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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/06/2015 TO 11/06/2015

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2015/06/11 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/11 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 2025 | 06/08/2015 | 120.99 | Put | Bond Future | 1,638.6100 | 1.6386 | 1,552.8500 | 1.5528 | (5.234) | 0 | 0 | 0 |
| 2015/06/11 | 2025 | 06/08/2015 | | | Bond Future | 119.3514 | 119.3514 | 119.4372 | 119.4372 | 0.072 | 0.0000 | 0.0000 | 38 |
| 2015/06/11 | 2025 | 06/08/2015 | 121.01 | Put | Bond Future | 1,658.6100 | 1.6586 | 1,572.8500 | 1.5728 | (5.171) | 0 | 0 | 0 |
| 2015/06/11 | 2025 | 06/08/2015 | 120.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2025 | 06/08/2015 | 121.00 | Put | Bond Future | 1,648.6100 | 1.6486 | 1,562.8500 | 1.5628 | (5.202) | 0 | 0 | 0 |
| 2015/06/11 | 2025 | 06/08/2015 | 121.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2025 | 06/08/2015 | 121.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2025 | 05/11/2015 | 123.01 | Put | Bond Future | 1,739.7000 | 1.7397 | 1,655.0300 | 1.6550 | (4.867) | 0 | 0 | 0 |
| 2015/06/11 | 2025 | 05/11/2015 | | | Bond Future | 121.2703 | 121.2703 | 121.3550 | 121.3550 | 0.070 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 2025 | 05/11/2015 | 123.00 | Put | Bond Future | 1,729.7000 | 1.7297 | 1,645.0300 | 1.6450 | (4.895) | 0 | 0 | 0 |
| 2015/06/11 | 2025 | 05/11/2015 | 123.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2025 | 05/11/2015 | 122.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2025 | 05/11/2015 | 123.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2025 | 05/11/2015 | 122.99 | Put | Bond Future | 1,719.7000 | 1.7197 | 1,635.0300 | 1.6350 | (4.924) | 0 | 0 | 0 |
| 2015/06/11 | 2030 | 06/08/2015 | 7.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2030 | 06/08/2015 | 7.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2030 | 06/08/2015 | | | Bond Future | 8.7905 | 93.8532 | 8.7531 | 94.1434 | (0.426) | 0.0000 | 0.0000 | 9,953 |
| 2015/06/11 | 2030 | 06/08/2015 | 7.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2030 | 06/08/2015 | 7.74 | Put | Bond Future | 8,642.5200 | 8.6425 | 8,352.3900 | 8.3524 | (3.357) | 0 | 0 | 0 |
| 2015/06/11 | 2030 | 06/08/2015 | 7.76 | Put | Bond Future | 8,467.7800 | 8.4678 | 8,177.6500 | 8.1776 | (3.426) | 0 | 0 | 0 |
| 2015/06/11 | 2030 | 06/08/2015 | 7.75 | Put | Bond Future | 8,555.1000 | 8.5551 | 8,264.9700 | 8.2650 | (3.391) | 0 | 0 | 0 |
| 2015/06/11 | 2030 | 05/11/2015 | 8.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2030 | 05/11/2015 | | | Bond Future | 8.8541 | 95.3629 | 8.8157 | 95.6558 | (0.433) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 2030 | 05/11/2015 | 8.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2030 | 05/11/2015 | 8.49 | Put | Bond Future | 2,831.3100 | 2.8313 | 2,538.4400 | 2.5384 | (10.344) | 0 | 0 | 0 |
| 2015/06/11 | 2030 | 05/11/2015 | 8.51 | Put | Bond Future | 2,672.6800 | 2.6727 | 2,379.8100 | 2.3798 | (10.958) | 0 | 0 | 0 |
| 2015/06/11 | 2030 | 05/11/2015 | 8.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2030 | 05/11/2015 | 8.50 | Put | Bond Future | 2,751.9500 | 2.7519 | 2,459.0800 | 2.4591 | (10.642) | 0 | 0 | 0 |
| 2015/06/11 | 2032 | 06/08/2015 | 8.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2032 | 06/08/2015 | | | Bond Future | 8.8830 | 97.5558 | 8.8457 | 97.8647 | (0.420) | 0.0000 | 0.0000 | 1,579 |
| 2015/06/11 | 2032 | 06/08/2015 | 8.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2032 | 06/08/2015 | 8.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2032 | 06/08/2015 | 8.50 | Put | Bond Future | 3,243.1500 | 3.2431 | 2,934.2600 | 2.9343 | (9.524) | 0 | 0 | 0 |
| 2015/06/11 | 2032 | 06/08/2015 | 8.49 | Put | Bond Future | 3,329.9900 | 3.3300 | 3,021.1000 | 3.0211 | (9.276) | 0 | 0 | 0 |
| 2015/06/11 | 2032 | 06/08/2015 | 8.51 | Put | Bond Future | 3,156.4200 | 3.1564 | 2,847.5300 | 2.8475 | (9.786) | 0 | 0 | 0 |
| 2015/06/11 | 2032 | 05/11/2015 | | | Bond Future | 8.9476 | 94.9694 | 8.9094 | 95.2812 | (0.427) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 2032 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2032 | 05/11/2015 | 7.99 | Put | Bond Future | 8,293.6400 | 8.2936 | 7,981.8300 | 7.9818 | (3.760) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/11 | 2032 | 05/11/2015 | 8.01 | Put | Bond Future | 8,109.8000 | 8.1098 | 7,797.9900 | 7.7980 | (3.845) | 0 | 0 | 0 |
| 2015/06/11 | 2032 | 05/11/2015 | 8.00 | Put | Bond Future | 8,201.6600 | 8.2017 | 7,889.8500 | 7.8899 | (3.802) | 0 | 0 | 0 |
| 2015/06/11 | 2032 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2032 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2032 | 04/02/2016 | | | Bond Future | 9.0061 | 96.5872 | 8.9669 | 96.9030 | (0.435) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 2032 | 04/02/2016 | 8.69 | Put | Bond Future | 2,590.1600 | 2.5902 | 2,274.3700 | 2.2744 | (12.192) | 0 | 0 | 0 |
| 2015/06/11 | 2032 | 04/02/2016 | 8.71 | Put | Bond Future | 2,423.2200 | 2.4232 | 2,107.4300 | 2.1074 | (13.032) | 0 | 0 | 0 |
| 2015/06/11 | 2032 | 04/02/2016 | 8.70 | Put | Bond Future | 2,506.6400 | 2.5066 | 2,190.8500 | 2.1909 | (12.598) | 0 | 0 | 0 |
| 2015/06/11 | 2032 | 04/02/2016 | 8.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2032 | 04/02/2016 | 8.69 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2032 | 04/02/2016 | 8.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2037 | 06/08/2015 | | | Bond Future | 8.9667 | 95.8583 | 8.9295 | 96.1993 | (0.416) | 0.0000 | 0.0000 | 33,021 |
| 2015/06/11 | 2037 | 06/08/2015 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2037 | 06/08/2015 | 8.74 | Put | Bond Future | 2,105.1000 | 2.1051 | 1,764.0800 | 1.7641 | (16.200) | 0 | 0 | 0 |
| 2015/06/11 | 2037 | 06/08/2015 | 8.76 | Put | Bond Future | 1,916.5000 | 1.9165 | 1,575.4800 | 1.5755 | (17.794) | 0 | 0 | 0 |
| 2015/06/11 | 2037 | 06/08/2015 | 8.75 | Put | Bond Future | 2,010.7300 | 2.0107 | 1,669.7100 | 1.6697 | (16.960) | 0 | 0 | 0 |
| 2015/06/11 | 2037 | 06/08/2015 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2037 | 06/08/2015 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2037 | 05/11/2015 | 7.99 | Put | Bond Future | 10,107.8000 | 10.1078 | 9,763.2500 | 9.7633 | (3.409) | 0 | 0 | 0 |
| 2015/06/11 | 2037 | 05/11/2015 | 8.01 | Put | Bond Future | 9,897.2100 | 9.8972 | 9,552.6600 | 9.5527 | (3.481) | 0 | 0 | 0 |
| 2015/06/11 | 2037 | 05/11/2015 | | | Bond Future | 9.0260 | 97.4002 | 8.9879 | 97.7448 | (0.422) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 2037 | 05/11/2015 | 8.00 | Put | Bond Future | 10,002.4200 | 10.0024 | 9,657.8700 | 9.6579 | (3.445) | 0 | 0 | 0 |
| 2015/06/11 | 2037 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2037 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2037 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2037 | 04/02/2016 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2037 | 04/02/2016 | 8.75 | Put | Bond Future | 3,021.1700 | 3.0212 | 2,672.2500 | 2.6723 | (11.549) | 0 | 0 | 0 |
| 2015/06/11 | 2037 | 04/02/2016 | | | Bond Future | 9.0809 | 94.8016 | 9.0419 | 95.1506 | (0.430) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 2037 | 04/02/2016 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2037 | 04/02/2016 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2037 | 04/02/2016 | 8.74 | Put | Bond Future | 3,114.7900 | 3.1148 | 2,765.8700 | 2.7659 | (11.202) | 0 | 0 | 0 |
| 2015/06/11 | 2037 | 04/02/2016 | 8.76 | Put | Bond Future | 2,927.6800 | 2.9277 | 2,578.7600 | 2.5788 | (11.918) | 0 | 0 | 0 |
| 2015/06/11 | 2038 | 06/08/2015 | 128.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2038 | 06/08/2015 | | | Bond Future | 123.7935 | 123.7935 | 123.8836 | 123.8836 | 0.073 | 0.0000 | 0.0000 | 3,627 |
| 2015/06/11 | 2038 | 06/08/2015 | 127.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2038 | 06/08/2015 | 128.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2038 | 06/08/2015 | 127.99 | Put | Bond Future | 4,196.4900 | 4.1965 | 4,106.3800 | 4.1064 | (2.147) | 0 | 0 | 0 |
| 2015/06/11 | 2038 | 06/08/2015 | 128.01 | Put | Bond Future | 4,216.4900 | 4.2165 | 4,126.3800 | 4.1264 | (2.137) | 0 | 0 | 0 |
| 2015/06/11 | 2038 | 06/08/2015 | 128.00 | Put | Bond Future | 4,206.4900 | 4.2065 | 4,116.3800 | 4.1164 | (2.142) | 0 | 0 | 0 |
| 2015/06/11 | 2038 | 05/11/2015 | | | Bond Future | 125.7839 | 125.7839 | 125.8729 | 125.8729 | 0.071 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 2038 | 05/11/2015 | 134.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2038 | 05/11/2015 | 133.99 | Put | Bond Future | 8,206.0800 | 8.2061 | 8,117.1200 | 8.1171 | (1.084) | 0 | 0 | 0 |
| 2015/06/11 | 2038 | 05/11/2015 | 134.01 | Put | Bond Future | 8,226.0800 | 8.2261 | 8,137.1200 | 8.1371 | (1.081) | 0 | 0 | 0 |
| 2015/06/11 | 2038 | 05/11/2015 | 134.00 | Put | Bond Future | 8,216.0800 | 8.2161 | 8,127.1200 | 8.1271 | (1.083) | 0 | 0 | 0 |
| 2015/06/11 | 2038 | 05/11/2015 | 134.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2038 | 05/11/2015 | 133.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/11 | 2044 | 06/08/2015 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2044 | 06/08/2015 | | | Bond Future | 9.0450 | 97.2813 | 8.9925 | 97.8035 | (0.580) | 0.0000 | 0.0000 | 11,752 |
| 2015/06/11 | 2044 | 06/08/2015 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2044 | 06/08/2015 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2044 | 06/08/2015 | 8.74 | Put | Bond Future | 3,102.7100 | 3.1027 | 2,580.5800 | 2.5806 | (16.828) | 0 | 0 | 0 |
| 2015/06/11 | 2044 | 06/08/2015 | 8.76 | Put | Bond Future | 2,894.0900 | 2.8941 | 2,371.9600 | 2.3720 | (18.041) | 0 | 0 | 0 |
| 2015/06/11 | 2044 | 06/08/2015 | 8.75 | Put | Bond Future | 2,998.3100 | 2.9983 | 2,476.1800 | 2.4762 | (17.414) | 0 | 0 | 0 |
| 2015/06/11 | 2044 | 05/11/2015 | | | Bond Future | 9.1021 | 98.8463 | 9.0484 | 99.3747 | (0.590) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 2044 | 05/11/2015 | 8.24 | Put | Bond Future | 9,112.7400 | 9.1127 | 8,584.3500 | 8.5843 | (5.798) | 0 | 0 | 0 |
| 2015/06/11 | 2044 | 05/11/2015 | 8.26 | Put | Bond Future | 8,885.1800 | 8.8852 | 8,356.7900 | 8.3568 | (5.947) | 0 | 0 | 0 |
| 2015/06/11 | 2044 | 05/11/2015 | 8.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2044 | 05/11/2015 | 8.25 | Put | Bond Future | 8,998.8500 | 8.9988 | 8,470.4600 | 8.4705 | (5.872) | 0 | 0 | 0 |
| 2015/06/11 | 2044 | 05/11/2015 | 8.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2044 | 05/11/2015 | 8.26 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2044 | 04/02/2016 | 8.99 | Put | Bond Future | 1,623.1500 | 1.6231 | 1,087.2600 | 1.0873 | (33.015) | 0 | 0 | 0 |
| 2015/06/11 | 2044 | 04/02/2016 | | | Bond Future | 9.1552 | 96.1471 | 9.1002 | 96.6830 | (0.602) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 2044 | 04/02/2016 | 9.01 | Put | Bond Future | 1,424.2300 | 1.4242 | 888.3400 | 0.8883 | (37.627) | 0 | 0 | 0 |
| 2015/06/11 | 2044 | 04/02/2016 | 9.00 | Put | Bond Future | 1,523.6000 | 1.5236 | 987.7100 | 0.9877 | (35.173) | 0 | 0 | 0 |
| 2015/06/11 | 2044 | 04/02/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2044 | 04/02/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2044 | 04/02/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2046 | 06/08/2015 | 129.01 | Put | Bond Future | 7,327.9600 | 7.3280 | 7,239.4200 | 7.2394 | (1.208) | 0 | 0 | 0 |
| 2015/06/11 | 2046 | 06/08/2015 | | | Bond Future | 121.6820 | 121.6820 | 121.7706 | 121.7706 | 0.073 | 0.0000 | 0.0000 | 5,722 |
| 2015/06/11 | 2046 | 06/08/2015 | 129.00 | Put | Bond Future | 7,317.9600 | 7.3180 | 7,229.4200 | 7.2294 | (1.210) | 0 | 0 | 0 |
| 2015/06/11 | 2046 | 06/08/2015 | 129.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2046 | 06/08/2015 | 128.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2046 | 06/08/2015 | 129.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2046 | 06/08/2015 | 128.99 | Put | Bond Future | 7,307.9600 | 7.3080 | 7,219.4200 | 7.2194 | (1.212) | 0 | 0 | 0 |
| 2015/06/11 | 2046 | 05/11/2015 | 132.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2046 | 05/11/2015 | | | Bond Future | 122.2319 | 122.2319 | 122.3195 | 122.3195 | 0.072 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 2046 | 05/11/2015 | 133.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2046 | 05/11/2015 | 133.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2046 | 05/11/2015 | 132.99 | Put | Bond Future | 10,758.0700 | 10.7581 | 10,670.4600 | 10.6705 | (0.814) | 0 | 0 | 0 |
| 2015/06/11 | 2046 | 05/11/2015 | 133.01 | Put | Bond Future | 10,778.0700 | 10.7781 | 10,690.4600 | 10.6905 | (0.813) | 0 | 0 | 0 |
| 2015/06/11 | 2046 | 05/11/2015 | 133.00 | Put | Bond Future | 10,768.0700 | 10.7681 | 10,680.4600 | 10.6805 | (0.814) | 0 | 0 | 0 |
| 2015/06/11 | 2050 | 06/08/2015 | | | Bond Future | 132.3094 | 132.3094 | 132.0845 | 132.0845 | (0.170) | 0.0000 | 0.0000 | 3,821 |
| 2015/06/11 | 2050 | 06/08/2015 | 136.99 | Put | Bond Future | 4,680.6400 | 4.6806 | 4,905.5100 | 4.9055 | 4.804 | 0 | 0 | 0 |
| 2015/06/11 | 2050 | 06/08/2015 | 137.01 | Put | Bond Future | 4,700.6400 | 4.7006 | 4,925.5100 | 4.9255 | 4.784 | 0 | 0 | 0 |
| 2015/06/11 | 2050 | 06/08/2015 | 137.00 | Put | Bond Future | 4,690.6400 | 4.6906 | 4,915.5100 | 4.9155 | 4.794 | 0 | 0 | 0 |
| 2015/06/11 | 2050 | 06/08/2015 | 137.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2050 | 06/08/2015 | 136.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2050 | 06/08/2015 | 137.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2050 | 05/11/2015 | | | Bond Future | 134.4364 | 134.4364 | 134.2055 | 134.2055 | (0.172) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 2050 | 05/11/2015 | 145.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2050 | 05/11/2015 | 144.99 | Put | Bond Future | 10,553.6000 | 10.5536 | 10,784.5200 | 10.7845 | 2.188 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/11 | 2050 | 05/11/2015 | 145.01 | Put | Bond Future | 10,573.6000 | 10.5736 | 10,804.5200 | 10.8045 | 2.184 | 0 | 0 | 0 |
| 2015/06/11 | 2050 | 05/11/2015 | 145.00 | Put | Bond Future | 10,563.6000 | 10.5636 | 10,794.5200 | 10.7945 | 2.186 | 0 | 0 | 0 |
| 2015/06/11 | 2050 | 05/11/2015 | 145.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 2050 | 05/11/2015 | 144.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | 5701 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 5706 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | AL37 | 06/08/2015 | | | Index Future | 455.6840 | 455.6840 | 456.0700 | 456.0700 | 0.085 | 0.0000 | 0.0000 | 124 |
| 2015/06/11 | AL37 | 05/11/2015 | | | Index Future | 463.0860 | 463.0860 | 463.4710 | 463.4710 | 0.083 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | AL7T | 06/08/2015 | | | Index Future | 535.1740 | 535.1740 | 536.3310 | 536.3310 | 0.216 | 0.0000 | 0.0000 | 3 |
| 2015/06/11 | AL7T | 05/11/2015 | | | Index Future | 543.8670 | 543.8670 | 545.0340 | 545.0340 | 0.215 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | ALBI | 06/08/2015 | | | Index Future | 489.3930 | 489.3930 | 490.6020 | 490.6020 | 0.247 | 0.0000 | 0.0000 | 509 |
| 2015/06/11 | ALBI | 05/11/2015 | | | Index Future | 497.3420 | 497.3420 | 498.5640 | 498.5640 | 0.246 | 0.0000 | 0.0000 | 103 |
| 2015/06/11 | ALBI | 04/02/2016 | | | Index Future | 505.8060 | 505.8060 | 507.0430 | 507.0430 | 0.245 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/11 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C157 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/06/11 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | EL28 | 06/08/2015 | 125.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | EL28 | 06/08/2015 | | | Bond Future | 124.3280 | 124.3280 | 124.5553 | 124.5553 | 0.183 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | EL28 | 06/08/2015 | 125.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | EL28 | 06/08/2015 | 124.99 | Put | Bond Future | 662.0500 | 0.6620 | 434.6600 | 0.4347 | (34.346) | 0 | 0 | 0 |
| 2015/06/11 | EL28 | 06/08/2015 | 125.01 | Put | Bond Future | 682.0500 | 0.6820 | 454.6600 | 0.4547 | (33.339) | 0 | 0 | 0 |
| 2015/06/11 | EL28 | 06/08/2015 | 124.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | EL28 | 06/08/2015 | 125.00 | Put | Bond Future | 672.0500 | 0.6720 | 444.6600 | 0.4447 | (33.835) | 0 | 0 | 0 |
| 2015/06/11 | EL28 | 05/11/2015 | 126.99 | Put | Bond Future | 2,211.4300 | 2.2114 | 1,982.8200 | 1.9828 | (10.338) | 0 | 0 | 0 |
| 2015/06/11 | EL28 | 05/11/2015 | | | Bond Future | 124.7786 | 124.7786 | 125.0072 | 125.0072 | 0.183 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | EL28 | 05/11/2015 | 127.01 | Put | Bond Future | 2,231.4300 | 2.2314 | 2,002.8200 | 2.0028 | (10.245) | 0 | 0 | 0 |
| 2015/06/11 | EL28 | 05/11/2015 | 126.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | EL28 | 05/11/2015 | 127.00 | Put | Bond Future | 2,221.4300 | 2.2214 | 1,992.8200 | 1.9928 | (10.291) | 0 | 0 | 0 |
| 2015/06/11 | EL28 | 05/11/2015 | 127.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | EL28 | 05/11/2015 | 127.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | ES33 | 06/08/2015 | | | Bond Future | 9.8895 | 83.0955 | 9.8515 | 83.3637 | (0.383) | 0.0000 | 0.0000 | 6,396 |
| 2015/06/11 | ES33 | 06/08/2015 | 9.59 | Put | Bond Future | 2,157.0100 | 2.1570 | 1,888.7900 | 1.8888 | (12.435) | 0 | 0 | 0 |
| 2015/06/11 | ES33 | 06/08/2015 | 9.61 | Put | Bond Future | 2,010.2100 | 2.0102 | 1,741.9900 | 1.7420 | (13.343) | 0 | 0 | 0 |
| 2015/06/11 | ES33 | 06/08/2015 | 9.60 | Put | Bond Future | 2,083.5600 | 2.0836 | 1,815.3400 | 1.8153 | (12.873) | 0 | 0 | 0 |
| 2015/06/11 | ES33 | 06/08/2015 | 9.61 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | ES33 | 06/08/2015 | 9.59 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | ES33 | 06/08/2015 | 9.60 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | ES33 | 05/11/2015 | 9.00 | Put | Bond Future | 7,288.8400 | 7.2888 | 7,018.0300 | 7.0180 | (3.715) | 0 | 0 | 0 |
| 2015/06/11 | ES33 | 05/11/2015 | | | Bond Future | 9.9815 | 80.6445 | 9.9426 | 80.9153 | (0.389) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | ES33 | 05/11/2015 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | ES33 | 05/11/2015 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | ES33 | 05/11/2015 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | ES33 | 05/11/2015 | 8.99 | Put | Bond Future | 7,368.1700 | 7.3682 | 7,097.3600 | 7.0974 | (3.675) | 0 | 0 | 0 |
| 2015/06/11 | ES33 | 05/11/2015 | 9.01 | Put | Bond Future | 7,209.6100 | 7.2096 | 6,938.8000 | 6.9388 | (3.756) | 0 | 0 | 0 |
| 2015/06/11 | ES33 | 04/02/2016 | 10.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | ES33 | 04/02/2016 | | | Bond Future | 10.0707 | 82.0182 | 10.0308 | 82.2924 | (0.397) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | ES33 | 04/02/2016 | 9.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | ES33 | 04/02/2016 | 10.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | ES33 | 04/02/2016 | 9.99 | Put | Bond Future | 555.3700 | 0.5554 | 281.2100 | 0.2812 | (49.365) | 0 | 0 | 0 |
| 2015/06/11 | ES33 | 04/02/2016 | 10.01 | Put | Bond Future | 417.2400 | 0.4172 | 143.0800 | 0.1431 | (65.708) | 0 | 0 | 0 |
| 2015/06/11 | ES33 | 04/02/2016 | 10.00 | Put | Bond Future | 486.2600 | 0.4863 | 212.1000 | 0.2121 | (56.381) | 0 | 0 | 0 |
| 2015/06/11 | GOVI | 06/08/2015 | | | GOVI | 485.9780 | 485.9780 | 487.0680 | 487.0680 | 0.224 | 0.0000 | 0.0000 | 462 |
| 2015/06/11 | GOVI | 06/08/2015 | 499.99 | Put | GOVI | 140,120.0000 | 14.0120 | 129,220.0000 | 12.9220 | (7.779) | 0 | 0 | 0 |
| 2015/06/11 | GOVI | 06/08/2015 | 500.01 | Put | GOVI | 140,320.0000 | 14.0320 | 129,420.0000 | 12.9420 | (7.768) | 0 | 0 | 0 |
| 2015/06/11 | GOVI | 06/08/2015 | 499.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | GOVI | 06/08/2015 | 500.00 | Put | GOVI | 140,220.0000 | 14.0220 | 129,320.0000 | 12.9320 | (7.773) | 0 | 0 | 0 |
| 2015/06/11 | GOVI | 06/08/2015 | 500.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | GOVI | 06/08/2015 | 500.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | GOVI | 05/11/2015 | 530.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | GOVI | 05/11/2015 | | | GOVI | 493.8720 | 493.8720 | 494.9720 | 494.9720 | 0.223 | 0.0000 | 0.0000 | 27 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/11 | GOVI | 05/11/2015 | 530.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | GOVI | 05/11/2015 | 529.99 | Put | GOVI | 361,180.0000 | 36.1180 | 350,180.0000 | 35.0180 | (3.046) | 0 | 0 | 0 |
| 2015/06/11 | GOVI | 05/11/2015 | 530.01 | Put | GOVI | 361,380.0000 | 36.1380 | 350,380.0000 | 35.0380 | (3.044) | 0 | 0 | 0 |
| 2015/06/11 | GOVI | 05/11/2015 | 529.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | GOVI | 05/11/2015 | 530.00 | Put | GOVI | 361,280.0000 | 36.1280 | 350,280.0000 | 35.0280 | (3.045) | 0 | 0 | 0 |
| 2015/06/11 | GOVI | 04/02/2016 | 512.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | GOVI | 04/02/2016 | | | GOVI | 502.2770 | 502.2770 | 503.3900 | 503.3900 | 0.222 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | GOVI | 04/02/2016 | 511.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | GOVI | 04/02/2016 | 512.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | GOVI | 04/02/2016 | 511.99 | Put | GOVI | 97,130.0000 | 9.7130 | 86,000.0000 | 8.6000 | (11.459) | 0 | 0 | 0 |
| 2015/06/11 | GOVI | 04/02/2016 | 512.01 | Put | GOVI | 97,330.0000 | 9.7330 | 86,200.0000 | 8.6200 | (11.435) | 0 | 0 | 0 |
| 2015/06/11 | GOVI | 04/02/2016 | 512.00 | Put | GOVI | 97,230.0000 | 9.7230 | 86,100.0000 | 8.6100 | (11.447) | 0 | 0 | 0 |
| 2015/06/11 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | IGOV | 06/08/2015 | | | Index Future | 226.2200 | 226.2200 | 226.4330 | 226.4330 | 0.094 | 0.0000 | 0.0000 | 1,080 |
| 2015/06/11 | IGOV | 05/11/2015 | | | Index Future | 229.8950 | 229.8950 | 230.1080 | 230.1080 | 0.093 | 0.0000 | 0.0000 | 17 |
| 2015/06/11 | IGOV | 04/02/2016 | | | Index Future | 233.8070 | 233.8070 | 234.0210 | 234.0210 | 0.092 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | ILBI | 06/08/2015 | | | Index Future | 614.4300 | 614.4300 | 615.3430 | 615.3430 | 0.149 | 0.0000 | 0.0000 | 159 |
| 2015/06/11 | ILBI | 05/11/2015 | | | Index Future | 624.5220 | 624.5220 | 625.4460 | 625.4460 | 0.148 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | J157 | 15/09/2015 | | | Interest Rate Swap | 8.8220 | (0.0200) | 8.8220 | (0.0200) | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | JBAF | 17/06/2015 | | | Jibar Tradeable Future | 6.1400 | 93.8600 | 6.1400 | 93.8600 | 0.000 | 0.0000 | 0.0000 | 7,500 |
| 2015/06/11 | JBAF | 15/07/2015 | | | Jibar Tradeable Future | 6.2200 | 93.7800 | 6.1600 | 93.8400 | (0.965) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | JBAF | 19/08/2015 | | | Jibar Tradeable Future | 6.3600 | 93.6400 | 6.3600 | 93.6400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | JBAF | 16/09/2015 | | | Jibar Tradeable Future | 6.4500 | 93.5500 | 6.4100 | 93.5900 | (0.620) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | JBAF | 21/10/2015 | | | Jibar Tradeable Future | 6.6000 | 93.4000 | 6.5700 | 93.4300 | (0.455) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | JBAF | 15/12/2015 | | | Jibar Tradeable Future | 6.8000 | 93.2000 | 6.7800 | 93.2200 | (0.294) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | JBAF | 17/02/2016 | | | Jibar Tradeable Future | 7.0100 | 92.9900 | 6.9600 | 93.0400 | (0.713) | 0.0000 | 0.0000 | 2,000 |
| 2015/06/11 | JBAF | 16/03/2016 | | | Jibar Tradeable Future | 7.0800 | 92.9200 | 7.0100 | 92.9900 | (0.989) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | JBAF | 15/06/2016 | | | Jibar Tradeable Future | 7.3600 | 92.6400 | 7.2800 | 92.7200 | (1.087) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | JBAF | 21/09/2016 | | | Jibar Tradeable Future | 7.5800 | 92.4200 | 7.4800 | 92.5200 | (1.319) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | JBAF | 21/12/2016 | | | Jibar Tradeable Future | 7.7400 | 92.2600 | 7.6600 | 92.3400 | (1.034) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | JBAF | 15/03/2017 | | | Jibar Tradeable Future | 7.8500 | 92.1500 | 7.7600 | 92.2400 | (1.146) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | R023 | 06/08/2015 | 8.24 | Call | Bond Future | 1,157.3700 | 1.1574 | 1,223.9200 | 1.2239 | 5.750 | 0 | 0 | 0 |
| 2015/06/11 | R023 | 06/08/2015 | 9.07 | Put | Bond Future | 102.5800 | 0.1026 | 88.5600 | 0.0886 | (13.667) | 0 | 0 | 911 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/11 | R023 | 06/08/2015 | | | Bond Future | 8.2458 | | 100.7211 | 8.2182 | 100.8714 | (0.334) | 0.0000 | 0.0000 | 20,973 |
| 2015/06/11 | R023 | 06/08/2015 | 8.26 | Put | Bond Future | 1,135.5600 | | 1.1356 | 1,054.0900 | 1.0541 | (7.174) | 0 | 0 | 0 |
| 2015/06/11 | R023 | 06/08/2015 | 9.07 | Call | Bond Future | 4,462.1400 | | 4.4621 | 4,598.3600 | 4.5984 | 3.053 | 0 | 0 | 0 |
| 2015/06/11 | R023 | 06/08/2015 | 8.25 | Put | Bond Future | 1,161.9200 | | 1.1619 | 1,079.3300 | 1.0793 | (7.108) | 0 | 0 | 0 |
| 2015/06/11 | R023 | 06/08/2015 | 8.24 | Put | Bond Future | 1,189.0100 | | 1.1890 | 1,105.3200 | 1.1053 | (7.039) | 0 | 0 | 0 |
| 2015/06/11 | R023 | 06/08/2015 | 8.25 | Call | Bond Future | 1,184.7300 | | 1.1847 | 1,252.3800 | 1.2524 | 5.710 | 0 | 0 | 0 |
| 2015/06/11 | R023 | 06/08/2015 | 8.26 | Call | Bond Future | 1,212.7700 | | 1.2128 | 1,281.5400 | 1.2815 | 5.670 | 0 | 0 | 0 |
| 2015/06/11 | R023 | 05/11/2015 | | | Bond Future | 8.3220 | | 98.4171 | 8.2935 | 98.5677 | (0.342) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | R023 | 05/11/2015 | 7.99 | Put | Bond Future | 2,903.2200 | | 2.9032 | 2,802.0600 | 2.8021 | (3.484) | 0 | 0 | 0 |
| 2015/06/11 | R023 | 05/11/2015 | 8.01 | Put | Bond Future | 2,834.2200 | | 2.8342 | 2,734.3200 | 2.7343 | (3.525) | 0 | 0 | 0 |
| 2015/06/11 | R023 | 05/11/2015 | 7.99 | Call | Bond Future | 1,127.1700 | | 1.1272 | 1,176.6400 | 1.1766 | 4.389 | 0 | 0 | 0 |
| 2015/06/11 | R023 | 05/11/2015 | 8.00 | Put | Bond Future | 2,868.5900 | | 2.8686 | 2,768.0700 | 2.7681 | (3.504) | 0 | 0 | 0 |
| 2015/06/11 | R023 | 05/11/2015 | 8.00 | Call | Bond Future | 1,146.6300 | | 1.1466 | 1,196.7400 | 1.1967 | 4.370 | 0 | 0 | 0 |
| 2015/06/11 | R023 | 05/11/2015 | 8.01 | Call | Bond Future | 1,166.3200 | | 1.1663 | 1,217.0500 | 1.2170 | 4.350 | 0 | 0 | 0 |
| 2015/06/11 | R023 | 04/02/2016 | 8.01 | Put | Bond Future | 3,467.1600 | | 3.4672 | 3,368.9400 | 3.3689 | (2.833) | 0 | 0 | 0 |
| 2015/06/11 | R023 | 04/02/2016 | | | Bond Future | 8.3924 | | 100.0931 | 8.3628 | 100.2448 | (0.352) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | R023 | 04/02/2016 | 8.00 | Put | Bond Future | 3,500.2100 | | 3.5002 | 3,401.4900 | 3.4015 | (2.820) | 0 | 0 | 0 |
| 2015/06/11 | R023 | 04/02/2016 | 8.01 | Call | Bond Future | 1,479.6600 | | 1.4797 | 1,533.1400 | 1.5331 | 3.614 | 0 | 0 | 0 |
| 2015/06/11 | R023 | 04/02/2016 | 7.99 | Call | Bond Future | 1,440.6100 | | 1.4406 | 1,493.0800 | 1.4931 | 3.642 | 0 | 0 | 0 |
| 2015/06/11 | R023 | 04/02/2016 | 8.00 | Call | Bond Future | 1,460.0500 | | 1.4600 | 1,513.0300 | 1.5130 | 3.629 | 0 | 0 | 0 |
| 2015/06/11 | R023 | 04/02/2016 | 7.99 | Put | Bond Future | 3,533.4700 | | 3.5335 | 3,434.2400 | 3.4342 | (2.808) | 0 | 0 | 0 |
| 2015/06/11 | R186 | 06/08/2015 | 7.65 | Call | Bond Future | 155.6700 | | 0.1557 | 175.2100 | 0.1752 | 12.552 | 0 | 0 | 75 |
| 2015/06/11 | R186 | 06/08/2015 | 8.00 | Put | Bond Future | 3,900.6800 | | 3.9007 | 3,662.0600 | 3.6621 | (6.117) | 0 | 0 | 0 |
| 2015/06/11 | R186 | 06/08/2015 | 8.90 | Put | Bond Future | 490.1700 | | 0.4902 | 425.2400 | 0.4252 | (13.246) | 0 | 0 | 5,350 |
| 2015/06/11 | R186 | 06/08/2015 | | | Bond Future | 8.4091 | | 116.5789 | 8.3716 | 116.8778 | (0.446) | 8.4060 | 8.3860 | 39,915 |
| 2015/06/11 | R186 | 06/08/2015 | 8.50 | Call | Bond Future | 2,149.9700 | | 2.1500 | 2,309.7300 | 2.3097 | 7.431 | 0 | 0 | 0 |
| 2015/06/11 | R186 | 06/08/2015 | 8.55 | Put | Bond Future | 1,266.8900 | | 1.2669 | 1,138.3400 | 1.1383 | (10.147) | 0 | 0 | 4,229 |
| 2015/06/11 | R186 | 06/08/2015 | 7.85 | Call | Bond Future | 345.3300 | | 0.3453 | 384.4400 | 0.3844 | 11.325 | 0 | 0 | 20 |
| 2015/06/11 | R186 | 06/08/2015 | 8.00 | Call | Bond Future | 579.7100 | | 0.5797 | 639.9500 | 0.6399 | 10.391 | 0 | 0 | 0 |
| 2015/06/11 | R186 | 06/08/2015 | 8.01 | Call | Bond Future | 598.6400 | | 0.5986 | 660.4800 | 0.6605 | 10.330 | 0 | 0 | 0 |
| 2015/06/11 | R186 | 06/08/2015 | 7.75 | Call | Bond Future | 235.5600 | | 0.2356 | 263.7000 | 0.2637 | 11.946 | 0 | 0 | 1,000 |
| 2015/06/11 | R186 | 06/08/2015 | 8.35 | Call | Bond Future | 1,539.5000 | | 1.5395 | 1,666.9700 | 1.6670 | 8.280 | 0 | 0 | 20 |
| 2015/06/11 | R186 | 06/08/2015 | 7.99 | Call | Bond Future | 561.1000 | | 0.5611 | 619.7500 | 0.6198 | 10.453 | 0 | 0 | 0 |
| 2015/06/11 | R186 | 06/08/2015 | 8.68 | Put | Bond Future | 909.7300 | | 0.9097 | 807.2900 | 0.8073 | (11.260) | 0 | 0 | 20 |
| 2015/06/11 | R186 | 06/08/2015 | 8.46 | Put | Bond Future | 1,571.0500 | | 1.5710 | 1,423.3500 | 1.4234 | (9.401) | 0 | 0 | 75 |
| 2015/06/11 | R186 | 06/08/2015 | 8.45 | Call | Bond Future | 1,933.2800 | | 1.9333 | 2,082.2900 | 2.0823 | 7.708 | 0 | 0 | 0 |
| 2015/06/11 | R186 | 06/08/2015 | 8.05 | Call | Bond Future | 679.0800 | | 0.6791 | 747.5500 | 0.7475 | 10.083 | 0 | 0 | 75 |
| 2015/06/11 | R186 | 06/08/2015 | 7.65 | Put | Bond Future | 6,422.7300 | | 6.4227 | 6,143.4100 | 6.1434 | (4.349) | 0 | 0 | 0 |
| 2015/06/11 | R186 | 06/08/2015 | 8.50 | Put | Bond Future | 1,429.0300 | | 1.4290 | 1,289.9300 | 1.2899 | (9.734) | 0 | 0 | 5,229 |
| 2015/06/11 | R186 | 06/08/2015 | 8.55 | Call | Bond Future | 2,381.5800 | | 2.3816 | 2,551.8900 | 2,5519 | 7.151 | 0 | 0 | 0 |
| 2015/06/11 | R186 | 06/08/2015 | 7.75 | Put | Bond Future | 5,650.8000 | | 5.6508 | 5,380.0800 | 5.3801 | (4.791) | 0 | 0 | 0 |
| 2015/06/11 | R186 | 06/08/2015 | 8.45 | Put | Bond Future | 1,607.9500 | | 1.6079 | 1,458.1000 | 1.4581 | (9.319) | 0 | 0 | 4,229 |
| 2015/06/11 | R186 | 06/08/2015 | 7.99 | Put | Bond Future | 3,964.8800 | | 3.9649 | 3,724.6700 | 3.7247 | (6.058) | 0 | 0 | 0 |
| 2015/06/11 | R186 | 06/08/2015 | 8.05 | Put | Bond Future | 3,587.1600 | | 3.5872 | 3,356.7700 | 3.3568 | (6.423) | 0 | 0 | 0 |
| 2015/06/11 | R186 | 06/08/2015 | 8.90 | Call | Bond Future | 4,309.5700 | | 4.3096 | 4,543.5000 | 4.5435 | 5.428 | 0 | 0 | 0 |
| 2015/06/11 | R186 | 06/08/2015 | 8.46 | Call | Bond Future | 1,975.6500 | | 1.9756 | 2,126.8100 | 2.1268 | 7.651 | 0 | 0 | 0 |
| 2015/06/11 | R186 | 06/08/2015 | 7.85 | Put | Bond Future | 4,916.8600 | | 4.9169 | 4,657.1100 | 4.6571 | (5.283) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/11 | R186 | 06/08/2015 | 8.01 | Put | Bond Future | 3,836.8700 | | 3.8369 | 3,599.8500 | 3.5999 | (6.177) | 0 | 0 | 0 |
| 2015/06/11 | R186 | 06/08/2015 | 8.35 | Put | Bond Future | 2,011.0400 | | 2.0110 | 1,839.6500 | 1.8397 | (8.522) | 0 | 0 | 0 |
| 2015/06/11 | R186 | 06/08/2015 | 8.68 | Call | Bond Future | 3,039.4800 | | 3.0395 | 3,235.9000 | 3.2359 | 6.462 | 0 | 0 | 0 |
| 2015/06/11 | R186 | 05/11/2015 | 8.85 | Put | Bond Future | 1,665.3200 | | 1.6653 | 1,558.1300 | 1.5581 | (6.437) | 0 | 0 | 169 |
| 2015/06/11 | R186 | 05/11/2015 | 8.25 | Put | Bond Future | 3,832.0800 | | 3.8321 | 3,648.5400 | 3.6485 | (4.790) | 0 | 0 | 8,690 |
| 2015/06/11 | R186 | 05/11/2015 | 8.24 | Call | Bond Future | 2,031.8000 | | 2.0318 | 2,148.3900 | 2.1484 | 5.738 | 0 | 0 | 0 |
| 2015/06/11 | R186 | 05/11/2015 | 8.45 | Call | Bond Future | 2,769.7100 | | 2.7697 | 2,913.6800 | 2.9137 | 5.198 | 0 | 0 | 0 |
| 2015/06/11 | R186 | 05/11/2015 | | | Bond Future | 8.4745 | | 118.4529 | 8.4359 | 118.7543 | (0.455) | 0.0000 | 0.0000 | 500 |
| 2015/06/11 | R186 | 05/11/2015 | 9.00 | Put | Bond Future | 1,314.5800 | | 1.3146 | 1,224.1900 | 1.2242 | (6.876) | 0 | 0 | 2,600 |
| 2015/06/11 | R186 | 05/11/2015 | 8.35 | Put | Bond Future | 3,377.1700 | | 3.3772 | 3,206.6300 | 3.2066 | (5.050) | 0 | 0 | 9,370 |
| 2015/06/11 | R186 | 05/11/2015 | 8.22 | Call | Bond Future | 1,968.7300 | | 1.9687 | 2,082.7500 | 2.0828 | 5.792 | 0 | 0 | 0 |
| 2015/06/11 | R186 | 05/11/2015 | 8.24 | Put | Bond Future | 3,879.8700 | | 3.8799 | 3,695.0500 | 3.6950 | (4.764) | 0 | 0 | 0 |
| 2015/06/11 | R186 | 05/11/2015 | 8.26 | Put | Bond Future | 3,784.9600 | | 3.7850 | 3,602.7200 | 3.6027 | (4.815) | 0 | 0 | 0 |
| 2015/06/11 | R186 | 05/11/2015 | 8.35 | Call | Bond Future | 2,401.1800 | | 2.4012 | 2,532.0500 | 2.5321 | 5.450 | 0 | 0 | 169 |
| 2015/06/11 | R186 | 05/11/2015 | 7.73 | Call | Bond Future | 805.0100 | | 0.8050 | 862.9400 | 0.8629 | 7.196 | 0 | 0 | 169 |
| 2015/06/11 | R186 | 05/11/2015 | 8.85 | Call | Bond Future | 4,542.6200 | | 4.5426 | 4,736.8400 | 4.7368 | 4.276 | 0 | 0 | 0 |
| 2015/06/11 | R186 | 05/11/2015 | 9.00 | Call | Bond Future | 5,313.4200 | | 5.3134 | 5,524.4400 | 5.5244 | 3.971 | 0 | 0 | 0 |
| 2015/06/11 | R186 | 05/11/2015 | 8.45 | Put | Bond Future | 2,960.6300 | | 2.9606 | 2,803.1900 | 2.8032 | (5.318) | 0 | 0 | 6,248 |
| 2015/06/11 | R186 | 05/11/2015 | 8.25 | Call | Bond Future | 2,063.6600 | | 2.0637 | 2,181.5300 | 2.1815 | 5.712 | 0 | 0 | 0 |
| 2015/06/11 | R186 | 05/11/2015 | 7.73 | Put | Bond Future | 6,815.7500 | | 6.8158 | 6,572.2700 | 6.5723 | (3.572) | 0 | 0 | 0 |
| 2015/06/11 | R186 | 05/11/2015 | 8.26 | Call | Bond Future | 2,096.1200 | | 2.0961 | 2,215.2900 | 2.2153 | 5.685 | 0 | 0 | 0 |
| 2015/06/11 | R186 | 05/11/2015 | 8.22 | Put | Bond Future | 3,976.3200 | | 3.9763 | 3,788.9300 | 3.7889 | (4.713) | 0 | 0 | 1,090 |
| 2015/06/11 | R186 | 04/02/2016 | 7.50 | Call | Bond Future | 794.1900 | | 0.7942 | 845.8100 | 0.8458 | 6.500 | 0 | 0 | 0 |
| 2015/06/11 | R186 | 04/02/2016 | | | Bond Future | 8.5321 | | 115.1712 | 8.4923 | 115.4760 | (0.467) | 0.0000 | 0.0000 | 5,512 |
| 2015/06/11 | R186 | 04/02/2016 | 7.51 | Call | Bond Future | 808.6100 | | 0.8086 | 860.9600 | 0.8610 | 6.474 | 0 | 0 | 0 |
| 2015/06/11 | R186 | 04/02/2016 | 7.50 | Put | Bond Future | 9,062.3900 | | 9.0624 | 8,809.2700 | 8.8093 | (2.793) | 0 | 0 | 0 |
| 2015/06/11 | R186 | 04/02/2016 | 7.49 | Call | Bond Future | 780.7000 | | 0.7807 | 831.6000 | 0.8316 | 6.520 | 0 | 0 | 0 |
| 2015/06/11 | R186 | 04/02/2016 | 7.49 | Put | Bond Future | 9,132.9200 | | 9.1329 | 8,879.0800 | 8.8791 | (2.779) | 0 | 0 | 0 |
| 2015/06/11 | R186 | 04/02/2016 | 7.51 | Put | Bond Future | 8,992.8700 | | 8.9929 | 8,740.4800 | 8.7405 | (2.807) | 0 | 0 | 0 |
| 2015/06/11 | R186 | 05/05/2016 | | | Bond Future | 8.5802 | | 117.2281 | 8.5391 | 117.5367 | (0.480) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | R186 | 05/05/2016 | 8.34 | Call | Bond Future | 3,312.4600 | | 3.3125 | 3,446.3400 | 3.4463 | 4.042 | 0 | 0 | 0 |
| 2015/06/11 | R186 | 05/05/2016 | 8.35 | Call | Bond Future | 3,345.9500 | | 3.3460 | 3,480.7200 | 3.4807 | 4.028 | 0 | 0 | 0 |
| 2015/06/11 | R186 | 05/05/2016 | 8.33 | Call | Bond Future | 3,279.6100 | | 3.2796 | 3,412.6000 | 3.4126 | 4.055 | 0 | 0 | 0 |
| 2015/06/11 | R186 | 05/05/2016 | 8.35 | Put | Bond Future | 5,086.9200 | | 5.0869 | 4,913.1300 | 4.9131 | (3.416) | 0 | 0 | 0 |
| 2015/06/11 | R186 | 05/05/2016 | 7.56 | Put | Bond Future | 9,318.0400 | | 9.3180 | 9,078.3400 | 9.0783 | (2.572) | 0 | 0 | 0 |
| 2015/06/11 | R186 | 05/05/2016 | 8.34 | Put | Bond Future | 5,129.8800 | | 5.1299 | 4,955.2000 | 4.9552 | (3.405) | 0 | 0 | 0 |
| 2015/06/11 | R186 | 05/05/2016 | 7.56 | Call | Bond Future | 1,320.0000 | | 1.3200 | 1,388.8600 | 1.3889 | 5.217 | 0 | 0 | 0 |
| 2015/06/11 | R186 | 05/05/2016 | 8.33 | Put | Bond Future | 5,173.5400 | | 5.1735 | 4,997.9700 | 4.9980 | (3.394) | 0 | 0 | 0 |
| 2015/06/11 | R197 | 06/08/2015 | 288.00 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R197 | 06/08/2015 | | | Bond Future | 286.6708 | | 286.6708 | 287.2784 | 287.2784 | 0.212 | 0.0000 | 0.0000 | 997 |
| 2015/06/11 | R197 | 06/08/2015 | 288.01 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R197 | 06/08/2015 | 287.99 | Put | Bond Future | 1,319.2400 | | 1.3192 | 711.6200 | 0.7116 | (46.058) | 0 | 0 | 0 |
| 2015/06/11 | R197 | 06/08/2015 | 288.01 | Put | Bond Future | 1,339.2400 | | 1.3392 | 731.6200 | 0.7316 | (45.371) | 0 | 0 | 0 |
| 2015/06/11 | R197 | 06/08/2015 | 288.00 | Put | Bond Future | 1,329.2400 | | 1.3292 | 721.6200 | 0.7216 | (45.712) | 0 | 0 | 0 |
| 2015/06/11 | R197 | 06/08/2015 | 287.99 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R197 | 05/11/2015 | 295.00 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R197 | 05/11/2015 | | | Bond Future | 291.2791 | | 291.2791 | 291.8906 | 291.8906 | 0.210 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest | |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|--------|
| 2015/06/11 | R197 | 05/11/2015 | 294.99 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 | |
| 2015/06/11 | R197 | 05/11/2015 | 295.01 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 | |
| 2015/06/11 | R197 | 05/11/2015 | 294.99 | Put | Bond Future | | 3,710.9400 | 3.7109 | 3,099.4500 | 3.0994 | (16.478) | 0 | 0 | 0 |
| 2015/06/11 | R197 | 05/11/2015 | 295.01 | Put | Bond Future | | 3,730.9400 | 3.7309 | 3,119.4500 | 3.1194 | (16.390) | 0 | 0 | 0 |
| 2015/06/11 | R197 | 05/11/2015 | 295.00 | Put | Bond Future | | 3,720.9400 | 3.7209 | 3,109.4500 | 3.1094 | (16.434) | 0 | 0 | 0 |
| 2015/06/11 | R202 | 06/08/2015 | | | Bond Future | | 234.6824 | 234.6824 | 234.8499 | 234.8499 | 0.071 | 0.0000 | 0.0000 | 53,356 |
| 2015/06/11 | R202 | 06/08/2015 | 239.99 | Put | Bond Future | | 5,307.5800 | 5.3076 | 5,140.1300 | 5.1401 | (3.155) | 0 | 0 | 0 |
| 2015/06/11 | R202 | 06/08/2015 | 240.00 | Put | Bond Future | | 5,317.5800 | 5.3176 | 5,150.1300 | 5.1501 | (3.149) | 0 | 0 | 0 |
| 2015/06/11 | R202 | 06/08/2015 | 240.01 | Put | Bond Future | | 5,327.5800 | 5.3276 | 5,160.1300 | 5.1601 | (3.143) | 0 | 0 | 0 |
| 2015/06/11 | R202 | 06/08/2015 | 240.01 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R202 | 06/08/2015 | 239.99 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R202 | 06/08/2015 | 240.00 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R202 | 05/11/2015 | | | Bond Future | | 238.4549 | 238.4549 | 238.6204 | 238.6204 | 0.069 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | R202 | 05/11/2015 | 245.99 | Put | Bond Future | | 7,535.0700 | 7.5351 | 7,369.5500 | 7.3696 | (2.197) | 0 | 0 | 0 |
| 2015/06/11 | R202 | 05/11/2015 | 246.01 | Put | Bond Future | | 7,555.0700 | 7.5551 | 7,389.5500 | 7.3896 | (2.191) | 0 | 0 | 0 |
| 2015/06/11 | R202 | 05/11/2015 | 246.00 | Put | Bond Future | | 7,545.0700 | 7.5451 | 7,379.5500 | 7.3796 | (2.194) | 0 | 0 | 0 |
| 2015/06/11 | R202 | 05/11/2015 | 245.99 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R202 | 05/11/2015 | 246.00 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R202 | 05/11/2015 | 246.01 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R203 | 06/08/2015 | 6.74 | Call | Bond Future | | 52.2000 | 0.0522 | 57.2000 | 0.0572 | 9.579 | 0 | 0 | 0 |
| 2015/06/11 | R203 | 06/08/2015 | 6.75 | Put | Bond Future | | 1,236.8300 | 1.2368 | 1,184.3200 | 1.1843 | (4.246) | 0 | 0 | 0 |
| 2015/06/11 | R203 | 06/08/2015 | 7.84 | Call | Bond Future | | 1,025.9900 | 1.0260 | 1,071.3700 | 1.0714 | 4.423 | 0 | 0 | 0 |
| 2015/06/11 | R203 | 06/08/2015 | | | Bond Future | | 7.3583 | 105.0520 | 7.3284 | 105.1097 | (0.406) | 0.0000 | 0.0000 | 17,787 |
| 2015/06/11 | R203 | 06/08/2015 | 6.75 | Call | Bond Future | | 54.4500 | 0.0545 | 59.6500 | 0.0596 | 9.550 | 0 | 0 | 0 |
| 2015/06/11 | R203 | 06/08/2015 | 6.76 | Call | Bond Future | | 56.7900 | 0.0568 | 62.1800 | 0.0622 | 9.491 | 0 | 0 | 0 |
| 2015/06/11 | R203 | 06/08/2015 | 6.74 | Put | Bond Future | | 1,254.1700 | 1.2542 | 1,201.4600 | 1.2015 | (4.203) | 0 | 0 | 0 |
| 2015/06/11 | R203 | 06/08/2015 | 7.84 | Put | Bond Future | | 102.0200 | 0.1020 | 89.6900 | 0.0897 | (12.086) | 0 | 0 | 5,000 |
| 2015/06/11 | R203 | 06/08/2015 | 6.76 | Put | Bond Future | | 1,219.5900 | 1.2196 | 1,167.2700 | 1.1673 | (4.290) | 0 | 0 | 0 |
| 2015/06/11 | R203 | 05/11/2015 | 5.99 | Call | Bond Future | | 13.7200 | 0.0137 | 15.0400 | 0.0150 | 9.621 | 0 | 0 | 0 |
| 2015/06/11 | R203 | 05/11/2015 | 6.00 | Put | Bond Future | | 2,572.5000 | 2.5725 | 2,517.3300 | 2.5173 | (2.145) | 0 | 0 | 0 |
| 2015/06/11 | R203 | 05/11/2015 | | | Bond Future | | 7.4701 | 102.5753 | 7.4371 | 102.6318 | (0.442) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | R203 | 05/11/2015 | 6.00 | Call | Bond Future | | 14.1900 | 0.0142 | 15.5500 | 0.0155 | 9.584 | 0 | 0 | 0 |
| 2015/06/11 | R203 | 05/11/2015 | 6.01 | Call | Bond Future | | 14.6800 | 0.0147 | 16.0900 | 0.0161 | 9.605 | 0 | 0 | 0 |
| 2015/06/11 | R203 | 05/11/2015 | 5.99 | Put | Bond Future | | 2,589.7200 | 2.5897 | 2,534.5100 | 2.5345 | (2.132) | 0 | 0 | 0 |
| 2015/06/11 | R203 | 05/11/2015 | 6.01 | Put | Bond Future | | 2,555.3000 | 2.5553 | 2,500.1800 | 2.5002 | (2.157) | 0 | 0 | 0 |
| 2015/06/11 | R203 | 04/02/2016 | 7.26 | Put | Bond Future | | 798.0700 | 0.7981 | 762.0100 | 0.7620 | (4.518) | 0 | 0 | 0 |
| 2015/06/11 | R203 | 04/02/2016 | 7.25 | Put | Bond Future | | 807.3400 | 0.8073 | 771.0500 | 0.7711 | (4.495) | 0 | 0 | 0 |
| 2015/06/11 | R203 | 04/02/2016 | | | Bond Future | | 7.5714 | 104.3223 | 7.5338 | 104.3783 | (0.496) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | R203 | 04/02/2016 | 7.26 | Call | Bond Future | | 333.0400 | 0.3330 | 352.9100 | 0.3529 | 5.966 | 0 | 0 | 0 |
| 2015/06/11 | R203 | 04/02/2016 | 7.24 | Call | Bond Future | | 321.6900 | 0.3217 | 341.0900 | 0.3411 | 6.031 | 0 | 0 | 0 |
| 2015/06/11 | R203 | 04/02/2016 | 7.25 | Call | Bond Future | | 327.3300 | 0.3273 | 346.9700 | 0.3470 | 6.000 | 0 | 0 | 0 |
| 2015/06/11 | R203 | 04/02/2016 | 7.24 | Put | Bond Future | | 816.6900 | 0.8167 | 780.1600 | 0.7802 | (4.473) | 0 | 0 | 0 |
| 2015/06/11 | R204 | 06/08/2015 | 7.74 | Call | Bond Future | | 690.5900 | 0.6906 | 706.8600 | 0.7069 | 2.356 | 0 | 0 | 0 |
| 2015/06/11 | R204 | 06/08/2015 | 7.75 | Put | Bond Future | | 491.6300 | 0.4916 | 469.7900 | 0.4698 | (4.442) | 0 | 0 | 0 |
| 2015/06/11 | R204 | 06/08/2015 | | | Bond Future | | 7.6764 | 102.0635 | 7.6633 | 102.1019 | (0.171) | 0.0000 | 0.0000 | 21,429 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/06/11 | R204 | 06/08/2015 | 8.41 | Call | Bond Future | 2,180.3400 | 2.1803 | 2,213.6800 | 2.2137 | 1.529 | 0 | 0 | 0 |
| 2015/06/11 | R204 | 06/08/2015 | 7.74 | Put | Bond Future | 504.4400 | 0.5044 | 482.2900 | 0.4823 | (4.391) | 0 | 0 | 0 |
| 2015/06/11 | R204 | 06/08/2015 | 7.76 | Put | Bond Future | 479.0500 | 0.4791 | 457.5200 | 0.4575 | (4.494) | 0 | 0 | 0 |
| 2015/06/11 | R204 | 06/08/2015 | 8.41 | Put | Bond Future | 58.6500 | 0.0587 | 53.5700 | 0.0536 | (8.662) | 0 | 0 | 699 |
| 2015/06/11 | R204 | 06/08/2015 | 7.75 | Call | Bond Future | 707.0100 | 0.7070 | 723.5900 | 0.7236 | 2.345 | 0 | 0 | 0 |
| 2015/06/11 | R204 | 06/08/2015 | 7.76 | Call | Bond Future | 723.6500 | 0.7236 | 740.5400 | 0.7405 | 2.334 | 0 | 0 | 0 |
| 2015/06/11 | R204 | 05/11/2015 | | | Bond Future | 7.7742 | 103.7041 | 7.7607 | 103.7411 | (0.174) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | R204 | 05/11/2015 | 6.25 | Call | Bond Future | 25.5200 | 0.0255 | 26.1300 | 0.0261 | 2.390 | 0 | 0 | 0 |
| 2015/06/11 | R204 | 05/11/2015 | 6.24 | Put | Bond Future | 4,322.8700 | 4.3229 | 4,286.4400 | 4.2864 | (0.843) | 0 | 0 | 0 |
| 2015/06/11 | R204 | 05/11/2015 | 6.26 | Put | Bond Future | 4,267.0400 | 4.2670 | 4,230.6500 | 4.2306 | (0.853) | 0 | 0 | 0 |
| 2015/06/11 | R204 | 05/11/2015 | 6.25 | Put | Bond Future | 4,294.9400 | 4.2949 | 4,258.5300 | 4.2585 | (0.848) | 0 | 0 | 0 |
| 2015/06/11 | R204 | 05/11/2015 | 6.26 | Call | Bond Future | 26.3600 | 0.0264 | 26.9900 | 0.0270 | 2.390 | 0 | 0 | 0 |
| 2015/06/11 | R204 | 05/11/2015 | 6.24 | Call | Bond Future | 24.7100 | 0.0247 | 25.3000 | 0.0253 | 2.388 | 0 | 0 | 0 |
| 2015/06/11 | R204 | 04/02/2016 | 7.50 | Call | Bond Future | 599.8500 | 0.5998 | 611.0400 | 0.6110 | 1.865 | 0 | 0 | 0 |
| 2015/06/11 | R204 | 04/02/2016 | | | Bond Future | 7.8591 | 101.4327 | 7.8448 | 101.4689 | (0.182) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | R204 | 04/02/2016 | 7.51 | Call | Bond Future | 609.5100 | 0.6095 | 620.8300 | 0.6208 | 1.857 | 0 | 0 | 0 |
| 2015/06/11 | R204 | 04/02/2016 | 7.49 | Put | Bond Future | 1,528.9500 | 1.5290 | 1,503.9000 | 1.5039 | (1.638) | 0 | 0 | 0 |
| 2015/06/11 | R204 | 04/02/2016 | 7.51 | Put | Bond Future | 1,496.7500 | 1.4968 | 1,471.9600 | 1.4720 | (1.656) | 0 | 0 | 0 |
| 2015/06/11 | R204 | 04/02/2016 | 7.49 | Call | Bond Future | 590.5900 | 0.5906 | 601.6500 | 0.6016 | 1.873 | 0 | 0 | 0 |
| 2015/06/11 | R204 | 04/02/2016 | 7.50 | Put | Bond Future | 1,512.6500 | 1.5126 | 1,487.7300 | 1.4877 | (1.647) | 0 | 0 | 0 |
| 2015/06/11 | R207 | 06/08/2015 | 7.76 | Call | Bond Future | 494.5700 | 0.4946 | 528.6600 | 0.5287 | 6.893 | 0 | 0 | 0 |
| 2015/06/11 | R207 | 06/08/2015 | | | Bond Future | 7.9221 | 98.0751 | 7.8935 | 98.1785 | (0.361) | 0.0000 | 0.0000 | 38,359 |
| 2015/06/11 | R207 | 06/08/2015 | 7.74 | Call | Bond Future | 467.2600 | 0.4673 | 499.8900 | 0.4999 | 6.983 | 0 | 0 | 0 |
| 2015/06/11 | R207 | 06/08/2015 | 7.75 | Call | Bond Future | 480.7900 | 0.4808 | 514.1400 | 0.5141 | 6.937 | 0 | 0 | 0 |
| 2015/06/11 | R207 | 06/08/2015 | 7.46 | Call | Bond Future | 187.5500 | 0.1875 | 202.9900 | 0.2030 | 8.232 | 0 | 0 | 70 |
| 2015/06/11 | R207 | 06/08/2015 | 7.74 | Put | Bond Future | 1,128.5500 | 1.1286 | 1,057.7700 | 1.0578 | (6.272) | 0 | 0 | 0 |
| 2015/06/11 | R207 | 06/08/2015 | 7.46 | Put | Bond Future | 1,876.4900 | 1.8765 | 1,788.5200 | 1.7885 | (4.688) | 0 | 0 | 0 |
| 2015/06/11 | R207 | 06/08/2015 | 7.76 | Put | Bond Future | 1,082.9500 | 1.0830 | 1,013.6300 | 1.0136 | (6.401) | 0 | 0 | 0 |
| 2015/06/11 | R207 | 06/08/2015 | 7.75 | Put | Bond Future | 1,105.6100 | 1.1056 | 1,035.5500 | 1.0356 | (6.337) | 0 | 0 | 0 |
| 2015/06/11 | R207 | 05/11/2015 | 7.76 | Call | Bond Future | 790.2800 | 0.7903 | 827.3200 | 0.8273 | 4.687 | 0 | 0 | 0 |
| 2015/06/11 | R207 | 05/11/2015 | | | Bond Future | 8.0104 | 99.6522 | 7.9804 | 99.7553 | (0.374) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | R207 | 05/11/2015 | 7.74 | Call | Bond Future | 763.2900 | 0.7633 | 799.4200 | 0.7994 | 4.733 | 0 | 0 | 0 |
| 2015/06/11 | R207 | 05/11/2015 | 7.50 | Call | Bond Future | 486.1800 | 0.4862 | 511.9600 | 0.5120 | 5.303 | 0 | 0 | 19 |
| 2015/06/11 | R207 | 05/11/2015 | 7.75 | Call | Bond Future | 776.7100 | 0.7767 | 813.2900 | 0.8133 | 4.710 | 0 | 0 | 0 |
| 2015/06/11 | R207 | 05/11/2015 | 7.43 | Call | Bond Future | 420.9300 | 0.4209 | 443.9700 | 0.4440 | 5.474 | 0 | 0 | 53 |
| 2015/06/11 | R207 | 05/11/2015 | 7.74 | Put | Bond Future | 1,698.3400 | 1.6983 | 1,631.3900 | 1.6314 | (3.942) | 0 | 0 | 0 |
| 2015/06/11 | R207 | 05/11/2015 | 7.76 | Put | Bond Future | 1,655.7900 | 1.6558 | 1,589.7500 | 1.5897 | (3.988) | 0 | 0 | 0 |
| 2015/06/11 | R207 | 05/11/2015 | 7.43 | Put | Bond Future | 2,441.5600 | 2.4416 | 2,361.5200 | 2.3615 | (3.278) | 0 | 0 | 0 |
| 2015/06/11 | R207 | 05/11/2015 | 7.75 | Put | Bond Future | 1,676.9800 | 1.6770 | 1,610.4800 | 1.6105 | (3.965) | 0 | 0 | 0 |
| 2015/06/11 | R207 | 05/11/2015 | 7.50 | Put | Bond Future | 2,260.4100 | 2.2604 | 2,183.1100 | 2.1831 | (3.420) | 0 | 0 | 0 |
| 2015/06/11 | R207 | 04/02/2016 | 7.49 | Put | Bond Future | 2,550.4000 | 2.5504 | 2,474.4700 | 2.4745 | (2.977) | 0 | 0 | 0 |
| 2015/06/11 | R207 | 04/02/2016 | 7.27 | Put | Bond Future | 3,104.9000 | 3.1049 | 3,021.9500 | 3.0219 | (2.672) | 0 | 0 | 0 |
| 2015/06/11 | R207 | 04/02/2016 | | | Bond Future | 8.0903 | 97.7072 | 8.0586 | 97.8105 | (0.392) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | R207 | 04/02/2016 | 7.51 | Put | Bond Future | 2,503.1100 | 2.5031 | 2,427.8700 | 2.4279 | (3.006) | 0 | 0 | 0 |
| 2015/06/11 | R207 | 04/02/2016 | 7.27 | Call | Bond Future | 389.0800 | 0.3891 | 409.4300 | 0.4094 | 5.230 | 0 | 0 | 43 |
| 2015/06/11 | R207 | 04/02/2016 | 7.50 | Call | Bond Future | 581.5300 | 0.5815 | 609.2400 | 0.6092 | 4.765 | 0 | 0 | 19 |
| 2015/06/11 | R207 | 04/02/2016 | 7.51 | Call | Bond Future | 591.2900 | 0.5913 | 619.3500 | 0.6194 | 4.746 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/11 | R207 | 04/02/2016 | 7.49 | Call | Bond Future | 571.8800 | 0.5719 | 599.2500 | 0.5992 | 4.786 | 0 | 0 | 0 |
| 2015/06/11 | R207 | 04/02/2016 | 7.50 | Put | Bond Future | 2,526.6900 | 2.5267 | 2,451.1000 | 2.4511 | (2.992) | 0 | 0 | 0 |
| 2015/06/11 | R207 | 05/05/2016 | 7.86 | Put | Bond Future | 2,119.2900 | 2.1193 | 2,056.9800 | 2.0570 | (2.940) | 0 | 0 | 0 |
| 2015/06/11 | R207 | 05/05/2016 | | | Bond Future | 8.1591 | 99.4523 | 8.1253 | 99.5561 | (0.414) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | R207 | 05/05/2016 | 7.85 | Put | Bond Future | 2,137.1900 | 2.1372 | 2,074.5800 | 2.0746 | (2.930) | 0 | 0 | 0 |
| 2015/06/11 | R207 | 05/05/2016 | 7.56 | Put | Bond Future | 2,700.5800 | 2.7006 | 2,629.1800 | 2.6292 | (2.644) | 0 | 0 | 0 |
| 2015/06/11 | R207 | 05/05/2016 | 7.84 | Put | Bond Future | 2,155.2000 | 2.1552 | 2,092.2800 | 2.0923 | (2.919) | 0 | 0 | 0 |
| 2015/06/11 | R207 | 05/05/2016 | 7.56 | Call | Bond Future | 838.2200 | 0.8382 | 870.5700 | 0.8706 | 3.859 | 0 | 0 | 43 |
| 2015/06/11 | R207 | 05/05/2016 | 7.85 | Call | Bond Future | 1,181.7700 | 1.1818 | 1,222.9100 | 1.2229 | 3.481 | 0 | 0 | 0 |
| 2015/06/11 | R207 | 05/05/2016 | 7.86 | Call | Bond Future | 1,194.9600 | 1.1950 | 1,236.4000 | 1.2364 | 3.468 | 0 | 0 | 0 |
| 2015/06/11 | R207 | 05/05/2016 | 7.84 | Call | Bond Future | 1,168.6700 | 1.1687 | 1,209.5000 | 1.2095 | 3.494 | 0 | 0 | 0 |
| 2015/06/11 | R208 | 06/08/2015 | | | Bond Future | 8.0473 | 96.6731 | 8.0194 | 96.7933 | (0.347) | 8.0610 | 8.0570 | 37,640 |
| 2015/06/11 | R208 | 06/08/2015 | 8.00 | Call | Bond Future | 810.9800 | 0.8110 | 860.6200 | 0.8606 | 6.121 | 0 | 0 | 0 |
| 2015/06/11 | R208 | 06/08/2015 | 8.01 | Call | Bond Future | 831.2700 | 0.8313 | 881.8100 | 0.8818 | 6.080 | 0 | 0 | 0 |
| 2015/06/11 | R208 | 06/08/2015 | 8.85 | Call | Bond Future | 3,456.0000 | 3.4560 | 3,565.1100 | 3.5651 | 3.157 | 0 | 0 | 0 |
| 2015/06/11 | R208 | 06/08/2015 | 7.99 | Call | Bond Future | 791.0100 | 0.7910 | 839.7400 | 0.8397 | 6.160 | 0 | 0 | 0 |
| 2015/06/11 | R208 | 06/08/2015 | 8.01 | Put | Bond Future | 992.0300 | 0.9920 | 922.3700 | 0.9224 | (7.022) | 0 | 0 | 0 |
| 2015/06/11 | R208 | 06/08/2015 | 8.00 | Put | Bond Future | 1,014.8500 | 1.0148 | 944.2900 | 0.9443 | (6.953) | 0 | 0 | 0 |
| 2015/06/11 | R208 | 06/08/2015 | 7.99 | Put | Bond Future | 1,038.0300 | 1.0380 | 966.5600 | 0.9666 | (6.885) | 0 | 0 | 0 |
| 2015/06/11 | R208 | 06/08/2015 | 8.85 | Put | Bond Future | 78.7500 | 0.0788 | 67.6600 | 0.0677 | (14.083) | 0 | 0 | 198 |
| 2015/06/11 | R208 | 05/11/2015 | | | Bond Future | 8.1279 | 94.8279 | 8.0989 | 94.9481 | (0.357) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | R208 | 05/11/2015 | 8.48 | Call | Bond Future | 2,291.0200 | 2.2910 | 2,366.6700 | 2.3667 | 3.302 | 0 | 0 | 0 |
| 2015/06/11 | R208 | 05/11/2015 | 7.74 | Put | Bond Future | 2,387.6100 | 2.3876 | 2,303.6800 | 2.3037 | (3.515) | 0 | 0 | 0 |
| 2015/06/11 | R208 | 05/11/2015 | 7.75 | Call | Bond Future | 779.4900 | 0.7795 | 816.2600 | 0.8163 | 4.717 | 0 | 0 | 0 |
| 2015/06/11 | R208 | 05/11/2015 | 7.76 | Call | Bond Future | 793.8900 | 0.7939 | 831.1600 | 0.8312 | 4.695 | 0 | 0 | 0 |
| 2015/06/11 | R208 | 05/11/2015 | 8.48 | Put | Bond Future | 847.2500 | 0.8472 | 802.7000 | 0.8027 | (5.258) | 0 | 0 | 2,200 |
| 2015/06/11 | R208 | 05/11/2015 | 7.74 | Call | Bond Future | 765.4800 | 0.7655 | 801.7500 | 0.8017 | 4.738 | 0 | 0 | 0 |
| 2015/06/11 | R208 | 05/11/2015 | 7.76 | Put | Bond Future | 2,331.5600 | 2.3316 | 2,248.6300 | 2.2486 | (3.557) | 0 | 0 | 0 |
| 2015/06/11 | R208 | 05/11/2015 | 7.75 | Put | Bond Future | 2,359.3800 | 2.3594 | 2,275.9500 | 2.2759 | (3.536) | 0 | 0 | 0 |
| 2015/06/11 | R208 | 04/02/2016 | | | Bond Future | 8.1987 | 96.4430 | 8.1683 | 96.5638 | (0.370) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | R208 | 04/02/2016 | 7.74 | Put | Bond Future | 2,816.6400 | 2.8166 | 2,734.6600 | 2.7347 | (2.911) | 0 | 0 | 0 |
| 2015/06/11 | R208 | 04/02/2016 | 7.76 | Put | Bond Future | 2,763.3900 | 2.7634 | 2,682.2300 | 2.6822 | (2.937) | 0 | 0 | 0 |
| 2015/06/11 | R208 | 04/02/2016 | 7.75 | Put | Bond Future | 2,789.9300 | 2.7899 | 2,708.3600 | 2.7084 | (2.924) | 0 | 0 | 0 |
| 2015/06/11 | R208 | 04/02/2016 | 7.76 | Call | Bond Future | 999.3300 | 0.9993 | 1,039.0200 | 1.0390 | 3.972 | 0 | 0 | 0 |
| 2015/06/11 | R208 | 04/02/2016 | 7.74 | Call | Bond Future | 971.2100 | 0.9712 | 1,010.0800 | 1.0101 | 4.002 | 0 | 0 | 0 |
| 2015/06/11 | R208 | 04/02/2016 | 7.75 | Call | Bond Future | 985.2000 | 0.9852 | 1,024.4800 | 1.0245 | 3.987 | 0 | 0 | 0 |
| 2015/06/11 | R209 | 06/08/2015 | 8.99 | Put | Bond Future | 1,506.9800 | 1.5070 | 1,372.0400 | 1.3720 | (8.954) | 0 | 0 | 0 |
| 2015/06/11 | R209 | 06/08/2015 | | | Bond Future | 8.9173 | 77.3071 | 8.8802 | 77.5870 | (0.415) | 0.0000 | 0.0000 | 29,108 |
| 2015/06/11 | R209 | 06/08/2015 | 9.01 | Put | Bond Future | 1,440.8100 | 1.4408 | 1,309.6600 | 1.3097 | (9.103) | 0 | 0 | 0 |
| 2015/06/11 | R209 | 06/08/2015 | 9.90 | Call | Bond Future | 7,001.9200 | 7.0019 | 7,262.1200 | 7.2621 | 3.716 | 0 | 0 | 0 |
| 2015/06/11 | R209 | 06/08/2015 | 9.00 | Call | Bond Future | 2,093.0500 | 2.0931 | 2,239.9700 | 2.2400 | 7.019 | 0 | 0 | 0 |
| 2015/06/11 | R209 | 06/08/2015 | 9.01 | Call | Bond Future | 2,134.8600 | 2.1349 | 2,283.6700 | 2.2837 | 6.970 | 0 | 0 | 0 |
| 2015/06/11 | R209 | 06/08/2015 | 8.99 | Call | Bond Future | 2,052.1600 | 2.0522 | 2,197.1800 | 2.1972 | 7.067 | 0 | 0 | 0 |
| 2015/06/11 | R209 | 06/08/2015 | 9.00 | Put | Bond Future | 1,473.3800 | 1.4734 | 1,340.3400 | 1.3403 | (9.030) | 0 | 0 | 0 |
| 2015/06/11 | R209 | 06/08/2015 | 9.90 | Put | Bond Future | 120.1800 | 0.1202 | 100.4200 | 0.1004 | (16.442) | 0 | 0 | 2,914 |
| 2015/06/11 | R209 | 05/11/2015 | 9.25 | Call | Bond Future | 4,012.0900 | 4.0121 | 4,182.4600 | 4.1825 | 4.246 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/06/11 | R209 | 05/11/2015 | 7.99 | Put | Bond Future | 8,455.9200 | 8.4559 | 8,211.7700 | 8.2118 | (2.887) | 0 | 0 | 0 |
| 2015/06/11 | R209 | 05/11/2015 | | | Bond Future | 8.9741 | 75.4023 | 8.9363 | 75.6853 | (0.422) | 0.0000 | 0.0000 | 15 |
| 2015/06/11 | R209 | 05/11/2015 | 8.01 | Put | Bond Future | 8,306.5700 | 8.3066 | 8,063.8600 | 8.0639 | (2.922) | 0 | 0 | 0 |
| 2015/06/11 | R209 | 05/11/2015 | 9.25 | Put | Bond Future | 1,997.6600 | 1.9977 | 1,885.1200 | 1.8851 | (5.634) | 0 | 0 | 900 |
| 2015/06/11 | R209 | 05/11/2015 | 7.99 | Call | Bond Future | 537.3400 | 0.5373 | 576.1000 | 0.5761 | 7.213 | 0 | 0 | 0 |
| 2015/06/11 | R209 | 05/11/2015 | 8.00 | Put | Bond Future | 8,380.7900 | 8.3808 | 8,137.3500 | 8.1374 | (2.905) | 0 | 0 | 0 |
| 2015/06/11 | R209 | 05/11/2015 | 8.00 | Call | Bond Future | 548.8800 | 0.5489 | 588.3500 | 0.5884 | 7.191 | 0 | 0 | 0 |
| 2015/06/11 | R209 | 05/11/2015 | 8.01 | Call | Bond Future | 561.1900 | 0.5612 | 601.3900 | 0.6014 | 7.163 | 0 | 0 | 0 |
| 2015/06/11 | R209 | 04/02/2016 | 8.75 | Put | Bond Future | 4,881.6500 | 4.8817 | 4,714.1600 | 4.7142 | (3.431) | 0 | 0 | 0 |
| 2015/06/11 | R209 | 04/02/2016 | 8.74 | Call | Bond Future | 2,776.1800 | 2.7762 | 2,894.4100 | 2.8944 | 4.259 | 0 | 0 | 0 |
| 2015/06/11 | R209 | 04/02/2016 | | | Bond Future | 9.0253 | 76.6868 | 8.9866 | 76.9734 | (0.429) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | R209 | 04/02/2016 | 8.75 | Call | Bond Future | 2,807.2600 | 2.8073 | 2,926.4000 | 2.9264 | 4.244 | 0 | 0 | 0 |
| 2015/06/11 | R209 | 04/02/2016 | 8.76 | Call | Bond Future | 2,838.5400 | 2.8385 | 2,958.5900 | 2.9586 | 4.229 | 0 | 0 | 0 |
| 2015/06/11 | R209 | 04/02/2016 | 8.74 | Put | Bond Future | 4,927.5500 | 4.9275 | 4,759.1500 | 4.7592 | (3.418) | 0 | 0 | 0 |
| 2015/06/11 | R209 | 04/02/2016 | 8.76 | Put | Bond Future | 4,836.0600 | 4.8361 | 4,669.4800 | 4.6695 | (3.445) | 0 | 0 | 0 |
| 2015/06/11 | R210 | 06/08/2015 | 179.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R210 | 06/08/2015 | | | Bond Future | 177.5126 | 177.5126 | 177.8324 | 177.8324 | 0.180 | 0.0000 | 0.0000 | 1,227 |
| 2015/06/11 | R210 | 06/08/2015 | 178.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R210 | 06/08/2015 | 179.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R210 | 06/08/2015 | 178.99 | Put | Bond Future | 1,477.3800 | 1.4774 | 1,157.5900 | 1.1576 | (21.646) | 0 | 0 | 0 |
| 2015/06/11 | R210 | 06/08/2015 | 179.01 | Put | Bond Future | 1,497.3800 | 1.4974 | 1,177.5900 | 1.1776 | (21.357) | 0 | 0 | 0 |
| 2015/06/11 | R210 | 06/08/2015 | 179.00 | Put | Bond Future | 1,487.3800 | 1.4874 | 1,167.5900 | 1.1676 | (21.500) | 0 | 0 | 0 |
| 2015/06/11 | R210 | 05/11/2015 | | | Bond Future | 178.2345 | 178.2345 | 178.5560 | 178.5560 | 0.180 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | R210 | 05/11/2015 | 182.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R210 | 05/11/2015 | 181.99 | Put | Bond Future | 3,755.5300 | 3.7555 | 3,433.9800 | 3.4340 | (8.562) | 0 | 0 | 0 |
| 2015/06/11 | R210 | 05/11/2015 | 182.01 | Put | Bond Future | 3,775.5300 | 3.7755 | 3,453.9800 | 3.4540 | (8.517) | 0 | 0 | 0 |
| 2015/06/11 | R210 | 05/11/2015 | 182.00 | Put | Bond Future | 3,765.5300 | 3.7655 | 3,443.9800 | 3.4440 | (8.539) | 0 | 0 | 0 |
| 2015/06/11 | R210 | 05/11/2015 | 182.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R210 | 05/11/2015 | 181.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R211 | 06/08/2015 | | | Bond Future | 133.6287 | 133.6287 | 133.7161 | 133.7161 | 0.065 | 0.0000 | 0.0000 | 1,120 |
| 2015/06/11 | R211 | 06/08/2015 | 134.99 | Put | Bond Future | 1,361.3200 | 1.3613 | 1,273.8500 | 1.2739 | (6.425) | 0 | 0 | 0 |
| 2015/06/11 | R211 | 06/08/2015 | 135.01 | Put | Bond Future | 1,381.3200 | 1.3813 | 1,293.8500 | 1.2938 | (6.332) | 0 | 0 | 0 |
| 2015/06/11 | R211 | 06/08/2015 | 134.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R211 | 06/08/2015 | 135.00 | Put | Bond Future | 1,371.3200 | 1.3713 | 1,283.8500 | 1.2838 | (6.379) | 0 | 0 | 0 |
| 2015/06/11 | R211 | 06/08/2015 | 135.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R211 | 06/08/2015 | 135.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R211 | 05/11/2015 | 134.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R211 | 05/11/2015 | | | Bond Future | 135.7772 | 135.7772 | 135.8633 | 135.8633 | 0.063 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | R211 | 05/11/2015 | 135.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R211 | 05/11/2015 | 134.99 | Call | Bond Future | 787.1700 | 0.7872 | 873.3500 | 0.8733 | 10.948 | 0 | 0 | 0 |
| 2015/06/11 | R211 | 05/11/2015 | 135.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R211 | 05/11/2015 | 135.00 | Call | Bond Future | 777.1700 | 0.7772 | 863.3500 | 0.8633 | 11.089 | 0 | 0 | 0 |
| 2015/06/11 | R211 | 05/11/2015 | 135.01 | Call | Bond Future | 767.1700 | 0.7672 | 853.3500 | 0.8533 | 11.233 | 0 | 0 | 0 |
| 2015/06/11 | R212 | 06/08/2015 | 141.01 | Put | Bond Future | 3,281.1000 | 3.2811 | 2,719.8600 | 2.7199 | (17.105) | 0 | 0 | 0 |
| 2015/06/11 | R212 | 06/08/2015 | | | Bond Future | 137.7289 | 137.7289 | 138.2901 | 138.2901 | 0.407 | 0.0000 | 0.0000 | 1,109 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/11 | R212 | 06/08/2015 | 141.00 | Put | Bond Future | 3,271.1000 | 3.2711 | 2,709.8600 | 2.7099 | (17.158) | 0 | 0 | 0 |
| 2015/06/11 | R212 | 06/08/2015 | 140.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R212 | 06/08/2015 | 141.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R212 | 06/08/2015 | 141.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R212 | 06/08/2015 | 140.99 | Put | Bond Future | 3,261.1000 | 3.2611 | 2,699.8600 | 2.6999 | (17.210) | 0 | 0 | 0 |
| 2015/06/11 | R212 | 05/11/2015 | 145.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R212 | 05/11/2015 | | | Bond Future | 139.9433 | 139.9433 | 140.5108 | 140.5108 | 0.405 | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | R212 | 05/11/2015 | 146.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R212 | 05/11/2015 | 146.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R212 | 05/11/2015 | 145.99 | Put | Bond Future | 6,046.6500 | 6.0466 | 5,479.2100 | 5.4792 | (9.384) | 0 | 0 | 0 |
| 2015/06/11 | R212 | 05/11/2015 | 146.01 | Put | Bond Future | 6,066.6500 | 6.0666 | 5,499.2100 | 5.4992 | (9.353) | 0 | 0 | 0 |
| 2015/06/11 | R212 | 05/11/2015 | 146.00 | Put | Bond Future | 6,056.6500 | 6.0566 | 5,489.2100 | 5.4892 | (9.369) | 0 | 0 | 0 |
| 2015/06/11 | R213 | 06/08/2015 | | | Bond Future | 8.8261 | 87.8422 | 8.7889 | 88.1200 | (0.422) | 0.0000 | 0.0000 | 17,330 |
| 2015/06/11 | R213 | 06/08/2015 | 8.49 | Put | Bond Future | 3,296.4700 | 3.2965 | 3,087.8800 | 3.0879 | (6.328) | 0 | 0 | 0 |
| 2015/06/11 | R213 | 06/08/2015 | 8.51 | Put | Bond Future | 3,185.0000 | 3.1850 | 2,979.6300 | 2.9796 | (6.448) | 0 | 0 | 0 |
| 2015/06/11 | R213 | 06/08/2015 | 8.49 | Call | Bond Future | 740.7300 | 0.7407 | 809.9100 | 0.8099 | 9.339 | 0 | 0 | 0 |
| 2015/06/11 | R213 | 06/08/2015 | 8.50 | Put | Bond Future | 3,240.4700 | 3.2405 | 3,033.4800 | 3.0335 | (6.388) | 0 | 0 | 0 |
| 2015/06/11 | R213 | 06/08/2015 | 8.50 | Call | Bond Future | 762.3400 | 0.7623 | 833.1200 | 0.8331 | 9.285 | 0 | 0 | 0 |
| 2015/06/11 | R213 | 06/08/2015 | 8.51 | Call | Bond Future | 784.3800 | 0.7844 | 856.7800 | 0.8568 | 9.230 | 0 | 0 | 0 |
| 2015/06/11 | R213 | 05/11/2015 | 7.76 | Call | Bond Future | 374.7900 | 0.3748 | 403.6600 | 0.4037 | 7.703 | 0 | 0 | 0 |
| 2015/06/11 | R213 | 05/11/2015 | | | Bond Future | 8.8901 | 85.7108 | 8.8520 | 85.9912 | (0.429) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | R213 | 05/11/2015 | 7.74 | Call | Bond Future | 358.0400 | 0.3580 | 385.7900 | 0.3858 | 7.751 | 0 | 0 | 0 |
| 2015/06/11 | R213 | 05/11/2015 | 7.75 | Call | Bond Future | 366.3400 | 0.3663 | 394.6500 | 0.3947 | 7.728 | 0 | 0 | 0 |
| 2015/06/11 | R213 | 05/11/2015 | 7.74 | Put | Bond Future | 9,434.3000 | 9.4343 | 9,181.5800 | 9.1816 | (2.679) | 0 | 0 | 0 |
| 2015/06/11 | R213 | 05/11/2015 | 7.76 | Put | Bond Future | 9,281.8200 | 9.2818 | 9,030.2200 | 9.0302 | (2.711) | 0 | 0 | 0 |
| 2015/06/11 | R213 | 05/11/2015 | 7.75 | Put | Bond Future | 9,357.9300 | 9.3579 | 9,105.7700 | 9.1058 | (2.695) | 0 | 0 | 0 |
| 2015/06/11 | R213 | 04/02/2016 | | | Bond Future | 8.9499 | 87.1704 | 8.9108 | 87.4544 | (0.437) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | R213 | 04/02/2016 | 8.75 | Call | Bond Future | 2,936.3900 | 2.9364 | 3,060.2000 | 3.0602 | 4.216 | 0 | 0 | 0 |
| 2015/06/11 | R213 | 04/02/2016 | 8.74 | Put | Bond Future | 4,444.2500 | 4.4443 | 4,283.2200 | 4.2832 | (3.623) | 0 | 0 | 0 |
| 2015/06/11 | R213 | 04/02/2016 | 8.76 | Put | Bond Future | 4,359.7800 | 4.3598 | 4,200.5700 | 4.2006 | (3.652) | 0 | 0 | 0 |
| 2015/06/11 | R213 | 04/02/2016 | 8.75 | Put | Bond Future | 4,401.8700 | 4.4019 | 4,241.7500 | 4.2418 | (3.638) | 0 | 0 | 0 |
| 2015/06/11 | R213 | 04/02/2016 | 8.76 | Call | Bond Future | 2,968.4500 | 2.9685 | 3,093.1700 | 3.0932 | 4.202 | 0 | 0 | 0 |
| 2015/06/11 | R213 | 04/02/2016 | 8.74 | Call | Bond Future | 2,904.5300 | 2.9045 | 3,027.4300 | 3.0274 | 4.231 | 0 | 0 | 0 |
| 2015/06/11 | R214 | 06/08/2015 | 8.76 | Put | Bond Future | 2,812.3500 | 2.8124 | 2,591.9900 | 2.5920 | (7.835) | 0 | 0 | 0 |
| 2015/06/11 | R214 | 06/08/2015 | | | Bond Future | 8.9606 | 78.3718 | 8.9185 | 78.7073 | (0.469) | 0.0000 | 0.0000 | 20,696 |
| 2015/06/11 | R214 | 06/08/2015 | 8.75 | Put | Bond Future | 2,865.1700 | 2.8652 | 2,642.6600 | 2.6427 | (7.766) | 0 | 0 | 0 |
| 2015/06/11 | R214 | 06/08/2015 | 8.74 | Call | Bond Future | 1,131.3700 | 1.1314 | 1,242.2000 | 1.2422 | 9.796 | 0 | 0 | 0 |
| 2015/06/11 | R214 | 06/08/2015 | 8.75 | Call | Bond Future | 1,160.4400 | 1.1604 | 1,273.4100 | 1.2734 | 9.735 | 0 | 0 | 0 |
| 2015/06/11 | R214 | 06/08/2015 | 8.76 | Call | Bond Future | 1,190.0000 | 1.1900 | 1,305.1200 | 1.3051 | 9.674 | 0 | 0 | 0 |
| 2015/06/11 | R214 | 06/08/2015 | 8.74 | Put | Bond Future | 2,918.6100 | 2.9186 | 2,693.9600 | 2.6940 | (7.697) | 0 | 0 | 0 |
| 2015/06/11 | R214 | 05/11/2015 | | | Bond Future | 9.0169 | 76.3412 | 8.9739 | 76.6806 | (0.477) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | R214 | 05/11/2015 | 7.99 | Put | Bond Future | 9,359.4200 | 9.3594 | 9,064.0800 | 9.0641 | (3.156) | 0 | 0 | 0 |
| 2015/06/11 | R214 | 05/11/2015 | 8.00 | Put | Bond Future | 9,276.9600 | 9.2770 | 8,982.4300 | 8.9824 | (3.175) | 0 | 0 | 0 |
| 2015/06/11 | R214 | 05/11/2015 | 8.01 | Put | Bond Future | 9,195.4100 | 9.1954 | 8,901.7400 | 8.9017 | (3.194) | 0 | 0 | 0 |
| 2015/06/11 | R214 | 05/11/2015 | 7.99 | Call | Bond Future | 520.7600 | 0.5208 | 564.8100 | 0.5648 | 8.459 | 0 | 0 | 0 |
| 2015/06/11 | R214 | 05/11/2015 | 8.00 | Call | Bond Future | 532.2800 | 0.5323 | 577.1400 | 0.5771 | 8.428 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/11 | R214 | 05/11/2015 | 8.01 | Call | Bond Future | 544.5400 | 0.5445 | 590.2600 | 0.5903 | 8.396 | 0 | 0 | 0 |
| 2015/06/11 | R214 | 04/02/2016 | | | Bond Future | 9.0695 | 77.6414 | 9.0255 | 77.9853 | (0.485) | 0.0000 | 0.0000 | 4,320 |
| 2015/06/11 | R214 | 04/02/2016 | 7.99 | Put | Bond Future | 10,245.6800 | 10.2457 | 9,966.2900 | 9.9663 | (2.727) | 0 | 0 | 0 |
| 2015/06/11 | R214 | 04/02/2016 | 8.00 | Call | Bond Future | 1,028.7200 | 1.0287 | 1,094.0700 | 1.0941 | 6.353 | 0 | 0 | 0 |
| 2015/06/11 | R214 | 04/02/2016 | 8.01 | Call | Bond Future | 1,045.6900 | 1.0457 | 1,111.9000 | 1.1119 | 6.332 | 0 | 0 | 0 |
| 2015/06/11 | R214 | 04/02/2016 | 7.99 | Call | Bond Future | 1,012.9800 | 1.0130 | 1,077.5300 | 1.0775 | 6.372 | 0 | 0 | 0 |
| 2015/06/11 | R214 | 04/02/2016 | 8.01 | Put | Bond Future | 10,091.0600 | 10.0911 | 9,813.3300 | 9.8133 | (2.752) | 0 | 0 | 0 |
| 2015/06/11 | R214 | 04/02/2016 | 8.00 | Put | Bond Future | 10,167.6700 | 10.1677 | 9,889.0800 | 9.8891 | (2.740) | 0 | 0 | 0 |
| 2015/06/11 | R248 | 06/08/2015 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R248 | 06/08/2015 | | | Bond Future | 9.0370 | 100.9177 | 8.9846 | 101.4522 | (0.579) | 0.0000 | 0.0000 | 36,783 |
| 2015/06/11 | R248 | 06/08/2015 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R248 | 06/08/2015 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R248 | 06/08/2015 | 8.74 | Put | Bond Future | 3,104.1800 | 3.1042 | 2,569.7200 | 2.5697 | (17.217) | 0 | 0 | 0 |
| 2015/06/11 | R248 | 06/08/2015 | 8.76 | Put | Bond Future | 2,889.6600 | 2.8897 | 2,355.2000 | 2.3552 | (18.496) | 0 | 0 | 0 |
| 2015/06/11 | R248 | 06/08/2015 | 8.75 | Put | Bond Future | 2,996.8200 | 2.9968 | 2,462.3600 | 2.4624 | (17.834) | 0 | 0 | 0 |
| 2015/06/11 | R248 | 05/11/2015 | 8.01 | Put | Bond Future | 12,092.9400 | 12.0929 | 11,551.9000 | 11.5519 | (4.474) | 0 | 0 | 0 |
| 2015/06/11 | R248 | 05/11/2015 | | | Bond Future | 9.0954 | 98.1105 | 9.0418 | 98.6515 | (0.589) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | R248 | 05/11/2015 | 8.00 | Put | Bond Future | 12,216.4000 | 12.2164 | 11,675.3600 | 11.6754 | (4.429) | 0 | 0 | 0 |
| 2015/06/11 | R248 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R248 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R248 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R248 | 05/11/2015 | 7.99 | Put | Bond Future | 12,340.1100 | 12.3401 | 11,799.0700 | 11.7991 | (4.384) | 0 | 0 | 0 |
| 2015/06/11 | R248 | 04/02/2016 | 8.99 | Put | Bond Future | 1,614.9100 | 1.6149 | 1,066.1800 | 1.0662 | (33.979) | 0 | 0 | 0 |
| 2015/06/11 | R248 | 04/02/2016 | | | Bond Future | 9.1502 | 99.7815 | 9.0952 | 100.3302 | (0.601) | 0.0000 | 0.0000 | 0 |
| 2015/06/11 | R248 | 04/02/2016 | 9.00 | Put | Bond Future | 1,512.7000 | 1.5127 | 963.9700 | 0.9640 | (36.275) | 0 | 0 | 0 |
| 2015/06/11 | R248 | 04/02/2016 | 9.01 | Put | Bond Future | 1,410.6800 | 1.4107 | 861.9500 | 0.8619 | (38.898) | 0 | 0 | 0 |
| 2015/06/11 | R248 | 04/02/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R248 | 04/02/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/11 | R248 | 04/02/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

Total

497965