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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/04/2015 TO 28/04/2015

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2015/04/28 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/04/28 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 2025 | 07/05/2015 | 120.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2025 | 07/05/2015 | 121.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2025 | 07/05/2015 | | | Bond Future | 120.3917 | 120.3917 | 120.3978 | 120.3978 | 0.005 | 0.0000 | 0.0000 | 16 |
| 2015/04/28 | 2025 | 07/05/2015 | 121.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2025 | 07/05/2015 | 120.99 | Put | Bond Future | 598.2700 | 0.5983 | 592.2400 | 0.5922 | (1.008) | 0 | 0 | 0 |
| 2015/04/28 | 2025 | 07/05/2015 | 121.01 | Put | Bond Future | 618.2700 | 0.6183 | 612.2400 | 0.6122 | (0.975) | 0 | 0 | 0 |
| 2015/04/28 | 2025 | 07/05/2015 | 121.00 | Put | Bond Future | 608.2700 | 0.6083 | 602.2400 | 0.6022 | (0.991) | 0 | 0 | 0 |
| 2015/04/28 | 2025 | 06/08/2015 | 120.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2025 | 06/08/2015 | | | Bond Future | 121.1413 | 121.1413 | 121.1439 | 121.1439 | 0.002 | 0.0000 | 0.0000 | 16 |
| 2015/04/28 | 2025 | 06/08/2015 | 121.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2025 | 06/08/2015 | 120.99 | Call | Bond Future | 151.2800 | 0.1513 | 153.8900 | 0.1539 | 1.725 | 0 | 0 | 0 |
| 2015/04/28 | 2025 | 06/08/2015 | 121.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2025 | 06/08/2015 | 121.00 | Call | Bond Future | 141.2800 | 0.1413 | 143.8900 | 0.1439 | 1.847 | 0 | 0 | 0 |
| 2015/04/28 | 2025 | 06/08/2015 | 121.01 | Call | Bond Future | 131.2800 | 0.1313 | 133.8900 | 0.1339 | 1.988 | 0 | 0 | 0 |
| 2015/04/28 | 2025 | 05/11/2015 | 123.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2025 | 05/11/2015 | | | Bond Future | 123.1375 | 123.1375 | 123.1385 | 123.1385 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 2025 | 05/11/2015 | 123.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2025 | 05/11/2015 | 123.01 | Call | Bond Future | 127.5500 | 0.1276 | 128.4800 | 0.1285 | 0.729 | 0 | 0 | 0 |
| 2015/04/28 | 2025 | 05/11/2015 | 122.99 | Call | Bond Future | 147.5500 | 0.1476 | 148.4800 | 0.1485 | 0.630 | 0 | 0 | 0 |
| 2015/04/28 | 2025 | 05/11/2015 | 123.00 | Call | Bond Future | 137.5500 | 0.1376 | 138.4800 | 0.1385 | 0.676 | 0 | 0 | 0 |
| 2015/04/28 | 2025 | 05/11/2015 | 122.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2030 | 07/05/2015 | | | Bond Future | 8.4642 | 98.3459 | 8.3508 | 99.2707 | (1.339) | 0.0000 | 0.0000 | 6,785 |
| 2015/04/28 | 2030 | 07/05/2015 | 8.74 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2030 | 07/05/2015 | 8.76 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2030 | 07/05/2015 | 8.74 | Call | Bond Future | 2,198.4700 | 2.1985 | 3,123.2100 | 3.1232 | 42.063 | 0 | 0 | 0 |
| 2015/04/28 | 2030 | 07/05/2015 | 8.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2030 | 07/05/2015 | 8.75 | Call | Bond Future | 2,276.8400 | 2.2768 | 3,201.5800 | 3.2016 | 40.615 | 0 | 0 | 0 |
| 2015/04/28 | 2030 | 07/05/2015 | 8.76 | Call | Bond Future | 2,355.1100 | 2.3551 | 3,279.8500 | 3.2799 | 39.265 | 0 | 0 | 0 |
| 2015/04/28 | 2030 | 06/08/2015 | 7.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2030 | 06/08/2015 | 7.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2030 | 06/08/2015 | | | Bond Future | 8.5306 | 95.8934 | 8.4139 | 96.8299 | (1.368) | 0.0000 | 0.0000 | 2,135 |
| 2015/04/28 | 2030 | 06/08/2015 | 7.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2030 | 06/08/2015 | 7.74 | Put | Bond Future | 6,602.3000 | 6.6023 | 5,665.8700 | 5.6659 | (14.183) | 0 | 0 | 0 |
| 2015/04/28 | 2030 | 06/08/2015 | 7.76 | Put | Bond Future | 6,427.5600 | 6.4276 | 5,491.1300 | 5.4911 | (14.569) | 0 | 0 | 0 |
| 2015/04/28 | 2030 | 06/08/2015 | 7.75 | Put | Bond Future | 6,514.8800 | 6.5149 | 5,578.4500 | 5.5785 | (14.374) | 0 | 0 | 0 |
| 2015/04/28 | 2030 | 05/11/2015 | 8.50 | Call | Bond Future | 0.0000 | 0.0000 | 302.8600 | 0.3029 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | 2030 | 05/11/2015 | | | Bond Future | 8.5821 | 97.4670 | 8.4619 | 98.4177 | (1.400) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 2030 | 05/11/2015 | 8.51 | Call | Bond Future | 0.0000 | 0.0000 | 382.1300 | 0.3821 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | 2030 | 05/11/2015 | 8.49 | Put | Bond Future | 727.1600 | 0.7272 | 0.0000 | 0.0000 | (100.000) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/04/28 | 2030 | 05/11/2015 | 8.51 | Put | Bond Future | 568.5300 | 0.5685 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | 2030 | 05/11/2015 | 8.49 | Call | Bond Future | 0.0000 | 0.0000 | 223.5000 | 0.2235 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | 2030 | 05/11/2015 | 8.50 | Put | Bond Future | 647.8000 | 0.6478 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | 2032 | 07/05/2015 | 8.51 | Put | Bond Future | 465.9800 | 0.4660 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | 2032 | 07/05/2015 | | | Bond Future | 8.5636 | 98.1584 | 8.4504 | 99.1461 | (1.321) | 0.0000 | 0.0000 | 126 |
| 2015/04/28 | 2032 | 07/05/2015 | 8.50 | Put | Bond Future | 553.2900 | 0.5533 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | 2032 | 07/05/2015 | 8.49 | Put | Bond Future | 640.7200 | 0.6407 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | 2032 | 07/05/2015 | 8.50 | Call | Bond Future | 0.0000 | 0.0000 | 434.4200 | 0.4344 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | 2032 | 07/05/2015 | 8.51 | Call | Bond Future | 0.0000 | 0.0000 | 521.7300 | 0.5217 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | 2032 | 07/05/2015 | 8.49 | Call | Bond Future | 0.0000 | 0.0000 | 346.9900 | 0.3470 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | 2032 | 06/08/2015 | 8.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2032 | 06/08/2015 | | | Bond Future | 8.6264 | 99.7112 | 8.5101 | 100.7116 | (1.348) | 0.0000 | 0.0000 | 1,455 |
| 2015/04/28 | 2032 | 06/08/2015 | 8.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2032 | 06/08/2015 | 8.50 | Put | Bond Future | 1,087.7600 | 1.0878 | 87.3400 | 0.0873 | (91.971) | 0 | 0 | 0 |
| 2015/04/28 | 2032 | 06/08/2015 | 8.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2032 | 06/08/2015 | 8.49 | Put | Bond Future | 1,174.6000 | 1.1746 | 174.1800 | 0.1742 | (85.171) | 0 | 0 | 0 |
| 2015/04/28 | 2032 | 06/08/2015 | 8.51 | Put | Bond Future | 1,001.0300 | 1.0010 | 0.6100 | 0.0006 | (99.939) | 0 | 0 | 0 |
| 2015/04/28 | 2032 | 05/11/2015 | | | Bond Future | 8.6794 | 97.1909 | 8.5598 | 98.2065 | (1.378) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 2032 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2032 | 05/11/2015 | 7.99 | Put | Bond Future | 6,072.1300 | 6.0721 | 5,056.5200 | 5.0565 | (16.726) | 0 | 0 | 0 |
| 2015/04/28 | 2032 | 05/11/2015 | 8.01 | Put | Bond Future | 5,888.2900 | 5.8883 | 4,872.6800 | 4.8727 | (17.248) | 0 | 0 | 0 |
| 2015/04/28 | 2032 | 05/11/2015 | 8.00 | Put | Bond Future | 5,980.1500 | 5.9801 | 4,964.5400 | 4.9645 | (16.983) | 0 | 0 | 0 |
| 2015/04/28 | 2032 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2032 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2032 | 04/02/2016 | | | Bond Future | 8.7250 | 98.8859 | 8.6020 | 99.9168 | (1.409) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 2032 | 04/02/2016 | 8.69 | Put | Bond Future | 291.4500 | 0.2914 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | 2032 | 04/02/2016 | 8.71 | Put | Bond Future | 124.5100 | 0.1245 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | 2032 | 04/02/2016 | 8.70 | Put | Bond Future | 207.9300 | 0.2079 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | 2032 | 04/02/2016 | 8.71 | Call | Bond Future | 0.0000 | 0.0000 | 906.4600 | 0.9065 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | 2032 | 04/02/2016 | 8.69 | Call | Bond Future | 0.0000 | 0.0000 | 739.5200 | 0.7395 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | 2032 | 04/02/2016 | 8.70 | Call | Bond Future | 0.0000 | 0.0000 | 823.0400 | 0.8230 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | 2037 | 07/05/2015 | 9.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2037 | 07/05/2015 | | | Bond Future | 8.6636 | 100.7600 | 8.5505 | 101.8551 | (1.306) | 0.0000 | 0.0000 | 30,553 |
| 2015/04/28 | 2037 | 07/05/2015 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2037 | 07/05/2015 | 9.01 | Call | Bond Future | 3,237.3100 | 3.2373 | 4,332.4100 | 4.3324 | 33.827 | 0 | 0 | 0 |
| 2015/04/28 | 2037 | 07/05/2015 | 8.99 | Call | Bond Future | 3,054.9800 | 3.0550 | 4,150.0800 | 4.1501 | 35.846 | 0 | 0 | 0 |
| 2015/04/28 | 2037 | 07/05/2015 | 9.00 | Call | Bond Future | 3,146.2100 | 3.1462 | 4,241.3100 | 4.2413 | 34.807 | 0 | 0 | 0 |
| 2015/04/28 | 2037 | 07/05/2015 | 8.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2037 | 06/08/2015 | | | Bond Future | 8.7261 | 98.0952 | 8.6099 | 99.2047 | (1.332) | 0.0000 | 0.0000 | 3,402 |
| 2015/04/28 | 2037 | 06/08/2015 | 8.75 | Call | Bond Future | 226.2600 | 0.2263 | 1,335.6800 | 1.3357 | 490.330 | 0 | 0 | 0 |
| 2015/04/28 | 2037 | 06/08/2015 | 8.74 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2037 | 06/08/2015 | 8.76 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2037 | 06/08/2015 | 8.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2037 | 06/08/2015 | 8.76 | Call | Bond Future | 320.4900 | 0.3205 | 1,429.9100 | 1.4299 | 346.164 | 0 | 0 | 0 |
| 2015/04/28 | 2037 | 06/08/2015 | 8.74 | Call | Bond Future | 131.8900 | 0.1319 | 1,241.3100 | 1.2413 | 841.171 | 0 | 0 | 0 |
| 2015/04/28 | 2037 | 05/11/2015 | 7.99 | Put | Bond Future | 7,802.9800 | 7.8030 | 6,676.6100 | 6.6766 | (14.435) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/04/28 | 2037 | 05/11/2015 | 8.01 | Put | Bond Future | 7,592.3900 | 7.5924 | 6,466.0200 | 6.4660 | (14.836) | 0 | 0 | 0 |
| 2015/04/28 | 2037 | 05/11/2015 | | | Bond Future | 8.7751 | 99.7050 | 8.6558 | 100.8314 | (1.359) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 2037 | 05/11/2015 | 8.00 | Put | Bond Future | 7,697.6000 | 7.6976 | 6,571.2300 | 6.5712 | (14.633) | 0 | 0 | 0 |
| 2015/04/28 | 2037 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2037 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2037 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2037 | 04/02/2016 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 413.1600 | 0.4132 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | 2037 | 04/02/2016 | 8.75 | Put | Bond Future | 636.7900 | 0.6368 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | 2037 | 04/02/2016 | | | Bond Future | 8.8184 | 97.1860 | 8.6961 | 98.3296 | (1.388) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 2037 | 04/02/2016 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 506.7800 | 0.5068 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | 2037 | 04/02/2016 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 600.2700 | 0.6003 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | 2037 | 04/02/2016 | 8.74 | Put | Bond Future | 730.4100 | 0.7304 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | 2037 | 04/02/2016 | 8.76 | Put | Bond Future | 543.3000 | 0.5433 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | 2038 | 07/05/2015 | 126.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2038 | 07/05/2015 | | | Bond Future | 130.9107 | 130.9107 | 130.6818 | 130.6818 | (0.175) | 0.0000 | 0.0000 | 3,303 |
| 2015/04/28 | 2038 | 07/05/2015 | 127.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2038 | 07/05/2015 | 127.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2038 | 07/05/2015 | 126.99 | Call | Bond Future | 3,920.6900 | 3.9207 | 3,691.8100 | 3.6918 | (5.838) | 0 | 0 | 0 |
| 2015/04/28 | 2038 | 07/05/2015 | 127.00 | Call | Bond Future | 3,910.6900 | 3.9107 | 3,681.8100 | 3.6818 | (5.853) | 0 | 0 | 0 |
| 2015/04/28 | 2038 | 07/05/2015 | 127.01 | Call | Bond Future | 3,900.6900 | 3.9007 | 3,671.8100 | 3.6718 | (5.868) | 0 | 0 | 0 |
| 2015/04/28 | 2038 | 06/08/2015 | 128.01 | Call | Bond Future | 3,671.8900 | 3.6719 | 3,435.4100 | 3.4354 | (6.440) | 0 | 0 | 0 |
| 2015/04/28 | 2038 | 06/08/2015 | | | Bond Future | 131.6819 | 131.6819 | 131.4454 | 131.4454 | (0.180) | 0.0000 | 0.0000 | 911 |
| 2015/04/28 | 2038 | 06/08/2015 | 127.99 | Call | Bond Future | 3,691.8900 | 3.6919 | 3,455.4100 | 3.4554 | (6.405) | 0 | 0 | 0 |
| 2015/04/28 | 2038 | 06/08/2015 | 128.00 | Call | Bond Future | 3,681.8900 | 3.6819 | 3,445.4100 | 3.4454 | (6.423) | 0 | 0 | 0 |
| 2015/04/28 | 2038 | 06/08/2015 | 127.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2038 | 06/08/2015 | 128.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2038 | 06/08/2015 | 128.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2038 | 05/11/2015 | | | Bond Future | 133.8519 | 133.8519 | 133.6098 | 133.6098 | (0.181) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 2038 | 05/11/2015 | 134.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2038 | 05/11/2015 | 133.99 | Put | Bond Future | 138.0700 | 0.1381 | 380.1800 | 0.3802 | 175.353 | 0 | 0 | 0 |
| 2015/04/28 | 2038 | 05/11/2015 | 134.01 | Put | Bond Future | 158.0700 | 0.1581 | 400.1800 | 0.4002 | 153.166 | 0 | 0 | 0 |
| 2015/04/28 | 2038 | 05/11/2015 | 134.00 | Put | Bond Future | 148.0700 | 0.1481 | 390.1800 | 0.3902 | 163.511 | 0 | 0 | 0 |
| 2015/04/28 | 2038 | 05/11/2015 | 134.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2038 | 05/11/2015 | 133.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2044 | 07/05/2015 | | | Bond Future | 8.7232 | 102.6989 | 8.6102 | 103.8980 | (1.296) | 0.0000 | 0.0000 | 9,526 |
| 2015/04/28 | 2044 | 07/05/2015 | 8.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2044 | 07/05/2015 | 9.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2044 | 07/05/2015 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2044 | 07/05/2015 | 9.01 | Call | Bond Future | 2,937.5000 | 2.9375 | 4,136.5700 | 4.1366 | 40.819 | 0 | 0 | 0 |
| 2015/04/28 | 2044 | 07/05/2015 | 8.99 | Call | Bond Future | 2,737.4200 | 2.7374 | 3,936.4900 | 3.9365 | 43.803 | 0 | 0 | 0 |
| 2015/04/28 | 2044 | 07/05/2015 | 9.00 | Call | Bond Future | 2,837.5400 | 2.8375 | 4,036.6100 | 4.0366 | 42.257 | 0 | 0 | 0 |
| 2015/04/28 | 2044 | 06/08/2015 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 979.1200 | 0.9791 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | 2044 | 06/08/2015 | | | Bond Future | 8.7827 | 99.9395 | 8.6667 | 101.1545 | (1.320) | 0.0000 | 0.0000 | 650 |
| 2015/04/28 | 2044 | 06/08/2015 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 770.5000 | 0.7705 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | 2044 | 06/08/2015 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 874.9000 | 0.8749 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | 2044 | 06/08/2015 | 8.74 | Put | Bond Future | 444.5100 | 0.4445 | 0.0000 | 0.0000 | (100.000) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/04/28 | 2044 | 06/08/2015 | 8.76 | Put | Bond Future | 235.8900 | 0.2359 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | 2044 | 06/08/2015 | 8.75 | Put | Bond Future | 340.1100 | 0.3401 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | 2044 | 05/11/2015 | | | Bond Future | 8.8296 | 101.5796 | 8.7107 | 102.8132 | (1.347) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 2044 | 05/11/2015 | 8.24 | Put | Bond Future | 6,379.4100 | 6.3794 | 5,145.7800 | 5.1458 | (19.338) | 0 | 0 | 0 |
| 2015/04/28 | 2044 | 05/11/2015 | 8.26 | Put | Bond Future | 6,151.8500 | 6.1518 | 4,918.2200 | 4.9182 | (20.053) | 0 | 0 | 0 |
| 2015/04/28 | 2044 | 05/11/2015 | 8.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2044 | 05/11/2015 | 8.25 | Put | Bond Future | 6,265.5200 | 6.2655 | 5,031.8900 | 5.0319 | (19.689) | 0 | 0 | 0 |
| 2015/04/28 | 2044 | 05/11/2015 | 8.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2044 | 05/11/2015 | 8.26 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2044 | 04/02/2016 | 8.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2044 | 04/02/2016 | | | Bond Future | 8.8710 | 98.9681 | 8.7492 | 100.2207 | (1.374) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 2044 | 04/02/2016 | 9.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2044 | 04/02/2016 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2044 | 04/02/2016 | 9.01 | Call | Bond Future | 1,396.7500 | 1.3968 | 2,649.3300 | 2.6493 | 89.678 | 0 | 0 | 0 |
| 2015/04/28 | 2044 | 04/02/2016 | 8.99 | Call | Bond Future | 1,197.8300 | 1.1978 | 2,450.4100 | 2.4504 | 104.571 | 0 | 0 | 0 |
| 2015/04/28 | 2044 | 04/02/2016 | 9.00 | Call | Bond Future | 1,297.3800 | 1.2974 | 2,549.9600 | 2.5500 | 96.547 | 0 | 0 | 0 |
| 2015/04/28 | 2046 | 07/05/2015 | | | Bond Future | 130.7996 | 130.7996 | 130.8078 | 130.8078 | 0.006 | 0.0000 | 0.0000 | 5,889 |
| 2015/04/28 | 2046 | 07/05/2015 | 126.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2046 | 07/05/2015 | 127.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2046 | 07/05/2015 | 126.99 | Call | Bond Future | 3,809.5900 | 3.8096 | 3,817.8000 | 3.8178 | 0.216 | 0 | 0 | 0 |
| 2015/04/28 | 2046 | 07/05/2015 | 127.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2046 | 07/05/2015 | 127.00 | Call | Bond Future | 3,799.5900 | 3.7996 | 3,807.8000 | 3.8078 | 0.216 | 0 | 0 | 0 |
| 2015/04/28 | 2046 | 07/05/2015 | 127.01 | Call | Bond Future | 3,789.5900 | 3.7896 | 3,797.8000 | 3.7978 | 0.217 | 0 | 0 | 0 |
| 2015/04/28 | 2046 | 06/08/2015 | 129.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2046 | 06/08/2015 | | | Bond Future | 132.8796 | 132.8796 | 132.8843 | 132.8843 | 0.004 | 0.0000 | 0.0000 | 6,022 |
| 2015/04/28 | 2046 | 06/08/2015 | 129.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2046 | 06/08/2015 | 129.01 | Call | Bond Future | 3,869.5900 | 3.8696 | 3,874.3000 | 3.8743 | 0.122 | 0 | 0 | 0 |
| 2015/04/28 | 2046 | 06/08/2015 | 128.99 | Call | Bond Future | 3,889.5900 | 3.8896 | 3,894.3000 | 3.8943 | 0.121 | 0 | 0 | 0 |
| 2015/04/28 | 2046 | 06/08/2015 | 129.00 | Call | Bond Future | 3,879.5900 | 3.8796 | 3,884.3000 | 3.8843 | 0.121 | 0 | 0 | 0 |
| 2015/04/28 | 2046 | 06/08/2015 | 128.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2046 | 05/11/2015 | 132.99 | Call | Bond Future | 691.6500 | 0.6917 | 694.3100 | 0.6943 | 0.385 | 0 | 0 | 0 |
| 2015/04/28 | 2046 | 05/11/2015 | | | Bond Future | 133.6817 | 133.6817 | 133.6843 | 133.6843 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 2046 | 05/11/2015 | 133.00 | Call | Bond Future | 681.6500 | 0.6817 | 684.3100 | 0.6843 | 0.390 | 0 | 0 | 0 |
| 2015/04/28 | 2046 | 05/11/2015 | 133.01 | Call | Bond Future | 671.6500 | 0.6717 | 674.3100 | 0.6743 | 0.396 | 0 | 0 | 0 |
| 2015/04/28 | 2046 | 05/11/2015 | 132.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2046 | 05/11/2015 | 133.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2046 | 05/11/2015 | 133.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2050 | 07/05/2015 | 135.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2050 | 07/05/2015 | | | Bond Future | 141.3705 | 141.3705 | 141.3799 | 141.3799 | 0.007 | 0.0000 | 0.0000 | 2,954 |
| 2015/04/28 | 2050 | 07/05/2015 | 135.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2050 | 07/05/2015 | 135.01 | Call | Bond Future | 6,360.4600 | 6.3605 | 6,369.8800 | 6.3699 | 0.148 | 0 | 0 | 0 |
| 2015/04/28 | 2050 | 07/05/2015 | 134.99 | Call | Bond Future | 6,380.4600 | 6.3805 | 6,389.8800 | 6.3899 | 0.148 | 0 | 0 | 0 |
| 2015/04/28 | 2050 | 07/05/2015 | 135.00 | Call | Bond Future | 6,370.4600 | 6.3705 | 6,379.8800 | 6.3799 | 0.148 | 0 | 0 | 0 |
| 2015/04/28 | 2050 | 07/05/2015 | 134.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2050 | 06/08/2015 | | | Bond Future | 142.1603 | 142.1603 | 142.1659 | 142.1659 | 0.004 | 0.0000 | 0.0000 | 2,588 |
| 2015/04/28 | 2050 | 06/08/2015 | 136.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/04/28 | 2050 | 06/08/2015 | 137.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2050 | 06/08/2015 | 137.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2050 | 06/08/2015 | 137.01 | Call | Bond Future | 5,150.2700 | 5.1503 | 5,155.8800 | 5.1559 | 0.109 | 0 | 0 | 0 |
| 2015/04/28 | 2050 | 06/08/2015 | 136.99 | Call | Bond Future | 5,170.2700 | 5.1703 | 5,175.8800 | 5.1759 | 0.109 | 0 | 0 | 0 |
| 2015/04/28 | 2050 | 06/08/2015 | 137.00 | Call | Bond Future | 5,160.2700 | 5.1603 | 5,165.8800 | 5.1659 | 0.109 | 0 | 0 | 0 |
| 2015/04/28 | 2050 | 05/11/2015 | | | Bond Future | 144.5027 | 144.5027 | 144.5062 | 144.5062 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 2050 | 05/11/2015 | 145.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2050 | 05/11/2015 | 144.99 | Put | Bond Future | 487.3200 | 0.4873 | 483.7900 | 0.4838 | (0.724) | 0 | 0 | 0 |
| 2015/04/28 | 2050 | 05/11/2015 | 145.01 | Put | Bond Future | 507.3200 | 0.5073 | 503.7900 | 0.5038 | (0.696) | 0 | 0 | 0 |
| 2015/04/28 | 2050 | 05/11/2015 | 145.00 | Put | Bond Future | 497.3200 | 0.4973 | 493.7900 | 0.4938 | (0.710) | 0 | 0 | 0 |
| 2015/04/28 | 2050 | 05/11/2015 | 145.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 2050 | 05/11/2015 | 144.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | 5701 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 5706 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | AL12 | 07/05/2015 | | | Index Future | 544.6030 | 544.6030 | 550.6470 | 550.6470 | 1.110 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | AL37 | 07/05/2015 | | | Index Future | 453.8750 | 453.8750 | 456.1740 | 456.1740 | 0.507 | 0.0000 | 0.0000 | 3 |
| 2015/04/28 | AL37 | 06/08/2015 | | | Index Future | 460.9790 | 460.9790 | 463.3010 | 463.3010 | 0.504 | 0.0000 | 0.0000 | 122 |
| 2015/04/28 | AL37 | 05/11/2015 | | | Index Future | 468.6180 | 468.6180 | 470.9730 | 470.9730 | 0.503 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | AL7T | 07/05/2015 | | | Index Future | 537.1910 | 537.1910 | 541.5760 | 541.5760 | 0.816 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | AL7T | 06/08/2015 | | | Index Future | 545.5980 | 545.5980 | 550.0360 | 550.0360 | 0.813 | 0.0000 | 0.0000 | 3 |
| 2015/04/28 | AL7T | 05/11/2015 | | | Index Future | 554.6390 | 554.6390 | 559.1440 | 559.1440 | 0.812 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | ALBI | 07/05/2015 | | | Index Future | 490.5200 | 490.5200 | 494.4230 | 494.4230 | 0.796 | 0.0000 | 0.0000 | 228 |
| 2015/04/28 | ALBI | 06/08/2015 | | | Index Future | 498.1980 | 498.1980 | 502.1470 | 502.1470 | 0.793 | 0.0000 | 0.0000 | 286 |
| 2015/04/28 | ALBI | 05/11/2015 | | | Index Future | 506.4530 | 506.4530 | 510.4620 | 510.4620 | 0.792 | 0.0000 | 0.0000 | 100 |
| 2015/04/28 | ALBI | 04/02/2016 | | | Index Future | 515.2760 | 515.2760 | 519.3430 | 519.3430 | 0.789 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C025 | 31/01/2025 | | | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/04/28 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C157 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/04/28 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | EL28 | 07/05/2015 | 125.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | EL28 | 07/05/2015 | | | Bond Future | 124.6100 | 124.6100 | 124.8299 | 124.8299 | 0.177 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | EL28 | 07/05/2015 | 125.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | EL28 | 07/05/2015 | 124.99 | Put | Bond Future | 380.0500 | 0.3801 | 160.0900 | 0.1601 | (57.877) | 0 | 0 | 0 |
| 2015/04/28 | EL28 | 07/05/2015 | 125.01 | Put | Bond Future | 400.0500 | 0.4001 | 180.0900 | 0.1801 | (54.983) | 0 | 0 | 0 |
| 2015/04/28 | EL28 | 07/05/2015 | 124.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | EL28 | 07/05/2015 | 125.00 | Put | Bond Future | 390.0500 | 0.3901 | 170.0900 | 0.1701 | (56.393) | 0 | 0 | 0 |
| 2015/04/28 | EL28 | 06/08/2015 | 125.00 | Call | Bond Future | 1,591.7400 | 1.5917 | 1,811.4600 | 1.8115 | 13.804 | 0 | 0 | 0 |
| 2015/04/28 | EL28 | 06/08/2015 | | | Bond Future | 126.5917 | 126.5917 | 126.8115 | 126.8115 | 0.174 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | EL28 | 06/08/2015 | 125.01 | Call | Bond Future | 1,581.7400 | 1.5817 | 1,801.4600 | 1.8015 | 13.891 | 0 | 0 | 0 |
| 2015/04/28 | EL28 | 06/08/2015 | 124.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | EL28 | 06/08/2015 | 125.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | EL28 | 06/08/2015 | 124.99 | Call | Bond Future | 1,601.7400 | 1.6017 | 1,821.4600 | 1.8215 | 13.718 | 0 | 0 | 0 |
| 2015/04/28 | EL28 | 06/08/2015 | 125.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | EL28 | 05/11/2015 | 126.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | EL28 | 05/11/2015 | | | Bond Future | 127.1503 | 127.1503 | 127.3719 | 127.3719 | 0.174 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | EL28 | 05/11/2015 | 127.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | EL28 | 05/11/2015 | 126.99 | Call | Bond Future | 160.2900 | 0.1603 | 381.8900 | 0.3819 | 138.249 | 0 | 0 | 0 |
| 2015/04/28 | EL28 | 05/11/2015 | 127.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | EL28 | 05/11/2015 | 127.00 | Call | Bond Future | 150.2900 | 0.1503 | 371.8900 | 0.3719 | 147.448 | 0 | 0 | 0 |
| 2015/04/28 | EL28 | 05/11/2015 | 127.01 | Call | Bond Future | 140.2900 | 0.1403 | 361.8900 | 0.3619 | 157.959 | 0 | 0 | 0 |
| 2015/04/28 | ES33 | 07/05/2015 | | | Bond Future | 9.5920 | 83.2645 | 9.4727 | 84.1518 | (1.244) | 0.0000 | 0.0000 | 6,576 |
| 2015/04/28 | ES33 | 07/05/2015 | 9.74 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | ES33 | 07/05/2015 | 9.76 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | ES33 | 07/05/2015 | 9.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | ES33 | 07/05/2015 | 9.76 | Call | Bond Future | 1,225.1400 | 1.2251 | 2,112.4100 | 2.1124 | 72.422 | 0 | 0 | 0 |
| 2015/04/28 | ES33 | 07/05/2015 | 9.74 | Call | Bond Future | 1,080.7500 | 1.0808 | 1,968.0200 | 1.9680 | 82.098 | 0 | 0 | 0 |
| 2015/04/28 | ES33 | 07/05/2015 | 9.75 | Call | Bond Future | 1,152.9900 | 1.1530 | 2,040.2600 | 2.0403 | 76.954 | 0 | 0 | 0 |
| 2015/04/28 | ES33 | 06/08/2015 | | | Bond Future | 9.6818 | 84.5817 | 9.5590 | 85.4806 | (1.268) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | ES33 | 06/08/2015 | 9.59 | Put | Bond Future | 670.8300 | 0.6708 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | ES33 | 06/08/2015 | 9.61 | Put | Bond Future | 524.0300 | 0.5240 | 0.0000 | 0.0000 | (100.000) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/04/28 | ES33 | 06/08/2015 | 9.60 | Put | Bond Future | 597.3800 | 0.5974 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | ES33 | 06/08/2015 | 9.61 | Call | Bond Future | 0.0000 | 0.0000 | 374.8200 | 0.3748 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | ES33 | 06/08/2015 | 9.59 | Call | Bond Future | 0.0000 | 0.0000 | 228.0200 | 0.2280 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | ES33 | 06/08/2015 | 9.60 | Call | Bond Future | 0.0000 | 0.0000 | 301.4700 | 0.3015 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | ES33 | 05/11/2015 | 9.00 | Put | Bond Future | 5,752.2400 | 5.7522 | 4,839.6700 | 4.8397 | (15.865) | 0 | 0 | 0 |
| 2015/04/28 | ES33 | 05/11/2015 | | | Bond Future | 9.7636 | 82.1811 | 9.6371 | 83.0937 | (1.296) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | ES33 | 05/11/2015 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | ES33 | 05/11/2015 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | ES33 | 05/11/2015 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | ES33 | 05/11/2015 | 8.99 | Put | Bond Future | 5,831.5700 | 5.8316 | 4,919.0000 | 4.9190 | (15.649) | 0 | 0 | 0 |
| 2015/04/28 | ES33 | 05/11/2015 | 9.01 | Put | Bond Future | 5,673.0100 | 5.6730 | 4,760.4400 | 4.7604 | (16.086) | 0 | 0 | 0 |
| 2015/04/28 | ES33 | 04/02/2016 | 10.01 | Call | Bond Future | 1,178.8600 | 1.1789 | 2,105.3500 | 2.1053 | 78.592 | 0 | 0 | 0 |
| 2015/04/28 | ES33 | 04/02/2016 | | | Bond Future | 9.8410 | 83.6143 | 9.7108 | 84.5408 | (1.323) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | ES33 | 04/02/2016 | 9.99 | Call | Bond Future | 1,040.7300 | 1.0407 | 1,967.2200 | 1.9672 | 89.023 | 0 | 0 | 0 |
| 2015/04/28 | ES33 | 04/02/2016 | 10.00 | Call | Bond Future | 1,109.8400 | 1.1098 | 2,036.3300 | 2.0363 | 83.480 | 0 | 0 | 0 |
| 2015/04/28 | ES33 | 04/02/2016 | 9.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | ES33 | 04/02/2016 | 10.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | ES33 | 04/02/2016 | 10.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | GOVI | 07/05/2015 | 449.99 | Call | GOVI | 369,650.0000 | 36.9650 | 407,670.0000 | 40.7670 | 10.285 | 0 | 0 | 0 |
| 2015/04/28 | GOVI | 07/05/2015 | | | GOVI | 486.9550 | 486.9550 | 490.7570 | 490.7570 | 0.781 | 0.0000 | 0.0000 | 499 |
| 2015/04/28 | GOVI | 07/05/2015 | 450.00 | Call | GOVI | 369,550.0000 | 36.9550 | 407,570.0000 | 40.7570 | 10.288 | 0 | 0 | 0 |
| 2015/04/28 | GOVI | 07/05/2015 | 450.01 | Call | GOVI | 369,450.0000 | 36.9450 | 407,470.0000 | 40.7470 | 10.291 | 0 | 0 | 0 |
| 2015/04/28 | GOVI | 07/05/2015 | 449.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | GOVI | 07/05/2015 | 450.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | GOVI | 07/05/2015 | 450.01 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | GOVI | 06/08/2015 | | | GOVI | 494.5760 | 494.5760 | 498.4240 | 498.4240 | 0.778 | 0.0000 | 0.0000 | 29 |
| 2015/04/28 | GOVI | 06/08/2015 | 499.99 | Put | GOVI | 54,140.0000 | 5.4140 | 15,660.0000 | 1.5660 | (71.075) | 0 | 0 | 0 |
| 2015/04/28 | GOVI | 06/08/2015 | 500.01 | Put | GOVI | 54,340.0000 | 5.4340 | 15,860.0000 | 1.5860 | (70.813) | 0 | 0 | 0 |
| 2015/04/28 | GOVI | 06/08/2015 | 499.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | GOVI | 06/08/2015 | 500.00 | Put | GOVI | 54,240.0000 | 5.4240 | 15,760.0000 | 1.5760 | (70.944) | 0 | 0 | 0 |
| 2015/04/28 | GOVI | 06/08/2015 | 500.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | GOVI | 06/08/2015 | 500.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | GOVI | 05/11/2015 | 530.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | GOVI | 05/11/2015 | | | GOVI | 502.7720 | 502.7720 | 506.6770 | 506.6770 | 0.777 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | GOVI | 05/11/2015 | 530.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | GOVI | 05/11/2015 | 529.99 | Put | GOVI | 272,180.0000 | 27.2180 | 233,130.0000 | 23.3130 | (14.347) | 0 | 0 | 0 |
| 2015/04/28 | GOVI | 05/11/2015 | 530.01 | Put | GOVI | 272,380.0000 | 27.2380 | 233,330.0000 | 23.3330 | (14.337) | 0 | 0 | 0 |
| 2015/04/28 | GOVI | 05/11/2015 | 529.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | GOVI | 05/11/2015 | 530.00 | Put | GOVI | 272,280.0000 | 27.2280 | 233,230.0000 | 23.3230 | (14.342) | 0 | 0 | 0 |
| 2015/04/28 | GOVI | 04/02/2016 | 512.01 | Call | GOVI | 0.0000 | 0.0000 | 34,820.0000 | 3.4820 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | GOVI | 04/02/2016 | | | GOVI | 511.5310 | 511.5310 | 515.4920 | 515.4920 | 0.774 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | GOVI | 04/02/2016 | 511.99 | Call | GOVI | 0.0000 | 0.0000 | 35,020.0000 | 3.5020 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | GOVI | 04/02/2016 | 512.00 | Call | GOVI | 0.0000 | 0.0000 | 34,920.0000 | 3.4920 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | GOVI | 04/02/2016 | 511.99 | Put | GOVI | 4,590.0000 | 0.4590 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | GOVI | 04/02/2016 | 512.01 | Put | GOVI | 4,790.0000 | 0.4790 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | GOVI | 04/02/2016 | 512.00 | Put | GOVI | 4,690.0000 | 0.4690 | 0.0000 | 0.0000 | (100.000) | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/04/28 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | IGOV | 07/05/2015 | | | Index Future | 229.6630 | 229.6630 | 230.0250 | 230.0250 | 0.158 | 0.0000 | 0.0000 | 932 |
| 2015/04/28 | IGOV | 06/08/2015 | | | Index Future | 233.2770 | 233.2770 | 233.6380 | 233.6380 | 0.155 | 0.0000 | 0.0000 | 717 |
| 2015/04/28 | IGOV | 05/11/2015 | | | Index Future | 237.1610 | 237.1610 | 237.5250 | 237.5250 | 0.153 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | IGOV | 04/02/2016 | | | Index Future | 241.3110 | 241.3110 | 241.6760 | 241.6760 | 0.151 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | ILBI | 07/05/2015 | | | Index Future | 621.6070 | 621.6070 | 623.2930 | 623.2930 | 0.271 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | ILBI | 06/08/2015 | | | Index Future | 631.6460 | 631.6460 | 633.3480 | 633.3480 | 0.269 | 0.0000 | 0.0000 | 159 |
| 2015/04/28 | ILBI | 05/11/2015 | | | Index Future | 642.1240 | 642.1240 | 643.8520 | 643.8520 | 0.269 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | J157 | 15/09/2015 | | | Interest Rate Swap | 8.8220 | (0.0200) | 8.8220 | (0.0200) | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | JBAF | 20/05/2015 | | | Jibar Tradeable Future | 6.1400 | 93.8600 | 6.1600 | 93.8400 | 0.326 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | JBAF | 17/06/2015 | | | Jibar Tradeable Future | 6.2300 | 93.7700 | 6.2200 | 93.7800 | (0.161) | 0.0000 | 0.0000 | 5,000 |
| 2015/04/28 | JBAF | 15/07/2015 | | | Jibar Tradeable Future | 6.2600 | 93.7400 | 6.2600 | 93.7400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | JBAF | 19/08/2015 | | | Jibar Tradeable Future | 6.4000 | 93.6000 | 6.3700 | 93.6300 | (0.469) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | JBAF | 16/09/2015 | | | Jibar Tradeable Future | 6.4500 | 93.5500 | 6.4100 | 93.5900 | (0.620) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | JBAF | 21/10/2015 | | | Jibar Tradeable Future | 6.5700 | 93.4300 | 6.5300 | 93.4700 | (0.609) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | JBAF | 15/12/2015 | | | Jibar Tradeable Future | 6.7500 | 93.2500 | 6.6900 | 93.3100 | (0.889) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | JBAF | 16/03/2016 | | | Jibar Tradeable Future | 6.9800 | 93.0200 | 6.8700 | 93.1300 | (1.576) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | JBAF | 15/06/2016 | | | Jibar Tradeable Future | 7.2300 | 92.7700 | 7.0900 | 92.9100 | (1.936) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | JBAF | 21/09/2016 | | | Jibar Tradeable Future | 7.4000 | 92.6000 | 7.2800 | 92.7200 | (1.622) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | JBAF | 21/12/2016 | | | Jibar Tradeable Future | 7.5300 | 92.4700 | 7.4200 | 92.5800 | (1.461) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | JBAF | 15/03/2017 | | | Jibar Tradeable Future | 7.6500 | 92.3500 | 7.5500 | 92.4500 | (1.307) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R023 | 07/05/2015 | 8.14 | Call | Bond Future | 1,827.9700 | 1.8280 | 2,512.5600 | 2.5126 | 37.451 | 0 | 0 | 0 |
| 2015/04/28 | R023 | 07/05/2015 | 8.15 | Put | Bond Future | 56.9500 | 0.0570 | 4.7300 | 0.0047 | (91.694) | 0 | 0 | 0 |
| 2015/04/28 | R023 | 07/05/2015 | | | Bond Future | 7.8290 | 101.0646 | 7.7005 | 101.8059 | (1.641) | 0.0000 | 0.0000 | 12,084 |
| 2015/04/28 | R023 | 07/05/2015 | 8.15 | Call | Bond Future | 1,878.9300 | 1.8789 | 2,567.9800 | 2.5680 | 36.672 | 0 | 0 | 0 |
| 2015/04/28 | R023 | 07/05/2015 | 8.16 | Call | Bond Future | 1,930.2300 | 1.9302 | 2,623.4500 | 2.6235 | 35.914 | 0 | 0 | 0 |
| 2015/04/28 | R023 | 07/05/2015 | 8.14 | Put | Bond Future | 62.1100 | 0.0621 | 5.4300 | 0.0054 | (91.257) | 0 | 0 | 0 |
| 2015/04/28 | R023 | 07/05/2015 | 8.16 | Put | Bond Future | 52.1600 | 0.0522 | 4.1100 | 0.0041 | (92.120) | 0 | 0 | 0 |
| 2015/04/28 | R023 | 06/08/2015 | 9.07 | Put | Bond Future | 78.6600 | 0.0787 | 44.1100 | 0.0441 | (43.923) | 0 | 0 | 911 |
| 2015/04/28 | R023 | 06/08/2015 | 8.24 | Call | Bond Future | 2,658.2000 | 2.6582 | 3,184.0400 | 3.1840 | 19.782 | 0 | 0 | 0 |
| 2015/04/28 | R023 | 06/08/2015 | | | Bond Future | 7.8935 | 102.6634 | 7.7597 | 103.4134 | (1.695) | 0.0000 | 0.0000 | 1,295 |
| 2015/04/28 | R023 | 06/08/2015 | 9.07 | Call | Bond Future | 6,380.4500 | 6.3804 | 7,095.9200 | 7.0959 | 11.213 | 0 | 0 | 0 |
| 2015/04/28 | R023 | 06/08/2015 | 8.26 | Put | Bond Future | 715.4800 | 0.7155 | 498.6700 | 0.4987 | (30.303) | 0 | 0 | 0 |
| 2015/04/28 | R023 | 06/08/2015 | 8.25 | Put | Bond Future | 731.4100 | 0.7314 | 510.9300 | 0.5109 | (30.145) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/04/28 | R023 | 06/08/2015 | 8.24 | Put | Bond Future | 747.6100 | | 0.7476 | 523.4300 | 0.5234 | (29.986) | 0 | 0 | 0 |
| 2015/04/28 | R023 | 06/08/2015 | 8.25 | Call | Bond Future | 2,696.4500 | | 2.6964 | 3,225.9900 | 3.2260 | 19.638 | 0 | 0 | 0 |
| 2015/04/28 | R023 | 06/08/2015 | 8.26 | Call | Bond Future | 2,734.9200 | | 2.7349 | 3,268.1300 | 3.2681 | 19.496 | 0 | 0 | 0 |
| 2015/04/28 | R023 | 05/11/2015 | | | Bond Future | 7.9476 | | 100.4227 | 7.8081 | 101.1838 | (1.756) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R023 | 05/11/2015 | 7.99 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R023 | 05/11/2015 | 8.01 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R023 | 05/11/2015 | 7.99 | Call | Bond Future | 229.5400 | | 0.2295 | 990.6200 | 0.9906 | 331.567 | 0 | 0 | 0 |
| 2015/04/28 | R023 | 05/11/2015 | 8.00 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R023 | 05/11/2015 | 8.00 | Call | Bond Future | 283.6300 | | 0.2836 | 1,044.7100 | 1.0447 | 268.336 | 0 | 0 | 0 |
| 2015/04/28 | R023 | 05/11/2015 | 8.01 | Call | Bond Future | 337.6900 | | 0.3377 | 1,098.7700 | 1.0988 | 225.378 | 0 | 0 | 0 |
| 2015/04/28 | R023 | 04/02/2016 | 8.01 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R023 | 04/02/2016 | | | Bond Future | 7.9924 | | 102.1735 | 7.8466 | 102.9454 | (1.824) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R023 | 04/02/2016 | 8.00 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R023 | 04/02/2016 | 8.01 | Call | Bond Future | 92.8700 | | 0.0929 | 864.8100 | 0.8648 | 831.205 | 0 | 0 | 0 |
| 2015/04/28 | R023 | 04/02/2016 | 7.99 | Call | Bond Future | 0.0000 | | 0.0000 | 759.4500 | 0.7594 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | R023 | 04/02/2016 | 8.00 | Call | Bond Future | 40.2100 | | 0.0402 | 812.1500 | 0.8122 | 1919.771 | 0 | 0 | 0 |
| 2015/04/28 | R023 | 04/02/2016 | 7.99 | Put | Bond Future | 12.4900 | | 0.0125 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | R186 | 07/05/2015 | 7.40 | Call | Bond Future | 1.8200 | | 0.0018 | 1.9100 | 0.0019 | 4.945 | 0 | 0 | 0 |
| 2015/04/28 | R186 | 07/05/2015 | 8.10 | Put | Bond Future | 622.3500 | | 0.6223 | 186.7100 | 0.1867 | (69.999) | 0 | 0 | 4,229 |
| 2015/04/28 | R186 | 07/05/2015 | | | Bond Future | 8.0489 | | 122.3480 | 7.9256 | 123.3862 | (1.533) | 0.0000 | 0.0000 | 39,798 |
| 2015/04/28 | R186 | 07/05/2015 | 7.50 | Put | Bond Future | 4,724.1700 | | 4.7242 | 3,688.0900 | 3.6881 | (21.931) | 0 | 0 | 4,229 |
| 2015/04/28 | R186 | 07/05/2015 | 8.25 | Call | Bond Future | 1,910.2200 | | 1.9102 | 2,747.1200 | 2.7471 | 43.812 | 0 | 0 | 0 |
| 2015/04/28 | R186 | 07/05/2015 | 7.30 | Call | Bond Future | 0.3900 | | 0.0004 | 0.3000 | 0.0003 | (23.077) | 0 | 0 | 0 |
| 2015/04/28 | R186 | 07/05/2015 | 7.80 | Put | Bond Future | 2,267.2700 | | 2.2673 | 1,344.4100 | 1.3444 | (40.704) | 0 | 0 | 300 |
| 2015/04/28 | R186 | 07/05/2015 | 7.45 | Put | Bond Future | 5,163.0300 | | 5.1630 | 4,125.4400 | 4.1254 | (20.097) | 0 | 0 | 4,229 |
| 2015/04/28 | R186 | 07/05/2015 | 8.00 | Put | Bond Future | 1,036.2900 | | 1.0363 | 412.3900 | 0.4124 | (60.205) | 0 | 0 | 4,229 |
| 2015/04/28 | R186 | 07/05/2015 | 8.24 | Put | Bond Future | 261.7200 | | 0.2617 | 47.9000 | 0.0479 | (81.698) | 0 | 0 | 0 |
| 2015/04/28 | R186 | 07/05/2015 | 8.05 | Put | Bond Future | 811.8200 | | 0.8118 | 282.5600 | 0.2826 | (65.194) | 0 | 0 | 4,229 |
| 2015/04/28 | R186 | 07/05/2015 | 8.26 | Put | Bond Future | 227.7800 | | 0.2278 | 38.4900 | 0.0385 | (83.102) | 0 | 0 | 0 |
| 2015/04/28 | R186 | 07/05/2015 | 7.40 | Put | Bond Future | 5,605.6400 | | 5.6056 | 4,567.4900 | 4.5675 | (18.520) | 0 | 0 | 4,229 |
| 2015/04/28 | R186 | 07/05/2015 | 7.50 | Call | Bond Future | 7.1500 | | 0.0072 | 9.3100 | 0.0093 | 30.210 | 0 | 0 | 0 |
| 2015/04/28 | R186 | 07/05/2015 | 8.25 | Put | Bond Future | 244.3200 | | 0.2443 | 42.9800 | 0.0430 | (82.408) | 0 | 0 | 0 |
| 2015/04/28 | R186 | 07/05/2015 | 8.10 | Call | Bond Future | 1,048.5500 | | 1.0486 | 1,651.1500 | 1.6512 | 57.470 | 0 | 0 | 0 |
| 2015/04/28 | R186 | 07/05/2015 | 8.26 | Call | Bond Future | 1,975.6900 | | 1.9757 | 2,824.6400 | 2.8246 | 42.970 | 0 | 0 | 0 |
| 2015/04/28 | R186 | 07/05/2015 | 7.30 | Put | Bond Future | 6,499.7200 | | 6.4997 | 5,461.3900 | 5.4614 | (15.975) | 0 | 0 | 0 |
| 2015/04/28 | R186 | 07/05/2015 | 7.45 | Call | Bond Future | 3.6900 | | 0.0037 | 4.3400 | 0.0043 | 17.615 | 0 | 0 | 0 |
| 2015/04/28 | R186 | 07/05/2015 | 7.80 | Call | Bond Future | 159.3500 | | 0.1594 | 274.7300 | 0.2747 | 72.407 | 0 | 0 | 0 |
| 2015/04/28 | R186 | 07/05/2015 | 8.00 | Call | Bond Future | 625.9600 | | 0.6260 | 1,040.3000 | 1.0403 | 66.193 | 0 | 0 | 0 |
| 2015/04/28 | R186 | 07/05/2015 | 8.24 | Call | Bond Future | 1,845.5300 | | 1.8455 | 2,669.9500 | 2.6700 | 44.671 | 0 | 0 | 0 |
| 2015/04/28 | R186 | 07/05/2015 | 8.05 | Call | Bond Future | 820.7700 | | 0.8208 | 1,329.7500 | 1.3297 | 62.013 | 0 | 0 | 0 |
| 2015/04/28 | R186 | 06/08/2015 | 8.90 | Put | Bond Future | 420.7700 | | 0.4208 | 276.0200 | 0.2760 | (34.401) | 0 | 0 | 5,350 |
| 2015/04/28 | R186 | 06/08/2015 | 8.00 | Put | Bond Future | 2,766.9800 | | 2.7670 | 2,178.6600 | 2.1787 | (21.262) | 0 | 0 | 0 |
| 2015/04/28 | R186 | 06/08/2015 | | | Bond Future | 8.1109 | | 118.9867 | 7.9834 | 120.0377 | (1.573) | 0.0000 | 0.0000 | 3,850 |
| 2015/04/28 | R186 | 06/08/2015 | 8.00 | Call | Bond Future | 1,853.7500 | | 1.8538 | 2,316.5100 | 2.3165 | 24.963 | 0 | 0 | 0 |
| 2015/04/28 | R186 | 06/08/2015 | 8.01 | Call | Bond Future | 1,890.5900 | | 1.8906 | 2,359.4000 | 2.3594 | 24.797 | 0 | 0 | 0 |
| 2015/04/28 | R186 | 06/08/2015 | 7.99 | Call | Bond Future | 1,817.6100 | | 1.8176 | 2,274.3200 | 2.2743 | 25.127 | 0 | 0 | 0 |
| 2015/04/28 | R186 | 06/08/2015 | 7.75 | Call | Bond Future | 1,083.2500 | | 1.0833 | 1,399.9200 | 1.3999 | 29.233 | 0 | 0 | 1,000 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/04/28 | R186 | 06/08/2015 | 8.90 | Call | Bond Future | 6,647.9100 | | 6.6479 | 7,554.2400 | 7.5542 | 13.633 | 0 | 0 | 0 |
| 2015/04/28 | R186 | 06/08/2015 | 7.99 | Put | Bond Future | 2,813.6500 | | 2.8137 | 2,219.2800 | 2.2193 | (21.125) | 0 | 0 | 0 |
| 2015/04/28 | R186 | 06/08/2015 | 7.75 | Put | Bond Future | 4,090.7500 | | 4.0907 | 3,356.3400 | 3.3563 | (17.953) | 0 | 0 | 0 |
| 2015/04/28 | R186 | 06/08/2015 | 8.01 | Put | Bond Future | 2,721.0800 | | 2.7211 | 2,138.8100 | 2.1388 | (21.398) | 0 | 0 | 0 |
| 2015/04/28 | R186 | 05/11/2015 | 8.45 | Call | Bond Future | 4,395.4000 | | 4.3954 | 5,062.7900 | 5.0628 | 15.184 | 0 | 0 | 0 |
| 2015/04/28 | R186 | 05/11/2015 | 8.24 | Call | Bond Future | 3,432.5900 | | 3.4326 | 4,011.8100 | 4.0118 | 16.874 | 0 | 0 | 0 |
| 2015/04/28 | R186 | 05/11/2015 | 8.25 | Put | Bond Future | 2,758.7000 | | 2.7587 | 2,275.3500 | 2.2753 | (17.521) | 0 | 0 | 0 |
| 2015/04/28 | R186 | 05/11/2015 | | | Bond Future | 8.1603 | | 120.9385 | 8.0282 | 122.0054 | (1.618) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R186 | 05/11/2015 | 9.00 | Put | Bond Future | 911.0700 | | 0.9111 | 699.9400 | 0.6999 | (23.174) | 0 | 0 | 2,600 |
| 2015/04/28 | R186 | 05/11/2015 | 8.35 | Put | Bond Future | 2,412.6300 | | 2.4126 | 1,971.9400 | 1.9719 | (18.266) | 0 | 0 | 9,370 |
| 2015/04/28 | R186 | 05/11/2015 | 8.24 | Put | Bond Future | 2,795.0300 | | 2.7950 | 2,307.3600 | 2.3074 | (17.448) | 0 | 0 | 0 |
| 2015/04/28 | R186 | 05/11/2015 | 8.26 | Put | Bond Future | 2,722.3700 | | 2.7224 | 2,243.3500 | 2.2434 | (17.596) | 0 | 0 | 0 |
| 2015/04/28 | R186 | 05/11/2015 | 8.35 | Call | Bond Future | 3,922.2700 | | 3.9223 | 4,548.4700 | 4.5485 | 15.965 | 0 | 0 | 0 |
| 2015/04/28 | R186 | 05/11/2015 | 9.00 | Call | Bond Future | 7,395.5400 | | 7.3955 | 8,251.3000 | 8.2513 | 11.571 | 0 | 0 | 0 |
| 2015/04/28 | R186 | 05/11/2015 | 8.45 | Put | Bond Future | 2,100.6900 | | 2.1007 | 1,701.1900 | 1.7012 | (19.018) | 0 | 0 | 6,248 |
| 2015/04/28 | R186 | 05/11/2015 | 8.25 | Call | Bond Future | 3,475.9100 | | 3.4759 | 4,059.4500 | 4.0594 | 16.788 | 0 | 0 | 0 |
| 2015/04/28 | R186 | 05/11/2015 | 8.26 | Call | Bond Future | 3,519.1600 | | 3.5192 | 4,107.0300 | 4.1070 | 16.705 | 0 | 0 | 0 |
| 2015/04/28 | R186 | 04/02/2016 | 7.50 | Call | Bond Future | 1,500.9400 | | 1.5009 | 1,804.2700 | 1.8043 | 20.209 | 0 | 0 | 0 |
| 2015/04/28 | R186 | 04/02/2016 | | | Bond Future | 8.1999 | | 117.7476 | 8.0633 | 118.8301 | (1.666) | 0.0000 | 0.0000 | 5,512 |
| 2015/04/28 | R186 | 04/02/2016 | 7.51 | Call | Bond Future | 1,523.9100 | | 1.5239 | 1,830.6100 | 1.8306 | 20.126 | 0 | 0 | 0 |
| 2015/04/28 | R186 | 04/02/2016 | 7.49 | Call | Bond Future | 1,478.2000 | | 1.4782 | 1,778.1800 | 1.7782 | 20.294 | 0 | 0 | 0 |
| 2015/04/28 | R186 | 04/02/2016 | 7.50 | Put | Bond Future | 7,192.8000 | | 7.1928 | 6,413.5600 | 6.4136 | (10.834) | 0 | 0 | 0 |
| 2015/04/28 | R186 | 04/02/2016 | 7.49 | Put | Bond Future | 7,254.0800 | | 7.2541 | 6,471.4900 | 6.4715 | (10.788) | 0 | 0 | 0 |
| 2015/04/28 | R186 | 04/02/2016 | 7.51 | Put | Bond Future | 7,131.8300 | | 7.1318 | 6,355.9600 | 6.3560 | (10.879) | 0 | 0 | 0 |
| 2015/04/28 | R197 | 07/05/2015 | 294.00 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R197 | 07/05/2015 | | | Bond Future | 291.3560 | | 291.3560 | 292.1910 | 292.1910 | 0.287 | 0.0000 | 0.0000 | 183 |
| 2015/04/28 | R197 | 07/05/2015 | 294.01 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R197 | 07/05/2015 | 293.99 | Put | Bond Future | 2,633.9900 | | 2.6340 | 1,799.0200 | 1.7990 | (31.700) | 0 | 0 | 0 |
| 2015/04/28 | R197 | 07/05/2015 | 294.01 | Put | Bond Future | 2,653.9900 | | 2.6540 | 1,819.0200 | 1.8190 | (31.461) | 0 | 0 | 0 |
| 2015/04/28 | R197 | 07/05/2015 | 294.00 | Put | Bond Future | 2,643.9900 | | 2.6440 | 1,809.0200 | 1.8090 | (31.580) | 0 | 0 | 0 |
| 2015/04/28 | R197 | 07/05/2015 | 293.99 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R197 | 06/08/2015 | 288.00 | Call | Bond Future | 1,941.3900 | | 1.9414 | 2,781.1500 | 2.7812 | 43.256 | 0 | 0 | 0 |
| 2015/04/28 | R197 | 06/08/2015 | | | Bond Future | 289.9414 | | 289.9414 | 290.7812 | 290.7812 | 0.290 | 0.0000 | 0.0000 | 1,046 |
| 2015/04/28 | R197 | 06/08/2015 | 288.01 | Call | Bond Future | 1,931.3900 | | 1.9314 | 2,771.1500 | 2.7712 | 43.480 | 0 | 0 | 0 |
| 2015/04/28 | R197 | 06/08/2015 | 287.99 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R197 | 06/08/2015 | 288.01 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R197 | 06/08/2015 | 288.00 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R197 | 06/08/2015 | 287.99 | Call | Bond Future | 1,951.3900 | | 1.9514 | 2,791.1500 | 2.7912 | 43.034 | 0 | 0 | 0 |
| 2015/04/28 | R197 | 05/11/2015 | 295.00 | Call | Bond Future | 0.0000 | | 0.0000 | 568.4400 | 0.5684 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | R197 | 05/11/2015 | | | Bond Future | 294.7191 | | 294.7191 | 295.5684 | 295.5684 | 0.288 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R197 | 05/11/2015 | 294.99 | Call | Bond Future | 0.0000 | | 0.0000 | 578.4400 | 0.5784 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | R197 | 05/11/2015 | 295.01 | Call | Bond Future | 0.0000 | | 0.0000 | 558.4400 | 0.5584 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | R197 | 05/11/2015 | 294.99 | Put | Bond Future | 270.8800 | | 0.2709 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | R197 | 05/11/2015 | 295.01 | Put | Bond Future | 290.8800 | | 0.2909 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | R197 | 05/11/2015 | 295.00 | Put | Bond Future | 280.8800 | | 0.2809 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | R202 | 07/05/2015 | | | Bond Future | 241.6552 | | 241.6552 | 243.4026 | 243.4026 | 0.723 | 0.0000 | 0.0000 | 3,147 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/04/28 | R202 | 07/05/2015 | 238.49 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R202 | 07/05/2015 | 238.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R202 | 07/05/2015 | 238.51 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R202 | 07/05/2015 | 238.51 | Call | Bond Future | 3,145.2000 | 3.1452 | 4,892.6200 | 4.8926 | 55.558 | 0 | 0 | 0 |
| 2015/04/28 | R202 | 07/05/2015 | 238.49 | Call | Bond Future | 3,165.2000 | 3.1652 | 4,912.6200 | 4.9126 | 55.207 | 0 | 0 | 0 |
| 2015/04/28 | R202 | 07/05/2015 | 238.50 | Call | Bond Future | 3,155.2000 | 3.1552 | 4,902.6200 | 4.9026 | 55.382 | 0 | 0 | 0 |
| 2015/04/28 | R202 | 06/08/2015 | | | Bond Future | 242.2858 | 242.2858 | 244.0542 | 244.0542 | 0.730 | 0.0000 | 0.0000 | 53,033 |
| 2015/04/28 | R202 | 06/08/2015 | 239.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R202 | 06/08/2015 | 240.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R202 | 06/08/2015 | 240.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R202 | 06/08/2015 | 240.01 | Call | Bond Future | 2,275.8400 | 2.2758 | 4,044.1900 | 4.0442 | 77.701 | 0 | 0 | 0 |
| 2015/04/28 | R202 | 06/08/2015 | 239.99 | Call | Bond Future | 2,295.8400 | 2.2958 | 4,064.1900 | 4.0642 | 77.024 | 0 | 0 | 0 |
| 2015/04/28 | R202 | 06/08/2015 | 240.00 | Call | Bond Future | 2,285.8400 | 2.2858 | 4,054.1900 | 4.0542 | 77.361 | 0 | 0 | 0 |
| 2015/04/28 | R202 | 05/11/2015 | | | Bond Future | 246.2781 | 246.2781 | 248.0718 | 248.0718 | 0.728 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R202 | 05/11/2015 | 245.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R202 | 05/11/2015 | 246.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R202 | 05/11/2015 | 246.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R202 | 05/11/2015 | 245.99 | Call | Bond Future | 288.1400 | 0.2881 | 2,081.8300 | 2.0818 | 622.506 | 0 | 0 | 0 |
| 2015/04/28 | R202 | 05/11/2015 | 246.00 | Call | Bond Future | 278.1400 | 0.2781 | 2,071.8300 | 2.0718 | 644.887 | 0 | 0 | 0 |
| 2015/04/28 | R202 | 05/11/2015 | 246.01 | Call | Bond Future | 268.1400 | 0.2681 | 2,061.8300 | 2.0618 | 668.938 | 0 | 0 | 0 |
| 2015/04/28 | R203 | 07/05/2015 | 7.84 | Put | Bond Future | 0.0700 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 5,000 |
| 2015/04/28 | R203 | 07/05/2015 | | | Bond Future | 7.0833 | 103.7628 | 6.9425 | 104.0674 | (1.988) | 0.0000 | 0.0000 | 7,520 |
| 2015/04/28 | R203 | 07/05/2015 | 7.24 | Put | Bond Future | 67.8200 | 0.0678 | 9.0600 | 0.0091 | (86.641) | 0 | 0 | 0 |
| 2015/04/28 | R203 | 07/05/2015 | 7.26 | Put | Bond Future | 58.2100 | 0.0582 | 7.0300 | 0.0070 | (87.923) | 0 | 0 | 0 |
| 2015/04/28 | R203 | 07/05/2015 | 7.25 | Put | Bond Future | 62.8400 | 0.0628 | 7.9800 | 0.0080 | (87.301) | 0 | 0 | 0 |
| 2015/04/28 | R203 | 07/05/2015 | 7.25 | Call | Bond Future | 421.9500 | 0.4220 | 671.7100 | 0.6717 | 59.192 | 0 | 0 | 0 |
| 2015/04/28 | R203 | 07/05/2015 | 7.84 | Call | Bond Future | 1,617.6300 | 1.6176 | 1,922.1800 | 1.9222 | 18.827 | 0 | 0 | 0 |
| 2015/04/28 | R203 | 07/05/2015 | 7.24 | Call | Bond Future | 405.4300 | 0.4054 | 651.2900 | 0.6513 | 60.642 | 0 | 0 | 0 |
| 2015/04/28 | R203 | 07/05/2015 | 7.26 | Call | Bond Future | 438.8100 | 0.4388 | 692.2500 | 0.6922 | 57.756 | 0 | 0 | 0 |
| 2015/04/28 | R203 | 06/08/2015 | 7.84 | Call | Bond Future | 1,394.3900 | 1.3944 | 1,653.0700 | 1.6531 | 18.551 | 0 | 0 | 0 |
| 2015/04/28 | R203 | 06/08/2015 | 6.74 | Call | Bond Future | 185.9100 | 0.1859 | 266.4900 | 0.2665 | 43.344 | 0 | 0 | 0 |
| 2015/04/28 | R203 | 06/08/2015 | 6.75 | Put | Bond Future | 1,021.1000 | 1.0211 | 796.8900 | 0.7969 | (21.958) | 0 | 0 | 0 |
| 2015/04/28 | R203 | 06/08/2015 | | | Bond Future | 7.1761 | 105.4043 | 7.0183 | 105.7107 | (2.199) | 0.0000 | 0.0000 | 4,956 |
| 2015/04/28 | R203 | 06/08/2015 | 6.75 | Call | Bond Future | 190.9800 | 0.1910 | 273.1600 | 0.2732 | 43.031 | 0 | 0 | 0 |
| 2015/04/28 | R203 | 06/08/2015 | 6.76 | Call | Bond Future | 196.1500 | 0.1961 | 279.9500 | 0.2800 | 42.722 | 0 | 0 | 0 |
| 2015/04/28 | R203 | 06/08/2015 | 7.84 | Put | Bond Future | 118.1600 | 0.1182 | 70.4500 | 0.0704 | (40.377) | 0 | 0 | 5,000 |
| 2015/04/28 | R203 | 06/08/2015 | 6.74 | Put | Bond Future | 1,035.6200 | 1.0356 | 809.8100 | 0.8098 | (21.804) | 0 | 0 | 0 |
| 2015/04/28 | R203 | 06/08/2015 | 6.76 | Put | Bond Future | 1,006.6900 | 1.0067 | 784.1000 | 0.7841 | (22.111) | 0 | 0 | 0 |
| 2015/04/28 | R203 | 05/11/2015 | 6.00 | Put | Bond Future | 2,206.6900 | 2.2067 | 1,918.8800 | 1.9189 | (13.043) | 0 | 0 | 0 |
| 2015/04/28 | R203 | 05/11/2015 | 5.99 | Call | Bond Future | 38.3600 | 0.0384 | 60.2100 | 0.0602 | 56.960 | 0 | 0 | 0 |
| 2015/04/28 | R203 | 05/11/2015 | | | Bond Future | 7.2422 | 102.9664 | 7.0623 | 103.2765 | (2.484) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R203 | 05/11/2015 | 6.00 | Call | Bond Future | 39.4600 | 0.0395 | 61.8300 | 0.0618 | 56.690 | 0 | 0 | 0 |
| 2015/04/28 | R203 | 05/11/2015 | 6.01 | Call | Bond Future | 40.5800 | 0.0406 | 63.4900 | 0.0635 | 56.456 | 0 | 0 | 0 |
| 2015/04/28 | R203 | 05/11/2015 | 5.99 | Put | Bond Future | 2,223.2800 | 2.2233 | 1,934.9500 | 1.9350 | (12.969) | 0 | 0 | 0 |
| 2015/04/28 | R203 | 05/11/2015 | 6.01 | Put | Bond Future | 2,190.1200 | 2.1901 | 1,902.8500 | 1.9028 | (13.117) | 0 | 0 | 0 |
| 2015/04/28 | R203 | 04/02/2016 | 7.25 | Put | Bond Future | 40.5900 | 0.0406 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | R203 | 04/02/2016 | 7.26 | Put | Bond Future | 25.6100 | 0.0256 | 0.0000 | 0.0000 | (100.000) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/04/28 | R203 | 04/02/2016 | | | Bond Future | 7.2771 | 104.7618 | 7.0685 | 105.0749 | (2.867) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R203 | 04/02/2016 | 7.26 | Call | Bond Future | 0.0000 | 0.0000 | 287.5000 | 0.2875 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | R203 | 04/02/2016 | 7.24 | Call | Bond Future | 0.0000 | 0.0000 | 257.5300 | 0.2575 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | R203 | 04/02/2016 | 7.25 | Call | Bond Future | 0.0000 | 0.0000 | 272.5200 | 0.2725 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | R203 | 04/02/2016 | 7.24 | Put | Bond Future | 55.5800 | 0.0556 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | R204 | 07/05/2015 | 7.51 | Put | Bond Future | 76.3600 | 0.0764 | 8.9700 | 0.0090 | (88.253) | 0 | 0 | 0 |
| 2015/04/28 | R204 | 07/05/2015 | | | Bond Future | 7.3276 | 105.2078 | 7.1925 | 105.6364 | (1.844) | 0.0000 | 0.0000 | 12,510 |
| 2015/04/28 | R204 | 07/05/2015 | 7.50 | Put | Bond Future | 82.7700 | 0.0828 | 10.2500 | 0.0102 | (87.616) | 0 | 0 | 0 |
| 2015/04/28 | R204 | 07/05/2015 | 7.49 | Call | Bond Future | 601.7200 | 0.6017 | 952.4600 | 0.9525 | 58.290 | 0 | 0 | 0 |
| 2015/04/28 | R204 | 07/05/2015 | 7.50 | Call | Bond Future | 626.3300 | 0.6263 | 982.4600 | 0.9825 | 56.860 | 0 | 0 | 0 |
| 2015/04/28 | R204 | 07/05/2015 | 7.51 | Call | Bond Future | 651.3400 | 0.6513 | 1,012.6000 | 1.0126 | 55.464 | 0 | 0 | 0 |
| 2015/04/28 | R204 | 07/05/2015 | 7.49 | Put | Bond Future | 89.6000 | 0.0896 | 11.6900 | 0.0117 | (86.953) | 0 | 0 | 0 |
| 2015/04/28 | R204 | 06/08/2015 | 7.74 | Call | Bond Future | 1,334.0900 | 1.3341 | 1,640.0300 | 1.6400 | 22.932 | 0 | 0 | 0 |
| 2015/04/28 | R204 | 06/08/2015 | 7.75 | Put | Bond Future | 366.4100 | 0.3664 | 242.2200 | 0.2422 | (33.894) | 0 | 0 | 0 |
| 2015/04/28 | R204 | 06/08/2015 | | | Bond Future | 7.4139 | 102.8364 | 7.2681 | 103.2688 | (1.967) | 0.0000 | 0.0000 | 5,531 |
| 2015/04/28 | R204 | 06/08/2015 | 8.41 | Call | Bond Future | 2,955.8800 | 2.9559 | 3,360.4000 | 3.3604 | 13.685 | 0 | 0 | 0 |
| 2015/04/28 | R204 | 06/08/2015 | 7.74 | Put | Bond Future | 375.0300 | 0.3750 | 248.5900 | 0.2486 | (33.715) | 0 | 0 | 0 |
| 2015/04/28 | R204 | 06/08/2015 | 7.76 | Put | Bond Future | 357.9400 | 0.3579 | 235.9700 | 0.2360 | (34.076) | 0 | 0 | 0 |
| 2015/04/28 | R204 | 06/08/2015 | 8.41 | Put | Bond Future | 61.2800 | 0.0613 | 33.4200 | 0.0334 | (45.463) | 0 | 0 | 699 |
| 2015/04/28 | R204 | 06/08/2015 | 7.75 | Call | Bond Future | 1,354.7000 | 1.3547 | 1,662.8900 | 1.6629 | 22.750 | 0 | 0 | 0 |
| 2015/04/28 | R204 | 06/08/2015 | 7.76 | Call | Bond Future | 1,375.4500 | 1.3754 | 1,685.8600 | 1.6859 | 22.568 | 0 | 0 | 0 |
| 2015/04/28 | R204 | 05/11/2015 | | | Bond Future | 7.4757 | 104.5232 | 7.3172 | 104.9614 | (2.120) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R204 | 05/11/2015 | 6.25 | Call | Bond Future | 83.1000 | 0.0831 | 119.2400 | 0.1192 | 43.490 | 0 | 0 | 0 |
| 2015/04/28 | R204 | 05/11/2015 | 6.24 | Put | Bond Future | 3,559.9800 | 3.5600 | 3,157.1400 | 3.1571 | (11.316) | 0 | 0 | 0 |
| 2015/04/28 | R204 | 05/11/2015 | 6.26 | Put | Bond Future | 3,506.8100 | 3.5068 | 3,105.5400 | 3.1055 | (11.443) | 0 | 0 | 0 |
| 2015/04/28 | R204 | 05/11/2015 | 6.25 | Put | Bond Future | 3,533.3700 | 3.5334 | 3,131.3100 | 3.1313 | (11.379) | 0 | 0 | 0 |
| 2015/04/28 | R204 | 05/11/2015 | 6.26 | Call | Bond Future | 85.2800 | 0.0853 | 122.2100 | 0.1222 | 43.304 | 0 | 0 | 0 |
| 2015/04/28 | R204 | 05/11/2015 | 6.24 | Call | Bond Future | 80.9700 | 0.0810 | 116.3300 | 0.1163 | 43.670 | 0 | 0 | 0 |
| 2015/04/28 | R204 | 04/02/2016 | 7.50 | Call | Bond Future | 0.0000 | 0.0000 | 405.4600 | 0.4055 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | R204 | 04/02/2016 | | | Bond Future | 7.5148 | 102.3077 | 7.3418 | 102.7510 | (2.303) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R204 | 04/02/2016 | 7.51 | Call | Bond Future | 0.0000 | 0.0000 | 431.0200 | 0.4310 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | R204 | 04/02/2016 | 7.49 | Put | Bond Future | 63.4400 | 0.0634 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | R204 | 04/02/2016 | 7.51 | Put | Bond Future | 12.3200 | 0.0123 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | R204 | 04/02/2016 | 7.49 | Call | Bond Future | 0.0000 | 0.0000 | 379.9000 | 0.3799 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | R204 | 04/02/2016 | 7.50 | Put | Bond Future | 37.8800 | 0.0379 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | R207 | 07/05/2015 | | | Bond Future | 7.5169 | 101.2916 | 7.3872 | 101.7937 | (1.725) | 0.0000 | 0.0000 | 40,822 |
| 2015/04/28 | R207 | 07/05/2015 | 8.25 | Call | Bond Future | 2,781.5000 | 2.7815 | 3,283.3700 | 3.2834 | 18.043 | 0 | 0 | 0 |
| 2015/04/28 | R207 | 07/05/2015 | 7.73 | Call | Bond Future | 900.6200 | 0.9006 | 1,330.6500 | 1.3306 | 47.748 | 0 | 0 | 66 |
| 2015/04/28 | R207 | 07/05/2015 | 8.24 | Put | Bond Future | 0.2800 | 0.0003 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | R207 | 07/05/2015 | 7.73 | Put | Bond Future | 82.2400 | 0.0822 | 10.1500 | 0.0101 | (87.658) | 0 | 0 | 0 |
| 2015/04/28 | R207 | 07/05/2015 | 8.26 | Put | Bond Future | 0.2100 | 0.0002 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | R207 | 07/05/2015 | 8.25 | Put | Bond Future | 0.2500 | 0.0003 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | R207 | 07/05/2015 | 8.26 | Call | Bond Future | 2,818.7400 | 2.8187 | 3,320.6500 | 3.3206 | 17.806 | 0 | 0 | 0 |
| 2015/04/28 | R207 | 07/05/2015 | 8.24 | Call | Bond Future | 2,744.2400 | 2.7442 | 3,246.0800 | 3.2461 | 18.287 | 0 | 0 | 0 |
| 2015/04/28 | R207 | 06/08/2015 | 7.76 | Call | Bond Future | 1,288.1500 | 1.2881 | 1,595.8000 | 1.5958 | 23.883 | 0 | 0 | 0 |
| 2015/04/28 | R207 | 06/08/2015 | | | Bond Future | 7.5992 | 99.2515 | 7.4615 | 99.7586 | (1.812) | 0.0000 | 0.0000 | 621 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/04/28 | R207 | 06/08/2015 | 7.74 | Call | Bond Future | 1,244.4400 | 1.2444 | 1,546.1900 | 1.5462 | 24.248 | 0 | 0 | 0 |
| 2015/04/28 | R207 | 06/08/2015 | 7.75 | Call | Bond Future | 1,266.1000 | 1.2661 | 1,570.8100 | 1.5708 | 24.067 | 0 | 0 | 0 |
| 2015/04/28 | R207 | 06/08/2015 | 7.46 | Call | Bond Future | 721.2000 | 0.7212 | 936.8000 | 0.9368 | 29.895 | 0 | 0 | 70 |
| 2015/04/28 | R207 | 06/08/2015 | 7.74 | Put | Bond Future | 729.2700 | 0.7293 | 523.9300 | 0.5239 | (28.157) | 0 | 0 | 0 |
| 2015/04/28 | R207 | 06/08/2015 | 7.76 | Put | Bond Future | 700.0700 | 0.7001 | 500.6300 | 0.5006 | (28.489) | 0 | 0 | 0 |
| 2015/04/28 | R207 | 06/08/2015 | 7.46 | Put | Bond Future | 1,233.6800 | 1.2337 | 942.1900 | 0.9422 | (23.628) | 0 | 0 | 0 |
| 2015/04/28 | R207 | 06/08/2015 | 7.75 | Put | Bond Future | 714.4600 | 0.7145 | 512.0800 | 0.5121 | (28.326) | 0 | 0 | 0 |
| 2015/04/28 | R207 | 05/11/2015 | 7.76 | Call | Bond Future | 1,478.7200 | 1.4787 | 1,765.1600 | 1.7652 | 19.371 | 0 | 0 | 0 |
| 2015/04/28 | R207 | 05/11/2015 | | | Bond Future | 7.6560 | 100.8798 | 7.5092 | 101.3940 | (1.918) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R207 | 05/11/2015 | 7.74 | Call | Bond Future | 1,440.1300 | 1.4401 | 1,722.2100 | 1.7222 | 19.587 | 0 | 0 | 0 |
| 2015/04/28 | R207 | 05/11/2015 | 7.50 | Call | Bond Future | 1,019.4700 | 1.0195 | 1,248.1100 | 1.2481 | 22.427 | 0 | 0 | 19 |
| 2015/04/28 | R207 | 05/11/2015 | 7.75 | Call | Bond Future | 1,459.5000 | 1.4595 | 1,743.7600 | 1.7438 | 19.477 | 0 | 0 | 0 |
| 2015/04/28 | R207 | 05/11/2015 | 7.43 | Call | Bond Future | 914.2300 | 0.9142 | 1,127.1700 | 1.1272 | 23.292 | 0 | 0 | 53 |
| 2015/04/28 | R207 | 05/11/2015 | 7.74 | Put | Bond Future | 1,147.5500 | 1.1475 | 915.4300 | 0.9154 | (20.227) | 0 | 0 | 0 |
| 2015/04/28 | R207 | 05/11/2015 | 7.76 | Put | Bond Future | 1,116.6000 | 1.1166 | 888.8400 | 0.8888 | (20.398) | 0 | 0 | 0 |
| 2015/04/28 | R207 | 05/11/2015 | 7.43 | Put | Bond Future | 1,707.2300 | 1.7072 | 1,405.9700 | 1.4060 | (17.646) | 0 | 0 | 0 |
| 2015/04/28 | R207 | 05/11/2015 | 7.50 | Put | Bond Future | 1,566.0700 | 1.5661 | 1,280.5100 | 1.2805 | (18.234) | 0 | 0 | 0 |
| 2015/04/28 | R207 | 05/11/2015 | 7.75 | Put | Bond Future | 1,132.1400 | 1.1321 | 902.2000 | 0.9022 | (20.310) | 0 | 0 | 0 |
| 2015/04/28 | R207 | 04/02/2016 | 7.27 | Put | Bond Future | 2,288.6000 | 2.2886 | 1,957.1700 | 1.9572 | (14.482) | 0 | 0 | 0 |
| 2015/04/28 | R207 | 04/02/2016 | 7.49 | Put | Bond Future | 1,846.4000 | 1.8464 | 1,555.5300 | 1.5555 | (15.753) | 0 | 0 | 0 |
| 2015/04/28 | R207 | 04/02/2016 | | | Bond Future | 7.6975 | 98.9962 | 7.5406 | 99.5169 | (2.038) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R207 | 04/02/2016 | 7.51 | Put | Bond Future | 1,809.2500 | 1.8093 | 1,522.1100 | 1.5221 | (15.871) | 0 | 0 | 0 |
| 2015/04/28 | R207 | 04/02/2016 | 7.27 | Call | Bond Future | 861.8500 | 0.8619 | 1,051.1300 | 1.0511 | 21.962 | 0 | 0 | 43 |
| 2015/04/28 | R207 | 04/02/2016 | 7.50 | Call | Bond Future | 1,171.6700 | 1.1717 | 1,403.3700 | 1.4034 | 19.775 | 0 | 0 | 19 |
| 2015/04/28 | R207 | 04/02/2016 | 7.51 | Call | Bond Future | 1,186.5000 | 1.1865 | 1,420.0700 | 1.4201 | 19.686 | 0 | 0 | 0 |
| 2015/04/28 | R207 | 04/02/2016 | 7.49 | Call | Bond Future | 1,156.9500 | 1.1569 | 1,386.7900 | 1.3868 | 19.866 | 0 | 0 | 0 |
| 2015/04/28 | R207 | 04/02/2016 | 7.50 | Put | Bond Future | 1,827.7600 | 1.8278 | 1,538.7500 | 1.5388 | (15.812) | 0 | 0 | 0 |
| 2015/04/28 | R208 | 07/05/2015 | 8.01 | Call | Bond Future | 1,758.7100 | 1.7587 | 2,325.9500 | 2.3259 | 32.253 | 0 | 0 | 0 |
| 2015/04/28 | R208 | 07/05/2015 | | | Bond Future | 7.6248 | 96.6765 | 7.4960 | 97.2656 | (1.690) | 0.0000 | 0.0000 | 55,339 |
| 2015/04/28 | R208 | 07/05/2015 | 7.99 | Call | Bond Future | 1,674.4500 | 1.6744 | 2,237.2300 | 2.2372 | 33.610 | 0 | 0 | 0 |
| 2015/04/28 | R208 | 07/05/2015 | 8.00 | Call | Bond Future | 1,716.4900 | 1.7165 | 2,281.5800 | 2.2816 | 32.921 | 0 | 0 | 0 |
| 2015/04/28 | R208 | 07/05/2015 | 7.99 | Put | Bond Future | 28.0600 | 0.0281 | 1.7000 | 0.0017 | (93.942) | 0 | 0 | 0 |
| 2015/04/28 | R208 | 07/05/2015 | 8.00 | Put | Bond Future | 25.5000 | 0.0255 | 1.4500 | 0.0014 | (94.314) | 0 | 0 | 0 |
| 2015/04/28 | R208 | 07/05/2015 | 8.01 | Put | Bond Future | 23.1500 | 0.0231 | 1.2500 | 0.0013 | (94.600) | 0 | 0 | 0 |
| 2015/04/28 | R208 | 06/08/2015 | | | Bond Future | 7.6945 | 98.2058 | 7.5592 | 98.8015 | (1.758) | 0.0000 | 0.0000 | 1,200 |
| 2015/04/28 | R208 | 06/08/2015 | 8.00 | Call | Bond Future | 1,946.3600 | 1.9464 | 2,354.6600 | 2.3547 | 20.978 | 0 | 0 | 0 |
| 2015/04/28 | R208 | 06/08/2015 | 8.85 | Call | Bond Future | 4,972.2800 | 4.9723 | 5,540.1700 | 5.5402 | 11.421 | 0 | 0 | 0 |
| 2015/04/28 | R208 | 06/08/2015 | 8.01 | Call | Bond Future | 1,975.9300 | 1.9759 | 2,387.3300 | 2.3873 | 20.821 | 0 | 0 | 0 |
| 2015/04/28 | R208 | 06/08/2015 | 7.99 | Call | Bond Future | 1,916.9900 | 1.9170 | 2,322.1600 | 2.3222 | 21.136 | 0 | 0 | 0 |
| 2015/04/28 | R208 | 06/08/2015 | 8.01 | Put | Bond Future | 603.9300 | 0.6039 | 419.7100 | 0.4197 | (30.504) | 0 | 0 | 0 |
| 2015/04/28 | R208 | 06/08/2015 | 8.00 | Put | Bond Future | 617.4700 | 0.6175 | 430.1500 | 0.4302 | (30.337) | 0 | 0 | 0 |
| 2015/04/28 | R208 | 06/08/2015 | 8.85 | Put | Bond Future | 62.2700 | 0.0623 | 34.5400 | 0.0345 | (44.532) | 0 | 0 | 198 |
| 2015/04/28 | R208 | 06/08/2015 | 7.99 | Put | Bond Future | 631.2500 | 0.6313 | 440.8000 | 0.4408 | (30.170) | 0 | 0 | 0 |
| 2015/04/28 | R208 | 05/11/2015 | | | Bond Future | 7.7480 | 96.4164 | 7.6054 | 97.0206 | (1.839) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R208 | 05/11/2015 | 8.48 | Call | Bond Future | 3,536.5200 | 3.5365 | 4,012.5600 | 4.0126 | 13.461 | 0 | 0 | 0 |
| 2015/04/28 | R208 | 05/11/2015 | 7.74 | Put | Bond Future | 1,554.3500 | 1.5544 | 1,258.0200 | 1.2580 | (19.065) | 0 | 0 | 0 |
| 2015/04/28 | R208 | 05/11/2015 | 7.75 | Call | Bond Future | 1,542.0200 | 1.5420 | 1,852.5700 | 1.8526 | 20.139 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/04/28 | R208 | 05/11/2015 | 7.76 | Call | Bond Future | 1,563.7600 | 1.5638 | 1,876.9500 | 1.8769 | 20.028 | 0 | 0 | 0 |
| 2015/04/28 | R208 | 05/11/2015 | 8.48 | Put | Bond Future | 504.2400 | 0.5042 | 376.0500 | 0.3760 | (25.422) | 0 | 0 | 2,200 |
| 2015/04/28 | R208 | 05/11/2015 | 7.74 | Call | Bond Future | 1,520.7300 | 1.5207 | 1,828.6300 | 1.8286 | 20.247 | 0 | 0 | 0 |
| 2015/04/28 | R208 | 05/11/2015 | 7.76 | Put | Bond Future | 1,512.9200 | 1.5129 | 1,221.8800 | 1.2219 | (19.237) | 0 | 0 | 0 |
| 2015/04/28 | R208 | 05/11/2015 | 7.75 | Put | Bond Future | 1,533.4000 | 1.5334 | 1,239.7200 | 1.2397 | (19.152) | 0 | 0 | 0 |
| 2015/04/28 | R208 | 04/02/2016 | | | Bond Future | 7.7870 | 98.0975 | 7.6367 | 98.7100 | (1.929) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R208 | 04/02/2016 | 7.74 | Put | Bond Future | 190.8900 | 0.1909 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | R208 | 04/02/2016 | 7.76 | Put | Bond Future | 109.5200 | 0.1095 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | R208 | 04/02/2016 | 7.75 | Put | Bond Future | 150.1900 | 0.1502 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | R208 | 04/02/2016 | 7.76 | Call | Bond Future | 0.0000 | 0.0000 | 502.9300 | 0.5029 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | R208 | 04/02/2016 | 7.74 | Call | Bond Future | 0.0000 | 0.0000 | 421.5600 | 0.4216 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | R208 | 04/02/2016 | 7.75 | Call | Bond Future | 0.0000 | 0.0000 | 462.2600 | 0.4623 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | R209 | 07/05/2015 | | | Bond Future | 8.6076 | 78.0276 | 8.4898 | 78.9703 | (1.369) | 0.0000 | 0.0000 | 23,117 |
| 2015/04/28 | R209 | 07/05/2015 | 8.99 | Put | Bond Future | 75.4800 | 0.0755 | 8.0900 | 0.0081 | (89.282) | 0 | 0 | 0 |
| 2015/04/28 | R209 | 07/05/2015 | 7.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R209 | 07/05/2015 | 8.30 | Put | Bond Future | 2,615.3700 | 2.6154 | 1,733.2400 | 1.7332 | (33.729) | 0 | 0 | 700 |
| 2015/04/28 | R209 | 07/05/2015 | 9.01 | Put | Bond Future | 64.4400 | 0.0644 | 6.3400 | 0.0063 | (90.161) | 0 | 0 | 0 |
| 2015/04/28 | R209 | 07/05/2015 | 8.99 | Call | Bond Future | 3,019.3600 | 3.0194 | 3,894.6700 | 3.8947 | 28.990 | 0 | 0 | 0 |
| 2015/04/28 | R209 | 07/05/2015 | 9.00 | Put | Bond Future | 69.7600 | 0.0698 | 7.1700 | 0.0072 | (89.722) | 0 | 0 | 0 |
| 2015/04/28 | R209 | 07/05/2015 | 9.00 | Call | Bond Future | 3,088.3100 | 3.0883 | 3,968.4200 | 3.9684 | 28.498 | 0 | 0 | 0 |
| 2015/04/28 | R209 | 07/05/2015 | 7.30 | Put | Bond Future | 11,513.7400 | 11.5137 | 10,571.0400 | 10.5710 | (8.188) | 0 | 0 | 0 |
| 2015/04/28 | R209 | 07/05/2015 | 8.30 | Call | Bond Future | 116.8000 | 0.1168 | 177.3700 | 0.1774 | 51.858 | 0 | 0 | 0 |
| 2015/04/28 | R209 | 07/05/2015 | 9.01 | Call | Bond Future | 3,157.5500 | 3.1575 | 4,042.1500 | 4.0421 | 28.015 | 0 | 0 | 0 |
| 2015/04/28 | R209 | 06/08/2015 | 8.99 | Put | Bond Future | 1,275.5900 | 1.2756 | 959.0900 | 0.9591 | (24.812) | 0 | 0 | 0 |
| 2015/04/28 | R209 | 06/08/2015 | | | Bond Future | 8.6630 | 79.2619 | 8.5423 | 80.2172 | (1.394) | 0.0000 | 0.0000 | 2,770 |
| 2015/04/28 | R209 | 06/08/2015 | 9.01 | Put | Bond Future | 1,226.7600 | 1.2268 | 919.1600 | 0.9192 | (25.074) | 0 | 0 | 0 |
| 2015/04/28 | R209 | 06/08/2015 | 9.90 | Call | Bond Future | 8,992.7800 | 8.9928 | 9,890.1500 | 9.8901 | 9.979 | 0 | 0 | 0 |
| 2015/04/28 | R209 | 06/08/2015 | 9.00 | Call | Bond Future | 3,825.5000 | 3.8255 | 4,468.7300 | 4.4687 | 16.814 | 0 | 0 | 0 |
| 2015/04/28 | R209 | 06/08/2015 | 9.01 | Call | Bond Future | 3,875.6500 | 3.8756 | 4,523.3200 | 4.5233 | 16.711 | 0 | 0 | 0 |
| 2015/04/28 | R209 | 06/08/2015 | 9.00 | Put | Bond Future | 1,250.9900 | 1.2510 | 938.9500 | 0.9389 | (24.943) | 0 | 0 | 0 |
| 2015/04/28 | R209 | 06/08/2015 | 8.99 | Call | Bond Future | 3,775.6100 | 3.7756 | 4,414.3800 | 4.4144 | 16.918 | 0 | 0 | 0 |
| 2015/04/28 | R209 | 06/08/2015 | 9.90 | Put | Bond Future | 156.2000 | 0.1562 | 98.3000 | 0.0983 | (37.068) | 0 | 0 | 2,914 |
| 2015/04/28 | R209 | 05/11/2015 | 7.99 | Put | Bond Future | 6,985.6800 | 6.9857 | 6,246.8800 | 6.2469 | (10.576) | 0 | 0 | 0 |
| 2015/04/28 | R209 | 05/11/2015 | | | Bond Future | 8.7097 | 77.4137 | 8.5859 | 78.3837 | (1.421) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R209 | 05/11/2015 | 8.01 | Put | Bond Future | 6,852.2300 | 6.8522 | 6,119.9300 | 6.1199 | (10.687) | 0 | 0 | 0 |
| 2015/04/28 | R209 | 05/11/2015 | 7.99 | Call | Bond Future | 1,078.4400 | 1.0784 | 1,309.6300 | 1.3096 | 21.437 | 0 | 0 | 0 |
| 2015/04/28 | R209 | 05/11/2015 | 8.00 | Put | Bond Future | 6,918.7600 | 6.9188 | 6,183.2000 | 6.1832 | (10.631) | 0 | 0 | 0 |
| 2015/04/28 | R209 | 05/11/2015 | 8.00 | Call | Bond Future | 1,098.1900 | 1.0982 | 1,332.6200 | 1.3326 | 21.347 | 0 | 0 | 0 |
| 2015/04/28 | R209 | 05/11/2015 | 8.01 | Call | Bond Future | 1,118.1900 | 1.1182 | 1,355.8800 | 1.3559 | 21.257 | 0 | 0 | 0 |
| 2015/04/28 | R209 | 04/02/2016 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 910.5300 | 0.9105 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | R209 | 04/02/2016 | 8.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R209 | 04/02/2016 | | | Bond Future | 8.7497 | 78.7637 | 8.6229 | 79.7487 | (1.449) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R209 | 04/02/2016 | 8.75 | Call | Bond Future | 2.5400 | 0.0025 | 987.5100 | 0.9875 | 38778.346 | 0 | 0 | 0 |
| 2015/04/28 | R209 | 04/02/2016 | 8.76 | Call | Bond Future | 79.4100 | 0.0794 | 1,064.3800 | 1.0644 | 1240.360 | 0 | 0 | 0 |
| 2015/04/28 | R209 | 04/02/2016 | 8.74 | Put | Bond Future | 74.4400 | 0.0744 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | R209 | 04/02/2016 | 8.76 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/04/28 | R210 | 07/05/2015 | | | Bond Future | 177.9963 | | 177.9963 | 178.3008 | 0.171 | 0.0000 | 0.0000 | 246 |
| 2015/04/28 | R210 | 07/05/2015 | 177.00 | Call | Bond Future | 996.2800 | 0.9963 | 1,300.8300 | 1.3008 | 30.569 | 0 | 0 | 0 |
| 2015/04/28 | R210 | 07/05/2015 | 176.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R210 | 07/05/2015 | 177.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R210 | 07/05/2015 | 177.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R210 | 07/05/2015 | 177.01 | Call | Bond Future | 986.2800 | 0.9863 | 1,290.8300 | 1.2908 | 30.879 | 0 | 0 | 0 |
| 2015/04/28 | R210 | 07/05/2015 | 176.99 | Call | Bond Future | 1,006.2800 | 1.0063 | 1,310.8300 | 1.3108 | 30.265 | 0 | 0 | 0 |
| 2015/04/28 | R210 | 06/08/2015 | 179.01 | Call | Bond Future | 1,816.9300 | 1.8169 | 2,121.1800 | 2.1212 | 16.745 | 0 | 0 | 0 |
| 2015/04/28 | R210 | 06/08/2015 | | | Bond Future | 180.8269 | 180.8269 | 181.1312 | 181.1312 | 0.168 | 0.0000 | 0.0000 | 769 |
| 2015/04/28 | R210 | 06/08/2015 | 178.99 | Call | Bond Future | 1,836.9300 | 1.8369 | 2,141.1800 | 2.1412 | 16.563 | 0 | 0 | 0 |
| 2015/04/28 | R210 | 06/08/2015 | 179.00 | Call | Bond Future | 1,826.9300 | 1.8269 | 2,131.1800 | 2.1312 | 16.654 | 0 | 0 | 0 |
| 2015/04/28 | R210 | 06/08/2015 | 178.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R210 | 06/08/2015 | 179.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R210 | 06/08/2015 | 179.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R210 | 05/11/2015 | | | Bond Future | 181.7031 | 181.7031 | 182.0097 | 182.0097 | 0.169 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R210 | 05/11/2015 | 182.00 | Call | Bond Future | 0.0000 | 0.0000 | 9.7300 | 0.0097 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | R210 | 05/11/2015 | 181.99 | Put | Bond Future | 286.8800 | 0.2869 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | R210 | 05/11/2015 | 182.01 | Put | Bond Future | 306.8800 | 0.3069 | 0.2700 | 0.0003 | (99.912) | 0 | 0 | 0 |
| 2015/04/28 | R210 | 05/11/2015 | 182.00 | Put | Bond Future | 296.8800 | 0.2969 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | R210 | 05/11/2015 | 182.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R210 | 05/11/2015 | 181.99 | Call | Bond Future | 0.0000 | 0.0000 | 19.7300 | 0.0197 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | R211 | 07/05/2015 | 134.99 | Put | Bond Future | 2,842.4900 | 2.8425 | 2,847.5500 | 2.8475 | 0.178 | 0 | 0 | 0 |
| 2015/04/28 | R211 | 07/05/2015 | | | Bond Future | 132.1475 | 132.1475 | 132.1425 | 132.1425 | (0.004) | 0.0000 | 0.0000 | 1,120 |
| 2015/04/28 | R211 | 07/05/2015 | 135.01 | Put | Bond Future | 2,862.4900 | 2.8625 | 2,867.5500 | 2.8675 | 0.177 | 0 | 0 | 0 |
| 2015/04/28 | R211 | 07/05/2015 | 134.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R211 | 07/05/2015 | 135.00 | Put | Bond Future | 2,852.4900 | 2.8525 | 2,857.5500 | 2.8575 | 0.177 | 0 | 0 | 0 |
| 2015/04/28 | R211 | 07/05/2015 | 135.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R211 | 07/05/2015 | 135.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R211 | 06/08/2015 | | | Bond Future | 132.6318 | 132.6318 | 132.6228 | 132.6228 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R211 | 06/08/2015 | 134.99 | Put | Bond Future | 2,358.1700 | 2.3582 | 2,367.1900 | 2.3672 | 0.382 | 0 | 0 | 0 |
| 2015/04/28 | R211 | 06/08/2015 | 135.01 | Put | Bond Future | 2,378.1700 | 2.3782 | 2,387.1900 | 2.3872 | 0.379 | 0 | 0 | 0 |
| 2015/04/28 | R211 | 06/08/2015 | 134.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R211 | 06/08/2015 | 135.00 | Put | Bond Future | 2,368.1700 | 2.3682 | 2,377.1900 | 2.3772 | 0.381 | 0 | 0 | 0 |
| 2015/04/28 | R211 | 06/08/2015 | 135.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R211 | 06/08/2015 | 135.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R211 | 05/11/2015 | 134.99 | Put | Bond Future | 172.4700 | 0.1725 | 183.5400 | 0.1835 | 6.419 | 0 | 0 | 0 |
| 2015/04/28 | R211 | 05/11/2015 | | | Bond Future | 134.8175 | 134.8175 | 134.8065 | 134.8065 | (0.008) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R211 | 05/11/2015 | 135.01 | Put | Bond Future | 192.4700 | 0.1925 | 203.5400 | 0.2035 | 5.752 | 0 | 0 | 0 |
| 2015/04/28 | R211 | 05/11/2015 | 134.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R211 | 05/11/2015 | 135.00 | Put | Bond Future | 182.4700 | 0.1825 | 193.5400 | 0.1935 | 6.067 | 0 | 0 | 0 |
| 2015/04/28 | R211 | 05/11/2015 | 135.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R211 | 05/11/2015 | 135.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R212 | 07/05/2015 | 141.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R212 | 07/05/2015 | | | Bond Future | 138.9778 | 138.9778 | 139.1541 | 139.1541 | 0.127 | 0.0000 | 0.0000 | 32 |
| 2015/04/28 | R212 | 07/05/2015 | 140.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R212 | 07/05/2015 | 141.00 | 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 | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/04/28 | R212 | 07/05/2015 | 140.99 | Put | Bond Future | 2,012.1500 | 2.0122 | 1,835.8700 | 1.8359 | (8.761) | 0 | 0 | 0 |
| 2015/04/28 | R212 | 07/05/2015 | 141.01 | Put | Bond Future | 2,032.1500 | 2.0322 | 1,855.8700 | 1.8559 | (8.675) | 0 | 0 | 0 |
| 2015/04/28 | R212 | 07/05/2015 | 141.00 | Put | Bond Future | 2,022.1500 | 2.0222 | 1,845.8700 | 1.8459 | (8.717) | 0 | 0 | 0 |
| 2015/04/28 | R212 | 06/08/2015 | 141.01 | Put | Bond Future | 1,597.0900 | 1.5971 | 1,422.0300 | 1.4220 | (10.961) | 0 | 0 | 0 |
| 2015/04/28 | R212 | 06/08/2015 | | | Bond Future | 139.4129 | 139.4129 | 139.5880 | 139.5880 | 0.126 | 0.0000 | 0.0000 | 1,120 |
| 2015/04/28 | R212 | 06/08/2015 | 141.00 | Put | Bond Future | 1,587.0900 | 1.5871 | 1,412.0300 | 1.4120 | (11.030) | 0 | 0 | 0 |
| 2015/04/28 | R212 | 06/08/2015 | 140.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R212 | 06/08/2015 | 141.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R212 | 06/08/2015 | 141.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R212 | 06/08/2015 | 140.99 | Put | Bond Future | 1,577.0900 | 1.5771 | 1,402.0300 | 1.4020 | (11.100) | 0 | 0 | 0 |
| 2015/04/28 | R212 | 05/11/2015 | 145.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R212 | 05/11/2015 | | | Bond Future | 141.7104 | 141.7104 | 141.8863 | 141.8863 | 0.124 | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R212 | 05/11/2015 | 146.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R212 | 05/11/2015 | 146.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R212 | 05/11/2015 | 145.99 | Put | Bond Future | 4,279.6300 | 4.2796 | 4,103.6800 | 4.1037 | (4.111) | 0 | 0 | 0 |
| 2015/04/28 | R212 | 05/11/2015 | 146.01 | Put | Bond Future | 4,299.6300 | 4.2996 | 4,123.6800 | 4.1237 | (4.092) | 0 | 0 | 0 |
| 2015/04/28 | R212 | 05/11/2015 | 146.00 | Put | Bond Future | 4,289.6300 | 4.2896 | 4,113.6800 | 4.1137 | (4.102) | 0 | 0 | 0 |
| 2015/04/28 | R213 | 07/05/2015 | 8.74 | Call | Bond Future | 1,989.3800 | 1.9894 | 2,747.4500 | 2.7475 | 38.106 | 0 | 0 | 0 |
| 2015/04/28 | R213 | 07/05/2015 | 8.75 | Put | Bond Future | 194.1200 | 0.1941 | 34.4800 | 0.0345 | (82.238) | 0 | 0 | 0 |
| 2015/04/28 | R213 | 07/05/2015 | | | Bond Future | 8.5082 | 88.3959 | 8.3902 | 89.3235 | (1.387) | 0.0000 | 0.0000 | 16,100 |
| 2015/04/28 | R213 | 07/05/2015 | 8.75 | Call | Bond Future | 2,051.3400 | 2.0513 | 2,819.2900 | 2.8193 | 37.437 | 0 | 0 | 0 |
| 2015/04/28 | R213 | 07/05/2015 | 8.76 | Call | Bond Future | 2,113.9500 | 2.1140 | 2,891.3800 | 2.8914 | 36.776 | 0 | 0 | 0 |
| 2015/04/28 | R213 | 07/05/2015 | 8.74 | Put | Bond Future | 207.8600 | 0.2079 | 38.3400 | 0.0383 | (81.555) | 0 | 0 | 0 |
| 2015/04/28 | R213 | 07/05/2015 | 8.76 | Put | Bond Future | 181.1300 | 0.1811 | 30.9700 | 0.0310 | (82.902) | 0 | 0 | 0 |
| 2015/04/28 | R213 | 06/08/2015 | | | Bond Future | 8.5681 | 89.7942 | 8.4468 | 90.7339 | (1.415) | 0.0000 | 0.0000 | 6,011 |
| 2015/04/28 | R213 | 06/08/2015 | 8.49 | Put | Bond Future | 2,567.9100 | 2.5679 | 2,057.0500 | 2.0571 | (19.894) | 0 | 0 | 0 |
| 2015/04/28 | R213 | 06/08/2015 | 8.51 | Put | Bond Future | 2,484.5800 | 2.4846 | 1,984.0600 | 1.9841 | (20.145) | 0 | 0 | 0 |
| 2015/04/28 | R213 | 06/08/2015 | 8.49 | Call | Bond Future | 1,964.2300 | 1.9642 | 2,393.0500 | 2.3931 | 21.831 | 0 | 0 | 0 |
| 2015/04/28 | R213 | 06/08/2015 | 8.50 | Put | Bond Future | 2,525.8200 | 2.5258 | 2,020.1300 | 2.0201 | (20.021) | 0 | 0 | 0 |
| 2015/04/28 | R213 | 06/08/2015 | 8.50 | Call | Bond Future | 1,999.7500 | 1.9997 | 2,433.7400 | 2.4337 | 21.702 | 0 | 0 | 0 |
| 2015/04/28 | R213 | 06/08/2015 | 8.51 | Call | Bond Future | 2,036.0200 | 2.0360 | 2,475.1800 | 2.4752 | 21.570 | 0 | 0 | 0 |
| 2015/04/28 | R213 | 05/11/2015 | 7.76 | Call | Bond Future | 792.3500 | 0.7923 | 975.3400 | 0.9753 | 23.095 | 0 | 0 | 0 |
| 2015/04/28 | R213 | 05/11/2015 | | | Bond Future | 8.6206 | 87.7222 | 8.4959 | 88.6763 | (1.447) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R213 | 05/11/2015 | 7.74 | Call | Bond Future | 761.3400 | 0.7613 | 938.6800 | 0.9387 | 23.293 | 0 | 0 | 0 |
| 2015/04/28 | R213 | 05/11/2015 | 7.75 | Call | Bond Future | 776.7300 | 0.7767 | 956.8800 | 0.9569 | 23.193 | 0 | 0 | 0 |
| 2015/04/28 | R213 | 05/11/2015 | 7.74 | Put | Bond Future | 7,826.1300 | 7.8261 | 7,049.4000 | 7.0494 | (9.925) | 0 | 0 | 0 |
| 2015/04/28 | R213 | 05/11/2015 | 7.76 | Put | Bond Future | 7,687.9100 | 7.6879 | 6,916.8300 | 6.9168 | (10.030) | 0 | 0 | 0 |
| 2015/04/28 | R213 | 05/11/2015 | 7.75 | Put | Bond Future | 7,756.8500 | 7.7568 | 6,982.9300 | 6.9829 | (9.977) | 0 | 0 | 0 |
| 2015/04/28 | R213 | 04/02/2016 | | | Bond Future | 8.6674 | 89.2517 | 8.5392 | 90.2202 | (1.479) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R213 | 04/02/2016 | 8.75 | Call | Bond Future | 615.7800 | 0.6158 | 1,584.3100 | 1.5843 | 157.285 | 0 | 0 | 0 |
| 2015/04/28 | R213 | 04/02/2016 | 8.74 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R213 | 04/02/2016 | 8.76 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R213 | 04/02/2016 | 8.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R213 | 04/02/2016 | 8.76 | Call | Bond Future | 689.9300 | 0.6899 | 1,658.4600 | 1.6585 | 140.381 | 0 | 0 | 0 |
| 2015/04/28 | R213 | 04/02/2016 | 8.74 | Call | Bond Future | 541.5400 | 0.5415 | 1,510.0700 | 1.5101 | 178.847 | 0 | 0 | 0 |
| 2015/04/28 | R214 | 07/05/2015 | | | Bond Future | 8.6422 | 79.2786 | 8.5296 | 80.2361 | (1.304) | 0.0000 | 0.0000 | 12,953 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/04/28 | R214 | 07/05/2015 | 9.15 | Call | Bond Future | 4,117.0200 | 4.1170 | 5,048.3300 | 5.0483 | 22.621 | 0 | 0 | 0 |
| 2015/04/28 | R214 | 07/05/2015 | 9.16 | Call | Bond Future | 4,191.6300 | 4.1916 | 5,125.0800 | 5.1251 | 22.269 | 0 | 0 | 0 |
| 2015/04/28 | R214 | 07/05/2015 | 9.14 | Put | Bond Future | 30.5300 | 0.0305 | 2.0700 | 0.0021 | (93.220) | 0 | 0 | 0 |
| 2015/04/28 | R214 | 07/05/2015 | 9.16 | Put | Bond Future | 25.5900 | 0.0256 | 1.5800 | 0.0016 | (93.826) | 0 | 0 | 0 |
| 2015/04/28 | R214 | 07/05/2015 | 9.15 | Put | Bond Future | 27.9600 | 0.0280 | 1.8100 | 0.0018 | (93.526) | 0 | 0 | 0 |
| 2015/04/28 | R214 | 07/05/2015 | 9.14 | Call | Bond Future | 4,042.4800 | 4.0425 | 4,971.4800 | 4.9715 | 22.981 | 0 | 0 | 0 |
| 2015/04/28 | R214 | 06/08/2015 | 8.76 | Put | Bond Future | 2,225.7600 | 2.2258 | 1,771.3000 | 1.7713 | (20.418) | 0 | 0 | 0 |
| 2015/04/28 | R214 | 06/08/2015 | | | Bond Future | 8.6949 | 80.5328 | 8.5795 | 81.5030 | (1.327) | 0.0000 | 0.0000 | 8,738 |
| 2015/04/28 | R214 | 06/08/2015 | 8.75 | Put | Bond Future | 2,264.4100 | 2.2644 | 1,804.7900 | 1.8048 | (20.298) | 0 | 0 | 0 |
| 2015/04/28 | R214 | 06/08/2015 | 8.74 | Call | Bond Future | 2,677.5900 | 2.6776 | 3,183.0000 | 3.1830 | 18.876 | 0 | 0 | 0 |
| 2015/04/28 | R214 | 06/08/2015 | 8.75 | Call | Bond Future | 2,720.6100 | 2.7206 | 3,231.2100 | 3.2312 | 18.768 | 0 | 0 | 0 |
| 2015/04/28 | R214 | 06/08/2015 | 8.76 | Call | Bond Future | 2,764.3400 | 2.7643 | 3,280.1000 | 3.2801 | 18.658 | 0 | 0 | 0 |
| 2015/04/28 | R214 | 06/08/2015 | 8.74 | Put | Bond Future | 2,303.9000 | 2.3039 | 1,839.0900 | 1.8391 | (20.175) | 0 | 0 | 0 |
| 2015/04/28 | R214 | 05/11/2015 | | | Bond Future | 8.7411 | 78.5621 | 8.6228 | 79.5473 | (1.353) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R214 | 05/11/2015 | 7.99 | Put | Bond Future | 7,722.3500 | 7.7224 | 6,961.3900 | 6.9614 | (9.854) | 0 | 0 | 0 |
| 2015/04/28 | R214 | 05/11/2015 | 8.00 | Put | Bond Future | 7,648.8300 | 7.6488 | 6,891.0900 | 6.8911 | (9.907) | 0 | 0 | 0 |
| 2015/04/28 | R214 | 05/11/2015 | 8.01 | Put | Bond Future | 7,575.9300 | 7.5759 | 6,821.4300 | 6.8214 | (9.959) | 0 | 0 | 0 |
| 2015/04/28 | R214 | 05/11/2015 | 7.99 | Call | Bond Future | 1,104.5600 | 1.1046 | 1,328.8300 | 1.3288 | 20.304 | 0 | 0 | 0 |
| 2015/04/28 | R214 | 05/11/2015 | 8.00 | Call | Bond Future | 1,125.0200 | 1.1250 | 1,352.5100 | 1.3525 | 20.221 | 0 | 0 | 0 |
| 2015/04/28 | R214 | 05/11/2015 | 8.01 | Call | Bond Future | 1,145.9300 | 1.1459 | 1,376.6600 | 1.3767 | 20.135 | 0 | 0 | 0 |
| 2015/04/28 | R214 | 04/02/2016 | | | Bond Future | 8.7823 | 79.9318 | 8.6612 | 80.9323 | (1.379) | 0.0000 | 0.0000 | 4,320 |
| 2015/04/28 | R214 | 04/02/2016 | 7.99 | Put | Bond Future | 8,518.6700 | 8.5187 | 7,783.5000 | 7.7835 | (8.630) | 0 | 0 | 0 |
| 2015/04/28 | R214 | 04/02/2016 | 8.00 | Call | Bond Future | 1,599.8100 | 1.5998 | 1,868.0500 | 1.8681 | 16.767 | 0 | 0 | 0 |
| 2015/04/28 | R214 | 04/02/2016 | 8.01 | Call | Bond Future | 1,623.2100 | 1.6232 | 1,894.3800 | 1.8944 | 16.706 | 0 | 0 | 0 |
| 2015/04/28 | R214 | 04/02/2016 | 7.99 | Call | Bond Future | 1,576.4000 | 1.5764 | 1,841.7000 | 1.8417 | 16.829 | 0 | 0 | 0 |
| 2015/04/28 | R214 | 04/02/2016 | 8.01 | Put | Bond Future | 8,378.1500 | 8.3782 | 7,648.8500 | 7.6488 | (8.705) | 0 | 0 | 0 |
| 2015/04/28 | R214 | 04/02/2016 | 8.00 | Put | Bond Future | 8,448.3300 | 8.4483 | 7,716.1000 | 7.7161 | (8.667) | 0 | 0 | 0 |
| 2015/04/28 | R248 | 07/05/2015 | 9.24 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R248 | 07/05/2015 | | | Bond Future | 8.6924 | 102.3356 | 8.5847 | 103.5173 | (1.239) | 0.0000 | 0.0000 | 22,627 |
| 2015/04/28 | R248 | 07/05/2015 | 9.26 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R248 | 07/05/2015 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R248 | 07/05/2015 | 9.26 | Call | Bond Future | 5,848.3000 | 5.8483 | 7,030.0000 | 7.0300 | 20.206 | 0 | 0 | 0 |
| 2015/04/28 | R248 | 07/05/2015 | 9.24 | Call | Bond Future | 5,652.5000 | 5.6525 | 6,834.2000 | 6.8342 | 20.906 | 0 | 0 | 0 |
| 2015/04/28 | R248 | 07/05/2015 | 9.25 | Call | Bond Future | 5,750.4900 | 5.7505 | 6,932.1900 | 6.9322 | 20.550 | 0 | 0 | 0 |
| 2015/04/28 | R248 | 06/08/2015 | 8.76 | Call | Bond Future | 147.1800 | 0.1472 | 1,344.4400 | 1.3444 | 813.467 | 0 | 0 | 0 |
| 2015/04/28 | R248 | 06/08/2015 | | | Bond Future | 8.7463 | 103.9545 | 8.6359 | 105.1518 | (1.262) | 0.0000 | 0.0000 | 16,145 |
| 2015/04/28 | R248 | 06/08/2015 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 1,129.9200 | 1.1299 | 100.000 | 0 | 0 | 0 |
| 2015/04/28 | R248 | 06/08/2015 | 8.75 | Call | Bond Future | 40.0200 | 0.0400 | 1,237.2800 | 1.2373 | 2991.654 | 0 | 0 | 0 |
| 2015/04/28 | R248 | 06/08/2015 | 8.74 | Put | Bond Future | 67.3400 | 0.0673 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/04/28 | R248 | 06/08/2015 | 8.76 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R248 | 06/08/2015 | 8.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R248 | 05/11/2015 | 8.01 | Put | Bond Future | 8,974.7200 | 8.9747 | 7,759.1000 | 7.7591 | (13.545) | 0 | 0 | 0 |
| 2015/04/28 | R248 | 05/11/2015 | | | Bond Future | 8.7936 | 101.2287 | 8.6804 | 102.4443 | (1.287) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R248 | 05/11/2015 | 8.00 | Put | Bond Future | 9,098.1800 | 9.0982 | 7,882.5600 | 7.8826 | (13.361) | 0 | 0 | 0 |
| 2015/04/28 | R248 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R248 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R248 | 05/11/2015 | 8.00 | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2015/04/28 | R248 | 05/11/2015 | 7.99 | Put | Bond Future | 9,221.8900 | 9.2219 | 8,006.2700 | 8.0063 | (13.182) | 0 | 0 | 0 |
| 2015/04/28 | R248 | 04/02/2016 | 8.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R248 | 04/02/2016 | | | Bond Future | 8.8361 | 102.9937 | 8.7200 | 104.2281 | (1.313) | 0.0000 | 0.0000 | 0 |
| 2015/04/28 | R248 | 04/02/2016 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R248 | 04/02/2016 | 9.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/04/28 | R248 | 04/02/2016 | 8.99 | Call | Bond Future | 1,597.3200 | 1.5973 | 2,831.7400 | 2.8317 | 77.281 | 0 | 0 | 0 |
| 2015/04/28 | R248 | 04/02/2016 | 9.00 | Call | Bond Future | 1,699.5300 | 1.6995 | 2,933.9500 | 2.9339 | 72.633 | 0 | 0 | 0 |
| 2015/04/28 | R248 | 04/02/2016 | 9.01 | Call | Bond Future | 1,801.5500 | 1.8016 | 3,035.9700 | 3.0360 | 68.520 | 0 | 0 | 0 |

Total **523634**