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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/06/2015 TO 26/06/2015

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2015/06/26 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/26 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 2025 | 06/08/2015 | 120.99 | Put | Bond Future | 156.1500 | 0.1562 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/06/26 | 2025 | 06/08/2015 | | | Bond Future | 120.8339 | 120.8339 | 121.0877 | 121.0877 | 0.210 | 0.0000 | 0.0000 | 38 |
| 2015/06/26 | 2025 | 06/08/2015 | 121.01 | Put | Bond Future | 176.1500 | 0.1761 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/06/26 | 2025 | 06/08/2015 | 120.99 | Call | Bond Future | 0.0000 | 0.0000 | 97.7100 | 0.0977 | 100.000 | 0 | 0 | 0 |
| 2015/06/26 | 2025 | 06/08/2015 | 121.00 | Put | Bond Future | 166.1500 | 0.1661 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/06/26 | 2025 | 06/08/2015 | 121.00 | Call | Bond Future | 0.0000 | 0.0000 | 87.7100 | 0.0877 | 100.000 | 0 | 0 | 0 |
| 2015/06/26 | 2025 | 06/08/2015 | 121.01 | Call | Bond Future | 0.0000 | 0.0000 | 77.7100 | 0.0777 | 100.000 | 0 | 0 | 0 |
| 2015/06/26 | 2025 | 05/11/2015 | 123.01 | Put | Bond Future | 257.3800 | 0.2574 | 1.3200 | 0.0013 | (99.487) | 0 | 0 | 0 |
| 2015/06/26 | 2025 | 05/11/2015 | | | Bond Future | 122.7526 | 122.7526 | 123.0087 | 123.0087 | 0.209 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 2025 | 05/11/2015 | 123.00 | Put | Bond Future | 247.3800 | 0.2474 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/06/26 | 2025 | 05/11/2015 | 123.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2025 | 05/11/2015 | 122.99 | Call | Bond Future | 0.0000 | 0.0000 | 18.6800 | 0.0187 | 100.000 | 0 | 0 | 0 |
| 2015/06/26 | 2025 | 05/11/2015 | 123.00 | Call | Bond Future | 0.0000 | 0.0000 | 8.6800 | 0.0087 | 100.000 | 0 | 0 | 0 |
| 2015/06/26 | 2025 | 05/11/2015 | 122.99 | Put | Bond Future | 237.3800 | 0.2374 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/06/26 | 2030 | 06/08/2015 | 7.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2030 | 06/08/2015 | 7.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2030 | 06/08/2015 | | | Bond Future | 8.6251 | 95.1442 | 8.7309 | 94.3159 | 1.226 | 0.0000 | 0.0000 | 9,953 |
| 2015/06/26 | 2030 | 06/08/2015 | 7.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2030 | 06/08/2015 | 7.74 | Put | Bond Future | 7,351.5100 | 7.3515 | 8,179.8800 | 8.1799 | 11.268 | 0 | 0 | 0 |
| 2015/06/26 | 2030 | 06/08/2015 | 7.76 | Put | Bond Future | 7,176.7700 | 7.1768 | 8,005.1400 | 8.0051 | 11.542 | 0 | 0 | 0 |
| 2015/06/26 | 2030 | 06/08/2015 | 7.75 | Put | Bond Future | 7,264.0900 | 7.2641 | 8,092.4600 | 8.0925 | 11.404 | 0 | 0 | 0 |
| 2015/06/26 | 2030 | 05/11/2015 | 8.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2030 | 05/11/2015 | | | Bond Future | 8.6860 | 96.6555 | 8.7952 | 95.8125 | 1.258 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 2030 | 05/11/2015 | 8.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2030 | 05/11/2015 | 8.49 | Put | Bond Future | 1,538.6800 | 1.5387 | 2,381.7000 | 2.3817 | 54.789 | 0 | 0 | 0 |
| 2015/06/26 | 2030 | 05/11/2015 | 8.51 | Put | Bond Future | 1,380.0500 | 1.3800 | 2,223.0700 | 2.2231 | 61.086 | 0 | 0 | 0 |
| 2015/06/26 | 2030 | 05/11/2015 | 8.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2030 | 05/11/2015 | 8.50 | Put | Bond Future | 1,459.3200 | 1.4593 | 2,302.3400 | 2.3023 | 57.768 | 0 | 0 | 0 |
| 2015/06/26 | 2032 | 06/08/2015 | 8.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2032 | 06/08/2015 | | | Bond Future | 8.7287 | 98.8428 | 8.8345 | 97.9577 | 1.212 | 0.0000 | 0.0000 | 1,678 |
| 2015/06/26 | 2032 | 06/08/2015 | 8.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2032 | 06/08/2015 | 8.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2032 | 06/08/2015 | 8.50 | Put | Bond Future | 1,956.1100 | 1.9561 | 2,841.2200 | 2.8412 | 45.248 | 0 | 0 | 0 |
| 2015/06/26 | 2032 | 06/08/2015 | 8.49 | Put | Bond Future | 2,042.9500 | 2.0429 | 2,928.0600 | 2.9281 | 43.325 | 0 | 0 | 0 |
| 2015/06/26 | 2032 | 06/08/2015 | 8.51 | Put | Bond Future | 1,869.3800 | 1.8694 | 2,754.4900 | 2.7545 | 47.348 | 0 | 0 | 0 |
| 2015/06/26 | 2032 | 05/11/2015 | | | Bond Future | 8.7910 | 96.2577 | 8.9001 | 95.3572 | 1.242 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 2032 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2032 | 05/11/2015 | 7.99 | Put | Bond Future | 7,005.3100 | 7.0053 | 7,905.8500 | 7.9059 | 12.855 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/26 | 2032 | 05/11/2015 | 8.01 | Put | Bond Future | 6,821.4700 | 6.8215 | 7,722.0100 | 7.7220 | 13.202 | 0 | 0 | 0 |
| 2015/06/26 | 2032 | 05/11/2015 | 8.00 | Put | Bond Future | 6,913.3300 | 6.9133 | 7,813.8700 | 7.8139 | 13.026 | 0 | 0 | 0 |
| 2015/06/26 | 2032 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2032 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2032 | 04/02/2016 | | | Bond Future | 8.8452 | 97.8930 | 8.9577 | 96.9771 | 1.272 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 2032 | 04/02/2016 | 8.69 | Put | Bond Future | 1,284.2900 | 1.2843 | 2,200.2300 | 2.2002 | 71.319 | 0 | 0 | 0 |
| 2015/06/26 | 2032 | 04/02/2016 | 8.71 | Put | Bond Future | 1,117.3500 | 1.1173 | 2,033.2900 | 2.0333 | 81.974 | 0 | 0 | 0 |
| 2015/06/26 | 2032 | 04/02/2016 | 8.70 | Put | Bond Future | 1,200.7700 | 1.2008 | 2,116.7100 | 2.1167 | 76.279 | 0 | 0 | 0 |
| 2015/06/26 | 2032 | 04/02/2016 | 8.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2032 | 04/02/2016 | 8.69 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2032 | 04/02/2016 | 8.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2037 | 06/08/2015 | | | Bond Future | 8.8431 | 96.9975 | 8.9437 | 96.0691 | 1.138 | 0.0000 | 0.0000 | 41,298 |
| 2015/06/26 | 2037 | 06/08/2015 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2037 | 06/08/2015 | 8.74 | Put | Bond Future | 965.8000 | 0.9658 | 1,894.2700 | 1.8943 | 96.135 | 0 | 0 | 0 |
| 2015/06/26 | 2037 | 06/08/2015 | 8.76 | Put | Bond Future | 777.2000 | 0.7772 | 1,705.6700 | 1.7057 | 119.463 | 0 | 0 | 0 |
| 2015/06/26 | 2037 | 06/08/2015 | 8.75 | Put | Bond Future | 871.4300 | 0.8714 | 1,799.9000 | 1.7999 | 106.546 | 0 | 0 | 0 |
| 2015/06/26 | 2037 | 06/08/2015 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2037 | 06/08/2015 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2037 | 05/11/2015 | 7.99 | Put | Bond Future | 8,969.6500 | 8.9697 | 9,914.3800 | 9.9144 | 10.533 | 0 | 0 | 0 |
| 2015/06/26 | 2037 | 05/11/2015 | 8.01 | Put | Bond Future | 8,759.0600 | 8.7591 | 9,703.7900 | 9.7038 | 10.786 | 0 | 0 | 0 |
| 2015/06/26 | 2037 | 05/11/2015 | | | Bond Future | 8.9009 | 98.5384 | 9.0046 | 97.5936 | 1.164 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 2037 | 05/11/2015 | 8.00 | Put | Bond Future | 8,864.2700 | 8.8643 | 9,809.0000 | 9.8090 | 10.658 | 0 | 0 | 0 |
| 2015/06/26 | 2037 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2037 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2037 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2037 | 04/02/2016 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2037 | 04/02/2016 | 8.75 | Put | Bond Future | 1,868.2800 | 1.8683 | 2,829.1000 | 2.8291 | 51.428 | 0 | 0 | 0 |
| 2015/06/26 | 2037 | 04/02/2016 | | | Bond Future | 8.9527 | 95.9545 | 9.0594 | 94.9937 | 1.192 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 2037 | 04/02/2016 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2037 | 04/02/2016 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2037 | 04/02/2016 | 8.74 | Put | Bond Future | 1,961.9000 | 1.9619 | 2,922.7200 | 2.9227 | 48.974 | 0 | 0 | 0 |
| 2015/06/26 | 2037 | 04/02/2016 | 8.76 | Put | Bond Future | 1,774.7900 | 1.7748 | 2,735.6100 | 2.7356 | 54.137 | 0 | 0 | 0 |
| 2015/06/26 | 2038 | 06/08/2015 | 128.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2038 | 06/08/2015 | | | Bond Future | 124.6912 | 124.6912 | 124.7363 | 124.7363 | 0.036 | 0.0000 | 0.0000 | 3,582 |
| 2015/06/26 | 2038 | 06/08/2015 | 127.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2038 | 06/08/2015 | 128.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2038 | 06/08/2015 | 127.99 | Put | Bond Future | 3,298.7800 | 3.2988 | 3,253.6800 | 3.2537 | (1.367) | 0 | 0 | 0 |
| 2015/06/26 | 2038 | 06/08/2015 | 128.01 | Put | Bond Future | 3,318.7800 | 3.3188 | 3,273.6800 | 3.2737 | (1.359) | 0 | 0 | 0 |
| 2015/06/26 | 2038 | 06/08/2015 | 128.00 | Put | Bond Future | 3,308.7800 | 3.3088 | 3,263.6800 | 3.2637 | (1.363) | 0 | 0 | 0 |
| 2015/06/26 | 2038 | 05/11/2015 | | | Bond Future | 126.6714 | 126.6714 | 126.7150 | 126.7150 | 0.034 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 2038 | 05/11/2015 | 134.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2038 | 05/11/2015 | 133.99 | Put | Bond Future | 7,318.5800 | 7.3186 | 7,274.9500 | 7.2750 | (0.596) | 0 | 0 | 0 |
| 2015/06/26 | 2038 | 05/11/2015 | 134.01 | Put | Bond Future | 7,338.5800 | 7.3386 | 7,294.9500 | 7.2950 | (0.595) | 0 | 0 | 0 |
| 2015/06/26 | 2038 | 05/11/2015 | 134.00 | Put | Bond Future | 7,328.5800 | 7.3286 | 7,284.9500 | 7.2850 | (0.595) | 0 | 0 | 0 |
| 2015/06/26 | 2038 | 05/11/2015 | 134.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 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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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/26 | 2044 | 06/08/2015 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2044 | 06/08/2015 | | | Bond Future | 8.8964 | 98.7718 | 9.0021 | 97.7074 | 1.188 | 0.0000 | 0.0000 | 13,051 |
| 2015/06/26 | 2044 | 06/08/2015 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2044 | 06/08/2015 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2044 | 06/08/2015 | 8.74 | Put | Bond Future | 1,612.2000 | 1.6122 | 2,676.6700 | 2.6767 | 66.026 | 0 | 0 | 0 |
| 2015/06/26 | 2044 | 06/08/2015 | 8.76 | Put | Bond Future | 1,403.5800 | 1.4036 | 2,468.0500 | 2.4681 | 75.840 | 0 | 0 | 0 |
| 2015/06/26 | 2044 | 06/08/2015 | 8.75 | Put | Bond Future | 1,507.8000 | 1.5078 | 2,572.2700 | 2.5723 | 70.598 | 0 | 0 | 0 |
| 2015/06/26 | 2044 | 05/11/2015 | | | Bond Future | 8.9515 | 100.3409 | 9.0602 | 99.2580 | 1.215 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 2044 | 05/11/2015 | 8.24 | Put | Bond Future | 7,618.1200 | 7.6181 | 8,701.0500 | 8.7011 | 14.215 | 0 | 0 | 0 |
| 2015/06/26 | 2044 | 05/11/2015 | 8.26 | Put | Bond Future | 7,390.5600 | 7.3906 | 8,473.4900 | 8.4735 | 14.653 | 0 | 0 | 0 |
| 2015/06/26 | 2044 | 05/11/2015 | 8.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2044 | 05/11/2015 | 8.25 | Put | Bond Future | 7,504.2300 | 7.5042 | 8,587.1600 | 8.5872 | 14.431 | 0 | 0 | 0 |
| 2015/06/26 | 2044 | 05/11/2015 | 8.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2044 | 05/11/2015 | 8.26 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2044 | 04/02/2016 | 8.99 | Put | Bond Future | 107.9000 | 0.1079 | 1,209.2300 | 1.2092 | 1020.695 | 0 | 0 | 0 |
| 2015/06/26 | 2044 | 04/02/2016 | | | Bond Future | 9.0008 | 97.6624 | 9.1127 | 96.5610 | 1.242 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 2044 | 04/02/2016 | 9.01 | Put | Bond Future | 0.0000 | 0.0000 | 1,010.3100 | 1.0103 | 100.000 | 0 | 0 | 0 |
| 2015/06/26 | 2044 | 04/02/2016 | 9.00 | Put | Bond Future | 8.3500 | 0.0084 | 1,109.6800 | 1.1097 | 13189.581 | 0 | 0 | 0 |
| 2015/06/26 | 2044 | 04/02/2016 | 9.01 | Call | Bond Future | 91.0200 | 0.0910 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/06/26 | 2044 | 04/02/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2044 | 04/02/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2046 | 06/08/2015 | 129.01 | Put | Bond Future | 5,862.7500 | 5.8627 | 6,086.4600 | 6.0865 | 3.816 | 0 | 0 | 0 |
| 2015/06/26 | 2046 | 06/08/2015 | | | Bond Future | 123.1473 | 123.1473 | 122.9235 | 122.9235 | (0.182) | 0.0000 | 0.0000 | 5,722 |
| 2015/06/26 | 2046 | 06/08/2015 | 129.00 | Put | Bond Future | 5,852.7500 | 5.8527 | 6,076.4600 | 6.0765 | 3.822 | 0 | 0 | 0 |
| 2015/06/26 | 2046 | 06/08/2015 | 129.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2046 | 06/08/2015 | 128.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2046 | 06/08/2015 | 129.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2046 | 06/08/2015 | 128.99 | Put | Bond Future | 5,842.7500 | 5.8427 | 6,066.4600 | 6.0665 | 3.829 | 0 | 0 | 0 |
| 2015/06/26 | 2046 | 05/11/2015 | 132.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2046 | 05/11/2015 | | | Bond Future | 123.6965 | 123.6965 | 123.4670 | 123.4670 | (0.185) | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 2046 | 05/11/2015 | 133.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2046 | 05/11/2015 | 133.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2046 | 05/11/2015 | 132.99 | Put | Bond Future | 9,293.5100 | 9.2935 | 9,522.9600 | 9.5230 | 2.469 | 0 | 0 | 0 |
| 2015/06/26 | 2046 | 05/11/2015 | 133.01 | Put | Bond Future | 9,313.5100 | 9.3135 | 9,542.9600 | 9.5430 | 2.464 | 0 | 0 | 0 |
| 2015/06/26 | 2046 | 05/11/2015 | 133.00 | Put | Bond Future | 9,303.5100 | 9.3035 | 9,532.9600 | 9.5330 | 2.466 | 0 | 0 | 0 |
| 2015/06/26 | 2050 | 06/08/2015 | | | Bond Future | 132.8734 | 132.8734 | 132.7596 | 132.7596 | (0.086) | 0.0000 | 0.0000 | 3,821 |
| 2015/06/26 | 2050 | 06/08/2015 | 136.99 | Put | Bond Future | 4,116.6300 | 4.1166 | 4,230.3800 | 4.2304 | 2.763 | 0 | 0 | 0 |
| 2015/06/26 | 2050 | 06/08/2015 | 137.01 | Put | Bond Future | 4,136.6300 | 4.1366 | 4,250.3800 | 4.2504 | 2.750 | 0 | 0 | 0 |
| 2015/06/26 | 2050 | 06/08/2015 | 137.00 | Put | Bond Future | 4,126.6300 | 4.1266 | 4,240.3800 | 4.2404 | 2.756 | 0 | 0 | 0 |
| 2015/06/26 | 2050 | 06/08/2015 | 137.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2050 | 06/08/2015 | 136.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2050 | 06/08/2015 | 137.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2050 | 05/11/2015 | | | Bond Future | 134.9829 | 134.9829 | 134.8657 | 134.8657 | (0.087) | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 2050 | 05/11/2015 | 145.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2050 | 05/11/2015 | 144.99 | Put | Bond Future | 10,007.0900 | 10.0071 | 10,124.3500 | 10.1243 | 1.172 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/26 | 2050 | 05/11/2015 | 145.01 | Put | Bond Future | 10,027.0900 | 10.0271 | 10,144.3500 | 10.1443 | 1.169 | 0 | 0 | 0 |
| 2015/06/26 | 2050 | 05/11/2015 | 145.00 | Put | Bond Future | 10,017.0900 | 10.0171 | 10,134.3500 | 10.1343 | 1.171 | 0 | 0 | 0 |
| 2015/06/26 | 2050 | 05/11/2015 | 145.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 2050 | 05/11/2015 | 144.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | 5701 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 5706 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | AL37 | 06/08/2015 | | | Index Future | 457.9290 | 457.9290 | 456.2750 | 456.2750 | (0.361) | 0.0000 | 0.0000 | 124 |
| 2015/06/26 | AL37 | 05/11/2015 | | | Index Future | 465.2770 | 465.2770 | 463.5890 | 463.5890 | (0.363) | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | AL7T | 06/08/2015 | | | Index Future | 541.4960 | 541.4960 | 537.8370 | 537.8370 | (0.676) | 0.0000 | 0.0000 | 3 |
| 2015/06/26 | AL7T | 05/11/2015 | | | Index Future | 550.1840 | 550.1840 | 546.4590 | 546.4590 | (0.677) | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | ALBI | 06/08/2015 | | | Index Future | 494.4610 | 494.4610 | 490.9970 | 490.9970 | (0.701) | 0.0000 | 0.0000 | 508 |
| 2015/06/26 | ALBI | 05/11/2015 | | | Index Future | 502.3950 | 502.3950 | 498.8680 | 498.8680 | (0.702) | 0.0000 | 0.0000 | 103 |
| 2015/06/26 | ALBI | 04/02/2016 | | | Index Future | 510.9220 | 510.9220 | 507.3350 | 507.3350 | (0.702) | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/26 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C157 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/06/26 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | EL28 | 06/08/2015 | 125.00 | Call | Bond Future | 10.3600 | 0.0104 | 55.9500 | 0.0559 | 440.058 | 0 | 0 | 0 |
| 2015/06/26 | EL28 | 06/08/2015 | | | Bond Future | 125.0104 | 125.0104 | 125.0559 | 125.0559 | 0.036 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | EL28 | 06/08/2015 | 125.01 | Call | Bond Future | 0.3600 | 0.0004 | 45.9500 | 0.0459 | 12663.889 | 0 | 0 | 0 |
| 2015/06/26 | EL28 | 06/08/2015 | 124.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | EL28 | 06/08/2015 | 125.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | EL28 | 06/08/2015 | 124.99 | Call | Bond Future | 20.3600 | 0.0204 | 65.9500 | 0.0659 | 223.919 | 0 | 0 | 0 |
| 2015/06/26 | EL28 | 06/08/2015 | 125.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | EL28 | 05/11/2015 | 126.99 | Put | Bond Future | 1,542.5200 | 1.5425 | 1,498.3200 | 1.4983 | (2.865) | 0 | 0 | 0 |
| 2015/06/26 | EL28 | 05/11/2015 | | | Bond Future | 125.4475 | 125.4475 | 125.4917 | 125.4917 | 0.035 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | EL28 | 05/11/2015 | 127.01 | Put | Bond Future | 1,562.5200 | 1.5625 | 1,518.3200 | 1.5183 | (2.829) | 0 | 0 | 0 |
| 2015/06/26 | EL28 | 05/11/2015 | 126.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | EL28 | 05/11/2015 | 127.00 | Put | Bond Future | 1,552.5200 | 1.5525 | 1,508.3200 | 1.5083 | (2.847) | 0 | 0 | 0 |
| 2015/06/26 | EL28 | 05/11/2015 | 127.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | EL28 | 05/11/2015 | 127.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | ES33 | 06/08/2015 | | | Bond Future | 9.7512 | 84.0808 | 9.8567 | 83.3274 | 1.082 | 0.0000 | 0.0000 | 6,396 |
| 2015/06/26 | ES33 | 06/08/2015 | 9.59 | Put | Bond Future | 1,171.6800 | 1.1717 | 1,925.1000 | 1.9251 | 64.303 | 0 | 0 | 0 |
| 2015/06/26 | ES33 | 06/08/2015 | 9.61 | Put | Bond Future | 1,024.8800 | 1.0249 | 1,778.3000 | 1.7783 | 73.513 | 0 | 0 | 0 |
| 2015/06/26 | ES33 | 06/08/2015 | 9.60 | Put | Bond Future | 1,098.2300 | 1.0982 | 1,851.6500 | 1.8516 | 68.603 | 0 | 0 | 0 |
| 2015/06/26 | ES33 | 06/08/2015 | 9.61 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | ES33 | 06/08/2015 | 9.59 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | ES33 | 06/08/2015 | 9.60 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | ES33 | 05/11/2015 | 9.00 | Put | Bond Future | 6,304.0100 | 6.3040 | 7,070.7400 | 7.0707 | 12.163 | 0 | 0 | 0 |
| 2015/06/26 | ES33 | 05/11/2015 | | | Bond Future | 9.8411 | 81.6294 | 9.9502 | 80.8626 | 1.108 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | ES33 | 05/11/2015 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | ES33 | 05/11/2015 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | ES33 | 05/11/2015 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | ES33 | 05/11/2015 | 8.99 | Put | Bond Future | 6,383.3400 | 6.3833 | 7,150.0700 | 7.1501 | 12.011 | 0 | 0 | 0 |
| 2015/06/26 | ES33 | 05/11/2015 | 9.01 | Put | Bond Future | 6,224.7800 | 6.2248 | 6,991.5100 | 6.9915 | 12.317 | 0 | 0 | 0 |
| 2015/06/26 | ES33 | 04/02/2016 | 10.01 | Call | Bond Future | 580.5300 | 0.5805 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/06/26 | ES33 | 04/02/2016 | | | Bond Future | 9.9263 | 83.0160 | 10.0389 | 82.2363 | 1.135 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | ES33 | 04/02/2016 | 9.99 | Call | Bond Future | 442.4000 | 0.4424 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/06/26 | ES33 | 04/02/2016 | 10.00 | Call | Bond Future | 511.5100 | 0.5115 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/06/26 | ES33 | 04/02/2016 | 9.99 | Put | Bond Future | 0.0000 | 0.0000 | 337.3100 | 0.3373 | 100.000 | 0 | 0 | 0 |
| 2015/06/26 | ES33 | 04/02/2016 | 10.01 | Put | Bond Future | 0.0000 | 0.0000 | 199.1800 | 0.1992 | 100.000 | 0 | 0 | 0 |
| 2015/06/26 | ES33 | 04/02/2016 | 10.00 | Put | Bond Future | 0.0000 | 0.0000 | 268.2000 | 0.2682 | 100.000 | 0 | 0 | 0 |
| 2015/06/26 | GOVI | 06/08/2015 | | | GOVI | 490.8550 | 490.8550 | 487.6380 | 487.6380 | (0.655) | 0.0000 | 0.0000 | 465 |
| 2015/06/26 | GOVI | 06/08/2015 | 499.99 | Put | GOVI | 91,350.0000 | 9.1350 | 123,520.0000 | 12.3520 | 35.216 | 0 | 0 | 0 |
| 2015/06/26 | GOVI | 06/08/2015 | 500.01 | Put | GOVI | 91,550.0000 | 9.1550 | 123,720.0000 | 12.3720 | 35.139 | 0 | 0 | 0 |
| 2015/06/26 | GOVI | 06/08/2015 | 499.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | GOVI | 06/08/2015 | 500.00 | Put | GOVI | 91,450.0000 | 9.1450 | 123,620.0000 | 12.3620 | 35.178 | 0 | 0 | 0 |
| 2015/06/26 | GOVI | 06/08/2015 | 500.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | GOVI | 06/08/2015 | 500.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | GOVI | 05/11/2015 | 530.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | GOVI | 05/11/2015 | | | GOVI | 498.7310 | 498.7310 | 495.4540 | 495.4540 | (0.657) | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/26 | GOVI | 05/11/2015 | 530.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | GOVI | 05/11/2015 | 529.99 | Put | GOVI | 312,590.0000 | 31.2590 | 345,360.0000 | 34.5360 | 10.483 | 0 | 0 | 0 |
| 2015/06/26 | GOVI | 05/11/2015 | 530.01 | Put | GOVI | 312,790.0000 | 31.2790 | 345,560.0000 | 34.5560 | 10.477 | 0 | 0 | 0 |
| 2015/06/26 | GOVI | 05/11/2015 | 529.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | GOVI | 05/11/2015 | 530.00 | Put | GOVI | 312,690.0000 | 31.2690 | 345,460.0000 | 34.5460 | 10.480 | 0 | 0 | 0 |
| 2015/06/26 | GOVI | 04/02/2016 | 512.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | GOVI | 04/02/2016 | | | GOVI | 507.1960 | 507.1960 | 503.8640 | 503.8640 | (0.657) | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | GOVI | 04/02/2016 | 511.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | GOVI | 04/02/2016 | 512.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | GOVI | 04/02/2016 | 511.99 | Put | GOVI | 47,940.0000 | 4.7940 | 81,260.0000 | 8.1260 | 69.504 | 0 | 0 | 0 |
| 2015/06/26 | GOVI | 04/02/2016 | 512.01 | Put | GOVI | 48,140.0000 | 4.8140 | 81,460.0000 | 8.1460 | 69.215 | 0 | 0 | 0 |
| 2015/06/26 | GOVI | 04/02/2016 | 512.00 | Put | GOVI | 48,040.0000 | 4.8040 | 81,360.0000 | 8.1360 | 69.359 | 0 | 0 | 0 |
| 2015/06/26 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | IGOV | 06/08/2015 | | | Index Future | 228.0660 | 228.0660 | 228.1320 | 228.1320 | 0.029 | 0.0000 | 0.0000 | 1,080 |
| 2015/06/26 | IGOV | 05/11/2015 | | | Index Future | 231.7260 | 231.7260 | 231.7890 | 231.7890 | 0.027 | 0.0000 | 0.0000 | 17 |
| 2015/06/26 | IGOV | 04/02/2016 | | | Index Future | 235.6590 | 235.6590 | 235.7230 | 235.7230 | 0.027 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | ILBI | 06/08/2015 | | | Index Future | 619.3730 | 619.3730 | 619.5560 | 619.5560 | 0.030 | 0.0000 | 0.0000 | 159 |
| 2015/06/26 | ILBI | 05/11/2015 | | | Index Future | 629.4950 | 629.4950 | 629.6770 | 629.6770 | 0.029 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | J157 | 15/09/2015 | | | Interest Rate Swap | 8.8220 | (0.0200) | 8.8220 | (0.0200) | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | JBAF | 15/07/2015 | | | Jibar Tradeable Future | 6.1900 | 93.8100 | 6.1900 | 93.8100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | JBAF | 19/08/2015 | | | Jibar Tradeable Future | 6.3200 | 93.6800 | 6.3300 | 93.6700 | 0.158 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | JBAF | 16/09/2015 | | | Jibar Tradeable Future | 6.3700 | 93.6300 | 6.3800 | 93.6200 | 0.157 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | JBAF | 21/10/2015 | | | Jibar Tradeable Future | 6.4900 | 93.5100 | 6.5000 | 93.5000 | 0.154 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | JBAF | 18/11/2015 | | | Jibar Tradeable Future | 6.5600 | 93.4400 | 6.5600 | 93.4400 | 0.000 | 0.0000 | 0.0000 | 500 |
| 2015/06/26 | JBAF | 15/12/2015 | | | Jibar Tradeable Future | 6.6700 | 93.3300 | 6.6700 | 93.3300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | JBAF | 17/02/2016 | | | Jibar Tradeable Future | 6.8300 | 93.1700 | 6.8200 | 93.1800 | (0.146) | 0.0000 | 0.0000 | 2,000 |
| 2015/06/26 | JBAF | 16/03/2016 | | | Jibar Tradeable Future | 6.9400 | 93.0600 | 6.9300 | 93.0700 | (0.144) | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | JBAF | 15/06/2016 | | | Jibar Tradeable Future | 7.1600 | 92.8400 | 7.1600 | 92.8400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | JBAF | 21/09/2016 | | | Jibar Tradeable Future | 7.3700 | 92.6300 | 7.3700 | 92.6300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | JBAF | 21/12/2016 | | | Jibar Tradeable Future | 7.5400 | 92.4600 | 7.5400 | 92.4600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | JBAF | 15/03/2017 | | | Jibar Tradeable Future | 7.6600 | 92.3400 | 7.6600 | 92.3400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | JBAF | 21/06/2017 | | | Jibar Tradeable Future | 7.8100 | 92.1900 | 7.8100 | 92.1900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | R023 | 06/08/2015 | 8.24 | Call | Bond Future | 1,402.1200 | 1.4021 | 1,072.0000 | 1.0720 | (23.544) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/06/26 | R023 | 06/08/2015 | 9.07 | Put | Bond Future | 24.0000 | 0.0240 | 38.3300 | 0.0383 | 59.708 | 0 | 0 | 911 |
| 2015/06/26 | R023 | 06/08/2015 | | | Bond Future | 8.1092 | 101.4685 | 8.2104 | 100.9143 | 1.248 | 0.0000 | 0.0000 | 20,973 |
| 2015/06/26 | R023 | 06/08/2015 | 8.26 | Put | Bond Future | 645.5400 | 0.6455 | 860.4100 | 0.8604 | 33.285 | 0 | 0 | 0 |
| 2015/06/26 | R023 | 06/08/2015 | 9.07 | Call | Bond Future | 5,130.9600 | 5.1310 | 4,591.0100 | 4.5910 | (10.523) | 0 | 0 | 0 |
| 2015/06/26 | R023 | 06/08/2015 | 8.25 | Put | Bond Future | 665.5900 | 0.6656 | 885.0800 | 0.8851 | 32.977 | 0 | 0 | 0 |
| 2015/06/26 | R023 | 06/08/2015 | 8.24 | Put | Bond Future | 686.3600 | 0.6864 | 910.5200 | 0.9105 | 32.659 | 0 | 0 | 0 |
| 2015/06/26 | R023 | 06/08/2015 | 8.25 | Call | Bond Future | 1,435.8000 | 1.4358 | 1,101.0100 | 1.1010 | (23.317) | 0 | 0 | 0 |
| 2015/06/26 | R023 | 06/08/2015 | 8.26 | Call | Bond Future | 1,470.1500 | 1.4701 | 1,130.7400 | 1.1307 | (23.087) | 0 | 0 | 0 |
| 2015/06/26 | R023 | 05/11/2015 | | | Bond Future | 8.1828 | 99.1568 | 8.2889 | 98.5922 | 1.297 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | R023 | 05/11/2015 | 7.99 | Put | Bond Future | 2,362.4800 | 2.3625 | 2,698.6600 | 2.6987 | 14.230 | 0 | 0 | 0 |
| 2015/06/26 | R023 | 05/11/2015 | 8.01 | Put | Bond Future | 2,299.5300 | 2.2995 | 2,630.4000 | 2.6304 | 14.389 | 0 | 0 | 0 |
| 2015/06/26 | R023 | 05/11/2015 | 7.99 | Call | Bond Future | 1,326.1700 | 1.3262 | 1,097.6800 | 1.0977 | (17.229) | 0 | 0 | 0 |
| 2015/06/26 | R023 | 05/11/2015 | 8.00 | Put | Bond Future | 2,330.8700 | 2.3309 | 2,664.4000 | 2.6644 | 14.309 | 0 | 0 | 0 |
| 2015/06/26 | R023 | 05/11/2015 | 8.00 | Call | Bond Future | 1,348.6500 | 1.3487 | 1,117.5100 | 1.1175 | (17.139) | 0 | 0 | 0 |
| 2015/06/26 | R023 | 05/11/2015 | 8.01 | Call | Bond Future | 1,371.3700 | 1.3714 | 1,137.5700 | 1.1376 | (17.049) | 0 | 0 | 0 |
| 2015/06/26 | R023 | 04/02/2016 | 8.01 | Put | Bond Future | 2,953.8500 | 2.9538 | 3,290.4400 | 3.2904 | 11.395 | 0 | 0 | 0 |
| 2015/06/26 | R023 | 04/02/2016 | | | Bond Future | 8.2474 | 100.8408 | 8.3586 | 100.2665 | 1.349 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | R023 | 04/02/2016 | 8.00 | Put | Bond Future | 2,984.4400 | 2.9844 | 3,323.1100 | 3.3231 | 11.348 | 0 | 0 | 0 |
| 2015/06/26 | R023 | 04/02/2016 | 8.01 | Call | Bond Future | 1,714.0300 | 1.7140 | 1,476.3500 | 1.4763 | (13.867) | 0 | 0 | 0 |
| 2015/06/26 | R023 | 04/02/2016 | 7.99 | Call | Bond Future | 1,670.0700 | 1.6701 | 1,436.5500 | 1.4366 | (13.983) | 0 | 0 | 0 |
| 2015/06/26 | R023 | 04/02/2016 | 8.00 | Call | Bond Future | 1,691.9600 | 1.6920 | 1,456.3600 | 1.4564 | (13.925) | 0 | 0 | 0 |
| 2015/06/26 | R023 | 04/02/2016 | 7.99 | Put | Bond Future | 3,015.2500 | 3.0152 | 3,356.0000 | 3.3560 | 11.301 | 0 | 0 | 0 |
| 2015/06/26 | R186 | 06/08/2015 | 7.65 | Call | Bond Future | 192.7900 | 0.1928 | 110.3500 | 0.1104 | (42.762) | 0 | 0 | 75 |
| 2015/06/26 | R186 | 06/08/2015 | 8.00 | Put | Bond Future | 2,575.7700 | 2.5758 | 3,173.0500 | 3.1731 | 23.188 | 0 | 0 | 0 |
| 2015/06/26 | R186 | 06/08/2015 | 8.90 | Put | Bond Future | 143.9300 | 0.1439 | 218.1800 | 0.2182 | 51.588 | 0 | 0 | 5,350 |
| 2015/06/26 | R186 | 06/08/2015 | | | Bond Future | 8.2185 | 118.1096 | 8.3246 | 117.2544 | 1.290 | 0.0000 | 0.0000 | 35,822 |
| 2015/06/26 | R186 | 06/08/2015 | 8.50 | Call | Bond Future | 2,900.8500 | 2.9008 | 2,293.8700 | 2.2939 | (20.924) | 0 | 0 | 0 |
| 2015/06/26 | R186 | 06/08/2015 | 8.55 | Put | Bond Future | 548.6100 | 0.5486 | 767.3600 | 0.7674 | 39.873 | 0 | 0 | 7,229 |
| 2015/06/26 | R186 | 06/08/2015 | 7.85 | Call | Bond Future | 455.5500 | 0.4555 | 287.0000 | 0.2870 | (36.999) | 0 | 0 | 20 |
| 2015/06/26 | R186 | 06/08/2015 | 8.00 | Call | Bond Future | 785.4800 | 0.7855 | 527.5600 | 0.5276 | (32.836) | 0 | 0 | 0 |
| 2015/06/26 | R186 | 06/08/2015 | 8.01 | Call | Bond Future | 812.1400 | 0.8121 | 547.6400 | 0.5476 | (32.568) | 0 | 0 | 0 |
| 2015/06/26 | R186 | 06/08/2015 | 7.75 | Call | Bond Future | 302.2200 | 0.3022 | 181.7400 | 0.1817 | (39.865) | 0 | 0 | 1,000 |
| 2015/06/26 | R186 | 06/08/2015 | 8.35 | Call | Bond Future | 2,103.7800 | 2.1038 | 1,596.2900 | 1.5963 | (24.123) | 0 | 0 | 20 |
| 2015/06/26 | R186 | 06/08/2015 | 7.99 | Call | Bond Future | 759.3100 | 0.7593 | 507.9100 | 0.5079 | (33.109) | 0 | 0 | 0 |
| 2015/06/26 | R186 | 06/08/2015 | 8.68 | Put | Bond Future | 344.6100 | 0.3446 | 496.9500 | 0.4970 | 44.206 | 0 | 0 | 20 |
| 2015/06/26 | R186 | 06/08/2015 | 8.46 | Put | Bond Future | 741.1300 | 0.7411 | 1,014.4700 | 1.0145 | 36.882 | 0 | 0 | 75 |
| 2015/06/26 | R186 | 06/08/2015 | 8.45 | Call | Bond Future | 2,621.5300 | 2.6215 | 2,046.1300 | 2.0461 | (21.949) | 0 | 0 | 0 |
| 2015/06/26 | R186 | 06/08/2015 | 8.05 | Call | Bond Future | 925.1700 | 0.9252 | 633.7200 | 0.6337 | (31.502) | 0 | 0 | 75 |
| 2015/06/26 | R186 | 06/08/2015 | 7.65 | Put | Bond Future | 4,929.1700 | 4.9292 | 5,701.9300 | 5.7019 | 15.677 | 0 | 0 | 0 |
| 2015/06/26 | R186 | 06/08/2015 | 8.50 | Put | Bond Future | 649.2300 | 0.6492 | 897.4500 | 0.8975 | 38.233 | 0 | 0 | 5,229 |
| 2015/06/26 | R186 | 06/08/2015 | 8.55 | Call | Bond Future | 3,193.9800 | 3.1940 | 2,557.5300 | 2.5575 | (19.927) | 0 | 0 | 0 |
| 2015/06/26 | R186 | 06/08/2015 | 7.75 | Put | Bond Future | 4,186.7800 | 4.1868 | 4,921.5000 | 4.9215 | 17.549 | 0 | 0 | 0 |
| 2015/06/26 | R186 | 06/08/2015 | 8.45 | Put | Bond Future | 765.5200 | 0.7655 | 1,045.3200 | 1.0453 | 36.550 | 0 | 0 | 4,229 |
| 2015/06/26 | R186 | 06/08/2015 | 7.99 | Put | Bond Future | 2,632.4100 | 2.6324 | 3,236.2100 | 3.2362 | 22.937 | 0 | 0 | 0 |
| 2015/06/26 | R186 | 06/08/2015 | 8.05 | Put | Bond Future | 2,302.5700 | 2.3026 | 2,866.3200 | 2.8663 | 24.484 | 0 | 0 | 0 |
| 2015/06/26 | R186 | 06/08/2015 | 8.90 | Call | Bond Future | 5,494.0100 | 5.4940 | 4,713.0600 | 4.7131 | (14.215) | 0 | 0 | 0 |
| 2015/06/26 | R186 | 06/08/2015 | 8.46 | Call | Bond Future | 2,676.4100 | 2.6764 | 2,094.5500 | 2.0946 | (21.740) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/06/26 | R186 | 06/08/2015 | 7.85 | Put | Bond Future | 3,496.4000 | 3.4964 | 4,183.0500 | 4.1831 | 19.639 | 0 | 0 | 0 |
| 2015/06/26 | R186 | 06/08/2015 | 8.01 | Put | Bond Future | 2,519.6900 | 2.5197 | 3,110.3900 | 3.1104 | 23.443 | 0 | 0 | 0 |
| 2015/06/26 | R186 | 06/08/2015 | 8.35 | Put | Bond Future | 1,044.6400 | 1.0446 | 1,392.3500 | 1.3924 | 33.285 | 0 | 0 | 0 |
| 2015/06/26 | R186 | 06/08/2015 | 8.68 | Call | Bond Future | 4,005.0400 | 4.0050 | 3,302.1800 | 3.3022 | (17.549) | 0 | 0 | 0 |
| 2015/06/26 | R186 | 05/11/2015 | 8.24 | Call | Bond Future | 2,557.5800 | 2.5576 | 2,140.7900 | 2.1408 | (16.296) | 0 | 0 | 0 |
| 2015/06/26 | R186 | 05/11/2015 | 8.25 | Put | Bond Future | 2,832.4400 | 2.8324 | 3,282.2300 | 3.2822 | 15.880 | 0 | 0 | 8,690 |
| 2015/06/26 | R186 | 05/11/2015 | 8.45 | Call | Bond Future | 3,438.5600 | 3.4386 | 2,937.1600 | 2.9372 | (14.582) | 0 | 0 | 0 |
| 2015/06/26 | R186 | 05/11/2015 | 8.85 | Put | Bond Future | 1,072.4300 | 1.0724 | 1,299.2200 | 1.2992 | 21.147 | 0 | 0 | 843 |
| 2015/06/26 | R186 | 05/11/2015 | | | Bond Future | 8.2797 | 119.9849 | 8.3900 | 119.1143 | 1.331 | 0.0000 | 0.0000 | 500 |
| 2015/06/26 | R186 | 05/11/2015 | 9.00 | Put | Bond Future | 813.9200 | 0.8139 | 997.0400 | 0.9970 | 22.499 | 0 | 0 | 2,600 |
| 2015/06/26 | R186 | 05/11/2015 | 8.24 | Put | Bond Future | 2,873.5900 | 2.8736 | 3,327.4600 | 3.3275 | 15.795 | 0 | 0 | 0 |
| 2015/06/26 | R186 | 05/11/2015 | 8.35 | Put | Bond Future | 2,445.0600 | 2.4451 | 2,854.2100 | 2.8542 | 16.734 | 0 | 0 | 9,370 |
| 2015/06/26 | R186 | 05/11/2015 | 8.22 | Call | Bond Future | 2,481.2900 | 2.4813 | 2,072.6800 | 2.0727 | (16.468) | 0 | 0 | 0 |
| 2015/06/26 | R186 | 05/11/2015 | 8.26 | Put | Bond Future | 2,791.9900 | 2.7920 | 3,237.6900 | 3.2377 | 15.964 | 0 | 0 | 0 |
| 2015/06/26 | R186 | 05/11/2015 | 8.35 | Call | Bond Future | 3,001.1300 | 3.0011 | 2,539.6200 | 2.5396 | (15.378) | 0 | 0 | 843 |
| 2015/06/26 | R186 | 05/11/2015 | 7.86 | Call | Bond Future | 1,344.3200 | 1.3443 | 1,078.5200 | 1.0785 | (19.772) | 0 | 0 | 674 |
| 2015/06/26 | R186 | 05/11/2015 | 7.73 | Call | Bond Future | 1,040.1000 | 1.0401 | 820.9200 | 0.8209 | (21.073) | 0 | 0 | 169 |
| 2015/06/26 | R186 | 05/11/2015 | 8.45 | Put | Bond Future | 2,097.4200 | 2.0974 | 2,466.6800 | 2.4667 | 17.605 | 0 | 0 | 6,248 |
| 2015/06/26 | R186 | 05/11/2015 | 8.85 | Call | Bond Future | 5,481.7900 | 5.4818 | 4,837.9200 | 4.8379 | (11.746) | 0 | 0 | 0 |
| 2015/06/26 | R186 | 05/11/2015 | 9.00 | Call | Bond Future | 6,344.8200 | 6.3448 | 5,657.2800 | 5.6573 | (10.836) | 0 | 0 | 0 |
| 2015/06/26 | R186 | 05/11/2015 | 8.25 | Call | Bond Future | 2,596.0800 | 2.5961 | 2,175.2100 | 2.1752 | (16.212) | 0 | 0 | 0 |
| 2015/06/26 | R186 | 05/11/2015 | 7.86 | Put | Bond Future | 4,742.9500 | 4.7430 | 5,347.8100 | 5.3478 | 12.753 | 0 | 0 | 0 |
| 2015/06/26 | R186 | 05/11/2015 | 7.73 | Put | Bond Future | 5,518.7800 | 5.5188 | 6,170.2600 | 6.1703 | 11.805 | 0 | 0 | 0 |
| 2015/06/26 | R186 | 05/11/2015 | 8.26 | Call | Bond Future | 2,635.2100 | 2.6352 | 2,210.2500 | 2.2103 | (16.126) | 0 | 0 | 0 |
| 2015/06/26 | R186 | 05/11/2015 | 8.22 | Put | Bond Future | 2,956.8200 | 2.9568 | 3,418.8700 | 3.4189 | 15.627 | 0 | 0 | 1,090 |
| 2015/06/26 | R186 | 04/02/2016 | 7.50 | Call | Bond Future | 1,015.1700 | 1.0152 | 826.8700 | 0.8269 | (18.549) | 0 | 0 | 0 |
| 2015/06/26 | R186 | 04/02/2016 | | | Bond Future | 8.3307 | 116.7240 | 8.4451 | 115.8385 | 1.373 | 0.0000 | 0.0000 | 5,512 |
| 2015/06/26 | R186 | 04/02/2016 | 7.51 | Call | Bond Future | 1,033.1100 | 1.0331 | 842.2200 | 0.8422 | (18.477) | 0 | 0 | 0 |
| 2015/06/26 | R186 | 04/02/2016 | 7.49 | Call | Bond Future | 998.2800 | 0.9983 | 812.4600 | 0.8125 | (18.614) | 0 | 0 | 0 |
| 2015/06/26 | R186 | 04/02/2016 | 7.50 | Put | Bond Future | 7,730.6100 | 7.7306 | 8,427.7600 | 8.4278 | 9.018 | 0 | 0 | 0 |
| 2015/06/26 | R186 | 04/02/2016 | 7.49 | Put | Bond Future | 7,797.7400 | 7.7977 | 8,497.3700 | 8.4974 | 8.972 | 0 | 0 | 0 |
| 2015/06/26 | R186 | 04/02/2016 | 7.51 | Put | Bond Future | 7,664.6100 | 7.6646 | 8,359.1700 | 8.3592 | 9.062 | 0 | 0 | 0 |
| 2015/06/26 | R186 | 05/05/2016 | | | Bond Future | 8.3726 | 118.7969 | 8.4915 | 117.8950 | 1.420 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | R186 | 05/05/2016 | 8.34 | Call | Bond Future | 3,938.7900 | 3.9388 | 3,490.7900 | 3.4908 | (11.374) | 0 | 0 | 0 |
| 2015/06/26 | R186 | 05/05/2016 | 8.35 | Call | Bond Future | 3,976.4100 | 3.9764 | 3,525.6900 | 3.5257 | (11.335) | 0 | 0 | 0 |
| 2015/06/26 | R186 | 05/05/2016 | 8.33 | Call | Bond Future | 3,901.3800 | 3.9014 | 3,456.0900 | 3.4561 | (11.414) | 0 | 0 | 0 |
| 2015/06/26 | R186 | 05/05/2016 | 8.35 | Put | Bond Future | 4,148.6200 | 4.1486 | 4,599.8300 | 4.5998 | 10.876 | 0 | 0 | 0 |
| 2015/06/26 | R186 | 05/05/2016 | 7.56 | Put | Bond Future | 8,053.6600 | 8.0537 | 8,714.1100 | 8.7141 | 8.201 | 0 | 0 | 0 |
| 2015/06/26 | R186 | 05/05/2016 | 8.34 | Put | Bond Future | 4,187.4500 | 4.1875 | 4,641.3800 | 4.6414 | 10.840 | 0 | 0 | 0 |
| 2015/06/26 | R186 | 05/05/2016 | 7.56 | Call | Bond Future | 1,624.3800 | 1.6244 | 1,382.9000 | 1.3829 | (14.866) | 0 | 0 | 0 |
| 2015/06/26 | R186 | 05/05/2016 | 8.33 | Put | Bond Future | 4,226.5500 | 4.2265 | 4,683.1900 | 4.6832 | 10.804 | 0 | 0 | 0 |
| 2015/06/26 | R197 | 06/08/2015 | 288.00 | Call | Bond Future | 1,000.5700 | 1.0006 | 1,101.9200 | 1.1019 | 10.129 | 0 | 0 | 0 |
| 2015/06/26 | R197 | 06/08/2015 | | | Bond Future | 289.0006 | 289.0006 | 289.1019 | 289.1019 | 0.035 | 0.0000 | 0.0000 | 997 |
| 2015/06/26 | R197 | 06/08/2015 | 288.01 | Call | Bond Future | 990.5700 | 0.9906 | 1,091.9200 | 1.0919 | 10.231 | 0 | 0 | 0 |
| 2015/06/26 | R197 | 06/08/2015 | 287.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R197 | 06/08/2015 | 288.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R197 | 06/08/2015 | 288.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/06/26 | R197 | 06/08/2015 | 287.99 | Call | Bond Future | 1,010.5700 | 1.0106 | 1,111.9200 | 1.1119 | 10.029 | 0 | 0 | 0 |
| 2015/06/26 | R197 | 05/11/2015 | 295.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R197 | 05/11/2015 | | | Bond Future | 293.5893 | 293.5893 | 293.6877 | 293.6877 | 0.033 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | R197 | 05/11/2015 | 294.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R197 | 05/11/2015 | 295.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R197 | 05/11/2015 | 294.99 | Put | Bond Future | 1,400.6600 | 1.4007 | 1,302.3300 | 1.3023 | (7.020) | 0 | 0 | 0 |
| 2015/06/26 | R197 | 05/11/2015 | 295.01 | Put | Bond Future | 1,420.6600 | 1.4207 | 1,322.3300 | 1.3223 | (6.921) | 0 | 0 | 0 |
| 2015/06/26 | R197 | 05/11/2015 | 295.00 | Put | Bond Future | 1,410.6600 | 1.4107 | 1,312.3300 | 1.3123 | (6.970) | 0 | 0 | 0 |
| 2015/06/26 | R202 | 06/08/2015 | | | Bond Future | 236.6091 | 236.6091 | 236.6928 | 236.6928 | 0.035 | 0.0000 | 0.0000 | 53,356 |
| 2015/06/26 | R202 | 06/08/2015 | 239.99 | Put | Bond Future | 3,380.9400 | 3.3809 | 3,297.2400 | 3.2972 | (2.476) | 0 | 0 | 0 |
| 2015/06/26 | R202 | 06/08/2015 | 240.00 | Put | Bond Future | 3,390.9400 | 3.3909 | 3,307.2400 | 3.3072 | (2.468) | 0 | 0 | 0 |
| 2015/06/26 | R202 | 06/08/2015 | 240.01 | Put | Bond Future | 3,400.9400 | 3.4009 | 3,317.2400 | 3.3172 | (2.461) | 0 | 0 | 0 |
| 2015/06/26 | R202 | 06/08/2015 | 240.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R202 | 06/08/2015 | 239.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R202 | 06/08/2015 | 240.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R202 | 05/11/2015 | | | Bond Future | 240.3662 | 240.3662 | 240.4474 | 240.4474 | 0.034 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | R202 | 05/11/2015 | 245.99 | Put | Bond Future | 5,623.7900 | 5.6238 | 5,542.5700 | 5.5426 | (1.444) | 0 | 0 | 0 |
| 2015/06/26 | R202 | 05/11/2015 | 246.01 | Put | Bond Future | 5,643.7900 | 5.6438 | 5,562.5700 | 5.5626 | (1.439) | 0 | 0 | 0 |
| 2015/06/26 | R202 | 05/11/2015 | 246.00 | Put | Bond Future | 5,633.7900 | 5.6338 | 5,552.5700 | 5.5526 | (1.442) | 0 | 0 | 0 |
| 2015/06/26 | R202 | 05/11/2015 | 245.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R202 | 05/11/2015 | 246.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R202 | 05/11/2015 | 246.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R203 | 06/08/2015 | 6.74 | Call | Bond Future | 57.5100 | 0.0575 | 33.1900 | 0.0332 | (42.288) | 0 | 0 | 0 |
| 2015/06/26 | R203 | 06/08/2015 | 6.75 | Put | Bond Future | 964.6600 | 0.9647 | 1,141.8400 | 1.1418 | 18.367 | 0 | 0 | 0 |
| 2015/06/26 | R203 | 06/08/2015 | 7.84 | Call | Bond Future | 1,236.0100 | 1.2360 | 1,052.4100 | 1.0524 | (14.854) | 0 | 0 | 0 |
| 2015/06/26 | R203 | 06/08/2015 | | | Bond Future | 7.2145 | 105.3300 | 7.3192 | 105.1275 | 1.451 | 0.0000 | 0.0000 | 17,933 |
| 2015/06/26 | R203 | 06/08/2015 | 6.75 | Call | Bond Future | 60.2700 | 0.0603 | 34.9700 | 0.0350 | (41.978) | 0 | 0 | 0 |
| 2015/06/26 | R203 | 06/08/2015 | 6.76 | Call | Bond Future | 63.1500 | 0.0632 | 36.8400 | 0.0368 | (41.663) | 0 | 0 | 0 |
| 2015/06/26 | R203 | 06/08/2015 | 6.74 | Put | Bond Future | 981.4900 | 0.9815 | 1,159.6500 | 1.1597 | 18.152 | 0 | 0 | 0 |
| 2015/06/26 | R203 | 06/08/2015 | 7.84 | Put | Bond Future | 34.0500 | 0.0340 | 52.9300 | 0.0529 | 55.448 | 0 | 0 | 5,000 |
| 2015/06/26 | R203 | 06/08/2015 | 6.76 | Put | Bond Future | 947.9600 | 0.9480 | 1,124.1300 | 1.1241 | 18.584 | 0 | 0 | 0 |
| 2015/06/26 | R203 | 05/11/2015 | 5.99 | Call | Bond Future | 16.5300 | 0.0165 | 10.4400 | 0.0104 | (36.842) | 0 | 0 | 0 |
| 2015/06/26 | R203 | 05/11/2015 | 6.00 | Put | Bond Future | 2,313.4500 | 2.3134 | 2,514.4900 | 2.5145 | 8.690 | 0 | 0 | 0 |
| 2015/06/26 | R203 | 05/11/2015 | | | Bond Future | 7.3173 | 102.8373 | 7.4382 | 102.6299 | 1.652 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | R203 | 05/11/2015 | 6.00 | Call | Bond Future | 17.1200 | 0.0171 | 10.8300 | 0.0108 | (36.741) | 0 | 0 | 0 |
| 2015/06/26 | R203 | 05/11/2015 | 6.01 | Call | Bond Future | 17.7300 | 0.0177 | 11.2400 | 0.0112 | (36.605) | 0 | 0 | 0 |
| 2015/06/26 | R203 | 05/11/2015 | 5.99 | Put | Bond Future | 2,330.5500 | 2.3306 | 2,531.7900 | 2.5318 | 8.635 | 0 | 0 | 0 |
| 2015/06/26 | R203 | 05/11/2015 | 6.01 | Put | Bond Future | 2,296.3700 | 2.2964 | 2,497.2100 | 2.4972 | 8.746 | 0 | 0 | 0 |
| 2015/06/26 | R203 | 04/02/2016 | 7.26 | Put | Bond Future | 618.8500 | 0.6188 | 742.7900 | 0.7428 | 20.027 | 0 | 0 | 0 |
| 2015/06/26 | R203 | 04/02/2016 | 7.25 | Put | Bond Future | 627.0300 | 0.6270 | 751.9400 | 0.7519 | 19.921 | 0 | 0 | 0 |
| 2015/06/26 | R203 | 04/02/2016 | | | Bond Future | 7.3960 | 104.5840 | 7.5373 | 104.3731 | 1.911 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | R203 | 04/02/2016 | 7.26 | Call | Bond Future | 415.4400 | 0.4154 | 328.5200 | 0.3285 | (20.922) | 0 | 0 | 0 |
| 2015/06/26 | R203 | 04/02/2016 | 7.24 | Call | Bond Future | 401.9100 | 0.4019 | 316.9300 | 0.3169 | (21.144) | 0 | 0 | 0 |
| 2015/06/26 | R203 | 04/02/2016 | 7.25 | Call | Bond Future | 408.6400 | 0.4086 | 322.6900 | 0.3227 | (21.033) | 0 | 0 | 0 |
| 2015/06/26 | R203 | 04/02/2016 | 7.24 | Put | Bond Future | 635.2900 | 0.6353 | 761.1700 | 0.7612 | 19.815 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/06/26 | R204 | 06/08/2015 | 7.74 | Call | Bond Future | 829.9700 | 0.8300 | 644.5500 | 0.6445 | (22.341) | 0 | 0 | 0 |
| 2015/06/26 | R204 | 06/08/2015 | 7.75 | Put | Bond Future | 272.5400 | 0.2725 | 371.1500 | 0.3712 | 36.182 | 0 | 0 | 0 |
| 2015/06/26 | R204 | 06/08/2015 | | | Bond Future | 7.5532 | 102.4253 | 7.6507 | 102.1388 | 1.291 | 0.0000 | 0.0000 | 15,357 |
| 2015/06/26 | R204 | 06/08/2015 | 8.41 | Call | Bond Future | 2,498.8700 | 2.4989 | 2,221.7100 | 2.2217 | (11.091) | 0 | 0 | 0 |
| 2015/06/26 | R204 | 06/08/2015 | 7.74 | Put | Bond Future | 282.0000 | 0.2820 | 383.0300 | 0.3830 | 35.826 | 0 | 0 | 0 |
| 2015/06/26 | R204 | 06/08/2015 | 7.76 | Put | Bond Future | 263.3200 | 0.2633 | 359.5300 | 0.3595 | 36.537 | 0 | 0 | 0 |
| 2015/06/26 | R204 | 06/08/2015 | 8.41 | Put | Bond Future | 15.3600 | 0.0154 | 24.6500 | 0.0246 | 60.482 | 0 | 0 | 699 |
| 2015/06/26 | R204 | 06/08/2015 | 7.75 | Call | Bond Future | 849.7400 | 0.8497 | 661.9000 | 0.6619 | (22.106) | 0 | 0 | 0 |
| 2015/06/26 | R204 | 06/08/2015 | 7.76 | Call | Bond Future | 869.7400 | 0.8697 | 679.5000 | 0.6795 | (21.873) | 0 | 0 | 0 |
| 2015/06/26 | R204 | 05/11/2015 | | | Bond Future | 7.6472 | 104.0516 | 7.7541 | 103.7590 | 1.398 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | R204 | 05/11/2015 | 6.25 | Call | Bond Future | 28.3900 | 0.0284 | 19.2800 | 0.0193 | (32.089) | 0 | 0 | 0 |
| 2015/06/26 | R204 | 05/11/2015 | 6.24 | Put | Bond Future | 3,978.1200 | 3.9781 | 4,261.9000 | 4.2619 | 7.134 | 0 | 0 | 0 |
| 2015/06/26 | R204 | 05/11/2015 | 6.26 | Put | Bond Future | 3,922.5300 | 3.9225 | 4,205.7700 | 4.2058 | 7.221 | 0 | 0 | 0 |
| 2015/06/26 | R204 | 05/11/2015 | 6.25 | Put | Bond Future | 3,950.3100 | 3.9503 | 4,233.8200 | 4.2338 | 7.177 | 0 | 0 | 0 |
| 2015/06/26 | R204 | 05/11/2015 | 6.26 | Call | Bond Future | 29.3500 | 0.0294 | 19.9700 | 0.0200 | (31.959) | 0 | 0 | 0 |
| 2015/06/26 | R204 | 05/11/2015 | 6.24 | Call | Bond Future | 27.4600 | 0.0275 | 18.6200 | 0.0186 | (32.192) | 0 | 0 | 0 |
| 2015/06/26 | R204 | 04/02/2016 | 7.50 | Call | Bond Future | 695.0100 | 0.6950 | 577.8900 | 0.5779 | (16.852) | 0 | 0 | 0 |
| 2015/06/26 | R204 | 04/02/2016 | | | Bond Future | 7.7214 | 101.7815 | 7.8389 | 101.4839 | 1.521 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | R204 | 04/02/2016 | 7.51 | Call | Bond Future | 705.9500 | 0.7059 | 587.5900 | 0.5876 | (16.766) | 0 | 0 | 0 |
| 2015/06/26 | R204 | 04/02/2016 | 7.49 | Put | Bond Future | 1,274.1000 | 1.2741 | 1,455.8300 | 1.4558 | 14.263 | 0 | 0 | 0 |
| 2015/06/26 | R204 | 04/02/2016 | 7.51 | Put | Bond Future | 1,244.4500 | 1.2444 | 1,423.7000 | 1.4237 | 14.404 | 0 | 0 | 0 |
| 2015/06/26 | R204 | 04/02/2016 | 7.49 | Call | Bond Future | 684.4800 | 0.6845 | 568.6000 | 0.5686 | (16.930) | 0 | 0 | 0 |
| 2015/06/26 | R204 | 04/02/2016 | 7.50 | Put | Bond Future | 1,259.0700 | 1.2591 | 1,439.5600 | 1.4396 | 14.335 | 0 | 0 | 0 |
| 2015/06/26 | R207 | 06/08/2015 | 7.76 | Call | Bond Future | 591.1900 | 0.5912 | 431.5400 | 0.4315 | (27.005) | 0 | 0 | 0 |
| 2015/06/26 | R207 | 06/08/2015 | | | Bond Future | 7.7895 | 98.5560 | 7.8862 | 98.2049 | 1.242 | 0.0000 | 0.0000 | 35,529 |
| 2015/06/26 | R207 | 06/08/2015 | 7.74 | Call | Bond Future | 557.0300 | 0.5570 | 403.7100 | 0.4037 | (27.525) | 0 | 0 | 0 |
| 2015/06/26 | R207 | 06/08/2015 | 7.75 | Call | Bond Future | 573.9500 | 0.5740 | 417.4700 | 0.4175 | (27.264) | 0 | 0 | 0 |
| 2015/06/26 | R207 | 06/08/2015 | 7.46 | Call | Bond Future | 208.5900 | 0.2086 | 134.9200 | 0.1349 | (35.318) | 0 | 0 | 70 |
| 2015/06/26 | R207 | 06/08/2015 | 7.74 | Put | Bond Future | 737.3600 | 0.7374 | 935.1900 | 0.9352 | 26.829 | 0 | 0 | 0 |
| 2015/06/26 | R207 | 06/08/2015 | 7.46 | Put | Bond Future | 1,416.5700 | 1.4166 | 1,694.0500 | 1.6941 | 19.588 | 0 | 0 | 0 |
| 2015/06/26 | R207 | 06/08/2015 | 7.76 | Put | Bond Future | 698.6100 | 0.6986 | 890.1100 | 0.8901 | 27.412 | 0 | 0 | 0 |
| 2015/06/26 | R207 | 06/08/2015 | 7.75 | Put | Bond Future | 717.8100 | 0.7178 | 912.4800 | 0.9125 | 27.120 | 0 | 0 | 0 |
| 2015/06/26 | R207 | 05/11/2015 | 7.76 | Call | Bond Future | 931.8900 | 0.9319 | 775.8700 | 0.7759 | (16.742) | 0 | 0 | 0 |
| 2015/06/26 | R207 | 05/11/2015 | | | Bond Future | 7.8744 | 100.1212 | 7.9782 | 99.7629 | 1.319 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | R207 | 05/11/2015 | 7.74 | Call | Bond Future | 900.8000 | 0.9008 | 748.3000 | 0.7483 | (16.929) | 0 | 0 | 0 |
| 2015/06/26 | R207 | 05/11/2015 | 7.50 | Call | Bond Future | 578.6100 | 0.5786 | 466.9700 | 0.4670 | (19.295) | 0 | 0 | 19 |
| 2015/06/26 | R207 | 05/11/2015 | 7.75 | Call | Bond Future | 916.2600 | 0.9163 | 762.0100 | 0.7620 | (16.835) | 0 | 0 | 0 |
| 2015/06/26 | R207 | 05/11/2015 | 7.43 | Call | Bond Future | 501.9200 | 0.5019 | 401.4100 | 0.4014 | (20.025) | 0 | 0 | 53 |
| 2015/06/26 | R207 | 05/11/2015 | 7.74 | Put | Bond Future | 1,366.8700 | 1.3669 | 1,572.6600 | 1.5727 | 15.056 | 0 | 0 | 0 |
| 2015/06/26 | R207 | 05/11/2015 | 7.76 | Put | Bond Future | 1,328.4200 | 1.3284 | 1,530.6900 | 1.5307 | 15.226 | 0 | 0 | 0 |
| 2015/06/26 | R207 | 05/11/2015 | 7.43 | Put | Bond Future | 2,053.5700 | 2.0536 | 2,311.3500 | 2.3113 | 12.553 | 0 | 0 | 0 |
| 2015/06/26 | R207 | 05/11/2015 | 7.75 | Put | Bond Future | 1,347.5500 | 1.3475 | 1,551.5900 | 1.5516 | 15.142 | 0 | 0 | 0 |
| 2015/06/26 | R207 | 05/11/2015 | 7.50 | Put | Bond Future | 1,883.8600 | 1.8839 | 2,130.5100 | 2.1305 | 13.093 | 0 | 0 | 0 |
| 2015/06/26 | R207 | 04/02/2016 | 7.49 | Put | Bond Future | 2,190.5100 | 2.1905 | 2,440.2300 | 2.4402 | 11.400 | 0 | 0 | 0 |
| 2015/06/26 | R207 | 04/02/2016 | 7.27 | Put | Bond Future | 2,712.1300 | 2.7121 | 2,990.0100 | 2.9900 | 10.246 | 0 | 0 | 0 |
| 2015/06/26 | R207 | 04/02/2016 | | | Bond Future | 7.9457 | 98.1794 | 8.0573 | 97.8149 | 1.404 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | R207 | 04/02/2016 | 7.51 | Put | Bond Future | 2,146.2600 | 2.1463 | 2,393.2800 | 2.3933 | 11.509 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/26 | R207 | 04/02/2016 | 7.27 | Call | Bond Future | 468.5300 | 0.4685 | 381.9800 | 0.3820 | (18.473) | 0 | 0 | 43 |
| 2015/06/26 | R207 | 04/02/2016 | 7.50 | Call | Bond Future | 695.3800 | 0.6954 | 579.3200 | 0.5793 | (16.690) | 0 | 0 | 19 |
| 2015/06/26 | R207 | 04/02/2016 | 7.51 | Call | Bond Future | 706.6600 | 0.7067 | 589.2500 | 0.5892 | (16.615) | 0 | 0 | 0 |
| 2015/06/26 | R207 | 04/02/2016 | 7.49 | Call | Bond Future | 684.2100 | 0.6842 | 569.5000 | 0.5695 | (16.765) | 0 | 0 | 0 |
| 2015/06/26 | R207 | 04/02/2016 | 7.50 | Put | Bond Future | 2,168.3200 | 2.1683 | 2,416.6900 | 2.4167 | 11.454 | 0 | 0 | 0 |
| 2015/06/26 | R207 | 05/05/2016 | 7.86 | Put | Bond Future | 1,826.3600 | 1.8264 | 2,030.4600 | 2.0305 | 11.175 | 0 | 0 | 0 |
| 2015/06/26 | R207 | 05/05/2016 | | | Bond Future | 8.0063 | 99.9230 | 8.1268 | 99.5514 | 1.505 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | R207 | 05/05/2016 | 7.85 | Put | Bond Future | 1,842.8700 | 1.8429 | 2,048.1300 | 2.0481 | 11.138 | 0 | 0 | 0 |
| 2015/06/26 | R207 | 05/05/2016 | 7.56 | Put | Bond Future | 2,367.0300 | 2.3670 | 2,605.6100 | 2.6056 | 10.079 | 0 | 0 | 0 |
| 2015/06/26 | R207 | 05/05/2016 | 7.84 | Put | Bond Future | 1,859.4800 | 1.8595 | 2,065.9100 | 2.0659 | 11.101 | 0 | 0 | 0 |
| 2015/06/26 | R207 | 05/05/2016 | 7.56 | Call | Bond Future | 975.3300 | 0.9753 | 842.3500 | 0.8423 | (13.634) | 0 | 0 | 43 |
| 2015/06/26 | R207 | 05/05/2016 | 7.85 | Call | Bond Future | 1,358.1100 | 1.3581 | 1,191.8100 | 1.1918 | (12.245) | 0 | 0 | 0 |
| 2015/06/26 | R207 | 05/05/2016 | 7.86 | Call | Bond Future | 1,372.6900 | 1.3727 | 1,205.2300 | 1.2052 | (12.199) | 0 | 0 | 0 |
| 2015/06/26 | R207 | 05/05/2016 | 7.84 | Call | Bond Future | 1,343.6100 | 1.3436 | 1,178.4800 | 1.1785 | (12.290) | 0 | 0 | 0 |
| 2015/06/26 | R208 | 06/08/2015 | | | Bond Future | 7.9086 | 97.2724 | 8.0101 | 96.8334 | 1.284 | 0.0000 | 0.0000 | 38,528 |
| 2015/06/26 | R208 | 06/08/2015 | 8.00 | Call | Bond Future | 999.0600 | 0.9991 | 752.8400 | 0.7528 | (24.645) | 0 | 0 | 0 |
| 2015/06/26 | R208 | 06/08/2015 | 8.01 | Call | Bond Future | 1,024.5700 | 1.0246 | 774.5400 | 0.7745 | (24.403) | 0 | 0 | 0 |
| 2015/06/26 | R208 | 06/08/2015 | 8.85 | Call | Bond Future | 3,996.2900 | 3.9963 | 3,569.3000 | 3.5693 | (10.685) | 0 | 0 | 0 |
| 2015/06/26 | R208 | 06/08/2015 | 7.99 | Call | Bond Future | 974.1500 | 0.9742 | 731.7500 | 0.7317 | (24.883) | 0 | 0 | 0 |
| 2015/06/26 | R208 | 06/08/2015 | 8.01 | Put | Bond Future | 586.0600 | 0.5861 | 774.9800 | 0.7750 | 32.236 | 0 | 0 | 0 |
| 2015/06/26 | R208 | 06/08/2015 | 8.00 | Put | Bond Future | 603.6600 | 0.6037 | 796.3900 | 0.7964 | 31.927 | 0 | 0 | 0 |
| 2015/06/26 | R208 | 06/08/2015 | 7.99 | Put | Bond Future | 621.9000 | 0.6219 | 818.4500 | 0.8184 | 31.605 | 0 | 0 | 0 |
| 2015/06/26 | R208 | 06/08/2015 | 8.85 | Put | Bond Future | 19.7700 | 0.0198 | 31.7300 | 0.0317 | 60.496 | 0 | 0 | 198 |
| 2015/06/26 | R208 | 05/11/2015 | | | Bond Future | 7.9859 | 95.4178 | 8.0935 | 94.9703 | 1.347 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | R208 | 05/11/2015 | 8.48 | Call | Bond Future | 2,627.3700 | 2.6274 | 2,306.7300 | 2.3067 | (12.204) | 0 | 0 | 0 |
| 2015/06/26 | R208 | 05/11/2015 | 7.74 | Put | Bond Future | 1,933.7600 | 1.9338 | 2,214.4300 | 2.2144 | 14.514 | 0 | 0 | 0 |
| 2015/06/26 | R208 | 05/11/2015 | 7.75 | Call | Bond Future | 917.8800 | 0.9179 | 748.9700 | 0.7490 | (18.402) | 0 | 0 | 0 |
| 2015/06/26 | R208 | 05/11/2015 | 7.76 | Call | Bond Future | 934.4100 | 0.9344 | 763.3700 | 0.7634 | (18.305) | 0 | 0 | 0 |
| 2015/06/26 | R208 | 05/11/2015 | 8.48 | Put | Bond Future | 593.6900 | 0.5937 | 720.5000 | 0.7205 | 21.360 | 0 | 0 | 2,200 |
| 2015/06/26 | R208 | 05/11/2015 | 7.74 | Call | Bond Future | 901.5400 | 0.9015 | 734.7600 | 0.7348 | (18.499) | 0 | 0 | 0 |
| 2015/06/26 | R208 | 05/11/2015 | 7.76 | Put | Bond Future | 1,882.1700 | 1.8822 | 2,158.5800 | 2.1586 | 14.686 | 0 | 0 | 0 |
| 2015/06/26 | R208 | 05/11/2015 | 7.75 | Put | Bond Future | 1,907.8600 | 1.9079 | 2,186.4000 | 2.1864 | 14.600 | 0 | 0 | 0 |
| 2015/06/26 | R208 | 04/02/2016 | | | Bond Future | 8.0495 | 97.0385 | 8.1634 | 96.5835 | 1.415 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | R208 | 04/02/2016 | 7.74 | Put | Bond Future | 2,376.4600 | 2.3765 | 2,659.3900 | 2.6594 | 11.906 | 0 | 0 | 0 |
| 2015/06/26 | R208 | 04/02/2016 | 7.76 | Put | Bond Future | 2,327.0700 | 2.3271 | 2,606.6100 | 2.6066 | 12.013 | 0 | 0 | 0 |
| 2015/06/26 | R208 | 04/02/2016 | 7.75 | Put | Bond Future | 2,351.6800 | 2.3517 | 2,632.9200 | 2.6329 | 11.959 | 0 | 0 | 0 |
| 2015/06/26 | R208 | 04/02/2016 | 7.76 | Call | Bond Future | 1,158.5600 | 1.1586 | 983.0300 | 0.9830 | (15.151) | 0 | 0 | 0 |
| 2015/06/26 | R208 | 04/02/2016 | 7.74 | Call | Bond Future | 1,126.5800 | 1.1266 | 954.4400 | 0.9544 | (15.280) | 0 | 0 | 0 |
| 2015/06/26 | R208 | 04/02/2016 | 7.75 | Call | Bond Future | 1,142.5000 | 1.1425 | 968.6700 | 0.9687 | (15.215) | 0 | 0 | 0 |
| 2015/06/26 | R209 | 06/08/2015 | 8.99 | Put | Bond Future | 870.7200 | 0.8707 | 1,153.1200 | 1.1531 | 32.433 | 0 | 0 | 0 |
| 2015/06/26 | R209 | 06/08/2015 | | | Bond Future | 8.7850 | 78.3148 | 8.8906 | 77.5084 | 1.203 | 0.0000 | 0.0000 | 28,177 |
| 2015/06/26 | R209 | 06/08/2015 | 9.01 | Put | Bond Future | 820.8500 | 0.8208 | 1,091.5700 | 1.0916 | 32.980 | 0 | 0 | 0 |
| 2015/06/26 | R209 | 06/08/2015 | 9.90 | Call | Bond Future | 7,918.5300 | 7.9185 | 7,128.6600 | 7.1287 | (9.975) | 0 | 0 | 0 |
| 2015/06/26 | R209 | 06/08/2015 | 9.00 | Call | Bond Future | 2,472.7200 | 2.4727 | 1,942.8400 | 1.9428 | (21.429) | 0 | 0 | 0 |
| 2015/06/26 | R209 | 06/08/2015 | 9.01 | Call | Bond Future | 2,522.6400 | 2.5226 | 1,986.9500 | 1.9869 | (21.235) | 0 | 0 | 0 |
| 2015/06/26 | R209 | 06/08/2015 | 8.99 | Call | Bond Future | 2,423.6400 | 2.4236 | 1,899.6300 | 1.8996 | (21.621) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/06/26 | R209 | 06/08/2015 | 9.00 | Put | Bond Future | 845.3100 | 0.8453 | 1,121.8400 | 1.1218 | 32.713 | 0 | 0 | 0 |
| 2015/06/26 | R209 | 06/08/2015 | 9.90 | Put | Bond Future | 29.0500 | 0.0290 | 45.5900 | 0.0456 | 56.936 | 0 | 0 | 2,914 |
| 2015/06/26 | R209 | 05/11/2015 | 9.25 | Call | Bond Future | 4,526.1700 | 4.5262 | 3,971.0700 | 3.9711 | (12.264) | 0 | 0 | 0 |
| 2015/06/26 | R209 | 05/11/2015 | 7.99 | Put | Bond Future | 7,516.5800 | 7.5166 | 8,200.7900 | 8.2008 | 9.103 | 0 | 0 | 0 |
| 2015/06/26 | R209 | 05/11/2015 | | | Bond Future | 8.8402 | 76.4110 | 8.9489 | 75.5906 | 1.230 | 0.0000 | 0.0000 | 29 |
| 2015/06/26 | R209 | 05/11/2015 | 8.01 | Put | Bond Future | 7,370.8900 | 7.3709 | 8,050.1300 | 8.0501 | 9.215 | 0 | 0 | 0 |
| 2015/06/26 | R209 | 05/11/2015 | 9.25 | Put | Bond Future | 1,503.0400 | 1.5030 | 1,768.4100 | 1.7684 | 17.656 | 0 | 0 | 900 |
| 2015/06/26 | R209 | 05/11/2015 | 7.99 | Call | Bond Future | 606.7000 | 0.6067 | 470.4400 | 0.4704 | (22.459) | 0 | 0 | 0 |
| 2015/06/26 | R209 | 05/11/2015 | 8.00 | Put | Bond Future | 7,443.2500 | 7.4433 | 8,125.0300 | 8.1250 | 9.160 | 0 | 0 | 0 |
| 2015/06/26 | R209 | 05/11/2015 | 8.00 | Call | Bond Future | 620.0400 | 0.6200 | 481.3500 | 0.4813 | (22.368) | 0 | 0 | 0 |
| 2015/06/26 | R209 | 05/11/2015 | 8.01 | Call | Bond Future | 634.2100 | 0.6342 | 492.9800 | 0.4930 | (22.269) | 0 | 0 | 0 |
| 2015/06/26 | R209 | 04/02/2016 | 8.75 | Put | Bond Future | 4,198.5100 | 4.1985 | 4,641.8200 | 4.6418 | 10.559 | 0 | 0 | 0 |
| 2015/06/26 | R209 | 04/02/2016 | 8.74 | Call | Bond Future | 3,112.1200 | 3.1121 | 2,723.8900 | 2.7239 | (12.475) | 0 | 0 | 0 |
| 2015/06/26 | R209 | 04/02/2016 | | | Bond Future | 8.8882 | 77.7091 | 8.9999 | 76.8747 | 1.257 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | R209 | 04/02/2016 | 8.75 | Call | Bond Future | 3,146.3900 | 3.1464 | 2,755.3700 | 2.7554 | (12.428) | 0 | 0 | 0 |
| 2015/06/26 | R209 | 04/02/2016 | 8.76 | Call | Bond Future | 3,180.8700 | 3.1809 | 2,787.0500 | 2.7870 | (12.381) | 0 | 0 | 0 |
| 2015/06/26 | R209 | 04/02/2016 | 8.74 | Put | Bond Future | 4,241.2200 | 4.2412 | 4,687.3200 | 4.6873 | 10.518 | 0 | 0 | 0 |
| 2015/06/26 | R209 | 04/02/2016 | 8.76 | Put | Bond Future | 4,156.1200 | 4.1561 | 4,596.6300 | 4.5966 | 10.599 | 0 | 0 | 0 |
| 2015/06/26 | R210 | 06/08/2015 | 179.01 | Call | Bond Future | 224.2500 | 0.2243 | 287.3300 | 0.2873 | 28.129 | 0 | 0 | 0 |
| 2015/06/26 | R210 | 06/08/2015 | | | Bond Future | 179.2342 | 179.2342 | 179.2973 | 179.2973 | 0.035 | 0.0000 | 0.0000 | 1,227 |
| 2015/06/26 | R210 | 06/08/2015 | 178.99 | Call | Bond Future | 244.2500 | 0.2443 | 307.3300 | 0.3073 | 25.826 | 0 | 0 | 0 |
| 2015/06/26 | R210 | 06/08/2015 | 179.00 | Call | Bond Future | 234.2500 | 0.2343 | 297.3300 | 0.2973 | 26.928 | 0 | 0 | 0 |
| 2015/06/26 | R210 | 06/08/2015 | 178.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R210 | 06/08/2015 | 179.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R210 | 06/08/2015 | 179.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R210 | 05/11/2015 | | | Bond Future | 179.9486 | 179.9486 | 180.0097 | 180.0097 | 0.034 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | R210 | 05/11/2015 | 182.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R210 | 05/11/2015 | 181.99 | Put | Bond Future | 2,041.3800 | 2.0414 | 1,980.2800 | 1.9803 | (2.993) | 0 | 0 | 0 |
| 2015/06/26 | R210 | 05/11/2015 | 182.01 | Put | Bond Future | 2,061.3800 | 2.0614 | 2,000.2800 | 2.0003 | (2.964) | 0 | 0 | 0 |
| 2015/06/26 | R210 | 05/11/2015 | 182.00 | Put | Bond Future | 2,051.3800 | 2.0514 | 1,990.2800 | 1.9903 | (2.978) | 0 | 0 | 0 |
| 2015/06/26 | R210 | 05/11/2015 | 182.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R210 | 05/11/2015 | 181.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R211 | 06/08/2015 | | | Bond Future | 134.1367 | 134.1367 | 134.1806 | 134.1806 | 0.033 | 0.0000 | 0.0000 | 1,120 |
| 2015/06/26 | R211 | 06/08/2015 | 134.99 | Put | Bond Future | 853.2900 | 0.8533 | 809.4400 | 0.8094 | (5.139) | 0 | 0 | 0 |
| 2015/06/26 | R211 | 06/08/2015 | 135.01 | Put | Bond Future | 873.2900 | 0.8733 | 829.4400 | 0.8294 | (5.021) | 0 | 0 | 0 |
| 2015/06/26 | R211 | 06/08/2015 | 134.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R211 | 06/08/2015 | 135.00 | Put | Bond Future | 863.2900 | 0.8633 | 819.4400 | 0.8194 | (5.079) | 0 | 0 | 0 |
| 2015/06/26 | R211 | 06/08/2015 | 135.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R211 | 06/08/2015 | 135.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R211 | 05/11/2015 | 134.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R211 | 05/11/2015 | | | Bond Future | 136.2668 | 136.2668 | 136.3092 | 136.3092 | 0.031 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | R211 | 05/11/2015 | 135.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R211 | 05/11/2015 | 134.99 | Call | Bond Future | 1,276.8100 | 1.2768 | 1,319.2100 | 1.3192 | 3.321 | 0 | 0 | 0 |
| 2015/06/26 | R211 | 05/11/2015 | 135.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R211 | 05/11/2015 | 135.00 | Call | Bond Future | 1,266.8100 | 1.2668 | 1,309.2100 | 1.3092 | 3.347 | 0 | 0 | 0 |
| 2015/06/26 | R211 | 05/11/2015 | 135.01 | Call | Bond Future | 1,256.8100 | 1.2568 | 1,299.2100 | 1.2992 | 3.374 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/06/26 | R212 | 06/08/2015 | 141.01 | Put | Bond Future | 2,162.8600 | 2.1629 | 2,113.5300 | 2.1135 | (2.281) | 0 | 0 | 0 |
| 2015/06/26 | R212 | 06/08/2015 | | | Bond Future | 138.8471 | 138.8471 | 138.8965 | 138.8965 | 0.036 | 0.0000 | 0.0000 | 1,109 |
| 2015/06/26 | R212 | 06/08/2015 | 141.00 | Put | Bond Future | 2,152.8600 | 2.1529 | 2,103.5300 | 2.1035 | (2.291) | 0 | 0 | 0 |
| 2015/06/26 | R212 | 06/08/2015 | 140.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R212 | 06/08/2015 | 141.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R212 | 06/08/2015 | 141.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R212 | 06/08/2015 | 140.99 | Put | Bond Future | 2,142.8600 | 2.1429 | 2,093.5300 | 2.0935 | (2.302) | 0 | 0 | 0 |
| 2015/06/26 | R212 | 05/11/2015 | 145.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R212 | 05/11/2015 | | | Bond Future | 141.0520 | 141.0520 | 141.0999 | 141.0999 | 0.034 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | R212 | 05/11/2015 | 146.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R212 | 05/11/2015 | 146.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R212 | 05/11/2015 | 145.99 | Put | Bond Future | 4,938.0300 | 4.9380 | 4,890.1200 | 4.8901 | (0.970) | 0 | 0 | 0 |
| 2015/06/26 | R212 | 05/11/2015 | 146.01 | Put | Bond Future | 4,958.0300 | 4.9580 | 4,910.1200 | 4.9101 | (0.966) | 0 | 0 | 0 |
| 2015/06/26 | R212 | 05/11/2015 | 146.00 | Put | Bond Future | 4,948.0300 | 4.9480 | 4,900.1200 | 4.9001 | (0.968) | 0 | 0 | 0 |
| 2015/06/26 | R213 | 06/08/2015 | | | Bond Future | 8.6622 | 89.0749 | 8.7680 | 88.2765 | 1.221 | 0.0000 | 0.0000 | 17,330 |
| 2015/06/26 | R213 | 06/08/2015 | 8.49 | Put | Bond Future | 2,251.5000 | 2.2515 | 2,770.6800 | 2.7707 | 23.059 | 0 | 0 | 0 |
| 2015/06/26 | R213 | 06/08/2015 | 8.51 | Put | Bond Future | 2,153.4800 | 2.1535 | 2,660.2700 | 2.6603 | 23.534 | 0 | 0 | 0 |
| 2015/06/26 | R213 | 06/08/2015 | 8.49 | Call | Bond Future | 928.4500 | 0.9284 | 649.2600 | 0.6493 | (30.071) | 0 | 0 | 0 |
| 2015/06/26 | R213 | 06/08/2015 | 8.50 | Put | Bond Future | 2,202.1600 | 2.2022 | 2,715.1600 | 2.7152 | 23.295 | 0 | 0 | 0 |
| 2015/06/26 | R213 | 06/08/2015 | 8.50 | Call | Bond Future | 956.7200 | 0.9567 | 671.3500 | 0.6714 | (29.828) | 0 | 0 | 0 |
| 2015/06/26 | R213 | 06/08/2015 | 8.51 | Call | Bond Future | 985.5500 | 0.9856 | 693.9700 | 0.6940 | (29.586) | 0 | 0 | 0 |
| 2015/06/26 | R213 | 05/11/2015 | 7.76 | Call | Bond Future | 450.5500 | 0.4505 | 343.2900 | 0.3433 | (23.806) | 0 | 0 | 0 |
| 2015/06/26 | R213 | 05/11/2015 | | | Bond Future | 8.7236 | 86.9460 | 8.8327 | 86.1336 | 1.251 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | R213 | 05/11/2015 | 7.74 | Call | Bond Future | 430.0800 | 0.4301 | 326.8800 | 0.3269 | (23.996) | 0 | 0 | 0 |
| 2015/06/26 | R213 | 05/11/2015 | 7.75 | Call | Bond Future | 440.2200 | 0.4402 | 335.0100 | 0.3350 | (23.899) | 0 | 0 | 0 |
| 2015/06/26 | R213 | 05/11/2015 | 7.74 | Put | Bond Future | 8,271.1500 | 8.2712 | 8,980.3500 | 8.9803 | 8.574 | 0 | 0 | 0 |
| 2015/06/26 | R213 | 05/11/2015 | 7.76 | Put | Bond Future | 8,122.3900 | 8.1224 | 8,827.5300 | 8.8275 | 8.681 | 0 | 0 | 0 |
| 2015/06/26 | R213 | 05/11/2015 | 7.75 | Put | Bond Future | 8,196.6200 | 8.1966 | 8,903.8100 | 8.9038 | 8.628 | 0 | 0 | 0 |
| 2015/06/26 | R213 | 04/02/2016 | | | Bond Future | 8.7788 | 88.4225 | 8.8913 | 87.5963 | 1.282 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | R213 | 04/02/2016 | 8.75 | Call | Bond Future | 3,406.7100 | 3.4067 | 2,992.9500 | 2.9930 | (12.145) | 0 | 0 | 0 |
| 2015/06/26 | R213 | 04/02/2016 | 8.74 | Put | Bond Future | 3,658.4200 | 3.6584 | 4,073.6500 | 4.0737 | 11.350 | 0 | 0 | 0 |
| 2015/06/26 | R213 | 04/02/2016 | 8.76 | Put | Bond Future | 3,582.0600 | 3.5821 | 3,991.7100 | 3.9917 | 11.436 | 0 | 0 | 0 |
| 2015/06/26 | R213 | 04/02/2016 | 8.75 | Put | Bond Future | 3,620.0900 | 3.6201 | 4,032.5300 | 4.0325 | 11.393 | 0 | 0 | 0 |
| 2015/06/26 | R213 | 04/02/2016 | 8.76 | Call | Bond Future | 3,442.8300 | 3.4428 | 3,026.2800 | 3.0263 | (12.099) | 0 | 0 | 0 |
| 2015/06/26 | R213 | 04/02/2016 | 8.74 | Call | Bond Future | 3,370.8000 | 3.3708 | 2,959.8300 | 2.9598 | (12.192) | 0 | 0 | 0 |
| 2015/06/26 | R214 | 06/08/2015 | 8.76 | Put | Bond Future | 1,905.4400 | 1.9054 | 2,382.9600 | 2.3830 | 25.061 | 0 | 0 | 0 |
| 2015/06/26 | R214 | 06/08/2015 | | | Bond Future | 8.8236 | 79.4734 | 8.9293 | 78.6209 | 1.198 | 0.0000 | 0.0000 | 22,215 |
| 2015/06/26 | R214 | 06/08/2015 | 8.75 | Put | Bond Future | 1,951.4300 | 1.9514 | 2,435.7600 | 2.4358 | 24.819 | 0 | 0 | 0 |
| 2015/06/26 | R214 | 06/08/2015 | 8.74 | Call | Bond Future | 1,312.4600 | 1.3125 | 951.1100 | 0.9511 | (27.532) | 0 | 0 | 0 |
| 2015/06/26 | R214 | 06/08/2015 | 8.75 | Call | Bond Future | 1,348.2500 | 1.3482 | 980.1100 | 0.9801 | (27.305) | 0 | 0 | 0 |
| 2015/06/26 | R214 | 06/08/2015 | 8.76 | Call | Bond Future | 1,384.6400 | 1.3846 | 1,009.6900 | 1.0097 | (27.079) | 0 | 0 | 0 |
| 2015/06/26 | R214 | 06/08/2015 | 8.74 | Put | Bond Future | 1,998.1500 | 1.9981 | 2,489.2700 | 2.4893 | 24.579 | 0 | 0 | 0 |
| 2015/06/26 | R214 | 05/11/2015 | | | Bond Future | 8.8782 | 77.4451 | 8.9869 | 76.5779 | 1.224 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | R214 | 05/11/2015 | 7.99 | Put | Bond Future | 8,327.0800 | 8.3271 | 9,059.6400 | 9.0596 | 8.797 | 0 | 0 | 0 |
| 2015/06/26 | R214 | 05/11/2015 | 8.00 | Put | Bond Future | 8,246.5000 | 8.2465 | 8,976.5700 | 8.9766 | 8.853 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/06/26 | R214 | 05/11/2015 | 8.01 | Put | Bond Future | 8,166.9000 | 8.1669 | 8,894.3800 | 8.8944 | 8.908 | 0 | 0 | 0 |
| 2015/06/26 | R214 | 05/11/2015 | 7.99 | Call | Bond Future | 592.2800 | 0.5923 | 457.6600 | 0.4577 | (22.729) | 0 | 0 | 0 |
| 2015/06/26 | R214 | 05/11/2015 | 8.00 | Call | Bond Future | 605.6800 | 0.6057 | 468.5700 | 0.4686 | (22.637) | 0 | 0 | 0 |
| 2015/06/26 | R214 | 05/11/2015 | 8.01 | Call | Bond Future | 619.8900 | 0.6199 | 480.1900 | 0.4802 | (22.536) | 0 | 0 | 0 |
| 2015/06/26 | R214 | 04/02/2016 | | | Bond Future | 8.9274 | 78.7603 | 9.0391 | 77.8784 | 1.251 | 0.0000 | 0.0000 | 4,320 |
| 2015/06/26 | R214 | 04/02/2016 | 7.99 | Put | Bond Future | 9,268.7000 | 9.2687 | 9,959.0300 | 9.9590 | 7.448 | 0 | 0 | 0 |
| 2015/06/26 | R214 | 04/02/2016 | 8.00 | Call | Bond Future | 1,172.8900 | 1.1729 | 978.9700 | 0.9790 | (16.534) | 0 | 0 | 0 |
| 2015/06/26 | R214 | 04/02/2016 | 8.01 | Call | Bond Future | 1,191.9700 | 1.1920 | 995.6000 | 0.9956 | (16.474) | 0 | 0 | 0 |
| 2015/06/26 | R214 | 04/02/2016 | 7.99 | Call | Bond Future | 1,154.9600 | 1.1550 | 963.3700 | 0.9634 | (16.588) | 0 | 0 | 0 |
| 2015/06/26 | R214 | 04/02/2016 | 8.01 | Put | Bond Future | 9,118.3800 | 9.1184 | 9,803.9300 | 9.8039 | 7.518 | 0 | 0 | 0 |
| 2015/06/26 | R214 | 04/02/2016 | 8.00 | Put | Bond Future | 9,192.8800 | 9.1929 | 9,880.8800 | 9.8809 | 7.484 | 0 | 0 | 0 |
| 2015/06/26 | R248 | 06/08/2015 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R248 | 06/08/2015 | | | Bond Future | 8.8844 | 102.4910 | 8.9901 | 101.3960 | 1.190 | 0.0000 | 0.0000 | 38,733 |
| 2015/06/26 | R248 | 06/08/2015 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R248 | 06/08/2015 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R248 | 06/08/2015 | 8.74 | Put | Bond Future | 1,530.8400 | 1.5308 | 2,625.8500 | 2.6258 | 71.530 | 0 | 0 | 0 |
| 2015/06/26 | R248 | 06/08/2015 | 8.76 | Put | Bond Future | 1,316.3200 | 1.3163 | 2,411.3300 | 2.4113 | 83.187 | 0 | 0 | 0 |
| 2015/06/26 | R248 | 06/08/2015 | 8.75 | Put | Bond Future | 1,423.4800 | 1.4235 | 2,518.4900 | 2.5185 | 76.925 | 0 | 0 | 0 |
| 2015/06/26 | R248 | 05/11/2015 | 8.01 | Put | Bond Future | 10,514.0600 | 10.5141 | 11,628.0500 | 11.6281 | 10.595 | 0 | 0 | 0 |
| 2015/06/26 | R248 | 05/11/2015 | | | Bond Future | 8.9405 | 99.6894 | 9.0493 | 98.5754 | 1.217 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | R248 | 05/11/2015 | 8.00 | Put | Bond Future | 10,637.5200 | 10.6375 | 11,751.5100 | 11.7515 | 10.472 | 0 | 0 | 0 |
| 2015/06/26 | R248 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R248 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R248 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R248 | 05/11/2015 | 7.99 | Put | Bond Future | 10,761.2300 | 10.7612 | 11,875.2200 | 11.8752 | 10.352 | 0 | 0 | 0 |
| 2015/06/26 | R248 | 04/02/2016 | 8.99 | Put | Bond Future | 13.9200 | 0.0139 | 1,146.8000 | 1.1468 | 8138.506 | 0 | 0 | 0 |
| 2015/06/26 | R248 | 04/02/2016 | | | Bond Future | 8.9914 | 101.3825 | 9.1033 | 100.2496 | 1.245 | 0.0000 | 0.0000 | 0 |
| 2015/06/26 | R248 | 04/02/2016 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 1,044.5900 | 1.0446 | 100.000 | 0 | 0 | 0 |
| 2015/06/26 | R248 | 04/02/2016 | 9.01 | Put | Bond Future | 0.0000 | 0.0000 | 942.5700 | 0.9426 | 100.000 | 0 | 0 | 0 |
| 2015/06/26 | R248 | 04/02/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/06/26 | R248 | 04/02/2016 | 9.00 | Call | Bond Future | 88.2900 | 0.0883 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/06/26 | R248 | 04/02/2016 | 9.01 | Call | Bond Future | 190.3100 | 0.1903 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |

Total **496210**