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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/11/2015 TO 05/11/2015

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2015/11/05 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/05 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 2025 | 05/11/2015 | 123.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2025 | 05/11/2015 | | | Bond Future | 123.8752 | 123.8752 | 123.5549 | 123.5549 | (0.259) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 2025 | 05/11/2015 | 123.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2025 | 05/11/2015 | 123.01 | Call | Bond Future | 865.2500 | 0.8653 | 544.8800 | 0.5449 | (37.026) | 0 | 0 | 0 |
| 2015/11/05 | 2025 | 05/11/2015 | 122.99 | Call | Bond Future | 885.2500 | 0.8853 | 564.8800 | 0.5649 | (36.190) | 0 | 0 | 0 |
| 2015/11/05 | 2025 | 05/11/2015 | 123.00 | Call | Bond Future | 875.2500 | 0.8753 | 554.8800 | 0.5549 | (36.603) | 0 | 0 | 0 |
| 2015/11/05 | 2025 | 05/11/2015 | 122.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2025 | 04/02/2016 | 126.01 | Put | Bond Future | 1,297.4000 | 1.2974 | 1,170.4900 | 1.1705 | (9.782) | 0 | 0 | 0 |
| 2015/11/05 | 2025 | 04/02/2016 | | | Bond Future | 124.7126 | 124.7126 | 124.8395 | 124.8395 | 0.102 | 0.0000 | 0.0000 | 950 |
| 2015/11/05 | 2025 | 04/02/2016 | 126.00 | Put | Bond Future | 1,287.4000 | 1.2874 | 1,160.4900 | 1.1605 | (9.858) | 0 | 0 | 0 |
| 2015/11/05 | 2025 | 04/02/2016 | 126.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2025 | 04/02/2016 | 125.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2025 | 04/02/2016 | 126.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2025 | 04/02/2016 | 125.99 | Put | Bond Future | 1,277.4000 | 1.2774 | 1,150.4900 | 1.1505 | (9.935) | 0 | 0 | 0 |
| 2015/11/05 | 2025 | 05/05/2016 | | | Bond Future | 126.9082 | 126.9082 | 127.0364 | 127.0364 | 0.101 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 2025 | 05/05/2016 | 126.00 | Call | Bond Future | 908.2400 | 0.9082 | 1,036.4300 | 1.0364 | 14.114 | 0 | 0 | 0 |
| 2015/11/05 | 2025 | 05/05/2016 | 125.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2025 | 05/05/2016 | 126.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2025 | 05/05/2016 | 126.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2025 | 05/05/2016 | 126.01 | Call | Bond Future | 898.2400 | 0.8982 | 1,026.4300 | 1.0264 | 14.271 | 0 | 0 | 0 |
| 2015/11/05 | 2025 | 05/05/2016 | 125.99 | Call | Bond Future | 918.2400 | 0.9182 | 1,046.4300 | 1.0464 | 13.960 | 0 | 0 | 0 |
| 2015/11/05 | 2030 | 05/11/2015 | 8.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2030 | 05/11/2015 | | | Bond Future | 8.8058 | 95.7321 | 8.8550 | 95.3560 | 0.559 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 2030 | 05/11/2015 | 8.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2030 | 05/11/2015 | 8.49 | Put | Bond Future | 2,462.1400 | 2.4621 | 2,838.1700 | 2.8382 | 15.272 | 0 | 0 | 0 |
| 2015/11/05 | 2030 | 05/11/2015 | 8.51 | Put | Bond Future | 2,303.5100 | 2.3035 | 2,679.5400 | 2.6795 | 16.324 | 0 | 0 | 0 |
| 2015/11/05 | 2030 | 05/11/2015 | 8.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2030 | 05/11/2015 | 8.50 | Put | Bond Future | 2,382.7800 | 2.3828 | 2,758.8100 | 2.7588 | 15.781 | 0 | 0 | 0 |
| 2015/11/05 | 2030 | 04/02/2016 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2030 | 04/02/2016 | | | Bond Future | 8.8709 | 93.2952 | 8.8857 | 93.1837 | 0.167 | 0.0000 | 0.0000 | 9,973 |
| 2015/11/05 | 2030 | 04/02/2016 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2030 | 04/02/2016 | 8.74 | Put | Bond Future | 993.4500 | 0.9934 | 1,104.9500 | 1.1050 | 11.224 | 0 | 0 | 0 |
| 2015/11/05 | 2030 | 04/02/2016 | 8.76 | Put | Bond Future | 840.6700 | 0.8407 | 952.1700 | 0.9522 | 13.263 | 0 | 0 | 0 |
| 2015/11/05 | 2030 | 04/02/2016 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2030 | 04/02/2016 | 8.75 | Put | Bond Future | 917.0100 | 0.9170 | 1,028.5100 | 1.0285 | 12.159 | 0 | 0 | 0 |
| 2015/11/05 | 2030 | 05/05/2016 | 8.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2030 | 05/05/2016 | 9.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2030 | 05/05/2016 | | | Bond Future | 8.9259 | 94.9316 | 8.9414 | 94.8172 | 0.173 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 2030 | 05/05/2016 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/05 | 2030 | 05/05/2016 | 8.99 | Call | Bond Future | 474.0000 | 0.4740 | 359.6000 | 0.3596 | (24.135) | 0 | 0 | 0 |
| 2015/11/05 | 2030 | 05/05/2016 | 9.00 | Call | Bond Future | 547.6900 | 0.5477 | 433.2900 | 0.4333 | (20.888) | 0 | 0 | 0 |
| 2015/11/05 | 2030 | 05/05/2016 | 9.01 | Call | Bond Future | 621.2900 | 0.6213 | 506.8900 | 0.5069 | (18.413) | 0 | 0 | 0 |
| 2015/11/05 | 2032 | 05/11/2015 | | | Bond Future | 8.9258 | 95.1476 | 8.9800 | 94.7062 | 0.608 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 2032 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2032 | 05/11/2015 | 7.99 | Put | Bond Future | 8,115.3900 | 8.1154 | 8,556.8500 | 8.5568 | 5.440 | 0 | 0 | 0 |
| 2015/11/05 | 2032 | 05/11/2015 | 8.01 | Put | Bond Future | 7,931.5500 | 7.9315 | 8,373.0100 | 8.3730 | 5.566 | 0 | 0 | 0 |
| 2015/11/05 | 2032 | 05/11/2015 | 8.00 | Put | Bond Future | 8,023.4100 | 8.0234 | 8,464.8700 | 8.4649 | 5.502 | 0 | 0 | 0 |
| 2015/11/05 | 2032 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2032 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2032 | 04/02/2016 | | | Bond Future | 8.9911 | 96.7077 | 9.0008 | 96.6303 | 0.107 | 0.0000 | 0.0000 | 2,957 |
| 2015/11/05 | 2032 | 04/02/2016 | 8.69 | Put | Bond Future | 2,469.6500 | 2.4697 | 2,547.0100 | 2.5470 | 3.132 | 0 | 0 | 0 |
| 2015/11/05 | 2032 | 04/02/2016 | 8.71 | Put | Bond Future | 2,302.7100 | 2.3027 | 2,380.0700 | 2.3801 | 3.360 | 0 | 0 | 0 |
| 2015/11/05 | 2032 | 04/02/2016 | 8.70 | Put | Bond Future | 2,386.1300 | 2.3861 | 2,463.4900 | 2.4635 | 3.242 | 0 | 0 | 0 |
| 2015/11/05 | 2032 | 04/02/2016 | 8.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2032 | 04/02/2016 | 8.69 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2032 | 04/02/2016 | 8.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2032 | 05/05/2016 | | | Bond Future | 9.0457 | 94.2463 | 9.0557 | 94.1666 | 0.111 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 2032 | 05/05/2016 | 8.99 | Put | Bond Future | 443.6400 | 0.4436 | 523.3900 | 0.5234 | 17.976 | 0 | 0 | 0 |
| 2015/11/05 | 2032 | 05/05/2016 | 9.01 | Put | Bond Future | 283.9400 | 0.2839 | 363.6900 | 0.3637 | 28.087 | 0 | 0 | 0 |
| 2015/11/05 | 2032 | 05/05/2016 | 9.00 | Put | Bond Future | 363.7400 | 0.3637 | 443.4900 | 0.4435 | 21.925 | 0 | 0 | 0 |
| 2015/11/05 | 2032 | 05/05/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2032 | 05/05/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2032 | 05/05/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2032 | 04/08/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2032 | 04/08/2016 | | | Bond Future | 9.1015 | 95.9269 | 9.1119 | 95.8456 | 0.114 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 2032 | 04/08/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2032 | 04/08/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2032 | 04/08/2016 | 8.99 | Put | Bond Future | 879.4200 | 0.8794 | 960.7500 | 0.9608 | 9.248 | 0 | 0 | 0 |
| 2015/11/05 | 2032 | 04/08/2016 | 9.01 | Put | Bond Future | 720.7900 | 0.7208 | 802.1200 | 0.8021 | 11.283 | 0 | 0 | 0 |
| 2015/11/05 | 2032 | 04/08/2016 | 9.00 | Put | Bond Future | 800.0500 | 0.8000 | 881.3800 | 0.8814 | 10.166 | 0 | 0 | 0 |
| 2015/11/05 | 2033 | 05/11/2015 | 102.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2033 | 05/11/2015 | | | Bond Future | 103.4905 | 103.4905 | 103.4724 | 103.4724 | (0.018) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 2033 | 05/11/2015 | 102.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2033 | 05/11/2015 | 102.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2033 | 05/11/2015 | 102.40 | Call | Bond Future | 1,090.5400 | 1.0905 | 1,072.3600 | 1.0724 | (1.667) | 0 | 0 | 0 |
| 2015/11/05 | 2033 | 05/11/2015 | 102.41 | Call | Bond Future | 1,080.5400 | 1.0805 | 1,062.3600 | 1.0624 | (1.682) | 0 | 0 | 0 |
| 2015/11/05 | 2033 | 05/11/2015 | 102.39 | Call | Bond Future | 1,100.5400 | 1.1005 | 1,082.3600 | 1.0824 | (1.652) | 0 | 0 | 0 |
| 2015/11/05 | 2033 | 04/02/2016 | 102.40 | Call | Bond Future | 2,795.8300 | 2.7958 | 2,814.2300 | 2.8142 | 0.658 | 0 | 0 | 0 |
| 2015/11/05 | 2033 | 04/02/2016 | | | Bond Future | 105.1958 | 105.1958 | 105.2142 | 105.2142 | 0.017 | 0.0000 | 0.0000 | 185 |
| 2015/11/05 | 2033 | 04/02/2016 | 102.41 | Call | Bond Future | 2,785.8300 | 2.7858 | 2,804.2300 | 2.8042 | 0.660 | 0 | 0 | 0 |
| 2015/11/05 | 2033 | 04/02/2016 | 102.39 | Call | Bond Future | 2,805.8300 | 2.8058 | 2,824.2300 | 2.8242 | 0.656 | 0 | 0 | 0 |
| 2015/11/05 | 2033 | 04/02/2016 | 102.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2033 | 04/02/2016 | 102.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2033 | 04/02/2016 | 102.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2033 | 05/05/2016 | | | Bond Future | 106.0732 | 106.0732 | 106.0912 | 106.0912 | 0.017 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/05 | 2033 | 05/05/2016 | 102.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2033 | 05/05/2016 | 102.40 | Call | Bond Future | 3,673.2300 | 3.6732 | 3,691.1800 | 3.6912 | 0.489 | 0 | 0 | 0 |
| 2015/11/05 | 2033 | 05/05/2016 | 102.41 | Call | Bond Future | 3,663.2300 | 3.6632 | 3,681.1800 | 3.6812 | 0.490 | 0 | 0 | 0 |
| 2015/11/05 | 2033 | 05/05/2016 | 102.39 | Call | Bond Future | 3,683.2300 | 3.6832 | 3,701.1800 | 3.7012 | 0.487 | 0 | 0 | 0 |
| 2015/11/05 | 2033 | 05/05/2016 | 102.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2033 | 05/05/2016 | 102.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2037 | 05/11/2015 | 7.99 | Put | Bond Future | 10,956.0200 | 10.9560 | 11,392.3000 | 11.3923 | 3.982 | 0 | 0 | 0 |
| 2015/11/05 | 2037 | 05/11/2015 | 8.01 | Put | Bond Future | 10,745.4300 | 10.7454 | 11,181.7100 | 11.1817 | 4.060 | 0 | 0 | 0 |
| 2015/11/05 | 2037 | 05/11/2015 | | | Bond Future | 9.1207 | 96.5520 | 9.1700 | 96.1157 | 0.540 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 2037 | 05/11/2015 | 8.00 | Put | Bond Future | 10,850.6400 | 10.8506 | 11,286.9200 | 11.2869 | 4.021 | 0 | 0 | 0 |
| 2015/11/05 | 2037 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2037 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2037 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2037 | 04/02/2016 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2037 | 04/02/2016 | 8.75 | Put | Bond Future | 3,944.6500 | 3.9446 | 4,028.9700 | 4.0290 | 2.138 | 0 | 0 | 0 |
| 2015/11/05 | 2037 | 04/02/2016 | | | Bond Future | 9.1854 | 93.8782 | 9.1950 | 93.7938 | 0.105 | 0.0000 | 0.0000 | 48,339 |
| 2015/11/05 | 2037 | 04/02/2016 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2037 | 04/02/2016 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2037 | 04/02/2016 | 8.74 | Put | Bond Future | 4,038.2700 | 4.0383 | 4,122.5900 | 4.1226 | 2.088 | 0 | 0 | 0 |
| 2015/11/05 | 2037 | 04/02/2016 | 8.76 | Put | Bond Future | 3,851.1600 | 3.8512 | 3,935.4800 | 3.9355 | 2.189 | 0 | 0 | 0 |
| 2015/11/05 | 2037 | 05/05/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2037 | 05/05/2016 | 9.00 | Put | Bond Future | 2,127.6700 | 2.1277 | 2,214.4800 | 2.2145 | 4.080 | 0 | 0 | 0 |
| 2015/11/05 | 2037 | 05/05/2016 | | | Bond Future | 9.2411 | 95.5249 | 9.2511 | 95.4380 | 0.108 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 2037 | 05/05/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2037 | 05/05/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2037 | 05/05/2016 | 8.99 | Put | Bond Future | 2,217.5500 | 2.2175 | 2,304.3600 | 2.3044 | 3.915 | 0 | 0 | 0 |
| 2015/11/05 | 2037 | 05/05/2016 | 9.01 | Put | Bond Future | 2,037.9200 | 2.0379 | 2,124.7300 | 2.1247 | 4.260 | 0 | 0 | 0 |
| 2015/11/05 | 2037 | 04/08/2016 | | | Bond Future | 9.2990 | 92.9699 | 9.3094 | 92.8814 | 0.111 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 2037 | 04/08/2016 | 9.24 | Put | Bond Future | 507.7100 | 0.5077 | 596.1800 | 0.5962 | 17.425 | 0 | 0 | 0 |
| 2015/11/05 | 2037 | 04/08/2016 | 9.26 | Put | Bond Future | 335.2400 | 0.3352 | 423.7100 | 0.4237 | 26.390 | 0 | 0 | 0 |
| 2015/11/05 | 2037 | 04/08/2016 | 9.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2037 | 04/08/2016 | 9.25 | Put | Bond Future | 421.4100 | 0.4214 | 509.8800 | 0.5099 | 20.994 | 0 | 0 | 0 |
| 2015/11/05 | 2037 | 04/08/2016 | 9.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2037 | 04/08/2016 | 9.26 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2038 | 05/11/2015 | | | Bond Future | 128.5941 | 128.5941 | 128.2622 | 128.2622 | (0.258) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 2038 | 05/11/2015 | 134.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2038 | 05/11/2015 | 133.99 | Put | Bond Future | 5,395.9000 | 5.3959 | 5,727.8400 | 5.7278 | 6.152 | 0 | 0 | 0 |
| 2015/11/05 | 2038 | 05/11/2015 | 134.01 | Put | Bond Future | 5,415.9000 | 5.4159 | 5,747.8400 | 5.7478 | 6.129 | 0 | 0 | 0 |
| 2015/11/05 | 2038 | 05/11/2015 | 134.00 | Put | Bond Future | 5,405.9000 | 5.4059 | 5,737.8400 | 5.7378 | 6.140 | 0 | 0 | 0 |
| 2015/11/05 | 2038 | 05/11/2015 | 134.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2038 | 05/11/2015 | 133.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2038 | 04/02/2016 | | | Bond Future | 129.3588 | 129.3588 | 129.3816 | 129.3816 | 0.018 | 0.0000 | 0.0000 | 7,889 |
| 2015/11/05 | 2038 | 04/02/2016 | 131.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2038 | 04/02/2016 | 130.99 | Put | Bond Future | 1,631.2500 | 1.6313 | 1,608.4100 | 1.6084 | (1.400) | 0 | 0 | 0 |
| 2015/11/05 | 2038 | 04/02/2016 | 131.01 | Put | Bond Future | 1,651.2500 | 1.6513 | 1,628.4100 | 1.6284 | (1.383) | 0 | 0 | 0 |
| 2015/11/05 | 2038 | 04/02/2016 | 131.00 | Put | Bond Future | 1,641.2500 | 1.6413 | 1,618.4100 | 1.6184 | (1.392) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/11/05 | 2038 | 04/02/2016 | 131.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2038 | 04/02/2016 | 130.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2038 | 05/05/2016 | 131.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2038 | 05/05/2016 | | | Bond Future | 131.6363 | 131.6363 | 131.6587 | 131.6587 | 0.017 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 2038 | 05/05/2016 | 131.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2038 | 05/05/2016 | 131.01 | Call | Bond Future | 626.2500 | 0.6263 | 648.7100 | 0.6487 | 3.586 | 0 | 0 | 0 |
| 2015/11/05 | 2038 | 05/05/2016 | 130.99 | Call | Bond Future | 646.2500 | 0.6463 | 668.7100 | 0.6687 | 3.475 | 0 | 0 | 0 |
| 2015/11/05 | 2038 | 05/05/2016 | 131.00 | Call | Bond Future | 636.2500 | 0.6363 | 658.7100 | 0.6587 | 3.530 | 0 | 0 | 0 |
| 2015/11/05 | 2038 | 05/05/2016 | 130.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2044 | 05/11/2015 | | | Bond Future | 9.2057 | 97.8409 | 9.2500 | 97.4166 | 0.481 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 2044 | 05/11/2015 | 8.24 | Put | Bond Future | 10,118.1000 | 10.1181 | 10,542.4000 | 10.5424 | 4.193 | 0 | 0 | 0 |
| 2015/11/05 | 2044 | 05/11/2015 | 8.26 | Put | Bond Future | 9,890.5400 | 9.8905 | 10,314.8400 | 10.3148 | 4.290 | 0 | 0 | 0 |
| 2015/11/05 | 2044 | 05/11/2015 | 8.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2044 | 05/11/2015 | 8.25 | Put | Bond Future | 10,004.2100 | 10.0042 | 10,428.5100 | 10.4285 | 4.241 | 0 | 0 | 0 |
| 2015/11/05 | 2044 | 05/11/2015 | 8.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2044 | 05/11/2015 | 8.26 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2044 | 04/02/2016 | 8.99 | Put | Bond Future | 2,707.3000 | 2.7073 | 2,700.9300 | 2.7009 | (0.235) | 0 | 0 | 0 |
| 2015/11/05 | 2044 | 04/02/2016 | | | Bond Future | 9.2683 | 95.0630 | 9.2676 | 95.0693 | (0.007) | 0.0000 | 0.0000 | 17,852 |
| 2015/11/05 | 2044 | 04/02/2016 | 9.01 | Put | Bond Future | 2,508.3800 | 2.5084 | 2,502.0100 | 2.5020 | (0.254) | 0 | 0 | 0 |
| 2015/11/05 | 2044 | 04/02/2016 | 9.00 | Put | Bond Future | 2,607.7500 | 2.6077 | 2,601.3800 | 2.6014 | (0.244) | 0 | 0 | 0 |
| 2015/11/05 | 2044 | 04/02/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2044 | 04/02/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2044 | 04/02/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2044 | 05/05/2016 | 8.99 | Put | Bond Future | 3,212.9800 | 3.2130 | 3,207.5300 | 3.2075 | (0.170) | 0 | 0 | 0 |
| 2015/11/05 | 2044 | 05/05/2016 | | | Bond Future | 9.3224 | 96.7305 | 9.3218 | 96.7360 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 2044 | 05/05/2016 | 9.01 | Put | Bond Future | 3,014.4200 | 3.0144 | 3,008.9700 | 3.0090 | (0.181) | 0 | 0 | 0 |
| 2015/11/05 | 2044 | 05/05/2016 | 9.00 | Put | Bond Future | 3,113.6100 | 3.1136 | 3,108.1600 | 3.1082 | (0.175) | 0 | 0 | 0 |
| 2015/11/05 | 2044 | 05/05/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2044 | 05/05/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2044 | 05/05/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2044 | 04/08/2016 | 9.50 | Call | Bond Future | 1,117.4400 | 1.1174 | 1,122.8200 | 1.1228 | 0.481 | 0 | 0 | 0 |
| 2015/11/05 | 2044 | 04/08/2016 | | | Bond Future | 9.3785 | 94.0718 | 9.3779 | 94.0772 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 2044 | 04/08/2016 | 9.51 | Call | Bond Future | 1,208.3700 | 1.2084 | 1,213.7500 | 1.2138 | 0.445 | 0 | 0 | 0 |
| 2015/11/05 | 2044 | 04/08/2016 | 9.49 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2044 | 04/08/2016 | 9.51 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2044 | 04/08/2016 | 9.49 | Call | Bond Future | 1,026.3600 | 1.0264 | 1,031.7400 | 1.0317 | 0.524 | 0 | 0 | 0 |
| 2015/11/05 | 2044 | 04/08/2016 | 9.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2046 | 05/11/2015 | 132.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2046 | 05/11/2015 | | | Bond Future | 127.4730 | 127.4730 | 127.1441 | 127.1441 | (0.258) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 2046 | 05/11/2015 | 133.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2046 | 05/11/2015 | 133.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2046 | 05/11/2015 | 132.99 | Put | Bond Future | 5,517.0100 | 5.5170 | 5,845.9000 | 5.8459 | 5.961 | 0 | 0 | 0 |
| 2015/11/05 | 2046 | 05/11/2015 | 133.01 | Put | Bond Future | 5,537.0100 | 5.5370 | 5,865.9000 | 5.8659 | 5.940 | 0 | 0 | 0 |
| 2015/11/05 | 2046 | 05/11/2015 | 133.00 | Put | Bond Future | 5,527.0100 | 5.5270 | 5,855.9000 | 5.8559 | 5.951 | 0 | 0 | 0 |
| 2015/11/05 | 2046 | 04/02/2016 | 127.99 | Call | Bond Future | 1,583.6300 | 1.5836 | 1,465.6800 | 1.4657 | (7.448) | 0 | 0 | 0 |
| 2015/11/05 | 2046 | 04/02/2016 | | | Bond Future | 129.5736 | 129.5736 | 129.4557 | 129.4557 | (0.091) | 0.0000 | 0.0000 | 6,612 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/11/05 | 2046 | 04/02/2016 | 128.00 | Call | Bond Future | 1,573.6300 | 1.5736 | 1,455.6800 | 1.4557 | (7.495) | 0 | 0 | 0 |
| 2015/11/05 | 2046 | 04/02/2016 | 128.01 | Call | Bond Future | 1,563.6300 | 1.5636 | 1,445.6800 | 1.4457 | (7.543) | 0 | 0 | 0 |
| 2015/11/05 | 2046 | 04/02/2016 | 127.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2046 | 04/02/2016 | 128.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2046 | 04/02/2016 | 128.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2046 | 05/05/2016 | | | Bond Future | 130.4259 | 130.4259 | 130.3050 | 130.3050 | (0.093) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 2046 | 05/05/2016 | 129.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2046 | 05/05/2016 | 130.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2046 | 05/05/2016 | 130.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2046 | 05/05/2016 | 130.01 | Call | Bond Future | 415.9400 | 0.4159 | 294.9900 | 0.2950 | (29.079) | 0 | 0 | 0 |
| 2015/11/05 | 2046 | 05/05/2016 | 129.99 | Call | Bond Future | 435.9400 | 0.4359 | 314.9900 | 0.3150 | (27.745) | 0 | 0 | 0 |
| 2015/11/05 | 2046 | 05/05/2016 | 130.00 | Call | Bond Future | 425.9400 | 0.4259 | 304.9900 | 0.3050 | (28.396) | 0 | 0 | 0 |
| 2015/11/05 | 2050 | 05/11/2015 | | | Bond Future | 134.7106 | 134.7106 | 134.3634 | 134.3634 | (0.258) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 2050 | 05/11/2015 | 145.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2050 | 05/11/2015 | 144.99 | Put | Bond Future | 10,279.4100 | 10.2794 | 10,626.5500 | 10.6265 | 3.377 | 0 | 0 | 0 |
| 2015/11/05 | 2050 | 05/11/2015 | 145.01 | Put | Bond Future | 10,299.4100 | 10.2994 | 10,646.5500 | 10.6465 | 3.370 | 0 | 0 | 0 |
| 2015/11/05 | 2050 | 05/11/2015 | 145.00 | Put | Bond Future | 10,289.4100 | 10.2894 | 10,636.5500 | 10.6365 | 3.374 | 0 | 0 | 0 |
| 2015/11/05 | 2050 | 05/11/2015 | 145.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2050 | 05/11/2015 | 144.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2050 | 04/02/2016 | | | Bond Future | 135.4215 | 135.4215 | 135.4461 | 135.4461 | 0.018 | 0.0000 | 0.0000 | 5,946 |
| 2015/11/05 | 2050 | 04/02/2016 | 138.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2050 | 04/02/2016 | 137.99 | Put | Bond Future | 2,568.5200 | 2.5685 | 2,543.9100 | 2.5439 | (0.958) | 0 | 0 | 0 |
| 2015/11/05 | 2050 | 04/02/2016 | 138.01 | Put | Bond Future | 2,588.5200 | 2.5885 | 2,563.9100 | 2.5639 | (0.951) | 0 | 0 | 0 |
| 2015/11/05 | 2050 | 04/02/2016 | 138.00 | Put | Bond Future | 2,578.5200 | 2.5785 | 2,553.9100 | 2.5539 | (0.954) | 0 | 0 | 0 |
| 2015/11/05 | 2050 | 04/02/2016 | 138.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2050 | 04/02/2016 | 137.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2050 | 05/05/2016 | 138.00 | Put | Bond Future | 194.4400 | 0.1944 | 170.3000 | 0.1703 | (12.415) | 0 | 0 | 0 |
| 2015/11/05 | 2050 | 05/05/2016 | | | Bond Future | 137.8056 | 137.8056 | 137.8297 | 137.8297 | 0.018 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 2050 | 05/05/2016 | 138.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2050 | 05/05/2016 | 137.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2050 | 05/05/2016 | 138.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | 2050 | 05/05/2016 | 137.99 | Put | Bond Future | 184.4400 | 0.1844 | 160.3000 | 0.1603 | (13.088) | 0 | 0 | 0 |
| 2015/11/05 | 2050 | 05/05/2016 | 138.01 | Put | Bond Future | 204.4400 | 0.2044 | 180.3000 | 0.1803 | (11.808) | 0 | 0 | 0 |
| 2015/11/05 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | AL37 | 05/11/2015 | | | Index Future | 467.3980 | 467.3980 | 466.5700 | 466.5700 | (0.177) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | AL37 | 04/02/2016 | | | Index Future | 475.0620 | 475.0620 | 474.7380 | 474.7380 | (0.068) | 0.0000 | 0.0000 | 2 |
| 2015/11/05 | AL37 | 05/05/2016 | | | Index Future | 483.3860 | 483.3860 | 483.0520 | 483.0520 | (0.069) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/05 | AL7T | 05/11/2015 | | | Index Future | 547.0020 | 547.0020 | 545.1760 | 545.1760 | (0.334) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | AL7T | 04/02/2016 | | | Index Future | 555.9710 | 555.9710 | 555.2960 | 555.2960 | (0.121) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | AL7T | 05/05/2016 | | | Index Future | 565.7130 | 565.7130 | 565.0210 | 565.0210 | (0.122) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | ALBI | 05/11/2015 | | | Index Future | 498.0690 | 498.0690 | 496.3110 | 496.3110 | (0.353) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | ALBI | 04/02/2016 | | | Index Future | 506.2350 | 506.2350 | 505.8390 | 505.8390 | (0.078) | 0.0000 | 0.0000 | 600 |
| 2015/11/05 | ALBI | 05/05/2016 | | | Index Future | 515.1060 | 515.1060 | 514.6980 | 514.6980 | (0.079) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | ALBI | 04/08/2016 | | | Index Future | 524.1930 | 524.1930 | 523.7770 | 523.7770 | (0.079) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/05 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | EL28 | 05/11/2015 | 126.99 | Put | Bond Future | 956.0700 | 0.9561 | 1,280.1100 | 1.2801 | 33.893 | 0 | 0 | 0 |
| 2015/11/05 | EL28 | 05/11/2015 | | | Bond Future | 126.0339 | 126.0339 | 125.7099 | 125.7099 | (0.257) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | EL28 | 05/11/2015 | 127.01 | Put | Bond Future | 976.0700 | 0.9761 | 1,300.1100 | 1.3001 | 33.198 | 0 | 0 | 0 |
| 2015/11/05 | EL28 | 05/11/2015 | 126.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | EL28 | 05/11/2015 | 127.00 | Put | Bond Future | 966.0700 | 0.9661 | 1,290.1100 | 1.2901 | 33.542 | 0 | 0 | 0 |
| 2015/11/05 | EL28 | 05/11/2015 | 127.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | EL28 | 05/11/2015 | 127.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | EL28 | 04/02/2016 | 128.99 | Put | Bond Future | 879.1800 | 0.8792 | 855.2400 | 0.8552 | (2.723) | 0 | 0 | 0 |
| 2015/11/05 | EL28 | 04/02/2016 | | | Bond Future | 128.1108 | 128.1108 | 128.1348 | 128.1348 | 0.019 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | EL28 | 04/02/2016 | 129.01 | Put | Bond Future | 899.1800 | 0.8992 | 875.2400 | 0.8752 | (2.662) | 0 | 0 | 0 |
| 2015/11/05 | EL28 | 04/02/2016 | 128.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/11/05 | EL28 | 04/02/2016 | 129.00 | Put | Bond Future | 889.1800 | 0.8892 | 865.2400 | 0.8652 | (2.692) | 0 | 0 | 0 |
| 2015/11/05 | EL28 | 04/02/2016 | 129.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | EL28 | 04/02/2016 | 129.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | EL28 | 05/05/2016 | 129.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | EL28 | 05/05/2016 | | | Bond Future | 128.7916 | 128.7916 | 128.8150 | 128.8150 | 0.018 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | EL28 | 05/05/2016 | 129.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | EL28 | 05/05/2016 | 128.99 | Put | Bond Future | 198.3800 | 0.1984 | 174.9900 | 0.1750 | (11.791) | 0 | 0 | 0 |
| 2015/11/05 | EL28 | 05/05/2016 | 129.01 | Put | Bond Future | 218.3800 | 0.2184 | 194.9900 | 0.1950 | (10.711) | 0 | 0 | 0 |
| 2015/11/05 | EL28 | 05/05/2016 | 129.00 | Put | Bond Future | 208.3800 | 0.2084 | 184.9900 | 0.1850 | (11.225) | 0 | 0 | 0 |
| 2015/11/05 | EL28 | 05/05/2016 | 128.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | ES33 | 05/11/2015 | 9.00 | Put | Bond Future | 7,111.8900 | 7.1119 | 7,451.8900 | 7.4519 | 4.781 | 0 | 0 | 0 |
| 2015/11/05 | ES33 | 05/11/2015 | | | Bond Future | 9.9561 | 80.8215 | 10.0050 | 80.4815 | 0.491 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | ES33 | 05/11/2015 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | ES33 | 05/11/2015 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | ES33 | 05/11/2015 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | ES33 | 05/11/2015 | 8.99 | Put | Bond Future | 7,191.2200 | 7.1912 | 7,531.2200 | 7.5312 | 4.728 | 0 | 0 | 0 |
| 2015/11/05 | ES33 | 05/11/2015 | 9.01 | Put | Bond Future | 7,032.6600 | 7.0327 | 7,372.6600 | 7.3727 | 4.835 | 0 | 0 | 0 |
| 2015/11/05 | ES33 | 04/02/2016 | 10.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | ES33 | 04/02/2016 | | | Bond Future | 10.0520 | 82.1466 | 10.0613 | 82.0829 | 0.093 | 0.0000 | 0.0000 | 6,569 |
| 2015/11/05 | ES33 | 04/02/2016 | 9.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | ES33 | 04/02/2016 | 10.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | ES33 | 04/02/2016 | 9.99 | Put | Bond Future | 426.9700 | 0.4270 | 490.7300 | 0.4907 | 14.933 | 0 | 0 | 0 |
| 2015/11/05 | ES33 | 04/02/2016 | 10.01 | Put | Bond Future | 288.8400 | 0.2888 | 352.6000 | 0.3526 | 22.075 | 0 | 0 | 0 |
| 2015/11/05 | ES33 | 04/02/2016 | 10.00 | Put | Bond Future | 357.8600 | 0.3579 | 421.6200 | 0.4216 | 17.817 | 0 | 0 | 0 |
| 2015/11/05 | ES33 | 05/05/2016 | 10.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | ES33 | 05/05/2016 | | | Bond Future | 10.1357 | 79.7967 | 10.1454 | 79.7309 | 0.096 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | ES33 | 05/05/2016 | 9.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | ES33 | 05/05/2016 | 10.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | ES33 | 05/05/2016 | 9.99 | Put | Bond Future | 994.2600 | 0.9943 | 1,060.0100 | 1.0600 | 6.613 | 0 | 0 | 0 |
| 2015/11/05 | ES33 | 05/05/2016 | 10.01 | Put | Bond Future | 856.6200 | 0.8566 | 922.3700 | 0.9224 | 7.676 | 0 | 0 | 0 |
| 2015/11/05 | ES33 | 05/05/2016 | 10.00 | Put | Bond Future | 925.3900 | 0.9254 | 991.1400 | 0.9911 | 7.105 | 0 | 0 | 0 |
| 2015/11/05 | ES33 | 04/08/2016 | | | Bond Future | 10.2213 | 81.2196 | 10.2314 | 81.1525 | 0.099 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | ES33 | 04/08/2016 | 10.24 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | ES33 | 04/08/2016 | 10.26 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | ES33 | 04/08/2016 | 10.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | ES33 | 04/08/2016 | 10.26 | Call | Bond Future | 256.8500 | 0.2568 | 189.7400 | 0.1897 | (26.128) | 0 | 0 | 0 |
| 2015/11/05 | ES33 | 04/08/2016 | 10.24 | Call | Bond Future | 124.1000 | 0.1241 | 56.9900 | 0.0570 | (54.077) | 0 | 0 | 0 |
| 2015/11/05 | ES33 | 04/08/2016 | 10.25 | Call | Bond Future | 190.5200 | 0.1905 | 123.4100 | 0.1234 | (35.225) | 0 | 0 | 0 |
| 2015/11/05 | GOVI | 05/11/2015 | 530.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | GOVI | 05/11/2015 | | | GOVI | 495.5940 | 495.5940 | 493.9820 | 493.9820 | (0.325) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | GOVI | 05/11/2015 | 530.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | GOVI | 05/11/2015 | 529.99 | Put | GOVI | 343,960.0000 | 34.3960 | 360,080.0000 | 36.0080 | 4.687 | 0 | 0 | 0 |
| 2015/11/05 | GOVI | 05/11/2015 | 530.01 | Put | GOVI | 344,160.0000 | 34.4160 | 360,280.0000 | 36.0280 | 4.684 | 0 | 0 | 0 |
| 2015/11/05 | GOVI | 05/11/2015 | 529.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | GOVI | 05/11/2015 | 530.00 | Put | GOVI | 344,060.0000 | 34.4060 | 360,180.0000 | 36.0180 | 4.685 | 0 | 0 | 0 |
| 2015/11/05 | GOVI | 04/02/2016 | 512.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/05 | GOVI | 04/02/2016 | | | GOVI | 503.7200 | 503.7200 | 503.2960 | 503.2960 | (0.084) | 0.0000 | 0.0000 | 443 |
| 2015/11/05 | GOVI | 04/02/2016 | 511.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | GOVI | 04/02/2016 | 512.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | GOVI | 04/02/2016 | 511.99 | Put | GOVI | 82,700.0000 | 8.2700 | 86,940.0000 | 8.6940 | 5.127 | 0 | 0 | 0 |
| 2015/11/05 | GOVI | 04/02/2016 | 512.01 | Put | GOVI | 82,900.0000 | 8.2900 | 87,140.0000 | 8.7140 | 5.115 | 0 | 0 | 0 |
| 2015/11/05 | GOVI | 04/02/2016 | 512.00 | Put | GOVI | 82,800.0000 | 8.2800 | 87,040.0000 | 8.7040 | 5.121 | 0 | 0 | 0 |
| 2015/11/05 | GOVI | 05/05/2016 | 518.01 | Put | GOVI | 54,630.0000 | 5.4630 | 58,990.0000 | 5.8990 | 7.981 | 0 | 0 | 0 |
| 2015/11/05 | GOVI | 05/05/2016 | | | GOVI | 512.5470 | 512.5470 | 512.1110 | 512.1110 | (0.085) | 0.0000 | 0.0000 | 145 |
| 2015/11/05 | GOVI | 05/05/2016 | 518.00 | Put | GOVI | 54,530.0000 | 5.4530 | 58,890.0000 | 5.8890 | 7.996 | 0 | 0 | 0 |
| 2015/11/05 | GOVI | 05/05/2016 | 518.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | GOVI | 05/05/2016 | 517.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | GOVI | 05/05/2016 | 518.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | GOVI | 05/05/2016 | 517.99 | Put | GOVI | 54,430.0000 | 5.4430 | 58,790.0000 | 5.8790 | 8.010 | 0 | 0 | 0 |
| 2015/11/05 | GOVI | 04/08/2016 | 520.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | GOVI | 04/08/2016 | | | GOVI | 521.5890 | 521.5890 | 521.1440 | 521.1440 | (0.085) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | GOVI | 04/08/2016 | 521.01 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | GOVI | 04/08/2016 | 521.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | GOVI | 04/08/2016 | 521.00 | Call | GOVI | 5,890.0000 | 0.5890 | 1,440.0000 | 0.1440 | (75.552) | 0 | 0 | 0 |
| 2015/11/05 | GOVI | 04/08/2016 | 521.01 | Call | GOVI | 5,790.0000 | 0.5790 | 1,340.0000 | 0.1340 | (76.857) | 0 | 0 | 0 |
| 2015/11/05 | GOVI | 04/08/2016 | 520.99 | Call | GOVI | 5,990.0000 | 0.5990 | 1,540.0000 | 0.1540 | (74.290) | 0 | 0 | 0 |
| 2015/11/05 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | IGOV | 05/11/2015 | | | Index Future | 233.8440 | 233.8440 | 233.7840 | 233.7840 | (0.026) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | IGOV | 04/02/2016 | | | Index Future | 237.6980 | 237.6980 | 237.6290 | 237.6290 | (0.029) | 0.0000 | 0.0000 | 1,035 |
| 2015/11/05 | IGOV | 05/05/2016 | | | Index Future | 241.8820 | 241.8820 | 241.8100 | 241.8100 | (0.030) | 0.0000 | 0.0000 | 19 |
| 2015/11/05 | IGOV | 04/08/2016 | | | Index Future | 246.1680 | 246.1680 | 246.0940 | 246.0940 | (0.030) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | ILBI | 05/11/2015 | | | Index Future | 633.4020 | 633.4020 | 633.4020 | 633.4020 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | ILBI | 04/02/2016 | | | Index Future | 644.1500 | 644.1500 | 643.9400 | 643.9400 | (0.033) | 0.0000 | 0.0000 | 157 |
| 2015/11/05 | ILBI | 05/05/2016 | | | Index Future | 655.8540 | 655.8540 | 655.6380 | 655.6380 | (0.033) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | IS01 | 19/12/2016 | | | Interest Rate Swap | 99.7762 | 99.7762 | 99.7948 | 99.7948 | 0.019 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | IS02 | 18/12/2017 | | | Interest Rate Swap | 99.7187 | 99.7187 | 99.7730 | 99.7730 | 0.055 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | IS05 | 17/12/2020 | | | Interest Rate Swap | 99.0302 | 99.0302 | 99.0646 | 99.0646 | 0.035 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | IS10 | 17/12/2025 | | | Interest Rate Swap | 100.6114 | 100.6114 | 100.6405 | 100.6405 | 0.029 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/05 | JBAF | 18/11/2015 | | | Jibar Tradeable Future | 6.3100 | 93.6900 | 6.3700 | 93.6300 | 0.951 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | JBAF | 15/12/2015 | | | Jibar Tradeable Future | 6.3400 | 93.6600 | 6.4400 | 93.5600 | 1.577 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | JBAF | 20/01/2016 | | | Jibar Tradeable Future | 6.4000 | 93.6000 | 6.5300 | 93.4700 | 2.031 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | JBAF | 17/02/2016 | | | Jibar Tradeable Future | 6.4500 | 93.5500 | 6.6100 | 93.3900 | 2.481 | 0.0000 | 0.0000 | 2,000 |
| 2015/11/05 | JBAF | 16/03/2016 | | | Jibar Tradeable Future | 6.5300 | 93.4700 | 6.6700 | 93.3300 | 2.144 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | JBAF | 20/04/2016 | | | Jibar Tradeable Future | 6.5700 | 93.4300 | 6.7700 | 93.2300 | 3.044 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | JBAF | 15/06/2016 | | | Jibar Tradeable Future | 6.8200 | 93.1800 | 6.9200 | 93.0800 | 1.466 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | JBAF | 21/09/2016 | | | Jibar Tradeable Future | 7.0500 | 92.9500 | 7.1200 | 92.8800 | 0.993 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | JBAF | 21/12/2016 | | | Jibar Tradeable Future | 7.2200 | 92.7800 | 7.2900 | 92.7100 | 0.970 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | JBAF | 15/03/2017 | | | Jibar Tradeable Future | 7.4000 | 92.6000 | 7.4400 | 92.5600 | 0.541 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | JBAF | 21/06/2017 | | | Jibar Tradeable Future | 7.5600 | 92.4400 | 7.6200 | 92.3800 | 0.794 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | JBAF | 20/09/2017 | | | Jibar Tradeable Future | 7.6800 | 92.3200 | 7.7800 | 92.2200 | 1.302 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R023 | 05/11/2015 | | | Bond Future | 8.1609 | 99.2740 | 8.2100 | 99.0117 | 0.602 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R023 | 05/11/2015 | 7.99 | Put | Bond Future | 920.0200 | 0.9200 | 1,181.4700 | 1.1815 | 28.418 | 0 | 0 | 0 |
| 2015/11/05 | R023 | 05/11/2015 | 8.01 | Put | Bond Future | 813.0100 | 0.8130 | 1,073.3200 | 1.0733 | 32.018 | 0 | 0 | 0 |
| 2015/11/05 | R023 | 05/11/2015 | 7.99 | Call | Bond Future | 0.8500 | 0.0009 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/11/05 | R023 | 05/11/2015 | 8.00 | Put | Bond Future | 866.3900 | 0.8664 | 1,127.3800 | 1.1274 | 30.124 | 0 | 0 | 0 |
| 2015/11/05 | R023 | 05/11/2015 | 8.00 | Call | Bond Future | 1.3100 | 0.0013 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/11/05 | R023 | 05/11/2015 | 8.01 | Call | Bond Future | 1.9900 | 0.0020 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/11/05 | R023 | 04/02/2016 | 8.01 | Put | Bond Future | 2,026.6000 | 2.0266 | 2,086.1800 | 2.0862 | 2.940 | 0 | 0 | 0 |
| 2015/11/05 | R023 | 04/02/2016 | | | Bond Future | 8.2356 | 100.9016 | 8.2558 | 100.7970 | 0.245 | 0.0000 | 0.0000 | 9,691 |
| 2015/11/05 | R023 | 04/02/2016 | 8.00 | Put | Bond Future | 2,059.9800 | 2.0600 | 2,120.2100 | 2.1202 | 2.924 | 0 | 0 | 0 |
| 2015/11/05 | R023 | 04/02/2016 | 8.01 | Call | Bond Future | 847.6400 | 0.8476 | 802.5900 | 0.8026 | (5.315) | 0 | 0 | 0 |
| 2015/11/05 | R023 | 04/02/2016 | 7.99 | Call | Bond Future | 809.3800 | 0.8094 | 765.6300 | 0.7656 | (5.405) | 0 | 0 | 0 |
| 2015/11/05 | R023 | 04/02/2016 | 8.00 | Call | Bond Future | 828.3600 | 0.8284 | 783.9600 | 0.7840 | (5.360) | 0 | 0 | 0 |
| 2015/11/05 | R023 | 04/02/2016 | 7.99 | Put | Bond Future | 2,093.7000 | 2.0937 | 2,154.5800 | 2.1546 | 2.908 | 0 | 0 | 0 |
| 2015/11/05 | R023 | 05/05/2016 | | | Bond Future | 8.2862 | 98.7424 | 8.3076 | 98.6348 | 0.258 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R023 | 05/05/2016 | 8.24 | Put | Bond Future | 2,075.3200 | 2.0753 | 2,125.1900 | 2.1252 | 2.403 | 0 | 0 | 0 |
| 2015/11/05 | R023 | 05/05/2016 | 8.26 | Put | Bond Future | 2,024.3000 | 2.0243 | 2,073.2700 | 2.0733 | 2.419 | 0 | 0 | 0 |
| 2015/11/05 | R023 | 05/05/2016 | 8.24 | Call | Bond Future | 1,842.2100 | 1.8422 | 1,784.5600 | 1.7846 | (3.129) | 0 | 0 | 0 |
| 2015/11/05 | R023 | 05/05/2016 | 8.25 | Put | Bond Future | 2,049.5600 | 2.0496 | 2,098.9800 | 2.0990 | 2.411 | 0 | 0 | 0 |
| 2015/11/05 | R023 | 05/05/2016 | 8.25 | Call | Bond Future | 1,866.9500 | 1.8669 | 1,808.8500 | 1.8088 | (3.112) | 0 | 0 | 0 |
| 2015/11/05 | R023 | 05/05/2016 | 8.26 | Call | Bond Future | 1,892.1600 | 1.8922 | 1,833.6100 | 1.8336 | (3.094) | 0 | 0 | 0 |
| 2015/11/05 | R023 | 04/08/2016 | 8.24 | Call | Bond Future | 2,113.5200 | 2.1135 | 2,057.1700 | 2.0572 | (2.666) | 0 | 0 | 0 |
| 2015/11/05 | R023 | 04/08/2016 | 8.25 | Put | Bond Future | 2,567.7200 | 2.5677 | 2,620.5700 | 2.6206 | 2.058 | 0 | 0 | 0 |
| 2015/11/05 | R023 | 04/08/2016 | | | Bond Future | 8.3379 | 100.5030 | 8.3604 | 100.3934 | 0.269 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R023 | 04/08/2016 | 8.25 | Call | Bond Future | 2,137.0300 | 2.1370 | 2,080.3200 | 2.0803 | (2.654) | 0 | 0 | 0 |
| 2015/11/05 | R023 | 04/08/2016 | 8.26 | Call | Bond Future | 2,160.7000 | 2.1607 | 2,103.6200 | 2.1036 | (2.642) | 0 | 0 | 0 |
| 2015/11/05 | R023 | 04/08/2016 | 8.24 | Put | Bond Future | 2,593.3300 | 2.5933 | 2,646.5400 | 2.6465 | 2.052 | 0 | 0 | 0 |
| 2015/11/05 | R023 | 04/08/2016 | 8.26 | Put | Bond Future | 2,542.3000 | 2.5423 | 2,594.7800 | 2.5948 | 2.064 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 7.75 | Put | Bond Future | 5,345.7700 | 5.3458 | 5,769.9300 | 5.7699 | 7.934 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 8.24 | Call | Bond Future | 1.6300 | 0.0016 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 8.25 | Put | Bond Future | 1,272.9400 | 1.2729 | 1,694.6300 | 1.6946 | 33.127 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 8.45 | Call | Bond Future | 412.2100 | 0.4122 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 8.75 | Call | Bond Future | 2,618.8500 | 2.6188 | 2,194.6900 | 2.1947 | (16.196) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/05 | R186 | 05/11/2015 | 8.85 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | | | Bond Future | 8.4108 | 118.9508 | 8.4650 | 118.5267 | 0.645 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 8.00 | Put | Bond Future | 3,284.2500 | 3.2843 | 3,708.4100 | 3.7084 | 12.915 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 8.22 | Call | Bond Future | 0.6800 | 0.0007 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 8.24 | Put | Bond Future | 1,351.7500 | 1.3518 | 1,774.2800 | 1.7743 | 31.258 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 8.35 | Put | Bond Future | 541.2300 | 0.5412 | 902.2000 | 0.9022 | 66.694 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 8.26 | Put | Bond Future | 1,194.5600 | 1.1946 | 1,615.0500 | 1.6150 | 35.200 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 8.50 | Put | Bond Future | 30.0400 | 0.0300 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 8.55 | Put | Bond Future | 6.1200 | 0.0061 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 7.73 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 7.86 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 8.35 | Call | Bond Future | 63.1900 | 0.0632 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 8.45 | Put | Bond Future | 105.1800 | 0.1052 | 117.1300 | 0.1171 | 11.361 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 8.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 8.85 | Call | Bond Future | 3,375.2500 | 3.3752 | 2,951.0900 | 2.9511 | (12.567) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 9.00 | Call | Bond Future | 4,496.7900 | 4.4968 | 4,072.6300 | 4.0726 | (9.433) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 7.73 | Put | Bond Future | 5,512.7900 | 5.5128 | 5,936.9500 | 5.9370 | 7.694 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 7.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 7.86 | Put | Bond Future | 4,432.7400 | 4.4327 | 4,856.9000 | 4.8569 | 9.569 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 8.25 | Call | Bond Future | 2.4700 | 0.0025 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 8.22 | Put | Bond Future | 1,510.3200 | 1.5103 | 1,933.8000 | 1.9338 | 28.039 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 8.26 | Call | Bond Future | 3.6700 | 0.0037 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 8.50 | Call | Bond Future | 726.8700 | 0.7269 | 272.6700 | 0.2727 | (62.487) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/11/2015 | 8.55 | Call | Bond Future | 1,090.9400 | 1.0909 | 660.6600 | 0.6607 | (39.441) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 04/02/2016 | 8.40 | Put | Bond Future | 2,434.2200 | 2.4342 | 2,505.8500 | 2.5059 | 2.943 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 04/02/2016 | 7.50 | Call | Bond Future | 166.6500 | 0.1666 | 151.9000 | 0.1519 | (8.851) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 04/02/2016 | | | Bond Future | 8.4756 | 115.6038 | 8.4957 | 115.4499 | 0.237 | 0.0000 | 0.0000 | 43,719 |
| 2015/11/05 | R186 | 04/02/2016 | 8.75 | Call | Bond Future | 3,337.3400 | 3.3373 | 3,225.7100 | 3.2257 | (3.345) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 04/02/2016 | 7.90 | Call | Bond Future | 585.6200 | 0.5856 | 547.0400 | 0.5470 | (6.588) | 0 | 0 | 680 |
| 2015/11/05 | R186 | 04/02/2016 | 7.51 | Call | Bond Future | 172.6700 | 0.1727 | 157.4900 | 0.1575 | (8.791) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 04/02/2016 | 7.49 | Call | Bond Future | 161.0500 | 0.1611 | 146.7000 | 0.1467 | (8.910) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 04/02/2016 | 7.50 | Put | Bond Future | 8,002.2400 | 8.0022 | 8,141.4100 | 8.1414 | 1.739 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 04/02/2016 | 8.70 | Put | Bond Future | 1,391.6800 | 1.3917 | 1,437.7400 | 1.4377 | 3.310 | 0 | 0 | 5,000 |
| 2015/11/05 | R186 | 04/02/2016 | 8.80 | Put | Bond Future | 1,133.1200 | 1.1331 | 1,171.8100 | 1.1718 | 3.414 | 0 | 0 | 5,000 |
| 2015/11/05 | R186 | 04/02/2016 | 7.49 | Put | Bond Future | 8,080.6600 | 8.0807 | 8,220.2300 | 8.2202 | 1.727 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 04/02/2016 | 8.40 | Call | Bond Future | 1,851.6200 | 1.8516 | 1,769.3300 | 1.7693 | (4.444) | 0 | 0 | 680 |
| 2015/11/05 | R186 | 04/02/2016 | 8.75 | Put | Bond Future | 1,257.3100 | 1.2573 | 1,299.6000 | 1.2996 | 3.364 | 0 | 0 | 11,695 |
| 2015/11/05 | R186 | 04/02/2016 | 7.90 | Put | Bond Future | 5,123.3000 | 5.1233 | 5,238.6400 | 5.2386 | 2.251 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 04/02/2016 | 7.51 | Put | Bond Future | 7,924.3200 | 7.9243 | 8,063.0600 | 8.0631 | 1.751 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 04/02/2016 | 8.70 | Call | Bond Future | 3,096.5300 | 3.0965 | 2,988.6700 | 2.9887 | (3.483) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 04/02/2016 | 8.80 | Call | Bond Future | 3,586.6300 | 3.5866 | 3,471.4000 | 3.4714 | (3.213) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/05/2016 | | | Bond Future | 8.5266 | 117.6307 | 8.5476 | 117.4728 | 0.246 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R186 | 05/05/2016 | 8.34 | Call | Bond Future | 2,359.5900 | 2.3596 | 2,282.9900 | 2.2830 | (3.246) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/05/2016 | 8.35 | Call | Bond Future | 2,392.3200 | 2.3923 | 2,315.0700 | 2.3151 | (3.229) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/05/2016 | 8.33 | Call | Bond Future | 2,327.1400 | 2.3271 | 2,251.1900 | 2.2512 | (3.264) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/05/2016 | 8.35 | Put | Bond Future | 3,730.7700 | 3.7308 | 3,811.3800 | 3.8114 | 2.161 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/05 | R186 | 05/05/2016 | 7.56 | Put | Bond Future | 8,211.9200 | 8.2119 | 8,339.4800 | 8.3395 | 1.553 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/05/2016 | 8.34 | Put | Bond Future | 3,774.4900 | 3.7745 | 3,855.7500 | 3.8557 | 2.153 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/05/2016 | 7.56 | Call | Bond Future | 616.4000 | 0.6164 | 586.1000 | 0.5861 | (4.916) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 05/05/2016 | 8.33 | Put | Bond Future | 3,818.5500 | 3.8186 | 3,900.4600 | 3.9005 | 2.145 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 04/08/2016 | 8.51 | Put | Bond Future | 3,912.4500 | 3.9125 | 3,987.8700 | 3.9879 | 1.928 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 04/08/2016 | | | Bond Future | 8.5791 | 114.4274 | 8.6010 | 114.2665 | 0.255 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R186 | 04/08/2016 | 8.50 | Put | Bond Future | 3,950.8700 | 3.9509 | 4,026.8200 | 4.0268 | 1.922 | 0 | 0 | 0 |
| 2015/11/05 | R186 | 04/08/2016 | 8.51 | Call | Bond Future | 3,401.8700 | 3.4019 | 3,316.3300 | 3.3163 | (2.514) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 04/08/2016 | 8.49 | Call | Bond Future | 3,331.0800 | 3.3311 | 3,246.5900 | 3.2466 | (2.536) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 04/08/2016 | 8.50 | Call | Bond Future | 3,366.1700 | 3.3662 | 3,281.1600 | 3.2812 | (2.525) | 0 | 0 | 0 |
| 2015/11/05 | R186 | 04/08/2016 | 8.49 | Put | Bond Future | 3,989.9600 | 3.9900 | 4,066.4300 | 4.0664 | 1.917 | 0 | 0 | 0 |
| 2015/11/05 | R197 | 05/11/2015 | 295.00 | Call | Bond Future | 1,569.6600 | 1.5697 | 802.6200 | 0.8026 | (48.867) | 0 | 0 | 0 |
| 2015/11/05 | R197 | 05/11/2015 | | | Bond Future | 296.5697 | 296.5697 | 295.8026 | 295.8026 | (0.259) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R197 | 05/11/2015 | 294.99 | Call | Bond Future | 1,579.6600 | 1.5797 | 812.6200 | 0.8126 | (48.557) | 0 | 0 | 0 |
| 2015/11/05 | R197 | 05/11/2015 | 295.01 | Call | Bond Future | 1,559.6600 | 1.5597 | 792.6200 | 0.7926 | (49.180) | 0 | 0 | 0 |
| 2015/11/05 | R197 | 05/11/2015 | 294.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R197 | 05/11/2015 | 295.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R197 | 05/11/2015 | 295.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R197 | 04/02/2016 | 297.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R197 | 04/02/2016 | | | Bond Future | 295.1194 | 295.1194 | 295.1709 | 295.1709 | 0.017 | 0.0000 | 0.0000 | 724 |
| 2015/11/05 | R197 | 04/02/2016 | 296.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R197 | 04/02/2016 | 297.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R197 | 04/02/2016 | 296.99 | Put | Bond Future | 1,870.5600 | 1.8706 | 1,819.0800 | 1.8191 | (2.752) | 0 | 0 | 0 |
| 2015/11/05 | R197 | 04/02/2016 | 297.01 | Put | Bond Future | 1,890.5600 | 1.8906 | 1,839.0800 | 1.8391 | (2.723) | 0 | 0 | 0 |
| 2015/11/05 | R197 | 04/02/2016 | 297.00 | Put | Bond Future | 1,880.5600 | 1.8806 | 1,829.0800 | 1.8291 | (2.737) | 0 | 0 | 0 |
| 2015/11/05 | R197 | 05/05/2016 | | | Bond Future | 300.3147 | 300.3147 | 300.3651 | 300.3651 | 0.017 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R197 | 05/05/2016 | 300.00 | Call | Bond Future | 314.6600 | 0.3147 | 365.0900 | 0.3651 | 16.027 | 0 | 0 | 0 |
| 2015/11/05 | R197 | 05/05/2016 | 299.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R197 | 05/05/2016 | 300.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R197 | 05/05/2016 | 300.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R197 | 05/05/2016 | 300.01 | Call | Bond Future | 304.6600 | 0.3047 | 355.0900 | 0.3551 | 16.553 | 0 | 0 | 0 |
| 2015/11/05 | R197 | 05/05/2016 | 299.99 | Call | Bond Future | 324.6600 | 0.3247 | 375.0900 | 0.3751 | 15.533 | 0 | 0 | 0 |
| 2015/11/05 | R202 | 05/11/2015 | 8.35 | Call | Bond Future | 234,120.4500 | 234.1204 | 233,494.3100 | 233.4943 | (0.267) | 0 | 0 | 0 |
| 2015/11/05 | R202 | 05/11/2015 | | | Bond Future | 242.4704 | 242.4704 | 241.8443 | 241.8443 | (0.258) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R202 | 05/11/2015 | 245.99 | Put | Bond Future | 3,519.5500 | 3.5195 | 4,145.6900 | 4.1457 | 17.790 | 0 | 0 | 0 |
| 2015/11/05 | R202 | 05/11/2015 | 246.01 | Put | Bond Future | 3,539.5500 | 3.5395 | 4,165.6900 | 4.1657 | 17.690 | 0 | 0 | 0 |
| 2015/11/05 | R202 | 05/11/2015 | 246.00 | Put | Bond Future | 3,529.5500 | 3.5295 | 4,155.6900 | 4.1557 | 17.740 | 0 | 0 | 0 |
| 2015/11/05 | R202 | 05/11/2015 | 8.45 | Call | Bond Future | 234,020.4500 | 234.0204 | 233,394.3100 | 233.3943 | (0.268) | 0 | 0 | 0 |
| 2015/11/05 | R202 | 05/11/2015 | 245.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R202 | 05/11/2015 | 8.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R202 | 05/11/2015 | 8.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R202 | 05/11/2015 | 246.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R202 | 05/11/2015 | 246.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R202 | 04/02/2016 | | | Bond Future | 243.1002 | 243.1002 | 243.1429 | 243.1429 | 0.018 | 0.0000 | 0.0000 | 53,566 |
| 2015/11/05 | R202 | 04/02/2016 | 239.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R202 | 04/02/2016 | 240.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/05 | R202 | 04/02/2016 | 240.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R202 | 04/02/2016 | 239.99 | Call | Bond Future | 3,110.2200 | 3.1102 | 3,152.9200 | 3.1529 | 1.373 | 0 | 0 | 0 |
| 2015/11/05 | R202 | 04/02/2016 | 240.00 | Call | Bond Future | 3,100.2200 | 3.1002 | 3,142.9200 | 3.1429 | 1.377 | 0 | 0 | 0 |
| 2015/11/05 | R202 | 04/02/2016 | 240.01 | Call | Bond Future | 3,090.2200 | 3.0902 | 3,132.9200 | 3.1329 | 1.382 | 0 | 0 | 0 |
| 2015/11/05 | R202 | 05/05/2016 | 246.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R202 | 05/05/2016 | | | Bond Future | 247.3796 | 247.3796 | 247.4216 | 247.4216 | 0.017 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R202 | 05/05/2016 | 247.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R202 | 05/05/2016 | 247.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R202 | 05/05/2016 | 246.99 | Call | Bond Future | 389.6000 | 0.3896 | 431.6100 | 0.4316 | 10.783 | 0 | 0 | 0 |
| 2015/11/05 | R202 | 05/05/2016 | 247.00 | Call | Bond Future | 379.6000 | 0.3796 | 421.6100 | 0.4216 | 11.067 | 0 | 0 | 0 |
| 2015/11/05 | R202 | 05/05/2016 | 247.01 | Call | Bond Future | 369.6000 | 0.3696 | 411.6100 | 0.4116 | 11.366 | 0 | 0 | 0 |
| 2015/11/05 | R203 | 05/11/2015 | 5.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R203 | 05/11/2015 | 6.00 | Put | Bond Future | 1,906.7100 | 1.9067 | 1,999.8000 | 1.9998 | 4.882 | 0 | 0 | 0 |
| 2015/11/05 | R203 | 05/11/2015 | | | Bond Future | 7.0911 | 103.2269 | 7.1450 | 103.1338 | 0.761 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R203 | 05/11/2015 | 6.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R203 | 05/11/2015 | 6.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R203 | 05/11/2015 | 5.99 | Put | Bond Future | 1,924.4000 | 1.9244 | 2,017.4900 | 2.0175 | 4.837 | 0 | 0 | 0 |
| 2015/11/05 | R203 | 05/11/2015 | 6.01 | Put | Bond Future | 1,889.0200 | 1.8890 | 1,982.1100 | 1.9821 | 4.928 | 0 | 0 | 0 |
| 2015/11/05 | R203 | 04/02/2016 | 7.25 | Put | Bond Future | 185.4500 | 0.1855 | 198.8600 | 0.1989 | 7.231 | 0 | 0 | 0 |
| 2015/11/05 | R203 | 04/02/2016 | 7.26 | Put | Bond Future | 179.3800 | 0.1794 | 192.4600 | 0.1925 | 7.292 | 0 | 0 | 0 |
| 2015/11/05 | R203 | 04/02/2016 | | | Bond Future | 7.1720 | 104.9194 | 7.1946 | 104.8854 | 0.316 | 0.0000 | 0.0000 | 15,947 |
| 2015/11/05 | R203 | 04/02/2016 | 7.26 | Call | Bond Future | 311.3900 | 0.3114 | 290.4900 | 0.2905 | (6.712) | 0 | 0 | 0 |
| 2015/11/05 | R203 | 04/02/2016 | 7.24 | Call | Bond Future | 293.9200 | 0.2939 | 273.6800 | 0.2737 | (6.886) | 0 | 0 | 0 |
| 2015/11/05 | R203 | 04/02/2016 | 7.25 | Call | Bond Future | 302.4800 | 0.3025 | 281.9100 | 0.2819 | (6.800) | 0 | 0 | 0 |
| 2015/11/05 | R203 | 04/02/2016 | 7.24 | Put | Bond Future | 191.8800 | 0.1919 | 205.6200 | 0.2056 | 7.161 | 0 | 0 | 0 |
| 2015/11/05 | R203 | 05/05/2016 | 7.25 | Put | Bond Future | 366.3300 | 0.3663 | 382.0200 | 0.3820 | 4.283 | 0 | 0 | 0 |
| 2015/11/05 | R203 | 05/05/2016 | | | Bond Future | 7.1817 | 102.5895 | 7.2097 | 102.5538 | 0.389 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R203 | 05/05/2016 | 7.26 | Call | Bond Future | 460.6100 | 0.4606 | 440.4400 | 0.4404 | (4.379) | 0 | 0 | 0 |
| 2015/11/05 | R203 | 05/05/2016 | 7.24 | Call | Bond Future | 446.4600 | 0.4465 | 426.6400 | 0.4266 | (4.439) | 0 | 0 | 0 |
| 2015/11/05 | R203 | 05/05/2016 | 7.25 | Call | Bond Future | 453.5100 | 0.4535 | 433.5100 | 0.4335 | (4.410) | 0 | 0 | 0 |
| 2015/11/05 | R203 | 05/05/2016 | 7.24 | Put | Bond Future | 372.0400 | 0.3720 | 387.9100 | 0.3879 | 4.266 | 0 | 0 | 0 |
| 2015/11/05 | R203 | 05/05/2016 | 7.26 | Put | Bond Future | 360.6800 | 0.3607 | 376.2000 | 0.3762 | 4.303 | 0 | 0 | 0 |
| 2015/11/05 | R203 | 04/08/2016 | 7.26 | Call | Bond Future | 455.8700 | 0.4559 | 435.8500 | 0.4359 | (4.392) | 0 | 0 | 0 |
| 2015/11/05 | R203 | 04/08/2016 | | | Bond Future | 7.1783 | 104.4188 | 7.2131 | 104.3823 | 0.485 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R203 | 04/08/2016 | 7.24 | Call | Bond Future | 444.4800 | 0.4445 | 424.7500 | 0.4248 | (4.439) | 0 | 0 | 0 |
| 2015/11/05 | R203 | 04/08/2016 | 7.25 | Call | Bond Future | 449.9700 | 0.4500 | 430.1000 | 0.4301 | (4.416) | 0 | 0 | 0 |
| 2015/11/05 | R203 | 04/08/2016 | 7.24 | Put | Bond Future | 379.8000 | 0.3798 | 396.5600 | 0.3966 | 4.413 | 0 | 0 | 0 |
| 2015/11/05 | R203 | 04/08/2016 | 7.26 | Put | Bond Future | 370.2500 | 0.3702 | 386.7200 | 0.3867 | 4.448 | 0 | 0 | 0 |
| 2015/11/05 | R203 | 04/08/2016 | 7.25 | Put | Bond Future | 374.8200 | 0.3748 | 391.4400 | 0.3914 | 4.434 | 0 | 0 | 0 |
| 2015/11/05 | R204 | 05/11/2015 | | | Bond Future | 7.4510 | 104.5913 | 7.5050 | 104.4424 | 0.725 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R204 | 05/11/2015 | 6.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R204 | 05/11/2015 | 6.24 | Put | Bond Future | 3,410.9300 | 3.4109 | 3,559.8700 | 3.5599 | 4.367 | 0 | 0 | 0 |
| 2015/11/05 | R204 | 05/11/2015 | 6.26 | Put | Bond Future | 3,353.4500 | 3.3535 | 3,502.3900 | 3.5024 | 4.441 | 0 | 0 | 0 |
| 2015/11/05 | R204 | 05/11/2015 | 6.25 | Put | Bond Future | 3,382.1900 | 3.3822 | 3,531.1300 | 3.5311 | 4.404 | 0 | 0 | 0 |
| 2015/11/05 | R204 | 05/11/2015 | 6.26 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R204 | 05/11/2015 | 6.24 | 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 | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/11/05 | R204 | 04/02/2016 | 7.50 | Call | Bond Future | 481.5900 | 0.4816 | 453.3100 | 0.4533 | (5.872) | 0 | 0 | 0 |
| 2015/11/05 | R204 | 04/02/2016 | | | Bond Future | 7.5295 | 102.2701 | 7.5507 | 102.2161 | 0.281 | 0.0000 | 0.0000 | 29,306 |
| 2015/11/05 | R204 | 04/02/2016 | 7.51 | Call | Bond Future | 494.0200 | 0.4940 | 465.3100 | 0.4653 | (5.812) | 0 | 0 | 0 |
| 2015/11/05 | R204 | 04/02/2016 | 7.49 | Put | Bond Future | 570.1300 | 0.5701 | 596.3500 | 0.5963 | 4.599 | 0 | 0 | 0 |
| 2015/11/05 | R204 | 04/02/2016 | 7.51 | Put | Bond Future | 543.8700 | 0.5439 | 569.2300 | 0.5692 | 4.663 | 0 | 0 | 0 |
| 2015/11/05 | R204 | 04/02/2016 | 7.49 | Call | Bond Future | 469.1600 | 0.4692 | 441.3100 | 0.4413 | (5.936) | 0 | 0 | 0 |
| 2015/11/05 | R204 | 04/02/2016 | 7.50 | Put | Bond Future | 557.0000 | 0.5570 | 582.7900 | 0.5828 | 4.630 | 0 | 0 | 0 |
| 2015/11/05 | R204 | 05/05/2016 | 7.75 | Call | Bond Future | 1,041.5100 | 1.0415 | 1,006.8500 | 1.0069 | (3.328) | 0 | 0 | 0 |
| 2015/11/05 | R204 | 05/05/2016 | | | Bond Future | 7.5737 | 104.0631 | 7.5976 | 104.0069 | 0.316 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R204 | 05/05/2016 | 7.76 | Call | Bond Future | 1,055.5900 | 1.0556 | 1,020.6900 | 1.0207 | (3.306) | 0 | 0 | 0 |
| 2015/11/05 | R204 | 05/05/2016 | 7.74 | Put | Bond Future | 637.9300 | 0.6379 | 659.6300 | 0.6596 | 3.402 | 0 | 0 | 0 |
| 2015/11/05 | R204 | 05/05/2016 | 7.76 | Put | Bond Future | 619.2600 | 0.6193 | 640.4800 | 0.6405 | 3.427 | 0 | 0 | 0 |
| 2015/11/05 | R204 | 05/05/2016 | 7.74 | Call | Bond Future | 1,027.5300 | 1.0275 | 993.1100 | 0.9931 | (3.350) | 0 | 0 | 0 |
| 2015/11/05 | R204 | 05/05/2016 | 7.75 | Put | Bond Future | 628.5400 | 0.6285 | 650.0000 | 0.6500 | 3.414 | 0 | 0 | 0 |
| 2015/11/05 | R204 | 04/08/2016 | | | Bond Future | 7.6229 | 101.8799 | 7.6497 | 101.8226 | 0.351 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R204 | 04/08/2016 | 7.74 | Put | Bond Future | 780.4900 | 0.7805 | 804.9900 | 0.8050 | 3.139 | 0 | 0 | 0 |
| 2015/11/05 | R204 | 04/08/2016 | 7.76 | Put | Bond Future | 762.0700 | 0.7621 | 786.1600 | 0.7862 | 3.161 | 0 | 0 | 0 |
| 2015/11/05 | R204 | 04/08/2016 | 7.74 | Call | Bond Future | 1,030.6200 | 1.0306 | 997.8500 | 0.9978 | (3.180) | 0 | 0 | 0 |
| 2015/11/05 | R204 | 04/08/2016 | 7.75 | Put | Bond Future | 771.0700 | 0.7711 | 795.3600 | 0.7954 | 3.150 | 0 | 0 | 0 |
| 2015/11/05 | R204 | 04/08/2016 | 7.75 | Call | Bond Future | 1,042.5100 | 1.0425 | 1,009.5300 | 1.0095 | (3.164) | 0 | 0 | 0 |
| 2015/11/05 | R204 | 04/08/2016 | 7.76 | Call | Bond Future | 1,054.8200 | 1.0548 | 1,021.6400 | 1.0216 | (3.146) | 0 | 0 | 0 |
| 2015/11/05 | R207 | 05/11/2015 | 7.76 | Call | Bond Future | 129.7200 | 0.1297 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/11/05 | R207 | 05/11/2015 | | | Bond Future | 7.7409 | 100.5840 | 7.7900 | 100.4135 | 0.634 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R207 | 05/11/2015 | 7.74 | Call | Bond Future | 91.1700 | 0.0912 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/11/05 | R207 | 05/11/2015 | 7.50 | Call | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/11/05 | R207 | 05/11/2015 | 7.75 | Call | Bond Future | 109.4300 | 0.1094 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/11/05 | R207 | 05/11/2015 | 7.43 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R207 | 05/11/2015 | 7.74 | Put | Bond Future | 94.4400 | 0.0944 | 173.7400 | 0.1737 | 83.969 | 0 | 0 | 0 |
| 2015/11/05 | R207 | 05/11/2015 | 7.43 | Put | Bond Future | 1,088.8500 | 1.0889 | 1,259.3200 | 1.2593 | 15.656 | 0 | 0 | 0 |
| 2015/11/05 | R207 | 05/11/2015 | 7.76 | Put | Bond Future | 63.4500 | 0.0634 | 104.2000 | 0.1042 | 64.224 | 0 | 0 | 0 |
| 2015/11/05 | R207 | 05/11/2015 | 7.50 | Put | Bond Future | 842.4600 | 0.8425 | 1,012.9200 | 1.0129 | 20.234 | 0 | 0 | 0 |
| 2015/11/05 | R207 | 05/11/2015 | 7.75 | Put | Bond Future | 77.9200 | 0.0779 | 138.9600 | 0.1390 | 78.337 | 0 | 0 | 0 |
| 2015/11/05 | R207 | 04/02/2016 | 7.49 | Put | Bond Future | 1,410.5100 | 1.4105 | 1,456.6200 | 1.4566 | 3.269 | 0 | 0 | 0 |
| 2015/11/05 | R207 | 04/02/2016 | 7.27 | Put | Bond Future | 1,985.8200 | 1.9858 | 2,040.8300 | 2.0408 | 2.770 | 0 | 0 | 0 |
| 2015/11/05 | R207 | 04/02/2016 | | | Bond Future | 7.8201 | 98.5918 | 7.8408 | 98.5238 | 0.265 | 0.0000 | 0.0000 | 47,160 |
| 2015/11/05 | R207 | 04/02/2016 | 7.51 | Put | Bond Future | 1,363.1700 | 1.3632 | 1,408.3800 | 1.4084 | 3.317 | 0 | 0 | 0 |
| 2015/11/05 | R207 | 04/02/2016 | 7.27 | Call | Bond Future | 154.6800 | 0.1547 | 141.6100 | 0.1416 | (8.450) | 0 | 0 | 43 |
| 2015/11/05 | R207 | 04/02/2016 | 7.50 | Call | Bond Future | 326.2500 | 0.3263 | 303.8300 | 0.3038 | (6.872) | 0 | 0 | 19 |
| 2015/11/05 | R207 | 04/02/2016 | 7.51 | Call | Bond Future | 336.0300 | 0.3360 | 313.1600 | 0.3132 | (6.806) | 0 | 0 | 0 |
| 2015/11/05 | R207 | 04/02/2016 | 7.49 | Call | Bond Future | 316.6700 | 0.3167 | 294.7000 | 0.2947 | (6.938) | 0 | 0 | 0 |
| 2015/11/05 | R207 | 04/02/2016 | 7.50 | Put | Bond Future | 1,386.7300 | 1.3867 | 1,432.3900 | 1.4324 | 3.293 | 0 | 0 | 0 |
| 2015/11/05 | R207 | 05/05/2016 | 7.86 | Put | Bond Future | 1,148.4600 | 1.1485 | 1,181.0800 | 1.1811 | 2.840 | 0 | 0 | 0 |
| 2015/11/05 | R207 | 05/05/2016 | | | Bond Future | 7.8780 | 100.3206 | 7.9007 | 100.2503 | 0.288 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R207 | 05/05/2016 | 7.85 | Put | Bond Future | 1,163.9300 | 1.1639 | 1,196.8600 | 1.1969 | 2.829 | 0 | 0 | 0 |
| 2015/11/05 | R207 | 05/05/2016 | 7.56 | Put | Bond Future | 1,675.5900 | 1.6756 | 1,717.7400 | 1.7177 | 2.516 | 0 | 0 | 0 |
| 2015/11/05 | R207 | 05/05/2016 | 7.84 | Put | Bond Future | 1,179.5400 | 1.1795 | 1,212.7900 | 1.2128 | 2.819 | 0 | 0 | 0 |
| 2015/11/05 | R207 | 05/05/2016 | 7.56 | Call | Bond Future | 681.5300 | 0.6815 | 653.3500 | 0.6533 | (4.135) | 0 | 0 | 43 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/11/05 | R207 | 05/05/2016 | 7.85 | Call | Bond Future | 1,076.8100 | 1.0768 | 1,039.4100 | 1.0394 | (3.473) | 0 | 0 | 0 |
| 2015/11/05 | R207 | 05/05/2016 | 7.86 | Call | Bond Future | 1,092.4300 | 1.0924 | 1,054.7200 | 1.0547 | (3.452) | 0 | 0 | 0 |
| 2015/11/05 | R207 | 05/05/2016 | 7.84 | Call | Bond Future | 1,061.3100 | 1.0613 | 1,024.2300 | 1.0242 | (3.494) | 0 | 0 | 0 |
| 2015/11/05 | R207 | 04/08/2016 | | | Bond Future | 7.9404 | 98.4661 | 7.9650 | 98.3943 | 0.310 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R207 | 04/08/2016 | 7.99 | Put | Bond Future | 1,227.4500 | 1.2275 | 1,259.5300 | 1.2595 | 2.614 | 0 | 0 | 0 |
| 2015/11/05 | R207 | 04/08/2016 | 8.01 | Put | Bond Future | 1,200.5700 | 1.2006 | 1,232.1400 | 1.2321 | 2.630 | 0 | 0 | 0 |
| 2015/11/05 | R207 | 04/08/2016 | 8.00 | Put | Bond Future | 1,213.9600 | 1.2140 | 1,245.7900 | 1.2458 | 2.622 | 0 | 0 | 0 |
| 2015/11/05 | R207 | 04/08/2016 | 8.01 | Call | Bond Future | 1,403.2900 | 1.4033 | 1,363.1100 | 1.3631 | (2.863) | 0 | 0 | 0 |
| 2015/11/05 | R207 | 04/08/2016 | 7.99 | Call | Bond Future | 1,371.9900 | 1.3720 | 1,332.3200 | 1.3323 | (2.891) | 0 | 0 | 0 |
| 2015/11/05 | R207 | 04/08/2016 | 8.00 | Call | Bond Future | 1,387.5900 | 1.3876 | 1,347.6700 | 1.3477 | (2.877) | 0 | 0 | 0 |
| 2015/11/05 | R208 | 05/11/2015 | | | Bond Future | 7.9109 | 95.7313 | 7.9600 | 95.5258 | 0.621 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R208 | 05/11/2015 | 7.74 | Put | Bond Future | 719.2300 | 0.7192 | 924.1800 | 0.9242 | 28.496 | 0 | 0 | 0 |
| 2015/11/05 | R208 | 05/11/2015 | 8.48 | Call | Bond Future | 2,347.1700 | 2.3472 | 2,141.7200 | 2.1417 | (8.753) | 0 | 0 | 0 |
| 2015/11/05 | R208 | 05/11/2015 | 7.75 | Call | Bond Future | 0.7900 | 0.0008 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/11/05 | R208 | 05/11/2015 | 7.76 | Call | Bond Future | 1.2300 | 0.0012 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/11/05 | R208 | 05/11/2015 | 7.74 | Call | Bond Future | 0.5000 | 0.0005 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/11/05 | R208 | 05/11/2015 | 8.48 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R208 | 05/11/2015 | 7.76 | Put | Bond Future | 635.5000 | 0.6355 | 839.7200 | 0.8397 | 32.135 | 0 | 0 | 0 |
| 2015/11/05 | R208 | 05/11/2015 | 7.75 | Put | Bond Future | 677.2800 | 0.6773 | 881.9400 | 0.8819 | 30.218 | 0 | 0 | 0 |
| 2015/11/05 | R208 | 04/02/2016 | | | Bond Future | 7.9841 | 97.3009 | 8.0045 | 97.2188 | 0.256 | 0.0000 | 0.0000 | 37,966 |
| 2015/11/05 | R208 | 04/02/2016 | 7.74 | Put | Bond Future | 1,547.3100 | 1.5473 | 1,596.5200 | 1.5965 | 3.180 | 0 | 0 | 0 |
| 2015/11/05 | R208 | 04/02/2016 | 7.76 | Put | Bond Future | 1,494.7100 | 1.4947 | 1,542.8400 | 1.5428 | 3.220 | 0 | 0 | 0 |
| 2015/11/05 | R208 | 04/02/2016 | 7.75 | Put | Bond Future | 1,520.8800 | 1.5209 | 1,569.5400 | 1.5695 | 3.199 | 0 | 0 | 0 |
| 2015/11/05 | R208 | 04/02/2016 | 7.76 | Call | Bond Future | 588.5500 | 0.5885 | 554.6300 | 0.5546 | (5.763) | 0 | 0 | 0 |
| 2015/11/05 | R208 | 04/02/2016 | 7.74 | Call | Bond Future | 559.7800 | 0.5598 | 526.9400 | 0.5269 | (5.867) | 0 | 0 | 0 |
| 2015/11/05 | R208 | 04/02/2016 | 7.75 | Call | Bond Future | 574.0500 | 0.5741 | 540.6600 | 0.5407 | (5.817) | 0 | 0 | 0 |
| 2015/11/05 | R208 | 05/05/2016 | 7.99 | Call | Bond Future | 1,351.4500 | 1.3515 | 1,306.7300 | 1.3067 | (3.309) | 0 | 0 | 0 |
| 2015/11/05 | R208 | 05/05/2016 | 8.00 | Put | Bond Future | 1,512.8100 | 1.5128 | 1,552.2200 | 1.5522 | 2.605 | 0 | 0 | 0 |
| 2015/11/05 | R208 | 05/05/2016 | | | Bond Future | 8.0369 | 95.6055 | 8.0588 | 95.5210 | 0.273 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R208 | 05/05/2016 | 8.00 | Call | Bond Future | 1,370.3300 | 1.3703 | 1,325.2400 | 1.3252 | (3.290) | 0 | 0 | 0 |
| 2015/11/05 | R208 | 05/05/2016 | 8.01 | Call | Bond Future | 1,389.6400 | 1.3896 | 1,344.1800 | 1.3442 | (3.271) | 0 | 0 | 0 |
| 2015/11/05 | R208 | 05/05/2016 | 7.99 | Put | Bond Future | 1,532.5600 | 1.5326 | 1,572.3400 | 1.5723 | 2.596 | 0 | 0 | 0 |
| 2015/11/05 | R208 | 05/05/2016 | 8.01 | Put | Bond Future | 1,493.5000 | 1.4935 | 1,532.5400 | 1.5325 | 2.614 | 0 | 0 | 0 |
| 2015/11/05 | R208 | 04/08/2016 | 8.01 | Put | Bond Future | 1,856.8700 | 1.8569 | 1,898.9600 | 1.8990 | 2.267 | 0 | 0 | 0 |
| 2015/11/05 | R208 | 04/08/2016 | | | Bond Future | 8.0932 | 97.3103 | 8.1166 | 97.2241 | 0.289 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R208 | 04/08/2016 | 8.00 | Put | Bond Future | 1,875.8200 | 1.8758 | 1,918.2200 | 1.9182 | 2.260 | 0 | 0 | 0 |
| 2015/11/05 | R208 | 04/08/2016 | 7.99 | Call | Bond Future | 1,513.8500 | 1.5138 | 1,470.3500 | 1.4703 | (2.873) | 0 | 0 | 0 |
| 2015/11/05 | R208 | 04/08/2016 | 8.01 | Call | Bond Future | 1,549.5400 | 1.5495 | 1,505.4300 | 1.5054 | (2.847) | 0 | 0 | 0 |
| 2015/11/05 | R208 | 04/08/2016 | 8.00 | Call | Bond Future | 1,531.4600 | 1.5315 | 1,487.6600 | 1.4877 | (2.860) | 0 | 0 | 0 |
| 2015/11/05 | R208 | 04/08/2016 | 7.99 | Put | Bond Future | 1,895.2500 | 1.8953 | 1,937.9500 | 1.9379 | 2.253 | 0 | 0 | 0 |
| 2015/11/05 | R209 | 05/11/2015 | 7.99 | Put | Bond Future | 8,301.6100 | 8.3016 | 8,665.0600 | 8.6651 | 4.378 | 0 | 0 | 0 |
| 2015/11/05 | R209 | 05/11/2015 | 9.25 | Call | Bond Future | 1,631.8000 | 1.6318 | 1,267.9500 | 1.2680 | (22.297) | 0 | 0 | 0 |
| 2015/11/05 | R209 | 05/11/2015 | | | Bond Future | 9.0257 | 75.0193 | 9.0750 | 74.6559 | 0.546 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R209 | 05/11/2015 | 8.01 | Put | Bond Future | 8,128.4100 | 8.1284 | 8,491.8600 | 8.4919 | 4.471 | 0 | 0 | 0 |
| 2015/11/05 | R209 | 05/11/2015 | 9.16 | Put | Bond Future | 10.4300 | 0.0104 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/11/05 | R209 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/11/05 | R209 | 05/11/2015 | 8.00 | Put | Bond Future | 8,214.9400 | 8.2149 | 8,578.3900 | 8.5784 | 4.424 | 0 | 0 | 0 |
| 2015/11/05 | R209 | 05/11/2015 | 9.25 | Put | Bond Future | 0.4000 | 0.0004 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/11/05 | R209 | 05/11/2015 | 8.50 | Put | Bond Future | 4,048.4400 | 4.0484 | 4,411.8900 | 4.4119 | 8.978 | 0 | 0 | 0 |
| 2015/11/05 | R209 | 05/11/2015 | 9.00 | Put | Bond Future | 337.8200 | 0.3378 | 553.7700 | 0.5538 | 63.925 | 0 | 0 | 0 |
| 2015/11/05 | R209 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R209 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R209 | 05/11/2015 | 9.16 | Call | Bond Future | 993.9400 | 0.9939 | 620.0600 | 0.6201 | (37.616) | 0 | 0 | 0 |
| 2015/11/05 | R209 | 05/11/2015 | 8.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R209 | 05/11/2015 | 9.00 | Call | Bond Future | 147.5000 | 0.1475 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/11/05 | R209 | 04/02/2016 | 8.74 | Call | Bond Future | 1,156.9400 | 1.1569 | 1,122.8400 | 1.1228 | (2.947) | 0 | 0 | 0 |
| 2015/11/05 | R209 | 04/02/2016 | 8.75 | Put | Bond Future | 3,693.4400 | 3.6934 | 3,729.4400 | 3.7294 | 0.975 | 0 | 0 | 0 |
| 2015/11/05 | R209 | 04/02/2016 | | | Bond Future | 9.0849 | 76.2493 | 9.0945 | 76.1788 | 0.106 | 0.0000 | 0.0000 | 41,118 |
| 2015/11/05 | R209 | 04/02/2016 | 8.75 | Call | Bond Future | 1,181.5200 | 1.1815 | 1,147.0000 | 1.1470 | (2.922) | 0 | 0 | 0 |
| 2015/11/05 | R209 | 04/02/2016 | 8.76 | Call | Bond Future | 1,206.4400 | 1.2064 | 1,171.5000 | 1.1715 | (2.896) | 0 | 0 | 0 |
| 2015/11/05 | R209 | 04/02/2016 | 9.52 | Put | Bond Future | 991.1100 | 0.9911 | 1,000.4000 | 1.0004 | 0.937 | 0 | 0 | 2,200 |
| 2015/11/05 | R209 | 04/02/2016 | 8.74 | Put | Bond Future | 3,745.8400 | 3.7458 | 3,782.2600 | 3.7823 | 0.972 | 0 | 0 | 0 |
| 2015/11/05 | R209 | 04/02/2016 | 8.76 | Put | Bond Future | 3,641.4900 | 3.6415 | 3,677.0700 | 3.6771 | 0.977 | 0 | 0 | 0 |
| 2015/11/05 | R209 | 04/02/2016 | 9.52 | Call | Bond Future | 4,071.7600 | 4.0718 | 4,010.5300 | 4.0105 | (1.504) | 0 | 0 | 0 |
| 2015/11/05 | R209 | 05/05/2016 | | | Bond Future | 9.1344 | 74.4370 | 9.1444 | 74.3644 | 0.110 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R209 | 05/05/2016 | 9.00 | Call | Bond Future | 2,636.8400 | 2.6368 | 2,594.4400 | 2.5944 | (1.608) | 0 | 0 | 6,700 |
| 2015/11/05 | R209 | 05/05/2016 | 8.25 | Put | Bond Future | 7,684.1800 | 7.6842 | 7,736.0300 | 7.7360 | 0.675 | 0 | 0 | 0 |
| 2015/11/05 | R209 | 05/05/2016 | 8.99 | Put | Bond Future | 3,661.1000 | 3.6611 | 3,691.5600 | 3.6916 | 0.832 | 0 | 0 | 0 |
| 2015/11/05 | R209 | 05/05/2016 | 9.01 | Put | Bond Future | 3,578.8700 | 3.5789 | 3,608.7600 | 3.6088 | 0.835 | 0 | 0 | 0 |
| 2015/11/05 | R209 | 05/05/2016 | 9.00 | Put | Bond Future | 3,619.8200 | 3.6198 | 3,649.9900 | 3.6500 | 0.833 | 0 | 0 | 0 |
| 2015/11/05 | R209 | 05/05/2016 | 9.01 | Call | Bond Future | 2,669.7100 | 2.6697 | 2,627.0300 | 2.6270 | (1.599) | 0 | 0 | 0 |
| 2015/11/05 | R209 | 05/05/2016 | 8.99 | Call | Bond Future | 2,604.1900 | 2.6042 | 2,562.0800 | 2.5621 | (1.617) | 0 | 0 | 0 |
| 2015/11/05 | R209 | 05/05/2016 | 8.25 | Call | Bond Future | 836.0200 | 0.8360 | 815.3000 | 0.8153 | (2.478) | 0 | 0 | 6,700 |
| 2015/11/05 | R209 | 04/08/2016 | 9.26 | Call | Bond Future | 4,059.5300 | 4.0595 | 4,012.2400 | 4.0122 | (1.165) | 0 | 0 | 0 |
| 2015/11/05 | R209 | 04/08/2016 | | | Bond Future | 9.1848 | 75.7644 | 9.1951 | 75.6903 | 0.112 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R209 | 04/08/2016 | 9.24 | Call | Bond Future | 3,986.4600 | 3.9865 | 3,939.6000 | 3.9396 | (1.175) | 0 | 0 | 0 |
| 2015/11/05 | R209 | 04/08/2016 | 9.25 | Call | Bond Future | 4,022.7900 | 4.0228 | 3,975.7100 | 3.9757 | (1.170) | 0 | 0 | 0 |
| 2015/11/05 | R209 | 04/08/2016 | 9.24 | Put | Bond Future | 3,592.4900 | 3.5925 | 3,619.6300 | 3.6196 | 0.755 | 0 | 0 | 0 |
| 2015/11/05 | R209 | 04/08/2016 | 9.26 | Put | Bond Future | 3,523.5600 | 3.5236 | 3,550.2700 | 3.5503 | 0.758 | 0 | 0 | 0 |
| 2015/11/05 | R209 | 04/08/2016 | 9.25 | Put | Bond Future | 3,557.7700 | 3.5578 | 3,584.6900 | 3.5847 | 0.757 | 0 | 0 | 0 |
| 2015/11/05 | R210 | 05/11/2015 | | | Bond Future | 181.4476 | 181.4476 | 180.9785 | 180.9785 | (0.259) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R210 | 05/11/2015 | 182.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R210 | 05/11/2015 | 181.99 | Put | Bond Future | 542.4400 | 0.5424 | 1,011.5400 | 1.0115 | 86.480 | 0 | 0 | 0 |
| 2015/11/05 | R210 | 05/11/2015 | 182.01 | Put | Bond Future | 562.4400 | 0.5624 | 1,031.5400 | 1.0315 | 83.404 | 0 | 0 | 0 |
| 2015/11/05 | R210 | 05/11/2015 | 182.00 | Put | Bond Future | 552.4400 | 0.5524 | 1,021.5400 | 1.0215 | 84.914 | 0 | 0 | 0 |
| 2015/11/05 | R210 | 05/11/2015 | 182.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R210 | 05/11/2015 | 181.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R210 | 04/02/2016 | 184.99 | Put | Bond Future | 552.2700 | 0.5523 | 520.5700 | 0.5206 | (5.740) | 0 | 0 | 0 |
| 2015/11/05 | R210 | 04/02/2016 | | | Bond Future | 184.4377 | 184.4377 | 184.4694 | 184.4694 | 0.017 | 0.0000 | 0.0000 | 2,860 |
| 2015/11/05 | R210 | 04/02/2016 | 185.01 | Put | Bond Future | 572.2700 | 0.5723 | 540.5700 | 0.5406 | (5.539) | 0 | 0 | 0 |
| 2015/11/05 | R210 | 04/02/2016 | 184.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R210 | 04/02/2016 | 185.00 | Put | Bond Future | 562.2700 | 0.5623 | 530.5700 | 0.5306 | (5.638) | 0 | 0 | 0 |
| 2015/11/05 | R210 | 04/02/2016 | 185.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/05 | R210 | 04/02/2016 | 185.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R210 | 05/05/2016 | | | Bond Future | 185.5187 | 185.5187 | 185.5497 | 185.5497 | 0.017 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R210 | 05/05/2016 | 184.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R210 | 05/05/2016 | 185.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R210 | 05/05/2016 | 185.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R210 | 05/05/2016 | 184.99 | Call | Bond Future | 528.7200 | 0.5287 | 559.6500 | 0.5597 | 5.850 | 0 | 0 | 0 |
| 2015/11/05 | R210 | 05/05/2016 | 185.00 | Call | Bond Future | 518.7200 | 0.5187 | 549.6500 | 0.5497 | 5.963 | 0 | 0 | 0 |
| 2015/11/05 | R210 | 05/05/2016 | 185.01 | Call | Bond Future | 508.7200 | 0.5087 | 539.6500 | 0.5397 | 6.080 | 0 | 0 | 0 |
| 2015/11/05 | R211 | 05/11/2015 | 134.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R211 | 05/11/2015 | | | Bond Future | 136.3530 | 136.3530 | 135.7226 | 135.7226 | (0.462) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R211 | 05/11/2015 | 135.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R211 | 05/11/2015 | 134.99 | Call | Bond Future | 1,362.9800 | 1.3630 | 732.6300 | 0.7326 | (46.248) | 0 | 0 | 0 |
| 2015/11/05 | R211 | 05/11/2015 | 135.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R211 | 05/11/2015 | 135.00 | Call | Bond Future | 1,352.9800 | 1.3530 | 722.6300 | 0.7226 | (46.590) | 0 | 0 | 0 |
| 2015/11/05 | R211 | 05/11/2015 | 135.01 | Call | Bond Future | 1,342.9800 | 1.3430 | 712.6300 | 0.7126 | (46.937) | 0 | 0 | 0 |
| 2015/11/05 | R211 | 04/02/2016 | 138.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R211 | 04/02/2016 | 139.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R211 | 04/02/2016 | | | Bond Future | 136.9286 | 136.9286 | 136.5865 | 136.5865 | (0.250) | 0.0000 | 0.0000 | 1,120 |
| 2015/11/05 | R211 | 04/02/2016 | 139.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R211 | 04/02/2016 | 138.99 | Put | Bond Future | 2,061.4400 | 2.0614 | 2,403.4700 | 2.4035 | 16.592 | 0 | 0 | 0 |
| 2015/11/05 | R211 | 04/02/2016 | 139.01 | Put | Bond Future | 2,081.4400 | 2.0814 | 2,423.4700 | 2.4235 | 16.432 | 0 | 0 | 0 |
| 2015/11/05 | R211 | 04/02/2016 | 139.00 | Put | Bond Future | 2,071.4400 | 2.0714 | 2,413.4700 | 2.4135 | 16.512 | 0 | 0 | 0 |
| 2015/11/05 | R211 | 05/05/2016 | 139.01 | Put | Bond Future | 0.0000 | 0.0000 | 19.6300 | 0.0196 | 100.000 | 0 | 0 | 0 |
| 2015/11/05 | R211 | 05/05/2016 | | | Bond Future | 139.3394 | 139.3394 | 138.9904 | 138.9904 | (0.250) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R211 | 05/05/2016 | 139.00 | Put | Bond Future | 0.0000 | 0.0000 | 9.6300 | 0.0096 | 100.000 | 0 | 0 | 0 |
| 2015/11/05 | R211 | 05/05/2016 | 139.01 | Call | Bond Future | 329.3600 | 0.3294 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/11/05 | R211 | 05/05/2016 | 138.99 | Call | Bond Future | 349.3600 | 0.3494 | 0.3700 | 0.0004 | (99.894) | 0 | 0 | 0 |
| 2015/11/05 | R211 | 05/05/2016 | 139.00 | Call | Bond Future | 339.3600 | 0.3394 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/11/05 | R211 | 05/05/2016 | 138.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R212 | 05/11/2015 | 145.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R212 | 05/11/2015 | | | Bond Future | 142.2889 | 142.2889 | 141.9210 | 141.9210 | (0.259) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R212 | 05/11/2015 | 146.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R212 | 05/11/2015 | 146.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R212 | 05/11/2015 | 145.99 | Put | Bond Future | 3,701.0700 | 3.7011 | 4,069.0200 | 4.0690 | 9.942 | 0 | 0 | 0 |
| 2015/11/05 | R212 | 05/11/2015 | 146.01 | Put | Bond Future | 3,721.0700 | 3.7211 | 4,089.0200 | 4.0890 | 9.888 | 0 | 0 | 0 |
| 2015/11/05 | R212 | 05/11/2015 | 146.00 | Put | Bond Future | 3,711.0700 | 3.7111 | 4,079.0200 | 4.0790 | 9.915 | 0 | 0 | 0 |
| 2015/11/05 | R212 | 04/02/2016 | | | Bond Future | 142.7992 | 142.7992 | 142.7828 | 142.7828 | (0.011) | 0.0000 | 0.0000 | 1,569 |
| 2015/11/05 | R212 | 04/02/2016 | 146.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R212 | 04/02/2016 | 145.99 | Put | Bond Future | 3,190.8100 | 3.1908 | 3,207.2200 | 3.2072 | 0.514 | 0 | 0 | 0 |
| 2015/11/05 | R212 | 04/02/2016 | 146.01 | Put | Bond Future | 3,210.8100 | 3.2108 | 3,227.2200 | 3.2272 | 0.511 | 0 | 0 | 0 |
| 2015/11/05 | R212 | 04/02/2016 | 146.00 | Put | Bond Future | 3,200.8100 | 3.2008 | 3,217.2200 | 3.2172 | 0.513 | 0 | 0 | 0 |
| 2015/11/05 | R212 | 04/02/2016 | 146.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R212 | 04/02/2016 | 145.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R212 | 05/05/2016 | 145.00 | Call | Bond Future | 313.4100 | 0.3134 | 295.7000 | 0.2957 | (5.651) | 0 | 0 | 0 |
| 2015/11/05 | R212 | 05/05/2016 | | | Bond Future | 145.3134 | 145.3134 | 145.2957 | 145.2957 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R212 | 05/05/2016 | 145.01 | Call | Bond Future | 303.4100 | 0.3034 | 285.7000 | 0.2857 | (5.837) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/05 | R212 | 05/05/2016 | 144.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R212 | 05/05/2016 | 145.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R212 | 05/05/2016 | 144.99 | Call | Bond Future | 323.4100 | 0.3234 | 305.7000 | 0.3057 | (5.476) | 0 | 0 | 0 |
| 2015/11/05 | R212 | 05/05/2016 | 145.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R213 | 05/11/2015 | 7.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R213 | 05/11/2015 | | | Bond Future | 8.8658 | 85.8894 | 8.9200 | 85.4914 | 0.612 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R213 | 05/11/2015 | 7.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R213 | 05/11/2015 | 7.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R213 | 05/11/2015 | 7.74 | Put | Bond Future | 8,897.5800 | 8.8976 | 9,295.6000 | 9.2956 | 4.473 | 0 | 0 | 0 |
| 2015/11/05 | R213 | 05/11/2015 | 7.76 | Put | Bond Future | 8,728.3500 | 8.7284 | 9,126.3700 | 9.1264 | 4.560 | 0 | 0 | 0 |
| 2015/11/05 | R213 | 05/11/2015 | 7.75 | Put | Bond Future | 8,812.9100 | 8.8129 | 9,210.9300 | 9.2109 | 4.516 | 0 | 0 | 0 |
| 2015/11/05 | R213 | 04/02/2016 | | | Bond Future | 8.9324 | 87.2977 | 8.9472 | 87.1907 | 0.165 | 0.0000 | 0.0000 | 31,687 |
| 2015/11/05 | R213 | 04/02/2016 | 8.75 | Call | Bond Future | 1,544.2800 | 1.5443 | 1,489.1200 | 1.4891 | (3.572) | 0 | 0 | 0 |
| 2015/11/05 | R213 | 04/02/2016 | 8.74 | Put | Bond Future | 2,927.2700 | 2.9273 | 2,979.8000 | 2.9798 | 1.795 | 0 | 0 | 0 |
| 2015/11/05 | R213 | 04/02/2016 | 8.76 | Put | Bond Future | 2,838.1200 | 2.8381 | 2,889.4300 | 2.8894 | 1.808 | 0 | 0 | 0 |
| 2015/11/05 | R213 | 04/02/2016 | 8.75 | Put | Bond Future | 2,882.4700 | 2.8825 | 2,934.3900 | 2.9344 | 1.801 | 0 | 0 | 0 |
| 2015/11/05 | R213 | 04/02/2016 | 8.76 | Call | Bond Future | 1,574.0800 | 1.5741 | 1,518.3100 | 1.5183 | (3.543) | 0 | 0 | 0 |
| 2015/11/05 | R213 | 04/02/2016 | 8.74 | Call | Bond Future | 1,514.8400 | 1.5148 | 1,460.2900 | 1.4603 | (3.601) | 0 | 0 | 0 |
| 2015/11/05 | R213 | 05/05/2016 | 8.76 | Put | Bond Future | 3,908.0100 | 3.9080 | 3,962.5100 | 3.9625 | 1.395 | 0 | 0 | 0 |
| 2015/11/05 | R213 | 05/05/2016 | 8.74 | Put | Bond Future | 3,995.3300 | 3.9953 | 4,050.7000 | 4.0507 | 1.386 | 0 | 0 | 0 |
| 2015/11/05 | R213 | 05/05/2016 | | | Bond Future | 8.9829 | 85.2801 | 8.9982 | 85.1703 | 0.171 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R213 | 05/05/2016 | 8.75 | Put | Bond Future | 3,951.5100 | 3.9515 | 4,006.4400 | 4.0064 | 1.390 | 0 | 0 | 0 |
| 2015/11/05 | R213 | 05/05/2016 | 8.74 | Call | Bond Future | 2,229.0300 | 2.2290 | 2,174.6400 | 2.1746 | (2.440) | 0 | 0 | 0 |
| 2015/11/05 | R213 | 05/05/2016 | 8.75 | Call | Bond Future | 2,258.9600 | 2.2590 | 2,204.1300 | 2.2041 | (2.427) | 0 | 0 | 0 |
| 2015/11/05 | R213 | 05/05/2016 | 8.76 | Call | Bond Future | 2,289.1200 | 2.2891 | 2,233.8600 | 2.2339 | (2.414) | 0 | 0 | 0 |
| 2015/11/05 | R213 | 04/08/2016 | | | Bond Future | 9.0340 | 86.8008 | 9.0499 | 86.6888 | 0.175 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R213 | 04/08/2016 | 8.99 | Put | Bond Future | 3,849.3700 | 3.8494 | 3,898.0200 | 3.8980 | 1.264 | 0 | 0 | 0 |
| 2015/11/05 | R213 | 04/08/2016 | 9.01 | Put | Bond Future | 3,776.8500 | 3.7769 | 3,824.8100 | 3.8248 | 1.270 | 0 | 0 | 0 |
| 2015/11/05 | R213 | 04/08/2016 | 9.00 | Put | Bond Future | 3,812.6800 | 3.8127 | 3,860.9900 | 3.8610 | 1.267 | 0 | 0 | 0 |
| 2015/11/05 | R213 | 04/08/2016 | 9.01 | Call | Bond Future | 3,606.4700 | 3.6065 | 3,542.4800 | 3.5425 | (1.774) | 0 | 0 | 0 |
| 2015/11/05 | R213 | 04/08/2016 | 8.99 | Call | Bond Future | 3,536.9300 | 3.5369 | 3,473.6300 | 3.4736 | (1.790) | 0 | 0 | 0 |
| 2015/11/05 | R213 | 04/08/2016 | 9.00 | Call | Bond Future | 3,571.3100 | 3.5713 | 3,507.6700 | 3.5077 | (1.782) | 0 | 0 | 0 |
| 2015/11/05 | R214 | 05/11/2015 | | | Bond Future | 9.1007 | 75.6868 | 9.1500 | 75.3062 | 0.542 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R214 | 05/11/2015 | 7.99 | Put | Bond Future | 9,493.1000 | 9.4931 | 9,873.6700 | 9.8737 | 4.009 | 0 | 0 | 0 |
| 2015/11/05 | R214 | 05/11/2015 | 8.00 | Put | Bond Future | 9,399.1200 | 9.3991 | 9,779.6900 | 9.7797 | 4.049 | 0 | 0 | 0 |
| 2015/11/05 | R214 | 05/11/2015 | 8.01 | Put | Bond Future | 9,305.3100 | 9.3053 | 9,685.8800 | 9.6859 | 4.090 | 0 | 0 | 0 |
| 2015/11/05 | R214 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R214 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R214 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R214 | 04/02/2016 | | | Bond Future | 9.1619 | 76.9277 | 9.1664 | 76.8933 | 0.049 | 0.0000 | 0.0000 | 32,977 |
| 2015/11/05 | R214 | 04/02/2016 | 7.99 | Put | Bond Future | 10,072.8500 | 10.0728 | 10,102.0500 | 10.1021 | 0.290 | 0 | 0 | 0 |
| 2015/11/05 | R214 | 04/02/2016 | 8.00 | Call | Bond Future | 130.8500 | 0.1309 | 125.5300 | 0.1255 | (4.066) | 0 | 0 | 0 |
| 2015/11/05 | R214 | 04/02/2016 | 8.01 | Call | Bond Future | 135.3900 | 0.1354 | 129.9300 | 0.1299 | (4.033) | 0 | 0 | 0 |
| 2015/11/05 | R214 | 04/02/2016 | 7.99 | Call | Bond Future | 126.4400 | 0.1264 | 121.2500 | 0.1213 | (4.105) | 0 | 0 | 0 |
| 2015/11/05 | R214 | 04/02/2016 | 8.01 | Put | Bond Future | 9,894.4700 | 9.8945 | 9,923.4000 | 9.9234 | 0.292 | 0 | 0 | 0 |
| 2015/11/05 | R214 | 04/02/2016 | 8.00 | Put | Bond Future | 9,983.5100 | 9.9835 | 10,012.5800 | 10.0126 | 0.291 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/11/05 | R214 | 05/05/2016 | 9.01 | Call | Bond Future | 2,580.4300 | 2.5804 | 2,555.6000 | 2.5556 | (0.962) | 0 | 0 | 0 |
| 2015/11/05 | R214 | 05/05/2016 | | | Bond Future | 9.2092 | 74.9818 | 9.2139 | 74.9459 | 0.051 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R214 | 05/05/2016 | 8.99 | Call | Bond Future | 2,515.2300 | 2.5152 | 2,490.6900 | 2.4907 | (0.976) | 0 | 0 | 0 |
| 2015/11/05 | R214 | 05/05/2016 | 9.00 | Call | Bond Future | 2,547.7100 | 2.5477 | 2,523.0300 | 2.5230 | (0.969) | 0 | 0 | 0 |
| 2015/11/05 | R214 | 05/05/2016 | 8.99 | Put | Bond Future | 4,210.7000 | 4.2107 | 4,221.9800 | 4.2220 | 0.268 | 0 | 0 | 0 |
| 2015/11/05 | R214 | 05/05/2016 | 9.01 | Put | Bond Future | 4,118.6000 | 4.1186 | 4,129.5900 | 4.1296 | 0.267 | 0 | 0 | 0 |
| 2015/11/05 | R214 | 05/05/2016 | 9.00 | Put | Bond Future | 4,164.4600 | 4.1645 | 4,175.6000 | 4.1756 | 0.268 | 0 | 0 | 0 |
| 2015/11/05 | R214 | 04/08/2016 | 9.24 | Call | Bond Future | 3,953.2600 | 3.9533 | 3,926.8700 | 3.9269 | (0.668) | 0 | 0 | 0 |
| 2015/11/05 | R214 | 04/08/2016 | 9.25 | Put | Bond Future | 4,042.3100 | 4.0423 | 4,052.4400 | 4.0524 | 0.251 | 0 | 0 | 0 |
| 2015/11/05 | R214 | 04/08/2016 | | | Bond Future | 9.2570 | 76.3188 | 9.2618 | 76.2822 | 0.053 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R214 | 04/08/2016 | 9.25 | Call | Bond Future | 3,990.0100 | 3.9900 | 3,963.5200 | 3.9635 | (0.664) | 0 | 0 | 0 |
| 2015/11/05 | R214 | 04/08/2016 | 9.26 | Call | Bond Future | 4,027.4500 | 4.0275 | 4,000.8500 | 4.0008 | (0.660) | 0 | 0 | 0 |
| 2015/11/05 | R214 | 04/08/2016 | 9.24 | Put | Bond Future | 4,080.9300 | 4.0809 | 4,091.1600 | 4.0912 | 0.251 | 0 | 0 | 0 |
| 2015/11/05 | R214 | 04/08/2016 | 9.26 | Put | Bond Future | 4,004.5100 | 4.0045 | 4,014.5300 | 4.0145 | 0.250 | 0 | 0 | 0 |
| 2015/11/05 | R248 | 05/11/2015 | 8.01 | Put | Bond Future | 12,944.0700 | 12.9441 | 13,429.2700 | 13.4293 | 3.748 | 0 | 0 | 0 |
| 2015/11/05 | R248 | 05/11/2015 | | | Bond Future | 9.1807 | 97.2593 | 9.2300 | 96.7742 | 0.537 | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R248 | 05/11/2015 | 8.00 | Put | Bond Future | 13,067.5300 | 13.0675 | 13,552.7300 | 13.5527 | 3.713 | 0 | 0 | 0 |
| 2015/11/05 | R248 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R248 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R248 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R248 | 05/11/2015 | 7.99 | Put | Bond Future | 13,191.2400 | 13.1912 | 13,676.4400 | 13.6764 | 3.678 | 0 | 0 | 0 |
| 2015/11/05 | R248 | 04/02/2016 | 8.99 | Put | Bond Future | 2,542.3200 | 2.5423 | 2,535.7700 | 2.5358 | (0.258) | 0 | 0 | 0 |
| 2015/11/05 | R248 | 04/02/2016 | | | Bond Future | 9.2443 | 98.8541 | 9.2437 | 98.8606 | (0.007) | 0.0000 | 0.0000 | 54,392 |
| 2015/11/05 | R248 | 04/02/2016 | 9.00 | Put | Bond Future | 2,440.1100 | 2.4401 | 2,433.5600 | 2.4336 | (0.268) | 0 | 0 | 0 |
| 2015/11/05 | R248 | 04/02/2016 | 9.01 | Put | Bond Future | 2,338.0900 | 2.3381 | 2,331.5400 | 2.3315 | (0.280) | 0 | 0 | 0 |
| 2015/11/05 | R248 | 04/02/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R248 | 04/02/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R248 | 04/02/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R248 | 05/05/2016 | | | Bond Future | 9.2939 | 96.1521 | 9.2933 | 96.1578 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R248 | 05/05/2016 | 8.99 | Put | Bond Future | 3,021.0200 | 3.0210 | 3,015.3200 | 3.0153 | (0.189) | 0 | 0 | 0 |
| 2015/11/05 | R248 | 05/05/2016 | 9.01 | Put | Bond Future | 2,817.0300 | 2.8170 | 2,811.3300 | 2.8113 | (0.202) | 0 | 0 | 0 |
| 2015/11/05 | R248 | 05/05/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R248 | 05/05/2016 | 9.00 | Put | Bond Future | 2,918.9300 | 2.9189 | 2,913.2300 | 2.9132 | (0.195) | 0 | 0 | 0 |
| 2015/11/05 | R248 | 05/05/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R248 | 05/05/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R248 | 04/08/2016 | | | Bond Future | 9.3441 | 97.8666 | 9.3435 | 97.8722 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2015/11/05 | R248 | 04/08/2016 | 9.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R248 | 04/08/2016 | 9.24 | Put | Bond Future | 1,005.3700 | 1.0054 | 999.7300 | 0.9997 | (0.561) | 0 | 0 | 0 |
| 2015/11/05 | R248 | 04/08/2016 | 9.26 | Put | Bond Future | 810.7300 | 0.8107 | 805.0900 | 0.8051 | (0.696) | 0 | 0 | 0 |
| 2015/11/05 | R248 | 04/08/2016 | 9.25 | Put | Bond Future | 907.9600 | 0.9080 | 902.3200 | 0.9023 | (0.621) | 0 | 0 | 0 |
| 2015/11/05 | R248 | 04/08/2016 | 9.26 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/11/05 | R248 | 04/08/2016 | 9.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

Total

554235