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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/10/2015 TO 14/10/2015

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2015/10/14 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/10/14 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 2025 | 05/11/2015 | 123.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2025 | 05/11/2015 | | | Bond Future | 123.2941 | 123.2941 | 123.3698 | 123.3698 | 0.061 | 0.0000 | 0.0000 | 612 |
| 2015/10/14 | 2025 | 05/11/2015 | 123.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2025 | 05/11/2015 | 123.01 | Call | Bond Future | 284.0700 | 0.2841 | 359.8300 | 0.3598 | 26.669 | 0 | 0 | 0 |
| 2015/10/14 | 2025 | 05/11/2015 | 122.99 | Call | Bond Future | 304.0700 | 0.3041 | 379.8300 | 0.3798 | 24.915 | 0 | 0 | 0 |
| 2015/10/14 | 2025 | 05/11/2015 | 123.00 | Call | Bond Future | 294.0700 | 0.2941 | 369.8300 | 0.3698 | 25.763 | 0 | 0 | 0 |
| 2015/10/14 | 2025 | 05/11/2015 | 122.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2025 | 04/02/2016 | 126.01 | Put | Bond Future | 1,884.1800 | 1.8842 | 1,809.1200 | 1.8091 | (3.984) | 0 | 0 | 0 |
| 2015/10/14 | 2025 | 04/02/2016 | | | Bond Future | 124.1258 | 124.1258 | 124.2009 | 124.2009 | 0.060 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 2025 | 04/02/2016 | 126.00 | Put | Bond Future | 1,874.1800 | 1.8742 | 1,799.1200 | 1.7991 | (4.005) | 0 | 0 | 0 |
| 2015/10/14 | 2025 | 04/02/2016 | 126.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2025 | 04/02/2016 | 125.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2025 | 04/02/2016 | 126.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2025 | 04/02/2016 | 125.99 | Put | Bond Future | 1,864.1800 | 1.8642 | 1,789.1200 | 1.7891 | (4.026) | 0 | 0 | 0 |
| 2015/10/14 | 2030 | 05/11/2015 | 8.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2030 | 05/11/2015 | | | Bond Future | 8.7227 | 96.3711 | 8.6601 | 96.8564 | (0.717) | 0.0000 | 0.0000 | 9,973 |
| 2015/10/14 | 2030 | 05/11/2015 | 8.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2030 | 05/11/2015 | 8.49 | Put | Bond Future | 1,823.1300 | 1.8231 | 1,337.7800 | 1.3378 | (26.622) | 0 | 0 | 0 |
| 2015/10/14 | 2030 | 05/11/2015 | 8.51 | Put | Bond Future | 1,664.5000 | 1.6645 | 1,179.1500 | 1.1792 | (29.159) | 0 | 0 | 0 |
| 2015/10/14 | 2030 | 05/11/2015 | 8.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2030 | 05/11/2015 | 8.50 | Put | Bond Future | 1,743.7700 | 1.7438 | 1,258.4200 | 1.2584 | (27.833) | 0 | 0 | 0 |
| 2015/10/14 | 2030 | 04/02/2016 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 240.2200 | 0.2402 | 100.000 | 0 | 0 | 0 |
| 2015/10/14 | 2030 | 04/02/2016 | | | Bond Future | 8.7830 | 93.9605 | 8.7186 | 94.4524 | (0.733) | 0.0000 | 0.0000 | 400 |
| 2015/10/14 | 2030 | 04/02/2016 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 316.5600 | 0.3166 | 100.000 | 0 | 0 | 0 |
| 2015/10/14 | 2030 | 04/02/2016 | 8.74 | Put | Bond Future | 328.1300 | 0.3281 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/14 | 2030 | 04/02/2016 | 8.76 | Put | Bond Future | 175.3500 | 0.1754 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/14 | 2030 | 04/02/2016 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 163.7800 | 0.1638 | 100.000 | 0 | 0 | 0 |
| 2015/10/14 | 2030 | 04/02/2016 | 8.75 | Put | Bond Future | 251.6900 | 0.2517 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/14 | 2032 | 05/11/2015 | | | Bond Future | 8.7923 | 96.2463 | 8.7298 | 96.7674 | (0.711) | 0.0000 | 0.0000 | 2,982 |
| 2015/10/14 | 2032 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2032 | 05/11/2015 | 7.99 | Put | Bond Future | 7,016.7700 | 7.0168 | 6,495.6500 | 6.4957 | (7.427) | 0 | 0 | 0 |
| 2015/10/14 | 2032 | 05/11/2015 | 8.01 | Put | Bond Future | 6,832.9300 | 6.8329 | 6,311.8100 | 6.3118 | (7.627) | 0 | 0 | 0 |
| 2015/10/14 | 2032 | 05/11/2015 | 8.00 | Put | Bond Future | 6,924.7900 | 6.9248 | 6,403.6700 | 6.4037 | (7.525) | 0 | 0 | 0 |
| 2015/10/14 | 2032 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2032 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2032 | 04/02/2016 | | | Bond Future | 8.8516 | 97.8401 | 8.7874 | 98.3684 | (0.726) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 2032 | 04/02/2016 | 8.69 | Put | Bond Future | 1,337.2200 | 1.3372 | 808.9400 | 0.8089 | (39.506) | 0 | 0 | 0 |
| 2015/10/14 | 2032 | 04/02/2016 | 8.71 | Put | Bond Future | 1,170.2800 | 1.1703 | 642.0000 | 0.6420 | (45.141) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/10/14 | 2032 | 04/02/2016 | 8.70 | Put | Bond Future | 1,253.7000 | 1.2537 | 725.4200 | 0.7254 | (42.138) | 0 | 0 | 0 |
| 2015/10/14 | 2032 | 04/02/2016 | 8.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2032 | 04/02/2016 | 8.69 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2032 | 04/02/2016 | 8.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2032 | 05/05/2016 | | | Bond Future | 8.9002 | 95.4122 | 8.8341 | 95.9486 | (0.742) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 2032 | 05/05/2016 | 8.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2032 | 05/05/2016 | 9.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2032 | 05/05/2016 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2032 | 05/05/2016 | 9.01 | Call | Bond Future | 881.9300 | 0.8819 | 1,418.3700 | 1.4184 | 60.826 | 0 | 0 | 0 |
| 2015/10/14 | 2032 | 05/05/2016 | 8.99 | Call | Bond Future | 722.2300 | 0.7222 | 1,258.6700 | 1.2587 | 74.276 | 0 | 0 | 0 |
| 2015/10/14 | 2032 | 05/05/2016 | 9.00 | Call | Bond Future | 802.1300 | 0.8021 | 1,338.5700 | 1.3386 | 66.877 | 0 | 0 | 0 |
| 2015/10/14 | 2033 | 05/11/2015 | 102.41 | Put | Bond Future | 96.4200 | 0.0964 | 31.7700 | 0.0318 | (67.050) | 0 | 0 | 0 |
| 2015/10/14 | 2033 | 05/11/2015 | | | Bond Future | 102.3136 | 102.3136 | 102.3782 | 102.3782 | 0.063 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 2033 | 05/11/2015 | 102.40 | Put | Bond Future | 86.4200 | 0.0864 | 21.7700 | 0.0218 | (74.809) | 0 | 0 | 0 |
| 2015/10/14 | 2033 | 05/11/2015 | 102.39 | Put | Bond Future | 76.4200 | 0.0764 | 11.7700 | 0.0118 | (84.598) | 0 | 0 | 0 |
| 2015/10/14 | 2033 | 05/11/2015 | 102.40 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2033 | 05/11/2015 | 102.41 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2033 | 05/11/2015 | 102.39 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2033 | 04/02/2016 | 102.40 | Call | Bond Future | 1,616.4900 | 1.6165 | 1,680.3300 | 1.6803 | 3.949 | 0 | 0 | 0 |
| 2015/10/14 | 2033 | 04/02/2016 | | | Bond Future | 104.0165 | 104.0165 | 104.0803 | 104.0803 | 0.061 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 2033 | 04/02/2016 | 102.41 | Call | Bond Future | 1,606.4900 | 1.6065 | 1,670.3300 | 1.6703 | 3.974 | 0 | 0 | 0 |
| 2015/10/14 | 2033 | 04/02/2016 | 102.39 | Call | Bond Future | 1,626.4900 | 1.6265 | 1,690.3300 | 1.6903 | 3.925 | 0 | 0 | 0 |
| 2015/10/14 | 2033 | 04/02/2016 | 102.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2033 | 04/02/2016 | 102.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2033 | 04/02/2016 | 102.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2033 | 05/05/2016 | | | Bond Future | 104.8746 | 104.8746 | 104.9384 | 104.9384 | 0.061 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 2033 | 05/05/2016 | 102.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2033 | 05/05/2016 | 102.40 | Call | Bond Future | 2,474.6300 | 2.4746 | 2,538.3600 | 2.5384 | 2.575 | 0 | 0 | 0 |
| 2015/10/14 | 2033 | 05/05/2016 | 102.41 | Call | Bond Future | 2,464.6300 | 2.4646 | 2,528.3600 | 2.5284 | 2.586 | 0 | 0 | 0 |
| 2015/10/14 | 2033 | 05/05/2016 | 102.39 | Call | Bond Future | 2,484.6300 | 2.4846 | 2,548.3600 | 2.5484 | 2.565 | 0 | 0 | 0 |
| 2015/10/14 | 2033 | 05/05/2016 | 102.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2033 | 05/05/2016 | 102.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2037 | 05/11/2015 | 7.99 | Put | Bond Future | 9,389.9100 | 9.3899 | 8,817.8100 | 8.8178 | (6.093) | 0 | 0 | 0 |
| 2015/10/14 | 2037 | 05/11/2015 | 8.01 | Put | Bond Future | 9,179.3200 | 9.1793 | 8,607.2200 | 8.6072 | (6.232) | 0 | 0 | 0 |
| 2015/10/14 | 2037 | 05/11/2015 | | | Bond Future | 8.9468 | 98.1181 | 8.8844 | 98.6902 | (0.698) | 0.0000 | 0.0000 | 49,825 |
| 2015/10/14 | 2037 | 05/11/2015 | 8.00 | Put | Bond Future | 9,284.5300 | 9.2845 | 8,712.4300 | 8.7124 | (6.162) | 0 | 0 | 0 |
| 2015/10/14 | 2037 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2037 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2037 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2037 | 04/02/2016 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2037 | 04/02/2016 | 8.75 | Put | Bond Future | 2,336.7200 | 2.3367 | 1,756.7000 | 1.7567 | (24.822) | 0 | 0 | 0 |
| 2015/10/14 | 2037 | 04/02/2016 | | | Bond Future | 9.0045 | 95.4861 | 8.9404 | 96.0661 | (0.712) | 0.0000 | 0.0000 | 370 |
| 2015/10/14 | 2037 | 04/02/2016 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2037 | 04/02/2016 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2037 | 04/02/2016 | 8.74 | Put | Bond Future | 2,430.3400 | 2.4303 | 1,850.3200 | 1.8503 | (23.866) | 0 | 0 | 0 |
| 2015/10/14 | 2037 | 04/02/2016 | 8.76 | Put | Bond Future | 2,243.2300 | 2.2432 | 1,663.2100 | 1.6632 | (25.856) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/10/14 | 2037 | 05/05/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 21.3200 | 0.0213 | 100.000 | 0 | 0 | 0 |
| 2015/10/14 | 2037 | 05/05/2016 | 9.00 | Put | Bond Future | 477.9100 | 0.4779 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/14 | 2037 | 05/05/2016 | | | Bond Future | 9.0534 | 97.1746 | 8.9876 | 97.7637 | (0.727) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 2037 | 05/05/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 111.2000 | 0.1112 | 100.000 | 0 | 0 | 0 |
| 2015/10/14 | 2037 | 05/05/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 200.9500 | 0.2009 | 100.000 | 0 | 0 | 0 |
| 2015/10/14 | 2037 | 05/05/2016 | 8.99 | Put | Bond Future | 567.7900 | 0.5678 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/14 | 2037 | 05/05/2016 | 9.01 | Put | Bond Future | 388.1600 | 0.3882 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/14 | 2038 | 05/11/2015 | | | Bond Future | 126.8563 | 126.8563 | 126.9367 | 126.9367 | 0.063 | 0.0000 | 0.0000 | 8,054 |
| 2015/10/14 | 2038 | 05/11/2015 | 134.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2038 | 05/11/2015 | 133.99 | Put | Bond Future | 7,133.6900 | 7.1337 | 7,053.2500 | 7.0533 | (1.128) | 0 | 0 | 0 |
| 2015/10/14 | 2038 | 05/11/2015 | 134.01 | Put | Bond Future | 7,153.6900 | 7.1537 | 7,073.2500 | 7.0733 | (1.124) | 0 | 0 | 0 |
| 2015/10/14 | 2038 | 05/11/2015 | 134.00 | Put | Bond Future | 7,143.6900 | 7.1437 | 7,063.2500 | 7.0633 | (1.126) | 0 | 0 | 0 |
| 2015/10/14 | 2038 | 05/11/2015 | 134.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2038 | 05/11/2015 | 133.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2038 | 04/02/2016 | | | Bond Future | 127.5949 | 127.5949 | 127.6746 | 127.6746 | 0.062 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 2038 | 04/02/2016 | 131.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2038 | 04/02/2016 | 130.99 | Put | Bond Future | 3,395.1100 | 3.3951 | 3,315.3900 | 3.3154 | (2.348) | 0 | 0 | 0 |
| 2015/10/14 | 2038 | 04/02/2016 | 131.01 | Put | Bond Future | 3,415.1100 | 3.4151 | 3,335.3900 | 3.3354 | (2.334) | 0 | 0 | 0 |
| 2015/10/14 | 2038 | 04/02/2016 | 131.00 | Put | Bond Future | 3,405.1100 | 3.4051 | 3,325.3900 | 3.3254 | (2.341) | 0 | 0 | 0 |
| 2015/10/14 | 2038 | 04/02/2016 | 131.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2038 | 04/02/2016 | 130.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2044 | 05/11/2015 | | | Bond Future | 8.9809 | 100.0461 | 8.9186 | 100.6725 | (0.694) | 0.0000 | 0.0000 | 17,516 |
| 2015/10/14 | 2044 | 05/11/2015 | 8.24 | Put | Bond Future | 7,912.8800 | 7.9129 | 7,286.5700 | 7.2866 | (7.915) | 0 | 0 | 0 |
| 2015/10/14 | 2044 | 05/11/2015 | 8.26 | Put | Bond Future | 7,685.3200 | 7.6853 | 7,059.0100 | 7.0590 | (8.149) | 0 | 0 | 0 |
| 2015/10/14 | 2044 | 05/11/2015 | 8.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2044 | 05/11/2015 | 8.25 | Put | Bond Future | 7,798.9900 | 7.7990 | 7,172.6800 | 7.1727 | (8.031) | 0 | 0 | 0 |
| 2015/10/14 | 2044 | 05/11/2015 | 8.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2044 | 05/11/2015 | 8.26 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2044 | 04/02/2016 | 8.99 | Put | Bond Future | 449.4700 | 0.4495 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/14 | 2044 | 04/02/2016 | | | Bond Future | 9.0353 | 97.3208 | 8.9714 | 97.9559 | (0.707) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 2044 | 04/02/2016 | 9.01 | Put | Bond Future | 250.5500 | 0.2505 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/14 | 2044 | 04/02/2016 | 9.00 | Put | Bond Future | 349.9200 | 0.3499 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/14 | 2044 | 04/02/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 384.5300 | 0.3845 | 100.000 | 0 | 0 | 0 |
| 2015/10/14 | 2044 | 04/02/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 185.6100 | 0.1856 | 100.000 | 0 | 0 | 0 |
| 2015/10/14 | 2044 | 04/02/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 285.1600 | 0.2852 | 100.000 | 0 | 0 | 0 |
| 2015/10/14 | 2044 | 05/05/2016 | 8.99 | Put | Bond Future | 901.7100 | 0.9017 | 256.5200 | 0.2565 | (71.552) | 0 | 0 | 0 |
| 2015/10/14 | 2044 | 05/05/2016 | | | Bond Future | 9.0814 | 99.0418 | 9.0159 | 99.6870 | (0.722) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 2044 | 05/05/2016 | 9.01 | Put | Bond Future | 703.1500 | 0.7031 | 57.9600 | 0.0580 | (91.757) | 0 | 0 | 0 |
| 2015/10/14 | 2044 | 05/05/2016 | 9.00 | Put | Bond Future | 802.3400 | 0.8023 | 157.1500 | 0.1571 | (80.414) | 0 | 0 | 0 |
| 2015/10/14 | 2044 | 05/05/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2044 | 05/05/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2044 | 05/05/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2046 | 05/11/2015 | 132.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2046 | 05/11/2015 | | | Bond Future | 126.7147 | 126.7147 | 126.7951 | 126.7951 | 0.063 | 0.0000 | 0.0000 | 6,943 |
| 2015/10/14 | 2046 | 05/11/2015 | 133.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/10/14 | 2046 | 05/11/2015 | 133.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2046 | 05/11/2015 | 132.99 | Put | Bond Future | 6,275.3000 | 6.2753 | 6,194.8500 | 6.1949 | (1.282) | 0 | 0 | 0 |
| 2015/10/14 | 2046 | 05/11/2015 | 133.01 | Put | Bond Future | 6,295.3000 | 6.2953 | 6,214.8500 | 6.2149 | (1.278) | 0 | 0 | 0 |
| 2015/10/14 | 2046 | 05/11/2015 | 133.00 | Put | Bond Future | 6,285.3000 | 6.2853 | 6,204.8500 | 6.2049 | (1.280) | 0 | 0 | 0 |
| 2015/10/14 | 2046 | 04/02/2016 | 127.99 | Call | Bond Future | 833.3700 | 0.8334 | 913.3800 | 0.9134 | 9.601 | 0 | 0 | 0 |
| 2015/10/14 | 2046 | 04/02/2016 | | | Bond Future | 128.8234 | 128.8234 | 128.9034 | 128.9034 | 0.062 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 2046 | 04/02/2016 | 128.00 | Call | Bond Future | 823.3700 | 0.8234 | 903.3800 | 0.9034 | 9.717 | 0 | 0 | 0 |
| 2015/10/14 | 2046 | 04/02/2016 | 128.01 | Call | Bond Future | 813.3700 | 0.8134 | 893.3800 | 0.8934 | 9.837 | 0 | 0 | 0 |
| 2015/10/14 | 2046 | 04/02/2016 | 127.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2046 | 04/02/2016 | 128.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2046 | 04/02/2016 | 128.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2050 | 05/11/2015 | | | Bond Future | 134.3698 | 134.3698 | 134.4558 | 134.4558 | 0.064 | 0.0000 | 0.0000 | 5,431 |
| 2015/10/14 | 2050 | 05/11/2015 | 145.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2050 | 05/11/2015 | 144.99 | Put | Bond Future | 10,620.2200 | 10.6202 | 10,534.1600 | 10.5342 | (0.810) | 0 | 0 | 0 |
| 2015/10/14 | 2050 | 05/11/2015 | 145.01 | Put | Bond Future | 10,640.2200 | 10.6402 | 10,554.1600 | 10.5542 | (0.809) | 0 | 0 | 0 |
| 2015/10/14 | 2050 | 05/11/2015 | 145.00 | Put | Bond Future | 10,630.2200 | 10.6302 | 10,544.1600 | 10.5442 | (0.810) | 0 | 0 | 0 |
| 2015/10/14 | 2050 | 05/11/2015 | 145.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2050 | 05/11/2015 | 144.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2050 | 04/02/2016 | | | Bond Future | 135.0774 | 135.0774 | 135.1626 | 135.1626 | 0.063 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 2050 | 04/02/2016 | 138.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2050 | 04/02/2016 | 137.99 | Put | Bond Future | 2,912.6100 | 2.9126 | 2,827.3500 | 2.8274 | (2.927) | 0 | 0 | 0 |
| 2015/10/14 | 2050 | 04/02/2016 | 138.01 | Put | Bond Future | 2,932.6100 | 2.9326 | 2,847.3500 | 2.8474 | (2.907) | 0 | 0 | 0 |
| 2015/10/14 | 2050 | 04/02/2016 | 138.00 | Put | Bond Future | 2,922.6100 | 2.9226 | 2,837.3500 | 2.8374 | (2.917) | 0 | 0 | 0 |
| 2015/10/14 | 2050 | 04/02/2016 | 138.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 2050 | 04/02/2016 | 137.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | AL37 | 05/11/2015 | | | Index Future | 467.4460 | 467.4460 | 468.7070 | 468.7070 | 0.270 | 0.0000 | 0.0000 | 3 |
| 2015/10/14 | AL37 | 04/02/2016 | | | Index Future | 475.1840 | 475.1840 | 476.4620 | 476.4620 | 0.269 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | AL7T | 05/11/2015 | | | Index Future | 550.4120 | 550.4120 | 552.5860 | 552.5860 | 0.395 | 0.0000 | 0.0000 | 1 |
| 2015/10/14 | AL7T | 04/02/2016 | | | Index Future | 559.5230 | 559.5230 | 561.7280 | 561.7280 | 0.394 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | ALBI | 05/11/2015 | | | Index Future | 502.6120 | 502.6120 | 504.8550 | 504.8550 | 0.446 | 0.0000 | 0.0000 | 459 |
| 2015/10/14 | ALBI | 04/02/2016 | | | Index Future | 510.9320 | 510.9320 | 513.2070 | 513.2070 | 0.445 | 0.0000 | 0.0000 | 146 |
| 2015/10/14 | ALBI | 05/05/2016 | | | Index Future | 519.9530 | 519.9530 | 522.2660 | 522.2660 | 0.445 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/10/14 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C212 | 31/01/2022 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/10/14 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | EL28 | 05/11/2015 | 126.99 | Put | Bond Future | 584.6900 | 0.5847 | 501.0100 | 0.5010 | (14.312) | 0 | 0 | 0 |
| 2015/10/14 | EL28 | 05/11/2015 | | | Bond Future | 126.4053 | 126.4053 | 126.4890 | 126.4890 | 0.066 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | EL28 | 05/11/2015 | 127.01 | Put | Bond Future | 604.6900 | 0.6047 | 521.0100 | 0.5210 | (13.838) | 0 | 0 | 0 |
| 2015/10/14 | EL28 | 05/11/2015 | 126.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | EL28 | 05/11/2015 | 127.00 | Put | Bond Future | 594.6900 | 0.5947 | 511.0100 | 0.5110 | (14.071) | 0 | 0 | 0 |
| 2015/10/14 | EL28 | 05/11/2015 | 127.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | EL28 | 05/11/2015 | 127.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | EL28 | 04/02/2016 | 128.99 | Put | Bond Future | 480.7300 | 0.4807 | 397.7800 | 0.3978 | (17.255) | 0 | 0 | 0 |
| 2015/10/14 | EL28 | 04/02/2016 | | | Bond Future | 128.5093 | 128.5093 | 128.5922 | 128.5922 | 0.065 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | EL28 | 04/02/2016 | 129.01 | Put | Bond Future | 500.7300 | 0.5007 | 417.7800 | 0.4178 | (16.566) | 0 | 0 | 0 |
| 2015/10/14 | EL28 | 04/02/2016 | 128.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | EL28 | 04/02/2016 | 129.00 | Put | Bond Future | 490.7300 | 0.4907 | 407.7800 | 0.4078 | (16.903) | 0 | 0 | 0 |
| 2015/10/14 | EL28 | 04/02/2016 | 129.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | EL28 | 04/02/2016 | 129.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | ES33 | 05/11/2015 | 9.00 | Put | Bond Future | 6,084.9300 | 6.0849 | 5,631.7800 | 5.6318 | (7.447) | 0 | 0 | 0 |
| 2015/10/14 | ES33 | 05/11/2015 | | | Bond Future | 9.8102 | 81.8485 | 9.7467 | 82.3016 | (0.647) | 0.0000 | 0.0000 | 6,561 |
| 2015/10/14 | ES33 | 05/11/2015 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | ES33 | 05/11/2015 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | ES33 | 05/11/2015 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | ES33 | 05/11/2015 | 8.99 | Put | Bond Future | 6,164.2600 | 6.1643 | 5,711.1100 | 5.7111 | (7.351) | 0 | 0 | 0 |
| 2015/10/14 | ES33 | 05/11/2015 | 9.01 | Put | Bond Future | 6,005.7000 | 6.0057 | 5,552.5500 | 5.5525 | (7.545) | 0 | 0 | 0 |
| 2015/10/14 | ES33 | 04/02/2016 | 10.01 | Call | Bond Future | 768.4700 | 0.7685 | 1,227.7600 | 1.2278 | 59.767 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/10/14 | ES33 | 04/02/2016 | | | Bond Future | 9.8994 | 83.2040 | 9.8341 | 83.6632 | (0.660) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | ES33 | 04/02/2016 | 9.99 | Call | Bond Future | 630.3400 | 0.6303 | 1,089.6300 | 1.0896 | 72.864 | 0 | 0 | 0 |
| 2015/10/14 | ES33 | 04/02/2016 | 10.00 | Call | Bond Future | 699.4500 | 0.6994 | 1,158.7400 | 1.1587 | 65.664 | 0 | 0 | 0 |
| 2015/10/14 | ES33 | 04/02/2016 | 9.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | ES33 | 04/02/2016 | 10.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | ES33 | 04/02/2016 | 10.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | ES33 | 05/05/2016 | 10.01 | Call | Bond Future | 230.6800 | 0.2307 | 697.1500 | 0.6972 | 202.215 | 0 | 0 | 0 |
| 2015/10/14 | ES33 | 05/05/2016 | | | Bond Future | 9.9765 | 80.8840 | 9.9092 | 81.3504 | (0.674) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | ES33 | 05/05/2016 | 9.99 | Call | Bond Future | 93.0400 | 0.0930 | 559.5100 | 0.5595 | 501.365 | 0 | 0 | 0 |
| 2015/10/14 | ES33 | 05/05/2016 | 10.00 | Call | Bond Future | 161.9100 | 0.1619 | 628.3800 | 0.6284 | 288.105 | 0 | 0 | 0 |
| 2015/10/14 | ES33 | 05/05/2016 | 9.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | ES33 | 05/05/2016 | 10.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | ES33 | 05/05/2016 | 10.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | GOVI | 05/11/2015 | 530.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | GOVI | 05/11/2015 | | | GOVI | 499.1090 | 499.1090 | 501.1620 | 501.1620 | 0.411 | 0.0000 | 0.0000 | 453 |
| 2015/10/14 | GOVI | 05/11/2015 | 530.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | GOVI | 05/11/2015 | 529.99 | Put | GOVI | 308,810.0000 | 30.8810 | 288,280.0000 | 28.8280 | (6.648) | 0 | 0 | 0 |
| 2015/10/14 | GOVI | 05/11/2015 | 530.01 | Put | GOVI | 309,010.0000 | 30.9010 | 288,480.0000 | 28.8480 | (6.644) | 0 | 0 | 0 |
| 2015/10/14 | GOVI | 05/11/2015 | 529.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | GOVI | 05/11/2015 | 530.00 | Put | GOVI | 308,910.0000 | 30.8910 | 288,380.0000 | 28.8380 | (6.646) | 0 | 0 | 0 |
| 2015/10/14 | GOVI | 04/02/2016 | 512.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | GOVI | 04/02/2016 | | | GOVI | 507.3710 | 507.3710 | 509.4540 | 509.4540 | 0.411 | 0.0000 | 0.0000 | 26 |
| 2015/10/14 | GOVI | 04/02/2016 | 511.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | GOVI | 04/02/2016 | 512.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | GOVI | 04/02/2016 | 511.99 | Put | GOVI | 46,190.0000 | 4.6190 | 25,360.0000 | 2.5360 | (45.096) | 0 | 0 | 0 |
| 2015/10/14 | GOVI | 04/02/2016 | 512.01 | Put | GOVI | 46,390.0000 | 4.6390 | 25,560.0000 | 2.5560 | (44.902) | 0 | 0 | 0 |
| 2015/10/14 | GOVI | 04/02/2016 | 512.00 | Put | GOVI | 46,290.0000 | 4.6290 | 25,460.0000 | 2.5460 | (44.999) | 0 | 0 | 0 |
| 2015/10/14 | GOVI | 05/05/2016 | 518.01 | Put | GOVI | 16,810.0000 | 1.6810 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/14 | GOVI | 05/05/2016 | | | GOVI | 516.3290 | 516.3290 | 518.4470 | 518.4470 | 0.410 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | GOVI | 05/05/2016 | 518.00 | Put | GOVI | 16,710.0000 | 1.6710 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/14 | GOVI | 05/05/2016 | 518.01 | Call | GOVI | 0.0000 | 0.0000 | 4,370.0000 | 0.4370 | 100.000 | 0 | 0 | 0 |
| 2015/10/14 | GOVI | 05/05/2016 | 517.99 | Call | GOVI | 0.0000 | 0.0000 | 4,570.0000 | 0.4570 | 100.000 | 0 | 0 | 0 |
| 2015/10/14 | GOVI | 05/05/2016 | 518.00 | Call | GOVI | 0.0000 | 0.0000 | 4,470.0000 | 0.4470 | 100.000 | 0 | 0 | 0 |
| 2015/10/14 | GOVI | 05/05/2016 | 517.99 | Put | GOVI | 16,610.0000 | 1.6610 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/14 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | IGOV | 05/11/2015 | | | Index Future | 232.7380 | 232.7380 | 232.8680 | 232.8680 | 0.056 | 0.0000 | 0.0000 | 971 |
| 2015/10/14 | IGOV | 04/02/2016 | | | Index Future | 236.6100 | 236.6100 | 236.7390 | 236.7390 | 0.055 | 0.0000 | 0.0000 | 82 |
| 2015/10/14 | IGOV | 05/05/2016 | | | Index Future | 240.8070 | 240.8070 | 240.9370 | 240.9370 | 0.054 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | ILBI | 05/11/2015 | | | Index Future | 631.2750 | 631.2750 | 631.8910 | 631.8910 | 0.098 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | ILBI | 04/02/2016 | | | Index Future | 642.0190 | 642.0190 | 642.6450 | 642.6450 | 0.098 | 0.0000 | 0.0000 | 163 |
| 2015/10/14 | IS01 | 19/12/2016 | | | Interest Rate Swap | 99.7273 | 99.7273 | 99.6750 | 99.6750 | (0.052) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | IS02 | 18/12/2017 | | | Interest Rate Swap | 99.6899 | 99.6899 | 99.5629 | 99.5629 | (0.127) | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/10/14 | IS05 | 17/12/2020 | | | Interest Rate Swap | 98.9673 | 98.9673 | 98.6019 | 98.6019 | (0.369) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | IS10 | 17/12/2025 | | | Interest Rate Swap | 100.4245 | 100.4245 | 99.9303 | 99.9303 | (0.492) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | JBAF | 21/10/2015 | | | Jibar Tradeable Future | 6.3100 | 93.6900 | 6.3100 | 93.6900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | JBAF | 18/11/2015 | | | Jibar Tradeable Future | 6.3400 | 93.6600 | 6.3400 | 93.6600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | JBAF | 15/12/2015 | | | Jibar Tradeable Future | 6.3900 | 93.6100 | 6.4000 | 93.6000 | 0.156 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | JBAF | 20/01/2016 | | | Jibar Tradeable Future | 6.4500 | 93.5500 | 6.4500 | 93.5500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | JBAF | 17/02/2016 | | | Jibar Tradeable Future | 6.5200 | 93.4800 | 6.5300 | 93.4700 | 0.153 | 0.0000 | 0.0000 | 2,000 |
| 2015/10/14 | JBAF | 16/03/2016 | | | Jibar Tradeable Future | 6.5600 | 93.4400 | 6.5700 | 93.4300 | 0.152 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | JBAF | 15/06/2016 | | | Jibar Tradeable Future | 6.7600 | 93.2400 | 6.8200 | 93.1800 | 0.888 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | JBAF | 21/09/2016 | | | Jibar Tradeable Future | 6.9900 | 93.0100 | 7.0500 | 92.9500 | 0.858 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | JBAF | 21/12/2016 | | | Jibar Tradeable Future | 7.1400 | 92.8600 | 7.2200 | 92.7800 | 1.120 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | JBAF | 15/03/2017 | | | Jibar Tradeable Future | 7.2800 | 92.7200 | 7.4000 | 92.6000 | 1.648 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | JBAF | 21/06/2017 | | | Jibar Tradeable Future | 7.4300 | 92.5700 | 7.5600 | 92.4400 | 1.750 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | JBAF | 20/09/2017 | | | Jibar Tradeable Future | 7.5600 | 92.4400 | 7.6800 | 92.3200 | 1.587 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | R023 | 05/11/2015 | | | Bond Future | 8.1207 | 99.4892 | 8.0525 | 99.8557 | (0.839) | 0.0000 | 0.0000 | 14,015 |
| 2015/10/14 | R023 | 05/11/2015 | 7.99 | Put | Bond Future | 1,124.7100 | 1.1247 | 880.8300 | 0.8808 | (21.684) | 0 | 0 | 0 |
| 2015/10/14 | R023 | 05/11/2015 | 8.01 | Put | Bond Future | 1,055.7000 | 1.0557 | 820.0200 | 0.8200 | (22.325) | 0 | 0 | 0 |
| 2015/10/14 | R023 | 05/11/2015 | 7.99 | Call | Bond Future | 420.8200 | 0.4208 | 543.3700 | 0.5434 | 29.122 | 0 | 0 | 0 |
| 2015/10/14 | R023 | 05/11/2015 | 8.00 | Put | Bond Future | 1,089.8400 | 1.0898 | 850.0900 | 0.8501 | (21.999) | 0 | 0 | 0 |
| 2015/10/14 | R023 | 05/11/2015 | 8.00 | Call | Bond Future | 440.0400 | 0.4400 | 566.7200 | 0.5667 | 28.788 | 0 | 0 | 0 |
| 2015/10/14 | R023 | 05/11/2015 | 8.01 | Call | Bond Future | 459.9600 | 0.4600 | 590.7100 | 0.5907 | 28.426 | 0 | 0 | 0 |
| 2015/10/14 | R023 | 04/02/2016 | 8.01 | Put | Bond Future | 2,018.9200 | 2.0189 | 1,804.7000 | 1.8047 | (10.611) | 0 | 0 | 0 |
| 2015/10/14 | R023 | 04/02/2016 | | | Bond Future | 8.1903 | 101.1369 | 8.1192 | 101.5078 | (0.869) | 0.0000 | 0.0000 | 1,050 |
| 2015/10/14 | R023 | 04/02/2016 | 8.00 | Put | Bond Future | 2,050.5400 | 2.0505 | 1,834.0800 | 1.8341 | (10.556) | 0 | 0 | 0 |
| 2015/10/14 | R023 | 04/02/2016 | 8.01 | Call | Bond Future | 1,075.2000 | 1.0752 | 1,231.9000 | 1.2319 | 14.574 | 0 | 0 | 0 |
| 2015/10/14 | R023 | 04/02/2016 | 7.99 | Call | Bond Future | 1,033.1800 | 1.0332 | 1,185.6100 | 1.1856 | 14.753 | 0 | 0 | 0 |
| 2015/10/14 | R023 | 04/02/2016 | 8.00 | Call | Bond Future | 1,054.1600 | 1.0542 | 1,208.6200 | 1.2086 | 14.652 | 0 | 0 | 0 |
| 2015/10/14 | R023 | 04/02/2016 | 7.99 | Put | Bond Future | 2,082.2600 | 2.0823 | 1,863.7700 | 1.8638 | (10.493) | 0 | 0 | 0 |
| 2015/10/14 | R023 | 05/05/2016 | | | Bond Future | 8.2360 | 98.9956 | 8.1617 | 99.3720 | (0.902) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | R023 | 05/05/2016 | 8.24 | Put | Bond Future | 2,048.6000 | 2.0486 | 1,871.2600 | 1.8713 | (8.657) | 0 | 0 | 0 |
| 2015/10/14 | R023 | 05/05/2016 | 8.26 | Put | Bond Future | 1,999.6900 | 1.9997 | 1,825.2700 | 1.8253 | (8.722) | 0 | 0 | 0 |
| 2015/10/14 | R023 | 05/05/2016 | 8.24 | Call | Bond Future | 2,068.7700 | 2.0688 | 2,267.7500 | 2.2678 | 9.618 | 0 | 0 | 0 |
| 2015/10/14 | R023 | 05/05/2016 | 8.25 | Put | Bond Future | 2,023.8900 | 2.0239 | 1,848.0100 | 1.8480 | (8.690) | 0 | 0 | 0 |
| 2015/10/14 | R023 | 05/05/2016 | 8.25 | Call | Bond Future | 2,094.5600 | 2.0946 | 2,295.0000 | 2.2950 | 9.570 | 0 | 0 | 0 |
| 2015/10/14 | R023 | 05/05/2016 | 8.26 | Call | Bond Future | 2,120.8300 | 2.1208 | 2,322.7300 | 2.3227 | 9.520 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/10/14 | R186 | 05/11/2015 | 7.75 | Put | Bond Future | 4,511.3100 | 4.5113 | 4,037.5100 | 4.0375 | (10.502) | 0 | 0 | 0 |
| 2015/10/14 | R186 | 05/11/2015 | 8.24 | Call | Bond Future | 870.1500 | 0.8702 | 1,085.8600 | 1.0859 | 24.790 | 0 | 0 | 0 |
| 2015/10/14 | R186 | 05/11/2015 | 8.25 | Put | Bond Future | 1,284.2900 | 1.2843 | 1,007.7600 | 1.0078 | (21.532) | 0 | 0 | 8,650 |
| 2015/10/14 | R186 | 05/11/2015 | 8.45 | Call | Bond Future | 1,790.2500 | 1.7903 | 2,125.6300 | 2.1256 | 18.734 | 0 | 0 | 200 |
| 2015/10/14 | R186 | 05/11/2015 | 8.75 | Call | Bond Future | 3,639.8700 | 3.6399 | 4,089.5800 | 4.0896 | 12.355 | 0 | 0 | 0 |
| 2015/10/14 | R186 | 05/11/2015 | 8.85 | Put | Bond Future | 70.8800 | 0.0709 | 42.1900 | 0.0422 | (40.477) | 0 | 0 | 2,283 |
| 2015/10/14 | R186 | 05/11/2015 | | | Bond Future | 8.2977 | 119.8422 | 8.2351 | 120.3401 | (0.755) | 0.0000 | 0.0000 | 33,013 |
| 2015/10/14 | R186 | 05/11/2015 | 8.00 | Put | Bond Future | 2,674.4600 | 2.6745 | 2,270.4500 | 2.2704 | (15.106) | 0 | 0 | 0 |
| 2015/10/14 | R186 | 05/11/2015 | 9.00 | Put | Bond Future | 26.1300 | 0.0261 | 14.2900 | 0.0143 | (45.312) | 0 | 0 | 2,600 |
| 2015/10/14 | R186 | 05/11/2015 | 8.22 | Call | Bond Future | 802.8000 | 0.8028 | 1,006.9400 | 1.0069 | 25.429 | 0 | 0 | 0 |
| 2015/10/14 | R186 | 05/11/2015 | 8.24 | Put | Bond Future | 1,328.8700 | 1.3289 | 1,046.6500 | 1.0467 | (21.238) | 0 | 0 | 0 |
| 2015/10/14 | R186 | 05/11/2015 | 8.35 | Put | Bond Future | 891.7300 | 0.8917 | 673.8800 | 0.6739 | (24.430) | 0 | 0 | 9,430 |
| 2015/10/14 | R186 | 05/11/2015 | 8.26 | Put | Bond Future | 1,240.6700 | 1.2407 | 970.0800 | 0.9701 | (21.810) | 0 | 0 | 0 |
| 2015/10/14 | R186 | 05/11/2015 | 8.50 | Put | Bond Future | 473.7100 | 0.4737 | 336.2500 | 0.3363 | (29.018) | 0 | 0 | 4,666 |
| 2015/10/14 | R186 | 05/11/2015 | 8.55 | Put | Bond Future | 374.6500 | 0.3747 | 259.9000 | 0.2599 | (30.629) | 0 | 0 | 4,667 |
| 2015/10/14 | R186 | 05/11/2015 | 7.73 | Call | Bond Future | 49.0300 | 0.0490 | 70.2300 | 0.0702 | 43.239 | 0 | 0 | 169 |
| 2015/10/14 | R186 | 05/11/2015 | 7.86 | Call | Bond Future | 121.9800 | 0.1220 | 168.9200 | 0.1689 | 38.482 | 0 | 0 | 674 |
| 2015/10/14 | R186 | 05/11/2015 | 8.35 | Call | Bond Future | 1,305.0900 | 1.3051 | 1,585.1700 | 1.5852 | 21.461 | 0 | 0 | 843 |
| 2015/10/14 | R186 | 05/11/2015 | 8.00 | Call | Bond Future | 281.6100 | 0.2816 | 375.5300 | 0.3755 | 33.351 | 0 | 0 | 200 |
| 2015/10/14 | R186 | 05/11/2015 | 8.45 | Put | Bond Future | 591.8200 | 0.5918 | 429.2700 | 0.4293 | (27.466) | 0 | 0 | 6,308 |
| 2015/10/14 | R186 | 05/11/2015 | 8.75 | Put | Bond Future | 129.6200 | 0.1296 | 81.4000 | 0.0814 | (37.201) | 0 | 0 | 10,200 |
| 2015/10/14 | R186 | 05/11/2015 | 8.85 | Call | Bond Future | 4,337.5300 | 4.3375 | 4,806.7700 | 4.8068 | 10.818 | 0 | 0 | 0 |
| 2015/10/14 | R186 | 05/11/2015 | 9.00 | Call | Bond Future | 5,414.3200 | 5.4143 | 5,900.4100 | 5.9004 | 8.978 | 0 | 0 | 0 |
| 2015/10/14 | R186 | 05/11/2015 | 7.73 | Put | Bond Future | 4,670.4200 | 4.6704 | 4,193.6900 | 4.1937 | (10.207) | 0 | 0 | 0 |
| 2015/10/14 | R186 | 05/11/2015 | 7.75 | Call | Bond Future | 56.9400 | 0.0569 | 81.0700 | 0.0811 | 42.378 | 0 | 0 | 1,200 |
| 2015/10/14 | R186 | 05/11/2015 | 7.86 | Put | Bond Future | 3,663.3200 | 3.6633 | 3,212.3300 | 3.2123 | (12.311) | 0 | 0 | 0 |
| 2015/10/14 | R186 | 05/11/2015 | 8.25 | Call | Bond Future | 905.2200 | 0.9052 | 1,126.6200 | 1.1266 | 24.458 | 0 | 0 | 0 |
| 2015/10/14 | R186 | 05/11/2015 | 8.22 | Put | Bond Future | 1,421.0400 | 1.4210 | 1,127.2500 | 1.1272 | (20.674) | 0 | 0 | 1,090 |
| 2015/10/14 | R186 | 05/11/2015 | 8.26 | Call | Bond Future | 941.1800 | 0.9412 | 1,168.5200 | 1.1685 | 24.155 | 0 | 0 | 0 |
| 2015/10/14 | R186 | 05/11/2015 | 8.50 | Call | Bond Future | 2,061.9400 | 2.0619 | 2,422.4100 | 2.4224 | 17.482 | 0 | 0 | 650 |
| 2015/10/14 | R186 | 05/11/2015 | 8.55 | Call | Bond Future | 2,350.8700 | 2.3509 | 2,734.0500 | 2.7340 | 16.299 | 0 | 0 | 0 |
| 2015/10/14 | R186 | 04/02/2016 | 7.50 | Call | Bond Future | 341.3800 | 0.3414 | 408.7400 | 0.4087 | 19.732 | 0 | 0 | 0 |
| 2015/10/14 | R186 | 04/02/2016 | | | Bond Future | 8.3557 | 116.5293 | 8.2909 | 117.0337 | (0.776) | 0.0000 | 0.0000 | 5,465 |
| 2015/10/14 | R186 | 04/02/2016 | 8.75 | Call | Bond Future | 4,153.3000 | 4.1533 | 4,515.4700 | 4.5155 | 8.720 | 0 | 0 | 0 |
| 2015/10/14 | R186 | 04/02/2016 | 7.51 | Call | Bond Future | 351.4700 | 0.3515 | 420.4100 | 0.4204 | 19.615 | 0 | 0 | 0 |
| 2015/10/14 | R186 | 04/02/2016 | 7.49 | Call | Bond Future | 331.9000 | 0.3319 | 397.7700 | 0.3978 | 19.846 | 0 | 0 | 0 |
| 2015/10/14 | R186 | 04/02/2016 | 7.50 | Put | Bond Future | 7,251.5400 | 7.2515 | 6,814.4700 | 6.8145 | (6.027) | 0 | 0 | 0 |
| 2015/10/14 | R186 | 04/02/2016 | 7.49 | Put | Bond Future | 7,326.0800 | 7.3261 | 6,887.5200 | 6.8875 | (5.986) | 0 | 0 | 0 |
| 2015/10/14 | R186 | 04/02/2016 | 8.75 | Put | Bond Future | 1,147.8400 | 1.1478 | 1,005.5800 | 1.0056 | (12.394) | 0 | 0 | 6,700 |
| 2015/10/14 | R186 | 04/02/2016 | 7.51 | Put | Bond Future | 7,177.6900 | 7.1777 | 6,742.2000 | 6.7422 | (6.067) | 0 | 0 | 0 |
| 2015/10/14 | R186 | 05/05/2016 | | | Bond Future | 8.3999 | 118.5891 | 8.3328 | 119.1009 | (0.799) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | R186 | 05/05/2016 | 8.34 | Call | Bond Future | 2,962.8400 | 2.9628 | 3,194.6400 | 3.1946 | 7.824 | 0 | 0 | 0 |
| 2015/10/14 | R186 | 05/05/2016 | 8.35 | Call | Bond Future | 2,999.8600 | 2.9999 | 3,233.2800 | 3.2333 | 7.781 | 0 | 0 | 0 |
| 2015/10/14 | R186 | 05/05/2016 | 8.33 | Call | Bond Future | 2,925.7200 | 2.9257 | 3,156.2800 | 3.1563 | 7.880 | 0 | 0 | 0 |
| 2015/10/14 | R186 | 05/05/2016 | 8.35 | Put | Bond Future | 3,379.9200 | 3.3799 | 3,101.4400 | 3.1014 | (8.239) | 0 | 0 | 0 |
| 2015/10/14 | R186 | 05/05/2016 | 7.56 | Put | Bond Future | 7,533.8000 | 7.5338 | 7,121.0500 | 7.1211 | (5.479) | 0 | 0 | 0 |
| 2015/10/14 | R186 | 05/05/2016 | 8.34 | Put | Bond Future | 3,419.3500 | 3.4194 | 3,139.2500 | 3.1393 | (8.192) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/10/14 | R186 | 05/05/2016 | 7.56 | Call | Bond Future | 896.6700 | 0.8967 | 995.8200 | 0.9958 | 11.058 | 0 | 0 | 0 |
| 2015/10/14 | R186 | 05/05/2016 | 8.33 | Put | Bond Future | 3,458.7400 | 3.4587 | 3,177.4000 | 3.1774 | (8.134) | 0 | 0 | 0 |
| 2015/10/14 | R186 | 04/08/2016 | 8.51 | Put | Bond Future | 3,509.6600 | 3.5097 | 3,284.5900 | 3.2846 | (6.413) | 0 | 0 | 0 |
| 2015/10/14 | R186 | 04/08/2016 | | | Bond Future | 8.4440 | 115.4283 | 8.3744 | 115.9486 | (0.824) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | R186 | 04/08/2016 | 8.50 | Put | Bond Future | 3,544.8500 | 3.5449 | 3,318.1700 | 3.3182 | (6.395) | 0 | 0 | 0 |
| 2015/10/14 | R186 | 04/08/2016 | 8.51 | Call | Bond Future | 3,999.9700 | 4.0000 | 4,295.2100 | 4.2952 | 7.381 | 0 | 0 | 0 |
| 2015/10/14 | R186 | 04/08/2016 | 8.49 | Call | Bond Future | 3,922.7200 | 3.9227 | 4,214.7300 | 4.2147 | 7.444 | 0 | 0 | 0 |
| 2015/10/14 | R186 | 04/08/2016 | 8.50 | Call | Bond Future | 3,961.0400 | 3.9610 | 4,254.6700 | 4.2547 | 7.413 | 0 | 0 | 0 |
| 2015/10/14 | R186 | 04/08/2016 | 8.49 | Put | Bond Future | 3,580.7100 | 3.5807 | 3,352.4100 | 3.3524 | (6.376) | 0 | 0 | 0 |
| 2015/10/14 | R197 | 05/11/2015 | 295.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R197 | 05/11/2015 | | | Bond Future | 294.3845 | 294.3845 | 294.9620 | 294.9620 | 0.196 | 0.0000 | 0.0000 | 927 |
| 2015/10/14 | R197 | 05/11/2015 | 294.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R197 | 05/11/2015 | 295.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R197 | 05/11/2015 | 294.99 | Put | Bond Future | 605.4900 | 0.6055 | 27.9700 | 0.0280 | (95.381) | 0 | 0 | 0 |
| 2015/10/14 | R197 | 05/11/2015 | 295.01 | Put | Bond Future | 625.4900 | 0.6255 | 47.9700 | 0.0480 | (92.331) | 0 | 0 | 0 |
| 2015/10/14 | R197 | 05/11/2015 | 295.00 | Put | Bond Future | 615.4900 | 0.6155 | 37.9700 | 0.0380 | (93.831) | 0 | 0 | 0 |
| 2015/10/14 | R197 | 04/02/2016 | 297.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R197 | 04/02/2016 | | | Bond Future | 292.9298 | 292.9298 | 293.5119 | 293.5119 | 0.199 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | R197 | 04/02/2016 | 296.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R197 | 04/02/2016 | 297.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R197 | 04/02/2016 | 296.99 | Put | Bond Future | 4,060.2000 | 4.0602 | 3,478.0500 | 3.4781 | (14.338) | 0 | 0 | 0 |
| 2015/10/14 | R197 | 04/02/2016 | 297.01 | Put | Bond Future | 4,080.2000 | 4.0802 | 3,498.0500 | 3.4981 | (14.268) | 0 | 0 | 0 |
| 2015/10/14 | R197 | 04/02/2016 | 297.00 | Put | Bond Future | 4,070.2000 | 4.0702 | 3,488.0500 | 3.4881 | (14.303) | 0 | 0 | 0 |
| 2015/10/14 | R202 | 05/11/2015 | | | Bond Future | 240.6419 | 240.6419 | 240.7930 | 240.7930 | 0.063 | 0.0000 | 0.0000 | 53,917 |
| 2015/10/14 | R202 | 05/11/2015 | 245.99 | Put | Bond Future | 5,348.1100 | 5.3481 | 5,196.9800 | 5.1970 | (2.826) | 0 | 0 | 0 |
| 2015/10/14 | R202 | 05/11/2015 | 246.01 | Put | Bond Future | 5,368.1100 | 5.3681 | 5,216.9800 | 5.2170 | (2.815) | 0 | 0 | 0 |
| 2015/10/14 | R202 | 05/11/2015 | 246.00 | Put | Bond Future | 5,358.1100 | 5.3581 | 5,206.9800 | 5.2070 | (2.821) | 0 | 0 | 0 |
| 2015/10/14 | R202 | 05/11/2015 | 245.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R202 | 05/11/2015 | 246.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R202 | 05/11/2015 | 246.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R202 | 04/02/2016 | | | Bond Future | 241.2719 | 241.2719 | 241.4214 | 241.4214 | 0.062 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | R202 | 04/02/2016 | 239.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R202 | 04/02/2016 | 240.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R202 | 04/02/2016 | 240.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R202 | 04/02/2016 | 239.99 | Call | Bond Future | 1,281.8700 | 1.2819 | 1,431.4200 | 1.4314 | 11.667 | 0 | 0 | 0 |
| 2015/10/14 | R202 | 04/02/2016 | 240.00 | Call | Bond Future | 1,271.8700 | 1.2719 | 1,421.4200 | 1.4214 | 11.758 | 0 | 0 | 0 |
| 2015/10/14 | R202 | 04/02/2016 | 240.01 | Call | Bond Future | 1,261.8700 | 1.2619 | 1,411.4200 | 1.4114 | 11.851 | 0 | 0 | 0 |
| 2015/10/14 | R203 | 05/11/2015 | 5.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R203 | 05/11/2015 | 6.00 | Put | Bond Future | 1,929.8600 | 1.9299 | 1,773.0100 | 1.7730 | (8.128) | 0 | 0 | 0 |
| 2015/10/14 | R203 | 05/11/2015 | | | Bond Future | 7.1045 | 103.2037 | 7.0137 | 103.3606 | (1.278) | 0.0000 | 0.0000 | 15,930 |
| 2015/10/14 | R203 | 05/11/2015 | 6.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R203 | 05/11/2015 | 6.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R203 | 05/11/2015 | 5.99 | Put | Bond Future | 1,947.5500 | 1.9475 | 1,790.7000 | 1.7907 | (8.054) | 0 | 0 | 0 |
| 2015/10/14 | R203 | 05/11/2015 | 6.01 | Put | Bond Future | 1,912.1700 | 1.9122 | 1,755.3200 | 1.7553 | (8.203) | 0 | 0 | 0 |
| 2015/10/14 | R203 | 04/02/2016 | 7.25 | Put | Bond Future | 219.5300 | 0.2195 | 152.6600 | 0.1527 | (30.461) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/10/14 | R203 | 04/02/2016 | 7.26 | Put | Bond Future | 213.2800 | | 0.2133 | 147.7800 | 0.1478 | (30.711) | 0 | 0 | 0 |
| 2015/10/14 | R203 | 04/02/2016 | | | Bond Future | 7.1763 | | 104.9128 | 7.0712 | 105.0707 | (1.465) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | R203 | 04/02/2016 | 7.26 | Call | Bond Future | 338.7200 | | 0.3387 | 431.1000 | 0.4311 | 27.273 | 0 | 0 | 0 |
| 2015/10/14 | R203 | 04/02/2016 | 7.24 | Call | Bond Future | 321.3800 | | 0.3214 | 411.0200 | 0.4110 | 27.892 | 0 | 0 | 0 |
| 2015/10/14 | R203 | 04/02/2016 | 7.25 | Call | Bond Future | 329.9900 | | 0.3300 | 421.0000 | 0.4210 | 27.580 | 0 | 0 | 0 |
| 2015/10/14 | R203 | 04/02/2016 | 7.24 | Put | Bond Future | 225.9100 | | 0.2259 | 157.6700 | 0.1577 | (30.207) | 0 | 0 | 0 |
| 2015/10/14 | R203 | 05/05/2016 | 7.25 | Put | Bond Future | 383.4100 | | 0.3834 | 316.2400 | 0.3162 | (17.519) | 0 | 0 | 0 |
| 2015/10/14 | R203 | 05/05/2016 | | | Bond Future | 7.1756 | | 102.5973 | 7.0509 | 102.7568 | (1.738) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | R203 | 05/05/2016 | 7.26 | Call | Bond Future | 485.8600 | | 0.4859 | 578.5700 | 0.5786 | 19.082 | 0 | 0 | 0 |
| 2015/10/14 | R203 | 05/05/2016 | 7.24 | Call | Bond Future | 471.3400 | | 0.4713 | 562.9000 | 0.5629 | 19.425 | 0 | 0 | 0 |
| 2015/10/14 | R203 | 05/05/2016 | 7.25 | Call | Bond Future | 478.4200 | | 0.4784 | 570.7100 | 0.5707 | 19.291 | 0 | 0 | 0 |
| 2015/10/14 | R203 | 05/05/2016 | 7.24 | Put | Bond Future | 389.0900 | | 0.3891 | 321.1900 | 0.3212 | (17.451) | 0 | 0 | 0 |
| 2015/10/14 | R203 | 05/05/2016 | 7.26 | Put | Bond Future | 378.1000 | | 0.3781 | 311.3500 | 0.3114 | (17.654) | 0 | 0 | 0 |
| 2015/10/14 | R204 | 05/11/2015 | | | Bond Future | 7.4789 | | 104.5144 | 7.3943 | 104.7478 | (1.131) | 0.0000 | 0.0000 | 24,681 |
| 2015/10/14 | R204 | 05/11/2015 | 6.25 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R204 | 05/11/2015 | 6.24 | Put | Bond Future | 3,487.8800 | | 3.4879 | 3,254.4200 | 3.2544 | (6.693) | 0 | 0 | 0 |
| 2015/10/14 | R204 | 05/11/2015 | 6.26 | Put | Bond Future | 3,430.4000 | | 3.4304 | 3,196.9400 | 3.1969 | (6.806) | 0 | 0 | 0 |
| 2015/10/14 | R204 | 05/11/2015 | 6.25 | Put | Bond Future | 3,459.1400 | | 3.4591 | 3,225.6800 | 3.2257 | (6.749) | 0 | 0 | 0 |
| 2015/10/14 | R204 | 05/11/2015 | 6.26 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R204 | 05/11/2015 | 6.24 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R204 | 04/02/2016 | 7.50 | Call | Bond Future | 515.7000 | | 0.5157 | 625.9500 | 0.6259 | 21.379 | 0 | 0 | 0 |
| 2015/10/14 | R204 | 04/02/2016 | | | Bond Future | 7.5535 | | 102.2089 | 7.4613 | 102.4447 | (1.221) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | R204 | 04/02/2016 | 7.51 | Call | Bond Future | 528.0000 | | 0.5280 | 639.6800 | 0.6397 | 21.152 | 0 | 0 | 0 |
| 2015/10/14 | R204 | 04/02/2016 | 7.49 | Put | Bond Future | 666.0200 | | 0.6660 | 538.6300 | 0.5386 | (19.127) | 0 | 0 | 0 |
| 2015/10/14 | R204 | 04/02/2016 | 7.51 | Put | Bond Future | 639.0900 | | 0.6391 | 515.0100 | 0.5150 | (19.415) | 0 | 0 | 0 |
| 2015/10/14 | R204 | 04/02/2016 | 7.49 | Call | Bond Future | 503.8100 | | 0.5038 | 612.1800 | 0.6122 | 21.510 | 0 | 0 | 0 |
| 2015/10/14 | R204 | 04/02/2016 | 7.50 | Put | Bond Future | 652.3500 | | 0.6523 | 526.8400 | 0.5268 | (19.240) | 0 | 0 | 0 |
| 2015/10/14 | R204 | 05/05/2016 | 7.75 | Call | Bond Future | 1,057.9400 | | 1.0579 | 1,200.3300 | 1.2003 | 13.459 | 0 | 0 | 0 |
| 2015/10/14 | R204 | 05/05/2016 | | | Bond Future | 7.5940 | | 104.0154 | 7.4925 | 104.2541 | (1.337) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | R204 | 05/05/2016 | 7.76 | Call | Bond Future | 1,071.7500 | | 1.0717 | 1,215.1200 | 1.2151 | 13.377 | 0 | 0 | 0 |
| 2015/10/14 | R204 | 05/05/2016 | 7.74 | Put | Bond Future | 702.2600 | | 0.7023 | 604.9900 | 0.6050 | (13.851) | 0 | 0 | 0 |
| 2015/10/14 | R204 | 05/05/2016 | 7.76 | Put | Bond Future | 683.0600 | | 0.6831 | 587.7600 | 0.5878 | (13.952) | 0 | 0 | 0 |
| 2015/10/14 | R204 | 05/05/2016 | 7.74 | Call | Bond Future | 1,044.2200 | | 1.0442 | 1,185.6200 | 1.1856 | 13.541 | 0 | 0 | 0 |
| 2015/10/14 | R204 | 05/05/2016 | 7.75 | Put | Bond Future | 692.6100 | | 0.6926 | 596.3300 | 0.5963 | (13.901) | 0 | 0 | 0 |
| 2015/10/14 | R207 | 05/11/2015 | 7.76 | Call | Bond Future | 474.4200 | | 0.4744 | 634.6200 | 0.6346 | 33.768 | 0 | 0 | 0 |
| 2015/10/14 | R207 | 05/11/2015 | | | Bond Future | 7.7425 | | 100.5787 | 7.6585 | 100.8714 | (1.085) | 0.0000 | 0.0000 | 40,851 |
| 2015/10/14 | R207 | 05/11/2015 | 7.74 | Call | Bond Future | 438.7500 | | 0.4388 | 591.6200 | 0.5916 | 34.842 | 0 | 0 | 0 |
| 2015/10/14 | R207 | 05/11/2015 | 7.50 | Call | Bond Future | 140.0700 | | 0.1401 | 209.9500 | 0.2100 | 49.889 | 0 | 0 | 19 |
| 2015/10/14 | R207 | 05/11/2015 | 7.75 | Call | Bond Future | 456.3800 | | 0.4564 | 612.9100 | 0.6129 | 34.298 | 0 | 0 | 0 |
| 2015/10/14 | R207 | 05/11/2015 | 7.43 | Call | Bond Future | 92.7500 | | 0.0928 | 143.7600 | 0.1438 | 54.997 | 0 | 0 | 53 |
| 2015/10/14 | R207 | 05/11/2015 | 7.74 | Put | Bond Future | 447.2800 | | 0.4473 | 307.5200 | 0.3075 | (31.247) | 0 | 0 | 0 |
| 2015/10/14 | R207 | 05/11/2015 | 7.43 | Put | Bond Future | 1,186.8600 | | 1.1869 | 945.2400 | 0.9452 | (20.358) | 0 | 0 | 0 |
| 2015/10/14 | R207 | 05/11/2015 | 7.76 | Put | Bond Future | 413.4100 | | 0.4134 | 280.9800 | 0.2810 | (32.034) | 0 | 0 | 0 |
| 2015/10/14 | R207 | 05/11/2015 | 7.50 | Put | Bond Future | 987.7800 | | 0.9878 | 765.0300 | 0.7650 | (22.551) | 0 | 0 | 0 |
| 2015/10/14 | R207 | 05/11/2015 | 7.75 | Put | Bond Future | 430.1300 | | 0.4301 | 294.0300 | 0.2940 | (31.642) | 0 | 0 | 0 |
| 2015/10/14 | R207 | 04/02/2016 | 7.49 | Put | Bond Future | 1,470.3100 | | 1.4703 | 1,270.2000 | 1.2702 | (13.610) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/10/14 | R207 | 04/02/2016 | 7.27 | Put | Bond Future | 2,027.0700 | 2.0271 | 1,792.0300 | 1.7920 | (11.595) | 0 | 0 | 0 |
| 2015/10/14 | R207 | 04/02/2016 | | | Bond Future | 7.8167 | 98.6030 | 7.7270 | 98.8989 | (1.148) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | R207 | 04/02/2016 | 7.51 | Put | Bond Future | 1,424.4500 | 1.4244 | 1,227.8500 | 1.2278 | (13.802) | 0 | 0 | 0 |
| 2015/10/14 | R207 | 04/02/2016 | 7.27 | Call | Bond Future | 207.0500 | 0.2070 | 267.9100 | 0.2679 | 29.394 | 0 | 0 | 43 |
| 2015/10/14 | R207 | 04/02/2016 | 7.50 | Call | Bond Future | 397.9100 | 0.3979 | 495.4600 | 0.4955 | 24.516 | 0 | 0 | 19 |
| 2015/10/14 | R207 | 04/02/2016 | 7.51 | Call | Bond Future | 408.4300 | 0.4084 | 507.7300 | 0.5077 | 24.313 | 0 | 0 | 0 |
| 2015/10/14 | R207 | 04/02/2016 | 7.49 | Call | Bond Future | 387.5900 | 0.3876 | 483.3800 | 0.4834 | 24.714 | 0 | 0 | 0 |
| 2015/10/14 | R207 | 04/02/2016 | 7.50 | Put | Bond Future | 1,447.2700 | 1.4473 | 1,248.9200 | 1.2489 | (13.705) | 0 | 0 | 0 |
| 2015/10/14 | R207 | 05/05/2016 | 7.86 | Put | Bond Future | 1,211.3700 | 1.2114 | 1,051.8700 | 1.0519 | (13.167) | 0 | 0 | 0 |
| 2015/10/14 | R207 | 05/05/2016 | | | Bond Future | 7.8699 | 100.3460 | 7.7735 | 100.6460 | (1.224) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | R207 | 05/05/2016 | 7.85 | Put | Bond Future | 1,226.6900 | 1.2267 | 1,065.9400 | 1.0659 | (13.104) | 0 | 0 | 0 |
| 2015/10/14 | R207 | 05/05/2016 | 7.56 | Put | Bond Future | 1,729.2000 | 1.7292 | 1,536.1000 | 1.5361 | (11.167) | 0 | 0 | 0 |
| 2015/10/14 | R207 | 05/05/2016 | 7.84 | Put | Bond Future | 1,242.1500 | 1.2422 | 1,080.1500 | 1.0802 | (13.042) | 0 | 0 | 0 |
| 2015/10/14 | R207 | 05/05/2016 | 7.56 | Call | Bond Future | 760.5500 | 0.7606 | 867.4200 | 0.8674 | 14.052 | 0 | 0 | 43 |
| 2015/10/14 | R207 | 05/05/2016 | 7.85 | Call | Bond Future | 1,164.9800 | 1.1650 | 1,304.2000 | 1.3042 | 11.950 | 0 | 0 | 0 |
| 2015/10/14 | R207 | 05/05/2016 | 7.86 | Call | Bond Future | 1,180.7500 | 1.1808 | 1,321.2200 | 1.3212 | 11.897 | 0 | 0 | 0 |
| 2015/10/14 | R207 | 05/05/2016 | 7.84 | Call | Bond Future | 1,149.3300 | 1.1493 | 1,287.3000 | 1.2873 | 12.004 | 0 | 0 | 0 |
| 2015/10/14 | R207 | 04/08/2016 | | | Bond Future | 7.9241 | 98.5137 | 7.8198 | 98.8183 | (1.315) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | R207 | 04/08/2016 | 7.99 | Put | Bond Future | 1,245.4200 | 1.2454 | 1,108.8300 | 1.1088 | (10.967) | 0 | 0 | 0 |
| 2015/10/14 | R207 | 04/08/2016 | 8.01 | Put | Bond Future | 1,218.8700 | 1.2189 | 1,084.3500 | 1.0844 | (11.036) | 0 | 0 | 0 |
| 2015/10/14 | R207 | 04/08/2016 | 8.00 | Put | Bond Future | 1,232.1000 | 1.2321 | 1,096.5400 | 1.0965 | (11.002) | 0 | 0 | 0 |
| 2015/10/14 | R207 | 04/08/2016 | 8.01 | Call | Bond Future | 1,469.1500 | 1.4691 | 1,639.3000 | 1.6393 | 11.582 | 0 | 0 | 0 |
| 2015/10/14 | R207 | 04/08/2016 | 7.99 | Call | Bond Future | 1,437.5200 | 1.4375 | 1,605.6000 | 1.6056 | 11.692 | 0 | 0 | 0 |
| 2015/10/14 | R207 | 04/08/2016 | 8.00 | Call | Bond Future | 1,453.2900 | 1.4533 | 1,622.4000 | 1.6224 | 11.636 | 0 | 0 | 0 |
| 2015/10/14 | R208 | 05/11/2015 | | | Bond Future | 7.8906 | 95.8160 | 7.8223 | 96.1028 | (0.866) | 0.0000 | 0.0000 | 39,606 |
| 2015/10/14 | R208 | 05/11/2015 | 7.74 | Put | Bond Future | 915.0600 | 0.9151 | 721.3400 | 0.7213 | (21.170) | 0 | 0 | 0 |
| 2015/10/14 | R208 | 05/11/2015 | 8.48 | Call | Bond Future | 2,453.6200 | 2.4536 | 2,730.0200 | 2.7300 | 11.265 | 0 | 0 | 0 |
| 2015/10/14 | R208 | 05/11/2015 | 7.75 | Call | Bond Future | 294.8900 | 0.2949 | 391.2600 | 0.3913 | 32.680 | 0 | 0 | 0 |
| 2015/10/14 | R208 | 05/11/2015 | 7.76 | Call | Bond Future | 309.1700 | 0.3092 | 408.8700 | 0.4089 | 32.248 | 0 | 0 | 0 |
| 2015/10/14 | R208 | 05/11/2015 | 7.74 | Call | Bond Future | 281.0800 | 0.2811 | 374.1700 | 0.3742 | 33.119 | 0 | 0 | 0 |
| 2015/10/14 | R208 | 05/11/2015 | 8.48 | Put | Bond Future | 21.7000 | 0.0217 | 11.2900 | 0.0113 | (47.972) | 0 | 0 | 2,200 |
| 2015/10/14 | R208 | 05/11/2015 | 7.76 | Put | Bond Future | 858.6900 | 0.8587 | 671.5800 | 0.6716 | (21.790) | 0 | 0 | 0 |
| 2015/10/14 | R208 | 05/11/2015 | 7.75 | Put | Bond Future | 886.6300 | 0.8866 | 696.1900 | 0.6962 | (21.479) | 0 | 0 | 0 |
| 2015/10/14 | R208 | 04/02/2016 | | | Bond Future | 7.9588 | 97.4028 | 7.8868 | 97.6929 | (0.904) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | R208 | 04/02/2016 | 7.74 | Put | Bond Future | 1,577.4300 | 1.5774 | 1,402.2400 | 1.4022 | (11.106) | 0 | 0 | 0 |
| 2015/10/14 | R208 | 04/02/2016 | 7.76 | Put | Bond Future | 1,527.1600 | 1.5272 | 1,355.3500 | 1.3553 | (11.250) | 0 | 0 | 0 |
| 2015/10/14 | R208 | 04/02/2016 | 7.75 | Put | Bond Future | 1,552.1700 | 1.5522 | 1,378.6700 | 1.3787 | (11.178) | 0 | 0 | 0 |
| 2015/10/14 | R208 | 04/02/2016 | 7.76 | Call | Bond Future | 722.9000 | 0.7229 | 841.1700 | 0.8412 | 16.360 | 0 | 0 | 0 |
| 2015/10/14 | R208 | 04/02/2016 | 7.74 | Call | Bond Future | 691.8000 | 0.6918 | 806.6900 | 0.8067 | 16.607 | 0 | 0 | 0 |
| 2015/10/14 | R208 | 04/02/2016 | 7.75 | Call | Bond Future | 707.2400 | 0.7072 | 823.8200 | 0.8238 | 16.484 | 0 | 0 | 0 |
| 2015/10/14 | R208 | 05/05/2016 | 7.99 | Call | Bond Future | 1,484.9200 | 1.4849 | 1,636.0000 | 1.6360 | 10.174 | 0 | 0 | 0 |
| 2015/10/14 | R208 | 05/05/2016 | 8.00 | Put | Bond Future | 1,529.5800 | 1.5296 | 1,387.7700 | 1.3878 | (9.271) | 0 | 0 | 0 |
| 2015/10/14 | R208 | 05/05/2016 | | | Bond Future | 8.0065 | 95.7228 | 7.9305 | 96.0168 | (0.949) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | R208 | 05/05/2016 | 8.00 | Call | Bond Future | 1,504.3200 | 1.5043 | 1,656.5900 | 1.6566 | 10.122 | 0 | 0 | 0 |
| 2015/10/14 | R208 | 05/05/2016 | 8.01 | Call | Bond Future | 1,524.1600 | 1.5242 | 1,677.6100 | 1.6776 | 10.068 | 0 | 0 | 0 |
| 2015/10/14 | R208 | 05/05/2016 | 7.99 | Put | Bond Future | 1,548.8100 | 1.5488 | 1,405.8100 | 1.4058 | (9.233) | 0 | 0 | 0 |
| 2015/10/14 | R208 | 05/05/2016 | 8.01 | Put | Bond Future | 1,510.8000 | 1.5108 | 1,370.1700 | 1.3702 | (9.308) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/10/14 | R209 | 05/11/2015 | 7.99 | Put | Bond Future | 7,145.8600 | 7.1459 | 6,674.1500 | 6.6741 | (6.601) | 0 | 0 | 0 |
| 2015/10/14 | R209 | 05/11/2015 | 9.25 | Call | Bond Future | 3,023.2600 | 3.0233 | 3,416.5200 | 3.4165 | 13.008 | 0 | 0 | 0 |
| 2015/10/14 | R209 | 05/11/2015 | | | Bond Future | 8.8706 | 76.1802 | 8.8083 | 76.6539 | (0.702) | 0.0000 | 0.0000 | 24,850 |
| 2015/10/14 | R209 | 05/11/2015 | 8.01 | Put | Bond Future | 6,973.7200 | 6.9737 | 6,502.3700 | 6.5024 | (6.759) | 0 | 0 | 0 |
| 2015/10/14 | R209 | 05/11/2015 | 9.16 | Put | Bond Future | 353.1800 | 0.3532 | 241.0400 | 0.2410 | (31.752) | 0 | 0 | 0 |
| 2015/10/14 | R209 | 05/11/2015 | 7.99 | Call | Bond Future | 5.1400 | 0.0051 | 7.1100 | 0.0071 | 38.327 | 0 | 0 | 0 |
| 2015/10/14 | R209 | 05/11/2015 | 8.00 | Put | Bond Future | 7,059.7000 | 7.0597 | 6,588.1500 | 6.5882 | (6.679) | 0 | 0 | 0 |
| 2015/10/14 | R209 | 05/11/2015 | 9.25 | Put | Bond Future | 230.9700 | 0.2310 | 150.5500 | 0.1505 | (34.818) | 0 | 0 | 900 |
| 2015/10/14 | R209 | 05/11/2015 | 8.50 | Put | Bond Future | 3,107.1800 | 3.1072 | 2,696.9300 | 2.6969 | (13.203) | 0 | 0 | 0 |
| 2015/10/14 | R209 | 05/11/2015 | 9.00 | Put | Bond Future | 693.4300 | 0.6934 | 509.7600 | 0.5098 | (26.487) | 0 | 0 | 500 |
| 2015/10/14 | R209 | 05/11/2015 | 8.00 | Call | Bond Future | 5.6500 | 0.0056 | 7.7800 | 0.0078 | 37.699 | 0 | 0 | 0 |
| 2015/10/14 | R209 | 05/11/2015 | 8.01 | Call | Bond Future | 6.2000 | 0.0062 | 8.5300 | 0.0085 | 37.581 | 0 | 0 | 0 |
| 2015/10/14 | R209 | 05/11/2015 | 9.16 | Call | Bond Future | 2,497.5800 | 2.4976 | 2,859.1200 | 2.8591 | 14.476 | 0 | 0 | 0 |
| 2015/10/14 | R209 | 05/11/2015 | 8.50 | Call | Bond Future | 219.6300 | 0.2196 | 283.0600 | 0.2831 | 28.880 | 0 | 0 | 900 |
| 2015/10/14 | R209 | 05/11/2015 | 9.00 | Call | Bond Future | 1,664.0000 | 1.6640 | 1,954.0100 | 1.9540 | 17.428 | 0 | 0 | 0 |
| 2015/10/14 | R209 | 04/02/2016 | 8.74 | Call | Bond Future | 1,834.9100 | 1.8349 | 2,046.5900 | 2.0466 | 11.536 | 0 | 0 | 0 |
| 2015/10/14 | R209 | 04/02/2016 | 8.75 | Put | Bond Future | 3,185.7500 | 3.1857 | 2,919.5000 | 2.9195 | (8.358) | 0 | 0 | 0 |
| 2015/10/14 | R209 | 04/02/2016 | | | Bond Future | 8.9238 | 77.4418 | 8.8600 | 77.9221 | (0.715) | 0.0000 | 0.0000 | 400 |
| 2015/10/14 | R209 | 04/02/2016 | 8.75 | Call | Bond Future | 1,866.3900 | 1.8664 | 2,080.4200 | 2.0804 | 11.468 | 0 | 0 | 0 |
| 2015/10/14 | R209 | 04/02/2016 | 8.76 | Call | Bond Future | 1,898.1900 | 1.8982 | 2,114.5700 | 2.1146 | 11.399 | 0 | 0 | 0 |
| 2015/10/14 | R209 | 04/02/2016 | 9.52 | Put | Bond Future | 890.6300 | 0.8906 | 784.3000 | 0.7843 | (11.939) | 0 | 0 | 2,200 |
| 2015/10/14 | R209 | 04/02/2016 | 8.74 | Put | Bond Future | 3,231.2500 | 3.2313 | 2,962.6500 | 2.9626 | (8.313) | 0 | 0 | 0 |
| 2015/10/14 | R209 | 04/02/2016 | 8.76 | Put | Bond Future | 3,140.6800 | 3.1407 | 2,876.7800 | 2.8768 | (8.403) | 0 | 0 | 0 |
| 2015/10/14 | R209 | 04/02/2016 | 9.52 | Call | Bond Future | 5,163.8400 | 5.1638 | 5,537.7900 | 5.5378 | 7.242 | 0 | 0 | 0 |
| 2015/10/14 | R209 | 05/05/2016 | | | Bond Future | 8.9674 | 75.6611 | 8.9020 | 76.1490 | (0.729) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | R209 | 05/05/2016 | 9.00 | Call | Bond Future | 3,415.4900 | 3.4155 | 3,686.8800 | 3.6869 | 7.946 | 0 | 0 | 0 |
| 2015/10/14 | R209 | 05/05/2016 | 8.99 | Put | Bond Future | 3,211.0900 | 3.2111 | 2,992.8700 | 2.9929 | (6.796) | 0 | 0 | 0 |
| 2015/10/14 | R209 | 05/05/2016 | 9.01 | Put | Bond Future | 3,138.4100 | 3.1384 | 2,923.6300 | 2.9236 | (6.844) | 0 | 0 | 0 |
| 2015/10/14 | R209 | 05/05/2016 | 9.00 | Put | Bond Future | 3,174.3700 | 3.1744 | 2,957.8700 | 2.9579 | (6.820) | 0 | 0 | 0 |
| 2015/10/14 | R209 | 05/05/2016 | 9.01 | Call | Bond Future | 3,453.3500 | 3.4533 | 3,726.4600 | 3.7265 | 7.909 | 0 | 0 | 0 |
| 2015/10/14 | R209 | 05/05/2016 | 8.99 | Call | Bond Future | 3,378.2800 | 3.3783 | 3,647.9500 | 3.6480 | 7.982 | 0 | 0 | 0 |
| 2015/10/14 | R210 | 05/11/2015 | | | Bond Future | 180.9788 | 180.9788 | 181.0905 | 181.0905 | 0.062 | 0.0000 | 0.0000 | 2,894 |
| 2015/10/14 | R210 | 05/11/2015 | 182.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R210 | 05/11/2015 | 181.99 | Put | Bond Future | 1,011.2100 | 1.0112 | 899.5000 | 0.8995 | (11.047) | 0 | 0 | 0 |
| 2015/10/14 | R210 | 05/11/2015 | 182.01 | Put | Bond Future | 1,031.2100 | 1.0312 | 919.5000 | 0.9195 | (10.833) | 0 | 0 | 0 |
| 2015/10/14 | R210 | 05/11/2015 | 182.00 | Put | Bond Future | 1,021.2100 | 1.0212 | 909.5000 | 0.9095 | (10.939) | 0 | 0 | 0 |
| 2015/10/14 | R210 | 05/11/2015 | 182.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R210 | 05/11/2015 | 181.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R210 | 04/02/2016 | 184.99 | Put | Bond Future | 999.0000 | 0.9990 | 888.6500 | 0.8886 | (11.046) | 0 | 0 | 0 |
| 2015/10/14 | R210 | 04/02/2016 | | | Bond Future | 183.9910 | 183.9910 | 184.1013 | 184.1013 | 0.060 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | R210 | 04/02/2016 | 185.01 | Put | Bond Future | 1,019.0000 | 1.0190 | 908.6500 | 0.9086 | (10.829) | 0 | 0 | 0 |
| 2015/10/14 | R210 | 04/02/2016 | 184.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R210 | 04/02/2016 | 185.00 | Put | Bond Future | 1,009.0000 | 1.0090 | 898.6500 | 0.8986 | (10.937) | 0 | 0 | 0 |
| 2015/10/14 | R210 | 04/02/2016 | 185.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R210 | 04/02/2016 | 185.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/10/14 | R211 | 05/11/2015 | 134.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R211 | 05/11/2015 | | | Bond Future | 136.1420 | 136.1420 | 136.2190 | 136.2190 | 0.057 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | R211 | 05/11/2015 | 135.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R211 | 05/11/2015 | 134.99 | Call | Bond Future | 1,152.0000 | 1.1520 | 1,228.9900 | 1.2290 | 6.683 | 0 | 0 | 0 |
| 2015/10/14 | R211 | 05/11/2015 | 135.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R211 | 05/11/2015 | 135.00 | Call | Bond Future | 1,142.0000 | 1.1420 | 1,218.9900 | 1.2190 | 6.742 | 0 | 0 | 0 |
| 2015/10/14 | R211 | 05/11/2015 | 135.01 | Call | Bond Future | 1,132.0000 | 1.1320 | 1,208.9900 | 1.2090 | 6.801 | 0 | 0 | 0 |
| 2015/10/14 | R211 | 04/02/2016 | 138.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R211 | 04/02/2016 | 139.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R211 | 04/02/2016 | | | Bond Future | 136.7140 | 136.7140 | 136.7900 | 136.7900 | 0.056 | 0.0000 | 0.0000 | 1,120 |
| 2015/10/14 | R211 | 04/02/2016 | 139.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R211 | 04/02/2016 | 138.99 | Put | Bond Future | 2,276.0200 | 2.2760 | 2,200.0300 | 2.2000 | (3.339) | 0 | 0 | 0 |
| 2015/10/14 | R211 | 04/02/2016 | 139.01 | Put | Bond Future | 2,296.0200 | 2.2960 | 2,220.0300 | 2.2200 | (3.310) | 0 | 0 | 0 |
| 2015/10/14 | R211 | 04/02/2016 | 139.00 | Put | Bond Future | 2,286.0200 | 2.2860 | 2,210.0300 | 2.2100 | (3.324) | 0 | 0 | 0 |
| 2015/10/14 | R212 | 05/11/2015 | 145.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R212 | 05/11/2015 | | | Bond Future | 141.8239 | 141.8239 | 141.9926 | 141.9926 | 0.119 | 0.0000 | 0.0000 | 928 |
| 2015/10/14 | R212 | 05/11/2015 | 146.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R212 | 05/11/2015 | 146.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R212 | 05/11/2015 | 145.99 | Put | Bond Future | 4,166.1200 | 4.1661 | 3,997.3800 | 3.9974 | (4.050) | 0 | 0 | 0 |
| 2015/10/14 | R212 | 05/11/2015 | 146.01 | Put | Bond Future | 4,186.1200 | 4.1861 | 4,017.3800 | 4.0174 | (4.031) | 0 | 0 | 0 |
| 2015/10/14 | R212 | 05/11/2015 | 146.00 | Put | Bond Future | 4,176.1200 | 4.1761 | 4,007.3800 | 4.0074 | (4.041) | 0 | 0 | 0 |
| 2015/10/14 | R212 | 04/02/2016 | | | Bond Future | 142.3251 | 142.3251 | 142.4943 | 142.4943 | 0.119 | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | R212 | 04/02/2016 | 146.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R212 | 04/02/2016 | 145.99 | Put | Bond Future | 3,664.8800 | 3.6649 | 3,495.7300 | 3.4957 | (4.615) | 0 | 0 | 0 |
| 2015/10/14 | R212 | 04/02/2016 | 146.01 | Put | Bond Future | 3,684.8800 | 3.6849 | 3,515.7300 | 3.5157 | (4.590) | 0 | 0 | 0 |
| 2015/10/14 | R212 | 04/02/2016 | 146.00 | Put | Bond Future | 3,674.8800 | 3.6749 | 3,505.7300 | 3.5057 | (4.603) | 0 | 0 | 0 |
| 2015/10/14 | R212 | 04/02/2016 | 146.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R212 | 04/02/2016 | 145.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R213 | 05/11/2015 | 7.76 | Call | Bond Future | 1.3200 | 0.0013 | 2.0300 | 0.0020 | 53.788 | 0 | 0 | 0 |
| 2015/10/14 | R213 | 05/11/2015 | | | Bond Future | 8.7629 | 86.6518 | 8.7003 | 87.1202 | (0.714) | 0.0000 | 0.0000 | 21,426 |
| 2015/10/14 | R213 | 05/11/2015 | 7.74 | Call | Bond Future | 1.0700 | 0.0011 | 1.6500 | 0.0017 | 54.206 | 0 | 0 | 0 |
| 2015/10/14 | R213 | 05/11/2015 | 7.75 | Call | Bond Future | 1.1900 | 0.0012 | 1.8200 | 0.0018 | 52.941 | 0 | 0 | 0 |
| 2015/10/14 | R213 | 05/11/2015 | 7.74 | Put | Bond Future | 8,136.2600 | 8.1363 | 7,668.4400 | 7.6684 | (5.750) | 0 | 0 | 0 |
| 2015/10/14 | R213 | 05/11/2015 | 7.76 | Put | Bond Future | 7,967.2800 | 7.9673 | 7,499.5900 | 7.4996 | (5.870) | 0 | 0 | 0 |
| 2015/10/14 | R213 | 05/11/2015 | 7.75 | Put | Bond Future | 8,051.7100 | 8.0517 | 7,583.9400 | 7.5839 | (5.810) | 0 | 0 | 0 |
| 2015/10/14 | R213 | 04/02/2016 | | | Bond Future | 8.8243 | 88.0868 | 8.7600 | 88.5617 | (0.729) | 0.0000 | 0.0000 | 700 |
| 2015/10/14 | R213 | 04/02/2016 | 8.75 | Call | Bond Future | 2,122.7200 | 2.1227 | 2,338.3700 | 2.3384 | 10.159 | 0 | 0 | 0 |
| 2015/10/14 | R213 | 04/02/2016 | 8.74 | Put | Bond Future | 2,712.0800 | 2.7121 | 2,450.4700 | 2.4505 | (9.646) | 0 | 0 | 0 |
| 2015/10/14 | R213 | 04/02/2016 | 8.76 | Put | Bond Future | 2,632.4300 | 2.6324 | 2,375.1200 | 2.3751 | (9.775) | 0 | 0 | 0 |
| 2015/10/14 | R213 | 04/02/2016 | 8.75 | Put | Bond Future | 2,671.8500 | 2.6719 | 2,412.5900 | 2.4126 | (9.703) | 0 | 0 | 0 |
| 2015/10/14 | R213 | 04/02/2016 | 8.76 | Call | Bond Future | 2,157.4500 | 2.1575 | 2,375.0500 | 2.3750 | 10.086 | 0 | 0 | 0 |
| 2015/10/14 | R213 | 04/02/2016 | 8.74 | Call | Bond Future | 2,088.7100 | 2.0887 | 2,302.0100 | 2.3020 | 10.212 | 0 | 0 | 0 |
| 2015/10/14 | R213 | 05/05/2016 | 8.76 | Put | Bond Future | 3,625.0400 | 3.6250 | 3,358.1600 | 3.3582 | (7.362) | 0 | 0 | 0 |
| 2015/10/14 | R213 | 05/05/2016 | 8.74 | Put | Bond Future | 3,705.2900 | 3.7053 | 3,435.4000 | 3.4354 | (7.284) | 0 | 0 | 0 |
| 2015/10/14 | R213 | 05/05/2016 | | | Bond Future | 8.8699 | 86.0951 | 8.8038 | 86.5774 | (0.745) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | R213 | 05/05/2016 | 8.75 | Put | Bond Future | 3,664.7500 | 3.6648 | 3,396.6200 | 3.3966 | (7.316) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/10/14 | R213 | 05/05/2016 | 8.74 | Call | Bond Future | 2,754.0500 | 2.7540 | 2,966.4100 | 2.9664 | 7.711 | 0 | 0 | 0 |
| 2015/10/14 | R213 | 05/05/2016 | 8.75 | Call | Bond Future | 2,787.2600 | 2.7873 | 3,001.3800 | 3.0014 | 7.682 | 0 | 0 | 0 |
| 2015/10/14 | R213 | 05/05/2016 | 8.76 | Call | Bond Future | 2,821.2100 | 2.8212 | 3,036.5800 | 3.0366 | 7.634 | 0 | 0 | 0 |
| 2015/10/14 | R214 | 05/11/2015 | | | Bond Future | 8.9108 | 77.1830 | 8.8485 | 77.6843 | (0.699) | 0.0000 | 0.0000 | 16,945 |
| 2015/10/14 | R214 | 05/11/2015 | 7.99 | Put | Bond Future | 8,000.5600 | 8.0006 | 7,500.6600 | 7.5007 | (6.248) | 0 | 0 | 0 |
| 2015/10/14 | R214 | 05/11/2015 | 8.00 | Put | Bond Future | 7,906.9700 | 7.9070 | 7,407.1900 | 7.4072 | (6.321) | 0 | 0 | 0 |
| 2015/10/14 | R214 | 05/11/2015 | 8.01 | Put | Bond Future | 7,813.5800 | 7.8136 | 7,313.9400 | 7.3139 | (6.395) | 0 | 0 | 0 |
| 2015/10/14 | R214 | 05/11/2015 | 7.99 | Call | Bond Future | 3.7200 | 0.0037 | 5.0900 | 0.0051 | 36.828 | 0 | 0 | 0 |
| 2015/10/14 | R214 | 05/11/2015 | 8.00 | Call | Bond Future | 4.1100 | 0.0041 | 5.6000 | 0.0056 | 36.253 | 0 | 0 | 0 |
| 2015/10/14 | R214 | 05/11/2015 | 8.01 | Call | Bond Future | 4.5300 | 0.0045 | 6.1600 | 0.0062 | 35.982 | 0 | 0 | 0 |
| 2015/10/14 | R214 | 04/02/2016 | | | Bond Future | 8.9651 | 78.4612 | 8.9013 | 78.9696 | (0.712) | 0.0000 | 0.0000 | 4,620 |
| 2015/10/14 | R214 | 04/02/2016 | 7.99 | Put | Bond Future | 8,750.4500 | 8.7504 | 8,301.1100 | 8.3011 | (5.135) | 0 | 0 | 0 |
| 2015/10/14 | R214 | 04/02/2016 | 8.00 | Call | Bond Future | 346.8600 | 0.3469 | 407.2900 | 0.4073 | 17.422 | 0 | 0 | 0 |
| 2015/10/14 | R214 | 04/02/2016 | 8.01 | Call | Bond Future | 356.7900 | 0.3568 | 418.6100 | 0.4186 | 17.327 | 0 | 0 | 0 |
| 2015/10/14 | R214 | 04/02/2016 | 7.99 | Call | Bond Future | 337.5700 | 0.3376 | 396.6600 | 0.3967 | 17.505 | 0 | 0 | 0 |
| 2015/10/14 | R214 | 04/02/2016 | 8.01 | Put | Bond Future | 8,582.3400 | 8.5823 | 8,135.7300 | 8.1357 | (5.204) | 0 | 0 | 0 |
| 2015/10/14 | R214 | 04/02/2016 | 8.00 | Put | Bond Future | 8,665.9900 | 8.6660 | 8,217.9900 | 8.2180 | (5.170) | 0 | 0 | 0 |
| 2015/10/14 | R214 | 05/05/2016 | 9.01 | Call | Bond Future | 3,528.7000 | 3.5287 | 3,806.1200 | 3.8061 | 7.862 | 0 | 0 | 0 |
| 2015/10/14 | R214 | 05/05/2016 | | | Bond Future | 9.0058 | 76.5529 | 8.9404 | 77.0694 | (0.726) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | R214 | 05/05/2016 | 8.99 | Call | Bond Future | 3,451.0100 | 3.4510 | 3,725.0000 | 3.7250 | 7.939 | 0 | 0 | 0 |
| 2015/10/14 | R214 | 05/05/2016 | 9.00 | Call | Bond Future | 3,489.6400 | 3.4896 | 3,765.2300 | 3.7652 | 7.897 | 0 | 0 | 0 |
| 2015/10/14 | R214 | 05/05/2016 | 8.99 | Put | Bond Future | 3,575.3200 | 3.5753 | 3,332.8000 | 3.3328 | (6.783) | 0 | 0 | 0 |
| 2015/10/14 | R214 | 05/05/2016 | 9.01 | Put | Bond Future | 3,495.7100 | 3.4957 | 3,256.6200 | 3.2566 | (6.840) | 0 | 0 | 0 |
| 2015/10/14 | R214 | 05/05/2016 | 9.00 | Put | Bond Future | 3,535.2300 | 3.5352 | 3,294.3100 | 3.2943 | (6.815) | 0 | 0 | 0 |
| 2015/10/14 | R248 | 05/11/2015 | 8.01 | Put | Bond Future | 10,831.3000 | 10.8313 | 10,186.7900 | 10.1868 | (5.950) | 0 | 0 | 0 |
| 2015/10/14 | R248 | 05/11/2015 | | | Bond Future | 8.9712 | 99.3721 | 8.9089 | 100.0166 | (0.695) | 0.0000 | 0.0000 | 48,520 |
| 2015/10/14 | R248 | 05/11/2015 | 8.00 | Put | Bond Future | 10,954.7600 | 10.9548 | 10,310.2500 | 10.3103 | (5.883) | 0 | 0 | 0 |
| 2015/10/14 | R248 | 05/11/2015 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R248 | 05/11/2015 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R248 | 05/11/2015 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R248 | 05/11/2015 | 7.99 | Put | Bond Future | 11,078.4700 | 11.0785 | 10,433.9600 | 10.4340 | (5.818) | 0 | 0 | 0 |
| 2015/10/14 | R248 | 04/02/2016 | 8.99 | Put | Bond Future | 378.6600 | 0.3787 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/14 | R248 | 04/02/2016 | | | Bond Future | 9.0271 | 101.0177 | 8.9632 | 101.6714 | (0.709) | 0.0000 | 0.0000 | 3,750 |
| 2015/10/14 | R248 | 04/02/2016 | 9.00 | Put | Bond Future | 276.4500 | 0.2764 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/14 | R248 | 04/02/2016 | 9.01 | Put | Bond Future | 174.4300 | 0.1744 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/14 | R248 | 04/02/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 275.0500 | 0.2750 | 100.000 | 0 | 0 | 0 |
| 2015/10/14 | R248 | 04/02/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 377.2600 | 0.3773 | 100.000 | 0 | 0 | 0 |
| 2015/10/14 | R248 | 04/02/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 479.2800 | 0.4793 | 100.000 | 0 | 0 | 0 |
| 2015/10/14 | R248 | 05/05/2016 | | | Bond Future | 9.0694 | 98.3676 | 9.0038 | 99.0317 | (0.723) | 0.0000 | 0.0000 | 0 |
| 2015/10/14 | R248 | 05/05/2016 | 8.99 | Put | Bond Future | 805.4500 | 0.8055 | 141.3400 | 0.1413 | (82.452) | 0 | 0 | 0 |
| 2015/10/14 | R248 | 05/05/2016 | 9.01 | Put | Bond Future | 601.4600 | 0.6015 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2015/10/14 | R248 | 05/05/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R248 | 05/05/2016 | 9.00 | Put | Bond Future | 703.3600 | 0.7034 | 39.2500 | 0.0392 | (94.420) | 0 | 0 | 0 |
| 2015/10/14 | R248 | 05/05/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/10/14 | R248 | 05/05/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 62.6500 | 0.0626 | 100.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|-----------|------------------|--------|-----|---------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
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|--------------|--|--|--|--|--|--|--|--|--|--|--|---------------|
| Total | | | | | | | | | | | | 535986 |
|--------------|--|--|--|--|--|--|--|--|--|--|--|---------------|