 | 8,250.5800 | 8.2506 | 1.411 | 0 | 0 | 0 |
| 2015/08/31 | R186 | 04/02/2016 | 7.51 | Put | Bond Future | 7,992.1200 | 7.9921 | 8,105.4900 | 8.1055 | 1.419 | 0 | 0 | 0 |
| 2015/08/31 | R186 | 04/02/2016 | 8.75 | Put | Bond Future | 1,861.1000 | 1.8611 | 1,881.9600 | 1.8820 | 1.121 | 0 | 0 | 6,700 |
| 2015/08/31 | R186 | 05/05/2016 | | | Bond Future | 8.4787 | 117.9914 | 8.5003 | 117.8280 | 0.255 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | R186 | 05/05/2016 | 8.34 | Call | Bond Future | 3,122.8000 | 3.1228 | 3,013.6800 | 3.0137 | (3.494) | 0 | 0 | 0 |
| 2015/08/31 | R186 | 05/05/2016 | 8.35 | Call | Bond Future | 3,157.6300 | 3.1576 | 3,047.9300 | 3.0479 | (3.474) | 0 | 0 | 0 |
| 2015/08/31 | R186 | 05/05/2016 | 8.33 | Call | Bond Future | 3,088.1900 | 3.0882 | 2,979.6600 | 2.9797 | (3.514) | 0 | 0 | 0 |
| 2015/08/31 | R186 | 05/05/2016 | 8.35 | Put | Bond Future | 4,135.3700 | 4.1354 | 4,189.0300 | 4.1890 | 1.298 | 0 | 0 | 0 |
| 2015/08/31 | R186 | 05/05/2016 | 7.56 | Put | Bond Future | 8,329.6700 | 8.3297 | 8,430.0700 | 8.4301 | 1.205 | 0 | 0 | 0 |
| 2015/08/31 | R186 | 05/05/2016 | 8.34 | Put | Bond Future | 4,176.9900 | 4.1770 | 4,231.2300 | 4.2312 | 1.299 | 0 | 0 | 0 |
| 2015/08/31 | R186 | 05/05/2016 | 7.56 | Call | Bond Future | 1,094.8600 | 1.0949 | 1,031.9000 | 1.0319 | (5.751) | 0 | 0 | 0 |
| 2015/08/31 | R186 | 05/05/2016 | 8.33 | Put | Bond Future | 4,218.8900 | 4.2189 | 4,273.7200 | 4.2737 | 1.300 | 0 | 0 | 0 |
| 2015/08/31 | R186 | 04/08/2016 | 8.51 | Put | Bond Future | 4,215.6000 | 4.2156 | 4,267.3600 | 4.2674 | 1.228 | 0 | 0 | 0 |
| 2015/08/31 | R186 | 04/08/2016 | | | Bond Future | 8.5204 | 114.8609 | 8.5435 | 114.6902 | 0.271 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | R186 | 04/08/2016 | 8.50 | Put | Bond Future | 4,251.2200 | 4.2512 | 4,303.4800 | 4.3035 | 1.229 | 0 | 0 | 0 |
| 2015/08/31 | R186 | 04/08/2016 | 8.51 | Call | Bond Future | 4,138.5200 | 4.1385 | 4,019.5500 | 4.0195 | (2.875) | 0 | 0 | 0 |
| 2015/08/31 | R186 | 04/08/2016 | 8.49 | Call | Bond Future | 4,063.4800 | 4.0635 | 3,945.0500 | 3.9450 | (2.914) | 0 | 0 | 0 |
| 2015/08/31 | R186 | 04/08/2016 | 8.50 | Call | Bond Future | 4,100.0200 | 4.1000 | 3,981.5500 | 3.9815 | (2.889) | 0 | 0 | 0 |
| 2015/08/31 | R186 | 04/08/2016 | 8.49 | Put | Bond Future | 4,288.8600 | 4.2889 | 4,341.1600 | 4.3412 | 1.219 | 0 | 0 | 0 |
| 2015/08/31 | R197 | 05/11/2015 | 295.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R197 | 05/11/2015 | | | Bond Future | 294.9564 | 294.9564 | 294.9601 | 294.9601 | 0.001 | 0.0000 | 0.0000 | 927 |
| 2015/08/31 | R197 | 05/11/2015 | 294.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R197 | 05/11/2015 | 295.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R197 | 05/11/2015 | 294.99 | Put | Bond Future | 33.6400 | 0.0336 | 29.9100 | 0.0299 | (11.088) | 0 | 0 | 0 |
| 2015/08/31 | R197 | 05/11/2015 | 295.01 | Put | Bond Future | 53.6400 | 0.0536 | 49.9100 | 0.0499 | (6.954) | 0 | 0 | 0 |
| 2015/08/31 | R197 | 05/11/2015 | 295.00 | Put | Bond Future | 43.6400 | 0.0436 | 39.9100 | 0.0399 | (8.547) | 0 | 0 | 0 |
| 2015/08/31 | R197 | 04/02/2016 | 297.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R197 | 04/02/2016 | | | Bond Future | 293.6314 | 293.6314 | 293.6312 | 293.6312 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/08/31 | R197 | 04/02/2016 | 296.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R197 | 04/02/2016 | 297.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R197 | 04/02/2016 | 296.99 | Put | Bond Future | 3,358.6300 | 3.3586 | 3,358.8200 | 3.3588 | 0.006 | 0 | 0 | 0 |
| 2015/08/31 | R197 | 04/02/2016 | 297.01 | Put | Bond Future | 3,378.6300 | 3.3786 | 3,378.8200 | 3.3788 | 0.006 | 0 | 0 | 0 |
| 2015/08/31 | R197 | 04/02/2016 | 297.00 | Put | Bond Future | 3,368.6300 | 3.3686 | 3,368.8200 | 3.3688 | 0.006 | 0 | 0 | 0 |
| 2015/08/31 | R202 | 05/11/2015 | | | Bond Future | 239.7660 | 239.7660 | 239.7703 | 239.7703 | 0.002 | 0.0000 | 0.0000 | 53,321 |
| 2015/08/31 | R202 | 05/11/2015 | 245.99 | Put | Bond Future | 6,224.0400 | 6.2240 | 6,219.7300 | 6.2197 | (0.069) | 0 | 0 | 0 |
| 2015/08/31 | R202 | 05/11/2015 | 246.01 | Put | Bond Future | 6,244.0400 | 6.2440 | 6,239.7300 | 6.2397 | (0.069) | 0 | 0 | 0 |
| 2015/08/31 | R202 | 05/11/2015 | 246.00 | Put | Bond Future | 6,234.0400 | 6.2340 | 6,229.7300 | 6.2297 | (0.069) | 0 | 0 | 0 |
| 2015/08/31 | R202 | 05/11/2015 | 245.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R202 | 05/11/2015 | 246.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R202 | 05/11/2015 | 246.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R202 | 04/02/2016 | | | Bond Future | 240.4794 | 240.4794 | 240.4801 | 240.4801 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | R202 | 04/02/2016 | 239.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R202 | 04/02/2016 | 240.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R202 | 04/02/2016 | 240.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R202 | 04/02/2016 | 239.99 | Call | Bond Future | 489.4500 | 0.4895 | 490.1100 | 0.4901 | 0.135 | 0 | 0 | 0 |
| 2015/08/31 | R202 | 04/02/2016 | 240.00 | Call | Bond Future | 479.4500 | 0.4795 | 480.1100 | 0.4801 | 0.138 | 0 | 0 | 0 |
| 2015/08/31 | R202 | 04/02/2016 | 240.01 | Call | Bond Future | 469.4500 | 0.4695 | 470.1100 | 0.4701 | 0.141 | 0 | 0 | 0 |
| 2015/08/31 | R203 | 05/11/2015 | 5.99 | Call | Bond Future | 1.3200 | 0.0013 | 0.7500 | 0.0008 | (43.182) | 0 | 0 | 0 |
| 2015/08/31 | R203 | 05/11/2015 | 6.00 | Put | Bond Future | 2,270.9800 | 2.2710 | 2,335.5300 | 2.3355 | 2.842 | 0 | 0 | 0 |
| 2015/08/31 | R203 | 05/11/2015 | | | Bond Future | 7.3017 | 102.8640 | 7.3397 | 102.7989 | 0.519 | 0.0000 | 0.0000 | 15,250 |
| 2015/08/31 | R203 | 05/11/2015 | 6.00 | Call | Bond Future | 1.4000 | 0.0014 | 0.8000 | 0.0008 | (42.857) | 0 | 0 | 0 |
| 2015/08/31 | R203 | 05/11/2015 | 6.01 | Call | Bond Future | 1.4900 | 0.0015 | 0.8600 | 0.0009 | (42.282) | 0 | 0 | 0 |
| 2015/08/31 | R203 | 05/11/2015 | 5.99 | Put | Bond Future | 2,288.5900 | 2.2886 | 2,353.1700 | 2.3532 | 2.822 | 0 | 0 | 0 |
| 2015/08/31 | R203 | 05/11/2015 | 6.01 | Put | Bond Future | 2,253.3800 | 2.2534 | 2,317.9000 | 2.3179 | 2.863 | 0 | 0 | 0 |
| 2015/08/31 | R203 | 04/02/2016 | 7.25 | Put | Bond Future | 442.2900 | 0.4423 | 474.9900 | 0.4750 | 7.393 | 0 | 0 | 0 |
| 2015/08/31 | R203 | 04/02/2016 | 7.26 | Put | Bond Future | 433.7500 | 0.4338 | 465.9300 | 0.4659 | 7.419 | 0 | 0 | 0 |
| 2015/08/31 | R203 | 04/02/2016 | | | Bond Future | 7.3786 | 104.6100 | 7.4239 | 104.5422 | 0.615 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | R203 | 04/02/2016 | 7.26 | Call | Bond Future | 256.3400 | 0.2563 | 220.7300 | 0.2207 | (13.892) | 0 | 0 | 0 |
| 2015/08/31 | R203 | 04/02/2016 | 7.24 | Call | Bond Future | 243.5600 | 0.2436 | 209.2500 | 0.2093 | (14.087) | 0 | 0 | 0 |
| 2015/08/31 | R203 | 04/02/2016 | 7.25 | Call | Bond Future | 249.9000 | 0.2499 | 214.8100 | 0.2148 | (14.042) | 0 | 0 | 0 |
| 2015/08/31 | R203 | 04/02/2016 | 7.24 | Put | Bond Future | 450.9400 | 0.4509 | 484.4200 | 0.4844 | 7.424 | 0 | 0 | 0 |
| 2015/08/31 | R203 | 05/05/2016 | 7.25 | Put | Bond Future | 617.0000 | 0.6170 | 646.6100 | 0.6466 | 4.799 | 0 | 0 | 0 |
| 2015/08/31 | R203 | 05/05/2016 | | | Bond Future | 7.4060 | 102.3037 | 7.4600 | 102.2349 | 0.730 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | R203 | 05/05/2016 | 7.26 | Call | Bond Future | 424.2600 | 0.4243 | 384.7800 | 0.3848 | (9.306) | 0 | 0 | 0 |
| 2015/08/31 | R203 | 05/05/2016 | 7.24 | Call | Bond Future | 412.4700 | 0.4125 | 373.5800 | 0.3736 | (9.429) | 0 | 0 | 0 |
| 2015/08/31 | R203 | 05/05/2016 | 7.25 | Call | Bond Future | 418.3400 | 0.4183 | 379.1600 | 0.3792 | (9.366) | 0 | 0 | 0 |
| 2015/08/31 | R203 | 05/05/2016 | 7.24 | Put | Bond Future | 623.8900 | 0.6239 | 653.7900 | 0.6538 | 4.793 | 0 | 0 | 0 |
| 2015/08/31 | R203 | 05/05/2016 | 7.26 | Put | Bond Future | 610.1700 | 0.6102 | 639.4800 | 0.6395 | 4.804 | 0 | 0 | 0 |
| 2015/08/31 | R204 | 05/11/2015 | | | Bond Future | 7.6403 | 104.0704 | 7.6715 | 103.9851 | 0.407 | 0.0000 | 0.0000 | 18,040 |
| 2015/08/31 | R204 | 05/11/2015 | 6.25 | Call | Bond Future | 2.0300 | 0.0020 | 1.2700 | 0.0013 | (37.438) | 0 | 0 | 0 |
| 2015/08/31 | R204 | 05/11/2015 | 6.24 | Put | Bond Future | 3,933.7300 | 3.9337 | 4,018.3300 | 4.0183 | 2.151 | 0 | 0 | 0 |
| 2015/08/31 | R204 | 05/11/2015 | 6.26 | Put | Bond Future | 3,876.5000 | 3.8765 | 3,961.0100 | 3.9610 | 2.180 | 0 | 0 | 0 |
| 2015/08/31 | R204 | 05/11/2015 | 6.25 | Put | Bond Future | 3,905.1100 | 3.9051 | 3,989.6700 | 3.9897 | 2.165 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/08/31 | R204 | 05/11/2015 | 6.26 | Call | Bond Future | 2.1600 | 0.0022 | 1.3500 | 0.0014 | (37.500) | 0 | 0 | 0 |
| 2015/08/31 | R204 | 05/11/2015 | 6.24 | Call | Bond Future | 1.9100 | 0.0019 | 1.1900 | 0.0012 | (37.696) | 0 | 0 | 0 |
| 2015/08/31 | R204 | 04/02/2016 | 7.50 | Call | Bond Future | 489.9800 | 0.4900 | 442.6800 | 0.4427 | (9.653) | 0 | 0 | 0 |
| 2015/08/31 | R204 | 04/02/2016 | | | Bond Future | 7.7142 | 101.7999 | 7.7490 | 101.7116 | 0.451 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | R204 | 04/02/2016 | 7.51 | Call | Bond Future | 500.0100 | 0.5000 | 452.4200 | 0.4524 | (9.518) | 0 | 0 | 0 |
| 2015/08/31 | R204 | 04/02/2016 | 7.49 | Put | Bond Future | 1,051.0800 | 1.0511 | 1,092.8700 | 1.0929 | 3.976 | 0 | 0 | 0 |
| 2015/08/31 | R204 | 04/02/2016 | 7.51 | Put | Bond Future | 1,020.1300 | 1.0201 | 1,060.8300 | 1.0608 | 3.990 | 0 | 0 | 0 |
| 2015/08/31 | R204 | 04/02/2016 | 7.49 | Call | Bond Future | 479.8400 | 0.4798 | 433.3400 | 0.4333 | (9.691) | 0 | 0 | 0 |
| 2015/08/31 | R204 | 04/02/2016 | 7.50 | Put | Bond Future | 1,035.6600 | 1.0357 | 1,076.6500 | 1.0767 | 3.958 | 0 | 0 | 0 |
| 2015/08/31 | R204 | 05/05/2016 | 7.75 | Call | Bond Future | 1,000.1300 | 1.0001 | 939.7000 | 0.9397 | (6.042) | 0 | 0 | 0 |
| 2015/08/31 | R204 | 05/05/2016 | | | Bond Future | 7.7656 | 103.6137 | 7.8040 | 103.5241 | 0.494 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | R204 | 05/05/2016 | 7.76 | Call | Bond Future | 1,012.2900 | 1.0123 | 951.5300 | 0.9515 | (6.002) | 0 | 0 | 0 |
| 2015/08/31 | R204 | 05/05/2016 | 7.74 | Put | Bond Future | 1,047.8100 | 1.0478 | 1,077.7000 | 1.0777 | 2.853 | 0 | 0 | 0 |
| 2015/08/31 | R204 | 05/05/2016 | 7.76 | Put | Bond Future | 1,025.3200 | 1.0253 | 1,054.2000 | 1.0542 | 2.817 | 0 | 0 | 0 |
| 2015/08/31 | R204 | 05/05/2016 | 7.74 | Call | Bond Future | 988.0500 | 0.9881 | 928.3000 | 0.9283 | (6.047) | 0 | 0 | 0 |
| 2015/08/31 | R204 | 05/05/2016 | 7.75 | Put | Bond Future | 1,036.5200 | 1.0365 | 1,065.7300 | 1.0657 | 2.818 | 0 | 0 | 0 |
| 2015/08/31 | R207 | 05/11/2015 | 7.76 | Call | Bond Future | 585.6900 | 0.5857 | 527.2500 | 0.5273 | (9.978) | 0 | 0 | 0 |
| 2015/08/31 | R207 | 05/11/2015 | | | Bond Future | 7.8898 | 100.0679 | 7.9100 | 99.9982 | 0.256 | 0.0000 | 0.0000 | 44,051 |
| 2015/08/31 | R207 | 05/11/2015 | 7.74 | Call | Bond Future | 557.0600 | 0.5571 | 500.0600 | 0.5001 | (10.232) | 0 | 0 | 0 |
| 2015/08/31 | R207 | 05/11/2015 | 7.50 | Call | Bond Future | 285.4300 | 0.2854 | 245.0500 | 0.2450 | (14.147) | 0 | 0 | 19 |
| 2015/08/31 | R207 | 05/11/2015 | 7.75 | Call | Bond Future | 571.1700 | 0.5712 | 513.5400 | 0.5135 | (10.090) | 0 | 0 | 0 |
| 2015/08/31 | R207 | 05/11/2015 | 7.43 | Call | Bond Future | 228.3600 | 0.2284 | 193.3300 | 0.1933 | (15.340) | 0 | 0 | 53 |
| 2015/08/31 | R207 | 05/11/2015 | 7.74 | Put | Bond Future | 1,076.4000 | 1.0764 | 1,089.1200 | 1.0891 | 1.182 | 0 | 0 | 0 |
| 2015/08/31 | R207 | 05/11/2015 | 7.43 | Put | Bond Future | 1,833.2800 | 1.8333 | 1,867.9700 | 1.8680 | 1.892 | 0 | 0 | 0 |
| 2015/08/31 | R207 | 05/11/2015 | 7.76 | Put | Bond Future | 1,035.4900 | 1.0355 | 1,046.7700 | 1.0468 | 1.089 | 0 | 0 | 0 |
| 2015/08/31 | R207 | 05/11/2015 | 7.50 | Put | Bond Future | 1,643.9500 | 1.6440 | 1,673.2900 | 1.6733 | 1.785 | 0 | 0 | 0 |
| 2015/08/31 | R207 | 05/11/2015 | 7.75 | Put | Bond Future | 1,055.7300 | 1.0557 | 1,067.8200 | 1.0678 | 1.145 | 0 | 0 | 0 |
| 2015/08/31 | R207 | 04/02/2016 | 7.49 | Put | Bond Future | 1,994.4300 | 1.9944 | 2,032.8300 | 2.0328 | 1.925 | 0 | 0 | 0 |
| 2015/08/31 | R207 | 04/02/2016 | 7.27 | Put | Bond Future | 2,558.1100 | 2.5581 | 2,607.3400 | 2.6073 | 1.924 | 0 | 0 | 0 |
| 2015/08/31 | R207 | 04/02/2016 | | | Bond Future | 7.9625 | 98.1245 | 7.9846 | 98.0522 | 0.278 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | R207 | 04/02/2016 | 7.51 | Put | Bond Future | 1,946.8200 | 1.9468 | 1,984.3400 | 1.9843 | 1.927 | 0 | 0 | 0 |
| 2015/08/31 | R207 | 04/02/2016 | 7.27 | Call | Bond Future | 259.6800 | 0.2597 | 236.5200 | 0.2365 | (8.919) | 0 | 0 | 43 |
| 2015/08/31 | R207 | 04/02/2016 | 7.50 | Call | Bond Future | 442.7700 | 0.4428 | 408.3400 | 0.4083 | (7.776) | 0 | 0 | 19 |
| 2015/08/31 | R207 | 04/02/2016 | 7.51 | Call | Bond Future | 452.3900 | 0.4524 | 417.5200 | 0.4175 | (7.708) | 0 | 0 | 0 |
| 2015/08/31 | R207 | 04/02/2016 | 7.49 | Call | Bond Future | 433.3000 | 0.4333 | 399.3100 | 0.3993 | (7.844) | 0 | 0 | 0 |
| 2015/08/31 | R207 | 04/02/2016 | 7.50 | Put | Bond Future | 1,970.5400 | 1.9705 | 2,008.5000 | 2.0085 | 1.926 | 0 | 0 | 0 |
| 2015/08/31 | R207 | 05/05/2016 | 7.86 | Put | Bond Future | 1,641.6500 | 1.6416 | 1,664.6000 | 1.6646 | 1.398 | 0 | 0 | 0 |
| 2015/08/31 | R207 | 05/05/2016 | | | Bond Future | 8.0225 | 99.8731 | 8.0463 | 99.7996 | 0.297 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | R207 | 05/05/2016 | 7.85 | Put | Bond Future | 1,658.6200 | 1.6586 | 1,681.8500 | 1.6819 | 1.401 | 0 | 0 | 0 |
| 2015/08/31 | R207 | 05/05/2016 | 7.56 | Put | Bond Future | 2,202.1600 | 2.2022 | 2,236.7700 | 2.2368 | 1.572 | 0 | 0 | 0 |
| 2015/08/31 | R207 | 05/05/2016 | 7.84 | Put | Bond Future | 1,675.7000 | 1.6757 | 1,699.2300 | 1.6992 | 1.404 | 0 | 0 | 0 |
| 2015/08/31 | R207 | 05/05/2016 | 7.56 | Call | Bond Future | 760.5800 | 0.7606 | 721.7400 | 0.7217 | (5.107) | 0 | 0 | 43 |
| 2015/08/31 | R207 | 05/05/2016 | 7.85 | Call | Bond Future | 1,123.9800 | 1.1240 | 1,073.7600 | 1.0738 | (4.468) | 0 | 0 | 0 |
| 2015/08/31 | R207 | 05/05/2016 | 7.86 | Call | Bond Future | 1,138.1000 | 1.1381 | 1,087.6000 | 1.0876 | (4.437) | 0 | 0 | 0 |
| 2015/08/31 | R207 | 05/05/2016 | 7.84 | Call | Bond Future | 1,109.9500 | 1.1100 | 1,060.0300 | 1.0600 | (4.497) | 0 | 0 | 0 |
| 2015/08/31 | R207 | 04/08/2016 | | | Bond Future | 8.0776 | 98.0672 | 8.1046 | 97.9887 | 0.335 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | R207 | 04/08/2016 | 7.99 | Put | Bond Future | 1,665.4400 | 1.6654 | 1,688.4500 | 1.6884 | 1.382 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/08/31 | R207 | 04/08/2016 | 8.01 | Put | Bond Future | 1,636.0600 | 1.6361 | 1,658.5600 | 1.6586 | 1.375 | 0 | 0 | 0 |
| 2015/08/31 | R207 | 04/08/2016 | 8.00 | Put | Bond Future | 1,650.7100 | 1.6507 | 1,673.4600 | 1.6735 | 1.378 | 0 | 0 | 0 |
| 2015/08/31 | R207 | 04/08/2016 | 8.01 | Call | Bond Future | 1,439.8300 | 1.4398 | 1,383.8800 | 1.3839 | (3.886) | 0 | 0 | 0 |
| 2015/08/31 | R207 | 04/08/2016 | 7.99 | Call | Bond Future | 1,411.0300 | 1.4110 | 1,355.5900 | 1.3556 | (3.929) | 0 | 0 | 0 |
| 2015/08/31 | R207 | 04/08/2016 | 8.00 | Call | Bond Future | 1,425.3900 | 1.4254 | 1,369.6900 | 1.3697 | (3.908) | 0 | 0 | 0 |
| 2015/08/31 | R208 | 05/11/2015 | | | Bond Future | 8.0195 | 95.2778 | 8.0395 | 95.1945 | 0.250 | 0.0000 | 0.0000 | 40,396 |
| 2015/08/31 | R208 | 05/11/2015 | 7.74 | Put | Bond Future | 1,656.8200 | 1.6568 | 1,691.7900 | 1.6918 | 2.111 | 0 | 0 | 0 |
| 2015/08/31 | R208 | 05/11/2015 | 8.48 | Call | Bond Future | 2,210.7000 | 2.2107 | 2,125.8600 | 2.1259 | (3.838) | 0 | 0 | 0 |
| 2015/08/31 | R208 | 05/11/2015 | 7.75 | Call | Bond Future | 498.2400 | 0.4982 | 449.0400 | 0.4490 | (9.875) | 0 | 0 | 0 |
| 2015/08/31 | R208 | 05/11/2015 | 7.76 | Call | Bond Future | 511.9600 | 0.5120 | 462.0200 | 0.4620 | (9.755) | 0 | 0 | 0 |
| 2015/08/31 | R208 | 05/11/2015 | 7.74 | Call | Bond Future | 484.6400 | 0.4846 | 436.3100 | 0.4363 | (9.972) | 0 | 0 | 0 |
| 2015/08/31 | R208 | 05/11/2015 | 8.48 | Put | Bond Future | 316.9800 | 0.3170 | 315.4400 | 0.3154 | (0.486) | 0 | 0 | 2,200 |
| 2015/08/31 | R208 | 05/11/2015 | 7.76 | Put | Bond Future | 1,599.6800 | 1.5997 | 1,633.0400 | 1.6330 | 2.085 | 0 | 0 | 0 |
| 2015/08/31 | R208 | 05/11/2015 | 7.75 | Put | Bond Future | 1,628.1800 | 1.6282 | 1,662.2800 | 1.6623 | 2.094 | 0 | 0 | 0 |
| 2015/08/31 | R208 | 04/02/2016 | | | Bond Future | 8.0853 | 96.8952 | 8.1068 | 96.8090 | 0.267 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | R208 | 04/02/2016 | 7.74 | Put | Bond Future | 2,131.2000 | 2.1312 | 2,158.5800 | 2.1586 | 1.285 | 0 | 0 | 0 |
| 2015/08/31 | R208 | 04/02/2016 | 7.76 | Put | Bond Future | 2,078.0500 | 2.0781 | 2,104.3200 | 2.1043 | 1.264 | 0 | 0 | 0 |
| 2015/08/31 | R208 | 04/02/2016 | 7.75 | Put | Bond Future | 2,104.5200 | 2.1045 | 2,131.3500 | 2.1313 | 1.275 | 0 | 0 | 0 |
| 2015/08/31 | R208 | 04/02/2016 | 7.76 | Call | Bond Future | 766.1900 | 0.7662 | 706.3200 | 0.7063 | (7.814) | 0 | 0 | 0 |
| 2015/08/31 | R208 | 04/02/2016 | 7.74 | Call | Bond Future | 737.9700 | 0.7380 | 679.2100 | 0.6792 | (7.962) | 0 | 0 | 0 |
| 2015/08/31 | R208 | 04/02/2016 | 7.75 | Call | Bond Future | 751.9900 | 0.7520 | 692.6800 | 0.6927 | (7.887) | 0 | 0 | 0 |
| 2015/08/31 | R208 | 05/05/2016 | 7.99 | Call | Bond Future | 1,452.6200 | 1.4526 | 1,378.0100 | 1.3780 | (5.136) | 0 | 0 | 0 |
| 2015/08/31 | R208 | 05/05/2016 | 8.00 | Put | Bond Future | 1,998.3400 | 1.9983 | 2,010.8700 | 2.0109 | 0.627 | 0 | 0 | 0 |
| 2015/08/31 | R208 | 05/05/2016 | | | Bond Future | 8.1372 | 95.2200 | 8.1600 | 95.1325 | 0.280 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | R208 | 05/05/2016 | 8.00 | Call | Bond Future | 1,470.2700 | 1.4703 | 1,395.3000 | 1.3953 | (5.099) | 0 | 0 | 0 |
| 2015/08/31 | R208 | 05/05/2016 | 8.01 | Call | Bond Future | 1,488.6700 | 1.4887 | 1,412.7300 | 1.4127 | (5.101) | 0 | 0 | 0 |
| 2015/08/31 | R208 | 05/05/2016 | 7.99 | Put | Bond Future | 2,019.3200 | 2.0193 | 2,032.2100 | 2.0322 | 0.638 | 0 | 0 | 0 |
| 2015/08/31 | R208 | 05/05/2016 | 8.01 | Put | Bond Future | 1,978.1200 | 1.9781 | 1,989.6800 | 1.9897 | 0.584 | 0 | 0 | 0 |
| 2015/08/31 | R209 | 05/11/2015 | 7.99 | Put | Bond Future | 7,445.1600 | 7.4452 | 7,561.3100 | 7.5613 | 1.560 | 0 | 0 | 0 |
| 2015/08/31 | R209 | 05/11/2015 | 9.25 | Call | Bond Future | 3,634.1400 | 3.6341 | 3,453.7200 | 3.4537 | (4.965) | 0 | 0 | 0 |
| 2015/08/31 | R209 | 05/11/2015 | | | Bond Future | 8.8876 | 76.0517 | 8.9074 | 75.9023 | 0.223 | 0.0000 | 0.0000 | 24,850 |
| 2015/08/31 | R209 | 05/11/2015 | 8.01 | Put | Bond Future | 7,285.4000 | 7.2854 | 7,399.4900 | 7.3995 | 1.566 | 0 | 0 | 0 |
| 2015/08/31 | R209 | 05/11/2015 | 9.16 | Put | Bond Future | 1,175.6800 | 1.1757 | 1,146.9400 | 1.1469 | (2.445) | 0 | 0 | 640 |
| 2015/08/31 | R209 | 05/11/2015 | 7.99 | Call | Bond Future | 175.9300 | 0.1759 | 142.6600 | 0.1427 | (18.911) | 0 | 0 | 0 |
| 2015/08/31 | R209 | 05/11/2015 | 8.00 | Put | Bond Future | 7,365.1100 | 7.3651 | 7,480.1300 | 7.4801 | 1.562 | 0 | 0 | 0 |
| 2015/08/31 | R209 | 05/11/2015 | 9.25 | Put | Bond Future | 970.3600 | 0.9704 | 939.3600 | 0.9394 | (3.195) | 0 | 0 | 900 |
| 2015/08/31 | R209 | 05/11/2015 | 8.50 | Put | Bond Future | 3,871.7000 | 3.8717 | 3,925.8900 | 3.9259 | 1.400 | 0 | 0 | 0 |
| 2015/08/31 | R209 | 05/11/2015 | 9.00 | Put | Bond Future | 1,625.4000 | 1.6254 | 1,604.6700 | 1.6047 | (1.275) | 0 | 0 | 500 |
| 2015/08/31 | R209 | 05/11/2015 | 8.00 | Call | Bond Future | 182.5500 | 0.1825 | 148.1500 | 0.1481 | (18.844) | 0 | 0 | 0 |
| 2015/08/31 | R209 | 05/11/2015 | 8.01 | Call | Bond Future | 189.3700 | 0.1894 | 154.0400 | 0.1540 | (18.657) | 0 | 0 | 0 |
| 2015/08/31 | R209 | 05/11/2015 | 9.16 | Call | Bond Future | 3,191.5700 | 3.1916 | 3,013.4100 | 3.0134 | (5.582) | 0 | 0 | 0 |
| 2015/08/31 | R209 | 05/11/2015 | 8.50 | Call | Bond Future | 855.6400 | 0.8556 | 760.4100 | 0.7604 | (11.130) | 0 | 0 | 900 |
| 2015/08/31 | R209 | 05/11/2015 | 9.00 | Call | Bond Future | 2,467.4600 | 2.4675 | 2,297.3100 | 2.2973 | (6.896) | 0 | 0 | 0 |
| 2015/08/31 | R209 | 04/02/2016 | 8.74 | Call | Bond Future | 2,322.3800 | 2.3224 | 2,221.9700 | 2.2220 | (4.324) | 0 | 0 | 0 |
| 2015/08/31 | R209 | 04/02/2016 | 8.75 | Put | Bond Future | 3,773.0200 | 3.7730 | 3,824.9800 | 3.8250 | 1.377 | 0 | 0 | 0 |
| 2015/08/31 | R209 | 04/02/2016 | | | Bond Future | 8.9370 | 77.3427 | 8.9575 | 77.1897 | 0.229 | 0.0000 | 0.0000 | 400 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/08/31 | R209 | 04/02/2016 | 8.75 | Call | Bond Future | 2,354.5500 | 2.3546 | 2,253.4500 | 2.2534 | (4.294) | 0 | 0 | 0 |
| 2015/08/31 | R209 | 04/02/2016 | 8.76 | Call | Bond Future | 2,386.9700 | 2.3870 | 2,285.1900 | 2.2852 | (4.264) | 0 | 0 | 0 |
| 2015/08/31 | R209 | 04/02/2016 | 9.52 | Put | Bond Future | 1,395.7300 | 1.3957 | 1,406.6600 | 1.4067 | 0.783 | 0 | 0 | 2,200 |
| 2015/08/31 | R209 | 04/02/2016 | 8.74 | Put | Bond Future | 3,817.8300 | 3.8178 | 3,870.4800 | 3.8705 | 1.379 | 0 | 0 | 0 |
| 2015/08/31 | R209 | 04/02/2016 | 8.76 | Put | Bond Future | 3,728.5700 | 3.7286 | 3,779.8500 | 3.7799 | 1.375 | 0 | 0 | 0 |
| 2015/08/31 | R209 | 04/02/2016 | 9.52 | Call | Bond Future | 5,569.8300 | 5.5698 | 5,427.7000 | 5.4277 | (2.552) | 0 | 0 | 0 |
| 2015/08/31 | R209 | 05/05/2016 | | | Bond Future | 8.9796 | 75.5712 | 9.0006 | 75.4156 | 0.234 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | R209 | 05/05/2016 | 9.00 | Call | Bond Future | 3,837.5400 | 3.8375 | 3,722.9900 | 3.7230 | (2.985) | 0 | 0 | 0 |
| 2015/08/31 | R209 | 05/05/2016 | 8.99 | Put | Bond Future | 3,723.5100 | 3.7235 | 3,765.0300 | 3.7650 | 1.115 | 0 | 0 | 0 |
| 2015/08/31 | R209 | 05/05/2016 | 9.01 | Put | Bond Future | 3,650.8800 | 3.6509 | 3,691.4400 | 3.6914 | 1.111 | 0 | 0 | 0 |
| 2015/08/31 | R209 | 05/05/2016 | 9.00 | Put | Bond Future | 3,686.3100 | 3.6863 | 3,727.3500 | 3.7274 | 1.113 | 0 | 0 | 0 |
| 2015/08/31 | R209 | 05/05/2016 | 9.01 | Call | Bond Future | 3,875.9300 | 3.8759 | 3,760.9000 | 3.7609 | (2.968) | 0 | 0 | 0 |
| 2015/08/31 | R209 | 05/05/2016 | 8.99 | Call | Bond Future | 3,800.8100 | 3.8008 | 3,686.7400 | 3.6867 | (3.001) | 0 | 0 | 0 |
| 2015/08/31 | R210 | 05/11/2015 | | | Bond Future | 181.3271 | 181.3271 | 181.5260 | 181.5260 | 0.110 | 0.0000 | 0.0000 | 2,298 |
| 2015/08/31 | R210 | 05/11/2015 | 182.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R210 | 05/11/2015 | 181.99 | Put | Bond Future | 662.8800 | 0.6629 | 463.9700 | 0.4640 | (30.007) | 0 | 0 | 0 |
| 2015/08/31 | R210 | 05/11/2015 | 182.01 | Put | Bond Future | 682.8800 | 0.6829 | 483.9700 | 0.4840 | (29.128) | 0 | 0 | 0 |
| 2015/08/31 | R210 | 05/11/2015 | 182.00 | Put | Bond Future | 672.8800 | 0.6729 | 473.9700 | 0.4740 | (29.561) | 0 | 0 | 0 |
| 2015/08/31 | R210 | 05/11/2015 | 182.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R210 | 05/11/2015 | 181.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R210 | 04/02/2016 | 184.99 | Put | Bond Future | 570.7400 | 0.5707 | 370.8900 | 0.3709 | (35.016) | 0 | 0 | 0 |
| 2015/08/31 | R210 | 04/02/2016 | | | Bond Future | 184.4193 | 184.4193 | 184.6191 | 184.6191 | 0.108 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | R210 | 04/02/2016 | 185.01 | Put | Bond Future | 590.7400 | 0.5907 | 390.8900 | 0.3909 | (33.830) | 0 | 0 | 0 |
| 2015/08/31 | R210 | 04/02/2016 | 184.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R210 | 04/02/2016 | 185.00 | Put | Bond Future | 580.7400 | 0.5807 | 380.8900 | 0.3809 | (34.413) | 0 | 0 | 0 |
| 2015/08/31 | R210 | 04/02/2016 | 185.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R210 | 04/02/2016 | 185.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R211 | 05/11/2015 | 134.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R211 | 05/11/2015 | | | Bond Future | 135.8629 | 135.8629 | 135.9562 | 135.9562 | 0.069 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | R211 | 05/11/2015 | 135.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R211 | 05/11/2015 | 134.99 | Call | Bond Future | 872.9300 | 0.8729 | 966.2200 | 0.9662 | 10.687 | 0 | 0 | 0 |
| 2015/08/31 | R211 | 05/11/2015 | 135.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R211 | 05/11/2015 | 135.00 | Call | Bond Future | 862.9300 | 0.8629 | 956.2200 | 0.9562 | 10.811 | 0 | 0 | 0 |
| 2015/08/31 | R211 | 05/11/2015 | 135.01 | Call | Bond Future | 852.9300 | 0.8529 | 946.2200 | 0.9462 | 10.938 | 0 | 0 | 0 |
| 2015/08/31 | R211 | 04/02/2016 | 138.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R211 | 04/02/2016 | 139.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R211 | 04/02/2016 | | | Bond Future | 136.4834 | 136.4834 | 136.5764 | 136.5764 | 0.068 | 0.0000 | 0.0000 | 1,120 |
| 2015/08/31 | R211 | 04/02/2016 | 139.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R211 | 04/02/2016 | 138.99 | Put | Bond Future | 2,506.6100 | 2.5066 | 2,413.5600 | 2.4136 | (3.712) | 0 | 0 | 0 |
| 2015/08/31 | R211 | 04/02/2016 | 139.01 | Put | Bond Future | 2,526.6100 | 2.5266 | 2,433.5600 | 2.4336 | (3.683) | 0 | 0 | 0 |
| 2015/08/31 | R211 | 04/02/2016 | 139.00 | Put | Bond Future | 2,516.6100 | 2.5166 | 2,423.5600 | 2.4236 | (3.697) | 0 | 0 | 0 |
| 2015/08/31 | R212 | 05/11/2015 | 145.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R212 | 05/11/2015 | | | Bond Future | 141.5838 | 141.5838 | 141.5856 | 141.5856 | 0.001 | 0.0000 | 0.0000 | 928 |
| 2015/08/31 | R212 | 05/11/2015 | 146.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R212 | 05/11/2015 | 146.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/08/31 | R212 | 05/11/2015 | 145.99 | Put | Bond Future | 4,406.1900 | 4.4062 | 4,404.4100 | 4.4044 | (0.040) | 0 | 0 | 0 |
| 2015/08/31 | R212 | 05/11/2015 | 146.01 | Put | Bond Future | 4,426.1900 | 4.4262 | 4,424.4100 | 4.4244 | (0.040) | 0 | 0 | 0 |
| 2015/08/31 | R212 | 05/11/2015 | 146.00 | Put | Bond Future | 4,416.1900 | 4.4162 | 4,414.4100 | 4.4144 | (0.040) | 0 | 0 | 0 |
| 2015/08/31 | R212 | 04/02/2016 | | | Bond Future | 142.1363 | 142.1363 | 142.1361 | 142.1361 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | R212 | 04/02/2016 | 146.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R212 | 04/02/2016 | 145.99 | Put | Bond Future | 3,853.6900 | 3.8537 | 3,853.8500 | 3.8538 | 0.004 | 0 | 0 | 0 |
| 2015/08/31 | R212 | 04/02/2016 | 146.01 | Put | Bond Future | 3,873.6900 | 3.8737 | 3,873.8500 | 3.8738 | 0.004 | 0 | 0 | 0 |
| 2015/08/31 | R212 | 04/02/2016 | 146.00 | Put | Bond Future | 3,863.6900 | 3.8637 | 3,863.8500 | 3.8638 | 0.004 | 0 | 0 | 0 |
| 2015/08/31 | R212 | 04/02/2016 | 146.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R212 | 04/02/2016 | 145.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R213 | 05/11/2015 | 7.76 | Call | Bond Future | 99.5800 | 0.0996 | 79.2000 | 0.0792 | (20.466) | 0 | 0 | 0 |
| 2015/08/31 | R213 | 05/11/2015 | | | Bond Future | 8.7882 | 86.4632 | 8.8131 | 86.2784 | 0.283 | 0.0000 | 0.0000 | 21,426 |
| 2015/08/31 | R213 | 05/11/2015 | 7.74 | Call | Bond Future | 91.9100 | 0.0919 | 72.7800 | 0.0728 | (20.814) | 0 | 0 | 0 |
| 2015/08/31 | R213 | 05/11/2015 | 7.75 | Call | Bond Future | 95.6000 | 0.0956 | 75.8700 | 0.0759 | (20.638) | 0 | 0 | 0 |
| 2015/08/31 | R213 | 05/11/2015 | 7.74 | Put | Bond Future | 8,415.7200 | 8.4157 | 8,581.4400 | 8.5814 | 1.969 | 0 | 0 | 0 |
| 2015/08/31 | R213 | 05/11/2015 | 7.76 | Put | Bond Future | 8,254.1600 | 8.2542 | 8,418.6300 | 8.4186 | 1.993 | 0 | 0 | 0 |
| 2015/08/31 | R213 | 05/11/2015 | 7.75 | Put | Bond Future | 8,334.7400 | 8.3347 | 8,499.8600 | 8.4999 | 1.981 | 0 | 0 | 0 |
| 2015/08/31 | R213 | 04/02/2016 | | | Bond Future | 8.8456 | 87.9306 | 8.8715 | 87.7413 | 0.292 | 0.0000 | 0.0000 | 200 |
| 2015/08/31 | R213 | 04/02/2016 | 8.75 | Call | Bond Future | 2,542.4300 | 2.5424 | 2,423.8900 | 2.4239 | (4.662) | 0 | 0 | 0 |
| 2015/08/31 | R213 | 04/02/2016 | 8.74 | Put | Bond Future | 3,288.1700 | 3.2882 | 3,359.7100 | 3.3597 | 2.176 | 0 | 0 | 0 |
| 2015/08/31 | R213 | 04/02/2016 | 8.76 | Put | Bond Future | 3,207.6500 | 3.2076 | 3,277.5800 | 3.2776 | 2.180 | 0 | 0 | 0 |
| 2015/08/31 | R213 | 04/02/2016 | 8.75 | Put | Bond Future | 3,247.7400 | 3.2477 | 3,318.4700 | 3.3185 | 2.178 | 0 | 0 | 0 |
| 2015/08/31 | R213 | 04/02/2016 | 8.76 | Call | Bond Future | 2,576.4900 | 2.5765 | 2,457.1500 | 2.4572 | (4.632) | 0 | 0 | 0 |
| 2015/08/31 | R213 | 04/02/2016 | 8.74 | Call | Bond Future | 2,508.6200 | 2.5086 | 2,390.8900 | 2.3909 | (4.693) | 0 | 0 | 0 |
| 2015/08/31 | R213 | 05/05/2016 | 8.76 | Put | Bond Future | 4,167.1400 | 4.1671 | 4,202.3400 | 4.2023 | 0.845 | 0 | 0 | 0 |
| 2015/08/31 | R213 | 05/05/2016 | 8.74 | Put | Bond Future | 4,246.5000 | 4.2465 | 4,284.7300 | 4.2847 | 0.900 | 0 | 0 | 0 |
| 2015/08/31 | R213 | 05/05/2016 | | | Bond Future | 8.8902 | 85.9482 | 8.9168 | 85.7557 | 0.299 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | R213 | 05/05/2016 | 8.75 | Put | Bond Future | 4,205.8300 | 4.2058 | 4,243.3900 | 4.2434 | 0.893 | 0 | 0 | 0 |
| 2015/08/31 | R213 | 05/05/2016 | 8.74 | Call | Bond Future | 3,148.3300 | 3.1483 | 2,994.1000 | 2.9941 | (4.899) | 0 | 0 | 0 |
| 2015/08/31 | R213 | 05/05/2016 | 8.75 | Call | Bond Future | 3,181.4100 | 3.1814 | 3,026.5100 | 3.0265 | (4.869) | 0 | 0 | 0 |
| 2015/08/31 | R213 | 05/05/2016 | 8.76 | Call | Bond Future | 3,216.3800 | 3.2164 | 3,059.1200 | 3.0591 | (4.889) | 0 | 0 | 0 |
| 2015/08/31 | R214 | 05/11/2015 | | | Bond Future | 8.9225 | 77.0898 | 8.9372 | 76.9724 | 0.165 | 0.0000 | 0.0000 | 11,693 |
| 2015/08/31 | R214 | 05/11/2015 | 7.99 | Put | Bond Future | 8,247.9100 | 8.2479 | 8,341.5000 | 8.3415 | 1.135 | 0 | 0 | 0 |
| 2015/08/31 | R214 | 05/11/2015 | 8.00 | Put | Bond Future | 8,159.9000 | 8.1599 | 8,252.8400 | 8.2528 | 1.139 | 0 | 0 | 0 |
| 2015/08/31 | R214 | 05/11/2015 | 8.01 | Put | Bond Future | 8,072.5000 | 8.0725 | 8,164.7300 | 8.1647 | 1.143 | 0 | 0 | 0 |
| 2015/08/31 | R214 | 05/11/2015 | 7.99 | Call | Bond Future | 157.8700 | 0.1579 | 134.0400 | 0.1340 | (15.095) | 0 | 0 | 0 |
| 2015/08/31 | R214 | 05/11/2015 | 8.00 | Call | Bond Future | 163.8400 | 0.1638 | 139.3600 | 0.1394 | (14.941) | 0 | 0 | 0 |
| 2015/08/31 | R214 | 05/11/2015 | 8.01 | Call | Bond Future | 170.2500 | 0.1702 | 145.0600 | 0.1451 | (14.796) | 0 | 0 | 0 |
| 2015/08/31 | R214 | 04/02/2016 | | | Bond Future | 8.9730 | 78.3982 | 8.9883 | 78.2776 | 0.170 | 0.0000 | 0.0000 | 4,620 |
| 2015/08/31 | R214 | 04/02/2016 | 7.99 | Put | Bond Future | 9,110.4500 | 9.1104 | 9,190.5200 | 9.1905 | 0.879 | 0 | 0 | 0 |
| 2015/08/31 | R214 | 04/02/2016 | 8.00 | Call | Bond Future | 647.6700 | 0.6477 | 606.6200 | 0.6066 | (6.338) | 0 | 0 | 0 |
| 2015/08/31 | R214 | 04/02/2016 | 8.01 | Call | Bond Future | 661.6400 | 0.6616 | 620.0100 | 0.6200 | (6.292) | 0 | 0 | 0 |
| 2015/08/31 | R214 | 04/02/2016 | 7.99 | Call | Bond Future | 634.5500 | 0.6345 | 594.0500 | 0.5941 | (6.382) | 0 | 0 | 0 |
| 2015/08/31 | R214 | 04/02/2016 | 8.01 | Put | Bond Future | 8,950.2100 | 8.9502 | 9,029.1500 | 9.0291 | 0.882 | 0 | 0 | 0 |
| 2015/08/31 | R214 | 04/02/2016 | 8.00 | Put | Bond Future | 9,029.8200 | 9.0298 | 9,109.3400 | 9.1093 | 0.881 | 0 | 0 | 0 |
| 2015/08/31 | R214 | 05/05/2016 | 9.01 | Call | Bond Future | 3,994.2500 | 3.9943 | 3,898.4200 | 3.8984 | (2.399) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/08/31 | R214 | 05/05/2016 | | | Bond Future | 9.0126 | 76.4995 | 9.0282 | 76.3769 | 0.174 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | R214 | 05/05/2016 | 8.99 | Call | Bond Future | 3,916.0300 | 3.9160 | 3,821.2300 | 3.8212 | (2.421) | 0 | 0 | 0 |
| 2015/08/31 | R214 | 05/05/2016 | 9.00 | Call | Bond Future | 3,954.1700 | 3.9542 | 3,858.9800 | 3.8590 | (2.407) | 0 | 0 | 0 |
| 2015/08/31 | R214 | 05/05/2016 | 8.99 | Put | Bond Future | 4,093.7400 | 4.0937 | 4,121.5300 | 4.1215 | 0.679 | 0 | 0 | 0 |
| 2015/08/31 | R214 | 05/05/2016 | 9.01 | Put | Bond Future | 4,014.6600 | 4.0147 | 4,041.4200 | 4.0414 | 0.667 | 0 | 0 | 0 |
| 2015/08/31 | R214 | 05/05/2016 | 9.00 | Put | Bond Future | 4,053.1600 | 4.0532 | 4,080.5600 | 4.0806 | 0.676 | 0 | 0 | 0 |
| 2015/08/31 | R248 | 05/11/2015 | 8.01 | Put | Bond Future | 10,958.5300 | 10.9585 | 11,109.2100 | 11.1092 | 1.375 | 0 | 0 | 0 |
| 2015/08/31 | R248 | 05/11/2015 | | | Bond Future | 8.9836 | 99.2449 | 8.9983 | 99.0942 | 0.164 | 0.0000 | 0.0000 | 48,532 |
| 2015/08/31 | R248 | 05/11/2015 | 8.00 | Put | Bond Future | 11,081.9900 | 11.0820 | 11,232.6700 | 11.2327 | 1.360 | 0 | 0 | 0 |
| 2015/08/31 | R248 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R248 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R248 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R248 | 05/11/2015 | 7.99 | Put | Bond Future | 11,205.7000 | 11.2057 | 11,356.3800 | 11.3564 | 1.345 | 0 | 0 | 0 |
| 2015/08/31 | R248 | 04/02/2016 | 8.99 | Put | Bond Future | 467.1900 | 0.4672 | 621.8700 | 0.6219 | 33.109 | 0 | 0 | 0 |
| 2015/08/31 | R248 | 04/02/2016 | | | Bond Future | 9.0359 | 100.9292 | 9.0511 | 100.7745 | 0.169 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | R248 | 04/02/2016 | 9.00 | Put | Bond Future | 364.9800 | 0.3650 | 519.6600 | 0.5197 | 42.380 | 0 | 0 | 0 |
| 2015/08/31 | R248 | 04/02/2016 | 9.01 | Put | Bond Future | 262.9600 | 0.2630 | 417.6400 | 0.4176 | 58.823 | 0 | 0 | 0 |
| 2015/08/31 | R248 | 04/02/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R248 | 04/02/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R248 | 04/02/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R248 | 05/05/2016 | | | Bond Future | 9.0770 | 98.2913 | 9.0926 | 98.1340 | 0.173 | 0.0000 | 0.0000 | 0 |
| 2015/08/31 | R248 | 05/05/2016 | 8.99 | Put | Bond Future | 881.8300 | 0.8818 | 1,039.0900 | 1.0391 | 17.833 | 0 | 0 | 0 |
| 2015/08/31 | R248 | 05/05/2016 | 9.01 | Put | Bond Future | 677.8400 | 0.6778 | 835.1000 | 0.8351 | 23.200 | 0 | 0 | 0 |
| 2015/08/31 | R248 | 05/05/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R248 | 05/05/2016 | 9.00 | Put | Bond Future | 779.7400 | 0.7797 | 937.0000 | 0.9370 | 20.168 | 0 | 0 | 0 |
| 2015/08/31 | R248 | 05/05/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/08/31 | R248 | 05/05/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

Total

516032