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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/09/2015 TO 21/09/2015

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

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/09/21 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | 2025 | 05/11/2015 | 123.01 | Put | Bond Future | 939.9000 | 0.9399 | 936.3400 | 0.9363 | (0.379) | 0 | 0 | 0 |
| 2015/09/21 | 2025 | 05/11/2015 | | | Bond Future | 122.0701 | 122.0701 | 122.0737 | 122.0737 | 0.003 | 0.0000 | 0.0000 | 544 |
| 2015/09/21 | 2025 | 05/11/2015 | 123.00 | Put | Bond Future | 929.9000 | 0.9299 | 926.3400 | 0.9263 | (0.383) | 0 | 0 | 0 |
| 2015/09/21 | 2025 | 05/11/2015 | 123.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2025 | 05/11/2015 | 122.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2025 | 05/11/2015 | 123.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2025 | 05/11/2015 | 122.99 | Put | Bond Future | 919.9000 | 0.9199 | 916.3400 | 0.9163 | (0.387) | 0 | 0 | 0 |
| 2015/09/21 | 2025 | 04/02/2016 | 126.01 | Put | Bond Future | 3,105.4100 | 3.1054 | 3,104.9100 | 3.1049 | (0.016) | 0 | 0 | 0 |
| 2015/09/21 | 2025 | 04/02/2016 | | | Bond Future | 122.9046 | 122.9046 | 122.9051 | 122.9051 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | 2025 | 04/02/2016 | 126.00 | Put | Bond Future | 3,095.4100 | 3.0954 | 3,094.9100 | 3.0949 | (0.016) | 0 | 0 | 0 |
| 2015/09/21 | 2025 | 04/02/2016 | 126.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2025 | 04/02/2016 | 125.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2025 | 04/02/2016 | 126.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2025 | 04/02/2016 | 125.99 | Put | Bond Future | 3,085.4100 | 3.0854 | 3,084.9100 | 3.0849 | (0.016) | 0 | 0 | 0 |
| 2015/09/21 | 2030 | 05/11/2015 | 8.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2030 | 05/11/2015 | | | Bond Future | 8.7639 | 96.0533 | 8.7829 | 95.9075 | 0.216 | 0.0000 | 0.0000 | 9,973 |
| 2015/09/21 | 2030 | 05/11/2015 | 8.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2030 | 05/11/2015 | 8.49 | Put | Bond Future | 2,140.9400 | 2.1409 | 2,286.7300 | 2.2867 | 6.810 | 0 | 0 | 0 |
| 2015/09/21 | 2030 | 05/11/2015 | 8.51 | Put | Bond Future | 1,982.3100 | 1.9823 | 2,128.1000 | 2.1281 | 7.355 | 0 | 0 | 0 |
| 2015/09/21 | 2030 | 05/11/2015 | 8.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2030 | 05/11/2015 | 8.50 | Put | Bond Future | 2,061.5800 | 2.0616 | 2,207.3700 | 2.2074 | 7.072 | 0 | 0 | 0 |
| 2015/09/21 | 2030 | 04/02/2016 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2030 | 04/02/2016 | | | Bond Future | 8.8228 | 93.6581 | 8.8427 | 93.5075 | 0.226 | 0.0000 | 0.0000 | 400 |
| 2015/09/21 | 2030 | 04/02/2016 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2030 | 04/02/2016 | 8.74 | Put | Bond Future | 630.5700 | 0.6306 | 781.1600 | 0.7812 | 23.882 | 0 | 0 | 0 |
| 2015/09/21 | 2030 | 04/02/2016 | 8.76 | Put | Bond Future | 477.7900 | 0.4778 | 628.3800 | 0.6284 | 31.518 | 0 | 0 | 0 |
| 2015/09/21 | 2030 | 04/02/2016 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2030 | 04/02/2016 | 8.75 | Put | Bond Future | 554.1300 | 0.5541 | 704.7200 | 0.7047 | 27.176 | 0 | 0 | 0 |
| 2015/09/21 | 2032 | 05/11/2015 | | | Bond Future | 8.8536 | 95.7398 | 8.8725 | 95.5838 | 0.214 | 0.0000 | 0.0000 | 1,579 |
| 2015/09/21 | 2032 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2032 | 05/11/2015 | 7.99 | Put | Bond Future | 7,523.2200 | 7.5232 | 7,679.2700 | 7.6793 | 2.074 | 0 | 0 | 0 |
| 2015/09/21 | 2032 | 05/11/2015 | 8.01 | Put | Bond Future | 7,339.3800 | 7.3394 | 7,495.4300 | 7.4954 | 2.126 | 0 | 0 | 0 |
| 2015/09/21 | 2032 | 05/11/2015 | 8.00 | Put | Bond Future | 7,431.2400 | 7.4312 | 7,587.2900 | 7.5873 | 2.100 | 0 | 0 | 0 |
| 2015/09/21 | 2032 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2032 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2032 | 04/02/2016 | | | Bond Future | 8.9122 | 97.3459 | 8.9321 | 97.1849 | 0.223 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | 2032 | 04/02/2016 | 8.69 | Put | Bond Future | 1,831.4300 | 1.8314 | 1,992.4700 | 1.9925 | 8.793 | 0 | 0 | 0 |
| 2015/09/21 | 2032 | 04/02/2016 | 8.71 | Put | Bond Future | 1,664.4900 | 1.6645 | 1,825.5300 | 1.8255 | 9.675 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/09/21 | 2032 | 04/02/2016 | 8.70 | Put | Bond Future | 1,747.9100 | 1.7479 | 1,908.9500 | 1.9090 | 9.213 | 0 | 0 | 0 |
| 2015/09/21 | 2032 | 04/02/2016 | 8.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2032 | 04/02/2016 | 8.69 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2032 | 04/02/2016 | 8.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2032 | 05/05/2016 | | | Bond Future | 8.9616 | 94.9176 | 8.9820 | 94.7536 | 0.228 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | 2032 | 05/05/2016 | 8.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2032 | 05/05/2016 | 9.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2032 | 05/05/2016 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2032 | 05/05/2016 | 9.01 | Call | Bond Future | 387.3300 | 0.3873 | 223.3800 | 0.2234 | (42.328) | 0 | 0 | 0 |
| 2015/09/21 | 2032 | 05/05/2016 | 8.99 | Call | Bond Future | 227.6300 | 0.2276 | 63.6800 | 0.0637 | (72.025) | 0 | 0 | 0 |
| 2015/09/21 | 2032 | 05/05/2016 | 9.00 | Call | Bond Future | 307.5300 | 0.3075 | 143.5800 | 0.1436 | (53.312) | 0 | 0 | 0 |
| 2015/09/21 | 2033 | 05/11/2015 | 102.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2033 | 05/11/2015 | | | Bond Future | 102.8853 | 102.8853 | 102.7365 | 102.7365 | (0.145) | 0.0000 | 0.0000 | 100 |
| 2015/09/21 | 2033 | 05/11/2015 | 102.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2033 | 05/11/2015 | 102.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2033 | 05/11/2015 | 102.40 | Call | Bond Future | 485.2800 | 0.4853 | 336.4800 | 0.3365 | (30.663) | 0 | 0 | 0 |
| 2015/09/21 | 2033 | 05/11/2015 | 102.41 | Call | Bond Future | 475.2800 | 0.4753 | 326.4800 | 0.3265 | (31.308) | 0 | 0 | 0 |
| 2015/09/21 | 2033 | 05/11/2015 | 102.39 | Call | Bond Future | 495.2800 | 0.4953 | 346.4800 | 0.3465 | (30.044) | 0 | 0 | 0 |
| 2015/09/21 | 2033 | 04/02/2016 | 102.40 | Call | Bond Future | 2,219.6700 | 2.2197 | 2,065.5800 | 2.0656 | (6.942) | 0 | 0 | 0 |
| 2015/09/21 | 2033 | 04/02/2016 | | | Bond Future | 104.6197 | 104.6197 | 104.4656 | 104.4656 | (0.147) | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | 2033 | 04/02/2016 | 102.41 | Call | Bond Future | 2,209.6700 | 2.2097 | 2,055.5800 | 2.0556 | (6.973) | 0 | 0 | 0 |
| 2015/09/21 | 2033 | 04/02/2016 | 102.39 | Call | Bond Future | 2,229.6700 | 2.2297 | 2,075.5800 | 2.0756 | (6.911) | 0 | 0 | 0 |
| 2015/09/21 | 2033 | 04/02/2016 | 102.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2033 | 04/02/2016 | 102.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2033 | 04/02/2016 | 102.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2033 | 05/05/2016 | | | Bond Future | 105.4959 | 105.4959 | 105.3389 | 105.3389 | (0.149) | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | 2033 | 05/05/2016 | 102.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2033 | 05/05/2016 | 102.40 | Call | Bond Future | 3,095.9000 | 3.0959 | 2,938.8900 | 2.9389 | (5.072) | 0 | 0 | 0 |
| 2015/09/21 | 2033 | 05/05/2016 | 102.41 | Call | Bond Future | 3,085.9000 | 3.0859 | 2,928.8900 | 2.9289 | (5.088) | 0 | 0 | 0 |
| 2015/09/21 | 2033 | 05/05/2016 | 102.39 | Call | Bond Future | 3,105.9000 | 3.1059 | 2,948.8900 | 2.9489 | (5.055) | 0 | 0 | 0 |
| 2015/09/21 | 2033 | 05/05/2016 | 102.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2033 | 05/05/2016 | 102.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2037 | 05/11/2015 | 7.99 | Put | Bond Future | 9,665.7000 | 9.6657 | 9,838.0900 | 9.8381 | 1.784 | 0 | 0 | 0 |
| 2015/09/21 | 2037 | 05/11/2015 | 8.01 | Put | Bond Future | 9,455.1100 | 9.4551 | 9,627.5000 | 9.6275 | 1.823 | 0 | 0 | 0 |
| 2015/09/21 | 2037 | 05/11/2015 | | | Bond Future | 8.9771 | 97.8423 | 8.9961 | 97.6699 | 0.212 | 0.0000 | 0.0000 | 49,825 |
| 2015/09/21 | 2037 | 05/11/2015 | 8.00 | Put | Bond Future | 9,560.3200 | 9.5603 | 9,732.7100 | 9.7327 | 1.803 | 0 | 0 | 0 |
| 2015/09/21 | 2037 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2037 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2037 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2037 | 04/02/2016 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2037 | 04/02/2016 | 8.75 | Put | Bond Future | 2,596.1400 | 2.5961 | 2,773.7600 | 2.7738 | 6.842 | 0 | 0 | 0 |
| 2015/09/21 | 2037 | 04/02/2016 | | | Bond Future | 9.0334 | 95.2267 | 9.0532 | 95.0490 | 0.220 | 0.0000 | 0.0000 | 370 |
| 2015/09/21 | 2037 | 04/02/2016 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2037 | 04/02/2016 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2037 | 04/02/2016 | 8.74 | Put | Bond Future | 2,689.7600 | 2.6898 | 2,867.3800 | 2.8674 | 6.604 | 0 | 0 | 0 |
| 2015/09/21 | 2037 | 04/02/2016 | 8.76 | Put | Bond Future | 2,502.6500 | 2.5026 | 2,680.2700 | 2.6803 | 7.097 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/09/21 | 2037 | 05/05/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2037 | 05/05/2016 | 9.00 | Put | Bond Future | 733.4800 | 0.7335 | 914.3200 | 0.9143 | 24.655 | 0 | 0 | 0 |
| 2015/09/21 | 2037 | 05/05/2016 | | | Bond Future | 9.0822 | 96.9190 | 9.1026 | 96.7382 | 0.225 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | 2037 | 05/05/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2037 | 05/05/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2037 | 05/05/2016 | 8.99 | Put | Bond Future | 823.3600 | 0.8234 | 1,004.2000 | 1.0042 | 21.964 | 0 | 0 | 0 |
| 2015/09/21 | 2037 | 05/05/2016 | 9.01 | Put | Bond Future | 643.7300 | 0.6437 | 824.5700 | 0.8246 | 28.093 | 0 | 0 | 0 |
| 2015/09/21 | 2038 | 05/11/2015 | | | Bond Future | 125.5473 | 125.5473 | 125.5523 | 125.5523 | 0.004 | 0.0000 | 0.0000 | 7,020 |
| 2015/09/21 | 2038 | 05/11/2015 | 134.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2038 | 05/11/2015 | 133.99 | Put | Bond Future | 8,442.7100 | 8.4427 | 8,437.6800 | 8.4377 | (0.060) | 0 | 0 | 0 |
| 2015/09/21 | 2038 | 05/11/2015 | 134.01 | Put | Bond Future | 8,462.7100 | 8.4627 | 8,457.6800 | 8.4577 | (0.059) | 0 | 0 | 0 |
| 2015/09/21 | 2038 | 05/11/2015 | 134.00 | Put | Bond Future | 8,452.7100 | 8.4527 | 8,447.6800 | 8.4477 | (0.060) | 0 | 0 | 0 |
| 2015/09/21 | 2038 | 05/11/2015 | 134.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2038 | 05/11/2015 | 133.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2038 | 04/02/2016 | | | Bond Future | 126.2875 | 126.2875 | 126.2893 | 126.2893 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | 2038 | 04/02/2016 | 131.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2038 | 04/02/2016 | 130.99 | Put | Bond Future | 4,702.4600 | 4.7025 | 4,700.7100 | 4.7007 | (0.037) | 0 | 0 | 0 |
| 2015/09/21 | 2038 | 04/02/2016 | 131.01 | Put | Bond Future | 4,722.4600 | 4.7225 | 4,720.7100 | 4.7207 | (0.037) | 0 | 0 | 0 |
| 2015/09/21 | 2038 | 04/02/2016 | 131.00 | Put | Bond Future | 4,712.4600 | 4.7125 | 4,710.7100 | 4.7107 | (0.037) | 0 | 0 | 0 |
| 2015/09/21 | 2038 | 04/02/2016 | 131.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2038 | 04/02/2016 | 130.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2044 | 05/11/2015 | | | Bond Future | 9.0053 | 99.8028 | 9.0243 | 99.6133 | 0.212 | 0.0000 | 0.0000 | 17,486 |
| 2015/09/21 | 2044 | 05/11/2015 | 8.24 | Put | Bond Future | 8,156.1700 | 8.1562 | 8,345.7500 | 8.3458 | 2.324 | 0 | 0 | 0 |
| 2015/09/21 | 2044 | 05/11/2015 | 8.26 | Put | Bond Future | 7,928.6100 | 7.9286 | 8,118.1900 | 8.1182 | 2.391 | 0 | 0 | 0 |
| 2015/09/21 | 2044 | 05/11/2015 | 8.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2044 | 05/11/2015 | 8.25 | Put | Bond Future | 8,042.2800 | 8.0423 | 8,231.8600 | 8.2319 | 2.357 | 0 | 0 | 0 |
| 2015/09/21 | 2044 | 05/11/2015 | 8.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2044 | 05/11/2015 | 8.26 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2044 | 04/02/2016 | 8.99 | Put | Bond Future | 675.4000 | 0.6754 | 870.6200 | 0.8706 | 28.904 | 0 | 0 | 0 |
| 2015/09/21 | 2044 | 04/02/2016 | | | Bond Future | 9.0582 | 97.0949 | 9.0780 | 96.8997 | 0.219 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | 2044 | 04/02/2016 | 9.01 | Put | Bond Future | 476.4800 | 0.4765 | 671.7000 | 0.6717 | 40.971 | 0 | 0 | 0 |
| 2015/09/21 | 2044 | 04/02/2016 | 9.00 | Put | Bond Future | 575.8500 | 0.5759 | 771.0700 | 0.7711 | 33.901 | 0 | 0 | 0 |
| 2015/09/21 | 2044 | 04/02/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2044 | 04/02/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2044 | 04/02/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2044 | 05/05/2016 | 8.99 | Put | Bond Future | 1,123.0400 | 1.1230 | 1,321.7400 | 1.3217 | 17.693 | 0 | 0 | 0 |
| 2015/09/21 | 2044 | 05/05/2016 | | | Bond Future | 9.1040 | 98.8205 | 9.1244 | 98.6218 | 0.224 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | 2044 | 05/05/2016 | 9.01 | Put | Bond Future | 924.4800 | 0.9245 | 1,123.1800 | 1.1232 | 21.493 | 0 | 0 | 0 |
| 2015/09/21 | 2044 | 05/05/2016 | 9.00 | Put | Bond Future | 1,023.6700 | 1.0237 | 1,222.3700 | 1.2224 | 19.411 | 0 | 0 | 0 |
| 2015/09/21 | 2044 | 05/05/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2044 | 05/05/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2044 | 05/05/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2046 | 05/11/2015 | 132.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2046 | 05/11/2015 | | | Bond Future | 124.9174 | 124.9174 | 124.9225 | 124.9225 | 0.004 | 0.0000 | 0.0000 | 6,432 |
| 2015/09/21 | 2046 | 05/11/2015 | 133.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/09/21 | 2046 | 05/11/2015 | 133.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2046 | 05/11/2015 | 132.99 | Put | Bond Future | 8,072.6400 | 8.0726 | 8,067.5000 | 8.0675 | (0.064) | 0 | 0 | 0 |
| 2015/09/21 | 2046 | 05/11/2015 | 133.01 | Put | Bond Future | 8,092.6400 | 8.0926 | 8,087.5000 | 8.0875 | (0.064) | 0 | 0 | 0 |
| 2015/09/21 | 2046 | 05/11/2015 | 133.00 | Put | Bond Future | 8,082.6400 | 8.0826 | 8,077.5000 | 8.0775 | (0.064) | 0 | 0 | 0 |
| 2015/09/21 | 2046 | 04/02/2016 | 127.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2046 | 04/02/2016 | | | Bond Future | 127.0231 | 127.0231 | 127.0253 | 127.0253 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | 2046 | 04/02/2016 | 128.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2046 | 04/02/2016 | 128.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2046 | 04/02/2016 | 127.99 | Put | Bond Future | 966.9200 | 0.9669 | 964.7400 | 0.9647 | (0.225) | 0 | 0 | 0 |
| 2015/09/21 | 2046 | 04/02/2016 | 128.01 | Put | Bond Future | 986.9200 | 0.9869 | 984.7400 | 0.9847 | (0.221) | 0 | 0 | 0 |
| 2015/09/21 | 2046 | 04/02/2016 | 128.00 | Put | Bond Future | 976.9200 | 0.9769 | 974.7400 | 0.9747 | (0.223) | 0 | 0 | 0 |
| 2015/09/21 | 2050 | 05/11/2015 | | | Bond Future | 132.9567 | 132.9567 | 132.9626 | 132.9626 | 0.005 | 0.0000 | 0.0000 | 4,911 |
| 2015/09/21 | 2050 | 05/11/2015 | 145.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2050 | 05/11/2015 | 144.99 | Put | Bond Future | 12,033.3500 | 12.0334 | 12,027.3600 | 12.0274 | (0.050) | 0 | 0 | 0 |
| 2015/09/21 | 2050 | 05/11/2015 | 145.01 | Put | Bond Future | 12,053.3500 | 12.0534 | 12,047.3600 | 12.0474 | (0.050) | 0 | 0 | 0 |
| 2015/09/21 | 2050 | 05/11/2015 | 145.00 | Put | Bond Future | 12,043.3500 | 12.0434 | 12,037.3600 | 12.0374 | (0.050) | 0 | 0 | 0 |
| 2015/09/21 | 2050 | 05/11/2015 | 145.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2050 | 05/11/2015 | 144.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2050 | 04/02/2016 | | | Bond Future | 133.6619 | 133.6619 | 133.6644 | 133.6644 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | 2050 | 04/02/2016 | 138.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2050 | 04/02/2016 | 137.99 | Put | Bond Future | 4,328.0900 | 4.3281 | 4,325.5600 | 4.3256 | (0.058) | 0 | 0 | 0 |
| 2015/09/21 | 2050 | 04/02/2016 | 138.01 | Put | Bond Future | 4,348.0900 | 4.3481 | 4,345.5600 | 4.3456 | (0.058) | 0 | 0 | 0 |
| 2015/09/21 | 2050 | 04/02/2016 | 138.00 | Put | Bond Future | 4,338.0900 | 4.3381 | 4,335.5600 | 4.3356 | (0.058) | 0 | 0 | 0 |
| 2015/09/21 | 2050 | 04/02/2016 | 138.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 2050 | 04/02/2016 | 137.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | AL37 | 05/11/2015 | | | Index Future | 465.2470 | 465.2470 | 465.2090 | 465.2090 | (0.008) | 0.0000 | 0.0000 | 3 |
| 2015/09/21 | AL37 | 04/02/2016 | | | Index Future | 473.0520 | 473.0520 | 473.0000 | 473.0000 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | AL7T | 05/11/2015 | | | Index Future | 547.8770 | 547.8770 | 547.5020 | 547.5020 | (0.068) | 0.0000 | 0.0000 | 1 |
| 2015/09/21 | AL7T | 04/02/2016 | | | Index Future | 557.0670 | 557.0670 | 556.6720 | 556.6720 | (0.071) | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | ALBI | 05/11/2015 | | | Index Future | 500.6800 | 500.6800 | 500.1640 | 500.1640 | (0.103) | 0.0000 | 0.0000 | 453 |
| 2015/09/21 | ALBI | 04/02/2016 | | | Index Future | 509.0790 | 509.0790 | 508.5400 | 508.5400 | (0.106) | 0.0000 | 0.0000 | 146 |
| 2015/09/21 | ALBI | 05/05/2016 | | | Index Future | 518.1160 | 518.1160 | 517.5650 | 517.5650 | (0.106) | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/09/21 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C213 | 28/02/2031 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/09/21 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | EL28 | 05/11/2015 | 126.99 | Put | Bond Future | 2,316.4500 | 2.3165 | 2,309.2700 | 2.3093 | (0.310) | 0 | 0 | 0 |
| 2015/09/21 | EL28 | 05/11/2015 | | | Bond Future | 124.6735 | 124.6735 | 124.6807 | 124.6807 | 0.006 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | EL28 | 05/11/2015 | 127.01 | Put | Bond Future | 2,336.4500 | 2.3365 | 2,329.2700 | 2.3293 | (0.307) | 0 | 0 | 0 |
| 2015/09/21 | EL28 | 05/11/2015 | 126.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | EL28 | 05/11/2015 | 127.00 | Put | Bond Future | 2,326.4500 | 2.3265 | 2,319.2700 | 2.3193 | (0.309) | 0 | 0 | 0 |
| 2015/09/21 | EL28 | 05/11/2015 | 127.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | EL28 | 05/11/2015 | 127.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | EL28 | 04/02/2016 | 128.99 | Put | Bond Future | 2,214.5600 | 2.2146 | 2,210.6000 | 2.2106 | (0.179) | 0 | 0 | 0 |
| 2015/09/21 | EL28 | 04/02/2016 | | | Bond Future | 126.7754 | 126.7754 | 126.7794 | 126.7794 | 0.003 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | EL28 | 04/02/2016 | 129.01 | Put | Bond Future | 2,234.5600 | 2.2346 | 2,230.6000 | 2.2306 | (0.177) | 0 | 0 | 0 |
| 2015/09/21 | EL28 | 04/02/2016 | 128.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | EL28 | 04/02/2016 | 129.00 | Put | Bond Future | 2,224.5600 | 2.2246 | 2,220.6000 | 2.2206 | (0.178) | 0 | 0 | 0 |
| 2015/09/21 | EL28 | 04/02/2016 | 129.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | EL28 | 04/02/2016 | 129.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | ES33 | 05/11/2015 | 9.00 | Put | Bond Future | 6,534.0400 | 6.5340 | 6,663.2500 | 6.6633 | 1.977 | 0 | 0 | 0 |
| 2015/09/21 | ES33 | 05/11/2015 | | | Bond Future | 9.8737 | 81.3993 | 9.8920 | 81.2701 | 0.186 | 0.0000 | 0.0000 | 6,441 |
| 2015/09/21 | ES33 | 05/11/2015 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | ES33 | 05/11/2015 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | ES33 | 05/11/2015 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | ES33 | 05/11/2015 | 8.99 | Put | Bond Future | 6,613.3700 | 6.6134 | 6,742.5800 | 6.7426 | 1.954 | 0 | 0 | 0 |
| 2015/09/21 | ES33 | 05/11/2015 | 9.01 | Put | Bond Future | 6,454.8100 | 6.4548 | 6,584.0200 | 6.5840 | 2.002 | 0 | 0 | 0 |
| 2015/09/21 | ES33 | 04/02/2016 | 10.01 | Call | Bond Future | 329.3600 | 0.3294 | 196.0500 | 0.1961 | (40.475) | 0 | 0 | 0 |
| 2015/09/21 | ES33 | 04/02/2016 | | | Bond Future | 9.9624 | 82.7648 | 9.9816 | 82.6315 | 0.193 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | ES33 | 04/02/2016 | 9.99 | Call | Bond Future | 191.2300 | 0.1912 | 57.9200 | 0.0579 | (69.712) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/09/21 | ES33 | 04/02/2016 | 10.00 | Call | Bond Future | 260.3400 | 0.2603 | 127.0300 | 0.1270 | (51.206) | 0 | 0 | 0 |
| 2015/09/21 | ES33 | 04/02/2016 | 9.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | ES33 | 04/02/2016 | 10.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | ES33 | 04/02/2016 | 10.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | ES33 | 05/05/2016 | 10.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | ES33 | 05/05/2016 | | | Bond Future | 10.0405 | 80.4442 | 10.0603 | 80.3084 | 0.198 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | ES33 | 05/05/2016 | 9.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | ES33 | 05/05/2016 | 10.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | ES33 | 05/05/2016 | 9.99 | Put | Bond Future | 346.7100 | 0.3467 | 482.4900 | 0.4825 | 39.162 | 0 | 0 | 0 |
| 2015/09/21 | ES33 | 05/05/2016 | 10.01 | Put | Bond Future | 209.0700 | 0.2091 | 344.8500 | 0.3448 | 64.945 | 0 | 0 | 0 |
| 2015/09/21 | ES33 | 05/05/2016 | 10.00 | Put | Bond Future | 277.8400 | 0.2778 | 413.6200 | 0.4136 | 48.870 | 0 | 0 | 0 |
| 2015/09/21 | GOVI | 05/11/2015 | 530.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | GOVI | 05/11/2015 | | | GOVI | 497.2380 | 497.2380 | 496.8030 | 496.8030 | (0.087) | 0.0000 | 0.0000 | 449 |
| 2015/09/21 | GOVI | 05/11/2015 | 530.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | GOVI | 05/11/2015 | 529.99 | Put | GOVI | 327,520.0000 | 32.7520 | 331,870.0000 | 33.1870 | 1.328 | 0 | 0 | 0 |
| 2015/09/21 | GOVI | 05/11/2015 | 530.01 | Put | GOVI | 327,720.0000 | 32.7720 | 332,070.0000 | 33.2070 | 1.327 | 0 | 0 | 0 |
| 2015/09/21 | GOVI | 05/11/2015 | 529.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | GOVI | 05/11/2015 | 530.00 | Put | GOVI | 327,620.0000 | 32.7620 | 331,970.0000 | 33.1970 | 1.328 | 0 | 0 | 0 |
| 2015/09/21 | GOVI | 04/02/2016 | 512.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | GOVI | 04/02/2016 | | | GOVI | 505.5790 | 505.5790 | 505.1240 | 505.1240 | (0.090) | 0.0000 | 0.0000 | 26 |
| 2015/09/21 | GOVI | 04/02/2016 | 511.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | GOVI | 04/02/2016 | 512.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | GOVI | 04/02/2016 | 511.99 | Put | GOVI | 64,110.0000 | 6.4110 | 68,660.0000 | 6.8660 | 7.097 | 0 | 0 | 0 |
| 2015/09/21 | GOVI | 04/02/2016 | 512.01 | Put | GOVI | 64,310.0000 | 6.4310 | 68,860.0000 | 6.8860 | 7.075 | 0 | 0 | 0 |
| 2015/09/21 | GOVI | 04/02/2016 | 512.00 | Put | GOVI | 64,210.0000 | 6.4210 | 68,760.0000 | 6.8760 | 7.086 | 0 | 0 | 0 |
| 2015/09/21 | GOVI | 05/05/2016 | 518.01 | Put | GOVI | 34,570.0000 | 3.4570 | 39,220.0000 | 3.9220 | 13.451 | 0 | 0 | 0 |
| 2015/09/21 | GOVI | 05/05/2016 | | | GOVI | 514.5530 | 514.5530 | 514.0880 | 514.0880 | (0.090) | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | GOVI | 05/05/2016 | 518.00 | Put | GOVI | 34,470.0000 | 3.4470 | 39,120.0000 | 3.9120 | 13.490 | 0 | 0 | 0 |
| 2015/09/21 | GOVI | 05/05/2016 | 518.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | GOVI | 05/05/2016 | 517.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | GOVI | 05/05/2016 | 518.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | GOVI | 05/05/2016 | 517.99 | Put | GOVI | 34,370.0000 | 3.4370 | 39,020.0000 | 3.9020 | 13.529 | 0 | 0 | 0 |
| 2015/09/21 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | IGOV | 05/11/2015 | | | Index Future | 230.9030 | 230.9030 | 230.9840 | 230.9840 | 0.035 | 0.0000 | 0.0000 | 969 |
| 2015/09/21 | IGOV | 04/02/2016 | | | Index Future | 234.7960 | 234.7960 | 234.8710 | 234.8710 | 0.032 | 0.0000 | 0.0000 | 82 |
| 2015/09/21 | IGOV | 05/05/2016 | | | Index Future | 238.9820 | 238.9820 | 239.0580 | 239.0580 | 0.032 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | ILBI | 05/11/2015 | | | Index Future | 626.1010 | 626.1010 | 626.4250 | 626.4250 | 0.052 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | ILBI | 04/02/2016 | | | Index Future | 636.7950 | 636.7950 | 637.1200 | 637.1200 | 0.051 | 0.0000 | 0.0000 | 160 |
| 2015/09/21 | IS01 | 19/12/2016 | | | Interest Rate Swap | 99.8393 | 99.8393 | 99.8513 | 99.8513 | 0.012 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | IS02 | 18/12/2017 | | | Interest Rate Swap | 99.9030 | 99.9030 | 99.9331 | 99.9331 | 0.030 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/09/21 | IS05 | 17/12/2020 | | | Interest Rate Swap | 99.3388 | 99.3388 | 99.4572 | 99.4572 | 0.119 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | IS10 | 17/12/2025 | | | Interest Rate Swap | 100.6722 | 100.6722 | 100.8107 | 100.8107 | 0.138 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | JBAF | 21/10/2015 | | | Jibar Tradeable Future | 6.4400 | 93.5600 | 6.4400 | 93.5600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | JBAF | 18/11/2015 | | | Jibar Tradeable Future | 6.4700 | 93.5300 | 6.4700 | 93.5300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | JBAF | 15/12/2015 | | | Jibar Tradeable Future | 6.6200 | 93.3800 | 6.6200 | 93.3800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | JBAF | 20/01/2016 | | | Jibar Tradeable Future | 6.6600 | 93.3400 | 6.6600 | 93.3400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | JBAF | 17/02/2016 | | | Jibar Tradeable Future | 6.7800 | 93.2200 | 6.7800 | 93.2200 | 0.000 | 0.0000 | 0.0000 | 2,000 |
| 2015/09/21 | JBAF | 16/03/2016 | | | Jibar Tradeable Future | 6.8100 | 93.1900 | 6.8100 | 93.1900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | JBAF | 15/06/2016 | | | Jibar Tradeable Future | 7.1200 | 92.8800 | 7.1200 | 92.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | JBAF | 21/09/2016 | | | Jibar Tradeable Future | 7.3500 | 92.6500 | 7.3500 | 92.6500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | JBAF | 21/12/2016 | | | Jibar Tradeable Future | 7.5800 | 92.4200 | 7.5800 | 92.4200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | JBAF | 15/03/2017 | | | Jibar Tradeable Future | 7.7200 | 92.2800 | 7.7200 | 92.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | JBAF | 21/06/2017 | | | Jibar Tradeable Future | 7.8600 | 92.1400 | 7.8600 | 92.1400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | JBAF | 20/09/2017 | | | Jibar Tradeable Future | 7.9000 | 92.1000 | 7.9000 | 92.1000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | R023 | 05/11/2015 | | | Bond Future | 8.2260 | 98.9264 | 8.2295 | 98.9077 | 0.043 | 0.0000 | 0.0000 | 14,033 |
| 2015/09/21 | R023 | 05/11/2015 | 7.99 | Put | Bond Future | 1,817.7100 | 1.8177 | 1,800.2900 | 1.8003 | (0.958) | 0 | 0 | 0 |
| 2015/09/21 | R023 | 05/11/2015 | 8.01 | Put | Bond Future | 1,744.9800 | 1.7450 | 1,726.7000 | 1.7267 | (1.048) | 0 | 0 | 0 |
| 2015/09/21 | R023 | 05/11/2015 | 7.99 | Call | Bond Future | 550.9500 | 0.5509 | 514.9000 | 0.5149 | (6.543) | 0 | 0 | 0 |
| 2015/09/21 | R023 | 05/11/2015 | 8.00 | Put | Bond Future | 1,781.1400 | 1.7811 | 1,763.2800 | 1.7633 | (1.003) | 0 | 0 | 0 |
| 2015/09/21 | R023 | 05/11/2015 | 8.00 | Call | Bond Future | 568.4700 | 0.5685 | 531.9800 | 0.5320 | (6.419) | 0 | 0 | 0 |
| 2015/09/21 | R023 | 05/11/2015 | 8.01 | Call | Bond Future | 586.3700 | 0.5864 | 549.4600 | 0.5495 | (6.295) | 0 | 0 | 0 |
| 2015/09/21 | R023 | 04/02/2016 | 8.01 | Put | Bond Future | 2,536.1200 | 2.5361 | 2,532.4700 | 2.5325 | (0.144) | 0 | 0 | 0 |
| 2015/09/21 | R023 | 04/02/2016 | | | Bond Future | 8.2966 | 100.5859 | 8.3008 | 100.5645 | 0.050 | 0.0000 | 0.0000 | 1,050 |
| 2015/09/21 | R023 | 04/02/2016 | 8.00 | Put | Bond Future | 2,569.8000 | 2.5698 | 2,566.3300 | 2.5663 | (0.135) | 0 | 0 | 0 |
| 2015/09/21 | R023 | 04/02/2016 | 8.01 | Call | Bond Future | 1,041.4000 | 1.0414 | 1,016.4200 | 1.0164 | (2.399) | 0 | 0 | 0 |
| 2015/09/21 | R023 | 04/02/2016 | 7.99 | Call | Bond Future | 1,003.4300 | 1.0034 | 978.8200 | 0.9788 | (2.453) | 0 | 0 | 0 |
| 2015/09/21 | R023 | 04/02/2016 | 8.00 | Call | Bond Future | 1,022.4200 | 1.0224 | 997.6200 | 0.9976 | (2.426) | 0 | 0 | 0 |
| 2015/09/21 | R023 | 04/02/2016 | 7.99 | Put | Bond Future | 2,603.5100 | 2.6035 | 2,600.2300 | 2.6002 | (0.126) | 0 | 0 | 0 |
| 2015/09/21 | R023 | 05/05/2016 | | | Bond Future | 8.3457 | 98.4435 | 8.3500 | 98.4217 | 0.052 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | R023 | 05/05/2016 | 8.24 | Put | Bond Future | 2,497.4400 | 2.4974 | 2,494.4900 | 2.4945 | (0.118) | 0 | 0 | 0 |
| 2015/09/21 | R023 | 05/05/2016 | 8.26 | Put | Bond Future | 2,444.2100 | 2.4442 | 2,441.0800 | 2.4411 | (0.128) | 0 | 0 | 0 |
| 2015/09/21 | R023 | 05/05/2016 | 8.24 | Call | Bond Future | 1,965.4900 | 1.9655 | 1,940.7200 | 1.9407 | (1.260) | 0 | 0 | 0 |
| 2015/09/21 | R023 | 05/05/2016 | 8.25 | Put | Bond Future | 2,470.7300 | 2.4707 | 2,467.6900 | 2.4677 | (0.123) | 0 | 0 | 0 |
| 2015/09/21 | R023 | 05/05/2016 | 8.25 | Call | Bond Future | 1,989.2800 | 1.9893 | 1,964.4200 | 1.9644 | (1.250) | 0 | 0 | 0 |
| 2015/09/21 | R023 | 05/05/2016 | 8.26 | Call | Bond Future | 2,013.2300 | 2.0132 | 1,988.2800 | 1.9883 | (1.239) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/09/21 | R186 | 05/11/2015 | 7.75 | Put | Bond Future | 5,169.6100 | 5.1696 | 5,242.9600 | 5.2430 | 1.419 | 0 | 0 | 0 |
| 2015/09/21 | R186 | 05/11/2015 | 8.24 | Call | Bond Future | 1,209.7200 | 1.2097 | 1,114.4100 | 1.1144 | (7.879) | 0 | 0 | 0 |
| 2015/09/21 | R186 | 05/11/2015 | 8.25 | Put | Bond Future | 2,108.6400 | 2.1086 | 2,121.9500 | 2.1219 | 0.631 | 0 | 0 | 8,650 |
| 2015/09/21 | R186 | 05/11/2015 | 8.45 | Call | Bond Future | 2,021.1300 | 2.0211 | 1,907.0700 | 1.9071 | (5.643) | 0 | 0 | 200 |
| 2015/09/21 | R186 | 05/11/2015 | 8.75 | Call | Bond Future | 3,590.4500 | 3.5905 | 3,465.3800 | 3.4654 | (3.483) | 0 | 0 | 0 |
| 2015/09/21 | R186 | 05/11/2015 | 8.85 | Put | Bond Future | 415.1900 | 0.4152 | 399.6400 | 0.3996 | (3.745) | 0 | 0 | 2,283 |
| 2015/09/21 | R186 | 05/11/2015 | | | Bond Future | 8.3593 | 119.3552 | 8.3733 | 119.2455 | 0.167 | 8.3998 | 8.3998 | 32,726 |
| 2015/09/21 | R186 | 05/11/2015 | 8.00 | Put | Bond Future | 3,465.9300 | 3.4659 | 3,509.4300 | 3.5094 | 1.255 | 0 | 0 | 0 |
| 2015/09/21 | R186 | 05/11/2015 | 9.00 | Put | Bond Future | 252.1400 | 0.2521 | 238.2200 | 0.2382 | (5.521) | 0 | 0 | 2,600 |
| 2015/09/21 | R186 | 05/11/2015 | 8.22 | Call | Bond Future | 1,145.5500 | 1.1456 | 1,052.4500 | 1.0525 | (8.127) | 0 | 0 | 0 |
| 2015/09/21 | R186 | 05/11/2015 | 8.24 | Put | Bond Future | 2,155.4400 | 2.1554 | 2,169.8300 | 2.1698 | 0.668 | 0 | 0 | 0 |
| 2015/09/21 | R186 | 05/11/2015 | 8.35 | Put | Bond Future | 1,677.2200 | 1.6772 | 1,680.6800 | 1.6807 | 0.206 | 0 | 0 | 9,430 |
| 2015/09/21 | R186 | 05/11/2015 | 8.26 | Put | Bond Future | 2,062.6500 | 2.0626 | 2,074.9000 | 2.0749 | 0.594 | 0 | 0 | 0 |
| 2015/09/21 | R186 | 05/11/2015 | 8.50 | Put | Bond Future | 1,149.1600 | 1.1492 | 1,141.7200 | 1.1417 | (0.647) | 0 | 0 | 4,666 |
| 2015/09/21 | R186 | 05/11/2015 | 8.55 | Put | Bond Future | 1,006.3500 | 1.0064 | 996.3000 | 0.9963 | (0.999) | 0 | 0 | 4,667 |
| 2015/09/21 | R186 | 05/11/2015 | 7.73 | Call | Bond Future | 209.8200 | 0.2098 | 175.5400 | 0.1755 | (16.338) | 0 | 0 | 169 |
| 2015/09/21 | R186 | 05/11/2015 | 7.86 | Call | Bond Future | 354.5600 | 0.3546 | 305.8000 | 0.3058 | (13.752) | 0 | 0 | 674 |
| 2015/09/21 | R186 | 05/11/2015 | 8.35 | Call | Bond Future | 1,603.5800 | 1.6036 | 1,497.3400 | 1.4973 | (6.625) | 0 | 0 | 843 |
| 2015/09/21 | R186 | 05/11/2015 | 8.00 | Call | Bond Future | 586.0800 | 0.5861 | 519.8800 | 0.5199 | (11.295) | 0 | 0 | 200 |
| 2015/09/21 | R186 | 05/11/2015 | 8.45 | Put | Bond Future | 1,309.7000 | 1.3097 | 1,305.3400 | 1.3053 | (0.333) | 0 | 0 | 6,308 |
| 2015/09/21 | R186 | 05/11/2015 | 8.75 | Put | Bond Future | 567.2000 | 0.5672 | 551.8300 | 0.5518 | (2.710) | 0 | 0 | 10,200 |
| 2015/09/21 | R186 | 05/11/2015 | 8.85 | Call | Bond Future | 4,194.8400 | 4.1948 | 4,069.5900 | 4.0696 | (2.986) | 0 | 0 | 0 |
| 2015/09/21 | R186 | 05/11/2015 | 9.00 | Call | Bond Future | 5,153.3300 | 5.1533 | 5,029.7100 | 5.0297 | (2.399) | 0 | 0 | 0 |
| 2015/09/21 | R186 | 05/11/2015 | 7.73 | Put | Bond Future | 5,318.2100 | 5.3182 | 5,393.6300 | 5.3936 | 1.418 | 0 | 0 | 0 |
| 2015/09/21 | R186 | 05/11/2015 | 7.75 | Call | Bond Future | 228.2400 | 0.2282 | 191.8900 | 0.1919 | (15.926) | 0 | 0 | 1,200 |
| 2015/09/21 | R186 | 05/11/2015 | 7.86 | Put | Bond Future | 4,382.9000 | 4.3829 | 4,443.8400 | 4.4438 | 1.390 | 0 | 0 | 0 |
| 2015/09/21 | R186 | 05/11/2015 | 8.25 | Call | Bond Future | 1,242.5700 | 1.2426 | 1,146.1800 | 1.1462 | (7.757) | 0 | 0 | 0 |
| 2015/09/21 | R186 | 05/11/2015 | 8.22 | Put | Bond Future | 2,250.7900 | 2.2508 | 2,267.3900 | 2.2674 | 0.738 | 0 | 0 | 1,090 |
| 2015/09/21 | R186 | 05/11/2015 | 8.26 | Call | Bond Future | 1,276.1600 | 1.2762 | 1,178.7100 | 1.1787 | (7.636) | 0 | 0 | 0 |
| 2015/09/21 | R186 | 05/11/2015 | 8.50 | Call | Bond Future | 2,250.3900 | 2.2504 | 2,133.2500 | 2.1332 | (5.205) | 0 | 0 | 650 |
| 2015/09/21 | R186 | 05/11/2015 | 8.55 | Call | Bond Future | 2,495.5700 | 2.4956 | 2,375.8200 | 2.3758 | (4.799) | 0 | 0 | 0 |
| 2015/09/21 | R186 | 04/02/2016 | 7.50 | Call | Bond Future | 474.4800 | 0.4745 | 442.4300 | 0.4424 | (6.755) | 0 | 0 | 0 |
| 2015/09/21 | R186 | 04/02/2016 | | | Bond Future | 8.4164 | 116.0595 | 8.4313 | 115.9451 | 0.176 | 0.0000 | 0.0000 | 5,365 |
| 2015/09/21 | R186 | 04/02/2016 | 8.75 | Call | Bond Future | 4,140.5200 | 4.1405 | 4,038.3900 | 4.0384 | (2.467) | 0 | 0 | 0 |
| 2015/09/21 | R186 | 04/02/2016 | 7.51 | Call | Bond Future | 485.6600 | 0.4857 | 453.0900 | 0.4531 | (6.706) | 0 | 0 | 0 |
| 2015/09/21 | R186 | 04/02/2016 | 7.49 | Call | Bond Future | 463.5100 | 0.4635 | 431.9700 | 0.4320 | (6.805) | 0 | 0 | 0 |
| 2015/09/21 | R186 | 04/02/2016 | 7.50 | Put | Bond Future | 7,854.3800 | 7.8544 | 7,936.7100 | 7.9367 | 1.048 | 0 | 0 | 0 |
| 2015/09/21 | R186 | 04/02/2016 | 7.49 | Put | Bond Future | 7,927.4300 | 7.9274 | 8,010.2700 | 8.0103 | 1.045 | 0 | 0 | 0 |
| 2015/09/21 | R186 | 04/02/2016 | 8.75 | Put | Bond Future | 1,604.8000 | 1.6048 | 1,617.0500 | 1.6171 | 0.763 | 0 | 0 | 6,700 |
| 2015/09/21 | R186 | 04/02/2016 | 7.51 | Put | Bond Future | 7,781.6200 | 7.7816 | 7,863.4300 | 7.8634 | 1.051 | 0 | 0 | 0 |
| 2015/09/21 | R186 | 05/05/2016 | | | Bond Future | 8.4615 | 118.1214 | 8.4769 | 118.0049 | 0.182 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | R186 | 05/05/2016 | 8.34 | Call | Bond Future | 3,059.8600 | 3.0599 | 2,982.3500 | 2.9824 | (2.533) | 0 | 0 | 0 |
| 2015/09/21 | R186 | 05/05/2016 | 8.35 | Call | Bond Future | 3,095.0100 | 3.0950 | 3,017.0700 | 3.0171 | (2.518) | 0 | 0 | 0 |
| 2015/09/21 | R186 | 05/05/2016 | 8.33 | Call | Bond Future | 3,024.9400 | 3.0249 | 2,947.8600 | 2.9479 | (2.548) | 0 | 0 | 0 |
| 2015/09/21 | R186 | 05/05/2016 | 8.35 | Put | Bond Future | 3,942.7300 | 3.9427 | 3,981.2900 | 3.9813 | 0.978 | 0 | 0 | 0 |
| 2015/09/21 | R186 | 05/05/2016 | 7.56 | Put | Bond Future | 8,136.0200 | 8.1360 | 8,211.0300 | 8.2110 | 0.922 | 0 | 0 | 0 |
| 2015/09/21 | R186 | 05/05/2016 | 8.34 | Put | Bond Future | 3,984.0300 | 3.9840 | 4,023.0200 | 4.0230 | 0.979 | 0 | 0 | 0 |
| 2015/09/21 | R186 | 05/05/2016 | 7.56 | Call | Bond Future | 1,031.2300 | 1.0312 | 989.7400 | 0.9897 | (4.023) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/09/21 | R186 | 05/05/2016 | 8.33 | Put | Bond Future | 4,025.6200 | 4.0256 | 4,065.0400 | 4.0650 | 0.979 | 0 | 0 | 0 |
| 2015/09/21 | R186 | 04/08/2016 | 8.51 | Put | Bond Future | 4,035.7300 | 4.0357 | 4,074.7200 | 4.0747 | 0.966 | 0 | 0 | 0 |
| 2015/09/21 | R186 | 04/08/2016 | | | Bond Future | 8.5058 | 114.9691 | 8.5220 | 114.8492 | 0.190 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | R186 | 04/08/2016 | 8.50 | Put | Bond Future | 4,072.8300 | 4.0728 | 4,112.1700 | 4.1122 | 0.966 | 0 | 0 | 0 |
| 2015/09/21 | R186 | 04/08/2016 | 8.51 | Call | Bond Future | 4,066.7800 | 4.0668 | 3,985.9400 | 3.9859 | (1.988) | 0 | 0 | 0 |
| 2015/09/21 | R186 | 04/08/2016 | 8.49 | Call | Bond Future | 3,992.9200 | 3.9929 | 3,912.7800 | 3.9128 | (2.007) | 0 | 0 | 0 |
| 2015/09/21 | R186 | 04/08/2016 | 8.50 | Call | Bond Future | 4,029.7600 | 4.0298 | 3,949.2700 | 3.9493 | (1.997) | 0 | 0 | 0 |
| 2015/09/21 | R186 | 04/08/2016 | 8.49 | Put | Bond Future | 4,110.1700 | 4.1102 | 4,149.8600 | 4.1499 | 0.966 | 0 | 0 | 0 |
| 2015/09/21 | R197 | 05/11/2015 | 295.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R197 | 05/11/2015 | | | Bond Future | 292.8435 | 292.8435 | 293.2489 | 293.2489 | 0.138 | 0.0000 | 0.0000 | 927 |
| 2015/09/21 | R197 | 05/11/2015 | 294.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R197 | 05/11/2015 | 295.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R197 | 05/11/2015 | 294.99 | Put | Bond Future | 2,146.4600 | 2.1465 | 1,741.0800 | 1.7411 | (18.886) | 0 | 0 | 0 |
| 2015/09/21 | R197 | 05/11/2015 | 295.01 | Put | Bond Future | 2,166.4600 | 2.1665 | 1,761.0800 | 1.7611 | (18.712) | 0 | 0 | 0 |
| 2015/09/21 | R197 | 05/11/2015 | 295.00 | Put | Bond Future | 2,156.4600 | 2.1565 | 1,751.0800 | 1.7511 | (18.798) | 0 | 0 | 0 |
| 2015/09/21 | R197 | 04/02/2016 | 297.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R197 | 04/02/2016 | | | Bond Future | 291.4192 | 291.4192 | 291.8237 | 291.8237 | 0.139 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | R197 | 04/02/2016 | 296.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R197 | 04/02/2016 | 297.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R197 | 04/02/2016 | 296.99 | Put | Bond Future | 5,570.7900 | 5.5708 | 5,166.3300 | 5.1663 | (7.260) | 0 | 0 | 0 |
| 2015/09/21 | R197 | 04/02/2016 | 297.01 | Put | Bond Future | 5,590.7900 | 5.5908 | 5,186.3300 | 5.1863 | (7.234) | 0 | 0 | 0 |
| 2015/09/21 | R197 | 04/02/2016 | 297.00 | Put | Bond Future | 5,580.7900 | 5.5808 | 5,176.3300 | 5.1763 | (7.247) | 0 | 0 | 0 |
| 2015/09/21 | R202 | 05/11/2015 | | | Bond Future | 238.5184 | 238.5184 | 238.5266 | 238.5266 | 0.003 | 0.0000 | 0.0000 | 53,286 |
| 2015/09/21 | R202 | 05/11/2015 | 245.99 | Put | Bond Future | 7,471.6400 | 7.4716 | 7,463.4100 | 7.4634 | (0.110) | 0 | 0 | 0 |
| 2015/09/21 | R202 | 05/11/2015 | 246.01 | Put | Bond Future | 7,491.6400 | 7.4916 | 7,483.4100 | 7.4834 | (0.110) | 0 | 0 | 0 |
| 2015/09/21 | R202 | 05/11/2015 | 246.00 | Put | Bond Future | 7,481.6400 | 7.4816 | 7,473.4100 | 7.4734 | (0.110) | 0 | 0 | 0 |
| 2015/09/21 | R202 | 05/11/2015 | 245.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R202 | 05/11/2015 | 246.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R202 | 05/11/2015 | 246.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R202 | 04/02/2016 | | | Bond Future | 239.1604 | 239.1604 | 239.1627 | 239.1627 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | R202 | 04/02/2016 | 239.99 | Put | Bond Future | 829.6400 | 0.8296 | 827.3400 | 0.8273 | (0.277) | 0 | 0 | 0 |
| 2015/09/21 | R202 | 04/02/2016 | 240.01 | Put | Bond Future | 849.6400 | 0.8496 | 847.3400 | 0.8473 | (0.271) | 0 | 0 | 0 |
| 2015/09/21 | R202 | 04/02/2016 | 240.00 | Put | Bond Future | 839.6400 | 0.8396 | 837.3400 | 0.8373 | (0.274) | 0 | 0 | 0 |
| 2015/09/21 | R202 | 04/02/2016 | 239.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R202 | 04/02/2016 | 240.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R202 | 04/02/2016 | 240.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R203 | 05/11/2015 | 5.99 | Call | Bond Future | 0.4500 | 0.0005 | 0.2900 | 0.0003 | (35.556) | 0 | 0 | 0 |
| 2015/09/21 | R203 | 05/11/2015 | 6.00 | Put | Bond Future | 2,104.2900 | 2.1043 | 2,119.4600 | 2.1195 | 0.721 | 0 | 0 | 0 |
| 2015/09/21 | R203 | 05/11/2015 | | | Bond Future | 7.2053 | 103.0298 | 7.2143 | 103.0144 | 0.124 | 0.0000 | 0.0000 | 15,930 |
| 2015/09/21 | R203 | 05/11/2015 | 6.00 | Call | Bond Future | 0.4900 | 0.0005 | 0.3200 | 0.0003 | (34.694) | 0 | 0 | 0 |
| 2015/09/21 | R203 | 05/11/2015 | 6.01 | Call | Bond Future | 0.5300 | 0.0005 | 0.3400 | 0.0003 | (35.849) | 0 | 0 | 0 |
| 2015/09/21 | R203 | 05/11/2015 | 5.99 | Put | Bond Future | 2,121.9400 | 2.1219 | 2,137.1200 | 2.1371 | 0.715 | 0 | 0 | 0 |
| 2015/09/21 | R203 | 05/11/2015 | 6.01 | Put | Bond Future | 2,086.6400 | 2.0866 | 2,101.7900 | 2.1018 | 0.726 | 0 | 0 | 0 |
| 2015/09/21 | R203 | 04/02/2016 | 7.25 | Put | Bond Future | 339.8600 | 0.3399 | 345.9600 | 0.3460 | 1.795 | 0 | 0 | 0 |
| 2015/09/21 | R203 | 04/02/2016 | 7.26 | Put | Bond Future | 332.3300 | 0.3323 | 338.2800 | 0.3383 | 1.790 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/09/21 | R203 | 04/02/2016 | | | Bond Future | 7.2795 | 104.7582 | 7.2916 | 104.7400 | 0.166 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | R203 | 04/02/2016 | 7.26 | Call | Bond Future | 303.1400 | 0.3031 | 290.9500 | 0.2909 | (4.021) | 0 | 0 | 0 |
| 2015/09/21 | R203 | 04/02/2016 | 7.24 | Call | Bond Future | 288.6100 | 0.2886 | 276.7000 | 0.2767 | (4.127) | 0 | 0 | 0 |
| 2015/09/21 | R203 | 04/02/2016 | 7.25 | Call | Bond Future | 295.6900 | 0.2957 | 283.6500 | 0.2836 | (4.072) | 0 | 0 | 0 |
| 2015/09/21 | R203 | 04/02/2016 | 7.24 | Put | Bond Future | 347.7700 | 0.3478 | 354.0000 | 0.3540 | 1.791 | 0 | 0 | 0 |
| 2015/09/21 | R203 | 05/05/2016 | 7.25 | Put | Bond Future | 520.4300 | 0.5204 | 526.8000 | 0.5268 | 1.224 | 0 | 0 | 0 |
| 2015/09/21 | R203 | 05/05/2016 | | | Bond Future | 7.2919 | 102.4490 | 7.3064 | 102.4304 | 0.200 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | R203 | 05/05/2016 | 7.26 | Call | Bond Future | 473.5200 | 0.4735 | 461.2800 | 0.4613 | (2.585) | 0 | 0 | 0 |
| 2015/09/21 | R203 | 05/05/2016 | 7.24 | Call | Bond Future | 460.6200 | 0.4606 | 448.5400 | 0.4485 | (2.623) | 0 | 0 | 0 |
| 2015/09/21 | R203 | 05/05/2016 | 7.25 | Call | Bond Future | 467.0500 | 0.4670 | 454.8800 | 0.4549 | (2.606) | 0 | 0 | 0 |
| 2015/09/21 | R203 | 05/05/2016 | 7.24 | Put | Bond Future | 526.7600 | 0.5268 | 533.2200 | 0.5332 | 1.226 | 0 | 0 | 0 |
| 2015/09/21 | R203 | 05/05/2016 | 7.26 | Put | Bond Future | 514.1500 | 0.5141 | 520.4500 | 0.5205 | 1.225 | 0 | 0 | 0 |
| 2015/09/21 | R204 | 05/11/2015 | | | Bond Future | 7.5885 | 104.2128 | 7.5919 | 104.2034 | 0.045 | 0.0000 | 0.0000 | 23,871 |
| 2015/09/21 | R204 | 05/11/2015 | 6.25 | Call | Bond Future | 0.4800 | 0.0005 | 0.3200 | 0.0003 | (33.333) | 0 | 0 | 0 |
| 2015/09/21 | R204 | 05/11/2015 | 6.24 | Put | Bond Future | 3,789.9100 | 3.7899 | 3,799.1000 | 3.7991 | 0.242 | 0 | 0 | 0 |
| 2015/09/21 | R204 | 05/11/2015 | 6.26 | Put | Bond Future | 3,732.5100 | 3.7325 | 3,741.6800 | 3.7417 | 0.246 | 0 | 0 | 0 |
| 2015/09/21 | R204 | 05/11/2015 | 6.25 | Put | Bond Future | 3,761.2100 | 3.7612 | 3,770.3900 | 3.7704 | 0.244 | 0 | 0 | 0 |
| 2015/09/21 | R204 | 05/11/2015 | 6.26 | Call | Bond Future | 0.5200 | 0.0005 | 0.3500 | 0.0004 | (32.692) | 0 | 0 | 0 |
| 2015/09/21 | R204 | 05/11/2015 | 6.24 | Call | Bond Future | 0.4400 | 0.0004 | 0.2900 | 0.0003 | (34.091) | 0 | 0 | 0 |
| 2015/09/21 | R204 | 04/02/2016 | 7.50 | Call | Bond Future | 493.9000 | 0.4939 | 481.8700 | 0.4819 | (2.436) | 0 | 0 | 0 |
| 2015/09/21 | R204 | 04/02/2016 | | | Bond Future | 7.6652 | 101.9244 | 7.6699 | 101.9125 | 0.061 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | R204 | 04/02/2016 | 7.51 | Call | Bond Future | 504.4400 | 0.5044 | 492.3000 | 0.4923 | (2.407) | 0 | 0 | 0 |
| 2015/09/21 | R204 | 04/02/2016 | 7.49 | Put | Bond Future | 930.1800 | 0.9302 | 930.2300 | 0.9302 | 0.005 | 0 | 0 | 0 |
| 2015/09/21 | R204 | 04/02/2016 | 7.51 | Put | Bond Future | 899.9900 | 0.9000 | 899.8300 | 0.8998 | (0.018) | 0 | 0 | 0 |
| 2015/09/21 | R204 | 04/02/2016 | 7.49 | Call | Bond Future | 483.5100 | 0.4835 | 471.5800 | 0.4716 | (2.467) | 0 | 0 | 0 |
| 2015/09/21 | R204 | 04/02/2016 | 7.50 | Put | Bond Future | 915.0100 | 0.9150 | 914.9600 | 0.9150 | (0.005) | 0 | 0 | 0 |
| 2015/09/21 | R204 | 05/05/2016 | 7.75 | Call | Bond Future | 1,018.3200 | 1.0183 | 1,005.5600 | 1.0056 | (1.253) | 0 | 0 | 0 |
| 2015/09/21 | R204 | 05/05/2016 | | | Bond Future | 7.7137 | 103.7350 | 7.7189 | 103.7227 | 0.068 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | R204 | 05/05/2016 | 7.76 | Call | Bond Future | 1,030.9200 | 1.0309 | 1,018.1100 | 1.0181 | (1.243) | 0 | 0 | 0 |
| 2015/09/21 | R204 | 05/05/2016 | 7.74 | Put | Bond Future | 944.5700 | 0.9446 | 944.1900 | 0.9442 | (0.040) | 0 | 0 | 0 |
| 2015/09/21 | R204 | 05/05/2016 | 7.76 | Put | Bond Future | 922.6200 | 0.9226 | 922.1400 | 0.9221 | (0.052) | 0 | 0 | 0 |
| 2015/09/21 | R204 | 05/05/2016 | 7.74 | Call | Bond Future | 1,006.1400 | 1.0061 | 993.4300 | 0.9934 | (1.263) | 0 | 0 | 0 |
| 2015/09/21 | R204 | 05/05/2016 | 7.75 | Put | Bond Future | 933.3800 | 0.9334 | 932.9500 | 0.9330 | (0.046) | 0 | 0 | 0 |
| 2015/09/21 | R207 | 05/11/2015 | 7.76 | Call | Bond Future | 471.6600 | 0.4717 | 446.7000 | 0.4467 | (5.292) | 0 | 0 | 0 |
| 2015/09/21 | R207 | 05/11/2015 | | | Bond Future | 7.8812 | 100.0976 | 7.8846 | 100.0859 | 0.043 | 0.0000 | 0.0000 | 43,921 |
| 2015/09/21 | R207 | 05/11/2015 | 7.74 | Call | Bond Future | 444.0800 | 0.4441 | 419.5700 | 0.4196 | (5.519) | 0 | 0 | 0 |
| 2015/09/21 | R207 | 05/11/2015 | 7.50 | Call | Bond Future | 193.7800 | 0.1938 | 176.5900 | 0.1766 | (8.871) | 0 | 0 | 19 |
| 2015/09/21 | R207 | 05/11/2015 | 7.75 | Call | Bond Future | 457.7300 | 0.4577 | 432.9900 | 0.4330 | (5.405) | 0 | 0 | 0 |
| 2015/09/21 | R207 | 05/11/2015 | 7.43 | Call | Bond Future | 146.6000 | 0.1466 | 131.8400 | 0.1318 | (10.068) | 0 | 0 | 53 |
| 2015/09/21 | R207 | 05/11/2015 | 7.74 | Put | Bond Future | 933.7300 | 0.9337 | 920.9400 | 0.9209 | (1.370) | 0 | 0 | 0 |
| 2015/09/21 | R207 | 05/11/2015 | 7.43 | Put | Bond Future | 1,721.8300 | 1.7218 | 1,718.7900 | 1.7188 | (0.177) | 0 | 0 | 0 |
| 2015/09/21 | R207 | 05/11/2015 | 7.76 | Put | Bond Future | 891.7700 | 0.8918 | 878.5300 | 0.8785 | (1.485) | 0 | 0 | 0 |
| 2015/09/21 | R207 | 05/11/2015 | 7.50 | Put | Bond Future | 1,522.6100 | 1.5226 | 1,517.1400 | 1.5171 | (0.359) | 0 | 0 | 0 |
| 2015/09/21 | R207 | 05/11/2015 | 7.75 | Put | Bond Future | 912.6000 | 0.9126 | 899.5800 | 0.8996 | (1.427) | 0 | 0 | 0 |
| 2015/09/21 | R207 | 04/02/2016 | 7.49 | Put | Bond Future | 1,934.8900 | 1.9349 | 1,936.9100 | 1.9369 | 0.104 | 0 | 0 | 0 |
| 2015/09/21 | R207 | 04/02/2016 | 7.27 | Put | Bond Future | 2,508.6900 | 2.5087 | 2,513.9600 | 2.5140 | 0.210 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/09/21 | R207 | 04/02/2016 | | | Bond Future | | 7.9592 | 98.1352 | 7.9636 | 98.1209 | 0.055 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | R207 | 04/02/2016 | 7.51 | Put | Bond Future | 1,886.4700 | | 1.8865 | 1,888.2000 | 1.8882 | 0.092 | 0 | 0 | 0 |
| 2015/09/21 | R207 | 04/02/2016 | 7.27 | Call | Bond Future | 220.9600 | | 0.2210 | 211.9000 | 0.2119 | (4.100) | 0 | 0 | 43 |
| 2015/09/21 | R207 | 04/02/2016 | 7.50 | Call | Bond Future | 393.5200 | | 0.3935 | 381.0700 | 0.3811 | (3.164) | 0 | 0 | 19 |
| 2015/09/21 | R207 | 04/02/2016 | 7.51 | Call | Bond Future | 402.7400 | | 0.4027 | 390.1400 | 0.3901 | (3.129) | 0 | 0 | 0 |
| 2015/09/21 | R207 | 04/02/2016 | 7.49 | Call | Bond Future | 384.4600 | | 0.3845 | 372.1500 | 0.3722 | (3.202) | 0 | 0 | 0 |
| 2015/09/21 | R207 | 04/02/2016 | 7.50 | Put | Bond Future | 1,910.5900 | | 1.9106 | 1,912.4700 | 1.9125 | 0.098 | 0 | 0 | 0 |
| 2015/09/21 | R207 | 05/05/2016 | 7.86 | Put | Bond Future | 1,586.6600 | | 1.5867 | 1,586.2400 | 1.5862 | (0.026) | 0 | 0 | 0 |
| 2015/09/21 | R207 | 05/05/2016 | | | Bond Future | 8.0207 | | 99.8788 | 8.0254 | 99.8641 | 0.059 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | R207 | 05/05/2016 | 7.85 | Put | Bond Future | 1,603.6900 | | 1.6037 | 1,603.3500 | 1.6034 | (0.021) | 0 | 0 | 0 |
| 2015/09/21 | R207 | 05/05/2016 | 7.56 | Put | Bond Future | 2,151.1600 | | 2.1512 | 2,153.1400 | 2.1531 | 0.092 | 0 | 0 | 0 |
| 2015/09/21 | R207 | 05/05/2016 | 7.84 | Put | Bond Future | 1,620.8600 | | 1.6209 | 1,620.5800 | 1.6206 | (0.017) | 0 | 0 | 0 |
| 2015/09/21 | R207 | 05/05/2016 | 7.56 | Call | Bond Future | 715.2400 | | 0.7152 | 702.5400 | 0.7025 | (1.776) | 0 | 0 | 43 |
| 2015/09/21 | R207 | 05/05/2016 | 7.85 | Call | Bond Future | 1,074.7100 | | 1.0747 | 1,059.6900 | 1.0597 | (1.398) | 0 | 0 | 0 |
| 2015/09/21 | R207 | 05/05/2016 | 7.86 | Call | Bond Future | 1,088.7700 | | 1.0888 | 1,073.6700 | 1.0737 | (1.387) | 0 | 0 | 0 |
| 2015/09/21 | R207 | 05/05/2016 | 7.84 | Call | Bond Future | 1,060.7700 | | 1.0608 | 1,045.8100 | 1.0458 | (1.410) | 0 | 0 | 0 |
| 2015/09/21 | R207 | 04/08/2016 | | | Bond Future | 8.0827 | | 98.0523 | 8.0882 | 98.0364 | 0.068 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | R207 | 04/08/2016 | 7.99 | Put | Bond Future | 1,632.7600 | | 1.6328 | 1,634.0900 | 1.6341 | 0.081 | 0 | 0 | 0 |
| 2015/09/21 | R207 | 04/08/2016 | 8.01 | Put | Bond Future | 1,603.2100 | | 1.6032 | 1,604.4300 | 1.6044 | 0.076 | 0 | 0 | 0 |
| 2015/09/21 | R207 | 04/08/2016 | 8.00 | Put | Bond Future | 1,617.9400 | | 1.6179 | 1,619.2100 | 1.6192 | 0.078 | 0 | 0 | 0 |
| 2015/09/21 | R207 | 04/08/2016 | 8.01 | Call | Bond Future | 1,392.1000 | | 1.3921 | 1,377.4000 | 1.3774 | (1.056) | 0 | 0 | 0 |
| 2015/09/21 | R207 | 04/08/2016 | 7.99 | Call | Bond Future | 1,363.4700 | | 1.3635 | 1,348.8800 | 1.3489 | (1.070) | 0 | 0 | 0 |
| 2015/09/21 | R207 | 04/08/2016 | 8.00 | Call | Bond Future | 1,377.7400 | | 1.3777 | 1,363.0900 | 1.3631 | (1.063) | 0 | 0 | 0 |
| 2015/09/21 | R208 | 05/11/2015 | | | Bond Future | 8.0220 | | 95.2675 | 8.0255 | 95.2529 | 0.044 | 0.0000 | 0.0000 | 40,314 |
| 2015/09/21 | R208 | 05/11/2015 | 7.74 | Put | Bond Future | 1,528.6600 | | 1.5287 | 1,517.9400 | 1.5179 | (0.701) | 0 | 0 | 0 |
| 2015/09/21 | R208 | 05/11/2015 | 8.48 | Call | Bond Future | 2,083.9200 | | 2.0839 | 2,054.9100 | 2.0549 | (1.392) | 0 | 0 | 0 |
| 2015/09/21 | R208 | 05/11/2015 | 7.75 | Call | Bond Future | 358.1900 | | 0.3582 | 332.4800 | 0.3325 | (7.178) | 0 | 0 | 0 |
| 2015/09/21 | R208 | 05/11/2015 | 7.76 | Call | Bond Future | 370.4800 | | 0.3705 | 344.4000 | 0.3444 | (7.040) | 0 | 0 | 0 |
| 2015/09/21 | R208 | 05/11/2015 | 7.74 | Call | Bond Future | 346.2000 | | 0.3462 | 320.8700 | 0.3209 | (7.317) | 0 | 0 | 0 |
| 2015/09/21 | R208 | 05/11/2015 | 8.48 | Put | Bond Future | 200.4800 | | 0.2005 | 186.0800 | 0.1861 | (7.183) | 0 | 0 | 2,200 |
| 2015/09/21 | R208 | 05/11/2015 | 7.76 | Put | Bond Future | 1,468.4800 | | 1.4685 | 1,457.0100 | 1.4570 | (0.781) | 0 | 0 | 0 |
| 2015/09/21 | R208 | 05/11/2015 | 7.75 | Put | Bond Future | 1,498.4100 | | 1.4984 | 1,487.3100 | 1.4873 | (0.741) | 0 | 0 | 0 |
| 2015/09/21 | R208 | 04/02/2016 | | | Bond Future | 8.0927 | | 96.8657 | 8.0970 | 96.8485 | 0.053 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | R208 | 04/02/2016 | 7.74 | Put | Bond Future | 2,065.2000 | | 2.0652 | 2,064.8700 | 2.0649 | (0.016) | 0 | 0 | 0 |
| 2015/09/21 | R208 | 04/02/2016 | 7.76 | Put | Bond Future | 2,010.7900 | | 2.0108 | 2,010.1400 | 2.0101 | (0.032) | 0 | 0 | 0 |
| 2015/09/21 | R208 | 04/02/2016 | 7.75 | Put | Bond Future | 2,037.8900 | | 2.0379 | 2,037.4000 | 2.0374 | (0.024) | 0 | 0 | 0 |
| 2015/09/21 | R208 | 04/02/2016 | 7.76 | Call | Bond Future | 669.4200 | | 0.6694 | 651.6200 | 0.6516 | (2.659) | 0 | 0 | 0 |
| 2015/09/21 | R208 | 04/02/2016 | 7.74 | Call | Bond Future | 642.4600 | | 0.6425 | 624.9800 | 0.6250 | (2.721) | 0 | 0 | 0 |
| 2015/09/21 | R208 | 04/02/2016 | 7.75 | Call | Bond Future | 655.8500 | | 0.6558 | 638.2100 | 0.6382 | (2.690) | 0 | 0 | 0 |
| 2015/09/21 | R208 | 05/05/2016 | 7.99 | Call | Bond Future | 1,372.7000 | | 1.3727 | 1,354.0800 | 1.3541 | (1.356) | 0 | 0 | 0 |
| 2015/09/21 | R208 | 05/05/2016 | 8.00 | Put | Bond Future | 1,953.5600 | | 1.9536 | 1,952.4200 | 1.9524 | (0.058) | 0 | 0 | 0 |
| 2015/09/21 | R208 | 05/05/2016 | | | Bond Future | 8.1464 | | 95.1846 | 8.1510 | 95.1670 | 0.056 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | R208 | 05/05/2016 | 8.00 | Call | Bond Future | 1,390.1200 | | 1.3901 | 1,371.4200 | 1.3714 | (1.345) | 0 | 0 | 0 |
| 2015/09/21 | R208 | 05/05/2016 | 8.01 | Call | Bond Future | 1,407.6900 | | 1.4077 | 1,388.9100 | 1.3889 | (1.334) | 0 | 0 | 0 |
| 2015/09/21 | R208 | 05/05/2016 | 7.99 | Put | Bond Future | 1,974.7700 | | 1.9748 | 1,973.7100 | 1.9737 | (0.054) | 0 | 0 | 0 |
| 2015/09/21 | R208 | 05/05/2016 | 8.01 | Put | Bond Future | 1,932.5100 | | 1.9325 | 1,931.2900 | 1.9313 | (0.063) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/09/21 | R209 | 05/11/2015 | 7.99 | Put | Bond Future | 7,468.2000 | 7.4682 | 7,595.4500 | 7.5954 | 1.704 | 0 | 0 | 0 |
| 2015/09/21 | R209 | 05/11/2015 | 9.25 | Call | Bond Future | 3,233.3000 | 3.2333 | 3,083.6100 | 3.0836 | (4.630) | 0 | 0 | 0 |
| 2015/09/21 | R209 | 05/11/2015 | | | Bond Future | 8.9048 | 75.9217 | 8.9239 | 75.7782 | 0.214 | 0.0000 | 0.0000 | 24,850 |
| 2015/09/21 | R209 | 05/11/2015 | 8.01 | Put | Bond Future | 7,302.0200 | 7.3020 | 7,427.9800 | 7.4280 | 1.725 | 0 | 0 | 0 |
| 2015/09/21 | R209 | 05/11/2015 | 9.16 | Put | Bond Future | 890.2600 | 0.8903 | 888.1700 | 0.8882 | (0.235) | 0 | 0 | 0 |
| 2015/09/21 | R209 | 05/11/2015 | 7.99 | Call | Bond Future | 68.9900 | 0.0690 | 52.7000 | 0.0527 | (23.612) | 0 | 0 | 0 |
| 2015/09/21 | R209 | 05/11/2015 | 8.00 | Put | Bond Future | 7,384.9000 | 7.3849 | 7,511.5300 | 7.5115 | 1.715 | 0 | 0 | 0 |
| 2015/09/21 | R209 | 05/11/2015 | 9.25 | Put | Bond Future | 699.5000 | 0.6995 | 693.3500 | 0.6933 | (0.879) | 0 | 0 | 900 |
| 2015/09/21 | R209 | 05/11/2015 | 8.50 | Put | Bond Future | 3,696.2200 | 3.6962 | 3,768.2000 | 3.7682 | 1.947 | 0 | 0 | 0 |
| 2015/09/21 | R209 | 05/11/2015 | 9.00 | Put | Bond Future | 1,328.5800 | 1.3286 | 1,337.8600 | 1.3379 | 0.698 | 0 | 0 | 500 |
| 2015/09/21 | R209 | 05/11/2015 | 8.00 | Call | Bond Future | 72.3600 | 0.0724 | 55.4500 | 0.0554 | (23.369) | 0 | 0 | 0 |
| 2015/09/21 | R209 | 05/11/2015 | 8.01 | Call | Bond Future | 76.0100 | 0.0760 | 58.4300 | 0.0584 | (23.129) | 0 | 0 | 0 |
| 2015/09/21 | R209 | 05/11/2015 | 9.16 | Call | Bond Future | 2,776.1700 | 2.7762 | 2,630.5400 | 2.6305 | (5.246) | 0 | 0 | 0 |
| 2015/09/21 | R209 | 05/11/2015 | 8.50 | Call | Bond Future | 550.1800 | 0.5502 | 478.6200 | 0.4786 | (13.007) | 0 | 0 | 900 |
| 2015/09/21 | R209 | 05/11/2015 | 9.00 | Call | Bond Future | 2,040.6600 | 2.0407 | 1,906.4000 | 1.9064 | (6.579) | 0 | 0 | 0 |
| 2015/09/21 | R209 | 04/02/2016 | 8.74 | Call | Bond Future | 2,053.3500 | 2.0534 | 1,961.8300 | 1.9618 | (4.457) | 0 | 0 | 0 |
| 2015/09/21 | R209 | 04/02/2016 | 8.75 | Put | Bond Future | 3,650.3300 | 3.6503 | 3,705.8800 | 3.7059 | 1.522 | 0 | 0 | 0 |
| 2015/09/21 | R209 | 04/02/2016 | | | Bond Future | 8.9568 | 77.1953 | 8.9766 | 77.0476 | 0.222 | 0.0000 | 0.0000 | 400 |
| 2015/09/21 | R209 | 04/02/2016 | 8.75 | Call | Bond Future | 2,084.4700 | 2.0845 | 1,992.2500 | 1.9922 | (4.424) | 0 | 0 | 0 |
| 2015/09/21 | R209 | 04/02/2016 | 8.76 | Call | Bond Future | 2,115.8800 | 2.1159 | 2,022.9400 | 2.0229 | (4.392) | 0 | 0 | 0 |
| 2015/09/21 | R209 | 04/02/2016 | 9.52 | Put | Bond Future | 1,229.6200 | 1.2296 | 1,243.6900 | 1.2437 | 1.144 | 0 | 0 | 2,200 |
| 2015/09/21 | R209 | 04/02/2016 | 8.74 | Put | Bond Future | 3,696.1900 | 3.6962 | 3,752.4400 | 3.7524 | 1.522 | 0 | 0 | 0 |
| 2015/09/21 | R209 | 04/02/2016 | 8.76 | Put | Bond Future | 3,604.8700 | 3.6049 | 3,659.7000 | 3.6597 | 1.521 | 0 | 0 | 0 |
| 2015/09/21 | R209 | 04/02/2016 | 9.52 | Call | Bond Future | 5,256.3300 | 5.2563 | 5,122.6300 | 5.1226 | (2.544) | 0 | 0 | 0 |
| 2015/09/21 | R209 | 05/05/2016 | | | Bond Future | 9.0004 | 75.4169 | 9.0208 | 75.2665 | 0.227 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | R209 | 05/05/2016 | 9.00 | Call | Bond Future | 3,586.1200 | 3.5861 | 3,484.4000 | 3.4844 | (2.836) | 0 | 0 | 0 |
| 2015/09/21 | R209 | 05/05/2016 | 8.99 | Put | Bond Future | 3,626.8100 | 3.6268 | 3,676.0600 | 3.6761 | 1.358 | 0 | 0 | 0 |
| 2015/09/21 | R209 | 05/05/2016 | 9.01 | Put | Bond Future | 3,551.7800 | 3.5518 | 3,600.0500 | 3.6000 | 1.359 | 0 | 0 | 0 |
| 2015/09/21 | R209 | 05/05/2016 | 9.00 | Put | Bond Future | 3,589.1500 | 3.5892 | 3,637.9000 | 3.6379 | 1.358 | 0 | 0 | 0 |
| 2015/09/21 | R209 | 05/05/2016 | 9.01 | Call | Bond Future | 3,622.5700 | 3.6226 | 3,520.3700 | 3.5204 | (2.821) | 0 | 0 | 0 |
| 2015/09/21 | R209 | 05/05/2016 | 8.99 | Call | Bond Future | 3,549.8500 | 3.5499 | 3,448.6300 | 3.4486 | (2.851) | 0 | 0 | 0 |
| 2015/09/21 | R210 | 05/11/2015 | | | Bond Future | 178.6611 | 178.6611 | 178.6666 | 178.6666 | 0.003 | 0.0000 | 0.0000 | 2,298 |
| 2015/09/21 | R210 | 05/11/2015 | 182.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R210 | 05/11/2015 | 181.99 | Put | Bond Future | 3,328.8800 | 3.3289 | 3,323.3800 | 3.3234 | (0.165) | 0 | 0 | 0 |
| 2015/09/21 | R210 | 05/11/2015 | 182.01 | Put | Bond Future | 3,348.8800 | 3.3489 | 3,343.3800 | 3.3434 | (0.164) | 0 | 0 | 0 |
| 2015/09/21 | R210 | 05/11/2015 | 182.00 | Put | Bond Future | 3,338.8800 | 3.3389 | 3,333.3800 | 3.3334 | (0.165) | 0 | 0 | 0 |
| 2015/09/21 | R210 | 05/11/2015 | 182.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R210 | 05/11/2015 | 181.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R210 | 04/02/2016 | 184.99 | Put | Bond Future | 3,317.1200 | 3.3171 | 3,316.1800 | 3.3162 | (0.028) | 0 | 0 | 0 |
| 2015/09/21 | R210 | 04/02/2016 | | | Bond Future | 181.6729 | 181.6729 | 181.6738 | 181.6738 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | R210 | 04/02/2016 | 185.01 | Put | Bond Future | 3,337.1200 | 3.3371 | 3,336.1800 | 3.3362 | (0.028) | 0 | 0 | 0 |
| 2015/09/21 | R210 | 04/02/2016 | 184.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R210 | 04/02/2016 | 185.00 | Put | Bond Future | 3,327.1200 | 3.3271 | 3,326.1800 | 3.3262 | (0.028) | 0 | 0 | 0 |
| 2015/09/21 | R210 | 04/02/2016 | 185.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R210 | 04/02/2016 | 185.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R211 | 05/11/2015 | 134.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/09/21 | R211 | 05/11/2015 | | | Bond Future | 135.8506 | 135.8506 | 135.8491 | 135.8491 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | R211 | 05/11/2015 | 135.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R211 | 05/11/2015 | 134.99 | Call | Bond Future | 860.5500 | 0.8606 | 859.1200 | 0.8591 | (0.166) | 0 | 0 | 0 |
| 2015/09/21 | R211 | 05/11/2015 | 135.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R211 | 05/11/2015 | 135.00 | Call | Bond Future | 850.5500 | 0.8506 | 849.1200 | 0.8491 | (0.168) | 0 | 0 | 0 |
| 2015/09/21 | R211 | 05/11/2015 | 135.01 | Call | Bond Future | 840.5500 | 0.8406 | 839.1200 | 0.8391 | (0.170) | 0 | 0 | 0 |
| 2015/09/21 | R211 | 04/02/2016 | 138.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R211 | 04/02/2016 | 139.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R211 | 04/02/2016 | | | Bond Future | 136.4425 | 136.4425 | 136.4375 | 136.4375 | (0.004) | 0.0000 | 0.0000 | 1,120 |
| 2015/09/21 | R211 | 04/02/2016 | 139.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R211 | 04/02/2016 | 138.99 | Put | Bond Future | 2,547.4500 | 2.5475 | 2,552.4500 | 2.5525 | 0.196 | 0 | 0 | 0 |
| 2015/09/21 | R211 | 04/02/2016 | 139.01 | Put | Bond Future | 2,567.4500 | 2.5675 | 2,572.4500 | 2.5725 | 0.195 | 0 | 0 | 0 |
| 2015/09/21 | R211 | 04/02/2016 | 139.00 | Put | Bond Future | 2,557.4500 | 2.5575 | 2,562.4500 | 2.5625 | 0.196 | 0 | 0 | 0 |
| 2015/09/21 | R212 | 05/11/2015 | 145.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R212 | 05/11/2015 | | | Bond Future | 141.0450 | 141.0450 | 141.0488 | 141.0488 | 0.003 | 0.0000 | 0.0000 | 928 |
| 2015/09/21 | R212 | 05/11/2015 | 146.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R212 | 05/11/2015 | 146.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R212 | 05/11/2015 | 145.99 | Put | Bond Future | 4,945.0000 | 4.9450 | 4,941.2400 | 4.9412 | (0.076) | 0 | 0 | 0 |
| 2015/09/21 | R212 | 05/11/2015 | 146.01 | Put | Bond Future | 4,965.0000 | 4.9650 | 4,961.2400 | 4.9612 | (0.076) | 0 | 0 | 0 |
| 2015/09/21 | R212 | 05/11/2015 | 146.00 | Put | Bond Future | 4,955.0000 | 4.9550 | 4,951.2400 | 4.9512 | (0.076) | 0 | 0 | 0 |
| 2015/09/21 | R212 | 04/02/2016 | | | Bond Future | 141.5588 | 141.5588 | 141.5590 | 141.5590 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | R212 | 04/02/2016 | 146.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R212 | 04/02/2016 | 145.99 | Put | Bond Future | 4,431.2000 | 4.4312 | 4,431.0400 | 4.4310 | (0.004) | 0 | 0 | 0 |
| 2015/09/21 | R212 | 04/02/2016 | 146.01 | Put | Bond Future | 4,451.2000 | 4.4512 | 4,451.0400 | 4.4510 | (0.004) | 0 | 0 | 0 |
| 2015/09/21 | R212 | 04/02/2016 | 146.00 | Put | Bond Future | 4,441.2000 | 4.4412 | 4,441.0400 | 4.4410 | (0.004) | 0 | 0 | 0 |
| 2015/09/21 | R212 | 04/02/2016 | 146.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R212 | 04/02/2016 | 145.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R213 | 05/11/2015 | 7.76 | Call | Bond Future | 36.8300 | 0.0368 | 27.0500 | 0.0271 | (26.554) | 0 | 0 | 0 |
| 2015/09/21 | R213 | 05/11/2015 | | | Bond Future | 8.7942 | 86.4191 | 8.8131 | 86.2785 | 0.215 | 0.0000 | 0.0000 | 21,426 |
| 2015/09/21 | R213 | 05/11/2015 | 7.74 | Call | Bond Future | 33.1900 | 0.0332 | 24.2200 | 0.0242 | (27.026) | 0 | 0 | 0 |
| 2015/09/21 | R213 | 05/11/2015 | 7.75 | Call | Bond Future | 34.9700 | 0.0350 | 25.6000 | 0.0256 | (26.794) | 0 | 0 | 0 |
| 2015/09/21 | R213 | 05/11/2015 | 7.74 | Put | Bond Future | 8,401.1500 | 8.4012 | 8,532.7300 | 8.5327 | 1.566 | 0 | 0 | 0 |
| 2015/09/21 | R213 | 05/11/2015 | 7.76 | Put | Bond Future | 8,235.5600 | 8.2356 | 8,366.3300 | 8.3663 | 1.588 | 0 | 0 | 0 |
| 2015/09/21 | R213 | 05/11/2015 | 7.75 | Put | Bond Future | 8,318.2600 | 8.3183 | 8,449.4400 | 8.4494 | 1.577 | 0 | 0 | 0 |
| 2015/09/21 | R213 | 04/02/2016 | | | Bond Future | 8.8540 | 87.8688 | 8.8739 | 87.7238 | 0.224 | 0.0000 | 0.0000 | 450 |
| 2015/09/21 | R213 | 04/02/2016 | 8.75 | Call | Bond Future | 2,344.5300 | 2.3445 | 2,247.8300 | 2.2478 | (4.124) | 0 | 0 | 0 |
| 2015/09/21 | R213 | 04/02/2016 | 8.74 | Put | Bond Future | 3,152.5100 | 3.1525 | 3,201.5000 | 3.2015 | 1.554 | 0 | 0 | 0 |
| 2015/09/21 | R213 | 04/02/2016 | 8.76 | Put | Bond Future | 3,071.1200 | 3.0711 | 3,118.7700 | 3.1188 | 1.552 | 0 | 0 | 0 |
| 2015/09/21 | R213 | 04/02/2016 | 8.75 | Put | Bond Future | 3,111.6300 | 3.1116 | 3,159.9500 | 3.1600 | 1.553 | 0 | 0 | 0 |
| 2015/09/21 | R213 | 04/02/2016 | 8.76 | Call | Bond Future | 2,378.1700 | 2.3782 | 2,280.8000 | 2.2808 | (4.094) | 0 | 0 | 0 |
| 2015/09/21 | R213 | 04/02/2016 | 8.74 | Call | Bond Future | 2,311.1700 | 2.3112 | 2,215.1400 | 2.2151 | (4.155) | 0 | 0 | 0 |
| 2015/09/21 | R213 | 05/05/2016 | 8.76 | Put | Bond Future | 4,047.6100 | 4.0476 | 4,102.9600 | 4.1030 | 1.367 | 0 | 0 | 0 |
| 2015/09/21 | R213 | 05/05/2016 | 8.74 | Put | Bond Future | 4,129.3800 | 4.1294 | 4,185.7600 | 4.1858 | 1.365 | 0 | 0 | 0 |
| 2015/09/21 | R213 | 05/05/2016 | | | Bond Future | 8.8995 | 85.8808 | 8.9199 | 85.7331 | 0.229 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | R213 | 05/05/2016 | 8.75 | Put | Bond Future | 4,088.3500 | 4.0883 | 4,144.2100 | 4.1442 | 1.366 | 0 | 0 | 0 |
| 2015/09/21 | R213 | 05/05/2016 | 8.74 | Call | Bond Future | 2,963.7800 | 2.9638 | 2,872.5300 | 2.8725 | (3.079) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/09/21 | R213 | 05/05/2016 | 8.75 | Call | Bond Future | 2,996.5000 | 2.9965 | 2,904.7300 | 2.9047 | (3.063) | 0 | 0 | 0 |
| 2015/09/21 | R213 | 05/05/2016 | 8.76 | Call | Bond Future | 3,029.4200 | 3.0294 | 2,937.1400 | 2.9371 | (3.046) | 0 | 0 | 0 |
| 2015/09/21 | R214 | 05/11/2015 | | | Bond Future | 8.9402 | 76.9482 | 8.9593 | 76.7966 | 0.213 | 0.0000 | 0.0000 | 11,693 |
| 2015/09/21 | R214 | 05/11/2015 | 7.99 | Put | Bond Future | 8,292.1700 | 8.2922 | 8,428.9500 | 8.4289 | 1.650 | 0 | 0 | 0 |
| 2015/09/21 | R214 | 05/11/2015 | 8.00 | Put | Bond Future | 8,201.2600 | 8.2013 | 8,337.4400 | 8.3374 | 1.660 | 0 | 0 | 0 |
| 2015/09/21 | R214 | 05/11/2015 | 8.01 | Put | Bond Future | 8,110.7800 | 8.1108 | 8,246.3200 | 8.2463 | 1.671 | 0 | 0 | 0 |
| 2015/09/21 | R214 | 05/11/2015 | 7.99 | Call | Bond Future | 60.4800 | 0.0605 | 45.6400 | 0.0456 | (24.537) | 0 | 0 | 0 |
| 2015/09/21 | R214 | 05/11/2015 | 8.00 | Call | Bond Future | 63.5500 | 0.0636 | 48.1100 | 0.0481 | (24.296) | 0 | 0 | 0 |
| 2015/09/21 | R214 | 05/11/2015 | 8.01 | Call | Bond Future | 66.8800 | 0.0669 | 50.8000 | 0.0508 | (24.043) | 0 | 0 | 0 |
| 2015/09/21 | R214 | 04/02/2016 | | | Bond Future | 8.9932 | 78.2390 | 9.0130 | 78.0830 | 0.221 | 0.0000 | 0.0000 | 4,620 |
| 2015/09/21 | R214 | 04/02/2016 | 7.99 | Put | Bond Future | 9,131.3500 | 9.1313 | 9,249.0500 | 9.2490 | 1.289 | 0 | 0 | 0 |
| 2015/09/21 | R214 | 04/02/2016 | 8.00 | Call | Bond Future | 507.6800 | 0.5077 | 468.6800 | 0.4687 | (7.682) | 0 | 0 | 0 |
| 2015/09/21 | R214 | 04/02/2016 | 8.01 | Call | Bond Future | 519.2500 | 0.5192 | 479.6200 | 0.4796 | (7.632) | 0 | 0 | 0 |
| 2015/09/21 | R214 | 04/02/2016 | 7.99 | Call | Bond Future | 496.3100 | 0.4963 | 457.9300 | 0.4579 | (7.733) | 0 | 0 | 0 |
| 2015/09/21 | R214 | 04/02/2016 | 8.01 | Put | Bond Future | 8,966.9600 | 8.9670 | 9,083.4100 | 9.0834 | 1.299 | 0 | 0 | 0 |
| 2015/09/21 | R214 | 04/02/2016 | 8.00 | Put | Bond Future | 9,048.9700 | 9.0490 | 9,166.0500 | 9.1661 | 1.294 | 0 | 0 | 0 |
| 2015/09/21 | R214 | 05/05/2016 | 9.01 | Call | Bond Future | 3,720.6600 | 3.7207 | 3,614.1500 | 3.6142 | (2.863) | 0 | 0 | 0 |
| 2015/09/21 | R214 | 05/05/2016 | | | Bond Future | 9.0338 | 76.3335 | 9.0541 | 76.1746 | 0.225 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | R214 | 05/05/2016 | 8.99 | Call | Bond Future | 3,645.2500 | 3.6452 | 3,539.7900 | 3.5398 | (2.893) | 0 | 0 | 0 |
| 2015/09/21 | R214 | 05/05/2016 | 9.00 | Call | Bond Future | 3,682.8600 | 3.6829 | 3,576.8700 | 3.5769 | (2.878) | 0 | 0 | 0 |
| 2015/09/21 | R214 | 05/05/2016 | 8.99 | Put | Bond Future | 3,988.9800 | 3.9890 | 4,042.3900 | 4.0424 | 1.339 | 0 | 0 | 0 |
| 2015/09/21 | R214 | 05/05/2016 | 9.01 | Put | Bond Future | 3,907.0900 | 3.9071 | 3,959.4500 | 3.9594 | 1.340 | 0 | 0 | 0 |
| 2015/09/21 | R214 | 05/05/2016 | 9.00 | Put | Bond Future | 3,947.8700 | 3.9479 | 4,000.7500 | 4.0007 | 1.339 | 0 | 0 | 0 |
| 2015/09/21 | R248 | 05/11/2015 | 8.01 | Put | Bond Future | 10,980.8800 | 10.9809 | 11,175.8600 | 11.1759 | 1.776 | 0 | 0 | 0 |
| 2015/09/21 | R248 | 05/11/2015 | | | Bond Future | 8.9858 | 99.2225 | 9.0049 | 99.0276 | 0.212 | 0.0000 | 0.0000 | 48,482 |
| 2015/09/21 | R248 | 05/11/2015 | 8.00 | Put | Bond Future | 11,104.3400 | 11.1043 | 11,299.3200 | 11.2993 | 1.756 | 0 | 0 | 0 |
| 2015/09/21 | R248 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R248 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R248 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R248 | 05/11/2015 | 7.99 | Put | Bond Future | 11,228.0500 | 11.2281 | 11,423.0300 | 11.4230 | 1.737 | 0 | 0 | 0 |
| 2015/09/21 | R248 | 04/02/2016 | 8.99 | Put | Bond Future | 509.3700 | 0.5094 | 710.0100 | 0.7100 | 39.390 | 0 | 0 | 0 |
| 2015/09/21 | R248 | 04/02/2016 | | | Bond Future | 9.0400 | 100.8870 | 9.0599 | 100.6864 | 0.219 | 0.0000 | 0.0000 | 3,750 |
| 2015/09/21 | R248 | 04/02/2016 | 9.00 | Put | Bond Future | 407.1600 | 0.4072 | 607.8000 | 0.6078 | 49.278 | 0 | 0 | 0 |
| 2015/09/21 | R248 | 04/02/2016 | 9.01 | Put | Bond Future | 305.1400 | 0.3051 | 505.7800 | 0.5058 | 65.753 | 0 | 0 | 0 |
| 2015/09/21 | R248 | 04/02/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R248 | 04/02/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R248 | 04/02/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R248 | 05/05/2016 | | | Bond Future | 9.0818 | 98.2431 | 9.1021 | 98.0389 | 0.224 | 0.0000 | 0.0000 | 0 |
| 2015/09/21 | R248 | 05/05/2016 | 8.99 | Put | Bond Future | 929.9800 | 0.9300 | 1,134.1800 | 1.1342 | 21.957 | 0 | 0 | 0 |
| 2015/09/21 | R248 | 05/05/2016 | 9.01 | Put | Bond Future | 725.9900 | 0.7260 | 930.1900 | 0.9302 | 28.127 | 0 | 0 | 0 |
| 2015/09/21 | R248 | 05/05/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R248 | 05/05/2016 | 9.00 | Put | Bond Future | 827.8900 | 0.8279 | 1,032.0900 | 1.0321 | 24.665 | 0 | 0 | 0 |
| 2015/09/21 | R248 | 05/05/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/09/21 | R248 | 05/05/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|-----------|------------------|--------|-----|---------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
|-----------|------------------|--------|-----|---------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|

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|--------------|--|--|--|--|--|--|--|--|--|--|--|---------------|
| Total | | | | | | | | | | | | 528217 |
|--------------|--|--|--|--|--|--|--|--|--|--|--|---------------|